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

2012

Open to Public Inspection

For calendar year 2012 or tax year beginning , 2012, 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: [X] 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)* ▶ $ 5,844,392.

J Accounting method [X] 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))*

	Line	Description	(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	396.	396.	ATCH 1	
	4	Dividends and interest from securities	132,722.	132,722.	ATCH 2	
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	57,663.			
	b	Gross sales price for all assets on line 6a 3,131,617.				
	7	Capital gain net income (from Part IV, line 2)		57,663.		
	8	Net short-term capital gain			4,965.	
	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	481,358.	190,781.	4,965.	
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	14,922.			14,922.
	c	Other professional fees (attach schedule) *	37,174.	37,174.		
	17	Interest				
	18	Taxes (attach schedule) (see instructions) ATCH 5	5,849.			
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)				
	24	**Total operating and administrative expenses.** Add lines 13 through 23	57,945.	38,437.		14,922.
	25	Contributions, gifts, grants paid	260,580.			260,580.
	26	**Total expenses and disbursements.** Add lines 24 and 25	318,525.	38,437.	0	275,502.
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	162,833.			
	b	**Net investment income** (if negative, enter -0-)		152,344.		
	c	**Adjusted net income** (if negative, enter -0-)			4,965.	

RECEIVED
MAY 1 3 2013
OGDEN, UT
IRS-OSC

SCANNED MAY 1 5 2013

JSA **For Paperwork Reduction Act Notice, see instructions.** *ATCH 4 Form **990-PF** (2012)

2E1410 1 000

59717P 4116 4/22/2013 7:47:09 AM V 12-4.1F 01479

9

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 (a) Book Value	End of year (b) Book Value	(c) Fair Market Value
Assets			
1 Cash - non-interest-bearing			
2 Savings and temporary cash investments	366,211.	437,886.	437,886.
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 6	5,078,430.	5,169,588.	5,406,506.
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)	5,444,641.	5,607,474.	5,844,392.
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	5,444,641.	5,607,474.	
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)	5,444,641.	5,607,474.	
31 **Total liabilities and net assets/fund balances** (see instructions)	5,444,641.	5,607,474.	

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	5,444,641.
2 Enter amount from Part I, line 27a	2	162,833.
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	5,607,474.
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	5,607,474.

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	57,663.
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	4,965.

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))
2011	262,356.	5,229,989.	0.050164
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

2	Total of line 1, column (d)	2	0.244396
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	0.048879
4	Enter the net value of noncharitable-use assets for 2012 from Part X, line 5	4	5,467,893.
5	Multiply line 4 by line 3	5	267,265.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	1,523.
7	Add lines 5 and 6	7	268,788.
8	Enter qualifying distributions from Part XII, line 4	8	275,502.

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 ▶ [X] and enter 1% of Part I, line 27b		1	1,523.
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	1,523.
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	1,523.
6	Credits/Payments			
a	2012 estimated tax payments and 2011 overpayment credited to 2012	6a 3,320.		
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	3,320.
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	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶		10	1,797.
11	Enter the amount of line 10 to be **Credited to 2013 estimated tax** ▶ 1,797. **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 Instructions for the 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 2012 or the taxable year beginning in 2012 (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

JSA
2E1440 1 000
59717P 4116 4/22/2013 7:47:09 AM V 12-4.1F 01479

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 2012, 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 2012?		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 2012, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2012?	☐ 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 2012 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 2012)*		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 2012?		4b		X

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

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

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

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

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

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

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

b If any answer is "Yes" to 5a(1)-(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)? **5b**

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 ☒ No

If "Yes," attach the statement required by Regulations section 53 4945-5(d)

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

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

If "Yes" to 6b, file Form 8870

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

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **7b**

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
ATCH 7		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 ▶

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 ▶	

\

JSA
2E1465 1 000
59717P 4116 4/22/2013 7:47:09 AM V 12-4.1F 01479

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	5,300,737.
b	Average of monthly cash balances	1b	250,423.
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	5,551,160.
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	5,551,160.
4	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	83,267.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	5,467,893.
6	**Minimum investment return.** Enter 5% of line 5	6	273,395.

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	273,395.
2a	Tax on investment income for 2012 from Part VI, line 5	2a	1,523.		
b	Income tax for 2012. (This does not include the tax from Part VI.)	2b			
c	Add lines 2a and 2b			2c	1,523.
3	Distributable amount before adjustments Subtract line 2c from line 1			3	271,872.
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	271,872.
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	271,872.

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	275,502.
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	275,502.
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	1,523.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	273,979.

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 2011	(c) 2011	(d) 2012
1 Distributable amount for 2012 from Part XI, line 7				271,872.
2 Undistributed income, if any, as of the end of 2012				
a Enter amount for 2011 only			34,844.	
b Total for prior years 20 10 ,20 09 ,20 08				
3 Excess distributions carryover, if any, to 2012				
a From 2007				
b From 2008				
c From 2009				
d From 2010				
e From 2011				
f Total of lines 3a through e				
4 Qualifying distributions for 2012 from Part XII, line 4 ▶ $ 275,502.				
a Applied to 2011, but not more than line 2a			34,844.	
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 2012 distributable amount				240,658.
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2012 *(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 2011 Subtract line 4a from line 2a Taxable amount - see instructions				
f Undistributed income for 2012 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2013				31,214.
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 2007 not applied on line 5 or line 7 (see instructions)				
9 **Excess distributions carryover to 2013.** Subtract lines 7 and 8 from line 6a	0			
10 Analysis of line 9				
a Excess from 2008				
b Excess from 2009				
c Excess from 2010				
d Excess from 2011				
e Excess from 2012				

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

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2012, 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			(e) Total
	(a) 2012	(b) 2011	(c) 2010	(d) 2009	
2 a 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 or e-mail 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*				
ATCH 8				
Total . . . . ▶ **3a**				260,580.
b *Approved for future payment*				
Total . . . . ▶ **3b**				

JSA
2E1491 1 000

59717P 4116 4/22/2013 7:47:09 AM V 12-4.1F 01479

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	396.	
4 Dividends and interest from securities			14	132,722.	
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	57,663.	
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)				190,781.	

13 Total. Add line 12, columns (b), (d), and (e) . . . . 13 190,781.

(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

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 Dwiro | 5/8/13 | 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		5/6/2013		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	

JSA
2E1493 1 000
59717P 4116 4/22/2013 7:47:09 AM V 12-4.1F 01479

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

2012

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

Employer identification number
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					4,781.	
		GOLDMAN SACHS- 57243 ST- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
37,781.		37,520.					261.	
		GOLDMAN SACHS- 57243 LT- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
40,527.		41,721.					-1,194.	
		GOLDMAN SACHS- 57243 LT- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
113,162.		94,030.					19,132.	
		GOLDMAN SACHS- 57253 ST- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	09/07/2011	06/14/2012
102,064.		99,924.					2,140.	
		GOLDMAN SACHS- 57253 LT- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
1,043,696.		1,023,713.					19,983.	
		GOLDMAN SACHS- 81183 ST- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
32,879.		34,369.					-1,490.	
		GOLDMAN SACHS- 81183 LT- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
108,120.		112,063.					-3,943.	
		GOLDMAN SACHS- 57242 ST- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
370,111.		369,849.					262.	
		GOLDMAN SACHS- 57242 ST- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
31,037.		28,607.					2,430.	
		GOLDMAN SACHS- 57242 LT- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
1,088,319.		1,089,611.					-1,292.	
		GOLDMAN SACHS- 81182 ST- SEE ATTACHED PROPERTY TYPE: SECURITIES				P	VARIOUS	VARIOUS
13,904.		12,542.					1,362.	
		GOLDMAN SACHS- 81182 LT- SEE ATTACHED				P	VARIOUS	VARIOUS

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)	
		PROPERTY TYPE: SECURITIES						
145,236.		130,005.					15,231.	
TOTAL GAIN(LOSS)							57,663.	

JSA
2E1730 1 000
59717P 4116 4/22/2013 7:47:09 AM V 12-4.1F 01479

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	1,362 19	Net Covered Long-Term Gains (Losses)	15,231 29	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)	**1,362.19**	**Total Long-Term Gains (Losses)**	**15,231.29**	**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)							
PFIZER INC CMN (717081103)	02/17/2011	01/05/2012	160 00	3,432 46	0 00	3,078 40	354 06
MICROSOFT CORPORATION CMN (594918104)	02/17/2011	01/26/2012	40 00	1,184 61	0 00	1,078 40	106 21
NEWS CORPORATION CMN CLASS A (65248E104)	02/17/2011	01/26/2012	220 00	4,131 59	0 00	3,777 18	354 41
TOTAL SYS SVC INC CMN (891906109)	02/17/2011	01/26/2012	121 00	2,623 84	0 00	2,141 48	482 36
AVON PRODUCTS INC CMN (054303102)	09/13/2011	03/27/2012	15 00	289 04	0 00	318 51	(29 47)
THE BANK OF NY MELLON CORP CMN (064058100)	09/23/2011	03/27/2012	30 00	739 78	0 00	564 49	175 29
PHILLIPS 66 CMN (718546104)	06/29/2011	05/09/2012	5 00	157 29	0 00	169 48	(12 19)
RESEARCH IN MOTION LIMITED CMN (760975102)	12/16/2011	11/23/2012	40 00	465 03	0 00	538 55	(73 52)
RESEARCH IN MOTION LIMITED CMN (760975102)	12/16/2011	12/13/2012	65 00	880 18	0 00	875 14	5 04
Net Covered Short-Term Gains (Losses)				**13,903.82**	**0.00**	**12,541.63**	**1,362.19**

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)
Covered Long-Term Gains (Losses)							
MICROSOFT CORPORATION CMN (594918104)	02/17/2011	03/01/2012	95 00	3,066 58	0 00	2,561 20	505 38

[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

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)
Covered Long-Term Gains (Losses)							
BARD C R INC N J CMN (067383109)	02/17/2011	03/27/2012	15 00	1,485 79	0 00	1,465 33	20 46
CISCO SYSTEMS, INC CMN (17275R102)	02/17/2011	03/27/2012	20 00	419 59	0 00	400.78	18 81
CISCO SYSTEMS, INC CMN (17275R102)	02/17/2011	03/27/2012	250 00	5,244 90	0 00	4,655 60	589 30
COMCAST CORPORATION CMN CLASS A NON VOTING (20030N200)	02/17/2011	03/27/2012	90 00	2,696 35	0 00	2,130 30	566 05
CONOCOPHILLIPS CMN (20825C104)	02/17/2011	03/27/2012	10 00	771 28	0 00	744 80	26 48
CORNING INCORPORATED CMN (219350105)	02/17/2011	03/27/2012	30 00	434 09	0 00	669 00	(234 91)
H & R BLOCK INC CMN (093671105)	02/17/2011	03/27/2012	145 00	2,478 00	0 00	2,054 87	423 13
MICROSOFT CORPORATION CMN (594918104)	02/17/2011	03/27/2012	40 00	1,300 01	0 00	1,078 40	221 61
NEWS CORPORATION CMN CLASS A (65248E104)	02/17/2011	03/27/2012	350 00	7,094 69	0 00	6,009 15	1,085 54
PEPSICO INC CMN (713448108)	02/17/2011	03/27/2012	5 00	329 14	0 00	316 25	12 89
PFIZER INC CMN (717081103)	02/17/2011	03/27/2012	30 00	679 33	0 00	577 20	102 13
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	02/17/2011	03/27/2012	30 00	2,025 26	0 00	1,908 30	116 96
STRYKER CORP CMN (863667101)	02/17/2011	03/27/2012	20 00	1,112 37	0 00	1,216 99	(104 62)
SYSCO CORPORATION CMN (871829107)	02/17/2011	03/27/2012	30 00	898 07	0 00	848 05	50 02
U S BANCORP CMN (902973304)	02/17/2011	03/27/2012	65 00	2,070 96	0 00	1,860 30	210 66
UNITEDHEALTH GROUP INCORPORATE CMN (91324P102)	02/17/2011	03/27/2012	10 00	550 09	0 00	423 80	126 29
WAL MART STORES INC CMN (931142103)	02/17/2011	03/27/2012	20 00	1,221 77	0 00	1,090 40	131 37
COCA-COLA COMPANY (THE) CMN (191216100)	02/17/2011	04/12/2012	25 00	1,799 47	0 00	1,585 00	214 47
MICROSOFT CORPORATION CMN (594918104)	02/17/2011	04/12/2012	40 00	1,235 62	0 00	1,078 40	157 22
UNITEDHEALTH GROUP INCORPORATE CMN (91324P102)	02/17/2011	04/12/2012	10 00	581 79	0 00	423 80	157 99
COCA-COLA COMPANY (THE) CMN (191216100)	02/17/2011	04/27/2012	75 00	5,764 61	0 00	4,755 00	1,009 61
PHILLIPS 66 CMN (718546104)	02/17/2011	05/01/2012	0 50	15 16	0 00	0 00	15 16
PHILLIPS 66 CMN (718546104)	02/17/2011	05/09/2012	137 00	4,309 65	0 00	4,692 43	(382 78)
WAL MART STORES INC CMN (931142103)	02/17/2011	07/06/2012	60 00	4,264 69	0 00	3,271 20	993 49

[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

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)
Covered Long-Term Gains (Losses)							
BARD C R INC N J CMN (067383109)	02/17/2011	07/26/2012	20 00	1,950 55	0 00	1,953 78	(3 23)
CISCO SYSTEMS, INC CMN (17275R102)	02/17/2011	07/26/2012	55 00	847 13	0 00	1,102 16	(255 03)
CISCO SYSTEMS, INC CMN (17275R102) Disallowed Loss							255 03
CISCO SYSTEMS, INC CMN (17275R102)	03/28/2011	07/26/2012	125 00	1,925 30	0 00	2,167 55	(242 25)
CISCO SYSTEMS, INC CMN (17275R102) Disallowed Loss							135 66
CLOROX CO (THE) (DELAWARE) CMN (189054109)	02/17/2011	07/26/2012	30 00	2,183 35	0 00	2,018 10	165 25
COCA-COLA COMPANY (THE) CMN (191216100)	02/17/2011	07/26/2012	25 00	1,970 20	0 00	1,585 00	385 20
COMCAST CORPORATION CMN CLASS A NON VOTING (20030N200)	02/17/2011	07/26/2012	135 00	4,222 78	0 00	3,195 45	1,027 33
CONOCOPHILLIPS CMN (20825C104)	02/17/2011	07/26/2012	30 00	1,631 96	0 00	1,722 50	(90 54)
EXXON MOBIL CORPORATION CMN (30231G102)	02/17/2011	07/26/2012	10 00	864 58	0 00	838 10	26 48
H & R BLOCK INC CMN (093671105)	02/17/2011	07/26/2012	30 00	483 89	0 00	425 15	58 74
JOHNSON & JOHNSON CMN (478160104)	02/17/2011	07/26/2012	50 00	3,445 42	0 00	3,018 00	427 42
MICROSOFT CORPORATION CMN (594918104)	02/17/2011	07/26/2012	125 00	3,642 41	0 00	3,370 00	272 41
NEWS CORPORATION CMN CLASS A (65248E104)	02/17/2011	07/26/2012	515 00	11,634 10	0 00	8,842 04	2,792 06
PEPSICO INC CMN (713448108)	02/17/2011	07/26/2012	140 00	10,006 97	0 00	8,855 00	1,151 97
PFIZER INC CMN (717081103)	02/17/2011	07/26/2012	110 00	2,589 82	0 00	2,116 40	473 42
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	02/17/2011	07/26/2012	130 00	8,412 11	0 00	8,269 30	142 81
STRYKER CORP CMN (863667101)	02/17/2011	07/26/2012	10 00	511 78	0 00	608 49	(96 71)
SYSCO CORPORATION CMN (871829107)	02/17/2011	07/26/2012	60 00	1,726 16	0 00	1,696 10	30 06
U S BANCORP CMN (902973304)	02/17/2011	07/26/2012	65 00	2,185 49	0 00	1,860 30	325 19
UNITEDHEALTH GROUP INCORPORATE CMN (91324P102)	02/17/2011	07/26/2012	40 00	2,071 55	0 00	1,695 20	376 35
VIACOM INC CMN CLASS B (92553P201)	02/17/2011	07/26/2012	95 00	4,389 85	0 00	4,320 23	69 62
WAL MART STORES INC CMN (931142103)	02/17/2011	07/26/2012	15 00	1,107 42	0 00	817 80	289 62
COMCAST CORPORATION CMN CLASS A NON VOTING (20030N200)	02/17/2011	08/02/2012	10 00	332 61	0 00	236 70	95 91
UNITEDHEALTH GROUP INCORPORATE CMN (91324P102)	02/17/2011	08/20/2012	85 00	4,519 46	0 00	3,602 30	917 16

[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

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)
Covered Long-Term Gains (Losses)							
MICROSOFT CORPORATION CMN (594918104)	02/17/2011	10/09/2012	55 00	1,621 39	0 00	1,482 80	138 59
PFIZER INC CMN (717081103)	02/17/2011	10/10/2012	140 00	3,530 31	0 00	2,693 60	836 71
VIACOM INC CMN CLASS B (92553P201)	02/17/2011	10/12/2012	93 00	5,063 80	0 00	4,229 28	834 52
VIACOM INC CMN CLASS B (92553P201)	02/17/2011	10/15/2012	75 00	4,059 89	0 00	3,410 71	649 18
RESEARCH IN MOTION LIMITED CMN (760975102)	06/21/2011	11/21/2012	25 00	250 16	0 00	700 19	(450 03)
RESEARCH IN MOTION LIMITED CMN (760975102)	06/17/2011	11/21/2012	25 00	250 16	0 00	718 44	(468 28)
RESEARCH IN MOTION LIMITED CMN (760975102)	06/01/2011	11/21/2012	60 00	600 39	0 00	2,437 30	(1,836 91)
RESEARCH IN MOTION LIMITED CMN (760975102)	07/26/2011	11/23/2012	5 00	58 13	0 00	133 78	(75 65)
RESEARCH IN MOTION LIMITED CMN (760975102)	06/21/2011	11/23/2012	20 00	232 52	0 00	560 15	(327 63)
H & R BLOCK INC CMN (093671105)	02/17/2011	12/24/2012	130 00	2,409 36	0 00	1,842 30	567 06
H & R BLOCK INC CMN (093671105)	02/17/2011	12/26/2012	145 00	2,655 96	0 00	2,054 87	601 09
Net Covered Long-Term Disallowed Losses							**390.69**
Net Covered Long-Term Gains (Losses)				**145,236.22**	**0.00**	**130,395.62**	**15,231.29**

[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

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(1,490 46)	Net Covered Long-Term Gains (Losses)	(3,943 98)	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)	**(1,490.46)**	**Total Long-Term Gains (Losses)**	**(3,943.98)**	**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)							
DISCOVERY COMMUNICATIONS, INC CMN SERIES A (25470F104)	02/17/2011	01/03/2012	44 00	1,799 82	0 00	1,916 73	(116 91)
INTUITIVE SURGICAL, INC CMN (46120E602)	02/17/2011	01/03/2012	4 00	1,884 93	0 00	1,355 86	529.07
SBA COMMUNICATIONS CORP CMN (78388J106)	02/17/2011	01/03/2012	5.00	215 54	0 00	218 25	(2 71)
TETRA TECH INC (NEW) CMN (88162G103)	02/17/2011	01/03/2012	105 00	2,311 18	0 00	2,442 74	(131 56)
EQUINIX INC CMN (29444U502)	02/17/2011	01/04/2012	18 00	1,794 16	0 00	1,642 64	151 52
SBA COMMUNICATIONS CORP CMN (78388J106)	02/17/2011	01/04/2012	10 00	430 86	0 00	436 50	(5 64)
INTUITIVE SURGICAL, INC CMN (46120E602)	02/17/2011	01/20/2012	11 00	4,887 78	0 00	3,728 62	1,159 16
AIRGAS INC CMN (009363102)	03/11/2011	03/05/2012	10 00	811 58	0 00	626 01	185 57
CARMAX, INC CMN (143130102)	12/09/2011	03/05/2012	12 00	383 87	0 00	374 59	9 28
CERNER CORP CMN (156782104)	11/02/2011	03/05/2012	6.00	451 85	0 00	372 84	79 01
ITC HOLDINGS CORP CMN (465685105)	12/09/2011	03/05/2012	5 00	376 34	0 00	361 21	15 13
NIELSEN HOLDINGS B V CMN (N63218106)	03/11/2011	03/05/2012	22.00	647 88	0 00	577.68	70.20
PERRIGO COMPANY CMN (714290103)	08/22/2011	03/05/2012	4 00	421 67	0.00	346.17	75 50
PRECISION CASTPARTS CORP CMN (740189105)	10/12/2011	03/05/2012	3 00	499 46	0 00	494.18	5 28
WYNN RESORTS, LIMITED CMN (983134107)	10/04/2011	03/05/2012	4 00	491 79	0 00	467 87	23 92
CARMAX, INC CMN (143130102)	12/09/2011	07/26/2012	25 00	674 98	0 00	780.40	(105.42)

[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 GAINS AND LOSSES (Continued)

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)							
CARMAX, INC CMN (143130102) Disallowed Loss							105 42
CERNER CORP CMN (156782104)	11/02/2011	07/26/2012	9 00	701 98	0 00	559 26	142.72
ITC HOLDINGS CORP CMN (465685105)	12/09/2011	07/26/2012	19 00	1,373.29	0 00	1,372 60	0 69
PERRIGO COMPANY CMN (714290103)	08/22/2011	07/26/2012	6 00	682 84	0 00	519.25	163 59
PRECISION CASTPARTS CORP CMN (740189105)	10/12/2011	07/26/2012	5 00	777 08	0 00	823 63	(46 55)
PRECISION CASTPARTS CORP CMN (740189105) Disallowed Loss							9 31
WYNN RESORTS, LIMITED CMN (983134107)	10/04/2011	07/26/2012	5 00	461 88	0 00	584 84	(122 96)
WYNN RESORTS, LIMITED CMN (983134107) Disallowed Loss							24 59
NETFLIX COM INC CMN (64110L106)	07/06/2012	09/20/2012	13 00	746 67	0 00	1,079 20	(332 53)
NETFLIX COM INC CMN (64110L106)	07/10/2012	09/20/2012	23 00	1,321 03	0 00	1,889 91	(568 88)
NETFLIX COM INC CMN (64110L106)	07/12/2012	09/20/2012	26 00	1,493 34	0 00	2,191 27	(697 93)
NETFLIX COM INC CMN (64110L106)	07/09/2012	09/20/2012	29 00	1,665 65	0 00	2,380 54	(714.89)
NETFLIX COM INC CMN (64110L106)	07/26/2012	09/20/2012	39 00	2,240 01	0 00	2,235 40	4 61
NETFLIX COM INC CMN (64110L106)	07/05/2012	09/20/2012	58 00	3,331.30	0 00	4,730 35	(1,399.05)
Net Covered Short-Term Disallowed Losses							**139.32**
Net Covered Short-Term Gains (Losses)				**32,878.76**	**0.00**	**34,508.54**	**(1,490.46)**

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)
Covered Long-Term Gains (Losses)							
CONCHO RESOURCES INC CMN (20605P101)	02/17/2011	02/29/2012	46 00	4,910 00	0 00	4,823 22	86 78
AMAZON COM INC CMN (023135106)	02/17/2011	03/05/2012	4 00	721 90	0 00	750 52	(28 62)
ANSYS INC CMN (03662Q105)	02/17/2011	03/05/2012	11 00	693.80	0 00	603.17	90 63
APPLE, INC CMN (037833100)	02/17/2011	03/05/2012	2 00	1,063 98	0 00	715 70	348 28

[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 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)
Covered Long-Term Gains (Losses)							
BROOKFIELD ASSET MANAGEMENT IN CMN (112585104)	02/17/2011	03/05/2012	13 00	413 39	0 00	420 16	(6 77)
C H ROBINSON WORLDWIDE INC CMN (12541W209)	02/17/2011	03/05/2012	6 00	393 71	0 00	451 65	(57 94)
CARBO CERAMICS INC CMN (140781105)	02/17/2011	03/05/2012	4 00	354 67	0 00	492 88	(138 21)
CHARLES SCHWAB CORPORATION CMN (808513105)	02/17/2011	03/05/2012	43 00	591 45	0 00	826.78	(235 33)
CHOICE HOTELS INTL INC CMN (169905106)	02/17/2011	03/05/2012	13 00	482 55	0 00	533 40	(50 85)
CONCHO RESOURCES INC CMN (20605P101)	02/17/2011	03/05/2012	6 00	625 48	0 00	629.12	(3 64)
CORE LABORATORIES N V CMN (N22717107)	02/17/2011	03/05/2012	5 00	616 19	0 00	516 58	99 61
DICKS SPORTING GOODS INC CMN (253393102)	02/17/2011	03/05/2012	15 00	681 13	0 00	570 18	110.95
DISCOVERY COMMUNICATIONS, INC. CMN SERIES A (25470F104)	02/17/2011	03/05/2012	15 00	711 88	0 00	653.43	58 45
EATON VANCE CORP (NON-VTG) CMN (278265103)	02/17/2011	03/05/2012	10 00	281 39	0 00	338 03	(56 64)
ECOLAB INC CMN (278865100)	02/17/2011	03/05/2012	8 00	474 23	0 00	380 37	93 86
EDWARDS LIFESCIENCES CORP CMN (28176E108)	02/17/2011	03/05/2012	8 00	565 58	0 00	707 91	(142.33)
EQUINIX INC CMN (29444U502)	02/17/2011	03/05/2012	5 00	688 13	0 00	456 29	231 84
FACTSET RESEARCH SYSTEMS INC CMN (303075105)	02/17/2011	03/05/2012	7 00	602 68	0 00	750 77	(148 09)
FASTENAL CO CMN (311900104)	02/17/2011	03/05/2012	19 00	1,009 26	0 00	600 58	408 68
HYATT HOTELS CORPORATION CMN CLASS A (448579102)	02/17/2011	03/05/2012	22 00	898 46	0 00	1,074 63	(176 17)
IDEXX LABORATORIES CMN (45168D104)	02/17/2011	03/05/2012	8 00	679 58	0 00	623.26	56 32
INTUITIVE SURGICAL, INC CMN (46120E602)	02/17/2011	03/05/2012	1 00	513 15	0 00	338 97	174 18
METTLER-TOLEDO INTL CMN (592688105)	02/17/2011	03/05/2012	3 00	529 76	0 00	504 16	25.60
MORNINGSTAR, INC CMN (617700109)	02/17/2011	03/05/2012	8 00	479 67	0 00	451 88	27 79
MSCI INC CMN (55354G100)	02/17/2011	03/05/2012	17.00	596 93	0 00	619 91	(22.98)
PEGASYSTEMS INC CMN (705573103)	02/17/2011	03/05/2012	11.00	396 32	0 00	428.64	(32.32)
PRICELINE COM INC CMN (741503403)	02/17/2011	03/05/2012	1 00	637 90	0 00	460 70	177.20
RALPH LAUREN CORP CMN CLASS A (751212101)	02/17/2011	03/05/2012	4 00	703 91	0 00	502 74	201 17
SBA COMMUNICATIONS CORP CMN (78388J106)	02/17/2011	03/05/2012	10 00	474 89	0 00	436 50	38 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

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)
Covered Long-Term Gains (Losses)							
SM ENERGY COMPANY CMN (78454L100)	02/17/2011	03/05/2012	4 00	312 15	0.00	261.91	50 24
TETRA TECH INC (NEW) CMN (88162G103)	02/17/2011	03/05/2012	15 00	357 89	0 00	348 96	8 93
VERISK ANALYTICS INC. CMN CLASS A (92345Y106)	02/17/2011	03/05/2012	16 00	691 66	0 00	536 09	155.57
CONCHO RESOURCES INC. CMN (20605P101)	02/17/2011	03/22/2012	33 00	3,233 46	0 00	3,460 13	(226.67)
FASTENAL CO CMN (311900104)	02/17/2011	03/22/2012	34 00	1,822 34	0 00	1,074 72	747 62
TETRA TECH INC (NEW) CMN (88162G103)	02/17/2011	04/03/2012	3 00	80 15	0 00	69.79	10.36
TETRA TECH INC (NEW) CMN (88162G103)	02/17/2011	04/03/2012	75 00	1,984 79	0 00	1,744.82	239 97
TETRA TECH INC (NEW) CMN (88162G103)	02/17/2011	04/04/2012	12 00	313 02	0 00	279 17	33 85
TETRA TECH INC (NEW) CMN (88162G103)	02/17/2011	04/04/2012	104.00	2,700 98	0 00	2,419.48	281.50
TETRA TECH INC (NEW) CMN (88162G103)	02/17/2011	04/05/2012	61 00	1,582.54	0 00	1,419.12	163.42
TETRA TECH INC (NEW) CMN (88162G103)	02/17/2011	04/10/2012	35 00	894 80	0 00	814.25	80 55
TETRA TECH INC (NEW) CMN (88162G103)	02/17/2011	04/11/2012	29 00	744.59	0 00	674 66	69 93
EDWARDS LIFESCIENCES CORP CMN (28176E108)	02/17/2011	04/17/2012	40 00	2,849 14	0 00	3,539 55	(690 41)
CONCHO RESOURCES INC CMN (20605P101)	02/17/2011	05/31/2012	16 00	1,373 15	0 00	1,677 64	(304 49)
CORE LABORATORIES N V CMN (N22717107)	02/17/2011	05/31/2012	16 00	2,014 92	0 00	1,653.04	361.88
EQUINIX INC CMN (29444U502)	02/17/2011	05/31/2012	13 00	2,084 83	0 00	1,186 35	898 48
CONCHO RESOURCES INC CMN (20605P101)	02/17/2011	06/18/2012	29 00	2,563 85	0 00	3,040 72	(476 87)
CORE LABORATORIES N V CMN (N22717107)	02/17/2011	06/18/2012	13 00	1,535 70	0 00	1,343 09	192 61
SM ENERGY COMPANY CMN (78454L100)	02/17/2011	06/18/2012	27 00	1,241 22	0 00	1,767 90	(526 68)
CHARLES SCHWAB CORPORATION CMN (808513105)	02/17/2011	07/12/2012	140 00	1,735 95	0 00	2,691 85	(955 90)
EQUINIX INC CMN (29444U502)	02/17/2011	07/19/2012	13 00	2,131 63	0 00	1,186 35	945 28
AIRGAS INC CMN (009363102)	03/11/2011	07/26/2012	14 00	1,096.59	0 00	876.41	220 18
AMAZON COM INC CMN (023135106)	02/17/2011	07/26/2012	6 00	1,307 55	0 00	1,125 78	181 77
ANSYS INC CMN (03662Q105)	02/17/2011	07/26/2012	16.00	947 17	0.00	877 34	69 83
APPLE, INC CMN (037833100)	02/17/2011	07/26/2012	2 00	1,148 33	0 00	715 70	432 63

[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

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)
Covered Long-Term Gains (Losses)							
BROOKFIELD ASSET MANAGEMENT IN CMN (112585104)	02/17/2011	07/26/2012	19 00	630 59	0 00	614 08	16.51
C H ROBINSON WORLDWIDE INC CMN (12541W209)	02/17/2011	07/26/2012	9 00	468 79	0 00	677 47	(208 68)
C H ROBINSON WORLDWIDE INC CMN (12541W209) Disallowed Loss							23 19
CARBO CERAMICS INC CMN (140781105)	02/17/2011	07/26/2012	23 00	1,655 04	0.00	2,834.06	(1,179 02)
CHARLES SCHWAB CORPORATION CMN (808513105)	02/17/2011	07/26/2012	53 00	665 13	0.00	1,019.06	(353 93)
CHOICE HOTELS INTL INC CMN (169905106)	02/17/2011	07/26/2012	23 00	893 98	0 00	943 70	(49 72)
CHOICE HOTELS INTL INC CMN (169905106) Disallowed Loss							49 72
CONCHO RESOURCES INC CMN (20605P101)	02/17/2011	07/26/2012	4 00	327 87	0 00	419 41	(91 54)
CORE LABORATORIES N V CMN (N22717107)	02/17/2011	07/26/2012	6 00	662 98	0 00	619 89	43 09
DICKS SPORTING GOODS INC CMN (253393102)	02/17/2011	07/26/2012	21.00	1,013 43	0 00	798 25	215 18
DISCOVERY COMMUNICATIONS, INC CMN SERIES A (25470F104)	02/17/2011	07/26/2012	22 00	1,107 67	0 00	958 37	149 30
EATON VANCE CORP (NON-VTG) CMN (278265103)	02/17/2011	07/26/2012	15 00	393 89	0 00	507.05	(113 16)
EATON VANCE CORP (NON-VTG) CMN (278265103) Disallowed Loss							22.63
ECOLAB INC CMN (278865100)	02/17/2011	07/26/2012	11 00	725 87	0 00	523 00	202.87
EDWARDS LIFESCIENCES CORP CMN (28176E108)	02/17/2011	07/26/2012	9 00	921 93	0 00	796 40	125 53
EQUINIX INC CMN (29444U502)	02/17/2011	07/26/2012	6 00	1,095 09	0 00	547 55	547 54
FACTSET RESEARCH SYSTEMS INC CMN (303075105)	02/17/2011	07/26/2012	11 00	1,006 91	0 00	1,179 77	(172.86)
FACTSET RESEARCH SYSTEMS INC CMN (303075105) Disallowed Loss							15.72
FASTENAL CO CMN (311900104)	02/17/2011	07/26/2012	26 00	1,129 41	0 00	821 84	307 57
HYATT HOTELS CORPORATION CMN CLASS A (448579102)	02/17/2011	07/26/2012	38 00	1,280 19	0 00	1,856 18	(575 99)
HYATT HOTELS CORPORATION CMN CLASS A (448579102) Disallowed Loss							575 99
IDEXX LABORATORIES CMN (45168D104)	02/17/2011	07/26/2012	12 00	1,050 45	0 00	934 88	115 57
INTUITIVE SURGICAL, INC CMN (46120E602)	02/17/2011	07/26/2012	1 00	489 63	0 00	338 97	150 66
METTLER-TOLEDO INTL CMN (592688105)	02/17/2011	07/26/2012	5 00	765 73	0 00	840 27	(74 54)

[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

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)
Covered Long-Term Gains (Losses)							
MORNINGSTAR, INC CMN (617700109)	02/17/2011	07/26/2012	11.00	652 94	0.00	621 34	31 60
MSCI INC CMN (55354G100)	02/17/2011	07/26/2012	25 00	815 73	0 00	911 63	(95 90)
NIELSEN HOLDINGS B V CMN (N63218106)	03/11/2011	07/26/2012	32 00	891 19	0 00	840 27	50 92
PEGASYSTEMS INC CMN (705573103)	02/17/2011	07/26/2012	16 00	431 35	0 00	623 47	(192.12)
PRICELINE COM INC CMN (741503403)	02/17/2011	07/26/2012	1 00	629 99	0 00	460 70	169 29
RALPH LAUREN CORP CMN CLASS A (751212101)	02/17/2011	07/26/2012	6 00	880 18	0 00	754 10	126 08
SBA COMMUNICATIONS CORP CMN (78388J106)	02/17/2011	07/26/2012	14 00	811 70	0 00	611 10	200 60
SM ENERGY COMPANY CMN (78454L100)	02/17/2011	07/26/2012	4 00	190.43	0 00	261.91	(71 48)
VERISK ANALYTICS INC CMN CLASS A (92345Y106)	02/17/2011	07/26/2012	26 00	1,294 77	0 00	871 14	423.63
DICKS SPORTING GOODS INC CMN (253393102)	02/17/2011	08/09/2012	28 00	1,426 52	0 00	1,064.34	362 18
C H ROBINSON WORLDWIDE INC CMN (12541W209)	02/17/2011	09/28/2012	1 00	58 61	0 00	79 29	(20 68)
C H ROBINSON WORLDWIDE INC CMN (12541W209)	02/17/2011	09/28/2012	122 00	7,150 34	0 00	9,183.54	(2,033 20)
CARBO CERAMICS INC CMN (140781105)	02/17/2011	09/28/2012	25 00	1,581 04	0 00	3,080.50	(1,499 46)
SM ENERGY COMPANY CMN (78454L100)	02/17/2011	09/28/2012	46 00	2,497 52	0 00	3,011 97	(514 45)
CARBO CERAMICS INC CMN (140781105)	02/17/2011	10/01/2012	11 00	689 60	0 00	1,355 42	(665.82)
CARBO CERAMICS INC CMN (140781105)	09/30/2011	10/01/2012	24 00	1,504 57	0 00	2,510 46	(1,005 89)
PEGASYSTEMS INC CMN (705573103)	02/17/2011	10/02/2012	75 00	2,052 15	0 00	2,922.52	(870 37)
PEGASYSTEMS INC CMN (705573103)	02/17/2011	10/03/2012	56 00	1,519 45	0 00	2,182.15	(662 70)
PEGASYSTEMS INC CMN (705573103)	02/17/2011	10/04/2012	79 00	2,117 16	0 00	3,078 39	(961.23)
MSCI INC CMN (55354G100)	02/17/2011	10/31/2012	46 00	1,240 52	0 00	1,677 40	(436 88)
MSCI INC CMN (55354G100)	02/17/2011	11/01/2012	43 00	1,179 77	0 00	1,568 00	(388 23)
EQUINIX INC CMN (29444U502)	02/17/2011	11/05/2012	10 00	1,831 66	0 00	912 58	919 08

[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

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)
Covered Long-Term Gains (Losses)							
CERNER CORP CMN (156782104)	11/02/2011	11/30/2012	24 00	1,847 36	0 00	1,491 36	356 00
Net Covered Long-Term Disallowed Losses							**687.25**
Net Covered Long-Term Gains (Losses)				**108,119.50**	**0.00**	**112,750.73**	**(3,943.98)**

[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)	260 54	Net Covered Long-Term Gains (Losses)	(1,194 39)	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	0 00	Net NonCovered Long-Term Gains (Losses)	19,131 80		
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)	**260.54**	**Total Long-Term Gains (Losses)**	**17,937.41**	**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)							
MARRIOTT INTERNATIONAL, INC CMN CLASS A (571903202)	06/15/2011	01/18/2012	27 00	912 83	0 00	852 95	59 88
PIONEER NATURAL RESOURCES CO CMN (723787107)	03/22/2011	01/18/2012	2 00	198 94	0 00	199 75	(0 81)
PIONEER NATURAL RESOURCES CO CMN (723787107)	03/22/2011	01/18/2012	5 00	497 34	0 00	401 24	96 10
PIONEER NATURAL RESOURCES CO CMN (723787107)	03/22/2011	01/18/2012	7 00	696 28	0 00	633 34	62 94
ZYNGA INC CMN CLASS A (98986T108)	12/23/2011	01/30/2012	176 00	1,791 45	0 00	1,649 81	141 64
WESTERN UNION COMPANY (THE) CMN (959802109)	07/18/2011	02/15/2012	56 00	988 24	0 00	1,059 40	(71 16)
URBAN OUTFITTERS INC CMN (917047102)	04/29/2011	04/09/2012	54 00	1,590 74	0 00	1,717 76	(127 02)
VERTEX PHARMACEUTICALS INC CMN (92532F100)	12/02/2011	05/07/2012	36 00	1,941 46	0 00	1,062 60	878 86
GROUPON INC CMN CLASS A (399473107)	12/23/2011	05/14/2012	91 00	1,038 31	0 00	2,005 30	(966 99)
ALEXION PHARMACEUTICALS INC CMN (015351109)	08/26/2011	05/23/2012	22 00	2,001 98	0 00	1,190 66	811 32
AMYLIN PHARMACEUTICALS, INC CMN (032346108)	02/13/2012	06/01/2012	51 00	1,329 67	0 00	892 06	437 61
EDWARDS LIFESCIENCES CORP CMN (28176E108)	01/12/2012	06/14/2012	12 00	1,157 73	0 00	889 90	267 83
AVON PRODUCTS INC CMN (054303102)	07/18/2011	07/18/2012	53 00	865 81	0 00	1,466 80	(600 99)
ROVI CORPORATION CMN (779376102)	07/20/2011	07/18/2012	28 00	291 95	0 00	1,592 28	(1,300 33)
ROVI CORPORATION CMN (779376102)	11/11/2011	07/18/2012	53 00	552 63	0 00	1,534 00	(981.37)
ROSETTA RESOURCES INC CMN (777779307)	08/11/2011	07/24/2012	4 00	164 10	0 00	179 96	(15 86)

[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)							
AGILENT TECHNOLOGIES, INC CMN (00846U101)	09/21/2011	07/26/2012	20 00	733 18	0 00	679 08	54 10
AMYLIN PHARMACEUTICALS, INC CMN (032346108)	02/13/2012	07/26/2012	24 00	739 38	0 00	419 79	319 59
AMYLIN PHARMACEUTICALS, INC CMN (032346108)	02/14/2012	07/26/2012	73 00	2,248.96	0 00	1,274 00	974 96
COGNIZANT TECHNOLOGY SOLUTIONS CORP CLASS A (192446102)	05/18/2012	07/26/2012	6 00	342 17	0 00	358 49	(16 32)
COGNIZANT TECHNOLOGY SOLUTIONS CORP CLASS A (192446102) Disallowed Loss							16 32
DECKERS OUTDOORS CORP CMN (243537107)	02/23/2012	07/26/2012	9 00	368 90	0 00	808 68	(439 78)
DECKERS OUTDOORS CORP CMN (243537107) Disallowed Loss							439 78
DISCOVERY COMMUNICATIONS, INC CMN SERIES A (25470F104)	08/24/2011	07/26/2012	8 00	404 15	0 00	308 73	95 42
EDWARDS LIFESCIENCES CORP CMN (28176E108)	01/12/2012	07/26/2012	4 00	410 03	0 00	296 63	113 40
FAMILY DOLLAR STORES INC CMN (307000109)	06/14/2012	07/26/2012	8 00	530 78	0 00	575 94	(45 16)
FAMILY DOLLAR STORES INC CMN (307000109) Disallowed Loss							45 16
INTL FLAVORS & FRAGRANCE CMN (459506101)	02/17/2012	07/26/2012	7 00	378 55	0 00	395 32	(16 77)
JUNIPER NETWORKS, INC CMN (48203R104)	07/27/2011	07/26/2012	24 00	403 67	0 00	600 10	(196 43)
PRICE T ROWE GROUP INC CMN (74144T108)	09/27/2011	07/26/2012	11 00	656 68	0 00	549 75	106 93
SHIRE LIMITED SPONSORED ADR CMN (82481R106)	06/22/2012	07/26/2012	4 00	359 67	0 00	367 71	(8 04)
SLM CORPORATION CMN (78442P106)	12/06/2011	07/26/2012	30 00	478 63	0 00	377 07	101 56
SOUTHWESTERN ENERGY CO CMN (845467109)	01/30/2012	07/26/2012	10 00	328 19	0 00	317 27	10 92
TIFFANY & CO CMN (886547108)	11/29/2011	07/26/2012	6 00	337 07	0 00	401 45	(64 38)
TREEHOUSE FOODS, INC CMN (89469A104)	11/17/2011	07/26/2012	9 00	506 77	0 00	562 95	(56 18)
TREEHOUSE FOODS, INC CMN (89469A104) Disallowed Loss							56 18
VERTEX PHARMACEUTICALS INC CMN (92532F100)	12/02/2011	07/26/2012	9 00	441 98	0 00	265 65	176 33
ROSETTA RESOURCES INC CMN (777779307)	11/17/2011	08/24/2012	17 00	720 02	0 00	857 64	(137 62)
ARIAD PHARMACEUTICALS INC CMN (04033A100)	07/26/2012	09/27/2012	14 00	328 57	0 00	250 55	78 02
BIOMARIN PHARMACEUTICAL INC CMN (09061G101)	05/31/2012	09/27/2012	8 00	319 67	0 00	289 45	30 22

[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)							
CHURCH & DWIGHT CO , INC CMN (171340102)	06/20/2012	09/27/2012	5 00	270 44	0 00	267 72	2 72
DECKERS OUTDOORS CORP CMN (243537107)	02/23/2012	09/27/2012	6 00	217 25	0 00	539 12	(321 87)
DUNKIN BRANDS GROUP INC CMN (265504100)	03/30/2012	09/27/2012	13 00	385 96	0 00	387 61	(1 65)
EDWARDS LIFESCIENCES CORP CMN (28176E108)	01/12/2012	09/27/2012	2 00	211 55	0 00	148 32	63 23
ESTEE LAUDER COS INC CL-A CMN CLASS A (518439104)	06/20/2012	09/27/2012	4 00	247 28	0 00	224 73	22 55
FAMILY DOLLAR STORES INC CMN (307000109)	06/14/2012	09/27/2012	7 00	460 72	0 00	503 94	(43 22)
FAMILY DOLLAR STORES INC CMN (307000109) Disallowed Loss							43 22
GRACO INC CMN (384109104)	04/19/2012	09/27/2012	5 00	250 69	0 00	274 54	(23 85)
HMSC HOLDINGS CORP CMN (40425J101)	05/31/2012	09/27/2012	12 00	397 07	0 00	316 57	80 50
METTLER-TOLEDO INTL CMN (592688105)	12/02/2011	09/27/2012	2 00	347 05	0 00	318 81	28 24
PRICE T ROWE GROUP INC CMN (74144T108)	09/27/2011	09/27/2012	4 00	253 43	0 00	199 91	53 52
SHIRE LIMITED SPONSORED ADR CMN (82481R106)	06/22/2012	09/27/2012	3 00	261 56	0 00	275 78	(14 22)
SHIRE LIMITED SPONSORED ADR CMN (82481R106) Disallowed Loss							14 22
TREEHOUSE FOODS, INC CMN (89469A104)	11/17/2011	09/27/2012	4 00	211 51	0 00	250 20	(38 69)
VERTEX PHARMACEUTICALS INC CMN (92532F100)	12/02/2011	09/27/2012	1 00	55 87	0 00	29 52	26 35
VERTEX PHARMACEUTICALS INC CMN (92532F100)	12/07/2011	09/27/2012	5 00	279 34	0 00	147 90	131 44
SOUTHWESTERN ENERGY CO CMN (845467109)	01/30/2012	11/12/2012	68 00	2,312 69	0 00	2,157 43	155 26
EDWARDS LIFESCIENCES CORP CMN (28176E108)	01/12/2012	11/27/2012	15 00	1,262 23	0 00	1,112 37	149 86
EDWARDS LIFESCIENCES CORP CMN (28176E108)	02/03/2012	11/27/2012	16 00	1,346 39	0 00	1,182 94	163 45
ST JUDE MEDICAL INC CMN (790849103)	02/09/2012	11/28/2012	30 00	977 77	0 00	1,288 82	(311 05)
VERISIGN INC CMN (92343E102)	11/15/2012	11/30/2012	29 00	975 90	0 00	1,225 23	(249 33)
Net Covered Short-Term Disallowed Losses							**614.88**
Net Covered Short-Term Gains (Losses)				**37,781.18**	**0.00**	**38,135.52**	**260.54**

[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

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)
Covered Long-Term Gains (Losses)							
DIGITALGLOBE, INC CMN (25389M877)	03/01/2011	03/16/2012	29 00	390 51	0 00	869 92	(479 41)
SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A (811065101)	02/03/2011	06/13/2012	22 00	1,249 25	0 00	1,049 31	199 94
URBAN OUTFITTERS INC CMN (917047102)	04/29/2011	07/23/2012	34 00	1,028 49	0 00	1,081 55	(53 06)
ROSETTA RESOURCES INC CMN (777779307)	07/20/2011	07/24/2012	36 00	1,476 94	0 00	2,001 46	(524 52)
AIRGAS INC CMN (009363102)	07/18/2011	07/26/2012	6 00	469 06	0 00	411 71	57 35
COINSTAR INC CMN (19259P300)	01/06/2011	07/26/2012	8 00	472 71	0 00	457 86	14 85
FIRST REPUBLIC BANK CMN SERIES (33616C100)	01/18/2011	07/26/2012	21 00	680 17	0 00	643 76	36 41
FLEETCOR TECHNOLOGIES, INC CMN (339041105)	02/10/2011	07/26/2012	13 00	474 87	0 00	405 80	69 07
MARRIOTT INTERNATIONAL, INC CMN CLASS A (571903202)	06/15/2011	07/26/2012	24 00	865 66	0 00	758 18	107 48
MICROS SYSTEMS, INC CMN (594901100)	07/18/2011	07/26/2012	13 00	615 40	0 00	642 28	(26 88)
MSCI INC CMN (55354G100)	01/19/2011	07/26/2012	24 00	787 66	0 00	860 34	(72 68)
NVIDIA CORP CMN (67066G104)	02/18/2011	07/26/2012	39 00	514 00	0 00	989 63	(475 63)
PIONEER NATURAL RESOURCES CO CMN (723787107)	04/21/2011	07/26/2012	1 00	89 52	0 00	101 59	(12 07)
PIONEER NATURAL RESOURCES CO CMN (723787107)	03/22/2011	07/26/2012	7 00	626 62	0 00	561 74	64 88
PRINCIPAL FINANCIAL GROUP, INC CMN (74251V102)	02/18/2011	07/26/2012	23 00	590 37	0 00	792 39	(202 02)
PRINCIPAL FINANCIAL GROUP, INC CMN (74251V102)	05/05/2011	07/26/2012	34 00	872 71	0 00	1,058 47	(185 76)
PRINCIPAL FINANCIAL GROUP, INC CMN (74251V102)	02/09/2011	07/26/2012	35 00	898 38	0 00	1,131 23	(232 85)
RACKSPACE HOSTING, INC CMN (750086100)	05/17/2011	07/26/2012	16 00	690 06	0 00	651 60	38 46
RITCHIE BROS AUCTIONEERS INC CMN (767744105)	02/25/2011	07/26/2012	28 00	589 66	0 00	693 48	(103 82)
ROCKWELL AUTOMATION INC CMN (773903109)	06/17/2011	07/26/2012	7 00	454 70	0 00	562 38	(107 68)
ROPER INDS INC (NEW) CMN (776696106)	05/12/2011	07/26/2012	3 00	287 72	0 00	251 11	36 61
SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A (811065101)	02/03/2011	07/26/2012	16 00	858 70	0 00	763 13	95 57
URBAN OUTFITTERS INC CMN (917047102)	04/29/2011	07/26/2012	28 00	856 92	0 00	890 69	(33 77)
VERIFONE SYSTEMS INC CMN (92342Y109)	06/07/2011	07/27/2012	8 00	302 53	0 00	362 09	(59 56)
ROPER INDS INC (NEW) CMN (776696106)	05/12/2011	08/08/2012	13 00	1,348 12	0 00	1,088 16	259 96

[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 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)
Covered Long-Term Gains (Losses)							
SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A (811065101)	02/03/2011	08/15/2012	2 00	118 17	0 00	95 39	22 78
SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A (811065101)	02/24/2011	08/15/2012	25 00	1,477 19	0 00	1,290 36	186 83
URBAN OUTFITTERS INC CMN (917047102)	04/29/2011	08/21/2012	27 00	980 13	0 00	858 88	121 25
ROSETTA RESOURCES INC CMN (777779307)	08/11/2011	08/24/2012	43 00	1,821 22	0 00	1,934 60	(113 38)
AGILENT TECHNOLOGIES, INC CMN (00846U101)	09/21/2011	09/27/2012	13 00	501 14	0 00	441 41	59 73
AIRGAS INC CMN (009363102)	07/18/2011	09/27/2012	5 00	416 49	0 00	343 09	73 40
ALEXION PHARMACEUTICALS INC CMN (015351109)	08/26/2011	09/27/2012	4 00	453 10	0 00	216 48	236 62
COINSTAR INC CMN (19259P300)	01/06/2011	09/27/2012	9 00	405 17	0 00	515 10	(109 93)
COINSTAR INC CMN (19259P300) Disallowed Loss							109 93
DISCOVERY COMMUNICATIONS, INC CMN SERIES A (25470F104)	08/24/2011	09/27/2012	4 00	237 48	0 00	154 37	83 11
FIRST REPUBLIC BANK CMN SERIES (33616C100)	01/18/2011	09/27/2012	8 00	272 79	0 00	245 24	27 55
MARRIOTT INTERNATIONAL, INC CMN CLASS A (571903202)	06/23/2011	09/27/2012	3 00	118 80	0 00	95 21	23 59
MARRIOTT INTERNATIONAL, INC CMN CLASS A (571903202)	06/15/2011	09/27/2012	5 00	197 99	0 00	157 95	40 04
MSCI INC CMN (55354G100)	01/19/2011	09/27/2012	9 00	326 69	0 00	322 63	4 06
PIONEER NATURAL RESOURCES CO CMN (723787107)	04/21/2011	09/27/2012	3 00	313 49	0 00	304 76	8 73
RACKSPACE HOSTING, INC CMN (750086100)	05/17/2011	09/27/2012	7 00	462 06	0 00	285.08	176 98
RACKSPACE HOSTING, INC CMN (750086100)	05/17/2011	09/27/2012	25 00	1,638 69	0 00	1,018 13	620 56
ROCKWELL AUTOMATION INC CMN (773903109)	06/17/2011	09/27/2012	3 00	206 87	0 00	241 02	(34 15)
ROPER INDS INC (NEW) CMN (776696106)	05/12/2011	09/27/2012	2 00	219 53	0 00	167 41	52.12
SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A (811065101)	02/24/2011	09/27/2012	6 00	368 63	0 00	309 69	58 94
URBAN OUTFITTERS INC CMN (917047102)	04/29/2011	09/27/2012	12 00	454 06	0 00	381 72	72 34
PIONEER NATURAL RESOURCES CO CMN (723787107)	07/01/2011	10/01/2012	1 00	106 24	0 00	89 37	16 87
PIONEER NATURAL RESOURCES CO CMN (723787107)	05/05/2011	10/01/2012	9 00	956 13	0 00	812 81	143 32
PIONEER NATURAL RESOURCES CO CMN (723787107)	04/21/2011	10/01/2012	16 00	1,699 78	0 00	1,625 41	74 37
URBAN OUTFITTERS INC CMN (917047102)	08/16/2011	10/02/2012	3 00	110 39	0 00	82 23	28 16

[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 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)
Covered Long-Term Gains (Losses)							
URBAN OUTFITTERS INC CMN (917047102)	04/29/2011	10/02/2012	23 00	846 30	0 00	731 64	114 66
NVIDIA CORP CMN (67066G104)	03/14/2011	10/05/2012	11 00	151 57	0 00	200 67	(49 10)
NVIDIA CORP CMN (67066G104)	02/18/2011	10/05/2012	58 00	799 21	0 00	1,471 76	(672 55)
NVIDIA CORP CMN (67066G104)	02/18/2011	10/05/2012	59 00	812 99	0 00	1,361 08	(548 09)
NVIDIA CORP CMN (67066G104)	08/26/2011	11/01/2012	26 00	319 30	0 00	335 24	(15 94)
NVIDIA CORP CMN (67066G104)	03/14/2011	11/01/2012	42 00	515 78	0 00	766 20	(250 42)
NVIDIA CORP CMN (67066G104)	05/25/2011	11/01/2012	52 00	638 58	0 00	945 69	(307 11)
ST JUDE MEDICAL INC CMN (790849103)	07/18/2011	11/28/2012	26 00	847 40	0 00	1,206 57	(359 17)
ST JUDE MEDICAL INC CMN (790849103)	11/17/2011	11/28/2012	41 00	1,336 28	0 00	1,545 14	(208 86)
URBAN OUTFITTERS INC CMN (917047102)	08/16/2011	12/11/2012	16 00	622 03	0 00	438 54	183 49
URBAN OUTFITTERS INC CMN (917047102)	11/21/2011	12/11/2012	23 00	894 17	0 00	589 16	305 01
SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A (811065101)	02/24/2011	12/12/2012	3 00	176 75	0 00	154 84	21 91
SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A (811065101)	07/26/2011	12/12/2012	8 00	471 34	0 00	382 18	89 16
MARRIOTT INTERNATIONAL, INC CMN CLASS A (571903202)	06/23/2011	12/21/2012	20 00	742 65	0 00	634 72	107 93
Net Covered Long-Term Disallowed Losses							**109.93**
Net Covered Long-Term Gains (Losses)				**40,527.31**	**0.00**	**41,831.63**	**(1,194.39)**
NonCovered Long-Term Gains (Losses)							
INTUITIVE SURGICAL, INC CMN (46120E602)	12/20/2010	01/11/2012	1 00	454 24	0 00	267 86	186 38
INTUITIVE SURGICAL, INC CMN (46120E602)	11/08/2010	01/11/2012	2 00	908 49	0 00	554 13	354 36
GLOBAL PMTS INC CMN (37940X102)	04/16/2010	01/25/2012	41 00	1,996 47	0 00	1,879 44	117 03
CITRIX SYSTEMS INC CMN (177376100)	04/16/2010	02/01/2012	16 00	1,059 07	0 00	775 84	283 23
VERISK ANALYTICS INC CMN CLASS A (92345Y106)	10/08/2010	02/03/2012	14 00	564 64	0 00	387 54	177 10
VERISK ANALYTICS INC CMN CLASS A (92345Y106)	08/05/2010	02/03/2012	16 00	645 30	0 00	456 68	188 62
WESTERN UNION COMPANY (THE) CMN (959802109)	04/16/2010	02/08/2012	97 00	1,750 83	0 00	1,671 31	79 52

[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

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)							
WESTERN UNION COMPANY (THE) CMN (959802109)	04/16/2010	02/15/2012	2 00	35 29	0 00	34 46	0 83
WESTERN UNION COMPANY (THE) CMN (959802109)	06/07/2010	02/15/2012	126 00	2,223 55	0 00	1,988 28	235 27
SALESFORCE COM, INC CMN (79466L302)	06/07/2010	02/24/2012	5 00	709 49	0 00	452 65	256 84
SALESFORCE COM, INC CMN (79466L302)	04/16/2010	02/24/2012	6 00	851 38	0 00	500 04	351 34
VERISK ANALYTICS INC CMN CLASS A (92345Y106)	10/08/2010	03/01/2012	18 00	785 31	0 00	498 26	287 05
VERISK ANALYTICS INC CMN CLASS A (92345Y106)	12/17/2010	03/01/2012	28 00	1,221 59	0.00	946 42	275 17
PVH CORP CMN (693656100)	05/19/2010	03/06/2012	3 00	248 52	0 00	167 30	81 22
PVH CORP CMN (693656100)	05/19/2010	03/06/2012	14 00	1,159 78	0 00	763.27	396 51
DIGITALGLOBE, INC CMN (25389M877)	09/16/2010	03/16/2012	88 00	1,184 99	0 00	2,681 27	(1,496 28)
GLOBAL PMTS INC CMN (37940X102)	04/16/2010	04/03/2012	1 00	47 10	0 00	45 84	1 26
GLOBAL PMTS INC CMN (37940X102)	04/19/2010	04/03/2012	13 00	612.27	0 00	587 17	25 10
GLOBAL PMTS INC CMN (37940X102)	06/07/2010	04/03/2012	96 00	4,521 36	0 00	3,933 12	588 24
AVON PRODUCTS INC CMN (054303102)	06/07/2010	04/05/2012	67 00	1,557 75	0 00	1,735 97	(178 22)
FLIR SYSTEMS INC CMN (302445101)	06/07/2010	04/05/2012	32 00	786 74	0 00	887 36	(100 62)
FLIR SYSTEMS INC CMN (302445101)	04/16/2010	04/05/2012	36 00	885 08	0 00	1,047 96	(162 88)
ST JUDE MEDICAL INC CMN (790849103)	06/07/2010	04/11/2012	19 00	749 55	0 00	692 17	57 38
ST JUDE MEDICAL INC CMN (790849103)	12/02/2010	04/11/2012	25 00	986 25	0 00	1,004 09	(17 84)
ST JUDE MEDICAL INC CMN (790849103)	06/29/2010	04/11/2012	40 00	1,578 01	0 00	1,469 18	108 83
COINSTAR INC CMN (19259P300)	09/17/2010	04/13/2012	7 00	464 48	0 00	286.69	177 79
COINSTAR INC CMN (19259P300)	08/02/2010	04/13/2012	23 00	1,526 13	0 00	1,070 51	455 62
ROPER INDS INC (NEW) CMN (776696106)	04/16/2010	04/19/2012	8 00	771 12	0 00	484.16	286 96
ROPER INDS INC (NEW) CMN (776696106)	06/07/2010	04/19/2012	12 00	1,156 69	0 00	679 56	477 13
EQUINIX INC CMN (29444U502)	04/16/2010	04/25/2012	14 00	2,131 31	0 00	1,392 86	738 45
FLIR SYSTEMS INC CMN (302445101)	06/07/2010	04/25/2012	38 00	886 69	0 00	1,053 74	(167 05)
FLIR SYSTEMS INC CMN (302445101)	06/07/2010	04/27/2012	16 00	372 22	0 00	443 68	(71 46)

[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

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)							
FLIR SYSTEMS INC CMN (302445101)	11/08/2010	04/27/2012	24 00	558 32	0 00	685 85	(127 53)
KENNAMETAL INC CMN (489170100)	04/16/2010	05/09/2012	13 00	510 55	0 00	416 26	94 29
KENNAMETAL INC. CMN (489170100)	06/07/2010	05/09/2012	15 00	589 10	0 00	409 95	179 15
PRINCIPAL FINANCIAL GROUP, INC CMN (74251V102)	12/17/2010	05/09/2012	55 00	1,396 78	0 00	1,779 08	(382 30)
SBA COMMUNICATIONS CORP CMN (78388J106)	11/30/2010	05/10/2012	20 00	1,060 74	0 00	782 82	277 92
PETSMART, INC CMN (716768106)	06/07/2010	05/23/2012	10 00	620 35	0 00	314 40	305 95
PETSMART, INC CMN (716768106)	04/16/2010	05/23/2012	16 00	992 57	0 00	519 52	473 05
ECOLAB INC CMN (278865100)	06/07/2010	06/12/2012	32 00	2,116 57	0 00	1,475 52	641 05
INTERCONTINENTALEXCHANGE INC CMN (45865V100)	04/16/2010	06/14/2012	5 00	639 53	0 00	541 10	98 43
INTERCONTINENTALEXCHANGE INC CMN (45865V100)	06/07/2010	06/14/2012	9 00	1,151 15	0 00	1,080 72	70 43
WHITING PETROLEUM CORPORATION CMN (966387102)	06/07/2010	06/19/2012	8 00	318 24	0 00	342 72	(24 48)
WHITING PETROLEUM CORPORATION CMN (966387102)	04/16/2010	06/19/2012	35 00	1,392 30	0 00	1,445 15	(52 85)
DRIL-QUIP, INC CMN (262037104)	06/07/2010	06/20/2012	6 00	393 33	0 00	268 32	125.01
DRIL-QUIP, INC CMN (262037104)	04/16/2010	06/20/2012	33 00	2,163 30	0 00	2,123 88	39 42
INTUITIVE SURGICAL, INC CMN (46120E602)	12/20/2010	06/20/2012	4 00	2,196 66	0 00	1,071 45	1,125 21
COINSTAR INC CMN (19259P300)	09/17/2010	06/26/2012	24 00	1,561 01	0 00	982 92	578 09
AVON PRODUCTS INC CMN (054303102)	06/07/2010	07/18/2012	46 00	751 46	0 00	1,191 86	(440 40)
AVON PRODUCTS INC CMN (054303102)	11/02/2010	07/18/2012	69 00	1,127 19	0 00	2,000 52	(873 33)
ALTERA CORP CMN (021441100)	08/18/2010	07/26/2012	6 00	208 67	0 00	152 08	56 59
ALTERA CORP CMN (021441100)	12/17/2010	07/26/2012	8 00	278 23	0 00	294 80	(16.57)
AMPHENOL CORP CL-A (NEW) CMN CLASS A (032095101)	04/16/2010	07/26/2012	19 00	1,137 50	0 00	835 62	301 88
BARD C R INC N J CMN (067383109)	04/16/2010	07/26/2012	1 00	98 77	0 00	85 79	12 98
BARD C R INC N J CMN (067383109)	06/07/2010	07/26/2012	9 00	888 90	0 00	711 81	177 09
BED BATH & BEYOND INC CMN (075896100)	06/07/2010	07/26/2012	6 00	370 97	0 00	261 42	109 55
C H ROBINSON WORLDWIDE INC CMN (12541W209)	06/07/2010	07/26/2012	2 00	104 60	0 00	112 08	(7 48)

[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

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)							
C H ROBINSON WORLDWIDE INC CMN (12541W209)	04/16/2010	07/26/2012	5 00	261 49	0 00	291 00	(29 51)
CAMERON INTERNATIONAL CORP CMN (13342B105)	04/16/2010	07/26/2012	20 00	996 77	0 00	886 20	110 57
CAREFUSION CORPORATION CMN (14170T101)	05/11/2010	07/26/2012	5 00	120 94	0 00	132 94	(12 00)
CAREFUSION CORPORATION CMN (14170T101)	06/07/2010	07/26/2012	17 00	411 21	0 00	419 39	(8 18)
CBRE GROUP INC CMN (12504L109)	06/07/2010	07/26/2012	17 00	262 47	0 00	256 87	5 60
CBRE GROUP INC CMN (12504L109)	04/16/2010	07/26/2012	30 00	463 19	0 00	494 70	(31 51)
CITRIX SYSTEMS INC CMN (177376100)	04/16/2010	07/26/2012	7 00	520 85	0 00	339 43	181 42
COINSTAR INC CMN (19259P300)	09/17/2010	07/26/2012	4 00	236 35	0 00	163 82	72 53
CORE LABORATORIES N V CMN (N22717107)	06/07/2010	07/26/2012	4 00	445 27	0 00	278 14	167.13
CROWN CASTLE INTL CORP COMMON STOCK (228227104)	04/16/2010	07/26/2012	14 00	849 64	0 00	519 74	329 90
DICKS SPORTING GOODS INC CMN (253393102)	04/16/2010	07/26/2012	11 00	530 84	0 00	316 69	214 15
DRIL-QUIP, INC CMN (262037104)	06/07/2010	07/26/2012	7 00	504 96	0 00	313 04	191 92
ECOLAB INC CMN (278865100)	06/07/2010	07/26/2012	11 00	726 09	0 00	507.21	218 88
EQUINIX INC CMN (29444U502)	06/07/2010	07/26/2012	2 00	366 05	0 00	172 16	193 89
EQUINIX INC CMN (29444U502)	04/16/2010	07/26/2012	3 00	549 07	0 00	298 47	250 60
GENPACT LIMITED CMN (G3922B107)	04/16/2010	07/26/2012	29 00	494 43	0 00	508 37	(13 94)
HENRY SCHEIN INC COMMON STOCK (806407102)	06/07/2010	07/26/2012	10 00	761 78	0 00	550 37	211 41
INTERCONTINENTALEXCHANGE INC CMN (45865V100)	06/07/2010	07/26/2012	5 00	663 68	0 00	600 40	63 28
KENNAMETAL INC CMN (489170100)	06/07/2010	07/26/2012	18 00	646 00	0 00	491 94	154.06
LAZARD LTD CMN CLASS A (G54050102)	05/04/2010	07/26/2012	21 00	538 00	0 00	803 68	(265 68)
LINEAR TECHNOLOGY CORP CMN (535678106)	06/07/2010	07/26/2012	13 00	413 26	0 00	363 09	50 17
NETAPP, INC CMN (64110D104)	06/07/2010	07/26/2012	23 00	739 43	0 00	890.10	(150 67)
NEWELL RUBBERMAID INC CMN (651229106)	04/16/2010	07/26/2012	44 00	781 86	0 00	729 52	52 34
NORTHERN TRUST CORP CMN (665859104)	04/16/2010	07/26/2012	16 00	727 82	0 00	914 77	(186 95)
PETSMART, INC CMN (716768106)	06/07/2010	07/26/2012	14 00	942 45	0 00	440 16	502 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

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)							
PRINCIPAL FINANCIAL GROUP, INC CMN (74251V102)	12/17/2010	07/26/2012	17 00	436 36	0 00	549 90	(113 54)
PVH CORP CMN (693656100)	05/19/2010	07/26/2012	1 00	78 28	0 00	54 52	23 76
PVH CORP CMN (693656100)	06/07/2010	07/26/2012	12 00	939 33	0 00	620 28	319 05
QUANTA SERVICES INC CMN (74762E102)	06/07/2010	07/26/2012	15 00	340 94	0 00	309 60	31 34
QUANTA SERVICES INC CMN (74762E102)	04/16/2010	07/26/2012	16 00	363 67	0 00	308 00	55 67
REALD INC CMN (75604L105)	12/08/2010	07/26/2012	29 00	358 43	0 00	826 16	(467 73)
ROPER INDS INC (NEW) CMN (776696106)	06/07/2010	07/26/2012	4 00	383 63	0 00	226 52	157 11
SALESFORCE COM, INC CMN (79466L302)	06/07/2010	07/26/2012	5 00	624 88	0 00	452 65	172 23
SBA COMMUNICATIONS CORP CMN (78388J106)	11/30/2010	07/26/2012	24 00	1,390 04	0 00	939 39	450 65
ST JUDE MEDICAL INC CMN (790849103)	12/02/2010	07/26/2012	16 00	592 78	0 00	642 62	(49 84)
TW TELECOM INC CMN CLASS A (87311L104)	04/16/2010	07/26/2012	34 00	829 24	0 00	613 02	216 22
VERIFONE SYSTEMS INC CMN (92342Y109)	12/10/2010	07/26/2012	15 00	551 83	0 00	608 66	(56 83)
WHITING PETROLEUM CORPORATION CMN (966387102)	06/07/2010	07/26/2012	13 00	515 30	0 00	556 92	(41 62)
XILINX INCORPORATED CMN (983919101)	08/18/2010	07/26/2012	3 00	96 96	0 00	75 75	21 21
XILINX INCORPORATED CMN (983919101)	06/07/2010	07/26/2012	23 00	743 34	0 00	577 99	165 35
VERIFONE SYSTEMS INC CMN (92342Y109)	12/10/2010	07/27/2012	21 00	794 12	0 00	852 12	(58 00)
VERIFONE SYSTEMS INC CMN (92342Y109)	12/20/2010	07/27/2012	24 00	907 57	0 00	953 69	(46 12)
CAMERON INTERNATIONAL CORP CMN (13342B105)	06/07/2010	08/07/2012	4 00	209 14	0 00	134 92	74 22
CAMERON INTERNATIONAL CORP CMN (13342B105)	04/16/2010	08/07/2012	6 00	313 71	0 00	265 86	47 85
CAMERON INTERNATIONAL CORP CMN (13342B105)	05/14/2010	08/07/2012	12 00	627 43	0 00	451 51	175 92
AMPHENOL CORP CL-A (NEW) CMN CLASS A (032095101)	04/16/2010	08/10/2012	32 00	1,931 51	0 00	1,407 36	524.15
GENPACT LIMITED CMN (G3922B107)	06/07/2010	08/14/2012	18 00	327 32	0 00	304 20	23 12
GENPACT LIMITED CMN (G3922B107)	04/16/2010	08/14/2012	21 00	381 87	0 00	368 13	13 74
RALPH LAUREN CORP CMN CLASS A (751212101)	06/07/2010	08/16/2012	15 00	2,290 03	0 00	1,230 00	1,060 03
EQUINIX INC CMN (29444U502)	06/07/2010	09/13/2012	14 00	2,809 49	0 00	1,205 12	1,604 37

[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

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	09/27/2012	3 00	177 26	0 00	131 94	45 32
AMPHENOL CORP CL-A (NEW) CMN CLASS A (032095101)	06/07/2010	09/27/2012	5 00	295 44	0 00	203 75	91 69
BARD C R INC N J CMN (067383109)	06/07/2010	09/27/2012	4 00	419 67	0 00	316 36	103 31
CAMERON INTERNATIONAL CORP CMN (13342B105)	06/07/2010	09/27/2012	8 00	452 46	0 00	269 84	182 62
CAREFUSION CORPORATION CMN (14170T101)	06/07/2010	09/27/2012	9 00	257 89	0 00	222 03	35 86
CBRE GROUP INC CMN (12504L109)	06/07/2010	09/27/2012	29 00	541 99	0 00	438 19	103 80
CITRIX SYSTEMS INC CMN (177376100)	04/16/2010	09/27/2012	3 00	227 03	0.00	145 47	81 56
CROWN CASTLE INTL CORP COMMON STOCK (228227104)	04/16/2010	09/27/2012	5 00	324 04	0 00	185 62	138 42
ECOLAB INC CMN (278865100)	06/07/2010	09/27/2012	4 00	259 47	0 00	184 44	75 03
EQUINIX INC CMN (29444U502)	06/07/2010	09/27/2012	1 00	203 04	0 00	86 08	116 96
HENRY SCHEIN INC COMMON STOCK (806407102)	06/07/2010	09/27/2012	4 00	317.95	0 00	220 15	97 80
INTERCONTINENTALEXCHANGE INC CMN (45865V100)	06/07/2010	09/27/2012	3 00	406 87	0 00	360 24	46.63
KENNAMETAL INC CMN (489170100)	06/07/2010	09/27/2012	7 00	260 74	0 00	191 31	69 43
LAZARD LTD CMN CLASS A (G54050102)	06/07/2010	09/27/2012	1 00	28 98	0 00	31 65	(2 67)
LAZARD LTD CMN CLASS A (G54050102)	05/04/2010	09/27/2012	8 00	231 83	0 00	306 17	(74 34)
NETAPP, INC CMN (64110D104)	06/07/2010	09/27/2012	9 00	299 15	0 00	348.30	(49 15)
NEWELL RUBBERMAID INC CMN (651229106)	04/16/2010	09/27/2012	17 00	325 88	0 00	281 86	44 02
NORTHERN TRUST CORP CMN (665859104)	04/16/2010	09/27/2012	6 00	279 35	0 00	343.04	(63.69)
PETSMART, INC CMN (716768106)	06/07/2010	09/27/2012	7 00	479 90	0 00	220 08	259 82
PVH CORP CMN (693656100)	06/07/2010	09/27/2012	6 00	562 48	0 00	310 14	252 34
QUANTA SERVICES INC CMN (74762E102)	06/07/2010	09/27/2012	13 00	322 45	0 00	268 32	54 13
SALESFORCE COM, INC CMN (79466L302)	06/07/2010	09/27/2012	2 00	307 25	0 00	181.06	126 19
SBA COMMUNICATIONS CORP CMN (78388J106)	11/30/2010	09/27/2012	10 00	622 68	0 00	391 41	231 27
ST JUDE MEDICAL INC CMN (790849103)	12/02/2010	09/27/2012	6 00	256 01	0 00	240 98	15 03
TW TELECOM INC CMN CLASS A (87311L104)	04/16/2010	09/27/2012	14 00	366 65	0.00	252 42	114 23

[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

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)							
WHITING PETROLEUM CORPORATION CMN (966387102)	06/07/2010	09/27/2012	6 00	283 37	0 00	257 04	26 33
XILINX INCORPORATED CMN (983919101)	08/18/2010	09/27/2012	9 00	303 83	0 00	227 24	76 59
CAMERON INTERNATIONAL CORP CMN (13342B105)	06/07/2010	10/01/2012	35 00	1,980 57	0 00	1,180 55	800 02
SALESFORCE COM, INC CMN (79466L302)	06/07/2010	10/01/2012	8 00	1,216 20	0 00	724 24	491 96
TW TELECOM INC. CMN CLASS A (87311L104)	04/16/2010	10/04/2012	43 00	1,169 11	0 00	775 29	393.82
NEWELL RUBBERMAID INC CMN (651229106)	06/07/2010	10/05/2012	24 00	464 83	0 00	390 48	74 35
NEWELL RUBBERMAID INC CMN (651229106)	04/16/2010	10/05/2012	91 00	1,762 48	0 00	1,508 78	253 70
QUANTA SERVICES INC CMN (74762E102)	06/07/2010	10/05/2012	33 00	820 96	0 00	681 12	139 84
HENRY SCHEIN INC COMMON STOCK (806407102)	06/07/2010	10/19/2012	14 00	1,051 75	0 00	770 52	281 23
BARD C R INC N J CMN (067383109)	06/07/2010	10/23/2012	9 00	882 95	0 00	711 81	171 14
QUANTA SERVICES INC CMN (74762E102)	06/07/2010	10/31/2012	14 00	358 46	0 00	288 96	69 50
QUANTA SERVICES INC CMN (74762E102)	09/15/2010	10/31/2012	34 00	870 55	0 00	611 76	258 79
NEWELL RUBBERMAID INC CMN (651229106)	06/07/2010	11/12/2012	169 00	3,455 65	0 00	2,749 63	706 02
ST JUDE MEDICAL INC CMN (790849103)	12/02/2010	11/28/2012	2 00	65 19	0 00	80 33	(15 14)
Net NonCovered Long-Term Gains (Losses)				**113,161.94**	**0.00**	**94,030.14**	**19,131.80**

[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)	2,139 89	Net NonCovered Long-Term Gains (Losses)	19,982 95		
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)	**2,139 89**	**Total Long-Term Gains (Losses)**	**19,982.95**	**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)							
LOCKHEED MARTIN CORPORATION 2 125% 09/15/2016 SR LIEN M-W+20 00BP (539830AX7)	09/07/2011	06/14/2012	100,000 00	102,064 00	0 00	99,924 11	2,139 89
Net NonCovered Short-Term Gains (Losses)				**102,064.00**	**0.00**	**99,924.11**	**2,139.89**

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)							
MORGAN STANLEY MTN 6 0% 05/13/2014 USD SR LIEN (61747YCF0)	03/29/2010	03/09/2012	100,000 00	104,193 00	(3,579 12)	104,300 88	(107 88)
ST JUDE MEDICAL, INC 2 2% 09/15/2013 SR LIEN M-W+15 00BP (790849AG8)	03/26/2010	05/11/2012	100,000 00	101,972 00	0 00	99,640 00	2,332 00
AT&T CORP 6 7% 11/15/2013 SR LIEN M-W+50 00BP (00206RAP7)	03/25/2010	06/29/2012	100,000 00	108,083 86	(8,304 88)	105,345 12	2,738 74
TIME WARNER CABLE INC 5 4% 07/02/2012 (88732JAG3)	03/25/2010	07/02/2012	100,000 00	100,000 00	(7,090 00)	100,000 00	0 00
HASBRO, INC 6 125% 05/15/2014 SR LIEN M-W+50 00BP (418056AR8)	04/15/2010	07/27/2012	100,000 00	108,047 00	(5,412 35)	104,547 65	3,499 35
PFIZER INC. 5 35% 03/15/2015 SR LIEN M-W+50 00BP (717081DA8)	03/26/2010	07/27/2012	100,000 00	112,336 00	(4,539 33)	105,510.67	6,825 33
TD AMERITRADE HOLDING CORP 4 15% 12/01/2014 M-W+30 00BP (87236YAB4)	02/17/2011	07/27/2012	100,000 00	106,564 00	(1,497 26)	102,572 74	3,991 26

[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

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)							
TELECOM ITALIA CAPITAL SA CPN 5 2500 11/15/2013 (87927VAE8)	03/30/2010	08/07/2012	100,000 00	102,500 00	(3,119 15)	101,795 85	704 15
BANK OF AMERICA CORPORATION 5 375% 09/11/2012 (060505DK7)	03/25/2010	09/11/2012	100,000 00	100,000 00	(6,130 00)	100,000 00	0 00
ANHEUSER-BUSCH INBEV WORLDWIDE 3 0% 10/15/2012 SR LIEN M-W+25 00BP (03523TAL2)	04/14/2010	10/15/2012	100,000 00	100,000 00	(2,340 00)	100,000 00	0 00
Net NonCovered Long-Term Gains (Losses)				**1,043,695.86**	**(42,012.09)**	**1,023,712.91**	**19,982.95**

[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)	261 37	Net Covered Long-Term Gains (Losses)	0 00	Net Ordinary Gains (Losses)	0 00
Net NonCovered Short-Term Gains (Losses)	2,430 62	Net NonCovered Long-Term Gains (Losses)	(1,292 36)		
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)	**2,691.99**	**Total Long-Term Gains (Losses)**	**(1,292.36)**	**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)							
SPDR EURO STOXX 50 FD ETF (78463X202)	03/15/2012	05/15/2012	1,600.00	44,428 12	0 00	53,168 00	(8,739 88)
GS INTERNATIONAL REAL ESTATE SECURITIES CLASS A SHARES (38143H589)	06/28/2012	07/26/2012	169 98	1,016 49	0 00	962 09	54 40
GS INTERNATIONAL REAL ESTATE SECURITIES CLASS A SHARES (38143H589)	02/22/2012	07/26/2012	3,484 32	20,836 24	0 00	20,000 00	836 24
GS REAL ESTATE SECURITIES FUND CLASS A SHARES (38142V829)	06/28/2012	07/26/2012	34 02	521 90	0 00	506 24	15 66
GS REAL ESTATE SECURITIES FUND CLASS A SHARES (38142V829)	03/29/2012	07/26/2012	43.37	665.34	0 00	635 85	29 49
GS REAL ESTATE SECURITIES FUND CLASS A SHARES (38142V829)	02/22/2012	07/26/2012	1,063 83	16,319 15	0 00	15,000 00	1,319 15
ISHARES RUSSELL 2000 INDEX FUND (464287655)	02/22/2012	07/26/2012	300 00	23,205 68	0 00	24,687 00	(1,481 32)
SPDR S&P 500 ETF TRUST (78462F103)	07/26/2012	08/27/2012	845 00	119,497 22	0 00	114,624 25	4,872 97
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	03/29/2012	09/17/2012	434 77	3,043 41	0 00	3,087 13	(43 72)
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	06/28/2012	09/17/2012	1,062.38	7,436 68	0 00	6,630.72	805.96
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	02/22/2012	09/17/2012	6,973.82	48,816.73	0.00	50,000.00	(1,183.27)

[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)							
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	08/01/2012	09/17/2012	7,751 94	54,263 57	0 00	50,000 00	4,263 57
ISHARES MSCI EAFE INDEX FUND ETF (464287465)	09/18/2012	09/27/2012	560 00	30,060 12	0 00	30,548 00	(487 88)
Net Covered Short-Term Gains (Losses)				**370,110.65**	**0.00**	**369,849.28**	**261.37**
NonCovered Short-Term Gains (Losses)							
GS INTERNATIONAL REAL ESTATE SECURITIES CLASS A SHARES (38143H589)	12/12/2011	07/26/2012	273 10	1,633 12	0 00	1,354 56	278.56
GS REAL ESTATE SECURITIES FUND CLASS A SHARES (38142V829)	09/29/2011	07/26/2012	37 57	576 25	0 00	447 77	128 48
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	12/12/2011	09/17/2012	182 67	1,278 71	0 00	1,181 62	97.09
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	09/29/2011	09/17/2012	429 11	3,003 74	0 00	2,940 94	62 80
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	12/12/2011	09/17/2012	1,347 21	9,430 48	0 00	8,714 45	716 03
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	12/12/2011	09/17/2012	2,159 31	15,115 18	0 00	13,967 52	1,147 66
Net NonCovered Short-Term Gains (Losses)				**31,037.48**	**0.00**	**28,606.86**	**2,430.62**

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)							
EKSPORTFINANS ASA LINKED TO ASIAN FX BASK VS USD 0% COUPON DUE JAN 2012 STRUCTURED NOTE (28264QU36)	12/01/2010	01/10/2012	20,000.00	19,526 25	0 00	20,000 00	(473 75)
EKSPORTFINANS ASA LINKED TO TPX INDEX 0% DUE 04/16/2012 STRUCTURED NOTE (282645340)	12/16/2010	04/16/2012	100 00	92,066 17	0 00	101,950 00	(9,883 83)
SPDR S&P BANK ETF (78464A797)	12/03/2010	05/15/2012	1,850 00	41,106 07	0 00	43,771 00	(2,664 93)

[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

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 INTERNATIONAL REAL ESTATE SECURITIES CLASS A SHARES (38143H589)	06/29/2011	07/26/2012	203 85	1,219 03	0 00	1,282.22	(63.19)
GS INTERNATIONAL REAL ESTATE SECURITIES CLASS A SHARES (38143H589)	06/29/2010	07/26/2012	289 73	1,732 58	0 00	1,518 18	214 40
GS INTERNATIONAL REAL ESTATE SECURITIES CLASS A SHARES (38143H589)	12/13/2010	07/26/2012	803 95	4,807 64	0 00	4,960 39	(152 75)
GS INTERNATIONAL REAL ESTATE SECURITIES CLASS A SHARES (38143H589)	04/15/2010	07/26/2012	4,985 85	29,815 39	0 00	31,011 99	(1,196 60)
GS INTERNATIONAL REAL ESTATE SECURITIES CLASS A SHARES (38143H589)	05/20/2010	07/26/2012	9,633 91	57,610 79	0 00	50,000 00	7,610 79
GS REAL ESTATE SECURITIES FUND CLASS A SHARES (38142V829)	06/29/2011	07/26/2012	33 93	520 47	0 00	460 76	59.71
GS REAL ESTATE SECURITIES FUND CLASS A SHARES (38142V829)	09/29/2010	07/26/2012	37 33	572 57	0 00	434 84	137 73
GS REAL ESTATE SECURITIES FUND CLASS A SHARES (38142V829)	03/30/2011	07/26/2012	38 14	585 05	0 00	497 72	87.33
GS REAL ESTATE SECURITIES FUND CLASS A SHARES (38142V829)	06/29/2010	07/26/2012	38 17	585 45	0 00	399 97	185 48
GS REAL ESTATE SECURITIES FUND CLASS A SHARES (38142V829)	04/15/2010	07/26/2012	2,122 73	32,562 66	0 00	23,498.61	9,064.05
GS REAL ESTATE SECURITIES FUND CLASS A SHARES (38142V829)	05/20/2010	07/26/2012	4,373 18	67,084 55	0 00	45,000 00	22,084 55
ISHARES RUSSELL 2000 INDEX FUND (464287655)	04/15/2010	07/26/2012	755.00	58,400.96	0 00	54,548.75	3,852.21
ISHARES RUSSELL 2000 INDEX FUND (464287655)	05/20/2010	07/26/2012	1,460 00	112,934 30	0 00	94,973 00	17,961 30
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	12/13/2010	09/17/2012	43 04	301 30	0 00	344.31	(43.01)
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	09/29/2010	09/17/2012	236 69	1,656 84	0 00	1,834 91	(178 07)
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	03/30/2011	09/17/2012	300 41	2,102 89	0 00	2,509 87	(406.98)
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	12/13/2010	09/17/2012	467.33	3,271 30	0 00	3,738.27	(466.97)

[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

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 INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	12/13/2010	09/17/2012	580.65	4,064 54	0 00	4,644 74	(580.20)
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	06/29/2010	09/17/2012	853 44	5,974 10	0 00	5,680 64	293 46
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	06/29/2011	09/17/2012	954 31	6,680 16	0 00	7,859 92	(1,179 76)
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	05/20/2010	09/17/2012	11,119 31	77,835 16	0 00	75,000 00	2,835 16
GS INTERNATIONAL EQUITY DIVIDEND & PREMIUM INSTITUTIONAL SHARES (38144N494)	04/15/2010	09/17/2012	50,043 26	350,302 84	0 00	403,272 43	(52,969.59)
GS HIGH YIELD FUND INSTITUTIONAL SHARES (38141W679)	04/30/2010	11/07/2012	22 26	163 83	0 00	159 83	4 00
GS HIGH YIELD FUND INSTITUTIONAL SHARES (38141W679)	05/20/2010	11/07/2012	5,826 20	42,880 86	0 00	40,259 07	2,621 79
GS HIGH YIELD FUND INSTITUTIONAL SHARES (38141W679)	04/15/2010	11/07/2012	9,776.54	71,955 31	0 00	70,000 00	1,955 31
Net NonCovered Long-Term Gains (Losses)				**1,088,319.06**	**0.00**	**1,089,611.42**	**(1,292.36)**

[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	144.	144.	
GOLDMAN SACHS ACCT #57242	69.	69.	
GOLDMAN SACHS ACCT #57243	16.	16.	
GOLDMAN SACHS ACCT #57253	102.	102.	
GOLDMAN SACHS ACCT #81182	44.	44.	
GOLDMAN SACHS ACCT #81183	21.	21.	
TOTAL	396.	396.	

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

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME
GOLDMAN SACHS ACCOUNTS	181,960.	181,960.	
LESS GOLDMAN SACHS ACCRUED INTEREST PAID	-7,391.	-7,391.	
LESS GS AMORTIZATION OF BOND PREMIUM	-42,012.	-42,012.	
LAZARD LTD. PTP	165.	165.	
TOTAL	132,722.	132,722.	

FORM 990PF, PART I - ACCOUNTING FEES

DESCRIPTION	REVENUE AND EXPENSES PER BOOKS	NET INVESTMENT INCOME	ADJUSTED NET INCOME	CHARITABLE PURPOSES
MILLER COOPER & CO, LTD	14,922.			14,922.
TOTALS	14,922.			14,922.

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				
GS ACCT 57242- INVESTMENT FEES	5,789.	5,789.		
GS ACCT 57243- INVESTMENT FEES	4,841.	4,841.		
GS ACCT 57253- INVESTMENT FEES	11,089.	11,089.		
GS ACCT 81182- INVESTMENT FEES	8,381.	8,381.		
GS ACCT 81183- INVESTMENT FEES	7,074.	7,074.		
TOTALS	37,174.	37,174.		

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	4,571.			
FOREIGN TAXES	1,263.	1,263.		
TOTALS	5,849.	1,263.		

ATTACHMENT 6

FORM 990PF, PART II - OTHER INVESTMENTS

DESCRIPTION		BEGINNING BOOK VALUE	ENDING BOOK VALUE	ENDING FMV
GOLDMAN SACHS		5,078,430.	5,169,588.	5,406,506.
	TOTALS	5,078,430.	5,169,588.	5,406,506.

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

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	3,000
ILLINOIS WESLEYAN UNIVERSITY PO BOX 2900 BLOOMINGTON, IL 61702-2900	NONE PUBLIC CHARITY	TO SUPPORT HIGHER EDUCATION	20,000.
CHRISTIAN CAMPUS HOUSE 2231 S. 4TH STREET PO BOX 172 CHARLESTON, IL 61920	NONE PUBLIC CHARITY	RELIGIOUS TEACHING AND FELLOWSHIP FOR COLLEGE STUDENTS	5,000.
BRADLEY UNIVERSITY 1501 WEST 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	20,000.

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	16,500.
WILLIAMSBURG SYMPHONIA LEAGUE P O. BOX 400 WILLIAMSBURG, VA 23187	NONE PUBLIC CHARITY	TO SUPPORT AND PROMOTE PROFESSIONAL FINE ARTS	10,000
ROANOKE COLLEGE 221 COLLEGE LANE SALEM, VA 24153	NONE PUBLIC CHARITY	TO SUPPORT HIGHER EDUCATION	23,750
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	11,500
WILLIAMSBURG YOUTH ORCHESTRA PO BOX 1502 WILLIAMSBURG, VA 23187-1502	NONE PUBLIC CHARITY	MUSIC EDUCATION AND PERFORMANCE OPPORTUNITIES FOR MUSIC STUDENTS	5,000
JAMESTOWN YORKTOWN FOUNDATION INC. PO BOX 1607 WILLIAMSBURG, VA 23187	NONE PUBLIC CHARITY	EARLY AMERICAN LIVING-HISTORY EXPERIENCE	25,000.

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
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
PEORIA CHRISTIAN SCHOOL 3506 NORTH CALIFORNIA AVENUE PEORIA, IL 61603	NONE PUBLIC CHARITY	TO SUPPORT EDUCATION	6,000
SPIRITUS CHRISTIAN PRISON OUTREACH 934 CULVER ROAD ROCHESTER, NY 14609	NONE PUBLIC CHARITY	TO SUPPORT MENTORS COMMITED TO OFFERING RESOURCES TO INCARCERATED INDVIDUALS AND EX-OFFENDERS	2,000
AMERICAN RED CROSS HURRICANE RELIEF 2025 E STREET NW WASHINGTON, DC 20006	NONE PUBLIC CHARITY	TO AID IN HURRICANE RELIEF	10,000
SHOW HOPE PO BOX 647 FRANKLIN, TN 37065	NONE PUBLIC CHARITY	TO SUPPORT THE CARE OF ORPHANS	10,000
WCIC 3902 W BARING TRACE PEORIA, IL 61615	NONE PUBLIC CHARITY	TO SUPPORT POSITIVE CHRISTIAN CENTERED MUSIC AND PROGRAMS	10,000

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
UNITED WAY OF GREATER ROCHESTER 75 COLLEGE AVE ROCHESTER, NY 14607	NONE PUBLIC CHARITY	TO HELP IDENTIFY AND RESOLVE COMMUNITY ISSUES	12,000.
FLOWER CITY HABITAT FOR HUMANITY 755 CULVER RD ROCHESTER, NY 14609	NONE PUBLIC CHARITY	TO ELIMINATE SUBSTANDARD AND POVERTY HOUSING IN ROCHESTER, NY	5,000
ROCHESTER GENERAL HOSPITAL FOUNDATION 100 KINGS HWY #2300 ROCHESTER, NY 14617	NONE PUBLIC CHARITY	TO PROVIDE GENERAL HEALTHCARE SERVICES	30,000.
WHEATON COLLEGE 501 COLLEGE AVE WHEATON, IL 60187	NONE PUBLIC CHARITY	TO SUPPORT HIGHER EDUCATION	1,000
QUAD A FOR KIDS 500 EAST AVENUE ROCHESTER, NY 14607	NONE PUBLIC CHARITY	TO PROMOTE PERSONAL AND SOCIAL DEVELOPMENT OF ROCHESTER YOUTH	2,830
WHEATON COLLEGE SUMMER MINISTRIES 501 COLLEGE AVE WHEATON, IL 60187	NONE PUBLIC CHARITY	TO PROMOTE CHRISTIAN OUTREACH	5,000

RECIPIENT NAME AND ADDRESS	RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR AND FOUNDATION STATUS OF RECIPIENT	PURPOSE OF GRANT OR CONTRIBUTION	AMOUNT
ROCHESTER INSTITUTE OF TECHNOLOGY TRUSTEE CAMPAIGN ONE LOMB MEMORIAL DR ROCHESTER, NY 14623	NONE PUBLIC CHARITY	TO PROMOTE HIGHER EDUCATION	12,000
		TOTAL CONTRIBUTIONS PAID	260,580