

The Lynde and Harry Bradley Foundation Inc.
Tax Return Information
Year Ended December 31, 2011
Form 990-PF Part X

Average Monthly Fair Market Value of Securities/Cash Balances

	<u>Total Investments</u> <u>At Market Value*</u> (A)	<u>Alternative</u> <u>Investments</u> <u>Net Gains</u> (B)	<u>Net Market Value</u> <u>Securities</u> (A)-(B)	<u>Average</u> <u>Monthly</u> <u>Securities</u> <u>Balance</u>	<u>Cash</u> <u>Balance</u>	<u>Average</u> <u>Monthly</u> <u>Cash</u> <u>Balance</u>
Dec. 10	626,388,000	3,731,569	630,119,569		6,000	
Jan.	621,373,000		621,373,000	625,746,285	6,000	6,000
Feb.	632,477,000		632,477,000	627,989,856	126,000	46,000
Mar.	642,824,000		642,824,000	631,698,392	127,000	66,250
Apr.	657,627,000		657,627,000	636,884,114	127,000	78,400
May	651,265,000		651,265,000	639,280,928	127,000	86,500
June	639,816,000		639,816,000	639,357,367	167,000	98,000
July	632,820,000		632,820,000	638,540,196	168,000	106,750
Aug.	606,011,000		606,011,000	634,925,841	213,000	118,556
Sept.	559,290,000		559,290,000	627,362,257	215,000	128,200
Oct.	594,183,000		594,183,000	624,345,961	15,000	117,909
Nov.	585,883,000		585,883,000	621,140,714	15,000	109,333
Dec.	566,684,000	8,305,480	574,989,480	617,590,619	21,000	102,538

* Amounts taken from monthly investment manager summary except for December amount which was taken from the audited financials noted below.

Total Investments	549,387,000
Add: Cash and Cash Equiv.	16,851,000
Add: Accrued investment income	467,000
Less: Deposit Account	(21,000)
	<u>566,684,000</u>

The Lynde and Harry Bradley Foundation, Inc.
Statement of Financial Position
December 31, 2011
With Comparative Amounts for Prior Year
(UNAUDITED)
(\$000 omitted)

	12/31/11	12/31/10	12/31/10
ASSETS			
General checking account	\$21	\$6	\$6
Notes Receivable	12	12	12
Accrued Interest Income	69	69	69
Investments and cash equivalents			
Cash equivalents	9,954	7,923	7,923
Common and preferred stocks	263,949	267,146	267,146
Fixed income	66,066	60,210	60,210
Alternative Investments	223,812	218,123	218,123
Other alternative investments	1,207	71,218	71,218
Accrued income	467	494	494
Other investments	575	795	795
Total investments and cash equivalents	566,030	625,909	625,909
Program Related Investments	2,500	2,500	2,500
Building and Improvements - net	3,833	3,213	3,213
Bradley Prize Assets - net	10	36	36
Total Assets	572,475	631,745	631,745
LIABILITIES AND FUND BALANCES			
Liabilities			
Grants payable	6,937	7,879	7,879
Accrued expenses	1,325	1,349	1,349
Total Liabilities	8,262	9,228	9,228
Net Assets			
Unrestricted	534,201	589,332	589,332
Temporarily Restricted	30,012	33,184	33,184
Total Net Assets	564,213	622,516	622,516
Total liabilities and fund balances	572,475	631,744	631,744

THE LYNDE AND HARRY BRADLEY FOUNDATION, INC.

STATEMENTS OF FINANCIAL POSITION AS OF DECEMBER 31, 2011 AND 2010 (Dollars in thousands)

	2011	2010
ASSETS		
CASH AND CASH EQUIVALENTS	\$ 16,851	\$ 18,432
ACCRUED INCOME RECEIVABLE	535	563
TAXES RECEIVABLE	10	-
NOTES RECEIVABLE	12	12
PENDING TRADE RECEIVABLE	6,195	70,017
INVESTMENTS — At fair value (cost of \$530,235 and \$479,928 at December 31, 2011 and 2010, respectively):		
Fixed income mutual funds	5,158	-
Government and agency obligations	38,190	37,925
Corporate bonds	8,855	8,763
Mortgage-backed securities	11,782	9,836
Other asset-backed securities	3,114	4,280
Common and preferred stocks	256,788	257,022
Alternative investments	224,925	218,823
Other	575	795
Total investments	549,387	537,444
PROGRAM RELATED INVESTMENT	2,500	2,500
LAND, BUILDINGS, FURNITURE, AND FIXTURES — Net	3,843	3,248
TOTAL	\$579,333	\$632,216
LIABILITIES AND NET ASSETS		
LIABILITIES:		
Accrued expenses	\$ 1,335	\$ 1,349
Grants payable	6,937	7,879
Due to brokers for securities purchased	6,847	472
Total liabilities	15,119	9,700
NET ASSETS:		
Unrestricted	534,202	590,332
Temporarily restricted	30,012	32,184
Total net assets	564,214	622,516
TOTAL	\$579,333	\$632,216

See notes to financial statements.

The Lynde and Harry Bradley Foundation, Inc.
Statement of Financial Position
January 31, 2011
With Comparative Amounts for Prior Year
(UNAUDITED)
(\$000 omitted)

	01/31/11	01/31/10	12/31/10
ASSETS			
General checking account	\$6	\$141	\$6
Notes Receivable	12	12	12
Accrued Interest Income	75	0	69
Investments and cash equivalents			
Cash equivalents	50,591	696	7,923
Common and preferred stocks	277,066	250,602	267,146
Fixed income	60,349	40,117	60,210
Alternative Investments	223,807	173,283	216,937
Other alternative investments	8,196	111,901	71,218
Accrued income	569	323	494
Other investments	795	734	795
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Total investments and cash equivalents	621,373	577,656	624,723
Program Related Investments	2,500	2,500	2,500
Building and Improvements - net	3,199	3,367	3,213
Bradley Prize Assets - net	34	62	36
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Total Assets	627,199	583,738	630,559
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LIABILITIES AND FUND BALANCES			
Liabilities			
Grants payable	5,416	6,839	7,879
Accrued expenses	1,496	352	1,350
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Total Liabilities	6,912	7,191	9,229
Net Assets			
Unrestricted	587,103	546,547	588,146
Temporarily Restricted	33,184	30,000	33,184
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Total Net Assets	620,287	576,547	621,330
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Total liabilities and fund balances	627,199	583,738	630,559
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The Lynde and Harry Bradley Foundation, Inc.
Statement of Financial Position
February 28, 2011
With Comparative Amounts for Prior Year
(UNAUDITED)
(\$000 omitted)

	02/28/11	02/28/10	12/31/10
ASSETS			
General checking account	\$126	\$4	\$6
Notes Receivable	12	12	12
Accrued Interest Income	6	6	69
Investments and cash equivalents			
Cash equivalents	18,481	7,464	7,923
Common and preferred stocks	305,273	254,255	267,146
Fixed income	70,590	40,276	60,210
Alternative Investments	228,621	165,636	216,937
Other alternative investments	8,196	113,929	71,218
Accrued income	521	558	494
Other investments	795	734	795
Total investments and cash equivalents	632,477	582,852	624,723
Program Related Investments	2,500	2,500	2,500
Building and Improvements - net	3,185	3,353	3,213
Bradley Prize Assets - net	31	60	36
Total Assets	638,337	588,787	630,559
LIABILITIES AND FUND BALANCES			
Liabilities			
Grants payable	9,199	13,637	7,879
Accrued expenses	1,676	508	1,350
Total Liabilities	10,875	14,145	9,229
Net Assets			
Unrestricted	594,278	544,642	588,146
Temporarily Restricted	33,184	30,000	33,184
Total Net Assets	627,462	574,642	621,330
Total liabilities and fund balances	638,337	588,787	630,559

The Lynde and Harry Bradley Foundation, Inc.
Statement of Financial Position
March 31, 2011
With Comparative Amounts for Prior Year
(UNAUDITED)
(\$000 omitted)

	03/31/11	03/31/10	12/31/10
ASSETS			
General checking account	\$127	\$10	\$6
Notes Receivable	12	12	12
Accrued Interest Income	13	13	69
Investments and cash equivalents			
Cash equivalents	6,835	3,133	7,923
Common and preferred stocks	321,827	279,483	267,146
Fixed income	70,808	41,834	60,210
Alternative Investments	233,799	184,748	216,937
Other alternative investments	8,198	97,237	71,218
Accrued income	562	531	494
Other investments	795	734	795
Total investments and cash equivalents	642,824	607,700	624,723
Program Related Investments	2,500	2,500	2,500
Building and Improvements - net	3,171	3,339	3,213
Bradley Prize Assets - net	29	57	36
Total Assets	648,676	613,631	630,559
LIABILITIES AND FUND BALANCES			
Liabilities			
Grants payable	7,394	11,156	7,879
Accrued expenses	2,075	650	1,350
Total Liabilities	9,469	11,806	9,229
Net Assets			
Unrestricted	606,023	571,825	588,146
Temporarily Restricted	33,184	30,000	33,184
Total Net Assets	639,207	601,825	621,330
Total liabilities and fund balances	648,676	613,631	630,559

The Lynde and Harry Bradley Foundation, Inc.
Statement of Financial Position
April 30, 2011
With Comparative Amounts for Prior Year
(UNAUDITED)
(\$000 omitted)

	04/30/11	04/30/10	12/31/10
ASSETS			
General checking account	\$127	\$2	\$6
Notes Receivable	12	12	12
Accrued Interest Income	19	19	69
Investments and cash equivalents			
Cash equivalents	10,694	10,467	7,923
Common and preferred stocks	332,649	276,699	267,146
Fixed income	72,280	79,812	60,210
Alternative Investments	239,325	146,889	216,937
Other alternative investments	1,194	100,848	71,218
Accrued income	690	413	494
Other investments	795	734	795
Total investments and cash equivalents	657,627	615,862	624,723
Program Related Investments	2,500	2,500	2,500
Building and Improvements - net	3,158	3,325	3,213
Bradley Prize Assets - net	27	55	36
Total Assets	663,470	621,775	630,559
LIABILITIES AND FUND BALANCES			
Liabilities			
Grants payable	4,034	9,841	7,879
Accrued expenses	2,134	314	1,350
Total Liabilities	6,168	10,155	9,229
Net Assets			
Unrestricted	624,118	581,620	588,146
Temporarily Restricted	33,184	30,000	33,184
Total Net Assets	657,302	611,620	621,330
Total liabilities and fund balances	663,470	621,775	630,559

The Lynde and Harry Bradley Foundation, Inc.
Statement of Financial Position
May 31, 2011
With Comparative Amounts for Prior Year
(UNAUDITED)
(\$000 omitted)

	05/31/11	05/31/10	12/31/10
ASSETS			
General checking account	\$127	\$87	\$6
Notes Receivable	12	12	12
Accrued Interest Income	25	25	69
Investments and cash equivalents			
Cash equivalents	7,331	10,957	7,923
Common and preferred stocks	329,200	253,900	267,146
Fixed income	72,769	76,665	60,210
Alternative Investments	239,341	141,834	216,937
Other alternative investments	1,194	93,680	71,218
Accrued income	619	675	494
Other investments	811	751	795
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Total investments and cash equivalents	651,265	578,462	624,723
Program Related Investments	2,500	2,500	2,500
Building and Improvements - net	3,144	3,311	3,213
Bradley Prize Assets - net	25	52	36
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Total Assets	657,098	584,449	630,559
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LIABILITIES AND FUND BALANCES			
Liabilities			
Grants payable	10,620	17,096	7,879
Accounts payable	119	0	0
Accrued expenses	1,933	230	1,350
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Total Liabilities	12,672	17,326	9,229
Net Assets			
Unrestricted	611,242	537,123	588,146
Temporarily Restricted	33,184	30,000	33,184
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Total Net Assets	644,426	567,123	621,330
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Total liabilities and fund balances	657,098	584,449	630,559
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The Lynde and Harry Bradley Foundation, Inc.
Statement of Financial Position
June 30, 2011
With Comparative Amounts for Prior Year
(UNAUDITED)
(\$000 omitted)

	06/30/11	06/30/10	12/31/10
ASSETS			
General checking account	\$167	\$6	\$6
Notes Receivable	12	12	12
Accrued Interest Income	31	31	69
Investments and cash equivalents			
Cash equivalents	4,582	38,324	7,923
Common and preferred stocks	324,581	222,283	267,146
Fixed income	72,660	48,329	60,210
Alternative Investments	235,662	180,203	218,123
Other alternative investments	1,194	74,579	71,218
Accrued income	562	577	494
Other investments	575	746	795
Total investments and cash equivalents	639,816	565,041	625,909
Program Related Investments	2,500	2,500	2,500
Building and Improvements - net	3,130	3,297	3,213
Bradley Prize Assets - net	23	50	36
Total Assets	645,679	570,937	631,745
LIABILITIES AND FUND BALANCES			
Liabilities			
Grants payable	7,825	14,464	7,879
Accrued expenses	1,374	811	1,350
Total Liabilities	9,199	15,275	9,229
Net Assets			
Unrestricted	603,296	525,662	589,332
Temporarily Restricted	33,184	30,000	33,184
Total Net Assets	636,480	555,662	622,516
Total liabilities and fund balances	645,679	570,937	631,745

The Lynde and Harry Bradley Foundation, Inc.
Statement of Financial Position
July 31, 2011
With Comparative Amounts for Prior Year
(UNAUDITED)
(\$000 omitted)

	07/31/11	07/31/10	12/31/10
ASSETS			
General checking account	\$168	\$0	\$6
Notes Receivable	12	12	12
Accrued Interest Income	38	38	69
Investments and cash equivalents			
Cash equivalents	4,835	3,805	7,923
Common and preferred stocks	313,975	238,441	267,146
Fixed income	74,062	59,236	60,210
Alternative Investments	237,712	219,732	218,123
Other alternative investments	1,194	62,745	71,218
Accrued income	467	455	494
Other investments	575	746	795
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Total investments and cash equivalents	632,820	585,160	625,909
Program Related Investments	2,500	2,500	2,500
Building and Improvements - net	3,086	3,283	3,213
Bradley Prize Assets - net	21	48	36
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Total Assets	638,645	591,041	631,745
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LIABILITIES AND FUND BALANCES			
Liabilities			
Grants payable	5,294	10,655	7,879
Accrued expenses	1,205	629	1,349
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Total Liabilities	6,499	11,284	9,228
Net Assets			
Unrestricted	599,962	549,757	589,332
Temporarily Restricted	32,184	30,000	33,184
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Total Net Assets	632,146	579,757	622,516
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Total liabilities and fund balances	638,645	591,041	631,744
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The Lynde and Harry Bradley Foundation, Inc.
Statement of Financial Position
August 31, 2011
With Comparative Amounts for Prior Year
(UNAUDITED)
(\$000 omitted)

	08/31/11	08/31/10	12/31/10
ASSETS			
General checking account	\$213	\$3	\$6
Notes Receivable	12	12	12
Accrued Interest Income	44	44	69
Investments and cash equivalents			
Cash equivalents	2,509	3,079	7,923
Common and preferred stocks	290,620	227,185	267,146
Fixed income	75,462	60,405	60,210
Alternative Investments	235,137	216,243	218,123
Other alternative investments	1,194	62,347	71,218
Accrued income	514	569	494
Other investments	575	746	795
Total investments and cash equivalents	606,011	570,574	625,909
Program Related Investments	2,500	2,500	2,500
Building and Improvements - net	3,129	3,269	3,213
Bradley Prize Assets - net	19	45	36
Total Assets	611,928	576,447	631,745
LIABILITIES AND FUND BALANCES			
Liabilities			
Grants payable	7,974	15,957	7,879
Accrued expenses	1,282	629	1,350
Total Liabilities	9,256	16,586	9,229
Net Assets			
Unrestricted	570,488	529,861	589,332
Temporarily Restricted	32,184	30,000	33,184
Total Net Assets	602,672	559,861	622,516
Total liabilities and fund balances	611,928	576,447	631,745

The Lynde and Harry Bradley Foundation, Inc.
Statement of Financial Position
September 30, 2011
With Comparative Amounts for Prior Year
(UNAUDITED)
(\$000 omitted)

	09/30/11	09/30/10	12/31/10
ASSETS			
General checking account	\$215	\$5	\$6
Notes Receivable	12	12	12
Accrued Interest Income	50	50	69
Investments and cash equivalents			
Cash equivalents	6,169	2,848	7,923
Common and preferred stocks	251,097	252,051	267,146
Fixed income	73,201	61,266	60,210
Alternative Investments	226,523	216,260	218,123
Other alternative investments	1,207	68,160	71,218
Accrued income	518	574	494
Other investments	575	746	795
Total investments and cash equivalents	559,290	601,905	625,909
Program Related Investments	2,500	2,500	2,500
Building and Improvements - net	3,144	3,255	3,213
Bradley Prize Assets - net	17	43	36
Total Assets	565,228	607,770	631,745
LIABILITIES AND FUND BALANCES			
Liabilities			
Grants payable	4,877	10,626	7,879
Accrued expenses	1,152	887	1,350
Total Liabilities	6,029	11,513	9,229
Net Assets			
Unrestricted	527,015	566,257	589,332
Temporarily Restricted	32,184	30,000	33,184
Total Net Assets	559,199	596,257	622,516
Total liabilities and fund balances	565,228	607,770	631,745

The Lynde and Harry Bradley Foundation, Inc.
Statement of Financial Position
October 31, 2011
With Comparative Amounts for Prior Year
(UNAUDITED)
(\$000 omitted)

	10/31/11	10/31/10	12/31/10
ASSETS			
General checking account	\$15	\$73	\$6
Notes Receivable	12	12	12
Accrued Interest Income	56	56	69
Investments and cash equivalents			
Cash equivalents	5,582	5,755	7,923
Common and preferred stocks	281,334	262,081	267,146
Fixed income	73,360	61,695	60,210
Alternative Investments	231,661	213,614	218,123
Other alternative investments	1,207	70,198	71,218
Accrued income	463	555	494
Other investments	576	746	795
Total investments and cash equivalents	594,183	614,644	625,909
Program Related Investments	2,500	2,500	2,500
Building and Improvements - net	3,156	3,241	3,213
Bradley Prize Assets - net	15	40	36
Total Assets	599,937	620,566	631,745
LIABILITIES AND FUND BALANCES			
Liabilities			
Grants payable	3,035	7,383	7,879
Accrued expenses	1,016	663	1,349
Total Liabilities	4,051	8,046	9,228
Net Assets			
Unrestricted	563,702	582,521	589,332
Temporarily Restricted	32,184	30,000	33,184
Total Net Assets	595,886	612,521	622,516
Total liabilities and fund balances	599,937	620,567	631,744

The Lynde and Harry Bradley Foundation, Inc.
Statement of Financial Position
November 30, 2011
With Comparative Amounts for Prior Year
(UNAUDITED)
(\$000 omitted)

	11/30/11	11/30/10	12/31/10
ASSETS			
General checking account	\$15	\$1	\$6
Notes Receivable	12	12	12
Accrued Interest Income	63	63	69
Investments and cash equivalents			
Cash equivalents	4,071	60,195	7,923
Common and preferred stocks	276,053	204,173	267,146
Fixed income	68,867	59,981	60,210
Alternative Investments	234,482	214,451	218,123
Other alternative investments	1,207	67,531	71,218
Accrued income	624	628	494
Other investments	579	750	795
Total investments and cash equivalents	585,883	607,709	625,909
Program Related Investments	2,500	2,500	2,500
Building and Improvements - net	3,817	3,227	3,213
Bradley Prize Assets - net	13	38	36
Total Assets	592,303	613,550	631,745
LIABILITIES AND FUND BALANCES			
Liabilities			
Grants payable	13,218	14,549	7,879
Accrued expenses	1,197	713	1,350
Total Liabilities	14,415	15,262	9,229
Net Assets			
Unrestricted	545,704	568,288	589,332
Temporarily Restricted	32,184	30,000	33,184
Total Net Assets	577,888	598,288	622,516
Total liabilities and fund balances	592,303	613,550	631,745