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**Return of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation**

2011

Department of the Treasury
Internal Revenue Service

Note. The foundation may be able to use a copy of this return to satisfy state reporting requirements

For calendar year 2011, or tax year beginning _____ **, 2011, and ending** _____

AUDREY LOVE CHARITABLE FOUNDATION
PO BOX 175
LAKE TOXAWAY, NC 28747

A Employer identification number
22-2766994

B Telephone number (see the instructions)

C If exemption application is pending, check here

D 1 Foreign organizations, check here
2 Foreign organizations meeting the 85% test, check here and attach computation

E If private foundation status was terminated under section 507(b)(1)(A), check here

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here

G Check all that apply

<input type="checkbox"/> Initial return	<input type="checkbox"/> Initial Return of a former public charity
<input type="checkbox"/> Final return	<input type="checkbox"/> Amended return
<input type="checkbox"/> Address change	<input type="checkbox"/> Name change

H Check type of organization Section 501(c)(3) exempt private foundation
 Section 4947(a)(1) nonexempt charitable trust Other taxable private foundation

Fair market value of all assets at end of year (from Part II, column (c), line 16)
\$ 40,587,931.

J Accounting method Cash Accrual
 Other (specify) _____
(Part I, column (d) must be on cash basis)

SCANNED MAY 10 2012

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
--	------------------------------------	---------------------------	-------------------------	---

1 Contributions, gifts, grants, etc. received (att sch)				
2 Check <input checked="" type="checkbox"/> if the foundn is not req to att Sch B				
3 Interest on savings and temporary cash investments				
4 Dividends and interest from securities	971,051.	971,051.	971,051.	
5a Gross rents				
b Net rental income or (loss)				
6a Net gain/(loss) from sale of assets not on line 10	1,374,132.			
b Gross sales price for all assets on line 6a 24,039,287.				
7 Capital gain net income (from Part IV, line 2)		1,374,132.		
8 Net short-term capital gain			0.	
9 Income modifications				
10a Gross sales less returns and allowances				
Less: Cost of goods sold				
c Gross profit/(loss) (att sch)				
11 Other income (attach schedule) SEE STATEMENT 1	50,000.	50,000.		
12 Total. Add lines 1 through 11	2,395,183.	2,395,183.	971,051.	

13 Compensation of officers, directors, trustees, etc	196,250.			196,250.
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16a Legal fees (attach schedule) SEE ST 2	44,315.			44,315.
b Accounting fees (attach sch) SEE ST 3	6,500.			6,500.
c Other prof fees (attach sch)				
17 Interest				
18 Taxes (attach schedule)(see instrs) SEE STM 4	85,907.			85,907.
19 Depreciation (attach sch) and depletion	713.			
20 Occupancy				
21 Travel, conferences, and meetings	11,247.			11,247.
22 Printing and publications				
23 Other expenses (attach schedule) SEE STATEMENT 5	331,845.	237,618.	237,618.	331,845.
24 Total operating and administrative expenses. Add lines 13 through 23	676,777.	237,618.	237,618.	676,064.
25 Contributions, gifts, grants paid PART XV	1,301,830.			1,301,830.
26 Total expenses and disbursements. Add lines 24 and 25	1,978,607.	237,618.	237,618.	1,977,894.

27 Subtract line 26 from line 12:				
a Excess of revenue over expenses and disbursements	416,576.			
b Net investment income (if negative, enter -0)		2,157,565.		
c Adjusted net income (if negative, enter -0)			733,433.	

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S. G. P.

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of year amounts only (See instructions)	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
ASSETS	1	Cash – non-interest-bearing			
	2	Savings and temporary cash investments	36,979,910.	37,397,207.	40,470,106.
	3	Accounts receivable ▶			
		Less: allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less: allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7	Other notes and loans receivable (attach sch) ▶ 100,000.			
		Less allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments – U S and state government obligations (attach schedule)			
		b Investments – corporate stock (attach schedule)	404,519.	404,519.	17,825.
		c Investments – corporate bonds (attach schedule)			
	11	Investments – land, buildings, and equipment basis ▶			
	Less: accumulated depreciation (attach schedule) ▶				
12	Investments – mortgage loans				
13	Investments – other (attach schedule)				
14	Land, buildings, and equipment basis ▶ 7,826.				
	Less: accumulated depreciation (attach schedule) SEE STMT 6 ▶ 6,732.	1,807.	1,094.		
15	Other assets (describe ▶)				
16	Total assets (to be completed by all filers – see the instructions Also, see page 1, item I)	37,486,236.	37,902,820.	40,587,931.	
LIABILITIES	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, & other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	Total liabilities (add lines 17 through 22)	0.	0.	
NET ASSETS OR FUND BALANCES	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ▶ <input type="checkbox"/>				
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ <input checked="" type="checkbox"/>				
	27	Capital stock, trust principal, or current funds	37,486,236.	37,902,820.	
	28	Paid-in or capital surplus, or land, building, and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
30	Total net assets or fund balances (see instructions)	37,486,236.	37,902,820.		
31	Total liabilities and net assets/fund balances (see instructions)	37,486,236.	37,902,820.		

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year – Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	37,486,236.
2	Enter amount from Part I, line 27a	2	416,576.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 7	3	8.
4	Add lines 1, 2, and 3	4	37,902,820.
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) – Part II, column (b), line 30	6	37,902,820.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shares MLC Company)	(b) How acquired P — Purchase D — Donation	(c) Date acquired (month, day, year)	(d) Date sold (month, day, year)
1 a SEE STATEMENT 8			
b			
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Column (h) gain minus column (k), but not less than -0-) or Losses (from column (h))
(i) Fair Market Value as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of column (i) over column (j), if any	
a			
b			
c			
d			
e			

2 Capital gain net income or (net capital loss) [If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7]	2	1,374,132.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) [If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8]	3	-257,132.

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income)

If section 4940(d)(2) applies, leave this part blank

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? Yes No

If 'Yes,' the foundation does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year, see the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (column (b) divided by column (c))
2010	1,879,586.	39,222,980.	0.047921
2009	3,175,945.	38,096,583.	0.083366
2008	2,091,061.	35,806,596.	0.058399
2007	2,153,071.	39,098,161.	0.055068
2006	1,576,508.	38,490,414.	0.040958

2 Total of line 1, column (d)	2	0.285712
3 Average distribution ratio for the 5-year base period — divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.057142
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	39,979,112.
5 Multiply line 4 by line 3	5	2,284,486.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	21,576.
7 Add lines 5 and 6	7	2,306,062.
8 Enter qualifying distributions from Part XII, line 4	8	1,977,894.

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 – see instructions)

1 a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter 'N/A' on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary – see instrs)		1	43,151.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input type="checkbox"/> and enter 1% of Part I, line 27b			
c All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, column (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	0.
3 Add lines 1 and 2		3	43,151.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	0.
5 Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-		5	43,151.
6 Credits/Payments			
a 2011 estimated tax prmts and 2010 overpayment credited to 2011	6a 48,000.		
b Exempt foreign organizations – tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments Add lines 6a through 6d		7	48,000.
8 Enter any penalty for underpayment of estimated tax Check here <input checked="" type="checkbox"/> if Form 2220 is attached		8	
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		9	0.
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		10	4,849.
11 Enter the amount of line 10 to be Credited to 2012 estimated tax <input type="checkbox"/> 4,849. <input checked="" type="checkbox"/> Refunded		11	0.

Part VII-A Statements Regarding Activities

	Yes	No
1 a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see the instructions for definition)? <i>If the answer is 'Yes' to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities</i>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation ▶ \$ 0. (2) On foundation managers ▶ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If 'Yes,' attach a detailed description of the activities</i>		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If 'Yes,' attach a conformed copy of the changes</i>		X
4 a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If 'Yes,' has it filed a tax return on Form 990-T for this year?		N/A
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If 'Yes,' attach the statement required by General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If 'Yes,' complete Part II, column (c), and Part XV</i>	X	
8 a Enter the states to which the foundation reports or with which it is registered (see instructions) <input type="checkbox"/> N/A		
b If the answer is 'Yes' to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? <i>If 'No,' attach explanation</i>	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2011 or the taxable year beginning in 2011 (see instructions for Part XIV)? <i>If 'Yes,' complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If 'Yes,' attach a schedule listing their names and addresses</i>		X

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Form 990-PF (2011)

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If 'Yes', attach schedule (see instructions)			X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If 'Yes', attach statement (see instructions)			X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶ N/A	X		
14	The books are in care of ▶ PAUL W. DOLL, JR. Telephone no ▶ Located at ▶ PO BOX 175 LAKE TOXAWAY NC ZIP + 4 ▶ 28747			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 – Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A ▶ <input type="checkbox"/>			N/A
16	At any time during calendar year 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22 1. If 'Yes,' enter the name of the foreign country ▶ SWITZERLAND		X	

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the 'Yes' column, unless an exception applies.

	Yes	No
1a During the year did the foundation (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No		
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(6) Agree to pay money or property to a government official? (Exception. Check 'No' if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
b If any answer is 'Yes' to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ <input type="checkbox"/>	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2011?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a. At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No If 'Yes,' list the years ▶ 20__ , 20__ , 20__ , 20__		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer 'No' and attach statement – see instructions)	2b	N/A
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20__ , 20__ , 20__ , 20__		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
b If 'Yes,' did it have excess business holdings in 2011 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011)	3b	N/A
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b	X

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)

5a During the year did the foundation pay or incur any amount to

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? Yes No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? Yes No

(3) Provide a grant to an individual for travel, study, or other similar purposes? Yes No

(4) Provide a grant to an organization other than a charitable, etc, organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? (see instructions) Yes No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? Yes No

b If any answer is 'Yes' to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? 5b Yes No N/A

Organizations relying on a current notice regarding disaster assistance check here ▶

c If the answer is 'Yes' to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? N/A Yes No

If 'Yes,' attach the statement required by Regulations section 53.4945-5(d)

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? Yes No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? 6b Yes No X

If 'Yes' to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? Yes No

b If 'Yes,' did the foundation receive any proceeds or have any net income attributable to the transaction? 7b Yes No N/A

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
R. KEITH MCCALL 578 PARKWAY ROAD BALSAM GROVE, NC 28708	DIRECTOR 0	500.	0.	0.
PAUL W. DOLL JR. P.O. BOX 147 LAKE TOXAWAY, NC 28747	PRESIDENT 40.00	125,500.	0.	0.
GERARD B. BAJEK P.O. BOX 1017 PISGAH FOREST, NC 28768	VICE PRESIDE 40.00	69,750.	0.	0.
JOHN GIURA 2600 S. 25TH AVE. BROADVIEW, IL 60155	DIRECTOR 0	500.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1— see instructions). If none, enter 'NONE.'

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

Total number of other employees paid over \$50,000 ▶ 0

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)

3 Five highest-paid independent contractors for professional services (see instructions). If none, enter 'NONE.'

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
RALPH LUTRIN 5660 COLLINS AVE. #43 MIAMI BEACH, FL 33140	CONSULTING	68,000.

Total number of others receiving over \$50,000 for professional services 0

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 N/A	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 N/A	
2	
All other program-related investments See instructions	
3	

Total. Add lines 1 through 3 0.

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions)

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc, purposes:		
a Average monthly fair market value of securities	1a	40,309,916.
b Average of monthly cash balances	1b	178,015.
c Fair market value of all other assets (see instructions)	1c	100,000.
d Total (add lines 1a, b, and c)	1d	40,587,931.
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2 Acquisition indebtedness applicable to line 1 assets	2	0.
3 Subtract line 2 from line 1d	3	40,587,931.
4 Cash deemed held for charitable activities Enter 1-1/2% of line 3 (for greater amount, see instructions)	4	608,819.
5 Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	39,979,112.
6 Minimum investment return. Enter 5% of line 5	6	1,998,956.

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here and do not complete this part.)

1 Minimum investment return from Part X, line 6	1	1,998,956.
2a Tax on investment income for 2011 from Part VI, line 5	2a	43,151.
b Income tax for 2011 (This does not include the tax from Part VI)	2b	
c Add lines 2a and 2b	2c	43,151.
3 Distributable amount before adjustments Subtract line 2c from line 1	3	1,955,805.
4 Recoveries of amounts treated as qualifying distributions	4	
5 Add lines 3 and 4	5	1,955,805.
6 Deduction from distributable amount (see instructions)	6	
7 Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	1,955,805.

Part XII Qualifying Distributions (see instructions)

1 Amounts paid (including administrative expenses) to accomplish charitable, etc, purposes:		
a Expenses, contributions, gifts, etc – total from Part I, column (d), line 26	1a	1,977,894.
b Program-related investments – total from Part IX-B	1b	
2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc, purposes	2	
3 Amounts set aside for specific charitable projects that satisfy the:		
a Suitability test (prior IRS approval required)	3a	
b Cash distribution test (attach the required schedule)	3b	
4 Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	1,977,894.
5 Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	
6 Adjusted qualifying distributions. Subtract line 5 from line 4	6	1,977,894.

Note. The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				1,955,805.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0.	
b Total for prior years 20__, 20__, 20__		0.		
3 Excess distributions carryover, if any, to 2011:				
a From 2006				
b From 2007				
c From 2008	43,239.			
d From 2009	1,313,972.			
e From 2010				
f Total of lines 3a through e	1,357,211.			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 1,977,894.				
a Applied to 2010, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required – see instructions)		0.		
c Treated as distributions out of corpus (Election required – see instructions)	0.			
d Applied to 2011 distributable amount				1,955,805.
e Remaining amount distributed out of corpus	22,089.			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	1,379,300.			
b Prior years' undistributed income Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b Taxable amount – see instructions		0.		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount – see instructions			0.	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)	0.			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)	0.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	1,379,300.			
10 Analysis of line 9				
a Excess from 2007				
b Excess from 2008	43,239.			
c Excess from 2009	1,313,972.			
d Excess from 2010				
e Excess from 2011	22,089.			

Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year SEE STATEMENT 9				
Total				▶ 3a 1,301,830.
b Approved for future payment				
Total				▶ 3b

AUDREY LOVE CHARITABLE FOUNDATION

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STATEMENT 1
FORM 990-PF, PART I, LINE 11
OTHER INCOME

	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
OTHER INVESTMENT INCOME			
TOTAL	\$ 50,000.	\$ 50,000.	\$ 0.

STATEMENT 2
FORM 990-PF, PART I, LINE 16A
LEGAL FEES

	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES				
TOTAL	\$ 44,315.	\$ 0.	\$ 0.	\$ 44,315.

STATEMENT 3
FORM 990-PF, PART I, LINE 16B
ACCOUNTING FEES

	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES				
TOTAL	\$ 6,500.	\$ 0.	\$ 0.	\$ 6,500.

STATEMENT 4
FORM 990-PF, PART I, LINE 18
TAXES

	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PAYROLL TAXES	\$ 13,732.			\$ 13,732.
SECTION 4940 FEDERAL EXCISE TAX	72,175.			72,175.
TOTAL	\$ 85,907.	\$ 0.	\$ 0.	\$ 85,907.

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STATEMENT 5
FORM 990-PF, PART I, LINE 23
OTHER EXPENSES

	(A) EXPENSES PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
BANK CHARGES	\$ 2,191.			\$ 2,191.
CONSULTING FEES	68,000.			68,000.
FOREIGN WITHHOLDING TAX	24,548.	\$ 24,548.	\$ 24,548.	24,548.
INSURANCE	20,450.			20,450.
INVESTMENT CUSTODIAL FEES	19,227.	19,227.	19,227.	19,227.
INVESTMENT INTEREST EXPENSE	28.	28.	28.	28.
INVESTMENT MANAGEMENT FEES	193,815.	193,815.	193,815.	193,815.
MISCELLANEOUS	80.			80.
OFFICE EXPENSES	1,851.			1,851.
TELEPHONE	1,655.			1,655.
TOTAL	\$ 331,845.	\$ 237,618.	\$ 237,618.	\$ 331,845.

STATEMENT 6
FORM 990-PF, PART II, LINE 14
LAND, BUILDINGS, AND EQUIPMENT

CATEGORY	BASIS	ACCUM. DEPREC.	BOOK VALUE	FAIR MARKET VALUE
FURNITURE AND FIXTURES	\$ 7,826.	\$ 6,732.	\$ 1,094.	\$ 0.
TOTAL	\$ 7,826.	\$ 6,732.	\$ 1,094.	\$ 0.

STATEMENT 7
FORM 990-PF, PART III, LINE 3
OTHER INCREASES

RESIDUAL DISTRIBUTION FROM DECEASED GRANTOR (CLASS ACTION)	\$ 8.
TOTAL	\$ 8.

STATEMENT 8
FORM 990-PF, PART IV, LINE 1
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

ITEM	(A) DESCRIPTION	(B) HOW ACQUIRED	(C) DATE ACQUIRED	(D) DATE SOLD
1	SEE ATTACHED SCHEDULE - CREDIT SUISSE	PURCHASED	VARIOUS	VARIOUS
2	SEE ATTACHED SCHEDULE - CREDIT SUISSE	PURCHASED	VARIOUS	VARIOUS
3	SEE ATTACHED SCHEDULE - RACHLIN GP	PURCHASED	VARIOUS	VARIOUS
4	SEE ATTACHED SCHEDULE - RACHLIN GP	PURCHASED	VARIOUS	VARIOUS
5	SEE ATTACHED SCHEDULE - MCDONNELL	PURCHASED	VARIOUS	VARIOUS
6	SEE ATTACHED SCHEDULE - MCDONNELL	PURCHASED	VARIOUS	VARIOUS
7	SEE ATTACHED SCHEDULE - MORGAN STANLEY	PURCHASED	VARIOUS	VARIOUS
8	SEE ATTACHED SCHEDULE - MORGAN STANLEY	PURCHASED	VARIOUS	VARIOUS
9	SEE ATTACHED SCHDEULE - WEGELIN & CO.	PURCHASED	VARIOUS	VARIOUS
10	SEE ATTACHED SCHDEULE - WEGELIN & CO.	PURCHASED	VARIOUS	VARIOUS
11	CURRENCY LOSSES ON TRADES	PURCHASED	VARIOUS	VARIOUS

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STATEMENT 8 (CONTINUED)
FORM 990-PF, PART IV, LINE 1
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

ITEM	(A) DESCRIPTION	(B) HOW ACQUIRED	(C) DATE ACQUIRED	(D) DATE SOLD	(E) GROSS SALES	(F) DEPREC. ALLOWED	(G) COST BASIS	(H) GAIN (LOSS)	(I) FMV 12/31/69	(J) ADJ. BAS. 12/31/69	(K) EXCESS (I) - (J)	(L) GAIN (LOSS)
12	RACHLIN - CG PER K1'S	PURCHASED	VARIOUS	VARIOUS								
13	RACHLIN - CG PER K1	PURCHASED	VARIOUS	VARIOUS								
1					1385492.		1353476.	32,016.				\$ 32,016.
2					4375966.		3639698.	736,268.				736,268.
3					152,718.		195,661.	-42,943.				-42,943.
4					559,965.		437,142.	122,823.				122,823.
5					3136412.		3137306.	-894.				-894.
6					6443951.		6053402.	390,549.				390,549.
7					1268507.		1364595.	-96,088.				-96,088.
8					883,569.		805,141.	78,428.				78,428.
9					4472184.		4173238.	298,946.				298,946.
10					1356196.		1462462.	-106,266.				-106,266.
11					0.		43,034.	-43,034.				-43,034.
12					4,288.		0.	4,288.				4,288.
13					39.		0.	39.				39.
											TOTAL	\$ 1374132.

STATEMENT 9
FORM 990-PF, PART XV, LINE 3A
RECIPIENT PAID DURING THE YEAR

NAME AND ADDRESS	DONEE RELATIONSHIP	FOUND-ATION STATUS	PURPOSE OF GRANT	AMOUNT
METROPOLITAN OPERA FUND LINCOLN CENTER NEW YORK, NY 10023			CHARITY	\$ 25,000.
CANCER RESEARCH & TREATMENT FUND 74 EAST 79TH ST, SUITE 5B NEW YORK, NY 10021			CHARITY	10,000.
CARNEGIE HALL SOCIETY, INC. 881 SEVENTH AVENUE NEW YORK, NY 10019			CHARITY	50,000.
CENTER FOR EMERGING ARTS INC. 800 WEST AVE. #737 MIAMI BEACH, FL 33139			CHARITY	3,000.
GABLE STAGE, INC. 1200 ANASTASIA RD. SUITE 230 CORAL GABLES, FL 33145			CHARITY	10,000.

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STATEMENT 9 (CONTINUED)
 FORM 990-PF, PART XV, LINE 3A
 RECIPIENT PAID DURING THE YEAR

NAME AND ADDRESS	DONEE RELATIONSHIP	FOUND- ATION STATUS	PURPOSE OF GRANT	AMOUNT
GEORGIA MUSEUM OF ART 90 CARLTON ST. ATHENS, GA 30602			CHARITY	\$ 20,000.
NEW THEATRE INC. 4120 LAGUNA ST. CORAL GABLES, FL 33146			CHARITY	3,000.
NEW YORK PHILHARMONIC 10 LINCOLN CENTER PLAZA NEW YORK, NY 10023			CHARITY	50,000.
BREVARD MUSIC CENTER INC. P.O. BOX 312 BREVARD, NC 28712			CHARITY	50,000.
NEWBERRY OPERA HOUSE FND 1201 MCKIBBEN STREET NEWBERRY, SC 29108			CHARITY	10,000.
FOUNDATION FIGHTING BLINDNESS 18911 COLLINS AVENUE #1801 SUNNY ISLES, FL 33160			CHARITY	3,000.
NEW WORLD SYMPHONY INC 541 LINCOLN RD MIAMI BEACH, FL 33149			CHARITY	168,000.
LAST CHANCE FOR ANIMALS 8033 SUNSET BLVD, #835 LOS ANGELES, CA 90046			CHARITY	3,000.
CHICAGO SYMPHONY ORCHESTRA 410 MICHIGAN AVE. STE 833 CHICAGO, IL 60605			CHARITY	50,000.
FRIENDS FOR LIFE P.O. BOX 23491 WACO, TX 76702			CHARITY	75,000.
MARK J. FRIEDMAN FOUNDATION INC 980 OLD COUNTRY RD PLAINVIEW, NY 11803			CHARITY	7,000.
THE NATL HUMANE EDUCATION SOC 2100 L STREET NW WASHINGTON, DC 20037			CHARITY	500.

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STATEMENT 9 (CONTINUED)
FORM 990-PF, PART XV, LINE 3A
RECIPIENT PAID DURING THE YEAR

NAME AND ADDRESS	DONEE RELATIONSHIP	FOUND- ATION STATUS	PURPOSE OF GRANT	AMOUNT
THE SYMPHONY OF OAK PARK & RIVER FOREST P.O. BOX 3564 OAK PARK, IL 60303			CHARITY	\$ 20,000.
FOOTHILLS GOLDEN RETRIEVER RESC P.O. BOX 9077 GREENVILLE, SC 29602			CHARITY	5,000.
THE BAKEHOUSE ART COMPLEX 561 N.W. 32ND STREET MIAMI, FL 33127			CHARITY	90,000.
FRIENDS OF NEW BOLTON CENTER FUND 382 WEST ST. RD. KENNET KENNETT SQUARE, PA 19348			CHARITY	1,000.
RETURN TO FREEDOM AM WILD HORSE P.O. BOX 926 LOMPOC, CA 93438			CHARITY	5,000.
THE CHILDRENS CENTER OF TRANSY 105 SOUTH JOHNSON STREET BREVARD, NC 28712			CHARITY	3,000.
AMERICAN HEALTH ASSISTANCE FDN 22512 GATEWAY CENTER DR CLARKSBURG, MD 20871			CHARITY	2,000.
CAREER TRANSITION FOR DANCERS 165 WEST 46TH ST NEW YORK, NY 10036			CHARITY	1,000.
LYRIC OPERA OF CHICAGO 20 N WACKER DR RM 860 CHICAGO, IL 60606			CHARITY	30,000.
NEW YORK HORSE RESCUE CORP. PO BOX 435 MANORVILLE, NY 11949			CHARITY	5,000.
SKYDANCER INC. 116 RIDGEWOOD PLACE BREVARD, NC 28712			CHARITY	100,000.

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STATEMENT 9 (CONTINUED)
 FORM 990-PF, PART XV, LINE 3A
 RECIPIENT PAID DURING THE YEAR

NAME AND ADDRESS	DONEE RELATIONSHIP	FOUND- ATION STATUS	PURPOSE OF GRANT	AMOUNT
HOSPITAL AUDIENCES INC. 548 BROADWAY FL3 NEW YORK, NY 10012			CHARITY	\$ 3,500.
NEW YORK FOUNDATION FOR THE ART 155 AVENUE OF THE AMERICA NEW YORK, NY 10128			CHARITY	3,000.
SOBE MUSIC INSTITUTE 2100 WASHINGTON AVE. MIAMI BEACH, FL 33139			CHARITY	2,000.
PAPER MILL PLAYHOUSE 22 BROOKSIDE DRIVE MILLBURN, NJ 07041			CHARITY	3,000.
PETS FOR THE ELDERLY FOUNDATION 7200 CENTER STREET #100 MENTOR, OH 44060			CHARITY	2,000.
DOLPHIN RESEARCH CENTER 58901 OVERSEAS HIGHWAY GRASSY KEY, FL 33050			CHARITY	2,000.
MANHATTAN SCHOOL OF MUSIC 120 CLAREMONT AVE. NEW YORK, NY 10027			CHARITY	25,830.
ANIMAL MEDICAL CENTER OF GREENSBORO 4113 SPRING GARDEN STREET GREENSBORO, NC 27407			CHARITY	15,000.
BREAD OF LIFE 1765 SAINT LUKE CHURCH RD GOLDSTON, NC 27252			CHARITY	7,500.
HENDERSONVILLE RESCUE MISSION 639 MAPLE ST. HENDERSONVILLE, NC 28792			CHARITY	3,000.
MEALS ON WHEELS OF BREVARD 3600 WEST KING STREET COCOA, FL 32926			CHARITY	7,500.
THE SALVATION ARMY P.O. BOX 31128 CHARLOTTE, NC 28231			CHARITY	1,000.

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STATEMENT 9 (CONTINUED)
 FORM 990-PF, PART XV, LINE 3A
 RECIPIENT PAID DURING THE YEAR

<u>NAME AND ADDRESS</u>	<u>DONEE RELATIONSHIP</u>	<u>FOUND- ATION STATUS</u>	<u>PURPOSE OF GRANT</u>	<u>AMOUNT</u>
HUMANE SOCIETY OF GREATER MIAMI 2101 NW 95TH STREET MIAMI, FL 33147			CHARITY	\$ 70,000.
WPBT2 P.O. BOX 610002 MIAMI, FL 33261			CHARITY	100,000.
THE CHOPIN FDN OF THE UNITED STATES 1440 79TH STREET CAUSEWAY MIAMI, FL 33141			CHARITY	3,000.
AMFAR THE FDN FOR AIDS RESEARCH 1150 17TH ST NW, #406 WASHINGTON, DC, 20036			CHARITY	1,000.
FLORIDA KEY WILDLIFE & RESCUE PO BOX 431392 BIG PINE KEY, FL 33043			CHARITY	2,000.
GENTLE GIANTS DRAFT HORSE RESCUE 925 LADY ANNE COURT MOUNT AIRY, MD 31771			CHARITY	5,000.
MEMORIAL SLOAN KETTERING CANCER CENTER 1275 YORK AVENUE NEW YORK, NY 10065			CHARITY	3,000.
THE GOLD COAST OPERA 12037 NW 1ST STREET CORAL SPRINGS, FL 33071			CHARITY	2,000.
WILDLIFE CARE CENTER SPCA OF BROWARD COU 3200 SW 4TH AVE. FT LAUDERDALE, FL 33315			CHARITY	1,000.
ALLEY CATS ALLIES 7920 NORFOLK AVENUE #600 BETHESDA, MD 29814			CHARITY	3,000.
CENTER FOR GREAT APES PO BOX 488 WAUCHULA, FL 33873			CHARITY	5,000.

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STATEMENT 9 (CONTINUED)
 FORM 990-PF, PART XV, LINE 3A
 RECIPIENT PAID DURING THE YEAR

NAME AND ADDRESS	DONEE . RELATIONSHIP	FOUND- ATION STATUS	PURPOSE OF GRANT	AMOUNT
CYSTIC FIBROSIS FOUNDATION 6931 ARLINGTON RD. 2ND FLOOR BETHESDA, MD 20814			CHARITY	\$ 5,000.
NATIONAL MULTIPLE SCLEROSIS SOCIETY PO BOX 4527 NEW YORK, NY 10163			CHARITY	3,000.
THE NATIONAL ACADEMY MUSEUM 1083 FIFTH AVENUE NEW YORK, NY 10128			CHARITY	6,000.
TRANSYLVANIA COUMMUNITY ARTS COUNCIL PO BOX 1229 BREVARD, NC 28712			CHARITY	5,000.
TRANSYLVANIA VOCATIONAL SERVICES PO BOX 1115 BREVARD, NC 28712			CHARITY	2,500.
HAMPTONS CLASSIC HORSE SHOW PO BOX 3013 BRIDGEHAMPTON, NY 11932			CHARITY	5,000.
UNIV MIAMI SCHOOL OF MEDICINE PO BOX 06960 (R-100) MIAMI, FL 33101			CHARITY	100,000.
PELICAN HARBOR SEABIRD STATION 1279 NE 79TH ST CAUSWAY MIAMI, FL 33138			CHARITY	2,000.
ASHEVILLE HUMANE SOCIETY 14 FOREVER FRIEND LANE ASHEVILLE, NC 28806			CHARITY	7,500.
CARAMOOR CENTER FOR MUSIC & ARTS 149 GIRDLE RIDGE ROAD KATONAH, NY 10536			CHARITY	30,000.
CENTRAL WESTCHESTER HUMANE SOCIETY PO BOX 131 ELMSFORD, NY 10523			CHARITY	5,000.

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STATEMENT 9 (CONTINUED)
 FORM 990-PF, PART XV, LINE 3A
 RECIPIENT PAID DURING THE YEAR

NAME AND ADDRESS	DONEE RELATIONSHIP	FOUND- ATION STATUS	PURPOSE OF GRANT	AMOUNT
CLASSICAL SOUTH FLORIDA 330 SW SECOND ST. #207 FORT LAUDERDALE, FL 33312			CHARITY	\$ 3,000.
FRACTURED ATLAS 248 W. 35TH ST. 10TH FLOOR NEW YORK, NY 10001			CHARITY	2,500.
HEART INC. 10800 OLD COUNTRY RD. 15 #100 PLYMOUTH, MN 55441			CHARITY	5,000.
SOUTH FLORIDA SPCA 15476 NW 77 COURT #440 MIAMI LAKES, FL 33016			CHARITY	3,000.
SPEAK UP FOR HORSES PO BOX 434 FALMOUTH, KY 41040			CHARITY	3,000.
THE HAVEN OF TRANSYLVANIA COUNTY PO BOX 25 BREVARD, NC 28712			CHARITY	25,000.
THE WOMEN'S THEATRE PROJECT 505 NW 1ST AVENUE FORT LAUDERDALE, FL 33301			CHARITY	3,000.
THOROUGHBRED RETIREMENT FOUNDATION 4089 WORKS PKWY. LEXINGTON, KY 40511			CHARITY	5,000.
ANIMALS ANGELS PO BOX 1056 WESTMINSTER, MD 21158			CHARITY	5,000.
ST. BALDRICKS FOUNDATION 1333 S. MAYFLOWER AVE. #400 MONROVIA, CA 91016			CHARITY	2,500.
CANINE THERAPY CORP. 1700 W. IRVING PARK RD. #311 CHICAGO, IL 60613			CHARITY	3,000.
MIAMI CIVIC MUSIC ASSOCIATION 5360 SW 87TH AVE. MIAMI, FL 33165			CHARITY	1,000.

TOTAL \$ 1,301,830.

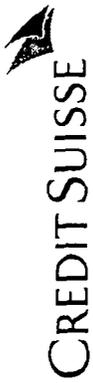


CREDIT SUISSE PRIVATE ADVISORS AG
 Tessinerplatz 7 Phone +41 (0) 44 334 00 30
 8070 Zurich Fax +41 (0) 44 334 00 60
 Switzerland

Realized Gains and Losses from Securities Transaction 01/01/11 to 12/31/11

Open Date	Trade CCY	Quantity	Security	Proceeds	Price Gain	FX Gain	Gain or Loss	
							Cost Basis	Short Term
04/22/10	CHF	200,000.00	2% E.ON INTERNATIONAL FINANCE BV 09-11	207,692.31	-2,405.14	20,704.43	18,299.29	0.00
01/14/11	CHF			189,393.02				
06/25/08	CHF	4.00	REG.SHS SGS LTD	7,018.24	315.35	702.41	0.00	1,017.76
03/01/11	CHF			6,000.48				
08/24/09	CHF	35.00	REG.SHS SYNGENTA LTD	11,736.31	2,337.69	1,154.82	0.00	3,492.50
03/01/11	CHF			8,243.80				
01/30/08	CHF	277.00	REG.SHS ABB LTD	6,777.98	-1,275.53	1,203.51	0.00	-72.01
03/01/11	CHF			6,849.99				
08/11/09	CHF	39.00	REG.SHS KABA HOLDING AG	16,960.22	7,680.03	1,321.28	0.00	9,001.31
03/01/11	CHF			7,958.91				
01/30/08	CHF	102.00	REG.SHS NOVARTIS INC	5,817.46	-223.47	902.75	0.00	679.29
03/01/11	CHF			5,138.18				
08/24/09	CHF	74.00	REG.SHS HOLCIM LTD	5,489.45	-338.90	716.13	0.00	377.24
03/01/11	CHF			5,112.22				
06/25/08	CHF	5.00	REG.SHS KUEHNE + NAGEL INTERNATIONAL AG	656.88	102.80	58.06	0.00	160.87
03/01/11	CHF			496.02				
01/12/09	CHF	155.00	REG.SHS KUEHNE + NAGEL INTERNATIONAL AG	20,363.44	8,497.53	2,009.11	0.00	10,506.65
03/01/11	CHF			9,856.80				
01/12/09	CHF	75.00	REG.SHS GEBERIT AG	16,481.25	6,855.45	1,629.82	0.00	8,485.27
03/01/11	CHF			7,995.98				
07/01/10	CHF	607.00	REG SHS PETROPLUS HOLDINGS AG	9,854.03	-420.00	1,414.55	994.55	0.00
03/01/11	CHF			8,859.49				

Member FINRA, SIPC



CREDIT SUISSE PRIVATE ADVISORS AG
 Tessinerplatz 7 Phone +41 (0) 44 334 00 30
 8070 Zurich Fax +41 (0) 44 334 00 60
 Switzerland

Realized Gains and Losses from Securities Transaction 01/01/11 to 12/31/11

Open Date	Trade CCY	Quantity	Security	Proceeds Cost Basis	Price Gain	FX Gain	Gain or Loss	
							Short Term	Long Term
01/30/08	CHF	32.00	SHS CIE FINANCIERE RICHEMONT SA	1,878.41	662.98	181.63	0.00	844.62
03/01/11	CH0045039655			1,033.80				
06/25/08	CHF	265.00	SHS CIE FINANCIERE RICHEMONT SA	15,555.60	6,130.20	987.71	0.00	7,117.90
03/01/11	CH0045039655			8,437.70				
08/24/09	CHF	64.00	SHS CIE FINANCIERE RICHEMONT SA	3,756.82	1,752.93	248.13	0.00	2,001.06
03/01/11	CH0045039655			1,755.77				
02/05/08	USD	400.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	10,306.40	626.40	0.00	0.00	626.40
03/01/11	US4642867497			9,680.00				
02/05/08	USD	1,327.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	34,191.47	1,848.86	0.00	0.00	1,848.86
03/01/11	US4642867497			32,342.61				
02/05/08	USD	473.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	12,187.31	731.25	0.00	0.00	731.25
03/01/11	US4642867497			11,456.06				
08/24/09	USD	114.00	MKYC RVE HRD ASST	4,799.14	1,300.00	0.00	0.00	1,300.00
03/01/11	US57060U7954			3,499.14				
04/02/09	CHF	100,000.00	2.75% TOKYO ELECTRIC POWER CO INC 07-12	103,988.69	-8,296.60	21,790.31	0.00	13,493.70
03/16/11	CH0028834759			90,494.99				
04/08/09	CHF	100,000.00	2.375% HELLENIC REPUBLIC 04-11	110,803.33	166.20	23,591.53	0.00	23,757.73
03/18/11	CH0018062676			87,045.59				
05/25/09	CHF	100,000.00	2.375% HELLENIC REPUBLIC 04-11	110,803.33	-1,274.24	18,971.89	0.00	17,697.66
03/18/11	CH0018062676			93,105.67				
04/02/09	CHF	50,000.00	2.75% TOKYO ELECTRIC POWER CO INC 07-12	53,057.83	-4,251.14	12,061.48	0.00	7,810.33
03/18/11	CH0028834759			45,247.49				

Member FINRA, SIPC

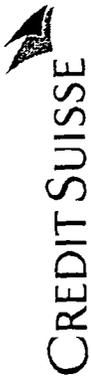


CREDIT SUISSE PRIVATE ADVISORS AG
 Tessinerplatz 7 Phone +41 (0) 44 334 00 30
 8070 Zurich Fax +41 (0) 44 334 00 60
 Switzerland

Realized Gains and Losses from Securities Transaction 01/01/11 to 12/31/11

Open Date	Trade CCY	Quantity	Security	Proceeds		FX Gain	Gain or Loss	
				Price Gain	Cost Basis		Short Term	Long Term
Close Date								
05/25/09 03/18/11	CHF CH0028834759	50,000.00	2.75% TOKYO ELECTRIC POWER CO INC 07-12	53,057.83 47,404.27		9,808.42	0.00	5,653.56
07/13/06 04/26/11	CHF CH0024939891	310,000.00	2.375% EUR.MTN DNB NOR BANK ASA 06-11	352,513.08 247,873.89		98,664.09	0.00	104,639.19
08/26/09 06/01/11	CAD CA135087YT50	200,000.00	1.25% BDS CANADA GOVERNMENT 09-11 S YT	205,623.82 183,994.86		22,227.32	0.00	21,628.95
07/26/10 06/03/11	CHF CH0039943292	200,000.00	3.25% EUR.MTN BASF FINANCE EUROPE NV 08-11	239,134.34 194,483.16		50,749.10	44,651.18	0.00
02/03/09 07/01/11	CHF CH0018759909	100,000.00	2.75% EUR.MTN ITALIAN REPUBLIC 04-11	117,875.88 88,590.14		32,586.26	0.00	29,285.74
05/27/09 07/01/11	CHF CH0018759909	100,000.00	2.75% EUR MTN ITALIAN REPUBLIC 04-11	117,875.88 94,781.49		26,394.92	0.00	23,094.39
07/12/10 07/12/11	CHF CH0021817298	200,000.00	1.625% TOTAL CAPITAL 05-11	240,124.95 190,250.33		52,467.97	49,874.62	0.00
08/28/09 07/27/11	CHF CH0021988883	100,000.00	1.625% TOYOTA MOTOR CREDIT CORP 05-11	124,851.74 95,938.18		31,160.90	0.00	28,913.56
09/22/09 07/27/11	CHF CH0021988883	100,000.00	1.625% TOYOTA MOTOR CREDIT CORP 05-11	124,851.74 98,561.53		28,475.11	0.00	26,290.21
05/08/09 08/31/11	USD US78463V1070	200.00	GOLD SHS SPDR GOLD TRUST	35,276.16 17,872.05		0.00	0.00	17,404.11
05/06/10 09/16/11	CHF CH0024409283	200,000.00	2% EUR.MED.TERM NOTE SHELL INTL.FIN.BV 06-11	228,649.83 184,368.09		49,037.67	0.00	44,281.75

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Realized Gains and Losses from Securities Transaction 01/01/11 to 12/31/11

Open Date	Trade CCY	Quantity	Security	Proceeds	Price Gain	FX Gain	Gain or Loss	
							Cost Basis	Short Term
01/12/09	CHF	75.00	REG.SHS GEBERT AG	13,531.79	3,813.45	1,722.36	0.00	5,535.81
10/05/11	CHF			7,995.98				
08/24/09	CHF	78.00	REG.SHS GEBERT AG	14,073.06	413.25	1,805.34	0.00	2,218.59
10/05/11	CHF			11,854.47				
01/03/11	CHF	80,000.00	1.625% EUR MTN BP CAPITAL MARKETS PLC 09-11	92,581.88	-564.75	7,292.76	6,728.01	0.00
10/27/11	CHF			85,853.87				
01/30/08	CHF	18.00	REG.SHS ZURICH FINANCIAL SERVICES AG	4,022.63	-2,222.30	1,208.41	0.00	-1,013.89
11/03/11	CHF			5,036.51				
06/25/08	CHF	45.00	REG.SHS ZURICH FINANCIAL SERVICES AG	10,056.56	-3,742.49	2,132.05	0.00	-1,610.45
11/03/11	CHF			11,667.01				
08/24/09	CHF	174.00	REG.SHS ZURICH FINANCIAL SERVICES AG	38,885.38	-6,820.73	7,734.02	0.00	913.29
11/03/11	CHF			37,972.09				
01/20/10	CHF	32.00	REG.SHS ZURICH FINANCIAL SERVICES AG	7,151.33	-1,235.30	1,303.94	0.00	68.64
11/03/11	CHF			7,082.69				
07/01/11	CHF	57.00	REG.SHS ZURICH FINANCIAL SERVICES AG	12,738.31	-1,138.89	-647.71	-1,786.60	0.00
11/03/11	CHF			14,524.91				
01/30/08	CHF	800.00	REG.SHS NOVARTIS INC	44,552.52	-5,415.94	9,669.03	0.00	4,253.09
11/03/11	CHF			40,299.43				
08/24/09	CHF	426.00	REG.SHS HOLCIM LTD	26,131.08	-9,254.45	5,955.75	0.00	-3,298.70
11/03/11	CHF			29,429.78				
01/12/09	CHF	146.00	REG SHS SONOVA HOLDING AG	15,229.70	5,116.59	2,163.16	0.00	7,279.75
11/03/11	CHF			7,949.94				

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Open Date	Trade CCY	Quantity	Security	Proceeds	Price Gain	FX Gain	Gain or Loss	
							Cost Basis	Short Term
03/01/11	CHF	71.00	REG.SHS SONOVA HOLDING AG	7,406.22	-2,593.78	518.05	-2,075.73	0.00
11/03/11	CH0012549785			9,481.95				
03/29/11	CHF	63.00	REG.SHS SONOVA HOLDING AG	8,657.97	-3.57	327.66	324.09	0.00
11/03/11	CH0012549785			8,333.88				
06/29/10	CHF	1,350.00	REG.SHS UBS INC	16,898.70	-5,237.49	4,201.02	0.00	-1,036.47
11/03/11	CH0024899483			17,935.17				
03/01/11	CHF	392.00	REG.SHS UBS INC	4,906.88	-3,221.22	421.07	-2,800.14	0.00
11/03/11	CH0024899483			7,707.02				
07/01/11	CHF	406.00	REG.SHS UBS INC	5,082.13	-1,985.44	-329.88	-2,315.32	0.00
11/03/11	CH0024899483			7,397.45				
07/16/10	GBP	1,400.00	SHS XSTRATA PLC	22,561.31	2,179.83	650.15	0.00	2,829.98
11/03/11	GB0031411001			19,731.33				
01/20/10	CHF	788.00	REG.SHS TEMENOS GROUP AG	13,669.99	-12,189.86	4,047.83	0.00	-8,142.02
11/03/11	CH0012453913			21,812.01				
01/30/08	CHF	800.00	REG.SHS NESTLE SA	45,806.99	2,379.88	8,401.66	0.00	10,781.54
11/03/11	CH0038863350			35,025.46				
03/01/11	CHF	1,516.00	N-AKT. LOGITECH INTERNATIONAL SA	14,476.19	-15,976.72	1,577.61	-14,399.11	0.00
11/03/11	CH0025751329			28,875.31				
06/15/11	CHF	1,084.00	N-AKT. LOGITECH INTERNATIONAL SA	10,351.06	-2,093.58	-563.85	-2,657.43	0.00
11/03/11	CH0025751329			13,008.49				
08/24/09	USD	1,960.00	MKVC RVE HRD ASST	70,462.97	10,302.24	0.00	0.00	10,302.24
11/03/11	US57060U7954			60,160.73				

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Realized Gains and Losses from Securities Transaction 01/01/11 to 12/31/11

Open Date	Trade CCY	Quantity	Security	Proceeds Cost Basis	Price Gain	FX Gain	Gain or Loss	
							Short Term	Long Term
Close Date								
08/24/09	USD	2,040.00	SHS ISHARES S&P GL INFRASTRUCTURE IND.FD	69,130.57	2,894.56	0.00	0.00	2,894.56
11/03/11	US4642883726			66,236.01				
03/01/11	USD	157.00	SHS ISHARES S&P GL INFRASTRUCTURE IND.FD	5,320.34	-572.85	0.00	-572.85	0.00
11/03/11	US4642883726			5,893.19				
02/05/08	USD	927.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	21,140.51	-1,311.43	0.00	0.00	-1,311.43
11/03/11	US4642867497			22,451.94				
02/05/08	USD	530.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	12,086.81	-739.19	0.00	0.00	-739.19
11/03/11	US4642867497			12,826.00				
02/05/08	USD	600.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	13,683.18	-836.82	0.00	0.00	-836.82
11/03/11	US4642867497			14,520.00				
02/05/08	USD	400.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	9,122.12	-557.88	0.00	0.00	-557.88
11/03/11	US4642867497			9,680.00				
02/05/08	USD	400.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	9,122.12	-557.88	0.00	0.00	-557.88
11/03/11	US4642867497			9,680.00				
06/25/08	USD	493.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	11,243.01	-552.38	0.00	0.00	-552.38
11/03/11	US4642867497			11,795.39				
03/03/09	USD	8,700.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	198,406.13	81,651.27	0.00	0.00	81,651.27
11/03/11	US4642867497			116,754.86				
07/20/09	USD	2,130.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	48,575.29	9,047.38	0.00	0.00	9,047.38
11/03/11	US4642867497			39,527.91				
01/13/09	USD	4,973.00	SHS ISHARES INC MSCI JAPAN INDEX FUND	46,196.02	1,725.49	0.00	0.00	1,725.49
11/03/11	US4642868487			44,470.53				

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Realized Gains and Losses from Securities Transaction 01/01/11 to 12/31/11

Open Date	Trade CCY	Quantity	Security	Proceeds		FX Gain	Gain or Loss	
				Price Gain	Cost Basis		Short Term	Long Term
03/20/09	USD	2,000.00	SHS ISHARES INC MSCI JAPAN INDEX FUND	2,957.73	18,578.73	0.00	0.00	2,957.73
11/03/11	US4642868487				15,621.00			
03/29/11	USD	1,027.00	SHS ISHARES INC MSCI JAPAN INDEX FUND	-1,002.36	9,540.18	0.00	-1,002.36	0.00
11/03/11	US4642868487				10,542.54			
05/08/09	USD	857.00	GOLD SHS SPDR GOLD TRUST	69,345.42	145,927.15	0.00	0.00	69,345.42
11/03/11	US78463V1070				76,581.73			
08/24/09	USD	93.00	GOLD SHS SPDR GOLD TRUST	7,141.16	15,835.73	0.00	0.00	7,141.16
11/03/11	US78463V1070				8,694.57			
03/29/11	USD	50.00	GOLD SHS SPDR GOLD TRUST	1,589.47	8,513.84	0.00	1,589.47	0.00
11/03/11	US78463V1070				6,924.37			
01/22/10	USD	180,000.00	US TR BDS 18 D-2018	30,704.02	214,096.13	0.00	0.00	30,704.02
11/03/11	US912828JE19				183,392.11			
04/27/11	USD	10,000.00	US TR BDS 18 D-2018	743.94	11,894.23	0.00	743.94	0.00
11/03/11	US912828JE19				11,150.29			
07/01/10	CHF	673.00	REG.SHS PETROPLUS HOLDINGS AG	-8,468.11	3,545.39	2,190.71	0.00	-6,277.40
11/03/11	CH0027752242				9,822.79			
11/11/10	CHF	700.00	REG.SHS PETROPLUS HOLDINGS AG	-4,110.12	3,687.62	708.67	-3,401.45	0.00
11/03/11	CH0027752242				7,089.08			
01/30/08	CHF	176.00	REG.SHS ABB LTD	-2,051.95	3,302.72	1,002.33	0.00	-1,049.62
11/07/11	CH0012221716				4,352.34			
06/25/08	CHF	382.00	REG.SHS ABB LTD	-6,219.47	7,168.41	1,934.84	0.00	-4,284.62
11/07/11	CH0012221716				11,453.03			

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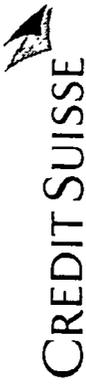


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 8070 Zurich Fax +41 (0) 44 334 00 60
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Realized Gains and Losses from Securities Transaction 01/01/11 to 12/31/11

Open Date	Trade CCY	Quantity	Security	Proceeds Cost Basis	Price Gain	FX Gain	Gain or Loss	
							Short Term	Long Term
01/12/09	CHF	295.00	REG.SHS ABB LTD	5,535.81	380.58	1,062.93	0.00	1,443.51
11/07/11	CHF			4,092.31				
06/25/08	CHF	11.00	REG.SHS GIVAUDAN SA	9,935.67	-1,555.72	1,660.76	0.00	105.04
11/07/11	CHF			9,830.63				
01/12/09	CHF	10.00	REG.SHS GIVAUDAN SA	9,032.43	-561.57	1,993.08	0.00	1,431.51
11/07/11	CHF			7,600.92				
03/01/11	CHF	8.00	REG.SHS GIVAUDAN SA	7,225.94	-1,204.15	374.14	-890.02	0.00
11/07/11	CHF			8,055.96				
03/01/11	CHF	49.00	REG.SHS RIETER HOLDING AG	10,276.68	-4,381.94	650.56	-3,731.38	0.00
11/07/11	CHF			14,008.06				
08/11/09	CHF	92.00	REG.SHS KABA HOLDING AG	34,565.65	11,657.24	4,133.56	0.00	15,790.79
11/07/11	CHF			18,774.86				
03/29/11	CHF	375.00	REG.SHS TECAN GROUP LTD	24,624.95	-4,740.12	889.66	-3,850.46	0.00
11/07/11	CHF			28,475.41				
03/01/11	CHF	49.00	REG.SHS AUTONEUM HOLDING AG	3,095.46	-3,349.61	286.04	-3,063.57	0.00
11/07/11	CHF			6,159.03				
01/30/08	CHF	245.00	DRC ROCHE HOLDING LTD	39,112.16	-12,982.63	9,751.54	0.00	-3,231.09
11/07/11	CHF			42,343.25				
01/12/09	CHF	105.00	DRC ROCHE HOLDING LTD	16,762.36	-2,947.29	4,063.83	0.00	1,116.54
11/07/11	CHF			15,645.83				
03/01/11	CHF	186.00	REG.SHS SULZER AG	20,988.30	-9,504.04	1,353.28	-8,150.76	0.00
11/07/11	CHF			29,139.06				

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Realized Gains and Losses from Securities Transaction 01/01/11 to 12/31/11

Close Date	Open Date	Trade CCY	Quantity	Security	Proceeds	Price Gain	FX Gain	Gain or Loss	
								Cost Basis	Short Term
10/05/11		CHF	100.00	REG.SHS SULZER AG	11,284.04	963.31	363.23	1,326.54	0.00
11/07/11		CHF			9,957.50				
07/27/09		CHF	240.00	REG SHS ACTELION LTD.	8,648.31	-7,143.75	2,645.09	0.00	-4,498.67
11/07/11		CHF			13,146.98				
01/20/10		CHF	101.00	REG.SHS ACTELION LTD	3,639.50	-2,784.43	956.31	0.00	-1,828.12
11/07/11		CHF			5,467.62				
03/16/10		CHF	138.00	REG.SHS ACTELION LTD.	4,972.79	-2,411.29	1,209.88	0.00	-1,201.41
11/07/11		CHF			6,174.20				
01/30/08		CHF	106.00	REG.SHS NOVARTIS INC	5,904.21	-665.18	1,229.71	0.00	564.54
11/07/11		CHF			5,339.67				
03/20/09		CHF	239.00	REG.SHS NOVARTIS INC	13,312.34	1,781.54	2,387.28	0.00	4,168.82
11/07/11		CHF			9,143.52				
03/14/03		CHF	18.00	REG SHS CREDIT SUISSE GROUP AG	472.84	-4.21	165.11	0.00	160.90
11/07/11		CHF			311.95				
06/25/08		CHF	658.00	REG.SHS CREDIT SUISSE GROUP AG	17,285.27	-17,977.34	5,214.88	0.00	-12,762.45
11/07/11		CHF			30,047.73				
08/24/09		CHF	465.00	REG.SHS CREDIT SUISSE GROUP AG	12,215.28	-16,757.69	4,714.12	0.00	-12,043.57
11/07/11		CHF			24,258.85				
05/02/07		CHF	50,000.00	2.375% EUR.MED.TERM.NOTE BK SCOTLAND 05-13	56,040.31	1,359.65	14,507.68	0.00	15,867.33
11/07/11		CHF			40,172.98				
01/30/08		CHF	359.00	REG.SHS NESTLE SA	20,396.20	1,059.67	3,618.85	0.00	4,678.52
11/07/11		CHF			15,717.67				

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Open Date	Trade CCY	Quantity	Security	Proceeds		Price Gain	FX Gain	Gain or Loss	
				Cost Basis				Short Term	Long Term
08/24/09	CHF	80.00	REG.SHS SWISSCOM LTD	31,401.79	-1,250.47	5,312.77	0.00	0.00	4,062.29
11/07/11	CHF			27,339.50					
07/20/09	USD	3,070.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	69,521.82	12,549.66	0.00	0.00	0.00	12,549.66
11/07/11	USD			56,972.16					
03/16/10	USD	6,330.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	143,346.29	-2,207.81	0.00	0.00	0.00	-2,207.81
11/07/11	USD			145,554.10					
06/03/10	USD	600.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	13,587.33	1,521.92	0.00	0.00	0.00	1,521.92
11/07/11	USD			12,065.41					
08/24/09	CHF	504.00	SHS CIE FINANCIERE RICHEMONT SA	27,394.01	11,162.77	2,344.59	0.00	0.00	13,507.36
11/11/11	CHF			13,826.65					
08/24/09	CHF	55.00	BEARER SHS THE SWATCH GROUP LTD	22,116.80	7,946.87	2,053.86	0.00	0.00	10,000.73
11/11/11	CHF			12,116.08					
03/01/11	CHF	13.00	BEARER SHS THE SWATCH GROUP LTD	5,227.61	-545.73	139.45	-406.28	0.00	0.00
11/11/11	CHF			5,633.89					
08/24/09	CHF	98.00	REG.SHS SYNGENTA LTD	29,367.16	2,399.64	3,884.86	0.00	0.00	6,284.50
11/11/11	CHF			23,082.65					
03/01/11	CHF	428.00	REG.SHS ADECCO SA	17,778.13	-12,079.24	986.19	-11,093.05	0.00	0.00
11/14/11	CHF			28,871.18					
01/30/08	CHF	365.00	REG.SHS NESTLE SA	20,574.82	1,145.90	3,448.56	0.00	0.00	4,594.46
11/14/11	CHF			15,980.36					
03/01/11	CHF	135.00	REG SHS NESTLE SA	7,609.87	-319.58	261.91	-57.67	0.00	0.00
11/14/11	CHF			7,667.54					

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Open Date	Trade CCY	Quantity	Security	Proceeds Cost Basis	Price Gain	FX Gain	Gain or Loss	
							Short Term	Long Term
01/12/09	CHF	11.00	DRC ROCHE HOLDING LTD	1,721.99	-318.59	401.50	0.00	82.91
11/14/11	CH0012032048			1,639.09				
03/20/09	CHF	100.00	DRC ROCHE HOLDING LTD	15,654.45	-502.30	3,280.21	0.00	2,777.91
11/14/11	CH0012032048			12,876.55				
03/16/10	CHF	31.00	DRC ROCHE HOLDING LTD	4,852.88	-1,218.87	907.82	0.00	-311.05
11/14/11	CH0012032048			5,163.94				
03/01/11	CHF	114.00	DRC ROCHE HOLDING LTD	17,846.08	-26.79	590.34	563.55	0.00
11/14/11	CH0012032048			17,282.52				
03/29/11	CHF	44.00	DRC ROCHE HOLDING LTD	6,887.96	518.79	119.60	638.39	0.00
11/14/11	CH0012032048			6,249.57				
08/24/09	CHF	110.00	REG.SHS STRAUMANN HOLDING AG	18,854.94	-10,503.99	4,464.98	0.00	-6,039.00
11/14/11	CH0012280076			24,893.95				
01/12/09	CHF	428.00	REG.SHS ABB LTD	7,913.55	521.88	1,454.35	0.00	1,976.23
11/14/11	CH0012221716			5,937.31				
08/24/09	CHF	572.00	REG.SHS ABB LTD	10,576.06	-2,544.43	2,004.31	0.00	-540.12
11/14/11	CH0012221716			11,116.18				
06/25/08	CHF	2.00	REG.SHS SGS LTD	3,289.06	-176.87	465.68	0.00	288.82
11/14/11	CH0002497458			3,000.24				
01/12/09	CHF	9.00	REG.SHS SGS LTD	14,800.77	3,326.24	2,275.77	0.00	5,602.01
11/14/11	CH0002497458			9,198.76				
08/24/09	CHF	12.00	REG.SHS SGS LTD	19,734.36	1,882.88	2,710.62	0.00	4,593.50
11/14/11	CH0002497458			15,140.87				

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CREDIT SUISSE PRIVATE ADVISORS AG
 Tessinerplatz 7 Phone +41 (0) 44 334 00 30
 8070 Zunch Fax +41 (0) 44 334 00 60
 Switzerland

Realized Gains and Losses from Securities Transaction 01/01/11 to 12/31/11

Open Date	Trade CCY	Quantity	Security	Proceeds		FX Gain	Gain or Loss	
				Cost Basis	Price Gain		Short Term	Long Term
08/24/09	CHF	29.00	REG.SHS CREDIT SUISSE GROUP AG	717.73	-1,067.98	272.79	0.00	-795.19
11/14/11	CHF			1,512.92				
01/20/10	CHF	236.00	REG.SHS CREDIT SUISSE GROUP AG	5,840.80	-7,587.45	1,863.27	0.00	-5,724.18
11/14/11	CHF			11,564.98				
03/01/11	CHF	268.00	REG.SHS CREDIT SUISSE GROUP AG	6,632.77	-6,121.51	421.28	-5,700.24	0.00
11/14/11	CHF			12,333.01				
03/29/11	CHF	176.00	REG.SHS CREDIT SUISSE GROUP AG	4,355.85	-3,426.25	146.17	-3,282.08	0.00
11/14/11	CHF			7,637.93				
07/01/11	CHF	291.00	REG.SHS CREDIT SUISSE GROUP AG	7,202.00	-3,487.61	-720.47	-4,208.08	0.00
11/14/11	CHF			11,410.08				
03/20/09	CHF	313.00	REG.SHS NOVARTIS INC	17,417.41	2,493.67	2,949.17	0.00	5,442.85
11/14/11	CHF			11,974.57				
01/20/10	CHF	187.00	REG.SHS NOVARTIS INC	10,405.93	-1,160.85	1,604.97	0.00	444.13
11/14/11	CHF			9,961.80				
06/03/10	USD	3,900.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	87,305.16	8,879.99	0.00	0.00	8,879.99
11/14/11	USD			78,425.17				
08/05/11	USD	6,100.00	SHS ISHARES INC MSCI SWITZERLAND INDEX FUND	136,554.23	-14,097.41	0.00	-14,097.41	0.00
11/14/11	USD			150,651.64				
10/26/10	CHF	200,000.00	1.875% EUR.MTN SWEDBANK AB 08-11	218,746.58	-3,762.44	15,453.84	0.00	11,691.40
11/22/11	CHF			207,055.18				
01/03/11	CHF	200,000.00	2 5% EUROFIMA BASEL 03-11	213,549.78	-4,455.92	220.96	-4,234.96	0.00
12/19/11	CHF			217,784.74				

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 Switzerland

Realized Gains and Losses from Securities Transaction 01/01/11 to 12/31/11

Open Date	Trade CCY	Quantity	Security	Proceeds		FX Gain	Gain or Loss	
				Price Gain	Cost Basis		Short Term	Long Term
04/01/10	CHF	200,000.00	2.125% EUR.MTN DT.BAHN FIN B.V. 04-11	-5,301.10	212,044.14	22,672.63	0.00	17,371.52
12/29/11	CHF		CH0020142078		194,672.62			
Total Gains					5,761,458.65	46,412.93	125,733.63	818,791.47
Total Losses					4,993,173.94	721,871.78	-93,716.95	-82,523.44
TOTAL REALIZED GAIN/ LOSS								736,268.03

The United States Internal Revenue Service defines gains and losses as follows.
 Short Term Short term gains and losses occur when an investor holds a capital asset for 365 days or less
 Long Term Long term gains and losses occur when an investor holds a capital asset for more than 365 days

Tax Reporting Disclosures:

- 1) Open date and cost basis provided by the client. It has not been verified by CSPA.
- 2) Open date and cost basis provided by the clients previous custodians. It has not been verified by CSPA.
- 3) Purchase date and price unknown.

2011 Tax Information Statement

Page:
 Ref:

Recipient's Name and Address:
 AUDREY LOVE CHARITABLE FOUNDATION
 ATTN: PAUL W. DOLL, JR.
 PO BOX 147
 LAKE TOXAWAY, NC 28747

Account Number:
 Recipient's Tax ID Number:
 Payer's Federal ID Number:
 Questions?
 Corrected
 2nd TIN notice

Payer's Name and Address:
 FIDUCIARY TRUST COMPANY INTL
 600 5TH AVENUE
 NEW YORK, NY 10020

2011 Form 1099-B: Proceeds from Broker and Barter Exchange Transactions

OMB No. 1545-0715

Reported to the IRS is Sales Price less commissions and option premiums.
 For noncovered securities shown on this statement, cost basis information including wash sale disallowed loss is not being reported to the Internal Revenue Service.

Cusip Number	Description	Date of Sale	Date of Acquisition	Sales Price of Stocks, Bonds, etc.	Cost or Other Basis	Net Gain or Loss	Federal Income Tax Withheld
				(Box 1a)	(Box 2)	(Box 4)	
Noncovered (Box 6 is checked)							
Short Term Sales Reported on 1099-B							
2331P100	2500.0000 DCP MIDSTREAM PARTNERS LP	06/22/2011	04/14/2011	100,605.06	103,063.50	-2,458.44	0.00
01881G106	4000.0000 ALLIANCEBERNSTEIN LLP	11/09/2011	12/27/2010	52,113.40	92,597.20	-40,483.80	0.00
Total Short Term Sales Reported on 1099-B				152,718.46	195,660.70	-42,942.24	0.00
Report on Form 8949, Part I, with Box B checked							
Long Term 15% Sales Reported on 1099-B							
095627104	5600.0000 BOARDWALK PIPELINE PARTNERS LP	04/14/2011	Various	179,996.78	122,423.99	57,572.79	0.00
22765Y104	6000.0000 CROSSTEX ENERGY INC	04/29/2011	01/12/2010	63,393.58	42,599.40	20,794.18	0.00
725503105	1800.0000 PLAINS ALL AMERN PIPELINE L P	05/12/2011	Various	108,549.07	96,774.66	11,774.41	0.00
682680103	600.0000 ONEOK INC NEW	06/10/2011	10/05/2009	41,657.20	21,281.82	20,375.38	0.00
Y8564M105	2100.0000 TEEKAY LNG PARTNERS LP	06/10/2011	Various	73,952.19	67,261.18	6,691.01	0.00
682680103	900.0000 ONEOK INC NEW	07/25/2011	10/05/2009	68,053.18	31,922.73	36,130.45	0.00
01881G106	1870.0000 ALLIANCEBERNSTEIN LLP	11/09/2011	01/14/2010	24,363.01	54,877.77	-30,514.76	0.00
Total Long Term 15% Sales Reported on 1099-B				559,965.01	437,141.55	122,823.46	0.00
Report on Form 8949, Part II, with Box B checked							

This is important tax information and is being furnished to the Internal Revenue Service (except as indicated). If you are required to file a return, a negligence penalty or other sanction may be imposed on you if this income is taxable and the IRS determines that it has not been reported. For noncovered securities shown on this statement, cost basis information including wash sale disallowed loss is not being reported to the Internal Revenue Service. The taxpayer is ultimately responsible for the accuracy of their own tax return.



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ACCOUNT: [REDACTED]
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
0	FANNIE MAE 2010-9 EA DTD 1/1/2010 3.50% 1/25/2024	01/21/10	01/25/11	1,434.65	1,453.03	18.38-
0	FANNIE MAE DTD 5/1/2010 4.50% 5/1/2040	05/27/10	01/25/11	5,334.95	5,440.82	105.87-
0	Lot #: 9	05/27/10	02/25/11	228.82	233.36	4.54-
0	Lot #: 10	05/27/10	02/25/11	4,308.30	4,303.79	85.49-
0	Lot #: 11	05/27/10	03/25/11	221.34	225.74	4.40-
0	Lot #: 12	05/27/10	04/25/11	217.99	222.31	4.32-
0	Lot #: 13	05/27/10	05/25/11	358.50	365.62	7.12-
0	FED NATL MTG ASSOC DTD 6/1/2009 4.50% 7/1/2039	06/18/10	01/25/11	10,843.05	11,170.02	326.97-
0	Lot #: 7	06/18/10	01/25/11	3,857.45	3,973.77	116.32-
0	Lot #: 8	06/18/10	02/25/11	1,953.84	2,012.76	58.92-
0	Lot #: 9	06/18/10	03/25/11	1,673.13	1,723.58	50.45-
0	Lot #: 10	06/18/10	04/25/11	1,387.11	1,428.94	41.83-
0	Lot #: 11	06/18/10	05/25/11	1,809.58	1,833.99	24.41-
0	Lot #: 12	06/18/10	06/25/11	1,161.94	1,196.98	35.04-
0	FEDERAL NATL MTG ASSN DTD 9/1/2006 5.50% 10/1/2036	02/12/10	01/25/11	8,329.44	8,783.33	453.89-
0	Lot #: 11	02/12/10	01/25/11	4,437.01	4,678.79	241.78-
0	Lot #: 12	02/12/10	02/25/11	3,892.43	4,104.54	212.11-
0	FEDERAL NATL MTG ASSN MTG PL# 931375 DTD 6/1/2009 4.50% 6/1/2039	03/12/10	01/25/11	2,151.11	2,168.92	17.81-
0	Lot #: 11	03/12/10	01/25/11	289.97	292.37	2.40-
0	Lot #: 12	03/12/10	02/25/11	276.91	279.20	2.29-
0	Lot #: 13	03/12/10	03/25/11	1,584.23	1,597.35	13.12-
0	FEDERAL NATL MTG ASSN MTG PL # AC1921 DTD 9/1/2009 4.00% 9/1/2039	06/24/10	01/25/11	5,126.94	5,164.58	37.64-
0	Lot #: 8	06/24/10	01/25/11	833.32	839.44	6.12-
0	Lot #: 9	06/24/10	02/25/11	988.15	1,005.48	7.33-
0	Lot #: 10	06/24/10	03/25/11	1,098.71	1,106.78	8.07-
0	Lot #: 11	06/24/10	04/25/11	1,169.63	1,178.21	8.58-

Note: unknown and N/A amounts are treated as 0.00 in totals and subtotals.

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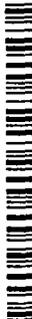
ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
0	FREDDIE MAC CMO SER 3795 CL A DTD 1/1/2011 3.5% 3/15/2024			19,064.54	14,656.46	4,408.08
0	Lot #: 2	01/25/11	02/15/11	2,375.08	2,439.09	64.01-
0	Lot #: 3	01/25/11	03/15/11	1,828.85	1,878.14	49.29-
0	Lot #: 4	01/25/11	04/15/11	1,617.29	1,660.88	43.59-
0	Lot #: 5	01/25/11	05/15/11	1,970.24	2,023.34	53.10-
0	Lot #: 6	01/25/11	06/15/11	1,758.01	1,805.39	47.38-
0	Lot #: 7	01/25/11	07/15/11	4,722.34	4,849.62	127.28-
0	Lot #: 8	01/25/11	08/15/11	4,792.73	0.00	4,792.73
0	FREDDIE MAC CMO SER 3829 CL BA DTD 3/1/2011 3.5% 2/15/2025			25,624.24	26,437.01	812.77-
0	Lot #: 3	05/04/11	06/15/11	1,086.36	1,120.82	34.46-
0	Lot #: 4	05/04/11	07/15/11	1,332.06	1,377.41	45.35-
0	Lot #: 5	05/04/11	08/15/11	1,428.00	1,473.29	45.29-
0	Lot #: 6	05/04/11	09/15/11	1,982.41	2,045.29	62.88-
0	Lot #: 7	05/04/11	10/15/11	6,008.63	6,199.22	190.59-
0	Lot #: 8	05/04/11	11/15/11	7,895.55	8,145.98	250.43-
0	Lot #: 9	05/04/11	12/15/11	5,888.23	6,075.00	186.77-
0	FREDDIE MAC DTD 4/1/2010 5.00% 4/1/2040			12,859.63	13,297.65	438.02-
0	Lot #: 10	04/21/10	01/15/11	5,087.13	5,260.41	173.28-
0	Lot #: 11	04/21/10	02/15/11	3,155.26	3,262.74	107.48-
0	Lot #: 12	04/21/10	03/15/11	2,758.97	2,852.94	93.97-
0	Lot #: 13	04/21/10	04/15/11	1,858.27	1,921.56	63.29-
0	GNMA SER 2010-122 CLASS B DTD 9/1/2010 2.169% 11/16/2037			3,261.71	2,904.50	357.21
0	Lot #: 5	11/02/10	01/16/11	402.20	410.11	7.91-
0	Lot #: 6	11/02/10	02/16/11	403.76	411.71	7.95-
0	Lot #: 7	11/02/10	03/16/11	405.33	413.31	7.98-
0	Lot #: 8	11/02/10	04/16/11	406.91	414.92	8.01-
0	Lot #: 9	11/02/10	05/16/11	408.49	416.53	8.04-
0	Lot #: 10	11/02/10	06/16/11	410.08	418.15	8.07-
0	Lot #: 11	11/02/10	07/16/11	411.67	419.77	8.10-

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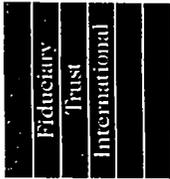
ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
Gain/loss period is short						
Disposal method: redemption						
0	Lot #: 12	11/02/10	08/16/11	413.27	0.00	413.27
0	GOVT NATL MTG ASSN					
0	2011-20 A DTD 2/1/2011			5,395.18	5,360.20	34.98
0	1.883% 4/16/2032					
0	Lot #: 2	02/10/11	03/16/11	531.40	527.96	3.44
0	Lot #: 3	02/10/11	04/16/11	533.19	529.73	3.46
0	Lot #: 4	02/10/11	05/16/11	534.98	531.51	3.47
0	Lot #: 5	02/10/11	06/16/11	536.78	533.30	3.48
0	Lot #: 6	02/10/11	07/16/11	538.59	535.10	3.49
0	Lot #: 7	02/10/11	07/16/11	540.40	536.90	3.50
0	Lot #: 8	02/10/11	08/16/11	542.22	538.70	3.52
0	Lot #: 9	02/10/11	09/16/11	544.04	540.51	3.53
0	Lot #: 10	02/10/11	10/16/11	545.87	542.33	3.54
0	Lot #: 11	02/10/11	12/16/11	547.71	544.16	3.55
0	GOVT NATL MTG ASSN CMO CL			3,446.71	3,640.86	194.15-
0	NP SER 2009-29 DTD					
0	5/1/2009 4.5% 6/16/2034			1,698.72	1,794.41	95.69-
0	Lot #: 12	02/19/10	01/16/11	1,747.99	1,846.45	98.46-
0	Lot #: 13	02/19/10	02/16/11			
0	GOVT NATL MTG ASSN SER			2,811.66	2,360.30	451.36
0	2011-16 CL A DTD 2/1/2011					
0	2.21% 1/16/2032					
0	Lot #: 2	01/24/11	03/16/11	463.85	468.16	4.31-
0	Lot #: 3	01/24/11	04/16/11	465.75	470.08	4.33-
0	Lot #: 4	01/24/11	05/16/11	467.93	472.28	4.35-
0	Lot #: 5	01/24/11	06/16/11	469.57	473.93	4.36-
0	Lot #: 6	01/24/11	07/16/11	471.47	475.85	4.38-
0	Lot #: 7	01/24/11	08/16/11	473.09	0.00	473.09
0	GOVT NATL MTG ASSN SER			2,955.69	2,370.03	585.66
0	2011-31 CL A DTD 3/1/2011					
0	2.21% 12/16/2035					
0	Lot #: 2	02/04/11	04/16/11	582.93	586.12	3.19-
0	Lot #: 3	02/04/11	05/16/11	588.28	591.50	3.22-
0	Lot #: 4	02/04/11	06/16/11	591.34	594.57	3.23-
0	Lot #: 5	02/04/11	07/16/11	594.59	597.84	3.25-
0	Lot #: 6	02/04/11	08/16/11	598.55	0.00	598.55

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ACCOUNT: (Cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo

TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
0	GOVT NATL MTG ASSOCIATION CMO 2010-102 DTD 8/1/2010 1.852% 7/16/2032			2,880.96	2,909.75	28.79-
0	Lot #: 6	08/02/10	01/16/11	345.78	349.24	3.46-
0	Lot #: 7	08/02/10	02/16/11	347.24	350.71	3.47-
0	Lot #: 8	08/02/10	03/16/11	352.74	356.26	3.52-
0	Lot #: 9	08/02/10	04/16/11	355.83	359.38	3.55-
0	Lot #: 10	08/02/10	05/16/11	358.07	361.65	3.58-
0	Lot #: 11	08/02/10	06/16/11	368.87	372.56	3.69-
0	Lot #: 12	08/02/10	07/16/11	371.78	375.50	3.72-
0	Lot #: 13	08/02/10	08/16/11	380.65	384.45	3.80-
85,000	L-3 COMMUNICATIONS CORP DTD 11/12/2004 5.875% 1/15/2015		05/26/10 03/09/11	86,664.30	84,043.75	2,620.55
Total for disposal method: redemption				292,025.02	290,738.19	1,286.83
Disposal method: sale						
80,000	APACHE CORP SR NT CALL DTD 12/3/2010 3.625% 2/1/2021			74,460.80	78,974.70	4,513.90-
25,000	Lot #: 1	11/30/10	02/04/11	23,269.00	24,742.50	1,473.50-
55,000	Lot #: 2	12/01/10	02/04/11	51,191.80	54,232.20	3,040.40-
30,000	AT&T INC SR NT DTD 4/29/2011 2.95% 5/15/2016		04/27/11 08/11/11	31,059.00	29,959.20	1,099.80
70,000	AT&T INC SR NT DTD 7/30/2010 2.5% 8/15/2015		07/27/10 04/27/11	69,843.20	69,785.80	57.40
30,000	BIO-RAD LABORATORIES INC SR NT DTD 12/9/2010 4.875% 12/15/2020		12/07/10 08/12/11	31,752.00	29,623.50	2,128.50
40,000	BURLINGTN NORTH SANTA FE LLC ST NT CALL DTD 9/10/2010 3.6% 9/1/2020		09/07/10 08/11/11	40,778.40	39,947.20	831.20

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ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
	Gain/loss period is short Disposal method: sale					
35,000	CATERPILLAR INC SR NT DTD 5/27/2011 3.9% 5/27/2021	05/24/11	08/12/11	37,721.95	34,836.55	2,885.40
60,000	CISCO SYSTEMS INC SR NT FLTG DTD 3/16/2011 3/14/2014	03/09/11	08/12/11	59,862.06	60,000.00	137.94-
30,000	CONSOLIDATED EDISON CO NEW YORK INC SR DTD 12/4/2008 7.125% 12/1/2018	08/08/11	08/11/11	38,295.30	38,418.60	123.30-
65,000	DIRECTV HOLDINGS/FING SR NT DTD 8/17/2010 3.125% 2/15/2016	08/11/10	03/08/11	63,935.95	64,824.50	888.55-
108,000	FEDERAL HOME LN MTG CORP DTD 7/16/2004 5% 7/15/2014	01/18/11	01/26/11	120,672.72	120,940.67	267.95-
250,000	FEDERAL NATL MTG ASSN DTD 6/14/2010 2.375% 7/28/2015			257,938.85	259,321.91	1,383.06-
150,000	Lot #: 4	10/28/10	05/04/11	153,942.15	157,092.75	3,150.60-
25,000	Lot #: 1	10/28/10	06/10/11	25,999.18	26,182.13	182.95-
50,000	Lot #: 3	01/18/11	06/10/11	51,998.35	50,747.50	1,250.85
25,000	Lot #: 2	12/30/10	06/10/11	25,999.17	25,299.53	699.64
225,000	FREDDIE MAC CMO SER 3795 CL A DTD 1/1/2011 3.5% 3/15/2024	01/25/11	08/12/11	212,370.94	216,407.99	4,037.05-
70,000	GENERAL ELECTRIC CAPITAL CORP SR NT DTD 9/16/2010 4.375% 9/16/2020			70,070.70	69,614.15	456.55
55,000	Lot #: 2	09/14/10	08/11/11	55,055.55	54,731.60	323.95
15,000	Lot #: 3	09/13/10	08/11/11	15,015.15	14,882.55	132.60

Note: Unknown and N/A amounts are treated as 0.00 in totals and subtotals.

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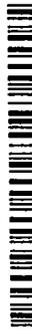
01/01/2011 TO 12/31/2011

ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
Gain/loss period is short Disposal method: sale						
250,000	GNMA SER 2010-122 CLASS 8 DTD 9/1/2010 2.169% 11/16/2037	11/02/10	08/12/11	247,075.68	250,796.54	3,720.86-
165,000	GNMA SER 2010-156 CLASS AC DTD 11/1/2010 2.76% 3/16/2039	11/23/10	08/12/11	166,237.50	165,766.99	470.51
30,000	GOOGLE INC SR NT DTD 5/19/2011 2.125% 5/19/2016	05/17/11	08/11/11	30,645.00	29,919.30	725.70
225,000	GOVT NATL MTG ASSN SER 2011-16 CL A DTD 2/1/2011 2.21% 1/16/2032	01/24/11	08/12/11	226,632.12	224,731.50	1,900.62
300,000	GOVT NATL MTG ASSN SER 2011-31 CL A DTD 3/1/2011 2.21% 12/16/2035	02/04/11	08/12/11	303,078.03	299,270.60	3,807.43
150,000	NISSAN AUTO RECEIVABLES OWNER TRUST DTD 9/22/2010 7/15/2014			150,187.50	149,741.62	445.88
110,000 10,000 30,000	Lot #: 1 Lot #: 3 Lot #: 4	09/15/10 12/03/10 03/10/11	08/11/11 08/11/11 08/11/11	110,137.50 10,012.50 30,037.50	109,985.37 9,943.75 29,812.50	152.13 68.75 225.00
30,000	RIO TINTO FINANCE USA LTD SR NT DTD 5/20/2011 4.125% 5/20/2021	07/19/11	08/12/11	31,418.40	30,821.70	596.70
150,000	TOYOTA AUTO REC OWNER TR 2001-A A3 FLTG DTD 2/3/2011 10/15/2014	01/27/11	08/11/11	150,679.69	149,982.24	697.45
150,000	UNITED STATES TREAS BDS DTD 2/15/2008 4.375% 2/15/2038			168,169.32	170,801.38	2,632.06-
75,000	Lot #: 2 Note: Unknown and N/A amounts are treated as 0.00 in totals and subtotals.	08/25/10	08/16/11	84,084.66	86,317.68	2,233.02-

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ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
Gain/loss period is short						
Disposal method: sale						
75,000	Lot #: 3	09/29/10	08/16/11	84,084.66	84,483.70	399.04-
225,000	UNITED STATES TREASURY NOTE DTD 9/30/2008 3.125% 9/30/2013	11/16/10	01/25/11	238,631.08	240,109.15	1,478.07-
22,000	WELLS FARGO & CO SR NT DTD 3/30/2010 3.625% 4/15/2015	03/23/10	03/23/11	22,870.98	21,972.50	898.48
Total for disposal method: sale				2,844,387.17	2,846,568.29	2,181.12-
Total for Gain/Loss period: short				3,136,412.19	3,137,306.48	894.29-
Gain/loss period is long						
Disposal method: redemption						
0	CARMAX AUTO OWNER, TR 2008-I A4A DTD 1/22/2008 2/15/2013	01/10/08	01/15/11	1,015.14	1,014.88	0.26
0	CITIGROUP/DEUTSCHE BANK 2006 -CD3 A2 DTD 10/1/2006 5.56% 10/15/2048			43,422.93	43,498.46	75.53-
0	Lot #: 5	10/23/06	01/18/11	1,910.42	1,919.93	9.51-
0	Lot #: 6	07/22/09	01/18/11	636.81	631.73	5.08
0	Lot #: 7	10/23/06	02/17/11	890.37	894.80	4.43-
0	Lot #: 8	07/22/09	02/17/11	296.79	294.43	2.36
0	Lot #: 9	10/23/06	03/17/11	1,245.14	1,251.34	6.20-
0	Lot #: 10	07/22/09	03/17/11	415.05	411.74	3.31
0	Lot #: 11	10/23/06	04/15/11	730.25	733.88	3.63-
0	Lot #: 12	07/22/09	04/15/11	243.41	241.47	1.94
0	Lot #: 13	10/23/06	05/17/11	995.87	1,000.82	4.95-
0	Lot #: 14	07/22/09	05/17/11	331.95	329.31	2.64
0	Lot #: 21	10/23/06	06/17/11	10,044.20	10,094.17	49.97-
0	Lot #: 22	07/22/09	06/17/11	3,348.06	3,321.39	26.67
0	Lot #: 23	10/23/06	07/15/11	954.05	958.80	4.75-
0	Lot #: 24	07/22/09	07/15/11	318.02	315.48	2.54
0	Lot #: 25	10/23/06	08/17/11	874.23	878.58	4.35-

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ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT
 ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
0	FED NATL MTG ASSN MTG PL# 993203 DTD 6/1/2009 4.50% 6/1/2039	05/27/10	08/25/11	220.77	225.15	4.38-
0	Disposal method: redemption	05/27/10	09/25/11	1,829.98	1,866.29	36.31-
0	Lot #: 16	05/27/10	10/25/11	7,110.98	7,252.09	141.11-
0	Lot #: 17	05/27/10	11/25/11	3,646.37	3,718.73	72.36-
0	Lot #: 18	05/27/10	12/25/11	6,129.33	6,250.95	121.62-
0	Lot #: 19					
0	Lot #: 20					
0	FED NATL MTG ASSN MTG PL# 993203 DTD 6/1/2009 4.50% 6/1/2039	08/06/09	01/25/11	4,077.26	4,051.14	26.12
0	Lot #: 18	08/06/09	02/25/11	5,694.96	5,658.48	36.48
0	Lot #: 19	08/06/09	03/25/11	1,294.93	1,286.63	8.30
0	Lot #: 20	08/06/09	04/25/11	1,429.17	1,426.42	2.75
0	Lot #: 21	08/06/09	05/25/11	1,353.62	1,344.95	8.67
0	Lot #: 22	08/06/09	06/25/11	655.22	651.03	4.19
0	Lot #: 23	08/06/09	07/25/11	628.75	624.72	4.03
0	Lot #: 24	08/06/09	08/25/11	397.86	0.00	397.86
0	Lot #: 25					
0	FED NATL MTG ASSN MTG PL# 9935533 DTD 8/1/2009 4.50% 8/1/2039	11/23/09	01/25/11	2,489.85	2,540.42	50.57-
0	Lot #: 15	11/23/09	02/25/11	1,234.76	1,259.84	25.08-
0	Lot #: 16	11/23/09	03/25/11	1,168.05	1,102.60	23.74-
0	Lot #: 17	11/23/09	04/25/11	1,471.98	1,501.87	29.89-
0	Lot #: 18	11/23/09	05/25/11	2,261.50	2,307.43	45.93-
0	Lot #: 19	11/23/09	06/25/11	1,360.60	1,388.23	27.63-
0	Lot #: 20	11/23/09	07/25/11	1,460.25	1,489.90	29.65-
0	Lot #: 21	11/23/09	08/25/11	1,548.48	1,579.93	31.45-
0	Lot #: 22	11/23/09	09/25/11	1,582.03	1,540.41	48.38-
0	Lot #: 23	11/23/09	10/25/11	2,158.86	2,202.70	43.84-
0	Lot #: 24	11/23/09	11/25/11	1,408.32	1,436.92	28.60-
0	Lot #: 25	11/23/09	12/25/11	3,039.02	3,100.75	61.73-
0	Lot #: 26					
0	FED NATL MTG ASSOC DTD 6/1/2009 4.50% 7/1/2039	06/18/10	07/25/11	1,646.09	1,695.72	49.63-

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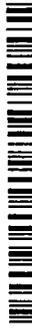
01/01/2011 TO 12/31/2011

ACCOUNT: [REDACTED] (cont.)
AUDREY LOVE CHARITABLE FOUNDATION
MCDONNELL INVESTMENT MANAGEMENT
ADMINISTRATOR: M Castillo
INV OFFICER: M Castillo
TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
0	FED NATL MTG ASSOC LTD MTG PL# AA8172 DTD 6/1/2009 5.00% 6/1/2039			30,087.80	30,788.27	700.47-
0	Lot #: 18	08/18/09	01/25/11	2,318.29	2,372.27	53.98-
0	Lot #: 19	08/18/09	02/25/11	6,147.05	6,200.16	143.11-
0	Lot #: 20	08/18/09	03/25/11	2,305.71	2,359.38	53.67-
0	Lot #: 21	08/18/09	04/25/11	2,309.54	2,363.31	53.77-
0	Lot #: 22	08/18/09	05/25/11	2,056.04	2,103.90	47.86-
0	Lot #: 23	08/18/09	06/25/11	4,354.58	4,455.96	101.38-
0	Lot #: 24	08/18/09	07/25/11	2,337.19	2,393.23	56.04-
0	Lot #: 25	08/18/09	08/25/11	2,338.78	2,393.23	54.45-
0	Lot #: 26	08/18/09	09/25/11	358.64	366.99	8.35-
0	Lot #: 27	08/18/09	10/25/11	2,378.93	2,434.31	55.38-
0	Lot #: 28	08/18/09	11/25/11	2,288.65	2,341.93	53.28-
0	Lot #: 29	08/18/09	12/25/11	2,894.40	2,961.79	67.39-
0	FEDERAL HOME LN MTG CORP MTG PL# A86143 DTD 5/1/2009 5.00% 5/1/2039			30,005.36	30,797.65	792.29-
0	Lot #: 18	08/26/09	01/15/11	1,766.22	1,812.86	46.64-
0	Lot #: 19	08/26/09	02/15/11	1,677.70	1,722.00	44.30-
0	Lot #: 20	08/26/09	03/15/11	360.26	369.77	9.51-
0	Lot #: 21	08/26/09	04/15/11	1,571.96	1,613.47	41.51-
0	Lot #: 22	08/26/09	05/15/11	1,523.80	1,564.04	40.24-
0	Lot #: 23	08/26/09	06/15/11	1,470.04	1,508.85	38.81-
0	Lot #: 24	08/26/09	07/15/11	5,464.66	5,608.96	144.30-
0	Lot #: 25	08/26/09	08/15/11	3,040.56	3,120.84	80.28-
0	Lot #: 26	08/26/09	09/15/11	1,567.00	1,608.37	41.37-
0	Lot #: 27	08/26/09	10/15/11	1,689.48	1,734.09	44.61-
0	Lot #: 28	08/26/09	11/15/11	8,066.52	8,279.52	213.00-
0	Lot #: 29	08/26/09	12/15/11	1,807.16	1,854.88	47.72-
0	FEDERAL HOME LN MTG CORP MTG PL# A86344 DTD 5/1/2009 4.50% 5/1/2039			14,631.04	14,626.45	4.59
0	Lot #: 18	08/14/09	01/15/11	3,822.67	3,821.48	1.19
0	Lot #: 19	08/14/09	02/15/11	3,242.38	3,241.37	1.01
0	Lot #: 20	08/14/09	03/15/11	349.30	349.19	0.11
0	Lot #: 21	08/14/09	04/15/11	345.01	344.90	0.11

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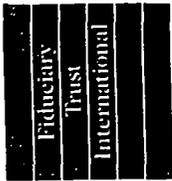
ACCOUNT: (Cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
0	FEDERAL HOME LN MTG CORP MTG PL #B18165 DTD 4/1/2005 5.50% 4/1/2020	08/14/09	05/15/11	427.36	427.22	0.14
0	Disposal method: redemption	08/14/09	05/15/11	2,102.66	2,102.00	0.66
0	Lot #: 22	08/14/09	07/15/11	2,132.96	2,132.29	0.67
0	Lot #: 24	08/14/09	08/15/11	2,208.70	2,208.00	0.70
0	Lot #: 25					
0	FEDERAL HOME LN MTG CORP MTG PL #B18165 DTD 4/1/2005 5.50% 4/1/2020	07/26/05	01/15/11	245.29	250.49	5.20-
0	Lot #: 66	07/26/05	02/15/11	413.70	422.47	8.77-
0	Lot #: 67	07/26/05	03/15/11	370.16	378.01	7.85-
0	Lot #: 68	07/26/05	04/15/11	347.70	355.08	7.38-
0	Lot #: 69	07/26/05	05/15/11	247.45	252.70	5.25-
0	Lot #: 70	07/26/05	06/15/11	3,056.75	3,121.58	64.83-
0	Lot #: 71	07/26/05	07/15/11	1,673.28	1,708.77	35.49-
0	Lot #: 72	07/26/05	08/15/11	213.41	217.94	4.53-
0	Lot #: 73	07/26/05	09/15/11	226.62	231.42	4.80-
0	Lot #: 74	07/26/05	10/15/11	212.76	217.28	4.52-
0	Lot #: 75	07/26/05	11/15/11	218.04	222.66	4.62-
0	Lot #: 76	07/26/05	12/15/11	224.24	228.99	4.75-
0	Lot #: 77					
0	FEDERAL HOME LN MTG CORP MTG PL # B188460TD 2/1/2005 5.50% 2/1/2020	03/09/05	01/15/11	164.42	168.53	4.11-
0	Lot #: 71	03/09/05	02/15/11	165.02	169.14	4.12-
0	Lot #: 72	03/09/05	03/15/11	166.03	170.18	4.15-
0	Lot #: 73	03/09/05	04/15/11	159.19	163.17	3.98-
0	Lot #: 74	03/09/05	05/15/11	173.86	178.20	4.34-
0	Lot #: 75	03/09/05	06/15/11	173.47	177.81	4.34-
0	Lot #: 76	03/09/05	07/15/11	208.65	213.87	5.22-
0	Lot #: 77	03/09/05	08/15/11	509.75	522.50	12.75-
0	Lot #: 78	03/09/05	09/15/11	172.55	176.86	4.31-
0	Lot #: 79	03/09/05	10/15/11	200.13	205.14	5.01-
0	Lot #: 80	03/09/05	11/15/11	773.99	793.34	19.35-
0	Lot #: 81	03/09/05	12/15/11	171.00	175.28	4.28-
0	Lot #: 82					
0	FEDERAL HOME LN MTG CORP MTG PL # B188460TD 2/1/2005 5.50% 2/1/2020			3,038.06	3,114.02	75.96-

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ADMINISTRATOR: M Castillo
INV OFFICER: M Castillo
TAX OFFICER: Managed 1099/FLA

ACCOUNT: (cont.)
AUDREY LOVE CHARITABLE FOUNDATION
MCDONNELL INVESTMENT MANAGEMENT

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
0	FEDERAL HOME LN MTG CORP MTG PL #B18903 DTD 3/1/2005 4.50% 3/1/2020			31,667.84	31,175.50	492.34
0	Lot #:	03/09/05	01/15/11	3,534.61	3,479.66	54.95
0	Lot #:	03/09/05	02/15/11	767.11	755.18	11.93
0	Lot #:	03/09/05	03/15/11	1,075.26	1,058.55	16.71
0	Lot #:	03/09/05	04/15/11	777.56	765.47	12.09
0	Lot #:	03/09/05	05/15/11	841.56	828.47	13.09
0	Lot #:	03/09/05	06/15/11	722.02	710.79	11.23
0	Lot #:	03/09/05	07/15/11	5,128.82	5,049.09	79.73
0	Lot #:	03/09/05	08/15/11	694.53	683.73	10.80
0	Lot #:	03/09/05	09/15/11	825.06	813.50	11.56
0	Lot #:	03/09/05	10/15/11	5,359.23	5,256.22	103.01
0	Lot #:	03/09/05	11/15/11	621.74	614.07	7.67
0	Lot #:	03/09/05	12/15/11	6,340.34	6,241.77	98.57
0	FEDERAL HOME LN MTG CORP MTG PL # G01963 DTD 11/1/2005 4.50% 11/1/2035			26,447.71	24,588.09	1,859.62
0	Lot #:	10/19/06	01/15/11	5,062.48	4,706.52	355.96
0	Lot #:	10/19/06	02/15/11	3,419.11	3,178.70	240.41
0	Lot #:	10/19/06	03/15/11	1,574.98	1,464.24	110.74
0	Lot #:	10/19/06	04/15/11	1,223.95	1,223.95	92.57
0	Lot #:	10/19/06	05/15/11	1,316.52	800.21	60.52
0	Lot #:	10/19/06	06/15/11	860.73	800.21	64.05
0	Lot #:	10/19/06	07/15/11	910.95	846.90	190.82
0	Lot #:	10/19/06	08/15/11	2,713.85	2,523.03	84.07
0	Lot #:	10/19/06	09/15/11	1,522.09	1,257.02	95.07
0	Lot #:	10/19/06	10/15/11	1,137.03	1,137.03	85.99
0	Lot #:	10/19/06	11/15/11	1,223.02	2,220.02	167.90
0	Lot #:	10/19/06	12/15/11	3,387.92	3,064.06	231.74
0	Lot #:	10/19/06	12/15/11	3,295.80	2,166.41	163.85
0	FEDERAL HOME LN MTG CORP MTG PL # G080190 DTD 8/1/2004 4.50% 8/1/2034			33,794.78	32,421.86	1,372.92
0	Lot #:	07/26/05	01/15/11	7,584.02	7,275.92	308.10
0	Lot #:	07/26/05	02/15/11	2,610.96	2,504.89	106.07
0	Lot #:	07/26/05	03/15/11	10,555.05	10,126.25	428.80
0	Lot #:	07/26/05	04/15/11	369.89	354.87	15.02

Note: Unknown and N/A amounts are treated as 0.00 in totals and subtotals.

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SCHEDULE D

REPORT RUN: 01/06/2012 at 01:29 AM
 BUSINESS DATE: 01/06/2012

01/01/2011 TO 12/31/2011

ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
Gain/Loss period is long						
Disposal method: redemption						
0	71	07/26/05	05/15/11	2,115.45	2,029.51	85.94
0	72	07/26/05	06/15/11	3,236.93	3,105.43	131.50
0	73	07/26/05	07/15/11	1,190.57	1,142.20	48.37
0	74	07/26/05	08/15/11	1,314.96	1,302.16	12.80
0	75	07/26/05	09/15/11	4,881.05	4,682.75	198.30
0	76	07/26/05	10/15/11	304.34	291.98	12.36
0	77	07/26/05	11/15/11	307.40	294.91	12.49
0	78	07/26/05	12/15/11	324.16	310.99	13.17
0	FEDERAL HOME LN MTG CORP			26,109.24	25,727.78	381.46
0	MTG PL # 302429DTD					
0	8/1/2005 4.50% 8/1/2020					
0	Lot #: 66	07/26/05	01/15/11	3,251.47	3,203.97	47.50
0	Lot #: 67	07/26/05	02/15/11	3,372.81	3,323.53	49.28
0	Lot #: 68	07/26/05	03/15/11	4,156.59	4,135.28	21.31
0	Lot #: 69	07/26/05	04/15/11	2,141.01	2,090.03	50.98
0	Lot #: 70	07/26/05	05/15/11	1,017.48	1,002.61	14.87
0	Lot #: 71	07/26/05	06/15/11	1,336.75	1,317.22	19.53
0	Lot #: 72	07/26/05	07/15/11	1,123.23	1,106.82	16.41
0	Lot #: 73	07/26/05	08/15/11	1,110.91	1,094.68	16.23
0	Lot #: 74	07/26/05	09/15/11	2,743.87	2,703.78	40.09
0	Lot #: 75	07/26/05	10/15/11	1,411.88	1,391.25	20.63
0	Lot #: 76	07/26/05	11/15/11	2,635.74	2,597.23	38.51
0	Lot #: 77	07/26/05	12/15/11	1,787.50	1,761.38	26.12
0	FEDERAL HOME LN MTG CORP			3,857.37	4,011.67	154.30-
0	MTG PL#AZ3411 DTD					
0	6/1/2004 6.50% 6/1/2034					
0	Lot #: 70	03/09/05	01/15/11	83.65	87.00	3.35-
0	Lot #: 71	03/09/05	02/15/11	93.14	96.87	3.73-
0	Lot #: 72	03/09/05	03/15/11	86.69	90.15	3.46-
0	Lot #: 73	03/09/05	04/15/11	89.14	92.71	3.57-
0	Lot #: 74	03/09/05	05/15/11	89.71	93.30	3.59-
0	Lot #: 75	03/09/05	06/15/11	90.81	103.80	3.99-
0	Lot #: 76	03/09/05	07/15/11	1,443.38	1,503.20	57.82-
0	Lot #: 77	03/09/05	08/15/11	88.00	91.52	3.52-
0	Lot #: 78	03/09/05	09/15/11	97.54	101.44	3.90-
0	Lot #: 79	03/09/05	10/15/11	387.17	402.65	15.48-
0	Lot #: 80	03/09/05	11/15/11	1,210.64	1,259.07	48.43-
0	Lot #: 81	03/09/05	12/15/11	86.50	89.96	3.46-

Note: Unknown and N/A amounts are treated as 0.00 in totals and subtotals.

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SCHEDULE D

REPORT RUN: 01/06/2012 at 01:29 AM
BUSINESS DATE: 01/06/2012

01/01/2011 TO 12/31/2011

ADMINISTRATOR: M Castillo
INV OFFICER: M Castillo
TAX OFFICER: Managed 1099/FLA

ACCOUNT: (cont.)
AUDREY LOVE CHARITABLE FOUNDATION
MCDONNELL INVESTMENT MANAGEMENT

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
0	FEDERAL HOME LN MTG CORP MTG PL#G08070 DTD 7/1/2005 6.50% 7/1/2035			8,479.78	8,776.57	296.79-
0	Lot #: 66	07/26/05	01/15/11	68.75	71.16	2.41-
0	Lot #: 67	07/26/05	02/15/11	2,476.11	2,562.78	86.67-
0	Lot #: 68	07/26/05	03/15/11	1,819.06	1,882.72	63.66-
0	Lot #: 69	07/26/05	04/15/11	711.96	736.88	24.92-
0	Lot #: 70	07/26/05	05/15/11	65.66	67.95	2.29-
0	Lot #: 71	07/26/05	06/15/11	391.68	405.39	13.71-
0	Lot #: 72	07/26/05	07/15/11	65.38	67.67	2.29-
0	Lot #: 73	07/26/05	08/15/11	592.87	613.62	20.75-
0	Lot #: 74	07/26/05	09/15/11	776.21	803.38	27.17-
0	Lot #: 75	07/26/05	10/15/11	70.62	73.09	2.47-
0	Lot #: 76	07/26/05	11/15/11	654.92	677.84	22.92-
0	Lot #: 77	07/26/05	12/15/11	786.56	814.09	27.53-
0	FEDERAL HOME LN MTG CORP PL # A33245 DTD 2/1/2005			13,720.88	13,122.73	598.15
0	Lot #: 71	03/09/05	01/15/11	3,949.95	3,777.76	172.19
0	Lot #: 72	03/09/05	02/15/11	80.62	77.11	3.51
0	Lot #: 73	03/09/05	03/15/11	2,450.34	2,343.52	106.82
0	Lot #: 74	03/09/05	04/15/11	1,440.90	1,378.09	62.81
0	Lot #: 75	03/09/05	05/15/11	552.69	528.59	24.10
0	Lot #: 76	03/09/05	06/15/11	493.56	472.05	21.51
0	Lot #: 77	03/09/05	07/15/11	316.19	302.40	13.79
0	Lot #: 78	03/09/05	08/15/11	71.33	68.22	3.11
0	Lot #: 79	03/09/05	09/15/11	1,489.64	1,424.70	64.94
0	Lot #: 80	03/09/05	10/15/11	69.40	66.37	3.03
0	Lot #: 81	03/09/05	11/15/11	1,951.21	1,866.15	85.06
0	Lot #: 82	03/09/05	12/15/11	855.05	817.77	37.28
0	FEDERAL HOME LOAN MTG CORP CTD PL#A603730TD 5/1/2007 6.00% 5/1/2037			21,514.18	21,673.86	159.68-
0	Lot #: 45	04/26/07	02/15/11	4,883.40	4,919.65	36.25-
0	Lot #: 46	04/26/07	03/15/11	111.68	112.51	0.83-
0	Lot #: 47	04/26/07	04/15/11	982.91	990.20	7.29-
0	Lot #: 48	04/26/07	04/15/11	1,031.61	1,039.27	7.66-

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REPORT RUN: 01/06/2012 at 01:29 AM
 BUSINESS DATE: 01/06/2012

01/01/2011 TO 12/31/2011

ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT
 ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
Gain/Loss period is long						
Disposal method: redemption						
0	49	04/26/07	05/15/11	2,066.66	2,082.00	15.34-
0	50	04/26/07	05/15/11	2,587.51	2,606.71	19.20-
0	51	04/26/07	07/15/11	106.98	107.78	0.80-
0	52	04/26/07	08/15/11	106.50	107.29	0.79-
0	53	04/26/07	09/15/11	2,311.49	2,328.65	17.16-
0	54	04/26/07	10/15/11	2,391.44	2,409.19	17.75-
0	55	04/26/07	11/15/11	3,903.13	3,932.09	28.96-
0	56	04/26/07	12/15/11	1,030.87	1,038.52	7.65-
0	FEDERAL NATIONAL MORTGAGE			43,769.08	42,996.27	772.81
0	PL#797857 DTD 2/1/2005					
0	5.00% 2/1/2035					
0	71	03/09/05	01/25/11	1,187.19	1,166.23	20.96
0	72	03/09/05	02/25/11	5,942.34	5,837.42	104.92
0	73	03/09/05	03/25/11	7,836.56	7,698.19	138.37
0	74	03/09/05	04/25/11	1,686.28	1,656.50	29.78
0	75	03/09/05	05/25/11	2,808.79	2,759.20	49.59
0	76	03/09/05	06/25/11	1,002.19	984.49	17.70
0	77	03/09/05	07/25/11	4,734.05	4,570.11	83.94
0	78	03/09/05	08/25/11	2,695.53	2,647.94	47.59
0	79	03/09/05	09/25/11	4,251.80	4,176.73	75.07
0	80	03/09/05	10/25/11	3,261.17	3,203.59	57.58
0	81	03/09/05	11/25/11	4,529.59	4,449.62	79.97
0	82	03/09/05	12/25/11	3,813.59	3,746.25	67.34
0	FEDERAL NATL MTG ASSN DTD			13,975.51	13,479.82	495.69
0	10/1/2005 5.00% 11/1/2035					
0	62	11/22/05	01/25/11	2,844.91	2,744.00	100.91
0	63	11/22/05	02/25/11	795.84	767.61	28.23
0	64	11/22/05	03/25/11	1,330.32	1,283.14	47.18
0	65	11/22/05	04/25/11	308.94	297.98	10.96
0	66	11/22/05	05/25/11	398.24	384.11	14.13
0	67	11/22/05	06/25/11	921.76	889.07	32.69
0	68	11/22/05	07/25/11	1,025.90	989.51	36.39
0	69	11/22/05	08/25/11	655.65	632.40	23.25
0	70	11/22/05	09/25/11	989.10	954.01	35.09
0	71	11/22/05	10/25/11	1,459.77	1,408.00	51.77
0	72	11/22/05	11/25/11	482.17	465.07	17.10
0	73	11/22/05	12/25/11	2,762.91	2,664.92	97.99

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REPORT RUN: 01/06/2012 at 01:29 AM
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01/01/2011 TO 12/31/2011

ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
0	FEDERAL NATL MTG ASSN DTD 9/1/2006 5.50% 10/1/2036	02/12/10	03/25/11	29,683.20	31,300.71	1,617.51-
0	Lot #: 13	02/12/10	04/25/11	3,950.56	4,165.84	215.28-
0	Lot #: 14	02/12/10	04/25/11	3,738.89	3,942.63	203.74-
0	Lot #: 15	02/12/10	05/25/11	2,807.72	2,960.72	153.00-
0	Lot #: 16	02/12/10	06/25/11	2,868.69	3,025.01	156.32-
0	Lot #: 17	02/12/10	07/25/11	3,006.34	3,170.16	163.82-
0	Lot #: 18	02/12/10	08/25/11	2,687.86	2,834.33	146.47-
0	Lot #: 19	02/12/10	09/25/11	3,022.62	3,187.33	164.71-
0	Lot #: 20	02/12/10	10/25/11	2,688.20	2,834.69	146.49-
0	Lot #: 21	02/12/10	11/25/11	2,363.07	2,491.84	128.77-
0	Lot #: 22	02/12/10	12/25/11	2,549.25	2,688.16	138.91-
0	FEDERAL NATL MTG ASSN GTD MTG PL# 984748DTD 6/1/2008 5.50% 6/1/2038	05/27/08	01/25/11	41,139.46	41,184.48	45.02-
0	Lot #: 33	05/27/08	02/25/11	4,295.65	4,300.35	4.70-
0	Lot #: 34	05/27/08	02/25/11	2,917.22	2,920.41	3.19-
0	Lot #: 35	05/27/08	03/25/11	1,696.69	1,698.55	1.86-
0	Lot #: 36	05/27/08	04/25/11	881.49	882.46	0.97-
0	Lot #: 37	05/27/08	05/25/11	6,748.73	6,756.12	7.39-
0	Lot #: 38	05/27/08	06/25/11	4,860.18	4,885.52	25.34-
0	Lot #: 39	05/27/08	07/25/11	4,859.30	4,864.62	5.32-
0	Lot #: 40	05/27/08	08/25/11	4,473.29	4,478.19	4.90-
0	Lot #: 41	05/27/08	09/25/11	1,971.41	1,973.57	2.16-
0	Lot #: 42	05/27/08	10/25/11	2,670.70	2,673.62	2.92-
0	Lot #: 43	05/27/08	11/25/11	2,738.25	2,741.24	2.99-
0	Lot #: 44	05/27/08	12/25/11	3,006.55	3,009.83	3.28-
0	FEDERAL NATL MTG ASSN MTG PL# 256822 DTD 6/1/2007 5.00% 7/1/2037	08/01/07	01/25/11	32,160.84	30,170.88	1,989.96
0	Lot #: 42	08/01/07	02/25/11	3,804.64	3,569.22	235.42
0	Lot #: 43	08/01/07	03/25/11	3,895.08	3,654.07	241.01
0	Lot #: 44	08/01/07	04/25/11	2,194.60	2,058.81	135.79
0	Lot #: 45	08/01/07	05/25/11	4,045.42	3,795.11	250.31
0	Lot #: 46	08/01/07	06/25/11	2,146.95	2,014.11	132.84
0	Lot #: 47	08/01/07	07/25/11	1,203.90	1,129.41	74.49
0	Lot #: 48	08/01/07	08/25/11	1,941.33	1,821.21	120.12

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REPORT RUN: 01/06/2012 at 01:29 AM
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01/01/2011 TO 12/31/2011

ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
0	FEDERAL NATL MTG ASSN MTG PL #697988 DTD 2/1/2004 5.00% 3/1/2019	03/09/05	01/25/11	804.08	807.72	3.64-
0	Lot #:	71	02/25/11	998.94	1,003.45	4.52-
0	Lot #:	72	03/25/11	839.57	843.37	3.80-
0	Lot #:	73	03/09/05	13,730.22	13,704.84	61.81-
0	Lot #:	74	03/09/05	733.37	733.53	3.31-
0	Lot #:	75	03/09/05	736.59	736.69	3.32-
0	Lot #:	76	03/09/05	736.59	739.92	3.33-
0	Lot #:	77	03/09/05	5,654.07	5,679.69	25.62-
0	Lot #:	78	03/09/05	639.27	642.17	2.90-
0	Lot #:	79	03/09/05	656.80	659.77	2.97-
0	Lot #:	80	03/09/05	709.59	712.80	3.21-
0	Lot #:	81	03/09/05	8,020.89	8,057.24	36.35-
0	Lot #:	82	03/09/05	19,456.17	19,528.38	72.21-
0	FEDERAL NATL MTG ASSN MTG PL #787785 DTD 6/1/2004 5.00% 6/1/2019	07/26/05	01/25/11	293.64	294.73	1.09-
0	Lot #:	66	07/26/05	6,888.72	6,914.29	25.57-
0	Lot #:	67	07/26/05	247.90	248.82	0.92-
0	Lot #:	68	07/26/05	250.21	251.14	0.93-
0	Lot #:	69	07/26/05	4,338.33	4,354.43	16.10-
0	Lot #:	70	07/26/05	3,176.09	3,187.87	11.78-
0	Lot #:	71	07/26/05	195.42	196.14	0.72-
0	Lot #:	72	07/26/05	196.50	197.23	0.73-
0	Lot #:	73	07/26/05	3,351.59	3,364.03	12.44-
0	Lot #:	74	07/26/05	171.64	172.28	0.64-
0	Lot #:	75	07/26/05	172.59	173.23	0.64-
0	Lot #:	76	07/26/05	173.54	174.19	0.65-
0	Lot #:	77	07/26/05			

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SCHEDULE D

REPORT RUN: 01/06/2012 at 01:29 AM
BUSINESS DATE: 01/06/2012

01/01/2011 TO 12/31/2011

ACCOUNT: [REDACTED] (cont.) ADMINISTRATOR: M Castillo
AUDREY LOVE CHARITABLE FOUNDATION INV OFFICER: M Castillo
MCDONNELL INVESTMENT MANAGEMENT TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
0	FEDERAL NATL MTG ASSN MTG PL #814280 DTD 1/1/2005 6.00% 1/1/2035			13,250.66	13,577.79	327.13-
0	Lot #: 71	03/09/05	01/25/11	1,907.06	1,954.14	47.08-
0	Lot #: 72	03/09/05	02/25/11	2,241.30	2,296.64	55.34-
0	Lot #: 73	03/09/05	03/25/11	1,749.41	1,744.34	17.93-
0	Lot #: 74	03/09/05	04/25/11	127.59	130.74	3.15-
0	Lot #: 75	03/09/05	05/25/11	1,104.78	1,132.05	27.27-
0	Lot #: 76	03/09/05	06/25/11	1,765.59	1,784.49	18.90-
0	Lot #: 77	03/09/05	07/25/11	179.52	132.72	3.20-
0	Lot #: 78	03/09/05	08/25/11	139.09	142.53	3.44-
0	Lot #: 79	03/09/05	09/25/11	603.41	618.31	14.90-
0	Lot #: 80	03/09/05	10/25/11	1,842.01	1,887.49	45.48-
0	Lot #: 81	03/09/05	11/25/11	1,681.66	1,723.17	41.51-
0	Lot #: 82	03/09/05	12/25/11	1,982.24	2,031.17	48.93-
0	FEDERAL NATL MTG ASSN MTG PL #817422 DTD 8/1/2005 5.00% 8/1/2035			36,204.37	35,692.41	511.96
0	Lot #: 66	07/26/05	01/25/11	2,927.65	2,886.25	41.40
0	Lot #: 67	07/26/05	02/25/11	4,173.48	4,114.46	59.02
0	Lot #: 68	07/26/05	03/25/11	5,462.47	5,385.23	77.24
0	Lot #: 69	07/26/05	04/25/11	374.08	368.79	5.29
0	Lot #: 70	07/26/05	05/25/11	1,535.78	1,514.06	21.72
0	Lot #: 71	07/26/05	06/25/11	3,597.14	3,546.28	50.86
0	Lot #: 72	07/26/05	07/25/11	326.84	322.21	4.63
0	Lot #: 73	07/26/05	08/25/11	1,239.77	1,222.24	17.53
0	Lot #: 74	07/26/05	09/25/11	1,349.72	1,330.64	19.08
0	Lot #: 75	07/26/05	10/25/11	4,685.73	4,619.47	66.26
0	Lot #: 76	07/26/05	11/25/11	7,004.99	6,905.93	99.06
0	Lot #: 77	07/26/05	12/25/11	3,526.72	3,476.85	49.87
0	FEDERAL NATL MTG ASSN MTG PL #835760 DTD 9/1/2005 4.50% 9/1/2035			41,743.34	38,019.07	3,724.27
0	Lot #: 44	08/01/07	01/25/11	6,899.74	6,284.16	615.58
0	Lot #: 45	08/01/07	02/25/11	5,512.09	5,020.31	491.78
0	Lot #: 46	08/01/07	03/25/11	3,758.02	3,422.74	335.28
0	Lot #: 47	08/01/07	04/25/11	2,546.32	2,319.14	227.18

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SCHEDULE D

REPORT RUN: 01/06/2012 at 01:29 AM
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01/01/2011 TO 12/31/2011

ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT
 ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
Gain/loss period is long						
Disposal method: redemption						
0	Lot #: 48	08/01/07	05/25/11	2,626.40	2,392.08	234.32
0	Lot #: 49	08/01/07	06/25/11	1,897.99	1,728.65	169.34
0	Lot #: 50	08/01/07	07/25/11	2,050.82	1,867.85	182.97
0	Lot #: 51	08/01/07	08/25/11	2,386.40	2,173.49	212.91
0	Lot #: 52	08/01/07	09/25/11	2,368.00	2,156.73	211.27
0	Lot #: 53	08/01/07	10/25/11	3,215.07	2,928.23	286.84
0	Lot #: 54	08/01/07	11/25/11	4,335.47	3,948.66	386.81
0	Lot #: 55	08/01/07	12/25/11	4,147.02	3,777.03	369.99
0	FEDERAL NATL MTG ASSN MTG PL# 839064 DTD 1/1/2006 6.00% 1/1/2036			14,448.69	14,634.94	186.25-
0	Lot #: 62	01/18/06	01/25/11	1,646.74	1,667.97	21.23-
0	Lot #: 63	01/18/06	02/25/11	158.79	160.84	2.05-
0	Lot #: 64	01/18/06	03/25/11	2,852.49	2,889.26	36.77-
0	Lot #: 65	01/18/06	04/25/11	647.76	656.11	8.35-
0	Lot #: 66	01/18/06	05/25/11	1,465.73	1,484.62	18.89-
0	Lot #: 67	01/18/06	06/25/11	3,195.45	3,236.64	41.19-
0	Lot #: 68	01/18/06	07/25/11	2,178.46	2,206.54	28.08-
0	Lot #: 69	01/18/06	08/25/11	1,138.09	1,152.76	14.67-
0	Lot #: 70	01/18/06	09/25/11	146.01	147.89	1.88-
0	Lot #: 71	01/18/06	10/25/11	149.14	151.07	1.93-
0	Lot #: 72	01/18/06	11/25/11	150.63	152.57	1.94-
0	Lot #: 73	01/18/06	12/25/11	719.40	728.67	9.27-
0	FEDERAL NATL MTG ASSN MTG PL# 865311 DTD 1/1/2006 6.00% 2/1/2036			33,019.79	33,907.19	887.40-
0	Lot #: 36	03/20/08	01/25/11	1,687.54	1,732.89	45.35-
0	Lot #: 37	03/20/08	02/25/11	961.68	987.53	25.85-
0	Lot #: 38	03/20/08	03/25/11	4,091.99	4,201.96	109.97-
0	Lot #: 39	03/20/08	04/25/11	4,751.69	4,879.39	127.70-
0	Lot #: 40	03/20/08	05/25/11	1,706.04	1,752.81	46.77-
0	Lot #: 41	03/20/08	06/25/11	2,724.74	2,797.97	73.23-
0	Lot #: 42	03/20/08	07/25/11	137.35	141.04	3.69-
0	Lot #: 43	03/20/08	08/25/11	1,884.38	1,935.03	50.65-
0	Lot #: 44	03/20/08	09/25/11	4,838.18	4,968.21	130.03-
0	Lot #: 45	03/20/08	10/25/11	4,424.96	4,543.88	118.92-
0	Lot #: 46	03/20/08	11/25/11	5,1683.56	5,836.30	152.74-
0	Lot #: 47	03/20/08	12/25/11	126.78	130.18	3.40-

Note: Unknown and N/A amounts are treated as 0.00 in totals and subtotals.

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SCHEDULE D

01/01/2011 TO 12/31/2011

ACCOUNT: ██████████ (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT
 ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
0	FEDERAL NATL MTG ASSN MTG PL# 931375 DTD 6/1/2009 4.50% 6/1/2039			16,573.68	16,710.92	137.24-
0	Lot #: 14	03/12/10	04/25/11	287.35	289.73	2.38-
0	Lot #: 15	03/12/10	05/25/11	378.64	381.77	3.13-
0	Lot #: 16	03/12/10	06/25/11	1,857.75	1,873.14	5.39-
0	Lot #: 17	03/12/10	07/25/11	1,360.74	1,363.72	2.98-
0	Lot #: 18	03/12/10	08/25/11	1,593.72	1,606.92	13.20-
0	Lot #: 19	03/12/10	09/25/11	1,634.74	1,648.28	13.54-
0	Lot #: 20	03/12/10	10/25/11	4,015.96	4,049.21	33.25-
0	Lot #: 21	03/12/10	11/25/11	5,001.90	5,043.32	41.42-
0	Lot #: 22	03/12/10	12/25/11	1,442.88	1,454.83	11.95-
0	FEDERAL NATL MTG ASSN MTG PL# AC1921 DTD 9/1/2009 4.00% 9/1/2039			9,392.71	9,461.68	68.97-
0	Lot #: 14	06/24/10	07/25/11	1,502.55	1,513.58	11.03-
0	Lot #: 15	06/24/10	08/25/11	1,482.99	1,493.88	10.89-
0	Lot #: 16	06/24/10	09/25/11	1,979.83	1,994.37	14.54-
0	Lot #: 17	06/24/10	10/25/11	1,580.25	1,591.86	11.61-
0	Lot #: 18	06/24/10	11/25/11	1,823.03	1,836.41	13.38-
0	Lot #: 19	06/24/10	12/25/11	1,024.06	1,031.58	7.52-
0	FEDERAL NATL MTG ASSN MTG PL# AC3657 DTD 9/1/2009 4.50% 10/1/2039			25,449.45	25,664.18	214.73-
0	Lot #: 16	10/22/09	01/25/11	3,022.67	3,048.17	25.50-
0	Lot #: 17	10/22/09	02/25/11	1,741.04	1,753.73	14.69-
0	Lot #: 18	10/22/09	03/25/11	1,898.42	1,914.44	16.02-
0	Lot #: 19	10/22/09	04/25/11	1,143.12	1,152.76	9.64-
0	Lot #: 20	10/22/09	05/25/11	547.09	551.71	4.62-
0	Lot #: 21	10/22/09	06/25/11	916.08	923.81	7.73-
0	Lot #: 22	10/22/09	07/25/11	1,865.11	1,880.85	15.74-
0	Lot #: 23	10/22/09	08/25/11	1,799.56	1,806.30	6.74-
0	Lot #: 24	10/22/09	09/25/11	1,906.27	1,922.36	16.09-
0	Lot #: 25	10/22/09	10/25/11	3,185.85	3,212.73	26.88-
0	Lot #: 26	10/22/09	11/25/11	3,696.52	3,727.71	31.19-
0	Lot #: 27	10/22/09	12/25/11	4,727.72	4,767.61	39.89-

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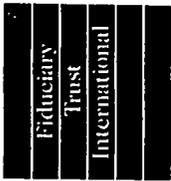
ACCOUNT: [REDACTED] (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
0	FEDERAL NATL MTG ASSN MTG PL#759178 DTD 12/1/2003 7.00% 1/1/2034			2,860.20	3,015.49	155.29-
0	Lot #: 70	03/09/05	01/25/11	19.93	21.01	1.08-
0	Lot #: 71	03/09/05	02/25/11	19.43	20.49	1.06-
0	Lot #: 72	03/09/05	03/25/11	22.49	23.71	1.22-
0	Lot #: 73	03/09/05	04/25/11	654.53	690.06	35.53-
0	Lot #: 74	03/09/05	05/25/11	974.66	1,027.58	52.92-
0	Lot #: 75	03/09/05	06/25/11	1,063.53	1,171.28	57.75-
0	Lot #: 76	03/09/05	07/25/11	17.37	18.31	0.94-
0	Lot #: 77	03/09/05	08/25/11	17.48	18.43	0.95-
0	Lot #: 78	03/09/05	09/25/11	17.59	18.54	0.95-
0	Lot #: 79	03/09/05	10/25/11	17.24	18.18	0.94-
0	Lot #: 80	03/09/05	11/25/11	18.70	19.81	1.02-
0	Lot #: 81	03/09/05	12/25/11	17.16	18.09	0.93-
0	FEDERAL NATL MTG ASSN PL# 888304 DTD 3/1/2007 5.058% 4/1/2037			15,837.19	15,832.86	4.33
0	Lot #: 63	04/26/07	01/25/11	3,351.24	3,350.33	0.91
0	Lot #: 65	04/26/07	02/25/11	4,951.40	4,950.05	1.35
0	Lot #: 67	04/26/07	03/25/11	29.77	29.76	0.01
0	Lot #: 68	04/26/07	04/25/11	2,265.73	2,265.11	0.62
0	Lot #: 70	04/26/07	05/25/11	29.29	29.28	0.01
0	Lot #: 71	04/26/07	07/25/11	5,050.50	5,049.12	1.38
0	Lot #: 72	04/26/07	09/25/11	40.25	40.24	0.01
0	Lot #: 73	04/26/07	10/25/11	53.78	53.76	0.02
0	Lot #: 74	04/26/07	11/25/11	33.45	33.44	0.01
0	Lot #: 75	04/26/07	12/25/11	31.78	31.77	0.01
0	FREDDIE MAC 3725-A DTD 9/1/2010 3.5% 9/15/2024			9,224.04	9,643.80	419.76-
0	Lot #: 17	10/06/10	11/15/11	5,045.58	5,275.19	229.61-
0	Lot #: 18	10/06/10	12/15/11	4,178.46	4,568.61	190.15-
0	FREDDIE MAC DTD 4/1/2010 5.00% 4/1/2040			7,218.33	7,464.20	245.87-
0	Lot #: 14	04/21/10	05/15/11	1,139.27	1,178.08	38.81-
0	Lot #: 15	04/21/10	06/15/11	1,500.35	1,551.45	51.10-

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ACCOUNT: [REDACTED] (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT
 ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
Gain/loss period is long						
Disposal method: redemption						
0	Lot #: 16	04/21/10	07/15/11	2,164.35	2,238.07	73.72-
0	Lot #: 17	04/21/10	08/15/11	2,414.36	2,496.60	82.24-
0	GE CAP COMMERCIAL MTG			20,216.52	20,248.43	31.91-
0	CORP 2006-CI A2 VR0TD					
0	3/1/2006 3/10/2044					
0	Lot #: 2	03/13/06	03/10/11	9,480.24	9,495.20	14.96-
0	Lot #: 3	03/13/06	04/10/11	355.80	356.36	0.56-
0	Lot #: 4	03/13/06	05/10/11	176.80	177.08	0.28-
0	Lot #: 5	03/13/06	06/10/11	158.80	159.05	0.25-
0	Lot #: 6	03/13/06	07/10/11	174.83	175.11	0.28-
0	Lot #: 7	03/13/06	08/10/11	3,829.18	3,835.22	6.04-
0	Lot #: 8	03/13/06	09/10/11	151.90	152.14	0.24-
0	Lot #: 9	03/13/06	10/10/11	203.32	203.65	0.32-
0	Lot #: 10	03/13/06	11/10/11	5,292.86	5,301.22	8.36-
0	Lot #: 11	03/13/06	12/10/11	392.78	393.40	0.62-
0	GOVERNMENT NATL MTG ASSN			8,776.93	9,273.37	496.44-
0	MTG PL # 593276 DTD					
0	12/1/2002 7.00%					
0	12/15/2031					
0	Lot #: 66	07/26/05	01/15/11	68.59	72.47	3.88-
0	Lot #: 67	07/26/05	02/15/11	69.00	72.91	3.91-
0	Lot #: 68	07/26/05	03/15/11	70.01	73.97	3.96-
0	Lot #: 69	07/26/05	04/15/11	69.88	73.83	3.95-
0	Lot #: 70	07/26/05	05/15/11	70.38	74.36	3.98-
0	Lot #: 71	07/26/05	06/15/11	73.75	77.92	4.17-
0	Lot #: 72	07/26/05	07/15/11	4,915.65	5,193.69	278.04-
0	Lot #: 73	07/26/05	08/15/11	62.81	66.36	3.55-
0	Lot #: 74	07/26/05	09/15/11	3,199.86	3,380.85	180.99-
0	Lot #: 75	07/26/05	10/15/11	57.99	61.27	3.28-
0	Lot #: 76	07/26/05	11/15/11	58.34	61.64	3.30-
0	Lot #: 77	07/26/05	12/15/11	60.67	64.10	3.43-
0	GOVERNMENT NATL MTG ASSN			3,681.46	3,902.34	220.88-
0	MTG PL #781449 DTD					
0	5/1/2002 7.00% 5/15/2032					
0	Lot #: 71	03/09/05	01/15/11	384.89	407.99	23.10-
0	Lot #: 72	03/09/05	02/15/11	378.37	401.08	22.71-
0	Lot #: 73	03/09/05	03/15/11	199.43	211.39	11.96-

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01/01/2011 TO 12/31/2011

ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT
 ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
Gain/loss period is long						
Disposal method: redemption						
0	74	03/09/05	04/15/11	152.07	161.19	9.12-
0	75	03/09/05	05/15/11	298.66	316.58	17.92-
0	76	03/09/05	06/15/11	332.48	352.43	19.95-
0	77	03/09/05	07/15/11	235.41	249.54	14.13-
0	78	03/09/05	08/15/11	339.78	360.16	20.38-
0	79	03/09/05	09/15/11	493.41	523.02	29.61-
0	80	03/09/05	10/15/11	391.27	414.74	23.47-
0	81	03/09/05	11/15/11	288.06	305.34	17.28-
0	82	03/09/05	12/15/11	187.63	198.88	11.25-
0	GOVT NATL MTG ASSN CMO CL			19,476.35	20,573.44	1,097.09-
0	NP SER 2009-29 DTD					
0	5/1/2009 4.5% 6/16/2034					
0	Lot #: 14	02/19/10	03/16/11	1,796.49	1,897.69	101.20-
0	Lot #: 15	02/19/10	04/16/11	1,844.20	1,948.08	103.88-
0	Lot #: 16	02/19/10	05/16/11	1,637.48	1,729.71	92.23-
0	Lot #: 17	02/19/10	06/16/11	1,633.13	1,725.13	92.00-
0	Lot #: 18	02/19/10	07/16/11	2,156.77	2,278.25	121.49-
0	Lot #: 19	02/19/10	08/16/11	1,806.70	1,908.47	101.77-
0	Lot #: 20	02/19/10	09/16/11	1,820.19	1,922.72	102.53-
0	Lot #: 21	02/19/10	10/16/11	2,803.63	2,961.55	157.92-
0	Lot #: 22	02/19/10	11/16/11	1,994.22	2,106.56	112.34-
0	Lot #: 23	02/19/10	12/16/11	1,983.54	2,095.27	111.73-
0	GOVT NATL MTG ASSOCIATION			9,927.88	10,027.16	99.28-
0	CMO 2010-102 DTD 8/1/2010					
0	1.852% 7/16/2032					
0	Lot #: 14	08/02/10	09/16/11	7,750.05	7,827.55	77.50-
0	Lot #: 15	08/02/10	10/16/11	385.08	388.93	3.85-
0	Lot #: 16	08/02/10	11/16/11	388.81	392.70	3.89-
0	Lot #: 17	08/02/10	12/16/11	1,403.94	1,417.98	14.04-
70,000	QWEST CORPORATION DTD	09/14/06	06/16/11	71,062.60	73,675.00	2,612.40-
	3/1/2005 7.875% 9/1/2011					
Total for disposal method: redemption				961,696.46	960,832.64	863.82

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01/01/2011 TO 12/31/2011

ACCOUNT: [REDACTED] (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
80,000	ALLIED WASTE NORTH AMER INC SR NT CALL DTD 3/12/2007 6.875% 6/1/2017	01/09/09	03/23/11	87,033.60	77,400.00	9,633.60
30,000	AMERICA MOVIL SAB DE CV DTD 10/30/2007 5.625% 11/15/2011	12/19/07	08/12/11	34,095.60	29,303.70	4,791.90
40,000	AMERICAN TOWER CORP SR NT DTD 8/16/2010 5.05% 9/1/2020	08/11/10	08/12/11	41,351.20	39,952.00	1,399.20
80,000	AUTOZONE INC SR NT DTD 7/2/2009 5.75% 1/15/2015	10/27/09	08/11/11	88,763.40	85,616.00	3,147.40
30,000	Lot #: 2	10/27/09	08/11/11	33,365.40	32,106.00	1,259.40
50,000	Lot #: 1	10/27/09	11/02/11	55,398.00	53,510.00	1,888.00
35,000	BALL CORP SR NT CALL DTD 8/20/2009 7.125% 9/1/2016	08/19/09	08/12/11	37,362.50	34,956.25	2,406.25
40,000	BOSTON SCIENTIFIC CORP DTD 11/17/2005 6.25% 11/15/2015	10/01/09	08/11/11	45,123.20	40,850.00	4,273.20
125,000	CARMAX AUTO OWNER TR 2008-1 A4A DTD 1/22/2008 2/15/2013	01/10/08	02/04/11	126,735.77	123,953.12	2,782.65
75,000	CATERPILLAR FINL SVCS CORP SR NT DTD 3/27/2008 5.45% 4/15/2018	03/19/08	05/25/11	84,873.75	75,672.75	9,201.00
65,000	CHICAGO ILL MET WTR RECL DIST GO TXBL DTD 8/26/2009 5.72% 12/1/2038	08/11/09	08/12/11	67,242.50	65,000.00	2,242.50
35,000	CITIGROUP INC SR NT DTD 11/21/2007 6.125% 11/21/2017	06/10/09	08/11/11	37,380.70	31,181.50	6,199.20

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REPORT RUN: 01/06/2012 at 01:29 AM SCHEDULE D 01/01/2011 TO 12/31/2011

ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT
 ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
Gain/loss period is long Disposal method: sale						
80,000	CONOCOPHILLIPS NT DTD 2/3/2009 5.75% 2/1/2019	01/29/09	08/08/11	95,466.40	81,153.60	14,312.80
90,000	COSTCO WHSL CORP NEW DTD 2/20/2007 5.5% 3/15/2017	03/09/07	08/11/11	107,271.90	91,152.00	16,119.90
30,000	DISCOVER FINANCIAL SVS SR NT DTD 12/12/2007 6.45% 6/12/2017	03/10/10	08/12/11	33,126.60	29,416.80	3,709.80
150,000	FANNIE MAE 2010-9 EA DTD 1/1/2010 3.50% 1/25/2024	01/21/10	08/12/11	128,941.85	129,030.10	88.25-
250,000	FED NATL MTG ASSN MTG PL# 993203 DTD 6/1/2009 4.50% 6/1/2039	08/06/09	08/15/11	227,529.85	212,919.17	14,610.68
179,300	FED NATL MTG ASSOC DTD 6/1/2009 4.50% 7/1/2039	06/18/10	08/15/11	149,989.27	146,993.36	2,995.91
215,000	FEDERAL FARM CREDIT BANK DTD 1/9/2007 4.875% 1/17/2017			238,232.47	214,009.80	24,222.67
35,000	Lot #: 3	01/04/07	04/08/11	38,782.03	34,846.00	3,936.03
145,000	Lot #: 1	01/04/07	04/08/11	160,668.41	144,328.65	16,339.76
35,000	Lot #: 2	01/04/07	04/08/11	38,782.03	34,835.15	3,946.88
92,000	FEDERAL HOME LN MTG CORP DTD 7/16/2004 5% 7/15/2014			102,795.28	95,715.23	7,080.05
37,000	Lot #: 4	04/16/08	01/26/11	41,341.58	39,284.68	2,056.90
55,000	Lot #: 9	10/20/08	01/26/11	61,453.70	56,430.55	5,023.15
250,000	FEDERAL HOME LN MTG CORP MTG PL# A86344 DTD 5/1/2009 4.50% 5/1/2039	08/14/09	08/15/11	228,995.03	215,425.71	13,569.32

Note: Unknown and N/A amounts are treated as 0.00 in totals and subtotals.

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01/01/2011 TO 12/31/2011

ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
Gain/loss period is long Disposal method: sale						
275,000	FEDERAL HOME LN MTG CORP SER 3312 BP DTD 5/1/2007 5.5% 1/15/2031	08/02/07	02/04/11	289,781.25	272,464.84	17,316.41
175,000	FEDERAL NATL MTG ASSN NT DTD 2/5/2009 2.75% 2/5/2014			183,088.33	174,689.05	8,399.28
75,000 100,000	Lot #: 1 Lot #: 2	02/03/09 02/21/09	01/28/11 01/28/11	78,466.43 104,621.90	74,940.75 99,748.30	3,525.68 4,873.60
125,000	FORD CREDIT AUTO OWNER TR 2010-A A4 SER A DTD 4/28/2010 2.15% 6/15/2015	04/21/10	08/11/11	128,007.81	124,967.00	3,040.81
375,000	FREDDIE MAC 3113 OC DTD 2/1/2006 5.00% 10/15/2031	08/01/07	08/12/11	391,875.00	361,289.06	30,585.94
250,000	FREDDIE MAC DTD 4/1/2010 5.00% 4/1/2040	04/21/10	08/15/11	223,098.63	213,239.00	9,859.63
250,000	GOVERNMENT NATL MTG ASSN 2008-39 B DTD 5/1/2008 4.549% 6/16/2028	04/25/08	08/12/11	262,187.50	246,601.56	15,585.94
275,000	GOVERNMENT NATL MTG ASSN 2008-48 B SER 2008-48 DTD 6/1/2008 4.298% 3/16/20			279,511.72	268,410.36	11,101.36
25,000 250,000	Lot #: 4 Lot #: 1	07/22/09 06/11/08	07/20/11 07/20/11	25,410.16 254,101.56	25,910.16 242,500.20	500.00- 11,601.36
60,000	HOSPIRA INC NT DTD 3/23/2007 6.05% 3/30/2017	05/10/07	12/08/11	66,228.00	60,866.40	5,361.60
70,000	J P MORGAN CHASE & CO SR NT DTD 10/1/2007 5.375% 10/1/2012	11/01/07	02/22/11	74,614.40	70,821.80	3,792.60

Note: Unknown and N/A amounts are treated as 0.00 in totals and subtotals.

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SCHEDULE D

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01/01/2011 TO 12/31/2011

ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
Gain/loss period is long						
Disposal method: sale						
40,000	JABIL CIRCUIT INC SR NT DTD 8/11/2009 7.75% 7/15/2016	08/04/09	08/12/11	44,000.00	39,600.00	4,400.00
70,000	JEFFERIES GROUP INC SR NT DTD 5/28/2010 6.875% 4/15/2021	06/23/10	07/12/11	76,177.50	69,302.10	6,875.40
25,000	KRAFT FOODS INC DTD 8/13/2007 6.5% 8/11/2017	06/11/10	08/12/11	30,277.75	28,504.25	1,773.50
30,000	MCDONALDS CORP SR NT DTD 1/16/2009 5% 2/1/2019	01/14/09	08/11/11	34,678.80	30,835.50	3,843.30
45,000	MERCEDES BENZ AUTO RECEIVABLES TRUST CMO DTD 4/21/2010 2.14% 8/15/2013	04/13/10	08/11/11	45,590.63	44,996.19	594.44
30,000	MERRILL LYNCH & CO INC SR NT DTD 8/28/2007 6.4% 8/28/2017	10/29/08	08/12/11	30,659.70	26,275.80	4,383.90
90,000	MORGAN STANLEY NTS DTD 2/26/2003 5.3% 3/1/2013	10/29/08	07/25/11	94,868.10	76,009.50	18,858.60
60,000	NEWS AMER HLDGS INC NTS DTD 10/17/1996 8.15% 10/17/2036			71,988.00	66,659.35	5,328.65
15,000	Lot #: 1	03/22/05	07/29/11	17,997.00	18,922.35	925.35-
20,000	Lot #: 2	06/13/05	07/29/11	23,996.00	25,210.00	1,214.00-
25,000	Lot #: 5	05/20/09	07/29/11	29,995.00	22,527.00	7,468.00
25,000	ORACLE CORP SR NT DTD 4/9/2008 6.5% 4/15/2038	07/22/10	08/12/11	31,356.50	29,374.75	1,981.75
40,000	PETROBRAS INTL FIN CO SR NT DTD 11/1/2007 5.875% 3/1/2018	02/03/09	08/11/11	43,149.20	35,850.00	7,299.20

Note: Unknown and N/A amounts are treated as 0.00 in totals and subtotals.

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SCHEDULE D

01/01/2011 TO 12/31/2011

ACCOUNT: (cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

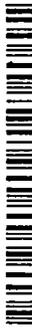
ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo

TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
Gain/loss period is long						
Disposal method: sale						
80,000	PRIZER INC SE NT DTD 3/24/2009 5.35% 3/15/2015	03/18/09	05/17/11	90,372.80	81,023.20	9,349.60
40,000	Lot #: 2	03/17/09	05/17/11	45,186.40	41,073.20	4,113.20
40,000	Lot #: 1			45,186.40	39,950.00	5,236.40
35,000	SOUTHERN POWER CO SR NT SER D DTD 1/15/2004 4.875% 7/15/2015	09/14/09	08/11/11	38,806.95	35,974.75	2,832.20
40,000	SPEEDWAY MOTORSPORTS INC CALL SR NT DTD 5/19/2009 8.75% 6/1/2016	02/03/10	08/12/11	42,000.00	42,400.00	400.00-
80,000	TELECOM ITALIA CAPTIAL SR NT (USD) DTD 6/18/2009 6.175% 6/18/2014	07/07/09	08/11/11	81,287.20	82,005.60	718.40-
30,000	TEVA PHARM FINANCE II BV/III LLC SR NT DTD 6/18/2010 3% 6/15/2015	06/16/10	08/12/11	31,522.20	30,121.50	1,400.70
675,000	U S TREAS SEC STRIPPED INT PMT DTD 8/15/1995 8/15/2025			403,378.55	375,197.86	28,180.69
26,000	Lot #: 27	12/23/08	08/16/11	14,814.81	15,836.86	1,022.05-
49,000	Lot #: 33	12/17/08	08/16/11	27,887.17	29,739.08	1,851.91-
251,000	Lot #: 26	12/17/08	09/02/11	150,711.44	152,336.92	1,625.48-
149,000	Lot #: 34	04/17/09	09/02/11	88,447.33	76,661.99	11,785.34
50,000	Lot #: 35	04/17/09	11/07/11	29,982.89	25,725.50	4,257.39
101,000	Lot #: 29	04/17/09	11/25/11	63,348.28	51,965.51	10,382.77
49,000	Lot #: 23	10/03/08	11/25/11	29,186.63	22,932.00	6,254.63
80,000	UNITED STATES TREAS BIDS DTD 2/15/2008 4.375% 2/15/2038			99,781.52	78,012.82	21,768.70
25,000	Lot #: 10	03/02/10	08/16/11	28,028.22	24,379.01	3,649.21
55,000	Lot #: 11	03/02/10	09/23/11	71,753.30	53,633.81	18,119.49

Note: Unknown and N/A amounts are treated as 0.00 in totals and subtotals.

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SCHEDULE D

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01/01/2011 TO 12/31/2011

ACCOUNT: ~~XXXXXXXXXX~~ (Cont.)
 AUDREY LOVE CHARITABLE FOUNDATION
 MCDONNELL INVESTMENT MANAGEMENT

ADMINISTRATOR: M Castillo
 INV OFFICER: M Castillo
 TAX OFFICER: Managed 1099/FLA

UNITS	SECURITY	DATE ACQUIRED	DATE DISPOSED	PROCEEDS	BASIS DISPOSED	GAIN/(LOSS)
Gain/loss period is long Disposal method: sale						
95,000	UNIM GROUP SR NT DTD 9/30/2009 7.125% 9/30/2016	10/27/09	05/05/11	109,761.10	97,287.60	12,473.50
50,000	VOLKSWAGEN AUTO LOAN ENHNC'D TR 2010-1 A4DTD 1/28/2010 2.14% 8/22/2016	01/22/10	08/11/11	50,687.50	49,991.64	695.86
30,000	WASTE MGMT INC SR BD DTD 6/8/2010 4.75% 6/30/2020	06/03/10	08/11/11	32,490.30	29,816.40	2,673.90
100,000	WELLS FARGO & COMPANY SR NT DTD 10/1/2009 3.75% 10/1/2014	09/24/09	03/23/11	105,323.00	99,837.00	5,486.00
30,000	WILLIS NORTH AMERICA INC SR NT DTD 9/29/2009 7% 9/29/2019	11/18/09	08/11/11	33,394.20	30,444.00	2,950.20
Total for disposal method: sale				5,482,255.01	5,092,569.97	389,685.04
Total for Gain/Loss period: long				6,443,951.47	6,053,402.61	390,548.86

This information may not be all inclusive and has not necessarily been verified. In addition, for the purposes of computing gains and losses on limited partnership interests, the cost basis of any master limited partnership has not been adjusted to reflect the current capital account. This statement may include information furnished by the client or the client's agent. Consultation with your Tax Advisor may be advisable.

Note: Unknown and N/A amounts are treated as 0.00 in totals and subtotals.

Morgan Stanley

Private Wealth Management

A Division of Morgan Stanley Smith Barney

Tax Year 2011

AUDREY LOVE CHARITABLE FOUNDATION

Account Number. [REDACTED]

REALIZED GAIN/(LOSS) SUMMARY

This Realized Gain and Loss Summary is being provided for informational purposes only. It is important that you consult with a professional tax advisor regarding your individual tax situation, as Morgan Stanley cannot provide you with tax advice. Although Morgan Stanley is providing this information as an additional service, we do not guarantee that it is sufficient for tax reporting purposes, and are not liable for your reliance upon or use of this information. The Realized Gain and Loss Summary is not a substitute 1099 form (or any other appropriate tax form), has not been supplied to the IRS and should not be filed with your taxes.

If cost basis information is not available, gain or (loss) will not be reflected on this Summary. For securities not purchased through Morgan Stanley, including securities purchased elsewhere and later transferred to Morgan Stanley, cost basis information may not be provided. To correct any information supplied by Morgan Stanley, please inform your Private Wealth Advisor; to add cost basis information, you should inform your Private Wealth Advisor. Please note that although Morgan Stanley makes every effort to adjust the cost basis for such securities' capital changes, it does not adjust the cost basis for all events.

Short Term

DESCRIPTION	CUSIP	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	COST	REALIZED GAIN/(LOSS)
AMERICA MOVIL SAB DE CV	02364W105	3,400.000	01/25/2011	08/04/2011	\$79,695.83	\$98,333.61	\$18,637.78
APPLE INC	037833100	450.000	01/25/2011	10/21/2011	\$161,996.89	\$153,344.03	\$8,652.86
BANK OF AMERICA CORP	060505104	5,750.000	01/25/2011	05/02/2011	\$71,031.27	\$78,122.95	\$(7,091.68)
CALL- AAPL 100 @ 360 22 OCT 2011 APPLE INC	99OCZ9DR0	2.000	10/21/2011	06/21/2011	\$1,659.96		\$1,659.96
CALL- AAPL 100 @ 360 22 OCT 2011 APPLE INC	99OCZ9DR0	3.000	10/21/2011	06/20/2011	\$1,979.96		\$1,979.96
CALL- AAPL 100 @ 400 22 OCT 2011 APPLE INC	99OCZ9DW9	1.000	10/21/2011	03/21/2011	\$1,254.97		\$1,254.97
CALL- AAPL 100 @ 400 22 OCT 2011 APPLE INC	99OCZ9DW9	5.000	10/21/2011	01/27/2011	\$7,574.85		\$7,574.85
CALL- AMT 100 @ 55 16 APR 2011 AMERICAN TOWE	99OCRFZ67	19.000	04/15/2011	11/10/2010	\$4,654.92		\$4,654.92
CALL- AMT 100 @ 57 1/2 16 JUL 2011 AMERICAN TO WER	99OCY0L83	19.000	07/15/2011	01/27/2011	\$1,804.96		\$1,804.96
CALL- AMX 100 @ 32.5 20 AUG 2011 AMERICA MOV IL SAB DE CV	99ODKRBQ8	34.000	08/04/2011	01/27/2011	\$1,954.96	\$170.00	\$1,784.96
CALL- AMX 100 @ 65 21 MAY 2011 AMERICA MOVIL SAB DE CV	99OCT7YB3	19.000	05/20/2011	11/10/2010	\$2,279.96		\$2,279.96
CALL- BAC 100 @ 15 20 AUG 2011 BANK OF AMERI CA CORP	99OCXHQF6	23.000	05/02/2011	11/09/2010	\$1,563.97	\$207.00	\$1,356.97
CALL- BAC 100 @ 16 19 NOV 2011 BANK OF AMER ICA CORP	99OD14X37	57.000	05/02/2011	01/27/2011	\$4,718.93	\$684.00	\$4,034.93
CALL- BUD 100 @ 65 17 SEP 2011 ANHEUSER-BUS CH INBEV SA	99OD16VP5	40.000	09/16/2011	01/27/2011	\$5,999.88		\$5,999.88
CALL- BUD 100 @ 65 19 MAR 2011 ANHEUSER-BUS H INBEV SA	99OCPVX66	20.000	03/18/2011	11/11/2010	\$2,499.95		\$2,499.95
CALL- CAT 100 @ 120 19 NOV 2011 CATERPILLAR INC	99OD5SX22	9.000	08/08/2011	03/21/2011	\$4,274.91	\$423.00	\$3,851.91
CALL- CSX 100 @ 70 21 MAY 2011 CSX CORP	99AMFDTL2	22.000	05/20/2011	11/09/2010	\$4,003.93		\$4,003.93

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Tax Year 2011

AUDREY LOVE CHARITABLE FOUNDATION

Account Number:

Morgan Stanley

Private Wealth Management

A division of Morgan Stanley Smith Barney

REALIZED GAIN/(LOSS) SUMMARY (continued)

Short Term (continued)

DESCRIPTION	CUSIP	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	COST	REALIZED GAIN/(LOSS)
CALL- CTRP 100 @ 50 22 JAN 2011 CTRIP.COM IN INTERNATIONAL LTD ADR	99OC8RK43	6 000	01/21/2011	06/30/2010	\$1,649.97		\$1,649.97
CALL- CTRP 100 @ 55 21 JAN 2012 CTRIP.COM IN INTERNATIONAL	99AMZ68X2	30,000	11/17/2011	01/26/2011	\$12,259.86	\$150.00	\$12,109.86
CALL- DEO 100 @ 80 16 APR 2011 DIAGEO PLC AD R	99OCRQ17	4 000	04/15/2011	11/10/2010	\$519.99		\$519.99
CALL- DEO 100 @ 85 16 JUL 2011 DIAGEO PLC AD R	99OCY7CM7	5 000	07/15/2011	01/26/2011	\$774.98		\$774.98
CALL- EMC 100 @ 32 21 JAN 2012 EMC CORP MAS S	99ODCZGR2	34,000	10/03/2011	05/19/2011	\$3,093.94	\$102.00	\$2,991.94
CALL- GD 100 @ 75 21 MAY 2011 GENERAL DYNAMI CS CORP	99OCTQ820	5 000	05/19/2011	11/09/2010	\$1,074.98	\$50.00	\$1,024.98
CALL- GD 100 @ 80 20 AUG 2011 GENERAL DYN AMICS CORP	99OCZTJV1	8,000	05/19/2011	01/26/2011	\$1,759.96	\$800.00	\$959.96
CALL- GOOG 100 @ 700 17 SEP 2011 GOOGLE INC CLA	99OD1NPF7	1 000	09/16/2011	01/27/2011	\$1,999.96		\$1,999.96
CALL- GOOG 100 @ 700 18 JUN 2011 GOOGLE INC CLA	99OCWHQS9	2 000	06/17/2011	11/09/2010	\$4,739.91		\$4,739.91
CALL- HON 100 @ 55 18 JUN 2011 HONEYWELL INT ERNATIONAL INC	99AMH9M77	13,000	06/17/2011	11/09/2010	\$1,689.97		\$0.00
CALL- HON 100 @ 65 21 JAN 2012 HONEYWELL INT ERNATIONAL INC	99ALE3P42	10,000	10/03/2011	01/26/2011	\$1,599.96	\$80.00	\$1,519.96
CALL- HON 100 @ 65 21 JAN 2012 HONEYWELL INT ERNATIONAL INC	99ALE3P42	11,000	10/03/2011	06/20/2011	\$1,242.97	\$88.00	\$1,154.97
CALL- PEP 100 @ 70 16 APR 2011 PEPSICO INC	99OCSDH53	4,000	04/15/2011	11/09/2010	\$311.99		\$311.99
CALL- PEP 100 @ 70 22 JAN 2011 PEPSICO INC	99OBBFZB5	2 000	01/21/2011	06/16/2010	\$259.99		\$259.99
CALL- PEP 100 @ 72 5 21 JAN 2012 PEPSICO INC	99AL7L234	8 000	09/23/2011	06/08/2011	\$1,175.97	\$168.00	\$1,007.97
CALL- PEP 100 @ 72 5 21 JAN 2012 PEPSICO INC	99AL7L234	14,000	09/23/2011	01/27/2011	\$1,539.97	\$294.00	\$1,245.97
CALL- PFE 100 @ 23 17 DEC 2011 PFIZER INC	99OD4G1J7	13,000	08/04/2011	06/08/2011	\$441.99	\$53.95	\$388.04
CALL- PFE 100 @ 23 17 DEC 2011 PFIZER INC	99OD4G1J7	18 000	08/04/2011	05/11/2011	\$827.98	\$74.70	\$753.28
CALL- PFE 100 @ 23 17 DEC 2011 PFIZER INC	99OD4G1J7	31 000	08/04/2011	04/06/2011	\$1,332.97	\$128.65	\$1,204.32
CALL- PFE 100 @ 23 17 DEC 2011 PFIZER INC	99OD4G1J7	31 000	08/04/2011	06/20/2011	\$805.98	\$128.65	\$677.33
CALL- PG 100 @ 70 16 APR 2011 PROCTER & GAMB LE CO	99AM4DC99	9 000	04/15/2011	11/09/2010	\$404.99		\$404.99
CALL- SI 100 @ 145 16 JUL 2011 SIEMENS AG MUENCHEN ADR	99AMW9H5	6,000	07/15/2011	01/26/2011	\$2,099.95		\$2,099.95
CALL- SLB 100 @ 100 20 AUG 2011 SCHLUMBERGER LTD USD 01	99OD0WH91	14,000	08/19/2011	01/26/2011	\$3,765.92		\$3,765.92
CALL- SLB 100 @ 70 22 JAN 2011 SCHLUMBERGER LTD USD 01	99OBFYCY7	2 000	01/21/2011	06/11/2010	\$659.98		\$0.00

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Morgan Stanley

Private Wealth Management
A division of Morgan Stanley Smith Barney

REALIZED GAIN/(LOSS) SUMMARY (continued)

Short Term (continued)

DESCRIPTION	CUSIP	QUANTITY	DATE ACQUIRED	DATE SOLD	PROCEEDS	COST	REALIZED GAIN/(LOSS)
CALL- SLB 100 @ 80 21 MAY 2011 SCHLUMBERGER LTD USD 01	99AMJKD47	15 000	05/20/2011	11/09/2010	\$5,774.90		\$789.99
CALL- SU 100 @ 40 18 JUN 2011 SUNCOR ENERGY INC	99OCX4WR2	23 000	06/17/2011	11/09/2010	\$4,093.93		\$4,093.93
CALL- SU 100 @ 45 17 SEP 2011 SUNCOR ENERGY INC	99ANKC9Z7	20,000	08/04/2011	01/26/2011	\$3,439.93	\$120.00	\$3,319.93
CALL- TGT 100 @ 60 16 APR 2011 TARGET CORP	99AM3RBT6	9 000	04/15/2011	11/09/2010	\$953.98		\$953.98
CALL- TGT 100 @ 62 1/2 21 JAN 2012 TARGET CORP	99ALBC957	7 000	05/03/2011	01/26/2011	\$1,476.97	\$245.00	\$1,231.97
CALL- UNP 100 @ 105 20 AUG 2011 UNION PACIFIC CORP	99AN1RH60	6 000	08/19/2011	01/26/2011	\$1,541.97		\$1,541.97
CALL- UNP 100 @ 105 21 MAY 2011 UNION PACIFIC CORP	99OCXGHY7	9 000	05/20/2011	11/09/2010	\$1,862.96		\$1,862.96
CALL- UTX 100 @ 85 21 MAY 2011 UNITED TECHNOLOGIES CORP	99AMCXBW6	2 000	05/18/2011	11/09/2010	\$273.99		\$0.00
CALL- UTX 100 @ 90 20 AUG 2011 UNITED TECHNOLOGIES CORP	99OD0MMZ9	2 000	08/19/2011	01/26/2011	\$237.99		\$237.99
CALL- UTX 100 @ 90 20 AUG 2011 UNITED TECHNOLOGIES CORP	99OD0MMZ9	5 000	08/19/2011	01/27/2011	\$724.98		\$724.98
CALL- V 100 @ 105 22 JAN 2011 VISA INC CLASS A	99OBNSRM9	4,000	01/21/2011	04/08/2010	\$1,139.98		\$1,139.98
CALL- V 100 @ 90 22 JAN 2011 VISA INC CLASS A	99OBNSRY3	2,000	01/21/2011	06/11/2010	\$515.99		\$515.99
CALL- WFC 100 @ 40 21 JAN 2012 WELLS FARGO COMPANY	99ADCYXW0	18,000	06/07/2011	01/27/2011	\$2,141.95	\$125.64	\$2,016.31
CALL- WFC 100 @ 32.5 16 APR 2011 WELLS FARGO COMPANY	99AML4QF1	15,000	04/15/2011	11/09/2010	\$1,454.97		\$1,454.97
CALL- XOM 100 @ 75 16 APR 2011 EXXON MOBIL CORP	99AM4D7K0	9,000	04/15/2011	11/09/2010	\$1,232.97		\$0.00
CATERPILLAR INC COM	149123101	900,000	03/21/2011	08/18/2011	\$74,942.19	\$96,480.18	\$(21,537.99)
CTRIIP COM INTL ADR	22943F100	1,870,000	01/25/2011	11/17/2011	\$49,961.13	\$81,394.93	\$(31,433.80)
EMC CORP MASS COM STK	268648102	3,490,000	05/19/2011	10/03/2011	\$71,445.55	\$97,628.21	\$(26,182.66)
GENERAL DYNAMICS CORP COM	369550108	820,000	01/25/2011	05/19/2011	\$60,613.89	\$60,833.26	\$(219.37)
HONEYWELL INTERNATIONAL L INC COM STK	438516106	1,020,000	06/20/2011	10/03/2011	\$43,427.40	\$57,484.24	\$(14,056.84)
HONEYWELL INTERNATIONAL L INC COM STK	438516106	1,080,000	01/25/2011	10/03/2011	\$45,981.95	\$59,768.06	\$(13,786.11)
PEPSICO INC	713448108	86,000	06/07/2011	09/23/2011	\$5,175.48	\$5,952.91	\$(777.43)
PEPSICO INC	713448108	304,000	06/08/2011	09/23/2011	\$18,294.73	\$20,824.85	\$(2,530.12)
PEPSICO INC	713448108	1,210,000	01/25/2011	09/23/2011	\$72,817.85	\$79,586.42	\$(6,768.57)
PFIZER INC	717081103	271,000	06/07/2011	08/04/2011	\$4,795.69	\$5,666.94	\$(871.25)
PFIZER INC	717081103	1,009,000	06/08/2011	08/04/2011	\$17,855.53	\$20,976.91	\$(3,121.38)
PFIZER INC	717081103	1,850,000	05/11/2011	08/04/2011	\$32,738.08	\$38,159.21	\$(5,421.13)
PFIZER INC	717081103	3,070,000	06/20/2011	08/04/2011	\$54,327.51	\$62,155.22	\$(7,827.71)

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Account Number

AUDREY LOVE CHARITABLE FOUNDATION

Tax Year 2011

Morgan Stanley

Private Wealth Management

A division of Morgan Stanley Smith Barney

REALIZED GAIN/(LOSS) SUMMARY (continued)

Short Term (continued)

DESCRIPTION	CUSIP	QUANTITY ACQUIRED	DATE ACQUIRED	DATE SOLD	PROCEEDS	COST	REALIZED GAIN/(LOSS)
Pfizer Inc	717081103	3,100,000	04/06/2011	08/04/2011	\$54,858.41	\$63,077.87	\$(8,219.46)
Schlumberger Ltd 0.01 (Curacao)	806857108	200,000	06/11/2010	05/20/2011	\$15,999.69	\$11,771.58	\$4,228.11
Siemens AG Spns Adr	826197501	600,000	01/26/2011	08/18/2011	\$60,285.16	\$77,557.98	\$(17,272.82)
Suncor Energy Inc	867224107	2,080,000	01/25/2011	08/04/2011	\$70,385.02	\$78,442.83	\$(8,057.81)
Target Corp Com Stk	87612E106	720,000	01/25/2011	05/03/2011	\$35,273.13	\$40,282.85	\$(5,009.72)
Wells Fargo Company	949746101	1,830,000	01/25/2011	06/08/2011	\$47,476.78	\$59,791.41	\$(12,314.63)
Total Short Term					\$1,268,506.86	1,364,594.29	\$(96,087.93)

Long Term

DESCRIPTION	CUSIP	QUANTITY ACQUIRED	DATE ACQUIRED	DATE SOLD	PROCEEDS	COST	REALIZED GAIN/(LOSS)
America Movil Sab de Cv	02364W105	3,800,000	01/20/2010	08/04/2011	\$89,071.80	\$85,918.95	\$3,152.85
Apple Inc	037833100	50,000	07/15/2010	10/21/2011	\$17,999.65	\$12,389.64	\$5,610.01
Bank of America Corp	060505104	50,000	04/20/2010	05/02/2011	\$617.66	\$928.36	\$(310.70)
Bank of America Corp	060505104	1,120,000	10/16/2009	05/02/2011	\$13,835.65	\$19,376.90	\$(5,541.25)
Bank of America Corp	060505104	1,130,000	10/15/2009	05/02/2011	\$13,959.19	\$20,360.45	\$(6,401.26)
CSX Corp Com	126408103	2,200,000	01/20/2010	05/20/2011	\$153,997.04	\$103,858.92	\$50,138.12
CTrip Com Intl Adr	22943F100	300,000	06/17/2010	11/17/2011	\$8,015.16	\$12,778.44	\$(4,763.28)
CTrip Com Intl Adr	22943F100	320,000	06/29/2010	11/17/2011	\$8,549.50	\$12,162.98	\$(3,613.48)
CTrip Com Intl Adr	22943F100	530,000	11/12/2010	11/17/2011	\$14,160.11	\$25,357.27	\$(11,197.16)
Exxon Mobil Corp	30231G102	400,000	04/15/2009	04/15/2011	\$29,999.42	\$27,337.00	\$2,662.42
Exxon Mobil Corp	30231G102	500,000	05/28/2009	04/15/2011	\$37,499.28	\$34,645.00	\$2,854.28
General Dynamics Corp Com	369550108	500,000	01/21/2010	05/19/2011	\$36,959.69	\$34,302.00	\$2,657.69
Honeywell International L Inc Com Stk	438516106	1,300,000	01/20/2010	06/17/2011	\$71,498.62	\$54,809.04	\$16,689.58
Pepsico Inc	713448108	200,000	06/16/2010	09/23/2011	\$12,036.01	\$12,782.08	\$(746.07)
Pepsico Inc	713448108	400,000	01/20/2010	09/23/2011	\$24,072.02	\$24,746.00	\$(673.98)
Procter & Gamble Co	742718109	900,000	01/20/2010	07/29/2011	\$55,406.98	\$54,240.03	\$1,166.95
Schlumberger Ltd 0.01 (Curacao)	806857108	200,000	01/20/2010	01/21/2011	\$13,999.73	\$13,654.94	\$344.79
Schlumberger Ltd 0.01 (Curacao)	806857108	1,300,000	01/20/2010	05/20/2011	\$103,998.00	\$88,757.11	\$15,240.89
Suncor Energy Inc	867224107	1,100,000	01/20/2010	08/04/2011	\$37,222.84	\$38,539.05	\$(1,316.21)
Suncor Energy Inc	867224107	1,200,000	05/28/2009	08/04/2011	\$40,606.74	\$41,760.00	\$(1,153.26)
Target Corp Com Stk	87612E106	900,000	01/20/2010	05/03/2011	\$44,091.41	\$45,907.02	\$(1,815.61)
United Technologies Corp	913017109	200,000	01/20/2010	05/17/2011	\$16,999.67	\$14,215.00	\$2,784.67
Wells Fargo Company	949746101	78,000	01/20/2010	06/07/2011	\$2,028.73	\$2,193.47	\$(164.74)
Wells Fargo Company	949746101	622,000	01/20/2010	06/08/2011	\$16,136.92	\$17,491.51	\$(1,354.59)
Wells Fargo Company	949746101	800,000	05/28/2009	06/07/2011	\$20,807.52	\$19,496.00	\$1,311.52
Total Long Term					\$883,569.34	805,141.41	\$78,427.93
Total Short And Long Term					\$2,152,076.20	2,169,736.20	\$(17,660.00)

Client:
Audrey Love Charitable Foundation

Security Deposit No



Capital Gain And Loss Transactions
01/01/2011 - 12/31/2011
Long Term

All Amounts in USD

Security No	ISIN	Security Description	Currency	Quantity	Date Acquired	Date Liquidated	Sales Price	Cost Basis	Total Gain/Loss	Section 88B Currency Gain	Capital Gain
1007667 550 000	GB0008762899	Shares BG Group PLC	GBP	3 000 00	02/26/2010	11/04/2011	64 667.27	53 383.17	11 284.10	0.00	11 284.10
1007667 550 000	GB0008762899	Shares BG Group PLC	GBP	1 500 00	06/22/2010	11/04/2011	32 333.84	24 447.53	7 886.11	0.00	7 886.11
1041616 010 000	CH0104161168	1.34 % Compagnie de Financement Foncier EMTN 2009-28 4 2014	CHF	215 000 00	01/18/2010	11/04/2011	245 270.08	213 382.45	31 887.61	31 887.61	0.00
10431701 200 000	AU3C80122776	8 1/2 % Holdim Finance (Australia) Pty Ltd 2009-7 8 2012 Series D1P	AUD	220 000 00	07/23/2010	11/15/2011	228 590.57	204 669.31	23 921.26	23 921.26	0.00
1064593 510 000	CH0010645932	Registered shares Graubund SA	CHF	60 00	01/19/2010	08/04/2011	58 674.28	51 843.53	6 830.75	0.00	6 830.75
10706007 010 000	CH0107060078	2 % Commonwealth Bank of Australia EMTN 2008-27 11.2013	CHF	200 000 00	08/06/2010	11/09/2011	228 323.54	187 471.98	30 851.56	30 851.56	0.00
10793875 200 000	XS0471832383	4 % NV Bank Nederlandse Gemeenten BNG EMTN 2009-15 5.2015 senior	NOK	1 200 000 00	03/25/2010	11/04/2011	219 228.39	202 852.64	16 375.75	13 023.32	3 352.43
1102857 650 000	GB0008252882	Shares GlaxoSmithKline PLC	GBP	2 900 00	06/17/2010	11/09/2011	82 880.86	53 098.84	9 781.02	0.00	9 781.02
1103746 510 000	CH0011037469	Registered shares Syngenta AG	CHF	200 00	01/18/2010	11/09/2011	60 881.70	54 441.32	6 440.38	0.00	6 440.38
1103746 510 000	CH0011037469	Registered shares Syngenta AG	CHF	100 00	06/22/2010	11/09/2011	30 440.85	24 327.25	6 113.60	0.00	6 113.60
11081940 010 000	CH0110819403	1.5/8% DnB Boligkredit AS 2010-24 4 2015	CHF	200 000 00	08/13/2010	11/04/2011	232 514.45	185 653.39	36 861 06	36 861 06	0.00
1200526 510 000	CH0012005267	Registered shares Novartis AG	CHF	960 00	01/07/2010	11/18/2011	52 115.14	50 679.47	1 435.67	0.00	1 435.67
1200526 510 000	CH0012005267	Registered shares Novartis AG	CHF	900 00	03/23/2010	11/18/2011	48 857.85	50 174.88	-1 316.94	0.00	-1 316.94
1203204 500 000	CH0012032048	Dividend right certificates Roche Holding AG	CHF	290 00	01/07/2010	11/18/2011	44 817 15	50 813.37	-5 996 22	0.00	-5 996 22
1203204 500 000	CH0012032048	Dividend right certificates Roche Holding AG	CHF	280 00	03/23/2010	11/18/2011	44 817 15	48 464 96	-3 647 81	0.00	-3 647 81
1203204 500 000	CH0012032048	Dividend right certificates Roche Holding AG	CHF	300 00	08/22/2010	11/18/2011	46 362 57	42 554 50	3 808 07	0.00	3 808 07

Client
Audrey Love Charitable Foundation

Security Deposit No
[REDACTED]



Capital Gain And Loss Transactions
01/01/2011 - 12/31/2011
Long Term

All Amounts in USD

Security No	ISIN	Security Description	Currency	Quantity	Date Acquired	Date Liquidated	Sales Price	Cost Basis	Total Gain/Loss	Section 988 Currency Gain	Capital Gain
1221405 510 000	CH0012214059	Registered shares Holcim Ltd	CHF	650,00	01/18/2010	06/07/2011	50 041,37	52 443,90	-2 402,43	0,00	-2 402,43
1222171 510 000	CH0012221716	Registered shares ABB Ltd	CHF	2 600,00	01/18/2010	11/18/2011	45,997,72	52 725,20	-6 727,48	0,00	-6 727,48
1222171 510 000	CH0012221716	Registered shares ABB Ltd	CHF	3 357,00	04/23/2010	11/18/2011	59 390,14	70 797,43	-11 407,29	0,00	-11 407,29
1225155 500 000	CH0012255151	Bearer shares The Swatch Group AG	CHF	180,00	01/18/2010	11/09/2011	74 314,10	52 870,87	21 443,23	0,00	21 443,23
1342078 200 000	XS0138281457	6 % New South Wales Treasury Corp 2001-1 5 2012 series 2012 senior	AUD	220 000,00	03/23/2010	11/15/2011	226,439,31	205 407,38	21 031,93	21 031,93	0,00
1829415 510 000	CH0018294154	Registered shares PSP Swiss Property AG	CHF	900,00	01/18/2010	11/09/2011	78 748,77	55 122,78	23 626,99	0,00	23 626,99
1985421 010 000	CH0019854212	2.3% % Total Capital 2004-30 11 2012	CHF	215 000,00	01/18/2010	11/15/2011	242,254,05	218 412,79	23 841,26	23 841,26	0,00
2483384 550 000	DE000YCH8881	Shares Wecker Chemie AG	EUR	300,00	09/21/2010	11/15/2011	27,819,56	54 368,10	-26 548,54	0,00	-26 548,54
281128 700 000	CH0002811286	Gold bullions at 1 kg each 999,9 fine	CHF	3,00	06/22/2010	11/18/2011	164 073,57	120 483,75	43 589,82	0,00	43 589,82
281128 700 000	CH0002811286	Gold bullions at 1 kg each 999,9 fine	CHF	3,00	07/22/2010	11/18/2011	164 073,57	114,857,40	49 216 17	0,00	49 216,17
3124012,010 000	CH0031240127	3 % BMW Australia Finance EMTN 2007-25 6.2012	CHF	215 000,00	01/18/2010	11/15/2011	240 997,69	217 891,05	23 106,64	23 106,64	0,00
336340,550 000	DE0006070006	Shares Hochtief AG	EUR	700,00	09/30/2010	11/18/2011	39,245,83	60,851,90	-21 606,07	0,00	-21 606,07
3584248 550 000	GB00828BCK10	Shares Eurasian Natural Resources Corporation PLC	GBP	3,300,00	01/18/2010	09/04/2011	37 499,84	56 011,02	-18 511,18	0,00	-18 511,18
3616079 010 000	CH0036160791	2 % Electricité de France EDF 2009-27 3 2012	CHF	55 000,00	01/18/2010	03/23/2011	61 101,76	55 121,92	5 979,84	5 979,84	0,00
3616079 010 000	CH0036160791	2 % Electricité de France EDF 2009-27 3 2012	CHF	160 000,00	01/18/2010	11/15/2011	177 218,87	160 354,67	16 864,20	16 864,20	0,00
3838891 510 000	CH0038388911	Registered shares Sulzer AG	CHF	420,00	07/22/2010	11/18/2011	44 218,75	43 477,50	741,25	0,00	741,25

Client
Audrey Love Charitable Foundation



Capital Gain And Loss Transactions
01/01/2011 - 12/31/2011
Long Term

All Amounts in USD

Security No	ISIN	Security Description	Currency	Quantity	Date Acquired	Date Liquidated	Sales Price	Cost Basis	Total Gain/Loss	Section 988 Current Gain	Capital Gain
3877604 550 000	CA82849T1084	Shares Viatra Inc	CAD	6 000,00	09/29/2010	11/04/2011	60 578,46	53 438,18	7 140,28	0,00	7 140,28
3886335 610 000	CH0039863350	Registered shares Nestlé SA	CHF	1 350,00	01/07/2010	11/18/2011	75 550,06	64 286,51	11 263,55	0,00	11 263,55
3886335 510 000	CH0039863350	Registered shares Nestlé SA	CHF	1 350,00	03/23/2010	11/18/2011	75 550,06	68 807,38	5 742,70	0,00	5 742,70
408510 550 000	GB0006847096	Shares Tesco plc	GBP	8 550,00	08/17/2010	08/04/2011	52 065,41	51 328,77	736,64	0,00	736,64
412006 550 000	DE0007500001	Shares ThyssenKrupp AG	EUR	2 250,00	03/23/2010	11/18/2011	55 858,97	76 952,55	-21 073,58	0,00	-21 073,58
4323836 510 000	CH0043238366	Registered shares ARYZTA AG	CHF	1 420,00	08/22/2010	11/08/2011	66 422,47	53 707,59	12 714,88	0,00	12 714,88
4572367 010 000	CH0045723670	1 5/8 % BP Capital Markets plc EMTN 2009-27 10 2011	CHF	190 000,00	01/18/2010	10/27/2011	216 258,00	189 583,84	26 674,16	26 674,16	0,00
508670 550 000	FR0000125488	Shares Vinci	EUR	950,00	01/18/2010	11/18/2011	39 581,83	57 481,87	-17 900,04	0,00	-17 900,04
524773 550 000	FR0000120271	Shares Total SA	EUR	900,00	01/18/2010	11/18/2011	44 480,27	59 485,41	-13 985,14	0,00	-13 985,14
700166 550 000	CA78460T1057	Shares SNC-Lavalin Group Inc	CAD	1 000,00	11/15/2010	11/18/2011	48 485,40	54 612,04	-6 126,64	0,00	-6 126,64
801223 500 000	CH0008012236	Shares Gurt Holding AG	CHF	100,00	08/28/2010	11/15/2011	47 514,26	56 098,40	-8 484,14	0,00	-8 484,14
828658 550 000	ES0178430E18	Shares Telefonos SA	EUR	2 000,00	01/18/2010	08/04/2011	42 844,94	53 888,82	-10 944,88	0,00	-10 944,88
827766 550 000	DE0007236101	Registered shares Siemens AG	EUR	560,00	01/18/2010	11/04/2011	55 982,67	54 527,17	1 455,50	0,00	1 455,50
508120 550 000	FR0000121972	Shares Schneider Electric SA	EUR	1 000,00	07/09/2010	11/18/2011	52 098,90	54 805,51	-2 805,61	0,00	-2 805,61
682423 550 000	CA1363851017	Shares Canadian Natural Resources Ltd	CAD	1 600,00	01/18/2010	08/08/2011	54 023,66	56 921,66	-2 898,00	0,00	-2 898,00

Client
Audrey Love Charitable Foundation



Capital Gain And Loss Transactions
01/01/2011 - 12/31/2011
Long Term

All Amounts in USD

Security No	ISIN	Security Description	Currency	Quantity	Date Acquired	Date Liquidated	Sales Price	Cost Basis	Total Gain/Loss	Section 888 Currency Gain	Capital Gain
699381 550 000	FR0000120578	Shares Sanci	EUR	700.00	01/18/2010	04/19/2011	50,475.90	58,013.93	-7,538.03	0.00	-7,538.03
Total Gains Long Term										264,042.84	44,903.12

Client
Audrey Love Charitable Foundation



Capital Gain And Loss Transactions
01/01/2011 - 12/31/2011
Short Term

All Amounts in USD

Security No	ISIN	Security Description	Currency	Quantity	Date Acquired	Date Liquidated	Sales Price	Cost Basis	Total Gain/Loss	Section 988 Currency Gain	Capital Gain
058787 500 000	CH0000587879	Bearer shares Sika AG	CHF	36.00	03/22/2011	11/18/2011	61 639.31	83 329.96	-21 690.65	0.00	-21 690.65
10565408 010 000	CH0105654088	3.12 % Petroleos Mexicanos PEMEX EMTN 2009-13 10 2014	CHF	190 000.00	10/25/2011	11/08/2011	218 524.58	223 072.83	-3 548.25	-3 093.85	-454.40
1070215 510 000	CH0010702154	Registered shares Komax Holding AG	CHF	600.00	01/24/2011	11/15/2011	44 656.98	69 804.03	-25 147.05	0.00	-25 147.05
10850378 510 000	CH0108503785	Registered shares Meyer Burger Technology AG	CHF	2 000.00	01/27/2011	03/24/2011	82 318.07	63 050.21	19 267.86	0.00	19 267.86
11450563 550 000	DE0008ASF111	Registered Shares BASF SE	EUR	1 000.00	04/15/2011	11/18/2011	66 591.46	93 662.02	-27 070.56	0.00	-27 070.56
1210019 510 000	CH0012100181	Registered shares Tecan Group AG	CHF	1 000.00	12/28/2010	08/04/2011	83 371.56	81 255.38	2 116.18	0.00	2 116.18
2169836 550 000	NL0000352565	Share-cert Fugro NV	EUR	800.00	04/20/2011	11/18/2011	42 351.46	71 591.88	-29 240.42	0.00	-29 240.42
243217 510 000	CH0002432174	Registered shares Bucher Industries AG	CHF	420.00	10/13/2010	04/29/2011	100 854.74	68 486.23	32 368.51	0.00	32 368.51
2463819 530 000	CH0024638196	Participation certificates Schindler Holding AG	CHF	570.00	08/07/2011	11/08/2011	68 121.57	66 803.46	-481.89	0.00	-481.89
249745 510 000	CH0002497458	Registered shares SGS Ltd	CHF	45.00	04/15/2011	11/18/2011	72 920.54	84 481.03	-11 560.49	0.00	-11 560.49
2598663 550 000	ES0178165017	Shares Técnicas Reunidas, SA	EUR	1 000.00	11/04/2010	06/07/2011	53 823.06	64 134.02	-10 310.96	0.00	-10 310.96
337680 550 CAD	CA0679011084	Shares Barrick Gold Corporation	CAD	2 500.00	05/06/2011	11/18/2011	122 538.41	119 726.30	2 812.11	0.00	2 812.11
340045 550 000	DE0006483001	Shares Linde AG	EUR	500.00	02/26/2010	02/04/2011	74 571.17	56 353.24	18 217.93	0.00	18 217.93
352791 550 000	DE0007667107	Shares Vossloh AG	EUR	500.00	09/30/2010	06/07/2011	67 547.21	54 387.56	13 159.63	0.00	13 159.63
369411 550 000	CA4579831047	Shares Inmet Mining Corp	CAD	1 250.00	01/24/2011	11/18/2011	66 485.61	97 539.24	-31 053.63	0.00	-31 053.63

Security Deposit No
 [REDACTED]

Client
 Audrey Love Charitable Foundation



Capital Gain And Loss Transactions
 01/01/2011 - 12/31/2011
 Short Term

All Amounts in USD

Security No	ISIN	Security Description	Currency	Quantity	Date Acquired	Date Liquidated	Sales Price	Cost Basis	Total Gain/Loss	Section 988 Currency Gain	Capital Gain
402589 550 000	GB0007188757	Shares Rio Tinto plc	GBP	1 000.00	12/22/2010	11/18/2011	51 386.73	71 849.89	-20 463.16	0.00	-20 463.16
13255733 500 000	CH0132557338	Shares Zehnder Group AG	CHF	1 040.00	01/27/2011	11/18/2011	84 255.40	70 872.56	-16 717.16	0.00	-16 717.16
690381 550 000	FR0000120578	Shares Sanofi	EUR	350.00	06/22/2010	04/18/2011	25 237.95	22 161.87	3 076.08	0.00	3 076.08
Total Gains Short Term									-106,266.92	-3,093.86	-103,172.07

Client:
Audrey Love Charitable Foundation



Explanation:
The Tax Report for the period 01/01/2011 - 12/31/2011 is applicable solely to investors who are residents or citizens of the U.S. The data shown in this statement is for information purposes only. No liability is accepted for errors and/or omissions, or for interim changes in tax legislation. The Tax Report is based on the regular bank statements. We kindly ask you to examine the Tax Report based on these bank statements. Wegelin & Co. Privatbankiers accepts no liability for any direct or indirect damages or losses caused by distribution or use of this statement or the information contained.

Information Source:
The exchange rates utilized in this statement are obtained from outside data services. We deem this information source trustworthy. We do not conduct a special examination though Wegelin & Co. Privatbankiers accepts no liability for correctness and completeness.

FIFO-Method:
In determining capital gains, the so-called First-In-First-Out-Method has been used. Under this method, the unit or share with the longest holding period is deemed to be sold.
Deposit Transfer:
In the case of securities transferred into the account, the capital gain cannot be determined for lack of available acquisition data. Therefore we kindly ask you to add the settlement document of the respective purchase to this statement and report the resulting gain on your U.S. income tax return.

Accrued Interest Paid:
US taxpayers have the possibility to offset accrued interest paid on bonds with positive interest income from the same security. This capital gains statement does not include either paid or received accrued interest. This information can be found in the International Report.

Sales of Foreign Currency:
Gains or losses from the disposition of a currency other than the US-\$ are generally subject to US taxation. This report does not include foreign currency trades. Please refer to your regular bank statements for this information.

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