Form **990-PF**

Department of the Treasury
Internal Revenue Service

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

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

OMB No 1545-0052

2011

For calendar year 2011 or tax year beginning , 2011, and ending , 20

Name of foundation CHARLES S. & MILLICENT P. BROWN FAMILY FOUNDATION

A Employer identification number 36-7295068

Number and street (or P O box number if mail is not delivered to street address) 2841 BENNETT'S POND ROAD

Room/suite

B Telephone number (see instructions) (757) 221-9533

City or town, state, and ZIP code WILLIAMSBURG, VA 23185

C If exemption application is pending, check here ▶ ☐

G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change

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

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

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ $ 5,291,552.

J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) ____________ (Part I, column (d) must be on cash basis.)

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

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)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)	290,577.			
	2 Check ▶ ☐ if the foundation is **not** required to attach Sch B				
	3 Interest on savings and temporary cash investments	318.	318.		ATCH 1
	4 Dividends and interest from securities	149,656.	149,656.		ATCH 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	216,482.			
	b Gross sales price for all assets on line 6a 2,472,129.				
	7 Capital gain net income (from Part IV, line 2)		216,482.		
	8 Net short-term capital gain			163,676.	
	9 Income modifications				
	10a Gross sales less returns and allowances				
	b Less Cost of goods sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)				
	12 Total. Add lines 1 through 11	657,033.	366,456.	163,676.	
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	0			
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule) ATCH 3	29,847.			29,847.
	c Other professional fees (attach schedule) *	34,776.	34,776.		
	17 Interest				
	18 Taxes (attach schedule) (see instructions) **	5,205.	2,284.		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule) ATCH 6	287.	287.		
	24 Total operating and administrative expenses. Add lines 13 through 23	70,115.	37,347.		29,847.
	25 Contributions, gifts, grants paid	235,800.			235,800.
	26 **Total expenses and disbursements** Add lines 24 and 25	305,915.	37,347.	0	265,647.
	27 Subtract line 26 from line 12:				
	a **Excess of revenue over expenses and disbursements**	351,118.			
	b **Net investment income** (if negative, enter -0-)		329,109.		
	c **Adjusted net income** (if negative, enter -0-)			163,676.	

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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	440,219.	366,211.	366,211.
	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 schedule) ▶			
	Less allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10 a Investments - U S and state government obligations (attach schedule)			
	b Investments - corporate stock (attach schedule)			
	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) ATCH 7	4,653,304.	5,078,430.	4,925,341.
	14 Land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶)			
	16 **Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I)	5,093,523.	5,444,641.	5,291,552.
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and 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.**			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ ☒			
	27 Capital stock, trust principal, or current funds	5,093,523.	5,444,641.	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 **Total net assets or fund balances** (see instructions)	5,093,523.	5,444,641.	
	31 **Total liabilities and net assets/fund balances** (see instructions)	5,093,523.	5,444,641.	

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	5,093,523.
2	Enter amount from Part I, line 27a	2	351,118.
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	5,444,641.
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	5,444,641.

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 shs MLC Co)	(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo., day, yr.)
1a	SEE PART IV SCHEDULE			
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 (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col (h))
	(i) F.M V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (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	216,482.
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	163,676.

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 (col (b) divided by col. (c))
2010	179,494.	4,355,353.	0.041212
2009	135,279.	3,163,291.	0.042765
2008	207,290.	3,328,487.	0.062278
2007	165,007.	3,439,324.	0.047977
2006	123,845.	3,033,943.	0.040820

2 **Total** of line 1, column (d)	2	0.235052
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	0.047010
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	5,229,989.
5 Multiply line 4 by line 3	5	245,862.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	3,291.
7 Add lines 5 and 6	7	249,153.
8 Enter qualifying distributions from Part XII, line 4	8	265,647.

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)

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter: ______ (attach copy of letter if necessary - see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☒ and enter 1% of Part I, line 27b	1	3,291.
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	
3	Add lines 1 and 2	3	3,291.
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	3,291.
6	Credits/Payments:		
a	2011 estimated tax payments and 2010 overpayment credited to 2011 — 6a: 2,040.		
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	2,040.
8	Enter any **penalty** for underpayment of estimated tax. Check here ☐ 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	1,251.
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	
11	Enter the amount of line 10 to be: **Credited to 2012 estimated tax** ▶ 0 **Refunded** ▶	11	

Part VII-A Statements Regarding Activities

			Yes	No
1a	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?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see page 19 of the instructions for definition)?	1b		X
	*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*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: **(1)** On the foundation ▶ $ ______ **(2)** On foundation managers ▶ $ ______			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ ______			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities*	2		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? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T.*	5		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?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col. (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ IL,			
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? If "No," attach explanation*	8b	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)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

Part VII-A Statements Regarding Activities *(continued)*

			Yes	No
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)	11		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)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ KEITH BROWN DUBOIS Telephone no. ▶ 757-221-9533

Located at ▶ 2841 BENNETT'S POND ROAD WILLIAMSBURG, VA ZIP + 4 ▶ 23185

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

			Yes	No
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?	16		X
	See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶			

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? ☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ 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)? ☐ Yes ☒ 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.) ☐ Yes ☒ 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)?	1b		
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
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? ☐ Yes ☒ No If "Yes," list the years ▶ ____ , ____ , ____ , ____			
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		
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ ____ , ____ , ____ , ____			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ 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		
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 [X] 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 [X] No			
(3) Provide a grant to an individual for travel, study, or other similar purposes?	[ ] Yes [X] 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 [X] 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 [X] 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		
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?	[ ] Yes [X] 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 [X] No			
b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?		6b		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 [X] No			
b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?		7b		

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
ATTACHMENT 8		0	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 ▶

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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
NONE		0

Total number of others receiving over $50,000 for professional services . . . . ▶

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 NONE	
2	
All other program-related investments See instructions	
3 NONE	
Total. Add lines 1 through 3 . . . . ▶	

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	5,096,492.
b	Average of monthly cash balances	1b	213,142.
c	Fair market value of all other assets (see instructions)	1c	
d	**Total** (add lines 1a, b, and c)	1d	5,309,634.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) — 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	5,309,634.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	79,645.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	5,229,989.
6	**Minimum investment return.** Enter 5% of line 5	6	261,499.

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	261,499.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	3,291.		
b	Income tax for 2011 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	3,291.
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	258,208.
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	258,208.
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	258,208.

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	265,647.
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	265,647.
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	3,291.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	262,356.

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				258,208.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			42,283.	
b Total for prior years 20 09 ,20 08 ,20 07				
3 Excess distributions carryover, if any, to 2011:				
a From 2006				
b From 2007				
c From 2008				
d From 2009				
e From 2010				
f **Total** of lines 3a through e				
4 Qualifying distributions for 2011 from Part XII, line 4. ▶ $ 265,647.				
a Applied to 2010, but not more than line 2a			42,283.	
b Applied to undistributed income of prior years (Election required - see instructions)				
c Treated as distributions out of corpus (Election required - see instructions)				
d Applied to 2011 distributable amount				223,364.
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2011 *(If an amount appears in column (d), the same amount must be shown in column (a).)*				
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b				
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				
d Subtract line 6c from line 6b Taxable amount - see instructions				
e Undistributed income for 2010. Subtract line 4a from line 2a. Taxable amount - see instructions				
f Undistributed income for 2011. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2012				34,844.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)				
8 Excess distributions carryover from 2006 not applied on line 5 or line 7 (see instructions)				
9 **Excess distributions carryover to 2012.** Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9:				
a Excess from 2007				
b Excess from 2008				
c Excess from 2009				
d Excess from 2010				
e Excess from 2011				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9) NOT APPLICABLE

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2011, enter the date of the ruling . . . . ▶

b Check box to indicate whether the foundation is a private operating foundation described in section [ ] 4942(j)(3) or [ ] 4942(j)(5)

	Tax year	Prior 3 years			
	(a) 2011	(b) 2010	(c) 2009	(d) 2008	(e) Total
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter: (1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test-enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter: (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942 (j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the foundation had $5,000 or more in assets at any time during the year - see instructions.)

1 Information Regarding Foundation Managers:

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than $5,000) (See section 507(d)(2))

N/A

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest.

N/A

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:

Check here ▶ [X] if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds If the foundation makes gifts, grants, etc (see instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.

a The name, address, and telephone number of the person to whom applications should be addressed:

b The form in which applications should be submitted and information and materials they should include:

c Any submission deadlines.

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:

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*				
ATTACHMENT 9				
Total . . . . . . ▶ **3a**				235,800.
b *Approved for future payment*				
Total . . . . . . ▶ **3b**				

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Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income (a) Business code	(b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	(d) Amount	(e) Related or exempt function income (See instructions.)
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	318.	
4 Dividends and interest from securities			14	149,656.	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	216,482.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue: a					
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)				366,456.	

13 **Total.** Add line 12, columns (b), (d), and (e) . . . 13 366,456.

(See worksheet in line 13 instructions to verify calculations.)

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes). (See instructions.)
1	NOT APPLICABLE

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Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

			Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a	Transfers from the reporting foundation to a noncharitable exempt organization of:			
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions:			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

d If the answer to any of the above is "Yes," complete the following schedule. Column **(b)** should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column **(d)** the value of the goods, other assets, or services received.

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
	N/A		N/A

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? ☐ Yes ☒ No

b If "Yes," complete the following schedule

(a) Name of organization	(b) Type of organization	(c) Description of relationship

Sign Here

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge

Keith B Dubow | 5/11/12 | Trustee

Signature of officer or trustee | Date | Title

May the IRS discuss this return with the preparer shown below (see instructions)? ☒ Yes ☐ No

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
KEVIN W. HODGES		5/2/12		P00742715

Firm's name ▶ MILLER, COOPER & CO., LTD. | Firm's EIN ▶ 36-2897372

Firm's address ▶ 1751 LAKE COOK ROAD, SUITE 400
DEERFIELD, IL 60015 | Phone no 847-205-5000

Schedule B
(Form 990, 990-EZ, or 990-PF)
Department of the Treasury
Internal Revenue Service

Schedule of Contributors

▶ **Attach to Form 990, Form 990-EZ, or Form 990-PF.**

OMB No 1545-0047

2011

Name of the organization	**Employer identification number**
CHARLES S. & MILLICENT P. BROWN FAMILY FOUNDATION	36-7295068

Organization type (check one)

Filers of:	**Section:**
Form 990 or 990-EZ	☐ 501(c)( ) (enter number) organization
	☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation
	☐ 527 political organization
Form 990-PF	☒ 501(c)(3) exempt private foundation
	☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation
	☐ 501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule.**
Note. Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions

General Rule

☒ For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, $5,000 or more (in money or property) from any one contributor. Complete Parts I and II.

Special Rules

☐ For a section 501(c)(3) organization filing Form 990 or 990-EZ that met the 33 1/3 % support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi) and received from any one contributor, during the year, a contribution of the greater of **(1)** $5,000 or **(2)** 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line **1** Complete Parts I and II.

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than $1,000 for use *exclusively* for religious, charitable, scientific, literary, or educational purposes, or the prevention of cruelty to children or animals. Complete Parts I, II, and III

☐ For a section 501(c)(7), (8), or (10) organization filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions for use *exclusively* for religious, charitable, etc , purposes, but these contributions did not total to more than $1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc , purpose. Do not complete any of the parts unless the **General Rule** applies to this organization because it received nonexclusively religious, charitable, etc , contributions of $5,000 or more during the year . . . . ▶ $ ______________

Caution. An organization that is not covered by the General Rule and/or the Special Rules does not file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2, of its Form 990, or check the box on line H of its Form 990-EZ or on Part I, line 2, of its Form 990-PF, to certify that it does not meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF)

Name of organization CHARLES S. & MILLICENT P. BROWN FAMILY FOUNDATION

Employer identification number 36-7295068

Part I **Contributors** (see instructions). Use duplicate copies of Part I if additional space is needed.

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	BROWN CLAT-15 2841 BENNETT'S POND ROAD WILLIAMSBURG, VA 23185	$ 290,577.	Person [X] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)
		$	Person [ ] Payroll [ ] Noncash [ ] (Complete Part II if there is a noncash contribution.)

Name of organization	Employer identification number
CHARLES S. & MILLICENT P. BROWN FAMILY FOUNDATION	36-7295068

Part II **Noncash Property** (see instructions) Use duplicate copies of Part II if additional space is needed.

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (see instructions)	(d) Date received
		$	

Name of organization CHARLES S. & MILLICENT P. BROWN FAMILY FOUNDATION

Employer identification number 36-7295068

Part III ***Exclusively*** **religious, charitable, etc., individual contributions to section 501(c)(7), (8), or (10) organizations that total more than $1,000 for the year.** Complete columns **(a)** through **(e)** and the following line entry.

For organizations completing Part III, enter the total of *exclusively* religious, charitable, etc., contributions of **$1,000 or less** for the year. (Enter this information once. See instructions.) ▶ $

Use duplicate copies of Part III if additional space is needed.

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held

(e) Transfer of gift

Transferee's name, address, and ZIP + 4	Relationship of transferor to transferee

FORM 990-PF - PART IV
CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj. basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
		TOTAL CAPITAL GAIN DISTRIBUTIONS					16,370.	
		GOLDMAN SACHS-57241 ST -- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
1,207,629.		1,042,268.					165,361.	
		GOLDMAN SACHS-57242 ST -- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
165,815.		162,762.					3,053.	
		GOLDMAN SACHS-57242 LT -- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
163,769.		139,361.					24,408.	
		GOLDMAN SACHS-57243 ST -- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
103,394.		93,043.					10,351.	
		GOLDMAN SACHS-57243 LT -- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
97,907.		88,949.					8,958.	
		GOLDMAN SACHS-57253 ST -- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
101,914.		100,689.					1,225.	
		GOLDMAN SACHS-57253 LT -- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
409,760.		406,690.					3,070.	
		GOLDMAN SACHS-81182 ST -- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
90,898.		86,553.					4,345.	
		GOLDMAN SACHS-81183 ST -- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
135,738.		156,397.					-20,659.	
TOTAL GAIN (LOSS)							216,482.	

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	4,769 26	Net Covered Long-Term Gains (Losses)	0 00	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	160 591 27	Net NonCovered Long-Term Gains (Losses)	0 00		
Net 1099B Non Reportable Short-Term Gains (Losses)	0 00	Net 1099B Non Reportable Long-Term Gains (Losses)	0 00		
Net Miscellaneous Short-Term Gains (Losses)	0 00	Net Miscellaneous Long-Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short-Term Gains (Losses)	0 00	Net Regulated Futures Contract Long-Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**165,360.53**	**Total Long-Term Gains (Losses)**	**0.00**	**Total Ordinary Gains (Losses)**	**0.00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
AMERICAN TOWER CORPORATION CMN CLASS A (029912201)	01/25/2011	02/08/2011	558 00	30,148 16	0 00	28,615 58	1,532 58
BANK OF AMERICA CORP CMN (060505104)	01/04/2011	02/08/2011	351 00	5,128 01	0 00	4,972 79	155 22
GENERAL ELECTRIC CO CMN (369604103)	01/04/2011	02/08/2011	645 00	13,699 53	0 00	11,847 88	1,851.65
JPMORGAN CHASE & CO CMN (46625H100)	01/04/2011	02/08/2011	164 00	7,483 21	0 00	7,166 36	316 85
SOUTHWESTERN ENERGY CO CMN (845467109)	01/20/2011	02/08/2011	206 00	7,994 71	0 00	7,852 97	141 74
THERMO FISHER SCIENTIFIC INC CMN (883556102)	01/20/2011	02/08/2011	129 00	7,176 53	0 00	7,133 18	43 35
VISA INC CMN CLASS A (92826C839)	01/20/2011	02/08/2011	133 00	9,871 37	0 00	9,143 50	727 87
Net Covered Short-Term Gains (Losses)				**81,501.52**	**0.00**	**76,732.26**	**4,769.26**
NonCovered Short-Term Gains (Losses)							
AFLAC INCORPORATED CMN (001055102)	04/15/2010	01/04/2011	192 00	10,854 36	0 00	10,659 39	194 97
EMERSON ELECTRIC CO CMN (291011104)	05/25/2010	01/04/2011	33 00	1,864 51	0 00	1,464 37	400 15
EMERSON ELECTRIC CO CMN (291011104)	04/15/2010	01/04/2011	149 00	8,418 56	0 00	7,828 94	589 62
BAXTER INTERNATIONAL INC CMN (071813109)	04/15/2010	01/20/2011	282 00	14,222 22	0 00	16,773 36	(2,551 14)
EXXON MOBIL CORPORATION CMN (30231G102)	04/15/2010	01/20/2011	113 00	8,741 91	0 00	7,733 72	1,008 19
EXXON MOBIL CORPORATION CMN (30231G102)	05/25/2010	01/20/2011	176 00	13,615 71	0 00	10,313 60	3,302 11
FREEPORT-MCMORAN COPPER & GOLD CMN (35671D857)	04/15/2010	01/25/2011	94 00	9,911 67	0 00	7,922 32	1,989 35

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
FREEPORT-MCMORAN COPPER & GOLD CMN (35671D857)	05/25/2010	01/25/2011	142 00	14,972 94	0 00	8,998 54	5,974.40
AFLAC INCORPORATED CMN (001055102)	04/15/2010	02/08/2011	23 00	1,327 41	0 00	1,276.91	50 50
AFLAC INCORPORATED CMN (001055102)	06/09/2010	02/08/2011	109 00	6,290 75	0 00	4,625 36	1,665 39
AFLAC INCORPORATED CMN (001055102)	05/25/2010	02/08/2011	319.00	18,410 53	0 00	12,986 49	5,424 04
APPLE, INC CMN (037833100)	04/15/2010	02/08/2011	33 00	11,708 83	0 00	8,170 14	3,538 69
APPLE, INC CMN (037833100)	05/25/2010	02/08/2011	108 00	38,319 82	0 00	25,837 92	12,481 90
BANK OF AMERICA CORP CMN (060505104)	04/15/2010	02/08/2011	575 00	8,400 59	0 00	11,229 23	(2,828 64)
BANK OF AMERICA CORP CMN (060505104)	05/25/2010	02/08/2011	811 00	11,848 48	0 00	12,177 25	(328 77)
BAXTER INTERNATIONAL INC CMN (071813109)	04/15/2010	02/08/2011	19 00	931 93	0 00	1,130 12	(198 19)
BAXTER INTERNATIONAL INC CMN (071813109)	05/25/2010	02/08/2011	426 00	20,894 90	0 00	17,566 24	3,328 66
BIOGEN IDEC INC CMN (09062X103)	04/15/2010	02/08/2011	149 00	9,821 89	0 00	8,072 82	1,749 07
BIOGEN IDEC INC CMN (09062X103)	05/25/2010	02/08/2011	210 00	13,842 93	0 00	10,013 89	3,829 04
BOEING COMPANY CMN (097023105)	09/21/2010	02/08/2011	94 00	6,805 01	0 00	5,994 12	810 89
BOEING COMPANY CMN (097023105)	04/15/2010	02/08/2011	147 00	10,641 87	0 00	10,593 35	48.53
BOEING COMPANY CMN (097023105)	05/25/2010	02/08/2011	222 00	16,071 40	0 00	13,747 46	2,323 94
CHARLES SCHWAB CORPORATION CMN (808513105)	04/15/2010	02/08/2011	546 00	10,313 74	0 00	10,487 24	(173 50)
CHARLES SCHWAB CORPORATION CMN (808513105)	05/25/2010	02/08/2011	813 00	15,357 27	0 00	12,983 61	2,373 66
CISCO SYSTEMS, INC CMN (17275R102)	04/15/2010	02/08/2011	657 00	14,407 73	0 00	17,844 12	(3,436 39)
CISCO SYSTEMS, INC CMN (17275R102)	05/25/2010	02/08/2011	931 00	20,416 43	0 00	21,264 04	(847 61)
COSTCO WHOLESALE CORPORATION CMN (22160K105)	04/15/2010	02/08/2011	202 00	15,073 78	0 00	11,928 10	3,145 68
COSTCO WHOLESALE CORPORATION CMN (22160K105)	05/25/2010	02/08/2011	310 00	23,133 02	0 00	17,302.19	5,830 83
EMERSON ELECTRIC CO CMN (291011104)	05/25/2010	02/08/2011	394 00	24,139 83	0 00	17,483 63	6,656 20
GENERAL ELECTRIC CO CMN (369604103)	10/13/2010	02/08/2011	879.00	18,669 60	0 00	15,361 67	3,307.93
GENERAL ELECTRIC CO CMN (369604103)	10/19/2010	02/08/2011	901 00	19,136 87	0 00	14,608 54	4,528 33
GENERAL MILLS INC CMN (370334104)	05/18/2010	02/08/2011	75 00	2,662 85	0 00	2,777 14	(114 29)

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment.

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
GENERAL MILLS INC CMN (370334104)	05/12/2010	02/08/2011	94 00	3,337 43	0 00	3,439 00	(101 57)
GENERAL MILLS INC CMN (370334104)	07/08/2010	02/08/2011	218 00	7,740 01	0 00	7,996 15	(256 14)
GENERAL MILLS INC CMN (370334104)	05/25/2010	02/08/2011	248 00	8,805 14	0 00	8,703 56	101 58
GOOGLE, INC CMN CLASS A (38259P508)	07/08/2010	02/08/2011	10 00	6,182 48	0 00	4,537 04	1,645 44
GOOGLE, INC CMN CLASS A (38259P508)	07/21/2010	02/08/2011	10 00	6,182 48	0 00	4,810.95	1,371 53
GOOGLE, INC CMN CLASS A (38259P508)	06/09/2010	02/08/2011	20 00	12,364 96	0 00	9,695 65	2,669 31
GOOGLE, INC CMN CLASS A (38259P508)	06/15/2010	02/08/2011	20 00	12,364 96	0 00	9,801 71	2,563 25
HONEYWELL INTL INC CMN (438516106)	04/15/2010	02/08/2011	184 00	10,538 19	0 00	8,514 53	2,023.67
HONEYWELL INTL INC CMN (438516106)	05/25/2010	02/08/2011	586 00	33,561 86	0 00	24,034 85	9,527 01
JOHNSON & JOHNSON CMN (478160104)	04/15/2010	02/08/2011	214 00	13,019 34	0 00	13,983 94	(964.60)
JOHNSON & JOHNSON CMN (478160104)	05/25/2010	02/08/2011	313 00	19,042 30	0 00	18,674 71	367 59
JPMORGAN CHASE & CO CMN (46625H100)	04/15/2010	02/08/2011	350 00	15,970 26	0 00	16,767 52	(797 26)
JPMORGAN CHASE & CO CMN (46625H100)	05/25/2010	02/08/2011	507 00	23,134 06	0 00	19,225 44	3,908 62
LOWES COMPANIES INC CMN (548661107)	09/28/2010	02/08/2011	185 00	4,578 66	0 00	4,129 37	449 29
LOWES COMPANIES INC CMN (548661107)	08/25/2010	02/08/2011	444 00	10,988 79	0 00	9,148 49	1,840 30
LOWES COMPANIES INC CMN (548661107)	07/13/2010	02/08/2011	462 00	11,434 28	0 00	9,769 04	1,665 24
MC DONALDS CORP CMN (580135101)	04/15/2010	02/08/2011	98 00	7,400 24	0 00	6,777 68	622.56
MC DONALDS CORP CMN (580135101)	05/25/2010	02/08/2011	146 00	11,024 84	0 00	9,720 68	1,304 16
MICROSOFT CORPORATION CMN (594918104)	04/15/2010	02/08/2011	475 00	13,347 24	0 00	14,677 50	(1,330.26)
MICROSOFT CORPORATION CMN (594918104)	05/25/2010	02/08/2011	717 00	20,147 31	0 00	18,365 52	1,781 79
NIKE CLASS-B CMN CLASS B (654106103)	04/15/2010	02/08/2011	63 00	5,443 10	0 00	4,742 78	700.32
NIKE CLASS-B CMN CLASS B (654106103)	05/25/2010	02/08/2011	273 00	23,586 75	0 00	19,321 60	4,265.15
OCCIDENTAL PETROLEUM CORP CMN (674599105)	08/25/2010	02/08/2011	95.00	9,239 02	0 00	6,909 31	2,329.71
OCCIDENTAL PETROLEUM CORP CMN (674599105)	04/15/2010	02/08/2011	155.00	15,074 19	0 00	13,241.65	1,832.54
OCCIDENTAL PETROLEUM CORP CMN (674599105)	05/25/2010	02/08/2011	226 00	21,979 14	0 00	17,237 02	4,742 12

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
ORACLE CORPORATION CMN (68389X105)	04/15/2010	02/08/2011	249 00	8,178 22	0 00	6,548 70	1,629.52
ORACLE CORPORATION CMN (68389X105)	05/25/2010	02/08/2011	762 00	25,027 33	0 00	16,657 32	8,370 01
PEPSICO INC CMN (713448108)	04/15/2010	02/08/2011	265 00	16,920 32	0 00	17,581.82	(661 50)
PEPSICO INC CMN (713448108)	05/25/2010	02/08/2011	405 00	25,859 36	0 00	25,203 11	656 25
PRAXAIR, INC CMN SERIES (74005P104)	04/15/2010	02/08/2011	26 00	2,475 30	0 00	2,266 75	208 55
PRAXAIR, INC CMN SERIES (74005P104)	05/25/2010	02/08/2011	197 00	18,755 12	0 00	14,690 29	4,064 83
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	04/15/2010	02/08/2011	169 00	10,891 77	0 00	10,645 31	246 46
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	05/25/2010	02/08/2011	240 00	15,467 61	0 00	14,560 80	906 81
QUALCOMM INC CMN (747525103)	09/28/2010	02/08/2011	94 00	5,248 86	0 00	4,148 68	1,100 18
QUALCOMM INC CMN (747525103)	04/15/2010	02/08/2011	290 00	16,193.29	0 00	12,461 30	3,731.99
QUALCOMM INC CMN (747525103)	05/25/2010	02/08/2011	409 00	22,838 12	0 00	14,253 65	8,584 47
SCHLUMBERGER LTD CMN (806857108)	04/15/2010	02/08/2011	204 00	18,019 01	0 00	13,666 75	4,352 26
SCHLUMBERGER LTD CMN (806857108)	05/25/2010	02/08/2011	305 00	26,940 19	0 00	17,172 54	9,767 65
SOUTHWESTERN ENERGY CO CMN (845467109)	10/13/2010	02/08/2011	448 00	17,386 54	0 00	15,546 23	1,840 31
STAPLES, INC CMN (855030102)	09/21/2010	02/08/2011	290 00	6,405 98	0 00	5,732 14	673 84
STAPLES, INC CMN (855030102)	04/15/2010	02/08/2011	497 00	10,978 52	0 00	12,104 64	(1,126 12)
STAPLES, INC CMN (855030102)	05/25/2010	02/08/2011	787 00	17,384 50	0 00	16,385 34	999 16
THE BANK OF NY MELLON CORP CMN (064058100)	05/12/2010	02/08/2011	115 00	3,697 73	0 00	3,570 08	127 65
THE BANK OF NY MELLON CORP CMN (064058100)	05/18/2010	02/08/2011	142 00	4,565 89	0 00	4,206 15	359 74
THE BANK OF NY MELLON CORP CMN (064058100)	11/30/2010	02/08/2011	302 00	9,710 56	0 00	8,171 33	1,539 23
THE BANK OF NY MELLON CORP CMN (064058100)	05/25/2010	02/08/2011	399 00	12,829 52	0 00	10,573 50	2,256 02
THE TRAVELERS COMPANIES, INC CMN (89417E109)	04/15/2010	02/08/2011	219 00	12,619 63	0 00	11,571 96	1,047 67
THE TRAVELERS COMPANIES, INC CMN (89417E109)	05/25/2010	02/08/2011	326 00	18,785 39	0 00	15,652.53	3,132 86
THERMO FISHER SCIENTIFIC INC CMN (883556102)	04/15/2010	02/08/2011	204 00	11,348 93	0 00	11,010 96	337.97
THERMO FISHER SCIENTIFIC INC CMN (883556102)	05/25/2010	02/08/2011	302 00	16,800 87	0 00	15,058 75	1,742 12

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
VISA INC CMN CLASS A (92826C839)	07/21/2010	02/08/2011	76 00	5,640 79	0 00	5,538 74	102 05
VISA INC CMN CLASS A (92826C839)	04/15/2010	02/08/2011	93 00	6,902.54	0 00	8,776 41	(1,873 87)
VISA INC CMN CLASS A (92826C839)	05/25/2010	02/08/2011	142 00	10,539.36	0 00	10,399 09	140 27
Net NonCovered Short-Term Gains (Losses)				**1,126,127.62**	**0.00**	**965,536.38**	**160,591.27**

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REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	0 00	Net Covered Long-Term Gains (Losses)	0 00	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	3,052 95	Net NonCovered Long Term Gains (Losses)	24 408 10		
Net 1099B Non Reportable Short-Term Gains (Losses)	0 00	Net 1099B Non Reportable Long-Term Gains (Losses)	0 00		
Net Miscellaneous Short-Term Gains (Losses)	0 00	Net Miscellaneous Long-Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short-Term Gains (Losses)	0 00	Net Regulated Futures Contract Long-Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**3,052.95**	**Total Long-Term Gains (Losses)**	**24,408.10**	**Total Ordinary Gains (Losses)**	**0.00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM CLASS A SHARES (38144N486)	04/15/2010	02/16/2011	5,813 95	50,000 00	0 00	47,441 86	2,558.14
BNP PARIBAS LINKED TO EUROSTOXX 50 DIV PTS 0% COUPON DUE 12/31/2012 STRUCTURED NOTE (05565A319)	11/19/2010	05/04/2011	25 00	27,142 25	0 00	24,850 00	2,292 25
BNP PARIBAS LNK TO BEARISH EUR VS USD SER 812 SR LIEN STRUCTURED NOTE (05567LR41)	11/29/2010	05/27/2011	45,000 00	41,231 83	0 00	45,000 00	(3,768 17)
BNP PARIBAS LINKED TO EUROSTOXX 50 DIV PTS 0% COUPON DUE 12/31/2012 STRUCTURED NOTE (05565A319)	11/19/2010	07/12/2011	25 00	25,923 50	0 00	24,850 00	1,073 50
GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES (38142B369)	06/29/2011	07/25/2011	6 78	123 81	0 00	121 91	1 90
GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES (38142B369)	12/13/2010	07/25/2011	28 08	512 39	0 00	498 07	14 32
GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES (38142B369)	02/16/2011	07/25/2011	1,144 17	20,881 01	0 00	20,000 00	881 01
Net NonCovered Short-Term Gains (Losses)				**165,814.79**	**0.00**	**162,761.84**	**3,052.95**

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds[5]	Total Accretion (Amortization)	Cost Basis[4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES (38142B369)	04/15/2010	07/05/2011	704 99	13,000 00	0 00	11,688.72	1,311 28
GS REAL ESTATE SECURITIES FUND CLASS A SHARES (38142V829)	04/15/2010	07/05/2011	715 82	10,000 00	0 00	7,924 13	2,075 87
ISHARES RUSSELL 2000 INDEX FUND (464287655)	04/15/2010	07/05/2011	85 00	7,126 69	0 00	6,141 25	985 44
GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES (38142B369)	04/15/2010	07/25/2011	1,405 99	25,659.28	0 00	23,311.28	2,348 00
GS EMERGING MARKETS EQUITY FUND INSTITUTIONAL SHARES (38142B369)	05/20/2010	07/25/2011	2,904 87	53,013 80	0 00	40,000 00	13,013 80
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM CLASS A SHARES (38144N486)	04/15/2010	07/25/2011	2,976.19	25,000 00	0 00	24,285 71	714 29
ISHARES RUSSELL 2000 INDEX FUND (464287655)	04/15/2010	07/25/2011	360 00	29,969 42	0 00	26,010 00	3,959 42
Net NonCovered Long-Term Gains (Losses)				**163,769.19**	**0.00**	**139,361.09**	**24,408.10**

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REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	206 29	Net Covered Long-Term Gains (Losses)	0 00	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	10,144 76	Net NonCovered Long-Term Gains (Losses)	8,957 43		
Net 1099B Non Reportable Short-Term Gains (Losses)	0 00	Net 1099B Non Reportable Long-Term Gains (Losses)	0 00		
Net Miscellaneous Short-Term Gains (Losses)	0 00	Net Miscellaneous Long-Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short-Term Gains (Losses)	0 00	Net Regulated Futures Contract Long-Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**10,351.05**	**Total Long-Term Gains (Losses)**	**8,957.43**	**Total Ordinary Gains (Losses)**	**0.00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
GSI COMMERCE, INC. CMN (36238G102)	02/16/2011	04/13/2011	48 00	1,400 05	0 00	1,048 82	351.23
INVESCO LTD CMN (G491BT108)	02/22/2011	07/13/2011	33 00	754 09	0 00	887 47	(133 38)
INVESCO LTD CMN (G491BT108)	01/19/2011	07/13/2011	77 00	1,759 54	0 00	1,924 98	(165 44)
FIRST REPUBLIC BANK CMN SERIES (33616C100)	01/18/2011	07/25/2011	14 00	408 79	0 00	429 17	(20 38)
FIRST REPUBLIC BANK CMN SERIES (33616C100) Disallowed Loss							(20 38)
MSCI INC CMN CLASS A (55354G100)	01/19/2011	07/25/2011	12 00	452 27	0 00	430 17	22 10
NALCO HOLDING COMPANY CMN (62985Q101)	05/16/2011	07/25/2011	14 00	510 99	0 00	407 08	103 91
PIONEER NATURAL RESOURCES CO CMN (723787107)	03/22/2011	07/25/2011	7 00	691 37	0 00	699 13	(7 76)
PIONEER NATURAL RESOURCES CO CMN (723787107) Disallowed Loss							(7 76)
URBAN OUTFITTERS INC CMN (917047102)	04/29/2011	07/25/2011	15 00	487 64	0 00	477 16	10 49
PIONEER NATURAL RESOURCES CO CMN (723787107)	03/22/2011	08/01/2011	20 00	1,877 48	0 00	1,997 50	(120 02)
PIONEER NATURAL RESOURCES CO CMN (723787107) Disallowed Loss							(72.01)
STAPLES, INC CMN (855030102)	04/05/2011	08/10/2011	41 00	493 47	0 00	836 51	(343 04)
NVIDIA CORP CMN (67066G104)	02/18/2011	09/19/2011	59 00	896 78	0 00	1,497 14	(600 36)
NVIDIA CORP CMN (67066G104) Disallowed Loss							(600 36)
RENREN INC SPONSORED ADR CMN (759892102)	05/12/2011	09/19/2011	224 00	1,362 15	0 00	2,894 15	(1,532 00)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
DOLBY LABORATORIES, INC CMN CLASS A (25659T107)	04/12/2011	09/23/2011	21 00	584.06	0.00	1,057 58	(473 52)
DOLBY LABORATORIES, INC. CMN CLASS A (25659T107)	04/15/2011	09/23/2011	27 00	750 93	0 00	1,270 16	(519.23)
DOLBY LABORATORIES, INC CMN CLASS A (25659T107)	02/28/2011	09/23/2011	38 00	1,056 86	0 00	1,936 34	(879 48)
AFFILIATED MANAGERS GROUP INC CMN (008252108)	02/17/2011	09/27/2011	8 00	699 31	0 00	890 09	(190.78)
BRUKER CORPORATION CMN (116794108)	10/25/2011	11/11/2011	54 00	739 54	0 00	819 41	(79.87)
BRUKER CORPORATION CMN (116794108)	07/20/2011	11/11/2011	100 00	1,369 51	0 00	1,966 98	(597 47)
PHARMASSET, INC CMN (71715N106)	08/11/2011	11/21/2011	16.00	2,147 28	0 00	924 12	1,223 16
PHARMASSET, INC CMN (71715N106)	11/11/2011	11/21/2011	19 00	2,549 89	0 00	1,269 50	1,280 39
MARRIOTT VACATIONS WORLDWIDE CORPORATION CMN (57164Y107)	06/15/2011	11/22/2011	0 30	4 89	0 00	0 00	4 89
MARRIOTT VACATIONS WORLDWIDE CORPORATION CMN (57164Y107)	08/18/2011	11/29/2011	2 00	32 25	0 00	43 02	(10 76)
MARRIOTT VACATIONS WORLDWIDE CORPORATION CMN (57164Y107)	06/23/2011	11/29/2011	3 00	48 38	0 00	57 28	(8 90)
MARRIOTT VACATIONS WORLDWIDE CORPORATION CMN (57164Y107)	08/01/2011	11/29/2011	3 00	48 38	0 00	50 34	(1 96)
MARRIOTT VACATIONS WORLDWIDE CORPORATION CMN (57164Y107)	08/05/2011	11/29/2011	3 00	48 38	0 00	56 09	(7 71)
MARRIOTT VACATIONS WORLDWIDE CORPORATION CMN (57164Y107)	06/15/2011	11/29/2011	5 00	80 63	0 00	118 26	(37 63)
NALCO HOLDING COMPANY CMN (62985Q101)	05/16/2011	12/01/2011	41 00	1,598 89	0 00	1,192 17	406 72
SUCCESSFACTORS, INC. CMN (864596101)	02/08/2011	12/05/2011	39 00	1,552 17	0 00	1,213 06	339 10
DARDEN RESTAURANTS INC CMN (237194105)	02/04/2011	12/06/2011	39 00	1,639 22	0 00	1,905 18	(265 96)
DARDEN RESTAURANTS INC CMN (237194105)	02/23/2011	12/06/2011	42 00	1,765 32	0 00	1,986 22	(220 90)
NALCO HOLDING COMPANY CMN (62985Q101)	06/20/2011	12/08/2011	34 00	1,319 20	0 00	911 26	407 94
NALCO HOLDING COMPANY CMN (62985Q101)	07/18/2011	12/08/2011	36 00	1,396 80	0 00	1,022 94	373 86
NALCO HOLDING COMPANY CMN (62985Q101)	05/16/2011	12/08/2011	51 00	1,978 80	0 00	1,482 95	495 86
SUCCESSFACTORS, INC CMN (864596101)	02/08/2011	12/21/2011	23 00	913 15	0 00	715 40	197 76

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
SUCCESSFACTORS, INC CMN (864596101)	06/28/2011	12/21/2011	45 00	1,786 60	0 00	1,281.68	504 92
Net Covered Short-Term Disallowed Losses							**(700.51)**
Net Covered Short-Term Gains (Losses)				**35,205.06**	**0.00**	**35,699.31**	**206.29**
NonCovered Short-Term Gains (Losses)							
POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK (731572103)	04/16/2010	01/05/2011	21 00	2,273 24	0 00	1,880 97	392 27
ROCKWELL AUTOMATION INC CMN (773903109)	04/16/2010	01/05/2011	10 00	739 45	0 00	600 20	139 25
ROCKWELL AUTOMATION INC CMN (773903109)	06/07/2010	01/05/2011	26 00	1,922 56	0 00	1,326 52	596.04
HENRY SCHEIN INC COMMON STOCK (806407102)	04/16/2010	02/04/2011	34 00	2,251 47	0.00	2,066 01	185.46
XILINX INCORPORATED CMN (983919101)	04/16/2010	02/04/2011	35 00	1,149 21	0 00	952 70	196 51
IRON MOUNTAIN INC CMN (462846106)	06/07/2010	02/16/2011	7 00	186 56	0 00	163 66	22 90
IRON MOUNTAIN INC CMN (462846106)	04/16/2010	02/16/2011	65 00	1,732 34	0 00	1,762 80	(30 46)
QUANTA SERVICES INC CMN (74762E102)	04/16/2010	02/23/2011	34 00	737 87	0 00	654 50	83 37
TD AMERITRADE HOLDING CORPORAT CMN (87236Y108)	04/16/2010	02/23/2011	44 00	924 80	0 00	878 68	46 12
BROADCOM CORP CL-A CMN CLASS A (111320107)	06/07/2010	02/24/2011	81 00	3,300 63	0 00	2,731 32	569 31
GAMESTOP CORP CMN CLASS A (36467W109)	04/16/2010	02/25/2011	112 00	2,196 60	0 00	2,764 16	(567 56)
BED BATH & BEYOND INC CMN (075896100)	04/16/2010	02/28/2011	18 00	858 59	0 00	816 66	41 93
INTERCONTINENTALEXCHANGE INC CMN (45865V100)	04/16/2010	02/28/2011	4 00	511.48	0 00	432.88	78 60
LINEAR TECHNOLOGY CORP CMN (535678106)	04/16/2010	02/28/2011	13 00	445 94	0 00	399 49	46 45
SLM CORPORATION CMN (78442P106)	04/16/2010	02/28/2011	44 00	652.68	0 00	564 96	87 72
WHITING PETROLEUM CORPORATION CMN (966387102)	04/16/2010	02/28/2011	11 00	713 96	0 00	454 19	259 77
DICKS SPORTING GOODS INC CMN (253393102)	04/16/2010	03/14/2011	17 00	696 21	0 00	489 43	206 78
TW TELECOM INC CMN CLASS A (87311L104)	04/16/2010	03/14/2011	37 00	665 99	0 00	667 11	(1 12)
SOUTHWESTERN ENERGY CO CMN (845467109)	06/07/2010	03/21/2011	6 00	250 41	0 00	250 92	(0 52)
SOUTHWESTERN ENERGY CO CMN (845467109)	05/11/2010	03/21/2011	22 00	918.15	0 00	856 06	62 09

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds[5]	Total Accretion (Amortization)	Cost Basis[4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
SOUTHWESTERN ENERGY CO CMN (845467109)	04/16/2010	03/21/2011	41 00	1,711 10	0 00	1,649 02	62 08
ST JUDE MEDICAL INC CMN (790849103)	04/16/2010	03/22/2011	43 00	2,213 68	0 00	1,758 27	455.41
ADVANCED AUTO PARTS INC CMN (00751Y106)	04/16/2010	03/24/2011	7 00	460 66	0 00	314 02	146 64
ADVANCED AUTO PARTS INC CMN (00751Y106)	05/18/2010	03/24/2011	9 00	592 28	0 00	415 93	176 35
ADVANCED AUTO PARTS INC CMN (00751Y106)	06/07/2010	03/24/2011	40 00	2,632 36	0 00	2,013 20	619 16
GSI COMMERCE, INC CMN (36238G102)	11/17/2010	03/28/2011	51 00	1,488 14	0 00	1,184 15	303 99
IRON MOUNTAIN INC CMN (462846106)	06/07/2010	04/07/2011	72 00	2,393 91	0 00	1,683 36	710 55
GSI COMMERCE, INC CMN (36238G102)	11/17/2010	04/13/2011	46 00	1,341 72	0 00	1,068 06	273 66
ST JUDE MEDICAL INC CMN (790849103)	04/16/2010	04/14/2011	12 00	623 57	0 00	490 68	132 89
ST JUDE MEDICAL INC CMN (790849103)	06/07/2010	04/14/2011	23 00	1,195 17	0 00	837.89	357 28
IRON MOUNTAIN INC CMN (462846106)	06/07/2010	04/15/2011	71 00	2,447.72	0 00	1,659 98	787 74
IRON MOUNTAIN INC CMN (462846106)	06/07/2010	04/19/2011	1 00	34 93	0 00	23 38	11 55
IRON MOUNTAIN INC CMN (462846106)	09/28/2010	04/19/2011	79 00	2,759 51	0 00	1,737 86	1,021 65
POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK (731572103)	06/07/2010	05/05/2011	13 00	1,665 33	0.00	1,066.00	599 33
CORE LABORATORIES N V CMN (N22717107)	06/07/2010	05/12/2011	3 00	281.02	0 00	208 61	72 41
POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK (731572103)	06/07/2010	05/23/2011	16 00	2,064 11	0 00	1,312 00	752 11
ALLIANT TECHSYSTEMS INC CMN (018804104)	07/29/2010	06/16/2011	23 00	1,553 01	0 00	1,572 46	(19 45)
INTUITIVE SURGICAL, INC CMN (46120E602)	11/08/2010	07/08/2011	3 00	1,092.72	0 00	831 19	261 53
COINSTAR INC CMN (19259P300)	08/02/2010	07/18/2011	20 00	1,140 85	0 00	930 88	209 97
TD AMERITRADE HOLDING CORPORAT CMN (87236Y108)	12/17/2010	07/18/2011	38 00	679.28	0 00	722 20	(42 92)
TD AMERITRADE HOLDING CORPORAT CMN (87236Y108)	11/08/2010	07/18/2011	52 00	929 54	0 00	913 67	15 87
COINSTAR INC CMN (19259P300)	08/02/2010	07/25/2011	10 00	547 58	0 00	465.44	82 14
INTUITIVE SURGICAL, INC CMN (46120E602)	11/08/2010	07/25/2011	1 00	401 90	0 00	277.06	124 84

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds[5]	Total Accretion (Amortization)	Cost Basis[4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
PRINCIPAL FINANCIAL GROUP, INC CMN (74251V102)	12/17/2010	07/25/2011	14 00	402 63	0 00	452 86	(50 23)
RAYTHEON CO CMN (755111507)	09/01/2010	07/25/2011	8 00	372 63	0 00	359 94	12 69
REALD INC CMN (75604L105)	12/08/2010	07/25/2011	20 00	336 79	0 00	569 77	(232 98)
SBA COMMUNICATIONS CORP CMN (78388J106)	11/30/2010	07/25/2011	19 00	721 70	0 00	743 68	(21 98)
SUCCESSFACTORS, INC CMN (864596101)	12/16/2010	07/25/2011	15 00	426 44	0 00	448 53	(22 09)
VERIFONE SYSTEMS INC CMN (92342Y109)	12/10/2010	07/25/2011	10 00	417 19	0 00	405 77	11 42
PETROHAWK ENERGY CORPORATION CMN (716495106)	08/18/2010	07/26/2011	26 00	996 82	0 00	415 65	581 17
PETROHAWK ENERGY CORPORATION CMN (716495106)	08/18/2010	07/27/2011	29 00	1,111 25	0 00	463 61	647.65
RAYTHEON CO CMN (755111507)	10/11/2010	08/08/2011	21 00	849 13	0 00	949 26	(100 14)
RAYTHEON CO CMN (755111507)	09/01/2010	08/08/2011	63 00	2,547 38	0 00	2,834 53	(287.15)
STAPLES, INC CMN (855030102)	10/11/2010	08/10/2011	39 00	469 40	0 00	810 43	(341 03)
SOUTHWESTERN ENERGY CO CMN (845467109)	08/20/2010	08/11/2011	16 00	588 27	0 00	540 22	48 05
SOUTHWESTERN ENERGY CO CMN (845467109)	08/20/2010	08/19/2011	15 00	543 70	0 00	506 45	37.24
SOUTHWESTERN ENERGY CO CMN (845467109)	12/17/2010	08/19/2011	27 00	978 65	0 00	981 27	(2.62)
AFFILIATED MANAGERS GROUP INC CMN (008252108)	12/23/2010	09/27/2011	19 00	1,660 86	0 00	1,919 63	(258 77)
SUCCESSFACTORS, INC CMN (864596101)	12/16/2010	12/05/2011	60 00	2,387 95	0.00	1,794.11	593 84
Net NonCovered Short-Term Gains (Losses)				**68,189.02**	**0.00**	**58,044.24**	**10,144.76**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds[5]	Total Accretion (Amortization)	Cost Basis[4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CB RICHARD ELLIS GROUP, INC CMN CLASS A (12497T101)	04/16/2010	05/05/2011	83 00	2,180 87	0 00	1,368 67	812 20
POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK (731572103)	04/16/2010	05/05/2011	8 00	1,024 82	0 00	716 56	308 26

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment.

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
ALLIANT TECHSYSTEMS INC CMN (018804104)	04/16/2010	05/12/2011	18 00	1,368 74	0 00	1,395 36	(26 62)
CORE LABORATORIES N V CMN (N22717107)	04/16/2010	05/12/2011	10 00	936 73	0 00	718 80	217 93
PEOPLES UNITED FINANCIAL INC CMN (712704105)	04/16/2010	05/12/2011	125 00	1,659 17	0 00	2,045 00	(385 83)
SLM CORPORATION CMN (78442P106)	04/16/2010	05/12/2011	84.00	1,361 98	0 00	1,078 56	283.42
GAMESTOP CORP CMN CLASS A (36467W109)	04/16/2010	05/25/2011	40 00	1,082 83	0 00	987 20	95 63
FLIR SYSTEMS INC CMN (302445101)	04/16/2010	05/26/2011	36 00	1,273 81	0 00	1,047 96	225 85
NETAPP, INC CMN (64110D104)	04/28/2010	05/26/2011	24 00	1,338 53	0 00	841 91	496.63
PEOPLES UNITED FINANCIAL INC CMN (712704105)	04/16/2010	06/09/2011	70 00	883 81	0 00	1,145 20	(261 39)
PEOPLES UNITED FINANCIAL INC CMN (712704105)	06/07/2010	06/09/2011	201 00	2,537 78	0 00	2,824 05	(286 27)
TD AMERITRADE HOLDING CORPORAT CMN (87236Y108)	06/07/2010	06/14/2011	22 00	416 73	0 00	394 46	22.27
TD AMERITRADE HOLDING CORPORAT CMN (87236Y108)	04/16/2010	06/14/2011	86 00	1,629 03	0 00	1,717 42	(88 39)
VERISK ANALYTICS INC CMN CLASS A (92345Y106)	04/16/2010	06/14/2011	32 00	1,073 47	0 00	897 60	175 87
SLM CORPORATION CMN (78442P106)	04/16/2010	06/15/2011	67 00	1,049 74	0 00	860.28	189.46
ALLIANT TECHSYSTEMS INC CMN (018804104)	04/16/2010	06/16/2011	5 00	337 61	0.00	387.60	(49.99)
ALLIANT TECHSYSTEMS INC CMN (018804104)	06/07/2010	06/16/2011	25 00	1,688 05	0 00	1,688 75	(0 70)
ECOLAB INC CMN (278865100)	06/07/2010	06/21/2011	10 00	547 67	0 00	461.10	86.57
ECOLAB INC CMN (278865100)	04/16/2010	06/21/2011	54 00	2,957 43	0 00	2,430 54	526 89
BARD C R INC N J CMN (067383109)	04/16/2010	06/22/2011	29 00	3,183 70	0 00	2,487 91	695 79
PETSMART, INC CMN (716768106)	04/16/2010	07/06/2011	50 00	2,303 05	0 00	1,623 50	679 55
PETROHAWK ENERGY CORPORATION CMN (716495106)	06/07/2010	07/15/2011	81 00	3,096 15	0 00	1,671 84	1,424 31
SOUTHWESTERN ENERGY CO CMN (845467109)	06/07/2010	07/18/2011	27 00	1,273 27	0 00	1,129 14	144 13
TD AMERITRADE HOLDING CORPORAT CMN (87236Y108)	06/07/2010	07/18/2011	112 00	2,002 09	0 00	2,008 16	(6 07)
SLM CORPORATION CMN (78442P106)	04/16/2010	07/20/2011	20 00	322 99	0 00	256 80	66 19
SLM CORPORATION CMN (78442P106)	06/07/2010	07/20/2011	221 00	3,569 06	0 00	2,424 37	1,144 69
ALTERA CORP CMN (021441100)	06/07/2010	07/25/2011	9 00	379 16	0 00	215 91	163 25

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
AMPHENOL CORP CL-A (NEW) CMN CLASS A (032095101)	04/16/2010	07/25/2011	14 00	713 98	0 00	615 72	98 26
AVON PRODUCTS INC CMN (054303102)	04/16/2010	07/25/2011	24 00	678.22	0 00	805 20	(126 98)
BARD C R INC N J CMN (067383109)	04/16/2010	07/25/2011	4 00	402 39	0 00	343 16	59 23
BED BATH & BEYOND INC CMN (075896100)	04/16/2010	07/25/2011	12 00	714 76	0 00	544.44	170 32
CAMERON INTERNATIONAL CORP CMN (13342B105)	04/16/2010	07/25/2011	14 00	740 58	0 00	620 34	120 24
CAREFUSION CORPORATION CMN (14170T101)	05/11/2010	07/25/2011	18 00	496 97	0 00	478 60	18 37
CB RICHARD ELLIS GROUP, INC CMN CLASS A (12497T101)	04/16/2010	07/25/2011	22 00	521 82	0 00	362 78	159 04
CITRIX SYSTEMS INC CMN (177376100)	04/16/2010	07/25/2011	6 00	448 55	0 00	290 94	157 61
CORE LABORATORIES N V CMN (N22717107)	06/07/2010	07/25/2011	3 00	335 45	0 00	208 61	126 85
CROWN CASTLE INTL CORP COMMON STOCK (228227104)	04/16/2010	07/25/2011	10 00	421 79	0 00	371 24	50 55
DICKS SPORTING GOODS INC CMN (253393102)	04/16/2010	07/25/2011	9 00	356 93	0 00	259 11	97.82
DRIL-QUIP, INC CMN (262037104)	04/16/2010	07/25/2011	8 00	594 54	0 00	514 88	79.66
EQUINIX INC CMN (29444U502)	04/16/2010	07/25/2011	5 00	502.14	0 00	497 45	4 69
FLIR SYSTEMS INC CMN (302445101)	04/16/2010	07/25/2011	12 00	343 55	0 00	349 32	(5 77)
GENPACT LIMITED CMN (G3922B107)	04/16/2010	07/25/2011	21 00	361 40	0 00	368 13	(6 73)
GLOBAL PMTS INC CMN (37940X102)	04/16/2010	07/25/2011	16 00	781 90	0 00	733 44	48 46
HENRY SCHEIN INC COMMON STOCK (806407102)	04/16/2010	07/25/2011	7 00	507 36	0 00	425 36	82 00
INTERCONTINENTALEXCHANGE INC CMN (45865V100)	04/16/2010	07/25/2011	5 00	641 88	0 00	541 10	100 78
KENNAMETAL INC CMN (489170100)	04/16/2010	07/25/2011	16 00	711 82	0 00	512 32	199 50
LAMAR ADVERTISING CO CMN CLASS A (512815101)	04/16/2010	07/25/2011	13 00	348 78	0 00	484 38	(135 60)
LAZARD LTD CMN CLASS A (G54050102)	05/04/2010	07/25/2011	14 00	505 95	0 00	535 79	(29 84)
NETAPP, INC CMN (64110D104)	06/07/2010	07/25/2011	9 00	455 39	0 00	348 30	107 09
NEWELL RUBBERMAID INC CMN (651229106)	04/16/2010	07/25/2011	35 00	532 33	0 00	580.30	(47 97)
NORTHERN TRUST CORP CMN (665859104)	04/16/2010	07/25/2011	13.00	593 69	0 00	743 25	(149.56)
PETSMART, INC CMN (716768106)	04/16/2010	07/25/2011	12 00	540 58	0 00	389 64	150 94

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
PVH CORP CMN (693656100)	05/19/2010	07/25/2011	11 00	821 46	0 00	613.44	208 02
QUANTA SERVICES INC CMN (74762E102)	04/16/2010	07/25/2011	23 00	455 16	0 00	442 75	12 41
ROPER INDS INC (NEW) CMN (776696106)	04/16/2010	07/25/2011	7 00	611 01	0 00	423 64	187 37
SALESFORCE COM, INC CMN (79466L302)	04/16/2010	07/25/2011	3 00	454 19	0 00	250 02	204.17
ST JUDE MEDICAL INC CMN (790849103)	06/07/2010	07/25/2011	14 00	683 04	0 00	510 02	173 02
STAPLES, INC CMN (855030102)	04/16/2010	07/25/2011	33 00	525 12	0 00	798 27	(273 15)
TW TELECOM INC CMN CLASS A (87311L104)	04/16/2010	07/25/2011	25 00	513 74	0 00	450 75	62 99
VERISK ANALYTICS INC CMN CLASS A (92345Y106)	04/16/2010	07/25/2011	13 00	436 79	0 00	364.65	72.14
WESTERN UNION COMPANY (THE) CMN (959802109)	04/16/2010	07/25/2011	24 00	462 95	0 00	413 52	49 43
WHITING PETROLEUM CORPORATION CMN (966387102)	04/16/2010	07/25/2011	10 00	627 28	0 00	412 90	214.38
XILINX INCORPORATED CMN (983919101)	06/07/2010	07/25/2011	7.00	235 48	0 00	175 91	59 57
XILINX INCORPORATED CMN (983919101)	04/16/2010	07/25/2011	14 00	470 96	0 00	381 08	89 88
PETROHAWK ENERGY CORPORATION CMN (716495106)	06/07/2010	07/26/2011	21 00	805 12	0 00	433 44	371 68
GAMESTOP CORP CMN CLASS A (36467W109)	06/07/2010	07/27/2011	81 00	1,920 08	0 00	1,778 76	141 32
CAMERON INTERNATIONAL CORP CMN (13342B105)	04/16/2010	08/03/2011	12 00	624 05	0 00	531 72	92 33
LINEAR TECHNOLOGY CORP CMN (535678106)	06/07/2010	08/04/2011	1 00	28 22	0 00	27.93	0.29
LINEAR TECHNOLOGY CORP CMN (535678106)	04/16/2010	08/04/2011	46 00	1,298 08	0 00	1,413 58	(115 50)
GAMESTOP CORP CMN CLASS A (36467W109)	06/07/2010	08/08/2011	76 00	1,619 44	0 00	1,668 96	(49 52)
STAPLES, INC CMN (855030102)	04/16/2010	08/08/2011	110 00	1,465 74	0 00	2,660.90	(1,195 16)
STAPLES, INC CMN (855030102)	04/16/2010	08/10/2011	11 00	132 39	0 00	266 09	(133 70)
STAPLES, INC CMN (855030102)	06/07/2010	08/10/2011	158 00	1,901 65	0 00	3,373 30	(1,471 65)
CORE LABORATORIES N V CMN (N22717107)	06/07/2010	08/11/2011	10 00	1,011 65	0 00	695 35	316 30
SOUTHWESTERN ENERGY CO CMN (845467109)	06/07/2010	08/11/2011	31 00	1,139 76	0 00	1,296 42	(156 66)
BED BATH & BEYOND INC CMN (075896100)	04/16/2010	08/18/2011	13 00	665 51	0 00	589 81	75 70
ALTERA CORP CMN (021441100)	06/07/2010	08/26/2011	10 00	360 07	0 00	239 90	120 17

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
ALTERA CORP CMN (021441100)	08/18/2010	08/26/2011	32 00	1,152 21	0 00	811.10	341 11
GLOBAL PMTS INC CMN (37940X102)	04/16/2010	08/26/2011	23 00	1,001 49	0 00	1,054 32	(52.83)
VERISK ANALYTICS INC CMN CLASS A (92345Y106)	04/16/2010	08/26/2011	6 00	199 93	0 00	168.30	31 63
VERISK ANALYTICS INC CMN CLASS A (92345Y106)	06/07/2010	08/26/2011	21 00	699 74	0 00	638 40	61 34
BED BATH & BEYOND INC CMN (075896100)	06/07/2010	10/05/2011	1.00	54 65	0 00	43 57	11 08
BED BATH & BEYOND INC CMN (075896100)	04/16/2010	10/05/2011	22 00	1,202 24	0 00	998 14	204 10
LAMAR ADVERTISING CO CMN CLASS A (512815101)	04/16/2010	10/13/2011	36 00	688 32	0 00	1,341 36	(653 04)
LAMAR ADVERTISING CO CMN CLASS A (512815101)	08/18/2010	10/13/2011	51 00	975 12	0 00	1,509 05	(533 93)
LAMAR ADVERTISING CO CMN CLASS A (512815101)	06/07/2010	10/13/2011	52 00	994 24	0 00	1,410 24	(416 00)
AVON PRODUCTS INC CMN (054303102)	04/16/2010	10/27/2011	14.00	263 92	0 00	469 70	(205 78)
INTERCONTINENTALEXCHANGE INC CMN (45865V100)	04/16/2010	10/27/2011	10 00	1,292 38	0 00	1,082 20	210 18
KENNAMETAL INC CMN (489170100)	04/16/2010	10/27/2011	46 00	1,798 48	0 00	1,472 92	325 56
AVON PRODUCTS INC CMN (054303102)	06/07/2010	10/28/2011	4 00	75 34	0 00	103 64	(28 30)
AVON PRODUCTS INC. CMN (054303102)	04/16/2010	10/28/2011	7 00	131 85	0 00	234 85	(103 00)
AVON PRODUCTS INC CMN (054303102)	05/11/2010	10/28/2011	21 00	395 55	0 00	604 68	(209 13)
EMDEON INC CMN CLASS A (29084T104)	04/16/2010	11/01/2011	96 00	1,821 08	0 00	1,607 04	214 04
EMDEON INC CMN CLASS A (29084T104)	06/07/2010	11/01/2011	99 00	1,877 99	0 00	1,295 91	582 08
XILINX INCORPORATED CMN (983919101)	06/07/2010	11/04/2011	68 00	2,196 57	0 00	1,708 84	487 73
BED BATH & BEYOND INC CMN (075896100)	06/07/2010	11/11/2011	21 00	1,273 04	0 00	914 97	358 07
DICKS SPORTING GOODS INC CMN (253393102)	04/16/2010	11/15/2011	22 00	916 38	0 00	633 38	283 00
BED BATH & BEYOND INC CMN (075896100)	06/07/2010	11/30/2011	28 00	1,699 47	0 00	1,219 96	479 51
ST JUDE MEDICAL INC CMN (790849103)	06/07/2010	12/06/2011	30 00	1,102 51	0 00	1,092 90	9 61
VERISK ANALYTICS INC CMN CLASS A (92345Y106)	08/05/2010	12/23/2011	21 00	829 76	0 00	599.39	230 38

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
VERISK ANALYTICS INC CMN CLASS A (92345Y106)	06/07/2010	12/23/2011	32 00	1,264 40	0 00	972 80	291 60
Net NonCovered Long-Term Gains (Losses)				**97,906.62**	**0.00**	**88,949.22**	**8,957.43**

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	0 00	Net Covered Long-Term Gains (Losses)	0 00	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	1,224 87	Net NonCovered Long-Term Gains (Losses)	3,070 39		
Net 1099B Non Reportable Short-Term Gains (Losses)	0 00	Net 1099B Non Reportable Long-Term Gains (Losses)	0 00		
Net Miscellaneous Short-Term Gains (Losses)	0 00	Net Miscellaneous Long-Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short-Term Gains (Losses)	0 00	Net Regulated Futures Contract Long-Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**1,224.87**	**Total Long-Term Gains (Losses)**	**3,070.39**	**Total Ordinary Gains (Losses)**	**0.00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds[5]	Total Accretion (Amortization)	Cost Basis[4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
TYCO INTERNATIONAL FINANCE S A 3 375% 10/15/2015 M-W+15 00BP (902118BN7)	06/01/2010	04/12/2011	100,000 00	101,914 00	(120 87)	100,689 13	1,224 87
Net NonCovered Short-Term Gains (Losses)				**101,914.00**	**(120.87)**	**100,689.13**	**1,224.87**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds[5]	Total Accretion (Amortization)	Cost Basis[4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
VERIZON WIRELESS CAPITAL LLC 5 55% 02/01/2014 SER B SR LIEN M-W+75 00BP (92344SAP5)	03/23/2010	08/18/2011	100,000 00	109,760 00	(3,660 39)	106,689 61	3,070 39
THE HERSHEY COMPANY 5 3% 09/01/2011 M-W+10 00BP (427866AN8)	04/01/2010	09/01/2011	100,000 00	100,000 00	(5,804.00)	100,000.00	0 00
DAIMLERCHRYSLER NA HLDG 5 75% 09/08/2011 (23383FBU8)	03/23/2010	09/08/2011	100,000 00	100,000 00	(5,510 00)	100,000 00	0 00
DR PEPPER SNAPPLE GROUP 1 7% 12/21/2011 M-W+15 00BP (26138EAK5)	04/07/2010	12/21/2011	100,000 00	100,000 00	(272 00)	100,000 00	0 00
Net NonCovered Long-Term Gains (Losses)				**409,760.00**	**(15,246.39)**	**406,689.61**	**3,070.39**

4 Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

5 Sale Proceeds may have been adjusted by an option premium due to an option assignment

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	4 344 91	Net Covered Long-Term Gains (Losses)	0 00	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	0 00	Net NonCovered Long-Term Gains (Losses)	0 00		
Net 1099B Non Reportable Short-Term Gains (Losses)	0 00	Net 1099B Non Reportable Long-Term Gains (Losses)	0 00		
Net Miscellaneous Short-Term Gains (Losses)	0 00	Net Miscellaneous Long-Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short-Term Gains (Losses)	0 00	Net Regulated Futures Contract Long-Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**4,344.91**	**Total Long-Term Gains (Losses)**	**0.00**	**Total Ordinary Gains (Losses)**	**0.00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds[5]	Total Accretion (Amortization)	Cost Basis[4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
CLOROX CO (THE) (DELAWARE) CMN (189054109)	02/17/2011	03/28/2011	40 00	2,787 48	0 00	2,690.80	96 68
COCA-COLA COMPANY (THE) CMN (191216100)	02/17/2011	03/28/2011	45.00	2,937 96	0 00	2,853.00	84 96
COMCAST CORPORATION CMN CLASS A NON VOTING (20030N200)	02/17/2011	03/28/2011	30 00	691 88	0 00	710 10	(18 22)
CONOCOPHILLIPS CMN (20825C104)	02/17/2011	03/28/2011	45 00	3,603.27	0 00	3,351 60	251 67
COVIDIEN PUBLIC LIMITED COMPAN CMN (G2554F113)	02/17/2011	03/28/2011	95 00	4,911 69	0 00	4,801 30	110 39
PFIZER INC CMN (717081103)	02/17/2011	03/28/2011	325 00	6,593 89	0 00	6,253 00	340 89
TOTAL SYS SVC INC CMN (891906109)	02/17/2011	03/29/2011	134 00	2,424 20	0 00	2,371 56	52 64
TOTAL SYS SVC INC CMN (891906109)	02/17/2011	03/30/2011	140 00	2,531 99	0 00	2,477 75	54.24
TOTAL SYS SVC INC CMN (891906109)	02/17/2011	03/31/2011	10.00	180 99	0 00	176 98	4.01
H & R BLOCK INC CMN (093671105)	02/17/2011	04/05/2011	135.00	2,406 85	0 00	1,913 15	493.70
PEPSICO INC CMN (713448108)	02/17/2011	04/28/2011	30.00	2,089 42	0 00	1,897 50	191 92
PEPSICO INC CMN (713448108)	02/17/2011	05/19/2011	5 00	356 97	0 00	316 25	40 72
BARD C R INC N J CMN (067383109)	02/17/2011	06/29/2011	15 00	1,657 91	0 00	1,465 33	192 58
BECTON DICKINSON & CO CMN (075887109)	02/17/2011	06/29/2011	5 00	431 39	0 00	398.20	33 19
CISCO SYSTEMS, INC. CMN (17275R102)	02/17/2011	06/29/2011	75 00	1,144 47	0 00	1,396 68	(252 21)
CISCO SYSTEMS, INC CMN (17275R102) Disallowed Loss							(252 21)

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
COCA-COLA COMPANY (THE) CMN (191216100)	02/17/2011	06/29/2011	20 00	1,324 37	0 00	1,268.00	56 37
COMCAST CORPORATION CMN CLASS A NON VOTING (20030N200)	02/17/2011	06/29/2011	25 00	591 48	0 00	591.75	(0 27)
HEWLETT-PACKARD CO CMN (428236103)	02/17/2011	06/29/2011	5 00	175 84	0 00	243 50	(67 66)
JOHNSON & JOHNSON CMN (478160104)	02/17/2011	06/29/2011	35 00	2,314.50	0 00	2,112 60	201 90
MICROSOFT CORPORATION CMN (594918104)	02/17/2011	06/29/2011	50 00	1,284 22	0 00	1,348 00	(63 78)
NEWS CORPORATION CMN CLASS A (65248E104)	02/17/2011	06/29/2011	255 00	4,360 41	0 00	4,378 10	(17 68)
NEWS CORPORATION CMN CLASS A (65248E104) Disallowed Loss							(17 68)
PEPSICO INC CMN (713448108)	02/17/2011	06/29/2011	50 00	3,493 93	0 00	3,162 50	331 43
PFIZER INC CMN (717081103)	02/17/2011	06/29/2011	45 00	929 68	0 00	865 80	63 88
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	02/17/2011	06/29/2011	35 00	2,200 75	0 00	2,226 35	(25 60)
SYSCO CORPORATION CMN (871829107)	02/17/2011	06/29/2011	75 00	2,310 70	0 00	2,120 12	190 58
TOTAL SYS SVC INC CMN (891906109)	02/17/2011	06/29/2011	10 00	182 59	0 00	176 98	5 61
UNITEDHEALTH GROUP INCORPORATE CMN (91324P102)	02/17/2011	06/29/2011	30 00	1,550 50	0 00	1,271.40	279.10
VIACOM INC CMN CLASS B (92553P201)	02/17/2011	06/29/2011	60 00	3,013 74	0 00	2,728 57	285 17
APOLLO GROUP CLASS A COMMON STOCK (037604105)	02/17/2011	07/26/2011	30 00	1,558 47	0 00	1,314 24	244 24
CISCO SYSTEMS, INC CMN (17275R102)	02/17/2011	07/26/2011	105 00	1,706 21	0 00	1,955 35	(249 14)
CLOROX CO (THE) (DELAWARE) CMN (189054109)	02/17/2011	07/26/2011	10 00	725 78	0 00	672 70	53 08
COCA-COLA COMPANY (THE) CMN (191216100)	02/17/2011	07/26/2011	20 00	1,387 37	0 00	1,268 00	119 37
COMCAST CORPORATION CMN CLASS A NON VOTING (20030N200)	02/17/2011	07/26/2011	20 00	483 19	0 00	473 40	9 79
HEWLETT-PACKARD CO CMN (428236103)	02/17/2011	07/26/2011	15 00	556 48	0 00	730 50	(174 02)
HEWLETT-PACKARD CO CMN (428236103) Disallowed Loss							(174 02)
MICROSOFT CORPORATION CMN (594918104)	02/17/2011	07/26/2011	115 00	3,198 08	0 00	3,100 40	97 68
NEWS CORPORATION CMN CLASS A (65248E104)	02/17/2011	07/26/2011	185 00	3,000 64	0 00	3,176 27	(175 63)
NEWS CORPORATION CMN CLASS A (65248E104) Disallowed Loss							(175 63)
PEPSICO INC CMN (713448108)	02/17/2011	07/26/2011	15 00	969 58	0 00	948 75	20 83

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	02/17/2011	07/26/2011	5 00	317 34	0 00	318 05	(0 71)
TOTAL SYS SVC INC CMN (891906109)	02/17/2011	07/26/2011	5 00	90 99	0 00	88 49	2 50
U S BANCORP CMN (902973304)	02/17/2011	07/26/2011	35 00	940 78	0 00	1,001 70	(60 92)
U S BANCORP CMN (902973304) Disallowed Loss							(60 92)
VIACOM INC CMN CLASS B (92553P201)	02/17/2011	07/26/2011	5 00	251 79	0 00	227 38	24 41
WAL MART STORES INC CMN (931142103)	02/17/2011	07/26/2011	5 00	270 24	0 00	272 60	(2 36)
WAL MART STORES INC CMN (931142103) Disallowed Loss							(2 36)
COCA-COLA COMPANY (THE) CMN (191216100)	02/17/2011	09/02/2011	100 00	6,972 03	0 00	6,340 00	632 03
TOTAL SYS SVC INC CMN (891906109)	02/17/2011	10/26/2011	145 00	2,840 26	0 00	2,566 24	274.02
PFIZER INC CMN (717081103)	02/17/2011	11/21/2011	375 00	7,145 71	0 00	7,215 00	(69 29)
Net Covered Short-Term Disallowed Losses							**(682.82)**
Net Covered Short-Term Gains (Losses)				**90,898.01**	**0.00**	**87,235.94**	**4,344.91**

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REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(20 659 55)	Net Covered Long-Term Gains (Losses)	0 00	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	0 00	Net NonCovered Long-Term Gains (Losses)	0 00		
Net 1099B Non Reportable Short-Term Gains (Losses)	0 00	Net 1099B Non Reportable Long-Term Gains (Losses)	0 00		
Net Miscellaneous Short-Term Gains (Losses)	0 00	Net Miscellaneous Long-Term Gains (Losses)	0 00	Net Miscellaneous Ordinary Gains (Losses)	0 00
Net Regulated Futures Contract Short-Term Gains (Losses)	0 00	Net Regulated Futures Contract Long-Term Gains (Losses)	0 00		
Total Short-Term Gains (Losses)	**(20,659.55)**	**Total Long-Term Gains (Losses)**	**0.00**	**Total Ordinary Gains (Losses)**	**0.00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
DOLE FOOD COMPANY, INC CMN (256603101)	02/17/2011	03/11/2011	86 00	1,184 58	0 00	1,259 78	(75 20)
DOLE FOOD COMPANY, INC CMN (256603101)	02/17/2011	03/11/2011	107 00	1,476 89	0 00	1,567 40	(90 51)
ECOLAB INC CMN (278865100)	02/17/2011	03/11/2011	19 00	921 40	0 00	903 37	18 03
SOUTHWESTERN ENERGY CO CMN (845467109)	02/17/2011	03/11/2011	190 00	7,018 95	0 00	6,949 21	69 74
DOLE FOOD COMPANY, INC CMN (256603101)	02/17/2011	03/15/2011	509 00	6,597 58	0 00	7,456 14	(858 56)
EDWARDS LIFESCIENCES CORP CMN (28176E108)	02/17/2011	03/22/2011	17 00	1,476 74	0 00	1,504 31	(27 57)
SBA COMMUNICATIONS CORP CMN (78388J106)	02/17/2011	03/22/2011	67 00	2,457 68	0 00	2,924 54	(466 86)
ECOLAB INC CMN (278865100)	02/17/2011	03/31/2011	23 00	1,173 30	0 00	1,093 55	79 75
EDWARDS LIFESCIENCES CORP CMN (28176E108)	02/17/2011	03/31/2011	28 00	2,439 20	0 00	2,477 69	(38 49)
COMMUNITY HEALTH SYS INC CMN (203668108)	02/17/2011	04/11/2011	38 00	978 16	0 00	1,491 60	(513 44)
COMMUNITY HEALTH SYS INC CMN (203668108)	02/17/2011	04/12/2011	14 00	404 99	0 00	549 54	(144 55)
MOLYCORP, INC CMN (608753109)	02/17/2011	05/10/2011	16 00	1,067 10	0 00	795 12	271 99
MOLYCORP, INC CMN (608753109)	02/17/2011	05/10/2011	26 00	1,746 19	0 00	1,292 06	454 13
MOLYCORP, INC CMN (608753109)	02/17/2011	05/10/2011	35 00	2,328 46	0 00	1,739 32	589 15
MOLYCORP, INC CMN (608753109)	02/17/2011	05/11/2011	60 00	3,892 44	0 00	2,981 68	910 76
RALCORP HLDGS INC (NEW) CMN (751028101)	02/17/2011	05/23/2011	22.00	1,931 82	0 00	1,423.65	508 17

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
RALCORP HLDGS INC (NEW) CMN (751028101)	02/17/2011	05/24/2011	20 00	1,756 22	0 00	1,294 23	461 99
RALCORP HLDGS INC (NEW) CMN (751028101)	02/17/2011	05/26/2011	12 00	1,050 01	0 00	776 54	273 47
RALCORP HLDGS INC (NEW) CMN (751028101)	02/17/2011	05/26/2011	24 00	2,096 65	0 00	1,553 08	543 57
RALCORP HLDGS INC (NEW) CMN (751028101)	02/17/2011	05/27/2011	17 00	1,495 19	0.00	1,100 10	395 10
RALCORP HLDGS INC (NEW) CMN (751028101)	02/17/2011	05/31/2011	8 00	701 56	0.00	517.69	183 87
RALCORP HLDGS INC (NEW) CMN (751028101)	02/17/2011	06/02/2011	8 00	702 01	0 00	517 69	184 32
RALCORP HLDGS INC (NEW) CMN (751028101)	02/17/2011	06/06/2011	19 00	1,643 62	0 00	1,229 52	414 10
RALCORP HLDGS INC (NEW) CMN (751028101)	02/17/2011	06/07/2011	1 00	86 49	0 00	64 71	21 78
RALCORP HLDGS INC (NEW) CMN (751028101)	02/17/2011	06/08/2011	2 00	172 49	0 00	129 42	43 07
RALCORP HLDGS INC (NEW) CMN (751028101)	02/17/2011	06/08/2011	8 00	689 16	0 00	517 69	171 47
LIFE TECHNOLOGIES CORPORATION CMN (53217V109)	02/17/2011	06/09/2011	125 00	6,387 05	0 00	6,742 03	(354 98)
RALCORP HLDGS INC (NEW) CMN (751028101)	02/17/2011	06/13/2011	26 00	2,237 10	0 00	1,682 50	554 60
AIRGAS INC CMN (009363102)	03/11/2011	07/25/2011	11 00	772 18	0 00	688.61	83.57
AMAZON COM INC CMN (023135106)	02/17/2011	07/25/2011	4 00	855 62	0 00	750 52	105 10
ANSYS INC CMN (03662Q105)	02/17/2011	07/25/2011	12 00	633 94	0 00	658 01	(24 07)
APPLE, INC CMN (037833100)	02/17/2011	07/25/2011	2 00	792 90	0 00	715.70	77 20
BROOKFIELD ASSET MANAGEMENT IN CMN (112585104)	02/17/2011	07/25/2011	17 00	550 10	0 00	549 44	0 66
C H ROBINSON WORLDWIDE INC CMN (12541W209)	02/17/2011	07/25/2011	7 00	566 00	0 00	526 92	39 08
CARBO CERAMICS INC CMN (140781105)	02/17/2011	07/25/2011	3 00	542 50	0 00	369 66	172 84
CHARLES SCHWAB CORPORATION CMN (808513105)	02/17/2011	07/25/2011	54 00	827 26	0 00	1,038 29	(211 03)
CHOICE HOTELS INTL INC CMN (169905106)	02/17/2011	07/25/2011	15 00	483 14	0 00	615 46	(132 32)
CITRIX SYSTEMS INC CMN (177376100)	02/17/2011	07/25/2011	6 00	449 39	0 00	431 85	17.54
COMMUNITY HEALTH SYS INC CMN (203668108)	02/17/2011	07/25/2011	15 00	386.84	0 00	588 79	(201 95)
CONCHO RESOURCES INC CMN (20605P101)	02/17/2011	07/25/2011	10 00	975 58	0 00	1,048.53	(72 94)
CORE LABORATORIES N V CMN (N22717107)	02/17/2011	07/25/2011	6 00	669 28	0 00	619 89	49 39

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds[5]	Total Accretion (Amortization)	Cost Basis[4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
DICKS SPORTING GOODS INC CMN (253393102)	02/17/2011	07/25/2011	17 00	671 48	0 00	646 20	25.28
DISCOVERY COMMUNICATIONS, INC CMN SERIES A (25470F104)	02/17/2011	07/25/2011	21 00	845 02	0 00	914 80	(69 78)
EATON VANCE CORP (NON-VTG) CMN (278265103)	02/17/2011	07/25/2011	12 00	337 55	0 00	405 64	(68 09)
ECOLAB INC CMN (278865100)	02/17/2011	07/25/2011	7.00	368 05	0 00	332 82	35 23
EDWARDS LIFESCIENCES CORP CMN (28176E108)	02/17/2011	07/25/2011	8 00	604 22	0 00	707 91	(103 69)
EDWARDS LIFESCIENCES CORP CMN (28176E108) Disallowed Loss							(103 69)
EQUINIX INC CMN (29444U502)	02/17/2011	07/25/2011	7 00	702 71	0 00	638 80	63 91
FACTSET RESEARCH SYSTEMS INC CMN (303075105)	02/17/2011	07/25/2011	8 00	766 94	0 00	858 02	(91 08)
FASTENAL CO CMN (311900104)	02/17/2011	07/25/2011	22 00	751 28	0 00	695 41	55 88
HYATT HOTELS CORPORATION CMN CLASS A (448579102)	02/17/2011	07/25/2011	25 00	1,031.73	0 00	1,221 17	(189.44)
HYATT HOTELS CORPORATION CMN CLASS A (448579102) Disallowed Loss							(189 44)
IDEXX LABORATORIES CMN (45168D104)	02/17/2011	07/25/2011	9 00	778 23	0 00	701 16	77 07
INTUITIVE SURGICAL, INC CMN (46120E602)	02/17/2011	07/25/2011	2 00	801 34	0 00	677 93	123 41
METTLER-TOLEDO INTL CMN (592688105)	02/17/2011	07/25/2011	4 00	657 38	0 00	672 22	(14 84)
MOLYCORP, INC CMN (608753109)	02/17/2011	07/25/2011	11 00	653 60	0 00	546 64	106.96
MORNINGSTAR, INC CMN (617700109)	02/17/2011	07/25/2011	9 00	557 44	0 00	508.37	49 07
MSCI INC CMN CLASS A (55354G100)	02/17/2011	07/25/2011	20 00	751 98	0 00	729 30	22 68
NIELSEN HOLDINGS B V CMN (N63218106)	03/11/2011	07/25/2011	25 00	760 98	0 00	656 46	104 52
PEGASYSTEMS INC CMN (705573103)	02/17/2011	07/25/2011	12 00	527 02	0 00	467 60	59 42
POLO RALPH LAUREN CORPORATION CLASS A COMMON STOCK (731572103)	02/17/2011	07/25/2011	5 00	694 23	0 00	628 42	65 81
POLYCOM INC CMN (73172K104)	02/17/2011	07/25/2011	17 00	516 79	0 00	401 93	114 86
PRICELINE COM INC CMN (741503403)	02/17/2011	07/25/2011	1 00	533 93	0 00	460 70	73.23
SBA COMMUNICATIONS CORP CMN (78388J106)	02/17/2011	07/25/2011	12.00	455 27	0 00	523 80	(68 53)

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds[5]	Total Accretion (Amortization)	Cost Basis[4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
SM ENERGY COMPANY CMN (78454L100)	02/17/2011	07/25/2011	4 00	316 11	0 00	261 91	54 20
TETRA TECH INC (NEW) CMN (88162G103)	02/17/2011	07/25/2011	23 00	523 69	0 00	535 08	(11 39)
VERISK ANALYTICS INC CMN CLASS A (92345Y106)	02/17/2011	07/25/2011	19 00	638 38	0 00	636 60	1 78
VIACOM INC CMN CLASS B (92553P201)	02/17/2011	07/25/2011	15 00	759 58	0 00	685 10	74 48
WEBMD HEALTH CORP CMN (94770V102)	02/17/2011	07/25/2011	12 00	439 07	0 00	634 20	(195 13)
VIACOM INC CMN CLASS B (92553P201)	02/17/2011	08/29/2011	95 00	4,477 55	0 00	4,338 94	138 61
NETFLIX COM INC CMN (64110L106)	08/22/2011	09/16/2011	15.00	2,405 62	0 00	3,087 62	(682.00)
NETFLIX COM INC CMN (64110L106) Disallowed Loss							(409 20)
WEBMD HEALTH CORP CMN (94770V102)	02/17/2011	09/23/2011	39 00	1,150 47	0 00	2,061 15	(910 68)
WEBMD HEALTH CORP CMN (94770V102)	06/09/2011	09/26/2011	60 00	1,775.76	0 00	2,848 78	(1,073 03)
WEBMD HEALTH CORP CMN (94770V102)	02/17/2011	09/26/2011	124 00	3,669.90	0 00	6,553 40	(2,883 51)
NETFLIX COM INC CMN (64110L106)	08/22/2011	09/30/2011	5 00	561 83	0 00	1,029 21	(467 38)
NETFLIX COM INC CMN (64110L106)	08/22/2011	09/30/2011	9 00	1,011 29	0 00	2,422.62	(1,411 33)
VIACOM INC CMN CLASS B (92553P201)	02/17/2011	10/03/2011	188 00	6,934 62	0 00	8,586 54	(1,651 92)
BROOKFIELD ASSET MANAGEMENT IN CMN (112585104)	02/17/2011	10/12/2011	37 00	990 15	0 00	1,195 85	(205 70)
CITRIX SYSTEMS INC CMN (177376100)	02/17/2011	10/12/2011	18 00	1,131 95	0 00	1,295 56	(163.61)
DISCOVERY COMMUNICATIONS, INC CMN SERIES A (25470F104)	02/17/2011	10/12/2011	32 00	1,301 61	0 00	1,393 99	(92.38)
POLYCOM INC CMN (73172K104)	02/17/2011	10/12/2011	53 00	1,151 93	0 00	1,253 09	(101 16)
POLYCOM INC CMN (73172K104)	02/17/2011	10/20/2011	132 00	2,061.27	0 00	3,120 90	(1,059 63)
CITRIX SYSTEMS INC CMN (177376100)	02/17/2011	10/21/2011	104 00	6,662 10	0 00	7,485 45	(823 35)
POLYCOM INC CMN (73172K104)	02/17/2011	10/21/2011	130 00	2,119 76	0 00	3,073 62	(953 86)
GREEN MNTN COFFEE ROASTERS INC CMN (393122106)	10/12/2011	10/25/2011	23 00	1,565.99	0 00	2,068 26	(502.27)
GREEN MNTN COFFEE ROASTERS INC CMN (393122106)	10/04/2011	10/25/2011	44 00	2,995 80	0 00	3,937 93	(942 13)
MOLYCORP, INC CMN (608753109)	06/09/2011	12/06/2011	11 00	349 58	0 00	585 59	(236 01)
MOLYCORP, INC CMN (608753109)	03/22/2011	12/06/2011	31 00	985 17	0 00	1,511 56	(526 39)

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[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

Goldman Sachs

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
MOLYCORP, INC CMN (608753109)	02/17/2011	12/06/2011	37 00	1,175 85	0 00	1,838 70	(662 86)
MOLYCORP, INC CMN (608753109)	06/09/2011	12/07/2011	76 00	2,346 08	0 00	4,045 89	(1,699 81)
COMMUNITY HEALTH SYS INC CMN (203668108)	02/17/2011	12/08/2011	282 00	5,000 04	0 00	11,069 26	(6,069 22)
CHARLES SCHWAB CORPORATION CMN (808513105)	02/17/2011	12/09/2011	89 00	1,068 05	0 00	1,711 25	(643.20)
MOLYCORP, INC CMN (608753109)	06/09/2011	12/09/2011	62 00	1,783.74	0 00	3,300 59	(1,516 85)
Net Covered Short-Term Disallowed Losses							**(702.33)**
Net Covered Short-Term Gains (Losses)				**135,737.87**	**0.00**	**157,099.77**	**(20,659.55)**

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently You should consult with your own tax advisor to determine your correct basis

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment

FORM 990PF, PART I - INTEREST ON TEMPORARY CASH INVESTMENTS

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
GOLDMAN SACHS ACCT #57045	128.	128.	
GOLDMAN SACHS ACCT #57241	24.	24.	
GOLDMAN SACHS ACCT #57242	15.	15.	
GOLDMAN SACHS ACCT #57243	13.	13.	
GOLDMAN SACHS ACCT #57253	61.	61.	
GOLDMAN SACHS ACCT #81182	53.	53.	
GOLDMAN SACHS ACCT #81183	24.	24.	
TOTAL	318.	318.	

FORM 990PF, PART I - DIVIDENDS AND INTEREST FROM SECURITIES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
GOLDMAN SACHS ACCOUNTS	172,317.	172,317.	
LESS GOLDMAN SACHS ACCRUED INTEREST PAID	-7,380.	-7,380.	
LESS GS AMORTIZATION OF BOND PREMIUM	-15,367.	-15,367.	
LAZARD LTD. PTP	86.	86.	
TOTAL	149,656.	149,656.	

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
MILLER COOPER & CO, LTD	29,847.			29,847.
TOTALS	29,847.			29,847.

FORM 990PF, PART I - OTHER PROFESSIONAL FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
GS ACCT 57241- INVESTMENT FEES	5,286.	5,286.		
GS ACCT 57242- INVESTMENT FEES	4,213.	4,213.		
GS ACCT 57243- INVESTMENT FEES	5,006.	5,006.		
GS ACCT 57253- INVESTMENT FEES	10,294.	10,294.		
GS ACCT 81182- INVESTMENT FEES	5,379.	5,379.		
GS ACCT 81183- INVESTMENT FEES	4,598.	4,598.		
TOTALS	34,776.	34,776.		

FORM 990PF, PART I - TAXES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
IL CHARITY BUREAU FILING FEE	15.			
FEDERAL TAXES	2,906.			
FOREIGN TAXES	2,284.	2,284.		
TOTALS	5,205.	2,284.		

FORM 990PF, PART I - OTHER EXPENSES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
ADMINISTRATION FEE	287.	287.		
TOTALS	287.	287.		

FORM 990PF, PART II - OTHER INVESTMENTS

DESCRIPTION		BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
GOLDMAN SACHS		4,653,304.	5,078,430.	4,925,341.
	TOTALS	4,653,304.	5,078,430.	4,925,341.

FORM 990PF, PART VIII - LIST OF OFFICERS, DIRECTORS, AND TRUSTEES

ATTACHMENT 8

NAME AND ADDRESS	TITLE AND AVERAGE HOURS PER WEEK DEVOTED TO POSITION	COMPENSATION	CONTRIBUTIONS TO EMPLOYEE BENEFIT PLANS	EXPENSE ACCT AND OTHER ALLOWANCES
KEITH BROWN DUBOIS 2841 BENNETT'S POND ROAD WILLIAMSBURG, VA 23185	TRUSTEE	0	0	0
ROBERT A. BROWN 1203 WINDSOR WAY WASHINGTON, IL 61571	TRUSTEE	0	0	0
CHARLES S. BROWN, JR. 346 ROCK BEACH ROAD ROCHESTER, NY 14617	TRUSTEE	0	0	0
	GRAND TOTALS	0	0	0

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
HERITAGE HUMANE SOCIETY 430 WALLER MILL ROAD WILLIAMSBURG, VA 23185	NONE PUBLIC CHARITY	TO SUPPORT ANIMAL WELFARE	3,500.
ILLINOIS WESLEYAN UNIVERSITY PO BOX 2900 BLOOMINGTON, IL 61702-2900	NONE PUBLIC CHARITY	TO SUPPORT HIGHER EDUCATION	10,000.
CHRISTIAN CAMPUS HOUSE 2231 S 4TH STREET PO BOX 172 CHARLESTON, IL 61920	NONE PUBLIC CHARITY	RELIGIOUS TEACHING AND FELLOWSHIP FOR COLLEGE STUDENTS	8,800.
BRADLEY UNIVERSITY 1501 WESWT BRADLEY AVENUE PEORIA, IL 61625	NONE PUBLIC CHARITY	TO SUPPORT HIGHER EDUCATION	5,000.
CHILDREN'S HOSPITAL OF ILLINOIS 530 NE GLEN OAK AVE PEORIA, IL 61637	NONE PUBLIC CHARITY	FULL SERVICE HEALTHCARE FOR CHILDREN	5,000.
RIVERSIDE BIBLE CONFERENCE 6355 COUNTY ROAD DD AMHERST, WI 54406	NONE PUBLIC CHARITY	RELIGIOUS CAMP AND RECREATION	10,000.

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
CORNELL UNIVERSITY 256 CARPENTER HALL ITHACA, NY 14853	NONE PUBLIC CHARITY	TO SUPPORT HIGHER EDUCATION	15,000.
WILLIAMSBURG SYMPHONIA LEAGUE P.O. BOX 400 WILLIAMSBURG, VA 23187	NONE PUBLIC CHARITY	TO SUPPORT AND PROMOTE PROFESSIONAL FINE ARTS	7,500.
SOUTH SIDE MISSION 1127 S LARAMIE STREET PEORIA, IL 61065	NONE PUBLIC CHARITY	TO PROVIDE FOOD, CLOTHING, AND HOUSING TO THE NEEDY	5,000.
ROANOKE COLLEGE 221 COLLEGE LANE SALEM, VA 24153	NONE PUBLIC CHARITY	TO SUPPORT HIGHER EDUCATION	10,000
DARE 2 SHARE MINISTRIES INTERNATIONAL P.O BOX 745323 ARVADA, CO 80006	NONE PUBLIC CHARITY	RELIGIOUS EDUCATION AND ACTIVITIES FOR YOUNG ADULTS IN HIGH SCHOOL AND COLLEGE	10,000.
WILLIAMSBURG YOUTH ORCHESTRA PO BOX 1502 WILLIAMSBURG, VA 23187-1502	NONE PUBLIC CHARITY	MUSIC EDUCATION AND PERFORMANCE OPPORTUNITIES FOR MUSIC STUDENTS	5,000.

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
JAMESTOWN YORKTOWN FOUNDATION INC. PO BOX 1607 WILLIAMSBURG, VA 23187	NONE PUBLIC CHARITY	EARLY AMERICAN LIVING-HISTORY EXPERIENCE	10,000.
DREAM CENTER PEORIA 714 HAMILTON BLVD PEORIA, IL 61603	NONE PUBLIC CHARITY	TO PROVIDE CLOTHING AND HOUSEHOLD ITEMS, AS WELL AS AFTER-SCHOOL PROGRAMS TO THE NEEDY	5,000
NAZARETH COLLEGE OFFICE OF DEVELOPMENT 4245 EAST AVENUE ROCHESTER, NY 14618	NONE PUBLIC CHARITY	TO SUPPORT HIGHER EDUCATION	10,000
REACH OUT AND READ 56 ROLAND STREET, SUITE 100 BOSTON, MA 02129-1243	NONE PUBLIC CHARITY	TO PROMOTE EARLY LITERACY AND SCHOOL READINESS IN CHILDREN AND PARENTS	5,000
COLLEGE AVENUE BAPTIST CHURCH 4747 COLLEGE AVE SAN DIEGO, CA 92115	NONE PUBLIC CHARITY	COMMUNITY RELIGIOUS OUTREACH	5,000
PEORIA CHRISTIAN SCHOOL 3506 NORTH CALIFORNIA AVENUE PEORIA, IL 61603	NONE PUBLIC CHARITY	TO SUPPORT EDUCATION	10,000

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
THE WHEATON FUND 501 COLLEGE AVE WHEATON, IL 60187	NONE PUBLIC CHARITY	TO SUPPORT HIGHER EDUCATION	1,000
SPIRITUS CHRISTI PRISON OUTREACH 934 CULVER ROAD ROCHESTER, NY 14609	NONE PUBLIC CHARITY	TO SUPPORT MENTORS COMMITED TO OFFERING RESOURCES TO INCARCERATED INDVIDUALS AND EX-OFFENDERS	20,000.
STRALTON FOUNDATION HURRICANE RELIEF PO BOX 523 STRATTON MOUNTAIN, VT 05155	NONE PUBLIC CHARITY	HURRICANE RELIEF	10,000
MESSIAH LUTHERAN CHURCH 2848 COUNTRY ROAD H2 MOUNDS VIEW, MN 55112	NONE PUBLIC CHARITY	COMMUNITY RELIGIOUS OUTREACH	5,000.
AMERICAN RED CROSS 2025 E STREET NW WASHINGTON, DC 20006	NONE PUBLIC CHARITY	TO SUPPORT AID ACROSS THE UNITED STATES	10,000.
ST CATHERINE'S SCHOOL FOUNDATION 6001 GROVE AVENUE RICHMOND, VA 23226	NONE PUBLIC CHARITY	TO SUPPORT YOUNG WOMEN'S PURSUIT OF HIGHER EDUCATION.	50,000.
		TOTAL CONTRIBUTIONS PAID	235,800.