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Return of Private Foundation

or Section 4947(a)(1) Nonexempt Charitable Trust

Treated as a Private Foundation

2010

Department of the Treasury
Internal Revenue Service

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

For calendar year 2010, or tax year beginning JUL 1, 2010, and ending JUN 30, 2011

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

Name of foundation JOSIAH MACY, JR. FOUNDATION		A Employer identification number 13-5596895
Number and street (or P.O. box number if mail is not delivered to street address) 44 EAST 64TH STREET		B Telephone number (212) 486-2424
City or town, state, and ZIP code NEW YORK, NY 10065		C If exemption application is pending, check here ☐
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 154,032,658. (Part I, column (d) must be on cash basis.)	J Accounting method ☐ Cash ☒ Accrual. ☐ Other (specify) _____	E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

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))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received				N/A	
2 Check ☒ if the foundation is not required to attach Sch. B					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities		2,073,828.	2,073,828.		STATEMENT 1
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		3,457,981.			
b Gross sales price for all assets on line 6a					
7 Capital gain net income (from Part IV, line 2)			3,457,981.		
8 Net short-term capital gain					
9 Income modifications					
10a Gross sales less returns and allowances					
b Less Cost of goods sold					
c Gross profit or (loss)					
11 Other income		20,138.	365.		STATEMENT 2
12 Total. Add lines 1 through 11		5,551,947.	5,532,174.		
13 Compensation of officers, directors, trustees, etc.		810,408.	34,531.		775,877.
14 Other employee salaries and wages		268,962.	8,566.		260,396.
15 Pension plans, employee benefits		236,790.	13,533.		223,257.
16a Legal fees		7,841.	0.		7,841.
b Accounting fees		117,604.	35,521.		82,083.
c Other professional fees		736,053.	736,053.		0.
17 Interest					
18 Taxes		305,603.	0.		0.
19 Depreciation and depletion		154,055.	0.		
20 Occupancy		73,886.	0.		73,886.
21 Travel, conferences, and meetings		46,517.	0.		46,517.
22 Printing and publications		29,639.	0.		29,639.
23 Other expenses		300,132.	0.		300,132.
24 Total operating and administrative expenses. Add lines 13 through 23		3,087,490.	828,204.		1,799,628.
25 Contributions, gifts, grants paid		6,016,854.			6,150,195.
26 Total expenses and disbursements. Add lines 24 and 25		9,104,344.	828,204.		7,949,823.
27 Subtract line 26 from line 12		-3,552,397.			
a Excess of revenue over expenses and disbursements			4,703,970.		
b Net investment income (if negative, enter -0-)					
c Adjusted net income (if negative, enter -0-)				N/A	

Part II Balance Sheets

Attached schedules and amounts in the description column should be for end-of-year amounts only

			Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing	572,160.	443,506.	443,506.
	2	Savings and temporary cash investments	7,439,199.	3,389,592.	3,389,592.
	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			
	7	Other notes and loans receivable ▶			
		Less: allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges	66,509.	125,644.	125,644.
	10a	Investments - U.S. and state government obligations STMT 9	8,422,409.	7,340,758.	7,340,758.
	b	Investments - corporate stock STMT 10	50,934,730.	42,940,056.	42,940,056.
	c	Investments - corporate bonds STMT 11	10,450,457.	9,330,894.	9,330,894.
Liabilities	11	Investments - land, buildings, and equipment basis ▶			
		Less: accumulated depreciation ▶			
	12	Investments - mortgage loans			
	13	Investments - other STMT 12	50,701,765.	85,217,150.	85,217,150.
	14	Land, buildings, and equipment basis ▶ 6,406,695.			
		Less: accumulated depreciation STMT 15 ▶ 1,521,546.	4,961,140.	4,885,149.	4,885,149.
	15	Other assets (describe ▶ STATEMENT 13)	208,926.	359,909.	359,909.
	16	Total assets (to be completed by all filers)	133,757,295.	154,032,658.	154,032,658.
	17	Accounts payable and accrued expenses	92,083.	68,880.	
	18	Grants payable	840,578.	707,237.	
Net Assets or Fund Balances	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable			
	22	Other liabilities (describe ▶ STATEMENT 14)	2,193,876.	269,073.	
	23	Total liabilities (add lines 17 through 22)	3,126,537.	1,045,190.	
Net Assets or Fund Balances		Foundations that follow SFAS 117, check here ▶ ☒ X and complete lines 24 through 26 and lines 30 and 31.			
	24	Unrestricted	130,630,758.	152,987,468.	
	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			
	28	Paid-in or capital surplus, or land, bldg, and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
Net Assets or Fund Balances	30	Total net assets or fund balances	130,630,758.	152,987,468.	
	31	Total liabilities and net assets/fund balances	133,757,295.	154,032,658.	

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	130,630,758.
2	Enter amount from Part I, line 27a	2	-3,552,397.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 8	3	25,909,107.
4	Add lines 1, 2, and 3	4	152,987,468.
5	Decreases not included in line 2 (itemize) ▶	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	152,987,468.

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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 STATEMENT 17				
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			3,457,981.	
b				
c				
d				
e				
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) 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			3,457,981.	
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	3,457,981.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)			3	N/A
If gain, also enter in Part I, line 8, column (c)				
If (loss), enter -0- in Part I, line 8				

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 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))
2009	6,676,792.	125,721,139.	.053108
2008	6,843,019.	116,655,839.	.058660
2007	8,132,467.	157,136,447.	.051754
2006	8,582,437.	155,815,708.	.055081
2005	7,562,014.	149,553,642.	.050564
2 Total of line 1, column (d)			2 .269167
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 .053833
4 Enter the net value of noncharitable-use assets for 2010 from Part X, line 5			4 143,165,424.
5 Multiply line 4 by line 3			5 7,707,024.
6 Enter 1% of net investment income (1% of Part I, line 27b)			6 47,040.
7 Add lines 5 and 6			7 7,754,064.
8 Enter qualifying distributions from Part XII, line 4			8 8,027,887.

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

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

1a Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter. _____ (attach copy of letter if necessary-see instructions)			
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		1	47,040.
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	0.
3 Add lines 1 and 2		3	47,040.
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	47,040.
6 Credits/Payments			
a 2010 estimated tax payments and 2009 overpayment credited to 2010	6a	125,819.	
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	125,819.	
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	78,779.	
11 Enter the amount of line 10 to be Credited to 2011 estimated tax ☒ 78,779. Refunded ☐	11	0.	

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?		X
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for definition)? 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.		X
1c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation. ☒ \$ 0. (2) On foundation managers ☒ \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☒ \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities.		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		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T.		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col. (c), and Part XV.	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☒ NY		
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	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 2010 or the taxable year beginning in 2010 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► WWW.MACYFOUNDATION.ORG	13	X	
14	The books are in care of ► THE FOUNDATION Telephone no ► 212-486-2424 Located at ► 44 EAST 64TH STREET, NEW YORK, NY, NEW YORK, NY ZIP+4 ► 10065			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year	15	N/A	
16	At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ►	16	Yes	No
				X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ 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 page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?	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 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? If "Yes," list the years ►	☐ Yes ☒ No	
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)	N/A	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 2010 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 2010.)	N/A	3b
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		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 2010?	4b	X

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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)?

☐ 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 ☒ Nob 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)?
Organizations relying on a current notice regarding disaster assistance check here

N/A

5b

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?

☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

6b

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?

N/A

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.

(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
GEORGE E. THIBAUT, MD JOSIAH MACY JR. FDN., 44 E. 64TH ST. NEW YORK, NY 10065	PRESIDENT 35.00	547,338.	53,668.	0.
PETER GOODWIN (EFFECTIVE JUNE 2010) JOSIAH MACY JR. FDN., 44 E. 64TH ST. NEW YORK, NY 10065	COO-TREASURER 35.00	263,070.	46,271.	0.
SEE STMT. 21 FOR BOARD OF DIRECTORS JOSIAH MACY JR. FDN., 44 E. 64TH ST. NEW YORK, NY 10065	DIRECTORS 0.50	0.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). 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
KAREN BUTLER 44 E. 64TH ST., NEW YORK, NY 10065	EXEC. ASST. 35.00	91,925.	39,707.	0.
NICHOLAS ROMANO 44 E. 64TH ST., NEW YORK, NY 10065	ADMIN. ASST. 35.00	67,724.	19,829.	0.

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

0

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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	144,694,009.
b	Average of monthly cash balances	1b	651,599.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	145,345,608.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	145,345,608.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	2,180,184.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	143,165,424.
6	Minimum investment return. Enter 5% of line 5	6	7,158,271.

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	7,158,271.
2a	Tax on investment income for 2010 from Part VI, line 5	2a	47,040.
b	Income tax for 2010 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	47,040.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	7,111,231.
4	Recoveries of amounts treated as qualifying distributions	4	19,773.
5	Add lines 3 and 4	5	7,131,004.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	7,131,004.

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	7,949,823.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	78,064.
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	8,027,887.
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	5	47,040.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	7,980,847.

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

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Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2009	(c) 2009	(d) 2010
1 Distributable amount for 2010 from Part XI, line 7				7,131,004.
2 Undistributed Income, if any, as of the end of 2010				
a Enter amount for 2009 only			0.	
b Total for prior years.		0.		
3 Excess distributions carryover, if any, to 2010				
a From 2005				
b From 2006				
c From 2007				
d From 2008	846,921.			
e From 2009	513,643.			
f Total of lines 3a through e	1,360,564.			
4 Qualifying distributions for 2010 from Part XII, line 4 ▶ \$ 8,027,887.				
a Applied to 2009, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2010 distributable amount				7,131,004.
e Remaining amount distributed out of corpus	896,883.			
5 Excess distributions carryover applied to 2010 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	2,257,447.			
b Prior years' undistributed income Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b Taxable amount - see instructions		0.		
e Undistributed income for 2009. Subtract line 4a from line 2a. Taxable amount - see instr			0.	
f Undistributed income for 2010 Subtract lines 4d and 5 from line 1. This amount must be distributed in 2011				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2005 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2011. Subtract lines 7 and 8 from line 6a	2,257,447.			
10 Analysis of line 9:				
a Excess from 2006				
b Excess from 2007				
c Excess from 2008	846,921.			
d Excess from 2009	513,643.			
e Excess from 2010	896,883.			

Part XV Supplementary Information (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year SEE STATEMENT 19	NO INDIVIDUAL	ALL PUBLIC CHARITIES		6,016,854.
Total				▶ 3a 6,016,854.
b Approved for future payment SEE STATEMENT 20	NO INDIVIDUAL	ALL PUBLIC CHARITIES		707,237.
Total				▶ 3b 707,237.

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. | | |

[illegible]

- 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
N/A		

**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 or fiduciary) is based on all information of which preparer has any knowledge.

Signature of officer or trustee

Date _____

PRESIDENT

Title

**Paid
Preparer
Use Only**

Print/Type preparer's name

Preparer's signature _____

Date _____

Check ☐ if

PTIN

NICHOLAS JACANGELO

Michael Jacoby to

1/27/12

Firm's name ► MCGRATH, DOYLE & PHAIR

Firm's EIN ▶

Firm's address ► 150 BROADWAY, SUITE 1915
NEW YORK, NY 10038-4499

Phone no

FORM 990-PF	DIVIDENDS AND INTEREST FROM SECURITIES	STATEMENT	1
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SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
BANK OF NEW YORK - CUSTODY - INTEREST	1,022,898.	0.	1,022,898.
BANK OF NEW YORK - DIVIDENDS	1,050,930.	0.	1,050,930.
TOTAL TO FM 990-PF, PART I, LN 4	2,073,828.	0.	2,073,828.

FORM 990-PF	OTHER INCOME	STATEMENT	2
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DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
FROM LIMITED PARTNERSHIPS	365.	365.	
REFUND OF PRIOR YEAR GRANT	19,773.	0.	
TOTAL TO FORM 990-PF, PART I, LINE 11	20,138.	365.	

FORM 990-PF	LEGAL FEES	STATEMENT	3
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	7,841.	0.		7,841.
TO FM 990-PF, PG 1, LN 16A	7,841.	0.		7,841.

FORM 990-PF	ACCOUNTING FEES	STATEMENT	4
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
AUDIT FEES	27,604.	5,521.		22,083.
ACCOUNTING FEES	90,000.	30,000.		60,000.
TO FORM 990-PF, PG 1, LN 16B	117,604.	35,521.		82,083.

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT	5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
INVESTMENT COUNSEL & CUSTODIAN FEES	736,053.	736,053.			0.
TO FORM 990-PF, PG 1, LN 16C	736,053.	736,053.			0.

FORM 990-PF	TAXES			STATEMENT	6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
FEDERAL EXCISE TAX 06/30/2011	46,710.	0.			0.
DEFERRED FEDERAL EXCISE TAX	258,893.	0.			0.
TO FORM 990-PF, PG 1, LN 18	305,603.	0.			0.

FORM 990-PF	OTHER EXPENSES			STATEMENT	7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
MAINTENANCE	49,394.	0.			49,394.
PROFESSIONAL SERVICES	135,922.	0.			135,922.
STATIONERY AND SUPPLIES	7,276.	0.			7,276.
MESSENGER & CABLE	17,761.	0.			17,761.
LIBRARY	2,988.	0.			2,988.
POSTAGE	1,125.	0.			1,125.
OFFICE MAINTENANCE	11,059.	0.			11,059.
MEMBERSHIP DUES	4,170.	0.			4,170.
MISCELLANEOUS EXPENSES	23,019.	0.			23,019.
STORAGE DATA RETENTION	268.	0.			268.
OFFICE EQUIPMENT AND FURNITURE	2,954.	0.			2,954.
WEBSITE MAINTENANCE	9,915.	0.			9,915.
INFORMATION TECHNOLOGY	4,796.	0.			4,796.
PROGRAM PLANNING	29,485.	0.			29,485.
TO FORM 990-PF, PG 1, LN 23	300,132.	0.			300,132.

FORM 990-PF	OTHER INCREASES IN NET ASSETS OR FUND BALANCES	STATEMENT	8
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DESCRIPTION	AMOUNT
NET CHANGE IN UNREALIZED APPRECIATION OF INVESTMENTS	25,909,107.
TOTAL TO FORM 990-PF, PART III, LINE 3	25,909,107.

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS	STATEMENT	9
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DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
U.S. GOVERNMENT & AGENCY OBLIGATION - STMT. 16	X		7,340,758.	7,340,758.
TOTAL U.S. GOVERNMENT OBLIGATIONS			7,340,758.	7,340,758.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS				
TOTAL TO FORM 990-PF, PART II, LINE 10A			7,340,758.	7,340,758.

FORM 990-PF	CORPORATE STOCK	STATEMENT	10
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
COMMON STOCK - STMT. 16	42,940,056.	42,940,056.
TOTAL TO FORM 990-PF, PART II, LINE 10B	42,940,056.	42,940,056.

FORM 990-PF	CORPORATE BONDS	STATEMENT	11
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DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
CORPORATE OBLIGATIONS - STMT. 16	9,330,894.	9,330,894.
TOTAL TO FORM 990-PF, PART II, LINE 10C	9,330,894.	9,330,894.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	12
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DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
MUTUAL FUNDS - STMT. 16	FMV	30,335,102.	30,335,102.
ALTERNATIVE INVESTMENTS - STMT. 16	FMV	54,882,048.	54,882,048.
TOTAL TO FORM 990-PF, PART II, LINE 13		85,217,150.	85,217,150.

FORM 990-PF	OTHER ASSETS	STATEMENT	13
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DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
ACCRUED INTEREST & DIVIDENDS RECEIVABLE	208,926.	189,978.	189,978.
DUE FROM BROKER	0.	169,931.	169,931.
TO FORM 990-PF, PART II, LINE 15	208,926.	359,909.	359,909.

FORM 990-PF	OTHER LIABILITIES	STATEMENT	14
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DESCRIPTION	BOY AMOUNT	EOY AMOUNT
DUE TO BROKER	2,183,696.	0.
DEFERRED FEDERAL EXCISE TAX	10,180.	269,073.
TOTAL TO FORM 990-PF, PART II, LINE 22	2,193,876.	269,073.

JOSIAH MACY, JR. FOUNDATION
FORM 990-PF
EIN: 13-5596895
FYE: JUNE 30, 2011

Part I, Line 19 & Part II, Line 14

Fixed Assets, Accumulated Depreciation & Depreciation Expense

Book Purposes

	<u>Book Value</u>	<u>Accumulated Depreciation</u>	<u>Total Depreciation Expenses</u>
Land	\$ 1,922,700	\$ -	\$ -
Buildings	1,291,072	1,189,075	16,743
Furniture & fixtures	142,049	101,704	5,638
Construction in progress	2,988,874	224,567	125,474
Website & software	62,000	6,200	6,200
TOTAL	<u>\$ 6,406,695</u>	<u>\$ 1,521,546</u>	<u>\$ 154,055</u>

JOSIAH MACY, JR. FOUNDATION
SUMMARY OF BANK OF NEW YORK
COMBINED INVESTMENT REPORT
June 30, 2011

Short-Term Investments	\$ 3,389,592
U.S. Government & Agency Obligations	7,340,758
Common Stocks	42,940,056
Corporate Obligations	9,330,894
Alternative Investments	54,882,048
Accrued	189,978
Mutual Funds	30,335,102
Due from broker	<u>169,931</u>
TOTAL	<u>\$ 148,578,359</u>



BNY MELLON

Book And Market Summary

Report ID: IGLS0008

Base Currency: USD

Status: FINAL

Combine

6/30/2011

Account Number	Account Name	Book Value	Market Value	Accrued Income	Total Net Assets	Unrealized Gain/Loss	Total Market Value %
K63F22631002	K63-FOUNDATION 2	1,428,236.71	1,428,239.90	0.00	1,428,239.90	3.19	0.96
K63F66885002	K63-GIA	10,420,385.52	10,568,710.11	111,873.62	10,680,583.73	260,198.21	7.19
K63F66885102	SEIX ADV-PLEDGE	6,757,817.45	6,866,825.90	42,001.64	6,908,827.54	151,010.09	4.65
K63F66885202	K63- SILCHESTER	11,759,198.10	14,947,700.03	0.00	14,947,700.03	3,188,501.93	10.07
K63F66885602	K63- FARALLON	3,863,868.11	4,121,853.11	0.00	4,121,853.11	257,985.00	2.78
K63F66885902	K63-COOKE & BIELER	6,816,172.54	7,922,286.41	14,928.20	7,937,214.61	1,121,042.07	5.34
K63F66886202	K63-DAVIDSON KEMPNER	9,024,324.84	15,031,602.80	0.00	15,031,602.80	6,007,277.96	10.42
K63F66886602	K63- CHILTON	9,550,663.79	10,903,198.06	0.00	10,903,198.06	1,352,534.27	10.42
K63F66887002	K63-MUTUAL FUNDS	24,264,412.94	30,335,102.07	0.00	30,335,102.07	6,070,689.13	20.43
K63F66887202	K63-HARRIS ASSOC.	15,193,190.35	19,030,462.40	14,446.00	19,044,908.40	3,851,718.05	12.82
K63F66887302	K63-PINNACLE ASSOC.	10,002,371.83	12,747,285.37	3,947.39	12,751,232.76	2,748,860.93	8.59
K63F66888302	K63-WALTHAUSEN & CO	3,998,891.79	4,607,423.65	2,781.80	4,610,205.45	611,313.66	3.10
K63F66888702	K63-REGIMENT	5,000,000.00	5,398,270.00	0.00	5,398,270.00	398,270.00	3.63
K63F66888802	K63-HIGHCLERE	3,629,546.80	4,411,991.00	0.00	4,411,991.00	782,444.20	2.97
K63G10001000	JOSIAH MACY COMBINE	121,709,080.77	148,320,950.81	189,978.65	148,510,929.46	26,801,848.69	100.00

Adjustments to market value of investments

67,430.00
148,578,359.46



BNY MELLON

JOSHIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : FINAL

6/30/2011

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
106.400 BNY MELLON CASH RESERVE	100.0000	106.40	106.40	0.00	0.00
996087094 K63F66888302 K63-WALTHAUSEN & CO	100.0000	106.40	106.40		0.00
502.790 BNY MELLON CASH RESERVE	100.0000	502.79	502.79	0.00	0.00
996087094 K63F66887302 K63-PINNACLE ASSOC	100.0000	502.79	502.79		0.00
595.400 BNY MELLON CASH RESERVE	100.0000	595.40	595.40	0.00	0.00
996087094 0.010% 12/31/2049 DD 06/26/97	100.0000	595.40	595.40	0.00	0.00
K63F66885902: K63-COOKE & BIELER					
240.800 DREYFUS TRSY PR CASH MGT 2 INC	100.0000	240.80	240.80	0.00	0.00
996088506 VAR RT 12/31/2075 DD 07/15/97	100.0000	240.80	240.80		0.00
K63F66885102: SEIX ADV-PLEDGE					
8,404.000 DREYFUS TRSY PR CASH MGT 2 INC	100.0000	8,404.00	8,404.00	0.01	0.00
996088506 VAR RT 12/31/2075 DD 07/15/97	100.0000	8,404.00	8,404.00		0.00
K63F66885002: K63-GIA					
503,722.790 DREYFUS TREASURY PRIME CASH	100.0000	503,722.79	503,722.79	0.34	0.00
999592116 0.000% 12/31/2035 DD 04/09/97	100.0000	503,722.79	503,722.79		0.00
K63F66885102: SEIX ADV-PLEDGE					
0.110 DREYFUS TREASURY PRIME CASH	100.0000	0.11	0.11	0.00	0.00
999592116 0.000% 12/31/2035 DD 04/09/97	100.0000	0.11	0.11		0.00
K63F66885602: K63- FARALLON					
124,123.020 DREYFUS TREASURY PRIME CASH	100.0000	124,123.02	124,123.02	0.08	0.00
999592116 0.000% 12/31/2035 DD 04/09/97	100.0000	124,123.02	124,123.02		0.00
K63F66888302 K63-WALTHAUSEN & CO					
395,102.400 DREYFUS TREASURY PRIME CASH	100.0000	395,102.40	395,102.40	0.27	0.00
999592116 0.000% 12/31/2035 DD 04/09/97	100.0000	395,102.40	395,102.40		0.00
K63F66885002: K63-GIA					



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : FINAL

6/30/2011

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,428,236.710 DREYFUS TREASURY PRIME CASH 999592116 0.000% 12/31/2035 DD 04/09/97 K63F22631002 K63-FOUNDATION 2	100.0000 100.0000	1,428,236.71 1,428,236.71	1,428,236.71 1,428,236.71	0.96	0.00 0.00
279,567.410 DREYFUS TREASURY PRIME CASH 999592116 0.000% 12/31/2035 DD 04/09/97 K63F66885902 K63-COOKE & BIELER	100.0000 100.0000	279,567.41 279,567.41	279,567.41 279,567.41	0.19	0.00 0.00
0.060 DREYFUS TREASURY PRIME CASH 999592116 0.000% 12/31/2035 DD 04/09/97 K63F66887002 K63-MUTUAL FUNDS	100.0000 100.0000	0.06 0.06	0.06 0.06	0.00	0.00
359,081.770 DREYFUS TREASURY PRIME CASH 999592116 0.000% 12/31/2035 DD 04/09/97 K63F66887202 K63-HARRIS ASSOC	100.0000 100.0000	359,081.77 359,081.77	359,081.77 359,081.77	0.24	0.00 0.00
289,908.440 DREYFUS TREASURY PRIME CASH 999592116 0.000% 12/31/2035 DD 04/09/97 K63F66887302 K63-PINNACLE ASSOC	100.0000 100.0000	289,908.44 289,908.44	289,908.44 289,908.44	0.20	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD K63F66885002 K63-GIA	99,911.50 99,911.50	99,911.50 99,911.50	99,911.50 99,911.50	0.07	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD K63F66885902 K63-COOKE & BIELER	99,956.92 99,956.92	99,956.92 99,956.92	99,956.92 99,956.92	0.07	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD K63F66887202 K63-HARRIS ASSOC	451,680.63 451,680.63	451,680.63 451,680.63	451,680.63 451,680.63	0.30	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD K63F66887302 K63-PINNACLE ASSOC	16,139.99 16,139.99	16,139.99 16,139.99	16,139.99 16,139.99	0.01	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD K63F66885102 SEIX ADV-PLEDGE	249,490.80 249,490.80	249,490.80 249,490.80	249,490.80 249,490.80	0.17	0.00 0.00



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE FOR INVESTMENTS SOLD K63F66888302. K63-WALTHAUSEN & CO	62,547.71 62,547.71	62,547.71 62,547.71	62,547.71 62,547.71	0.04	0.00 0.00
DIVIDENDS RECEIVABLE K63F66887202. K63-HARRIS ASSOC	14,446.00 14,446.00	14,446.00 14,446.00	14,446.00 14,446.00	0.01	0.00 0.00
DIVIDENDS RECEIVABLE K63F66885902. K63-COOKE & BIELER	14,928.20 14,928.20	14,928.20 14,928.20	14,928.20 14,928.20	0.01	0.00 0.00
DIVIDENDS RECEIVABLE K63F66887302. K63-PINNACLE ASSOC	3,947.39 3,947.39	3,947.39 3,947.39	3,947.39 3,947.39	0.00	0.00 0.00
DIVIDENDS RECEIVABLE K63F6688302 K63-WALTHAUSEN & CO	2,781.80 2,781.80	2,781.80 2,781.80	2,781.80 2,781.80	0.00	0.00 0.00
INTEREST RECEIVABLE K63F66885002. K63-GIA	111,873.62 111,873.62	111,873.62 111,873.62	111,873.62 111,873.62	0.08	0.00 0.00
INTEREST RECEIVABLE K63F66885102 SEIX ADV-PLEDGE	42,001.64 42,001.64	42,001.64 42,001.64	42,001.64 42,001.64	0.03	0.00 0.00
RECEIVABLE FOR INCOME INVESTMENTS SOLD K63F66885102: SEIX ADV-PLEDGE	540.53 540.53	540.53 540.53	540.53 540.53	0.00	0.00 0.00
RECEIVABLE FOR INCOME INVESTMENTS SOLD K63F66885002 K63-GIA	933.47 933.47	933.47 933.47	933.47 933.47	0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED K63F66888302. K63-WALTHAUSEN & CO	-24,677.36 -24,677.36	-24,677.36 -24,677.36	-24,677.36 -24,677.36	-0.02	0.00 0.00



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : FINAL

6/30/2011

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED K63F66887302 K63-PINNACLE ASSOC		-94,013.36 -94,013.36	-94,013.36 -94,013.36	-0.06	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED K63F66885902 K63-COOKE & BIELER		-198,118.39 -198,118.39	-198,118.39 -198,118.39	-0.13	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED K63F66885102: SEIX ADV-PLEDGE		-493,146.81 -493,146.81	-493,146.81 -493,146.81	-0.33	0.00 0.00
PAYABLE FOR INCOME INVESTMENTS K63F66885102: SEIX ADV-PLEDGE		-1,314.71 -1,314.71	-1,314.71 -1,314.71	-0.00	0.00 0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		3,749,501.67 3,749,501.67	3,749,501.67 3,749,501.67	2.52	0.00 0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		3,749,501.67	3,749,501.67	2.52	0.00
2,260,000 AAON INC 000360206 K63F66888302 K63-WALTHAUSEN & CO	21.8400 21.8400	36,596.33 36,596.33	49,358.40 49,358.40	0.03	12,762.07 12,762.07
6,900,000 AMR CORP 001765106 K63F66887302: K63-PINNACLE ASSOC	5.4000 5.4000	65,433.14 65,433.14	37,260.00 37,260.00	0.03	-28,173.14 -28,173.14
6,770,000 ALBANY INTERNATIONAL CORP 012348108 K63F66885902: K63-COOKE & BIELER	26.3900 26.3900	203,857.48 203,857.48	178,660.30 178,660.30	0.12	-25,197.18 -25,197.18
6,260,000 AMERICAN REPROGRAPHICS CO 029263100 K63F66888302: K63-WALTHAUSEN & CO	7.0700 7.0700	42,852.55 42,852.55	44,258.20 44,258.20	0.03	1,405.65 1,405.65

EQUITY

U.S. DOLLAR



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,300,000 APACHE CORP 037411105 K63F66887202 K63-HARRIS ASSOC	123 3900 123 3900	396,566 67 396,566 67	777,357 00 777,357 00	0 52	380,790 33 380,790 33
3,205,000 APOGEE ENTERPRISES INC 037598109 K63F66888302 K63-WALTHAUSEN & CO	12 8100 12 8100	43,767 46 43,767 46	41,056 05 41,056 05	0 03	-2,711 41 -2,711 41
82,000,000 APPLIED MATERIALS INC 038222105 K63F66887202 K63-HARRIS ASSOC.	13 0100 13 0100	1,062,656 95 1,062,656 95	1,066,820 00 1,066,820 00	0 72	4,163 05 4,163 05
1,950,000 ARCH CHEMICALS INC 03937R102 K63F66888302 K63-WALTHAUSEN & CO	34 4400 34 4400	66,256 67 66,256 67	67,158 00 67,158 00	0 05	901 33 901 33
9,200,000 ARRIS GROUP INC 04269Q100 K63F66887302 K63-PINNACLE ASSOC	11 6100 11 6100	87,766 16 87,766 16	106,812 00 106,812 00	0 07	19,045 84 19,045 84
3,325,000 ASTA FUNDING INC 046220109 K63F66888302 K63-WALTHAUSEN & CO	8 3900 8 3900	28,290 43 28,290 43	27,896 75 27,896 75	0 02	-393 68 -393 68
36,800,000 ATMEL CORP 049513104 K63F66887302 K63-PINNACLE ASSOC	14 0700 14 0700	190,877 18 190,877 18	517,776 00 517,776 00	0 35	326,898 82 326,898 82
70,000 ATRION CORP 049904105 K63F66888302 K63-WALTHAUSEN & CO	197 8000 197 8000	12,810 90 12,810 90	13,846 00 13,846 00	0 01	1,035 10 1,035 10
6,700,000 AVNET INC 053807103 K63F66887302 K63-PINNACLE ASSOC	31 8800 31 8800	217,931 52 217,931 52	213,596 00 213,596 00	0 14	-4,335 52 -4,335 52
6,100,000 AVON PRODUCTS INC 054303102 K63F66885902 K63-COOKE & BIELER	28 0000 28 0000	137,370 61 137,370 61	170,800 00 170,800 00	0 12	33,429 39 33,429 39



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1,941 000 BAKER HUGHES INC 057224107 K63F66887302: K63-PINNACLE ASSOC.	72.5600 72.5600	121,701.13 121,701.13	140,838.96 140,838.96	0.09	19,137.83 19,137.83
685 000 BALDWIN & LYONS INC 057755209 K63F66888302: K63-WALTHAUSEN & CO	23.1700 23.1700	15,779.32 15,779.32	15,871.45 15,871.45	0.01	92.13 92.13
1,900 000 BILL BARRETT CORP 06846N104 K63F66887302 K63-PINNACLE ASSOC.	46.3500 46.3500	104,786.42 104,786.42	88,065.00 88,065.00	0.06	-16,721.42 -16,721.42
17,900,000 BAXTER INTERNATIONAL INC 071813109 K63F66887202: K63-HARRIS ASSOC	59.6900 59.6900	912,778.73 912,778.73	1,068,451.00 1,068,451.00	0.72	155,672.27 155,672.27
10,200,000 BELO CORP 080555105 K63F66887302: K63-PINNACLE ASSOC.	7.5300 7.5300	19,269.52 19,269.52	76,806.00 76,806.00	0.05	57,536.48 57,536.48
5,650 000 BEMIS CO INC 081437105 K63F66885902 K63-COOKE & BIELER	33.7800 33.7800	155,138.37 155,138.37	190,857.00 190,857.00	0.13	35,718.63 35,718.63
5,200 000 BEST BUY CO INC 086516101 K63F66885902 K63-COOKE & BIELER	31.4100 31.4100	158,974.71 158,974.71	163,332.00 163,332.00	0.11	4,357.29 4,357.29
13,100 000 BOEING CO/THE 097023105 K63F66887202 K63-HARRIS ASSOC.	73.9300 73.9300	683,878.91 683,878.91	968,483.00 968,483.00	0.65	284,604.09 284,604.09
2,115,000 BRIGHAM EXPLORATION CO 109178103 K63F66888302: K63-WALTHAUSEN & CO	29.9300 29.9300	30,725.44 30,725.44	63,301.95 63,301.95	0.04	32,576.51 32,576.51
3,300 000 BRINK'S CO/THE 109696104 K63F66887302: K63-PINNACLE ASSOC.	29.8300 29.8300	68,181.67 68,181.67	98,439.00 98,439.00	0.07	30,257.33 30,257.33



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7,400,000	BROOKS AUTOMATION INC		10 8600	117,029 08	80,364.00		-36,665 08
114340102	K63F66887302: K63-PINNACLE ASSOC		10 8600	117,029.08	80,364 00	0 05	-36,665 08
2,920,000	BRYN MAWR BANK CORP		20.2500	50,933 32	59,130.00		8,196 68
117665109	K63F66888302 K63-WALTHAUSEN & CO		20.2500	50,933.32	59,130 00	0 04	8,196 68
14,300,000	CAE INC		13 4600	153,562 80	192,478 00		38,915 20
124765108	K63F66887302 K63-PINNACLE ASSOC		13 4600	153,562 80	192,478.00	0 13	38,915 20
1,545,000	CAI INTERNATIONAL INC		20.6600	35,405 47	31,919 70		-3,485 77
12477X106	K63F66888302 K63-WALTHAUSEN & CO		20 6600	35,405 47	31,919 70	0 02	-3,485 77
2,385,000	CSS INDUSTRIES INC		20 9300	50,933 34	49,918 05		-1,015.29
125906107	K63F66888302 K63-WALTHAUSEN & CO		20.9300	50,933 34	49,918.05	0 03	-1,015 29
2,430 000	CTS CORP		9.6700	27,952 07	23,498 10		-4,453 97
126501105	K63F66888302: K63-WALTHAUSEN & CO		9 6700	27,952 07	23,498 10	0 02	-4,453.97
6,880 000	CVB FINANCIAL CORP		9.2500	54,378.58	63,640 00		9,261 42
126600105	K63F66888302: K63-WALTHAUSEN & CO		9 2500	54,378.58	63,640 00	0 04	9,261 42
2,100 000	CABELA'S INC		27.1500	33,642 06	57,015 00		23,372 94
126804301	K63F66888302 K63-WALTHAUSEN & CO		27.1500	33,642 06	57,015.00	0.04	23,372 94
7,800 000	CABLEVISION SYSTEMS CORP		36 2100	187,534 68	282,438.00		94,903 32
12686C109	K63F66887302. K63-PINNACLE ASSOC.		36.2100	187,534 68	282,438.00	0 19	94,903 32
36,000 000	CALPINE CORP		16.1300	469,060 21	580,680 00		111,619.79
131347304	K63F66887202 K63-HARRIS ASSOC		16 1300	469,060.21	580,680 00	0 39	111,619 79



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9,400,000 CAMECO CORP 13321L108 K63F66887302: K63-PINNACLE ASSOC.	26 3500 26 3500	352,511 74 352,511 74	247,690 00 247,690 00	0.17	-104,821 74 -104,821 74
2,600,000 CARDINAL HEALTH INC 14149Y108 K63F66885902: K63-COOKE & BIELER	45 4200 45 4200	67,842 32 67,842 32	118,092 00 118,092 00	0.08	50,249 68 50,249 68
3,300,000 CARLISLE COS INC 142339100 K63F66885902 K63-COOKE & BIELER	49 2300 49 2300	79,066 67 79,066 67	162,459 00 162,459 00	0.11	83,392 33 83,392 33
28,900,000 CARNIVAL CORP 143658300 K63F66887202: K63-HARRIS ASSOC.	37 6300 37 6300	1,141,019 66 1,141,019 66	1,087,507 00 1,087,507 00	0.73	-53,512 66 -53,512 66
1,500,000 CATERPILLAR INC 149123101 K63F66887202: K63-HARRIS ASSOC.	106 4600 106 4600	49,462 74 49,462 74	159,690 00 159,690 00	0.11	110,227 26 110,227 26
52,100,000 CINCINNATI BELL INC 171871106 K63F66887302 K63-PINNACLE ASSOC.	3 3200 3.3200	205,376 74 205,376 74	172,972 00 172,972 00	0.12	-32,404 74 -32,404 74
6,100,000 CINTAS CORP 172908105 K63F66885902: K63-COOKE & BIELER	33 0300 33 0300	158,493 59 158,493 59	201,483 00 201,483 00	0.14	42,989 41 42,989 41
3,055,000 CITY NATIONAL CORP/CA 178566105 K63F66885902 K63-COOKE & BIELER	54 2500 54 2500	138,058 79 138,058 79	165,733 75 165,733 75	0.11	27,674 96 27,674 96
7,500,000 COCA-COLA ENTERPRISES INC 19122T109 K63F66885902 K63-COOKE & BIELER	29 1800 29.1800	191,108 53 191,108 53	218,850 00 218,850 00	0.15	27,741 47 27,741 47
3,000,000 COGNEX CORP 192422103 K63F66887302: K63-PINNACLE ASSOC.	35 4300 35 4300	63,597 90 63,597 90	106,290 00 106,290 00	0.07	42,692 10 42,692 10



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3,530,000 COLUMBIA BANKING SYSTEM INC 197236102 K63F66888302 K63-WALTHAUSEN & CO	17.2200 17.2200	70,356.45 70,356.45	60,786.60 60,786.60	0.04	-9,569.85 -9,569.85
40,300,000 COMCAST CORP 20030N200 K63F66887202, K63-HARRIS ASSOC.	24.2300 24.2300	912,593.84 912,593.84	976,469.00 976,469.00	0.66	63,875.16 63,875.16
2,610,000 COMMUNITY BANK SYSTEM INC 203607106 K63F66888302 K63-WALTHAUSEN & CO	24.7900 24.7900	59,596.06 59,596.06	64,701.90 64,701.90	0.04	5,105.84 5,105.84
5,000,000 CROWN MEDIA HOLDINGS INC 228411104 K63F66887302: K63-PINNACLE ASSOC	1.9100 1.9100	19,957.00 19,957.00	9,550.00 9,550.00	0.01	-10,407.00 -10,407.00
3,800,000 CUMMINS INC 231021106 K63F66887302, K63-PINNACLE ASSOC	103.4900 103.4900	136,488.00 136,488.00	393,262.00 393,262.00	0.26	256,774.00 256,774.00
6,690,000 DDI CORP 233162502 K63F66888302: K63-WALTHAUSEN & CO	9.5400 9.5400	71,926.42 71,926.42	63,822.60 63,822.60	0.04	-8,103.82 -8,103.82
2,500,000 DARDEN RESTAURANTS INC 237194105 K63F66885902: K63-COOKE & BIELER	49.7600 49.7600	79,398.10 79,398.10	124,400.00 124,400.00	0.08	45,001.90 45,001.90
2,050,000 DESTINATION MATERNITY CORP 25065D100 K63F66888302, K63-WALTHAUSEN & CO	19.9800 19.9800	47,847.72 47,847.72	40,959.00 40,959.00	0.03	-6,888.72 -6,888.72
2,500,000 DIEBOLD INC 253651103 K63F66887302: K63-PINNACLE ASSOC.	31.0100 31.0100	63,222.50 63,222.50	77,525.00 77,525.00	0.05	14,302.50 14,302.50
5,150,000 DIEBOLD INC 253651103 K63F66885902, K63-COOKE & BIELER	31.0100 31.0100	142,049.22 142,049.22	159,701.50 159,701.50	0.11	17,652.28 17,652.28



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11,700,000 DISCOVER FINANCIAL SERVICES 254709108 K63F66887202 K63-HARRIS ASSOC.	26.7500 26.7500	92,531.83 92,531.83	312,975.00 312,975.00	0.21	220,443.17 220,443.17
800,000 DISCOVERY COMMUNICATIONS INC 25470F104 K63F66887302 K63-PINNACLE ASSOC.	40.9600 40.9600	19,305.03 19,305.03	32,768.00 32,768.00	0.02	13,462.97 13,462.97
3,800,000 DISCOVERY COMMUNICATIONS INC 25470F302 K63F66887302: K63-PINNACLE ASSOC	36.5500 36.5500	57,441.67 57,441.67	138,890.00 138,890.00	0.09	81,448.33 81,448.33
2,280,000 DREW INDUSTRIES INC 26168L205 K63F66888302 K63-WALTHAUSEN & CO	24.7200 24.7200	48,763.73 48,763.73	56,361.60 56,361.60	0.04	7,597.87 7,597.87
3,885,000 ELECTRONICS FOR IMAGING INC 286082102 K63F66888302 K63-WALTHAUSEN & CO	17.2200 17.2200	42,273.82 42,273.82	66,899.70 66,899.70	0.05	24,625.88 24,625.88
1,750,000 ENTERGY CORP 29364G103 K63F66885902 K63-COOKE & BIELER	68.2800 68.2800	120,175.99 120,175.99	119,490.00 119,490.00	0.08	-685.99 -685.99
12,200,000 FIDELITY NATIONAL FINANCIAL IN 31620R105 K63F66885902: K63-COOKE & BIELER	15.7400 15.7400	179,536.45 179,536.45	192,028.00 192,028.00	0.13	12,491.55 12,491.55
1,365,000 FIRST BANCORP/TROY NC 318910106 K63F66888302: K63-WALTHAUSEN & CO	10.2400 10.2400	21,433.78 21,433.78	13,977.60 13,977.60	0.01	-7,456.18 -7,456.18
1,935,000 FIRST FINANCIAL BANKSHARES INC 32020R109 K63F66888302: K63-WALTHAUSEN & CO	34.4500 34.4500	64,719.92 64,719.92	66,660.75 66,660.75	0.04	1,940.83 1,940.83
3,555,000 FLOWERS FOODS INC 343498101 K63F66888302: K63-WALTHAUSEN & CO	22.0400 22.0400	63,773.08 63,773.08	78,352.20 78,352.20	0.05	14,579.12 14,579.12



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9,450,000 FLOWERS FOODS INC 343498101 K63F66885902: K63-COOKE & BIELER	22 0400 22 0400	163,476 00 163,476 00	208,278 00 208,278 00	0.14	44,802.00 44,802.00
5,300,000 FLUSHING FINANCIAL CORP 343873105 K63F66887302: K63-PINNACLE ASSOC	13.0000 13 0000	91,374.83 91,374 83	68,900 00 68,900 00	0.05	-22,474.83 -22,474.83
7,300,000 FRANKLIN RESOURCES INC 354613101 K63F66887202 K63-HARRIS ASSOC.	131.2900 131 2900	434,298 65 434,298 65	958,417 00 958,417 00	0.65	524,118.35 524,118.35
5,685,000 G&K SERVICES INC 361268105 K63F66885902: K63-COOKE & BIELER	33.8600 33.8600	199,277 92 199,277.92	192,494.10 192,494 10	0.13	-6,783.82 -6,783.82
4,760,000 GT SOLAR INTERNATIONAL INC 3623E0209 K63F66888302 K63-WALTHAUSEN & CO	16 2000 16 2000	47,116.26 47,116 26	77,112.00 77,112 00	0.05	29,995.74 29,995.74
4,600,000 ARTHUR J GALLAGHER & CO 363576109 K63F66885902: K63-COOKE & BIELER	28 5400 28 5400	125,017 40 125,017 40	131,284 00 131,284 00	0.09	6,266.60 6,266.60
10,800,000 GANNETT CO INC 364730101 K63F66887302: K63-PINNACLE ASSOC.	14.3200 14.3200	133,218 60 133,218 60	154,656 00 154,656 00	0.10	21,437.40 21,437.40
1,040,000 GEORESOURCES INC 372476101 K63F66888302 K63-WALTHAUSEN & CO	22.4900 22.4900	21,929.81 21,929.81	23,389 60 23,389 60	0.02	1,459.79 1,459.79
2,000,000 GLOBAL POWER EQUIPMENT GROUP I 37941P306 K63F66888302: K63-WALTHAUSEN & CO	26 5000 26.5000	46,593 58 46,593.58	53,000 00 53,000 00	0.04	6,406.42 6,406.42
3,400,000 GOODRICH CORP 382388106 K63F66887302: K63-PINNACLE ASSOC	95.5000 95.5000	173,468 52 173,468 52	324,700 00 324,700 00	0.22	151,231.48 151,231.48



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4,600,000 GOODRICH PETROLEUM CORP 382410405 K63F66887302: K63-PINNACLE ASSOC	18.4100 18.4100	112,024.96 112,024.96	84,686.00 84,686.00	0.06	-27,338.96 -27,338.96
2,195,000 GULFPORT ENERGY CORP 402635304 K63F66888302: K63-WALTHAUSEN & CO	29.6900 29.6900	27,953.54 27,953.54	65,169.55 65,169.55	0.04	37,216.01 37,216.01
2,150,000 HANCOCK HOLDING CO 410120109 K63F66888302: K63-WALTHAUSEN & CO	30.9800 30.9800	73,245.65 73,245.65	66,607.00 66,607.00	0.04	-6,638.65 -6,638.65
5,700,000 HANESBRANDS INC 410345102 K63F66885902: K63-COOKE & BIELER	28.5500 28.5500	140,625.73 140,625.73	162,735.00 162,735.00	0.11	22,109.27 22,109.27
20,200,000 HARMONIC INC 413160102 K63F66887302 K63-PINNACLE ASSOC.	7.2300 7.2300	182,575.04 182,575.04	146,046.00 146,046.00	0.10	-36,529.04 -36,529.04
4,800,000 HARSCO CORP 415864107 K63F66885902: K63-COOKE & BIELER	32.6000 32.6000	151,201.44 151,201.44	156,480.00 156,480.00	0.11	5,278.56 5,278.56
2,200,000 HEIDRICK & STRUGGLES INTERNATI 422819102 K63F66887302: K63-PINNACLE ASSOC.	22.6400 22.6400	102,936.60 102,936.60	49,808.00 49,808.00	0.03	-53,128.60 -53,128.60
4,600,000 HELMERICH & PAYNE INC 423452101 K63F66887302 K63-PINNACLE ASSOC	66.1200 66.1200	123,691.65 123,691.65	304,152.00 304,152.00	0.20	180,460.35 180,460.35
281,575,854 HENDERSON INTERNATIONAL 425067683 EQUITY FUND K63F66887002: K63-MUTUAL FUNDS	8.9900 8.9900	2,025,075.40 2,025,075.40	2,531,366.93 2,531,366.93	1.70	506,291.53 506,291.53
7,300,000 HEXCEL CORP 428291108 K63F66887302 K63-PINNACLE ASSOC.	21.8900 21.8900	155,445.06 155,445.06	159,797.00 159,797.00	0.11	4,351.94 4,351.94



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4,315,000 HEXCEL CORP 428291108 K63F66888302 K63-WALTHAUSEN & CO	21.8900 21 8900	67,180 40 67,180 40	94,455 35 94,455 35	0 06	27,274 95 27,274 95
1,570,000 HILL-ROM HOLDINGS INC 431475102 K63F66888302 K63-WALTHAUSEN & CO	46 0400 46.0400	46,962.15 46,962.15	72,282.80 72,282.80	0 05	25,320 65 25,320.65
2,100,000 HOSPIRA INC 441060100 K63F66885902: K63-COOKE & BIELER	56.6600 56.6600	118,361 36 118,361 36	118,986 00 118,986 00	0 08	62,624 04 62,624 04
2,600 000 IAC/INTERACTIVECORP 44919P508 K63F66887302 K63-PINNACLE ASSOC.	38 1700 38.1700	42,092 70 42,092.70	99,242 00 99,242 00	0 07	57,149 30 57,149 30
2,040 000 IEC ELECTRONICS CORP 44949L105 K63F66888302: K63-WALTHAUSEN & CO	6 5500 6 5500	17,445 56 17,445 56	13,362 00 13,362 00	0.01	-4,083 56 -4,083.56
15,000 000 ILLINOIS TOOL WORKS INC 452308109 K63F66887202: K63-HARRIS ASSOC	56 4900 56.4900	481,402.16 481,402.16	847,350 00 847,350.00	0.57	365,947 84 365,947 84
5,300 000 IMMUNOGEN INC 45253H101 K63F66887302 K63-PINNACLE ASSOC	12 1900 12.1900	42,653 76 42,653 76	64,607 00 64,607 00	0.04	21,953 24 21,953 24
1,214,315,160 T ROWE PRICE INSTITUTIONAL 45775L408 LARGE-CAP GROWTH FUND K63F66887002 K63-MUTUAL FUNDS	17 2200 17.2200	16,001,690 23 16,001,690 23	20,910,507 06 20,910,507 06	14.08	4,908,816 83 4,908,816 83
51,600 000 INTEL CORP 458140100 K63F66887202: K63-HARRIS ASSOC.	22 1600 22 1600	1,070,622 94 1,070,622 94	1,143,456.00 1,143,456.00	0 77	72,833.06 72,833 06
6,400,000 INTERMEC INC 458786100 K63F66887302: K63-PINNACLE ASSOC	11 0400 11 0400	142,231 34 142,231 34	70,656 00 70,656 00	0 05	-71,575 34 -71,575 34



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JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss	
					Local/Base	Local/Base
5,532,000 INTERNATIONAL SPEEDWAY CORP 460335201 K63F66885902 K63-COOKE & BIELER	28,4100 28,4100	154,135.88 154,135.88	157,164.12 157,164.12	0.11	3,028.24 3,028.24	
3,805,000 INTERVAL LEISURE GROUP INC 46113M108 K63F66888302 K63-WALTHAUSEN & CO	13.6900 13.6900	52,536.40 52,536.40	52,090.45 52,090.45	0.04	-445.95 -445.95	
10,700,000 ION GEOPHYSICAL CORP 462044108 K63F66887302 K63-PINNACLE ASSOC.	9.4600 9.4600	162,535.31 162,535.31	101,222.00 101,222.00	0.07	-61,313.31 -61,313.31	
10,200,000 ISIS PHARMACEUTICALS INC 464330109 K63F66887302 K63-PINNACLE ASSOC	9.1600 9.1600	124,867.14 124,867.14	93,432.00 93,432.00	0.06	-31,435.14 -31,435.14	
25,300,000 JPMORGAN CHASE & CO 46625H100 K63F66887202 K63-HARRIS ASSOC	40.9400 40.9400	836,931.83 836,931.83	1,035,782.00 1,035,782.00	0.70	198,850.17 198,850.17	
2,930,000 JOHN BEAN TECHNOLOGIES CORP 477839104 K63F66888302 K63-WALTHAUSEN & CO	19.3200 19.3200	49,500.13 49,500.13	56,607.60 56,607.60	0.04	7,107.47 7,107.47	
3,400,000 KANSAS CITY SOUTHERN 485170302 K63F66887302 K63-PINNACLE ASSOC	59.3300 59.3300	52,381.82 52,381.82	201,722.00 201,722.00	0.14	149,340.18 149,340.18	
2,885,000 KAPSTONE PAPER AND PACKAGING C 48562P103 K63F66888302 K63-WALTHAUSEN & CO	16.5700 16.5700	38,021.47 38,021.47	47,804.45 47,804.45	0.03	9,782.98 9,782.98	
4,800,000 KENNAMETAL INC 489170100 K63F66885902 K63-COOKE & BIELER	42.2100 42.2100	117,395.07 117,395.07	202,608.00 202,608.00	0.14	85,212.93 85,212.93	
3,580,000 KNOLL INC 498904200 K63F66888302 K63-WALTHAUSEN & CO	20.0700 20.0700	50,064.25 50,064.25	71,850.60 71,850.60	0.05	21,786.35 21,786.35	



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JOSIAH MACY COMBINE - K63G10001000

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21,500,000 LSI CORP 502161102 K63F66887302: K63-PINNACLE ASSOC	7 1200 7.1200	85,905 09 85,905 09	153,080 00 153,080 00	0 10	67,174.91 67,174.91
5,400 000 LAM RESEARCH CORP 512807108 K63F66885902: K63-COOKE & BIELER	44.2800 44 2800	212,326 77 212,326 77	239,112.00 239,112.00	0.16	26,785 23 26,785 23
4,200,000 LAM RESEARCH CORP 512807108 K63F66887302: K63-PINNACLE ASSOC	44 2800 44 2800	188,738 83 188,738.83	185,976 00 185,976.00	0 13	-2,762 83 -2,762 83
4,995 000 LANDEC CORP 514766104 K63F66888302: K63-WALTHAUSEN & CO	6 6000 6 6000	29,470 00 29,470.00	32,967 00 32,967 00	0 02	3,497 00 3,497 00
9,200,000 LAS VEGAS SANDS CORP 517834107 K63F66887302: K63-PINNACLE ASSOC.	42 2100 42.2100	39,648 35 39,648 35	388,332 00 388,332.00	0.26	348,683 65 348,683 65
3,100 000 LENDER PROCESSING SERVICES INC 52602E102 K63F66888302: K63-WALTHAUSEN & CO	20.9100 20.9100	63,019 29 63,019 29	64,821 00 64,821 00	0 04	1,801 71 1,801.71
1,800,000 LIBERTY MEDIA CORP - CAPITAL 53071M302 K63F66887302: K63-PINNACLE ASSOC.	85 7500 85.7500	19,890 72 19,890 72	154,350 00 154,350.00	0 10	134,459 28 134,459 28
3,375 000 LIFETIME BRANDS INC 53222Q103 K63F66888302: K63-WALTHAUSEN & CO	11 7400 11 7400	48,530.48 48,530.48	39,622 50 39,622 50	0 03	-8,907 98 -8,907 98
11,200 000 LIN TV CORP 532774106 K63F66887302: K63-PINNACLE ASSOC	4.8700 4.8700	147,716.47 147,716.47	54,544.00 54,544 00	0.04	-93,172 47 -93,172.47
5,700 000 LODGENET INTERACTIVE CORP 540211109 K63F66887302: K63-PINNACLE ASSOC	3 0300 3 0300	85,651.62 85,651.62	17,271 00 17,271 00	0 01	-68,380 62 -68,380 62



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5,195,000 LYDALL INC	11 9600	42,917 97	62,132 20		19,214 23
550819106 K63F66888302 K63-WALTHAUSEN & CO	11 9600	42,917 97	62,132 20	0 04	19,214 23
259,338.902 MFS GLOBAL EQUITY FUND	26 5800	6,237,647 25	6,893,228 02		655,580.77
552986861 INSTITUTIO K63F66887002 K63-MUTUAL FUNDS	26 5800	6,237,647 25	6,893,228 02	4.64	655,580 77
5,600 000 M/I HOMES INC	12 2600	85,199 81	68,656 00		-16,543 81
55305B101 K63F66888302: K63-WALTHAUSEN & CO	12 2600	85,199 81	68,656 00	0 05	-16,543 81
1,950 000 MADISON SQUARE GARDEN CO/THE	27 5300	41,923 64	53 683 50		11,759 86
55826P100 K63F66887302: K63-PINNACLE ASSOC.	27 5300	41,923 64	53 683 50	0 04	11,759 86
1,770 000 MAGELLAN HEALTH SERVICES INC	54 7400	69,483 47	96,889 80		27,406 33
559079207 K63F66888302: K63-WALTHAUSEN & CO	54 7400	69,483 47	96,889 80	0 07	27,406 33
9,300 000 MARSHALL & ILSLEY CORP	7 9700	76,240 92	74,121 00		-2,119 92
571837103 K63F66887302: K63-PINNACLE ASSOC	7 9700	76,240 92	74,121 00	0 05	-2,119 92
2,345 000 MCGRATH RENTCORP	28 0800	59,890 94	65,847 60		5,956 66
580589109 K63F66888302 K63-WALTHAUSEN & CO	28 0800	59,890 94	65,847 60	0 04	5,956 66
4,200,000 MEADWESTVACO CORP	33 3100	129,527 09	139,902 00		10,374 91
583334107 K63F66887302: K63-PINNACLE ASSOC.	33 3100	129,527 09	139,902 00	0 09	10,374 91
2,150 000 MEDNAX INC	72 1900	73,186 89	155,208 50		82,021 61
58502B106 K63F66885902: K63-COOKE & BIELER	72 1900	73,186 89	155,208 50	0 10	82,021 61
3,800,000 MERCER INTERNATIONAL INC	10 0800	38,250 99	38,304 00		53 01
588056101 K63F66888302 K63-WALTHAUSEN & CO	10 0800	38,250 99	38,304 00	0.03	53.01



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13,900,000 MICROMET INC 59509C105 K63F66887302: K63-PINNACLE ASSOC	5.7400 5.7400	88,846.97 88,846.97	79,786.00 79,786.00	0.05	-9,060.97 -9,060.97
1,370,000 MILLER INDUSTRIES INC/TN 600551204 K63F66888302 K63-WALTHAUSEN & CO	18.6900 18.6900	19,538.91 19,538.91	25,605.30 25,605.30	0.02	6,066.39 6,066.39
8,350,000 MOLEX INC 608554101 K63F66885902: K63-COOKE & BIELER	25.7700 25.7700	157,192.67 157,192.67	215,179.50 215,179.50	0.14	57,986.83 57,986.83
4,300,000 MOSAIC CO/THE 61945C103 K63F66887302: K63-PINNACLE ASSOC.	67.7300 67.7300	168,831.40 168,831.40	291,239.00 291,239.00	0.20	122,407.60 122,407.60
6,900,000 MYRIAD GENETICS INC 62855J104 K63F66887302: K63-PINNACLE ASSOC.	22.7100 22.7100	125,381.42 125,381.42	156,699.00 156,699.00	0.11	31,317.58 31,317.58
360,000 NVR INC 62944T105 K63F66885902: K63-COOKE & BIELER	725.4800 725.4800	194,973.80 194,973.80	261,172.80 261,172.80	0.18	66,199.00 66,199.00
485,000 NACCO INDUSTRIES INC 629579103 K63F66888302 K63-WALTHAUSEN & CO	96.8200 96.8200	46,122.44 46,122.44	46,957.70 46,957.70	0.03	835.26 835.26
10,500,000 NATIONAL OILWELL VARCO INC 637071101 K63F66887202: K63-HARRIS ASSOC.	78.2100 78.2100	392,295.38 392,295.38	821,205.00 821,205.00	0.55	428,909.62 428,909.62
345,000 NATIONAL WESTERN LIFE INSURANC 638522102 K63F66888302: K63-WALTHAUSEN & CO	159.4700 159.4700	55,848.89 55,848.89	55,017.15 55,017.15	0.04	-831.74 -831.74
2,785,000 NOBEL LEARNING COMMUNITIES INC 654889104 K63F66888302: K63-WALTHAUSEN & CO	11.5500 11.5500	19,786.53 19,786.53	32,166.75 32,166.75	0.02	12,380.22 12,380.22



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65,000 NORTEL NETWORKS CORP 656568508 K63F22631002: K63-FOUNDATION 2	0 0490 0 0490	0.00 0.00	3.19 3.19	0.00	3.19 3.19
5,800,000 NORTH AMERICAN ENERGY PARTNERS 656844107 K63F66887302: K63-PINNACLE ASSOC.	7.6600 7.6600	56,602.25 56,602.25	44,428.00 44,428.00	0.03	-12,174.25 -12,174.25
3,480,000 NORTHERN OIL AND GAS INC 665531109 K63F6688302: K63-WALTHAUSEN & CO	22 1500 22 1500	43,722.38 43,722.38	77,082.00 77,082.00	0.05	33,359.62 33,359.62
6,000,000 NOVELLUS SYSTEMS INC 670008101 K63F66887302 K63-PINNACLE ASSOC.	36 1400 36.1400	190,602.05 190,602.05	216,840.00 216,840.00	0.15	26,237.95 26,237.95
13,610,000 OCWEN FINANCIAL CORP 675746309 K63F66888302 K63-WALTHAUSEN & CO	12 7600 12.7600	146,070.32 146,070.32	173,663.60 173,663.60	0.12	27,593.28 27,593.28
9,535,000 OMNOVA SOLUTIONS INC 682129101 K63F66888302: K63-WALTHAUSEN & CO	6.9600 6.9600	68,031.26 68,031.26	66,363.60 66,363.60	0.04	-1,667.66 -1,667.66
4,300,000 ONYX PHARMACEUTICALS INC 683399109 K63F66887302: K63-PINNACLE ASSOC	35.3000 35.3000	108,847.85 108,847.85	151,790.00 151,790.00	0.10	42,942.15 42,942.15
2,570,000 OVERHILL FARMS INC 690212105 K63F66888302: K63-WALTHAUSEN & CO	5 5790 5 5790	15,685.74 15,685.74	14,338.03 14,338.03	0.01	-1,347.71 -1,347.71
9,300,000 PDL BIOPHARMA INC 69329Y104 K63F66887302: K63-PINNACLE ASSOC.	5.8700 5.8700	178,392.49 178,392.49	54,591.00 54,591.00	0.04	-123,801.49 -123,801.49
6,300,000 PACKAGING CORP OF AMERICA 695156109 K63F66885902: K63-COOKE & BIELER	27 9900 27.9900	137,432.01 137,432.01	176,337.00 176,337.00	0.12	38,904.99 38,904.99



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5,300,000	PALL CORP 696429307 K63F66887302. K63-PINNACLE ASSOC	56,2300 56,2300	187,832.89 187,832.89	298,019.00 298,019.00	0.20	110,186.11 110,186.11
800,000	PARK NATIONAL CORP 700658107 K63F66888302. K63-WALTHAUSEN & CO	65.8600 65.8600	52,715.93 52,715.93	52,688.00 52,688.00	0.04	-27.93 -27.93
24,300,000	PENN NATIONAL GAMING INC 707569109 K63F66887202: K63-HARRIS ASSOC	40.3400 40.3400	750,981.23 750,981.23	980,262.00 980,262.00	0.66	229,280.77 229,280.77
7,300,000	PENSKE AUTOMOTIVE GROUP INC 70959W103 K63F66885902: K63-COOKE & BIELER	22.7400 22.7400	146,678.72 146,678.72	166,002.00 166,002.00	0.11	19,323.28 19,323.28
12,425,000	PEP BOYS-MANNY MOE & JACK 713278109 K63F66888302 K63-WALTHAUSEN & CO	10.9300 10.9300	132,341.91 132,341.91	135,805.25 135,805.25	0.09	3,463.34 3,463.34
4,800,000	POLYONE CORP 73179P106 K63F66888302 K63-WALTHAUSEN & CO	15.4700 15.4700	63,290.10 63,290.10	74,256.00 74,256.00	0.05	10,965.90 10,965.90
9,720,000	POWER-ONE INC 73930R102 K63F66888302: K63-WALTHAUSEN & CO	8.1000 8.1000	84,363.50 84,363.50	78,732.00 78,732.00	0.05	-5,631.50 -5,631.50
2,567,000	PRECISION CASTPARTS CORP 740189105 K63F66887302. K63-PINNACLE ASSOC	164.6500 164.6500	240,761.42 240,761.42	422,656.55 422,656.55	0.28	181,895.13 181,895.13
2,200,000	PRIMERICA INC 74164M108 K63F66888302: K63-WALTHAUSEN & CO	21.9700 21.9700	50,028.91 50,028.91	48,334.00 48,334.00	0.03	-1,694.91 -1,694.91
10,200,000	QUANEX BUILDING PRODUCTS CORP 747619104 K63F66885902: K63-COOKE & BIELER	16.3900 16.3900	200,461.97 200,461.97	167,178.00 167,178.00	0.11	-33,283.97 -33,283.97



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4,285,000 QUEST DIAGNOSTICS INC/DE 74834L100 K63F66885902: K63-COOKE & BIELER	59 1000 59.1000	221,506.87 221,506.87	253,243.50 253,243.50	0.17	31,736.63 31,736.63
970,000 RLI CORP 749607107 K63F66888302: K63-WALTHAUSEN & CO	61 9200 61.9200	58,459.55 58,459.55	60,062.40 60,062.40	0.04	1,602.85 1,602.85
5,100,000 RTI INTERNATIONAL METALS INC 74973W107 K63F66887302: K63-PINNACLE ASSOC.	38.3700 38.3700	261,422.02 261,422.02	195,687.00 195,687.00	0.13	-65,735.02 -65,735.02
2,320,000 RTI INTERNATIONAL METALS INC 74973W107 K63F66888302: K63-WALTHAUSEN & CO	38.3700 38.3700	58,077.07 58,077.07	89,018.40 89,018.40	0.06	30,941.33 30,941.33
14,600,000 RF MICRO DEVICES INC 749941100 K63F66887302: K63-PINNACLE ASSOC.	6.1200 6.1200	112,405.00 112,405.00	89,352.00 89,352.00	0.06	-23,053.00 -23,053.00
12,200,000 RANGE RESOURCES CORP 75281A109 K63F66887202: K63-HARRIS ASSOC	55.5000 55.5000	557,379.35 557,379.35	677,100.00 677,100.00	0.46	119,720.65 119,720.65
4,050,000 RAYMOND JAMES FINANCIAL INC 754730109 K63F66887302: K63-PINNACLE ASSOC	32.1500 32.1500	78,926.38 78,926.38	130,207.50 130,207.50	0.09	51,281.12 51,281.12
6,300,000 REGENERON PHARMACEUTICALS INC 75886F107 K63F66887302: K63-PINNACLE ASSOC.	56.7100 56.7100	134,288.45 134,288.45	357,273.00 357,273.00	0.24	222,984.55 222,984.55
1,600,000 RELIANCE STEEL & ALUMINUM CO 759509102 K63F66885902: K63-COOKE & BIELER	49.6500 49.6500	79,757.03 79,757.03	79,440.00 79,440.00	0.05	-317.03 -317.03
2,315,000 RENT-A-CENTER INC/TX 76009N100 K63F66888302: K63-WALTHAUSEN & CO	30.5600 30.5600	54,973.35 54,973.35	70,746.40 70,746.40	0.05	15,773.05 15,773.05



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7,750,000 REPUBLIC SERVICES INC 760759100 K63F66885902 K63-COOKE & BIELER	30.8500 30.8500	202,911.17 202,911.17	239,087.50 239,087.50	0.16	36,176.33 36,176.33
3,900,000 ROBERT HALF INTERNATIONAL INC 770323103 K63F66887302 K63-PINNACLE ASSOC.	27.0300 27.0300	160,999.04 160,999.04	105,417.00 105,417.00	0.07	-55,582.04 -55,582.04
20,000,000 ROBERT HALF INTERNATIONAL INC 770323103 K63F66887202 K63-HARRIS ASSOC	27.0300 27.0300	440,912.44 440,912.44	540,600.00 540,600.00	0.36	99,687.56 99,687.56
4,800,000 ROWAN COS INC 779382100 K63F66887302 K63-PINNACLE ASSOC.	38.8100 38.8100	140,789.62 140,789.62	186,288.00 186,288.00	0.13	45,498.38 45,498.38
8,200,000 SAFEWAY INC 786514208 K63F66885902 K63-COOKE & BIELER	23.3700 23.3700	164,411.81 164,411.81	191,634.00 191,634.00	0.13	27,222.19 27,222.19
10,100,000 SAKS INC 79377W108 K63F66887302 K63-PINNACLE ASSOC	11.1700 11.1700	131,485.96 131,485.96	112,817.00 112,817.00	0.08	-18,668.96 -18,668.96
4,695,000 SALLY BEAUTY HOLDINGS INC 79546E104 K63F66888302 K63-WALTHAUSEN & CO	17.1000 17.1000	44,790.77 44,790.77	80,284.50 80,284.50	0.05	35,493.73 35,493.73
1,770,000 SCHAWK INC 806373106 K63F66888302 K63-WALTHAUSEN & CO	16.5600 16.5600	34,074.21 34,074.21	29,311.20 29,311.20	0.02	-4,763.01 -4,763.01
4,325,000 SCHOOL SPECIALTY INC 807863105 K63F66888302 K63-WALTHAUSEN & CO	14.3900 14.3900	81,438.10 81,438.10	62,236.75 62,236.75	0.04	-19,201.35 -19,201.35
14,700,000 SEACHANGE INTERNATIONAL INC 811699107 K63F66887302 K63-PINNACLE ASSOC	10.7800 10.7800	111,326.89 111,326.89	158,466.00 158,466.00	0.11	47,139.11 47,139.11



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			Local/Base	Local/Base	Local/Base	Total	Gain/Loss
7,800,000	SEATTLE GENETICS INC		20.5200	84,332.82	160,056.00	0.11	75,723.18
812578102	K63F66887302: K63-PINNACLE ASSOC		20.5200	84,332.82	160,056.00		75,723.18
3,800,000	SHAW GROUP INC/THE		30.2100	126,398.26	114,798.00		-11,600.26
820280105	K63F66887302: K63-PINNACLE ASSOC.		30.2100	126,398.26	114,798.00	0.08	-11,600.26
13,900,000	SINCLAIR BROADCAST GROUP INC		10.9800	128,343.51	152,622.00		24,278.49
829226109	K63F66887302: K63-PINNACLE ASSOC		10.9800	128,343.51	152,622.00	0.10	24,278.49
4,970,000	SOLUTIA INC		22.8500	70,173.92	113,564.50		43,390.58
834376501	K63F66888302 K63-WALTHAUSEN & CO		22.8500	70,173.92	113,564.50	0.08	43,390.58
3,085,000	STANDEX INTERNATIONAL CORP		30.6700	78,924.81	94,616.95		15,692.14
854231107	K63F66888302 K63-WALTHAUSEN & CO		30.6700	78,924.81	94,616.95	0.06	15,692.14
8,800,000	STARWOOD HOTELS & RESORTS WORL		56.0400	95,529.60	493,152.00		397,622.40
85590A401	K63F66887202: K63-HARRIS ASSOC		56.0400	95,529.60	493,152.00	0.33	397,622.40
18,080,000	STEELCASE INC		11.3900	164,979.84	205,931.20		40,951.36
858155203	K63F66885902, K63-COOKE & BIELER		11.3900	164,979.84	205,931.20	0.14	40,951.36
2,165,000	STERLING BANCORP/NY		9.4900	20,489.98	20,545.85		55.87
859158107	K63F6688302: K63-WALTHAUSEN & CO		9.4900	20,489.98	20,545.85	0.01	55.87
9,000,000	STEWART INFORMATION SERVICES C		10.0300	247,040.60	90,270.00		-156,770.60
860372101	K63F66885902 K63-COOKE & BIELER		10.0300	247,040.60	90,270.00	0.06	-156,770.60
13,500,000	STILLWATER MINING CO		22.0100	169,297.97	297,135.00		127,837.03
86074Q102	K63F66887302: K63-PINNACLE ASSOC		22.0100	169,297.97	297,135.00	0.20	127,837.03



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
950 000 SUFFOLK BANCORP 864739107 K63F66888302. K63-WALTHAUSEN & CO	13 9600 13.9600	27,324 36 27,324 36	13,262.00 13,262.00	0 01	-14,062 36 -14,062 36
3,500,000 SUNOCO INC 86764P109 K63F66887302. K63-PINNACLE ASSOC.	41.7100 41.7100	203,584 48 203,584.48	145,985.00 145,985 00	0.10	-57,599 48 -57,599.48
1,440 000 SYNEXX CORP 87162W100 K63F66888302. K63-WALTHAUSEN & CO	31 7000 31.7000	47,816 38 47,816.38	45,648.00 45,648 00	0 03	-2,168 38 -2,168 38
9,400 000 TW TELECOM INC 87311L104 K63F66887302. K63-PINNACLE ASSOC.	20 5300 20.5300	165,392 20 165,392.20	192,982.00 192,982 00	0.13	27,589 80 27,589 80
13,050,000 TERADYNE INC 880770102 K63F66885902 K63-COOKE & BIELER	14 8000 14 8000	105,246 70 105,246 70	193,140 00 193,140.00	0.13	87,893 30 87,893 30
905 000 THOMAS & BETTS CORP 884315102 K63F66888302. K63-WALTHAUSEN & CO	53.8500 53.8500	35,127.58 35,127.58	48,734.25 48,734.25	0 03	13,606 67 13,606 67
4,800,000 TIFFANY & CO 886547108 K63F66887202 K63-HARRIS ASSOC.	78 5200 78 5200	173,284 88 173,284 88	376,896.00 376,896.00	0.25	203,611 12 203,611 12
2,800 000 TORCHMARK CORP 891027104 K63F66885902 K63-COOKE & BIELER	64 1400 64.1400	133,251 84 133,251 84	179,592 00 179,592 00	0 12	46,340.16 46,340.16
5,300,000 TRIMBLE NAVIGATION LTD 896239100 K63F66887302: K63-PINNACLE ASSOC	39 6400 39 6400	119,228 65 119,228 65	210,092 00 210,092 00	0 14	90,863 35 90,863 35
19,700 000 TRIQUINT SEMICONDUCTOR INC 89674K103 K63F66887302: K63-PINNACLE ASSOC	10.1900 10 1900	99,068.40 99,068.40	200,743 00 200,743 00	0 14	101,674 60 101,674.60



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JOSIAH MACY COMBINE - K63G10001000

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11,700,000	ULTRA PETROLEUM CORP	45 8000	551,882.70	535,860.00		-16,022.70
903914109	K63F66887202: K63-HARRIS ASSOC	45 8000	551,882.70	535,860.00	0.36	-16,022.70
20,300,000	UMPQUA HOLDINGS CORP	11.5700	220,611.82	234,871.00		14,259.18
904214103	K63F66885902: K63-COOKE & BIELER	11.5700	220,611.82	234,871.00	0.16	14,259.18
6,100,000	UNIFI INC SHS	13 8000	66,288.15	84,180.00		17,891.85
904677200	K63F66887302: K63-PINNACLE ASSOC	13 8000	66,288.15	84,180.00	0.06	17,891.85
2,700,000	UNITED STATES CELLULAR CORP	48 4200	192,559.24	130,734.00		-61,825.24
911684108	K63F66887302: K63-PINNACLE ASSOC	48 4200	192,559.24	130,734.00	0.09	-61,825.24
2,400,000	UNITED STATES STEEL CORP	46.0400	146,310.01	110,496.00		-35,814.01
912909108	K63F66887302: K63-PINNACLE ASSOC	46 0400	146,310.01	110,496.00	0.07	-35,814.01
3,865,000	UNIVERSAL TECHNICAL INSTITUTE	19 7700	70,334.26	76,411.05		6,076.79
913915104	K63F66888302: K63-WALTHAUSEN & CO	19.7700	70,334.26	76,411.05	0.05	6,076.79
5,300,000	VALSPAR CORP	36 0600	148,198.04	191,118.00		42,919.96
920355104	K63F66887302: K63-PINNACLE ASSOC	36 0600	148,198.04	191,118.00	0.13	42,919.96
13,600,000	VISA INC	84 2600	1,016,738.62	1,145,936.00		129,197.38
92826C839	K63F66887202: K63-HARRIS ASSOC.	84 2600	1,016,738.62	1,145,936.00	0.77	129,197.38
9,185,000	VISHAY INTERTECHNOLOGY INC	15 0400	90,692.40	138,142.40		47,450.00
928298108	K63F6688302: K63-WALTHAUSEN & CO	15.0400	90,692.40	138,142.40	0.09	47,450.00
11,400,000	VISHAY INTERTECHNOLOGY INC	15 0400	146,451.31	171,456.00		25,004.69
928298108	K63F66887302: K63-PINNACLE ASSOC.	15.0400	146,451.31	171,456.00	0.12	25,004.69



BNY MELLON

JOSHIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

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6/30/2011

Shares/Par	Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,700,000	WADDELL & REED FINANCIAL INC	36.3500	67,844.50	170,845.00	0.12	103,000.50
930059100	K63F66887302 K63-PINNACLE ASSOC	36.3500	67,844.50	170,845.00		103,000.50
41,400,000	WELLS FARGO & CO	28.0600	1,243,423.76	1,161,684.00		-81,739.76
949746101	K63F66887202. K63-HARRIS ASSOC.	28.0600	1,243,423.76	1,161,684.00	0.78	-81,739.76
1,115,000	WEST PHARMACEUTICAL SERVICES I	43.7600	44,701.13	48,792.40		4,091.27
955306105	K63F66888302. K63-WALTHAUSEN & CO	43.7600	44,701.13	48,792.40	0.03	4,091.27
3,725,000	WEST PHARMACEUTICAL SERVICES I	43.7600	126,620.61	163,006.00		36,385.39
955306105	K63F66885902 K63-COOKE & BIELER	43.7600	126,620.61	163,006.00	0.11	36,385.39
1,400,000	WHIRLPOOL CORP	81.3200	130,105.46	113,848.00		-16,257.46
963320106	K63F66887302: K63-PINNACLE ASSOC	81.3200	130,105.46	113,848.00	0.08	-16,257.46
950,000	WHITING PETROLEUM CORP	56.9100	35,856.33	54,064.50		18,208.17
966387102	K63F66888302: K63-WALTHAUSEN & CO	56.9100	35,856.33	54,064.50	0.04	18,208.17
4,100,000	WORTHINGTON INDUSTRIES INC	23.1000	62,641.93	94,710.00		32,068.07
981811102	K63F66885902 K63-COOKE & BIELER	23.1000	62,641.93	94,710.00	0.06	32,068.07
2,475,000	XERIUM TECHNOLOGIES INC	18.5500	38,763.21	45,911.25		7,148.04
98416J118	K63F66888302: K63-WALTHAUSEN & CO	18.5500	38,763.21	45,911.25	0.03	7,148.04
282,690,404	HIGHCLERE	15.6071	3,629,546.80	4,411,991.00		782,444.20
99VVADHB9	K63F66888802: K63-HIGHCLERE	15.6071	3,629,546.80	4,411,991.00	2.97	782,444.20
5,700,000	AXIS CAPITAL HLDGS LTD SHS	30.9600	154,691.62	176,472.00		21,780.38
G0692U109	K63F66885902 K63-COOKE & BIELER	30.9600	154,691.62	176,472.00	0.12	21,780.38



BNY MELLON

JOSHIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,400,000 GLOBAL CROSSING LTD SHS NEW G3921A175 K63F66887302. K63-PINNACLE ASSOC.	38 3800 38 3800	61,737 71 61,737 71	168,872 00 168,872 00	0.11	107,134 29 107,134 29
2,580 000 HELEN OF TROY LTD NEW G4388N106 K63F66888302 K63-WALTHAUSEN & CO	34 5300 34 5300	60,631 73 60,631 73	89,087 40 89,087 40	0 06	28,455 67 28,455 67
3,300,000 LAZARD LTD SHS -A- G54050102 K63F66887302: K63-PINNACLE ASSOC.	37 1000 37 1000	120,003 33 120,003 33	122,430 00 122,430 00	0 08	2,426 67 2,426 67
16,200 000 ORIENT EXPRESS HOTELS LTD CLA G67743107 SHS K63F66887302 K63-PINNACLE ASSOC.	10 7500 10 7500	157,612 85 157,612 85	174,150 00 174,150 00	0.12	16,537 15 16,537 15
1,330 000 PLATINUM UNDERWRITERS HLDGS G7127P100 LTD SHS K63F66888302: K63-WALTHAUSEN & CO	33 2400 33 2400	49,204 39 49,204 39	44,209 20 44,209 20	0.03	-4,995 19 -4,995 19
2,290 000 RENAISSANCE RE HOLDINGS LTD G7496G103 K63F66885902 K63-COOKE & BIELER	69 9500 69 9500	110,483 57 110,483 57	160,185 50 160,185 50	0 11	49,701 93 49,701 93
580,000 WHITE MOUNTAINS INS GRP INC G9618E107 K63F66885902 K63-COOKE & BIELER	420 1600 420 1600	111,463 84 111,463 84	243,692 80 243,692 80	0.16	132,228 96 132,228 96
4,100,000 WILLIS GROUP HOLDINGS PUBLIC G96666105 LIMITED COMPANY K63F66885902. K63-COOKE & BIELER	41 1100 41 1100	123,817 31 123,817 31	168,551 00 168,551 00	0 11	44,733 69 44,733 69
6,000,000 FOSTER WHEELER AG COM H27178104 K63F66887302. K63-PINNACLE ASSOC.	30 3800 30 3800	142,533 61 142,533 61	182,280 00 182,280 00	0.12	39,746 39 39,746 39
7,800 000 TRANSOCEAN LTD ZUG NAMEN-AKT H8817H100 K63F66887202: K63-HARRIS ASSOC.	64 5600 64 5600	601,748 87 601,748 87	503,568 00 503,568 00	0 34	-98,180 87 -98,180 87

Shares/Par		Price	Cost		Percent Of Total	Net Unrealized	
Security ID	Description Link Ref	Local/Base	Local/Base	Local/Base		Gain/Loss Local/Base	Local/Base
1,530,000	ALTISOURCE PORTFOLIO SOLUTIONS	36,8000	38,282.80	56,304.00	0.04	18,021.20	18,021.20
L0175J104	SA REG SHS	36,8000	38,282.80	56,304.00		18,021.20	18,021.20
	K63F66888302: K63-WALTHAUSEN & CO						
7,200,000	RADVISION LTD COM	7,8500	54,903.60	56,520.00	0.04	1,616.40	1,616.40
M81869105	K63F66887302: K63-PINNACLE ASSOC.	7,8500	54,903.60	56,520.00		1,616.40	1,616.40
4,600,000	ROYAL CARIBBEAN CRUISES LTD	37,6400	69,236.44	173,144.00	0.12	103,907.56	103,907.56
V7780T103	K63F66887302: K63-PINNACLE ASSOC	37,6400	69,236.44	173,144.00		103,907.56	103,907.56
29,650,000	FLEXTRONICS INTERNATIONAL LTD	6,4200	286,991.98	190,353.00	0.13	-96,638.98	-96,638.98
Y2573F102	K63F66885902: K63-COOKE & BIELER	6,4200	286,991.98	190,353.00		-96,638.98	-96,638.98
TOTAL U.S. DOLLAR EQUITY			62,501,081.43	77,687,152.66	52.31	15,186,071.23	15,186,071.23
			62,501,081.43	77,687,152.66			
TOTAL ASSETS EQUITY			62,501,081.43	77,687,152.66	52.31	15,186,071.23	15,186,071.23
FIXED INCOME SECURITIES							
U.S. DOLLAR							
14,000,000	ABB TREASURY CENTER USA	97,9250	13,776.84	13,709.50	0.01	-67.34	-67.34
00038AAB9 4 000%	06/15/2021 DD 06/17/11	97,9250	13,776.84	13,709.50		-67.34	-67.34
	K63F66885102: SEIX ADV-PLEDGE						
12,000,000	AT&T INC	106,0020	11,989.92	12,720.24	0.01	730.32	730.32
00206RAF9 4 950%	01/15/2013 DD 12/06/07	106,0020	11,989.92	12,720.24		730.32	730.32
	K63F66885102: SEIX ADV-PLEDGE						
25,000,000	ABBOTT LABORATORIES	115,8900	25,494.09	28,972.50	0.02	3,478.41	3,478.41
002819AB6 5 600%	11/30/2017 DD 11/09/07	115,8900	25,494.09	28,972.50		3,478.41	3,478.41
	K63F66885102: SEIX ADV-PLEDGE						
60,000,000	ACUITY BRANDS LIGHTING INC	106,3970	59,878.20	63,838.20	0.04	3,960.00	3,960.00
00510RAC7 6.000%	12/15/2019 DD 06/15/10	106,3970	59,878.20	63,838.20		3,960.00	3,960.00
	K63F66885002: K63-GIA						



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

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Shares/Par	Security ID Description	Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,000,000	AIR PRODUCTS & CHEMICALS INC		105.0100	11,066.82	11,551.10		484.28
009163AA4	4.150% 02/01/2013 DD 02/06/08		105.0100	11,066.82	11,551.10	0.01	484.28
	K63F66885102: SEIX ADV-PLEDGE						
13,000,000	ALABAMA POWER CO		110.6750	13,313.35	14,387.75		1,074.40
010392FA1	5.800% 11/15/2013 DD 11/21/08		110.6750	13,313.35	14,387.75	0.01	1,074.40
	K63F66885102: SEIX ADV-PLEDGE						
25,000,000	AMERICAN FINANCIAL GROUP INC/O		124.3560	25,000.00	31,089.00		6,089.00
026074AA2	9.875% 06/15/2019 DD 06/17/09		124.3560	25,000.00	31,089.00	0.02	6,089.00
	K63F66885002: K63-GIA						
5,000,000	ANALOG DEVICES INC		102.4700	4,976.40	5,123.50		147.10
032654AG0	3.000% 04/15/2016 DD 04/04/11		102.4700	4,976.40	5,123.50	0.00	147.10
	K63F66885102: SEIX ADV-PLEDGE						
21,000,000	ANHEUSER-BUSCH INBEV WORLDWIDE		102.6780	20,968.92	21,562.38		593.46
03523TAL2	3.000% 10/15/2012 DD 10/16/09		102.6780	20,968.92	21,562.38	0.01	593.46
	K63F66885102: SEIX ADV-PLEDGE						
50,000,000	APPLETON PAPERS INC		104.2500	49,017.50	52,125.00		3,107.50
038101AL5	10.500% 06/15/2015 DD 02/08/10		104.2500	49,017.50	52,125.00	0.04	3,107.50
	K63F66885002: K63-GIA						
50,000,000	ARCELORMITTAL		100.1560	49,678.50	50,078.00		399.50
03938LAU8	5.500% 03/01/2021 DD 03/07/11		100.1560	49,678.50	50,078.00	0.03	399.50
	K63F66885002: K63-GIA						
30,000,000	ARROW ELECTRONICS INC		99.6690	29,902.20	29,900.70		-1.50
04273WAB7	5.125% 03/01/2021 DD 11/03/10		99.6690	29,902.20	29,900.70	0.02	-1.50
	K63F66885002: K63-GIA						
50,000,000	ASCIANO FINANCE LTD		102.6480	49,729.00	51,324.00		1,595.00
04363UAC0	5.000% 04/07/2018 DD 04/07/11		102.6480	49,729.00	51,324.00	0.03	1,595.00
	K63F66885002: K63-GIA						
50,000,000	ASIA ALUMINUM HLDGS LTD 144A		0.0100	50,000.00	5.00		-49,995.00
04519DAA5	8.000% 12/23/2011 DD 12/23/04		0.0100	50,000.00	5.00	0.00	-49,995.00
	K63F66885002: K63-GIA						



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JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

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19,000 000 AVIATION CAPITAL GROUP CORP 05367AAA1 7 125% 10/15/2020 DD 10/07/10 K63F66885102: SEIX ADV-PLEDGE	103 3050 103 3050	18,999 43 18,999 43	19,627 95 19,627 95	0 01	628 52 628 52
9,000 000 AVIATION CAPITAL GROUP CORP 05367AAD5 6 750% 04/06/2021 DD 04/06/11 K63F66885102: SEIX ADV-PLEDGE	98 6550 98 6550	9,000 00 9,000 00	8,878 95 8,878 95	0 01	-121 05 -121 05
25,000 000 AVNET INC 053807AQ6 5 875% 06/15/2020 DD 06/22/10 K63F66885002: K63-GIA	105 5940 105 5940	24,868 25 24,868 25	26,398 50 26,398 50	0 02	1,530 25 1,530 25
100,000 000 BW GROUP LTD NT 144A 05604EAA6 6 625% 06/28/2017 DD 06/28/07 K63F66885002: K63-GIA	96 2110 96 2110	99,460 00 99,460 00	96,211 00 96,211 00	0 06	-3,249 00 -3,249 00
12,000 000 BAKER HUGHES INC 057224AZ0 5 125% 09/15/2040 DD 08/24/10 K63F66885102: SEIX ADV-PLEDGE	96 8450 96 8450	11,948 40 11,948 40	11,621 40 11,621 40	0 01	-327 00 -327 00
39,000 000 BANC OF AMERICA COMMERCIA 6 AM 05947U4E5 VAR RT 09/10/2047 DD 12/01/05 K63F66885102: SEIX ADV-PLEDGE	103 8230 103 8230	38,634 38 38,634 38	40,490 97 40,490 97	0 03	1,856 59 1,856 59
30,000 000 BANC OF AMERICA COMMERCIAL 3 A3B 05947UR67 5 090% 07/10/2043 DD 07/01/05 K63F66885102: SEIX ADV-PLEDGE	104 5380 104 5380	31,091 02 31,091 02	31,361 40 31,361 40	0 02	270 38 270 38
50,000 000 BANCO DE CREDITO DEL PERU/PANA 05954TAG6 4 750% 03/16/2016 DD 03/16/11 K63F66885002: K63-GIA	99 0000 99 0000	49,907 50 49,907 50	49,500 00 49,500 00	0 03	-407 50 -407 50
50,000 000 BANK OF AMERICA CORP 06051GEC9 5 625% 07/01/2020 DD 06/22/10 K63F66885002: K63-GIA	103 2510 103 2510	51,543 50 51,543 50	51,625 50 51,625 50	0 03	82 00 82 00
12,000 000 BANK OF NOVA SCOTIA 064149A64 3 400% 01/22/2015 DD 01/22/10 K63F66885102: SEIX ADV-PLEDGE	105 0580 105 0580	11,984 64 11,984 64	12,606 96 12,606 96	0 01	622 32 622 32



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

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11,000 000 BANK OF NOVA SCOTIA 064149B97 2 375% 12/17/2013 DD 06/17/10 K63F66885102: SEIX ADV-PLEDGE	102.8620 102.8620	10,961.50 10,961.50	11,314.82 11,314.82	0.01	353.32 353.32
100,000 000 BANQUE PSA FINANCE 06675EAB6 4 375% 04/04/2016 DD 04/04/11 K63F66885002 K63-G/A	102.0470 102.0470	99,760.00 99,760.00	102,047.00 102,047.00	0.07	2,287.00 2,287.00
100,000 000 BARCLAYS BANK PLC 06739FGF2 5 000% 09/22/2016 DD 09/22/09 K63F66885002 K63-G/A	107.5740 107.5740	99,871.00 99,871.00	107,574.00 107,574.00	0.07	7,703.00 7,703.00
7,000 000 BARRICK PD AUSTRALIA FINANCE P 06849UAC9 4 950% 01/15/2020 DD 10/16/09 K63F66885102: SEIX ADV-PLEDGE	105.2680 105.2680	7,497.07 7,497.07	7,368.76 7,368.76	0.00	-128.31 -128.31
9,000 000 BARRICK PD AUSTRALIA FINANCE P 06849UAD7 5.950% 10/15/2039 DD 10/16/09 K63F66885102: SEIX ADV-PLEDGE	101.1010 101.1010	9,778.23 9,778.23	9,099.09 9,099.09	0.01	-679.14 -679.14
5,000.000 BECTON DICKINSON AND CO 075887AW9 3.250% 11/12/2020 DD 11/12/10 K63F66885102: SEIX ADV-PLEDGE	95.1860 95.1860	4,997.45 4,997.45	4,759.30 4,759.30	0.00	-238.15 -238.15
12,000 000 BERKSHIRE HATHAWAY FINANCE COR 084664BD2 4 600% 05/15/2013 DD 11/15/08 K63F66885102 SEIX ADV-PLEDGE	106.6780 106.6780	11,985.12 11,985.12	12,801.36 12,801.36	0.01	816.24 816.24
23,000.000 BERKSHIRE HATHAWAY INC 084670AV0 3.200% 02/11/2015 DD 02/11/10 K63F66885102: SEIX ADV-PLEDGE	104.2250 104.2250	22,980.91 22,980.91	23,971.75 23,971.75	0.02	990.84 990.84
11,000 000 BIOMED REALTY LP 09064AAF8 3 850% 04/15/2016 DD 03/30/11 K63F66885102: SEIX ADV-PLEDGE	100.7890 100.7890	10,930.15 10,930.15	11,086.79 11,086.79	0.01	156.64 156.64
11,000 000 BOEING CO/THE 097023AT2 5 125% 02/15/2013 DD 02/11/03 K63F66885102: SEIX ADV-PLEDGE	106.7890 106.7890	10,885.05 10,885.05	11,746.79 11,746.79	0.01	861.74 861.74



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000,000 CEMEX FINANCE LLC 12516UAA3 9.500% 12/14/2016 DD 12/14/09 K63F66885002 K63-GIA	103 3750 103 3750	100,000.00 100,000.00	103,375.00 103,375.00	0 07	3,375.00 3,375.00
11,000,000 CME GROUP INC 12572QAA3 5.400% 08/01/2013 DD 08/12/08 K63F66885102: SEIX ADV-PLEDGE	108.8060 108 8060	10,998.79 10,998.79	11,968.66 11,968.66	0.01	969.87 969.87
12,000,000 CME GROUP INC 12572QAD7 5.750% 02/15/2014 DD 02/09/09 K63F66885102: SEIX ADV-PLEDGE	111 0740 111.0740	12,472.33 12,472.33	13,328.88 13,328.88	0 01	856.55 856.55
30,000,000 CNA FINANCIAL CORP 126117AQ3 5.875% 08/15/2020 DD 08/10/10 K63F66885002: K63-GIA	103 9740 103.9740	29,989.24 29,989.24	31,192.20 31,192.20	0.02	1,202.96 1,202.96
50,000,000 CRH AMERICA INC 12626PAL7 5.750% 01/15/2021 DD 12/07/10 K63F66885002: K63-GIA	104 5540 104.5540	49,972.00 49,972.00	52,277.00 52,277.00	0 04	2,305.00 2,305.00
90,068,400 CVS CORP PASSTHRU CTF 144A 126650AL4 6 117% 01/01/2013 DD 12/12/02 K63F66885002: K63-GIA	105 2500 105.2500	95,247.33 95,247.33	94,796.99 94,796.99	0 06	-450.34 -450.34
50,000,000 CARLISLE COS INC 142339AE0 5.125% 12/15/2020 DD 12/09/10 K63F66885002 K63-GIA	101 9920 101 9920	49,456.00 49,456.00	50,996.00 50,996.00	0 03	1,540.00 1,540.00
50,000,000 CASE NEW HOLLAND INC 147446AQ1 7 875% 12/01/2017 DD 06/28/10 K63F66885002 K63-GIA	110 0000 110 0000	51,593.75 51,593.75	55,000.00 55,000.00	0 04	3,406.25 3,406.25
16,000,000 CC HOLDINGS GS V LLC / CROWN C 14987BAA1 7.750% 05/01/2017 DD 04/30/09 K63F66885102: SEIX ADV-PLEDGE	108 2500 108 2500	17,102.50 17,102.50	17,320.00 17,320.00	0 01	217.50 217.50
50,000,000 CENTURYLINK INC 156700AN6 6.150% 09/15/2019 DD 09/21/09 K63F66885002: K63-GIA	100 5760 100.5760	49,945.50 49,945.50	50,288.00 50,288.00	0 03	342.50 342.50



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : FINAL

6/30/2011

Shares/Par	Security ID Description	Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000,000	CENTURYLINK INC		98.8570	24,914.75	24,714.25		-200.50
156700AR7	6.450% 06/15/2021 DD 06/16/11		98.8570	24,914.75	24,714.25	0.02	-200.50
	K63F66885002 K63-GIA						
7,000,000	CISCO SYSTEMS INC		113.7010	7,264.59	7,959.07		694.48
17275RAC6	5.500% 02/22/2016 DD 02/22/06		113.7010	7,264.59	7,959.07	0.01	694.48
	K63F66885102 SEIX ADV-PLEDGE						
20,000,000	CISCO SYSTEMS INC		100.1560	19,487.80	20,031.20		543.40
17275RAF9	5.500% 01/15/2040 DD 11/17/09		100.1560	19,487.80	20,031.20	0.01	543.40
	K63F66885102: SEIX ADV-PLEDGE						
50,000,000	CITIGROUP INC		104.3560	49,497.50	52,178.00		2,680.50
172967FF3	5.375% 08/09/2020 DD 08/09/10		104.3560	49,497.50	52,178.00	0.04	2,680.50
	K63F66885002: K63-GIA						
50,000,000	CLIFFS NATURAL RESOURCES INC		108.2660	49,713.50	54,133.00		4,419.50
18683KAA9	5.900% 03/15/2020 DD 03/17/10		108.2660	49,713.50	54,133.00	0.04	4,419.50
	K63F66885002: K63-GIA						
10,000,000	COMCAST CORP		106.9560	9,650.22	10,695.60		1,045.38
20030NAM3	6.450% 03/15/2037 DD 03/02/06		106.9560	9,650.22	10,695.60	0.01	1,045.38
	K63F66885102: SEIX ADV-PLEDGE						
50,000,000	COMCAST CORP		107.6690	49,949.50	53,834.50		3,885.00
20030NBA8	5.150% 03/01/2020 DD 03/01/10		107.6690	49,949.50	53,834.50	0.04	3,885.00
	K63F66885002: K63-GIA						
15,000,000	COMMERCIAL BARGE LINE CO		112.2500	15,600.00	16,837.50		1,237.50
20162UAB1	12.500% 07/15/2017 DD 01/15/10		112.2500	15,600.00	16,837.50	0.01	1,237.50
	K63F66885002: K63-GIA						
50,000,000	COMMONWEALTH EDISON CO		115.7340	49,859.00	57,867.00		8,008.00
202795HS2	6.150% 09/15/2017 DD 09/10/07		115.7340	49,859.00	57,867.00	0.04	8,008.00
	K63F66885002: K63-GIA						
46,968,528	CONTINENTAL AIRLINES 2009-1 PA		114.5000	46,968.53	53,778.96		6,810.43
21079TAA6	9.000% 07/08/2016 DD 07/01/09		114.5000	46,968.53	53,778.96	0.04	6,810.43
	K63F66885002 K63-GIA						



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000,000 COOPER-STANDARD AUTOMOTIVE INC 216762AE4 8.500% 05/01/2018 DD 11/01/10 K63F66885002 K63-GIA	105.5000 105.5000	49,562.50 49,562.50	52,750.00 52,750.00	0.04	3,187.50 3,187.50
100,000,000 CORNING INC 219327AE3 8.875% 03/15/2016 DD 03/15/86 K63F66885002 K63-GIA	123.0710 123.0710	112,000.00 112,000.00	123,071.00 123,071.00	0.08	11,071.00 11,071.00
14,000,000 COVIDIEN INTERNATIONAL FINANCE 223030AG5 6.000% 10/15/2017 DD 04/15/08 K63F66885102: SEIX ADV-PLEDGE	116.8700 116.8700	14,278.50 14,278.50	16,361.80 16,361.80	0.01	2,083.30 2,083.30
100,000,000 DCP MIDSTREAM LLC 23311RAC0 9.750% 03/15/2019 DD 02/24/09 K63F66885002: K63-GIA	130.6970 130.6970	122,863.60 122,863.60	130,697.00 130,697.00	0.09	7,833.40 7,833.40
11,000,000 DANAHER CORP 235851AM4 3.900% 06/23/2021 DD 06/23/11 K63F66885102: SEIX ADV-PLEDGE	99.6070 99.6070	10,997.25 10,997.25	10,956.77 10,956.77	0.01	-40.48 -40.48
9,000,000 DIAGEO CAPITAL PLC 25243YAL3 5.200% 01/30/2013 DD 10/26/07 K63F66885102: SEIX ADV-PLEDGE	106.6500 106.6500	9,142.68 9,142.68	9,598.50 9,598.50	0.01	455.82 455.82
23,000,000 DIGITAL REALTY TRUST LP 25389JAG1 4.500% 07/15/2015 DD 07/08/10 K63F66885102: SEIX ADV-PLEDGE	104.0780 104.0780	22,930.31 22,930.31	23,937.94 23,937.94	0.02	1,007.63 1,007.63
5,000,000 DIGITAL REALTY TRUST LP 25389JAH9 5.875% 02/01/2020 DD 08/01/10 K63F66885102: SEIX ADV-PLEDGE	104.8410 104.8410	4,914.80 4,914.80	5,242.05 5,242.05	0.00	327.25 327.25
50,000,000 DIRECTV HOLDINGS LLC / DIRECTV 25459HAW5 4.600% 02/15/2021 DD 08/17/10 K63F66885002: K63-GIA	100.4740 100.4740	49,967.00 49,967.00	50,237.00 50,237.00	0.03	270.00 270.00
25,000,000 DISCOVERY COMMUNICATIONS 25470DAE9 4.375% 06/15/2021 DD 06/20/11 K63F66885002 K63-GIA	99.0210 99.0210	24,844.25 24,844.25	24,755.25 24,755.25	0.02	-89.00 -89.00



BNY MELLON

JOSHIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price: Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000,000 RR DONNELLEY & SONS CO 257867AX9 7.250% 05/15/2018 DD 06/01/11 K63F66885002: K63-GIA	100.0000 100.0000	25,212.50 25,212.50	25,000.00 25,000.00	0.02	-212.50 -212.50
12,000,000 EI DU PONT DE NEMOURS & CO 263534BU2 5.000% 07/15/2013 DD 07/28/08 K63F66885102: SEIX ADV-PLEDGE	108.2420 108.2420	12,059.34 12,059.34	12,989.04 12,989.04	0.01	929.70 929.70
10,000,000 EI DU PONT DE NEMOURS & CO 263534CE7 4.250% 04/01/2021 DD 03/25/11 K63F66885102: SEIX ADV-PLEDGE	101.6060 101.6060	9,978.90 9,978.90	10,160.60 10,160.60	0.01	181.70 181.70
6,000,000 DUKE ENERGY CAROLINAS LLC 26442CAJ3 4.300% 06/15/2020 DD 06/07/10 K63F66885102: SEIX ADV-PLEDGE	103.6970 103.6970	6,220.82 6,220.82	6,221.82 6,221.82	0.00	1.00 1.00
50,000,000 DYNACORP INTERNATIONAL INC 26817CAA9 10.375% 07/01/2017 DD 07/07/10 K63F66885002: K63-GIA	102.5000 102.5000	54,250.00 54,250.00	51,250.00 51,250.00	0.03	-3,000.00 -3,000.00
10,000,000 ERAC USA FIN CO GTD NT 144A 26882PAS1 5.600% 05/01/2015 DD 04/20/05 K63F66885102: SEIX ADV-PLEDGE	111.1750 111.1750	9,984.60 9,984.60	11,117.50 11,117.50	0.01	1,132.90 1,132.90
13,000,000 ERAC USA FINANCE LLC 26882PBD3 5.800% 10/15/2012 DD 10/17/07 K63F66885102: SEIX ADV-PLEDGE	105.4260 105.4260	12,989.99 12,989.99	13,705.38 13,705.38	0.01	715.39 715.39
50,000,000 EQT CORP 26884LAA7 8.125% 06/01/2019 DD 05/15/09 K63F66885002: K63-GIA	122.3260 122.3260	49,834.00 49,834.00	61,163.00 61,163.00	0.04	11,329.00 11,329.00
13,000,000 ERAC USA FINANCE LLC 26884TAA0 5.250% 10/01/2020 DD 07/01/10 K63F66885102: SEIX ADV-PLEDGE	106.0690 106.0690	12,919.79 12,919.79	13,788.97 13,788.97	0.01	869.18 869.18
20,000,000 EACCESS LTD 26938NAA9 8.250% 04/01/2018 DD 04/01/11 K63F66885002: K63-GIA	99.7500 99.7500	20,325.00 20,325.00	19,950.00 19,950.00	0.01	-375.00 -375.00



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : FINAL

6/30/2011

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000,000 EAGLE ROCK ENERGY PARTNERS LP 26985JAA5 8.375% 06/01/2019 DD 05/27/11 K63F66885002 K63-G/A	99.7500 99.7500	24,819.75 24,819.75	24,937.50 24,937.50	0.02	117.75 117.75
25,000,000 EARTHLINK INC 270321AB8 8.875% 05/15/2019 DD 05/17/11 K63F66885002 K63-G/A	90.7500 90.7500	24,138.75 24,138.75	22,687.50 22,687.50	0.02	-1,451.25 -1,451.25
7,000,000 EL PASO NATURAL GAS CO 283695BP8 5.950% 04/15/2017 DD 10/15/07 K63F66885102 SEIX ADV-PLEDGE	113.1670 113.1670	7,037.67 7,037.67	7,921.69 7,921.69	0.01	884.02 884.02
7,000,000 EL PASO PIPELINE PARTNERS OPER 28370TAA7 6.500% 04/01/2020 DD 03/30/10 K63F66885102 SEIX ADV-PLEDGE	111.9450 111.9450	8,050.28 8,050.28	7,836.15 7,836.15	0.01	-214.13 -214.13
100,000,000 EMPRESAS ICA SAB DE CV 29246DAA2 8.900% 02/04/2021 DD 02/04/11 K63F66885002 K63-G/A	104.0000 104.0000	98,545.00 98,545.00	104,000.00 104,000.00	0.07	5,455.00 5,455.00
100,000,000 ENBRIDGE ENERGY PARTNERS LP 29250RAP1 7.500% 04/15/2038 DD 04/03/08 K63F66885002 K63-G/A	119.5630 119.5630	99,711.00 99,711.00	119,563.00 119,563.00	0.08	19,852.00 19,852.00
11,000,000 ENERGY TRANSFER PARTNERS LP 29273RAF6 6.625% 10/15/2036 DD 10/23/06 K63F66885102 SEIX ADV-PLEDGE	103.1830 103.1830	12,059.96 12,059.96	11,350.13 11,350.13	0.01	-709.83 -709.83
13,000,000 ENERGY TRANSFER PARTNERS LP 29273RAP4 6.050% 06/01/2041 DD 05/12/11 K63F66885102 SEIX ADV-PLEDGE	96.9120 96.9120	12,899.64 12,899.64	12,598.56 12,598.56	0.01	-301.08 -301.08
16,000,000 ENSCO PLC 29358QAA7 4.700% 03/15/2021 DD 03/17/11 K63F66885102 SEIX ADV-PLEDGE	101.0180 101.0180	15,801.36 15,801.36	16,162.88 16,162.88	0.01	361.52 361.52
10,000,000 ENSCO PLC 29358QAA7 4.700% 03/15/2021 DD 03/17/11 K63F66885002 K63-G/A	101.0180 101.0180	9,802.50 9,802.50	10,101.80 10,101.80	0.01	299.30 299.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,000,000 ENTERPRISE PRODUCTS OPERATING 293791AT6 5 750% 03/01/2035 DD 03/02/05 K63F66885102: SEIX ADV-PLEDGE	97,1480 97 1480	8,466 58 8,466 58	8,743.32 8,743 32	0.01	276.74 276.74
22,000 000 ENTERPRISE PRODUCTS OPERATING 29379VAF0 5 250% 01/31/2020 DD 10/05/09 K63F66885102: SEIX ADV-PLEDGE	106 3910 106.3910	21,858.10 21,858 10	23,406.02 23,406.02	0 02	1,547.92 1,547.92
9,000,000 EXELON GENERATION CO LLC 30161MAE3 6.200% 10/01/2017 DD 09/28/07 K63F66885102: SEIX ADV-PLEDGE	112 8110 112 8110	8,978.04 8,978 04	10,152.99 10,152 99	0.01	1,174.95 1,174 95
17,000,000 EXPRESS SCRIPTS INC 302182AC4 5.250% 06/15/2012 DD 06/09/09 K63F66885102: SEIX ADV-PLEDGE	104.0380 104 0380	17,180.30 17,180.30	17,686.46 17,686.46	0.01	506.16 506 16
50,000,000 EXTERRAN HOLDINGS INC 30225XAB9 7 250% 12/01/2018 DD 11/23/10 K63F66885002: K63-GIA	101.0000 101.0000	50,000.00 50,000.00	50,500 00 50,500 00	0 03	500 00 500 00
11,000 000 FAIRFAX FINANCIAL HOLDINGS LTD 303901AS1 5 800% 05/15/2021 DD 05/09/11 K63F66885102: SEIX ADV-PLEDGE	96 8710 96.8710	10,961.06 10,961.06	10,655 81 10,655.81	0 01	-305.25 -305 25
8,000,000 FAMILY DOLLAR STORES INC 307000AA7 5 000% 02/01/2021 DD 01/28/11 K63F66885102: SEIX ADV-PLEDGE	98.0680 98.0680	7,959.52 7,959 52	7,845 44 7,845 44	0.01	-114.08 -114 08
45,051,360 FHLMC POOL #G0-0876 31283G6M4 6 500% 01/01/2028 DD 01/01/98 K63F66885002: K63-GIA	113.9490 113 9490	47,128.03 47,128.03	51,335.57 51,335.57	0.03	4,207 54 4,207 54
34,291 466 FHLMC POOL #C7-0639 31287XV86 6.500% 09/01/2032 DD 08/01/02 K63F66885002: K63-GIA	113.3240 113 3240	35,256 16 35,256 16	38,860.46 38,860 46	0.03	3,604.30 3,604.30
11,179 730 FHLMC POOL #G0-2162 3128LXMK3 5.500% 05/01/2036 DD 04/01/06 K63F66885102: SEIX ADV-PLEDGE	108 4250 108.4250	12,112.54 12,112 54	12,121 62 12,121 62	0 01	9 08 9 08



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
73,716.060 FHLMC POOL #G0-3135 3128M4Y80 6 000% 05/01/2035 DD 07/01/07 K63F66885002: K63-GIA	110.9750 110 9750	74,559.99 74,559.99	81,806.40 81,806.40	0.06	7,246.41 7,246.41
23,413.925 FHLMC POOL #G0-4337 3128M6EJ3 5.500% 04/01/2038 DD 05/01/08 K63F66885102: SEIX ADV-PLEDGE	108.2690 108 2690	24,939.49 24,939.49	25,350.02 25,350.02	0.02	410.53 410.53
110,416.630 FHLMC POOL #G0-5671 3128M7T48 5.500% 08/01/2038 DD 10/01/09 K63F66885102: SEIX ADV-PLEDGE	108.4250 108 4250	119,422.49 119,422.49	119,719.23 119,719.23	0.08	296.74 296.74
3,096.108 FHLMC POOL #CO-0896 31292G7H3 7 500% 12/01/2029 DD 12/01/99 K63F66885002 K63-GIA	116.7810 116 7810	3,305.10 3,305.10	3,615.67 3,615.67	0.00	310.57 310.57
100,000.000 FEDERAL HOME LN BK CONS BD 313371AL0 STEP 10/15/2015 DD 10/15/10 K63F66885002: K63-GIA	99.9410 99.9410	100,000.00 100,000.00	99,941.00 99,941.00	0.07	-59.00 -59.00
50,000.000 FEDERAL HOME LN BK CONS BD 313371N93 1.700% 11/23/2015 DD 11/23/10 K63F66885002 K63-GIA	99.1550 99 1550	50,000.00 50,000.00	49,577.50 49,577.50	0.03	-422.50 -422.50
1,669.357 FNMA POOL #0190308 31368HKV4 7.500% 09/01/2030 DD 08/01/00 K63F66885002: K63-GIA	117.2180 117 2180	1,781.20 1,781.20	1,956.79 1,956.79	0.00	175.59 175.59
56,111.601 FNMA POOL #0190363 31368HML4 5 500% 11/01/2035 DD 10/01/05 K63F66885102: SEIX ADV-PLEDGE	108.7380 108 7380	60,469.01 60,469.01	61,014.63 61,014.63	0.04	545.62 545.62
106,225.920 FNMA POOL #0190370 31368HMT7 6 000% 06/01/2036 DD 05/01/06 K63F66885102: SEIX ADV-PLEDGE	110.2100 110 2100	114,949.89 114,949.89	117,071.59 117,071.59	0.08	2,121.70 2,121.70
24,476.140 FNMA POOL #0252477 31371HM21 6.500% 04/01/2029 DD 03/01/99 K63F66885002: K63-GIA	113.9480 113 9480	26,011.56 26,011.56	27,890.07 27,890.07	0.02	1,878.51 1,878.51



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
51,775.820 FNMA POOL #0252497 31371HNN4 6.500% 06/01/2029 DD 05/01/99 K63F66885002: K63-GIA	113 8030 113 8030	54,054.30 54,054.30	58,922.44 58,922.44	0.04	4,868.14 4,868.14
47,559.910 FNMA POOL #0254548 31371KWH0 5.500% 12/01/2032 DD 11/01/02 K63F66885102 SEIX ADV-PLEDGE	108 8940 108 8940	51,628.51 51,628.51	51,789.89 51,789.89	0.03	161.38 161.38
31,180.590 FNMA POOL #0323036 31374SY96 6.500% 03/01/2028 DD 02/01/98 K63F66885002: K63-GIA	113 8030 113 8030	32,371.69 32,371.69	35,484.45 35,484.45	0.02	3,112.76 3,112.76
22,000.000 FHLMC MULTICLASS MTG 3745 VE 3137A26U0 4.000% 09/15/2029 DD 10/01/10 K63F66885102 SEIX ADV-PLEDGE	96 3230 96 3230	20,971.33 20,971.33	21,191.06 21,191.06	0.01	219.73 219.73
10,000.000 FHLMC MULTICLASS MTG 3763 VQ 3137A34C0 4.000% 07/15/2027 DD 11/01/10 K63F66885102 SEIX ADV-PLEDGE	97 6430 97 6430	9,796.88 9,796.88	9,764.30 9,764.30	0.01	-32.58 -32.58
17,000.000 FHLMC MULTICLASS MTG 3753 DC 3137A3KG3 3.500% 09/15/2039 DD 11/01/10 K63F66885102 SEIX ADV-PLEDGE	90 8300 90 8300	15,366.41 15,366.41	15,441.10 15,441.10	0.01	74.69 74.69
21,000.000 FHLMC MULTICLASS MTG 3762 BV 3137A3NQ8 4.000% 10/15/2029 DD 11/01/10 K63F66885102 SEIX ADV-PLEDGE	95 9670 95 9670	19,915.55 19,915.55	20,153.07 20,153.07	0.01	237.52 237.52
28,000.000 FHLMC MULTICLASS MTG 3774 EW 3137A3WT2 3.500% 12/15/2025 DD 12/01/10 K63F66885102 SEIX ADV-PLEDGE	93 5060 93 5060	24,850.00 24,850.00	26,181.68 26,181.68	0.02	1,331.68 1,331.68
26,000.000 FHLMC MULTICLASS MTG 3768 CB 3137A4BE6 3.500% 12/15/2025 DD 12/01/10 K63F66885102 SEIX ADV-PLEDGE	92 6160 92 6160	23,375.63 23,375.63	24,080.16 24,080.16	0.02	704.53 704.53
15,000.000 FHLMC MULTICLASS MTG 3780 AV 3137A4PR2 4.000% 04/15/2031 DD 12/01/10 K63F66885102 SEIX ADV-PLEDGE	96 2590 96 2590	14,184.38 14,184.38	14,438.85 14,438.85	0.01	254.47 254.47



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par. Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
61,000,000 FHLMT MULTICLASS MTG 3814 B 3137A6L67 3.000% 02/15/2026 DD 02/01/11 K63F66885102 SEIX ADV-PLEDGE	91.5790 91.5790	53,560.86 53,560.86	55,863.19 55,863.19	0.04	2,302.33 2,302.33
37,000,000 FHLMT MULTICLASS MTG 3137A6QX3 3.000% 02/15/2026 DD 02/01/11 K63F66885102 SEIX ADV-PLEDGE	91.4080 91.4080	32,166.88 32,166.88	33,820.96 33,820.96	0.02	1,654.08 1,654.08
53,000,000 FHLMT MULTICLASS MTG 3810 QB 3137A6WX6 3.500% 02/15/2026 DD 02/01/11 K63F66885102: SEIX ADV-PLEDGE	93.6280 93.6280	48,631.64 48,631.64	49,622.84 49,622.84	0.03	991.20 991.20
83,000,000 FHLMT MULTICLASS MTG 3806 L 3137A6YW6 3.500% 02/15/2026 DD 02/01/11 K63F66885102: SEIX ADV-PLEDGE	92.0750 92.0750	73,014.06 73,014.06	76,422.25 76,422.25	0.05	3,408.19 3,408.19
34,000,000 FHLMT MULTICLASS CTFS 3800 BE 3137A7G87 3.500% 02/15/2026 DD 02/01/11 K63F66885102: SEIX ADV-PLEDGE	93.2360 93.2360	30,703.59 30,703.59	31,700.24 31,700.24	0.02	996.65 996.65
30,000,000 FHLMT MULTICLASS MTG 3800 CB 3137A7GE4 3.500% 02/15/2026 DD 02/01/11 K63F66885102: SEIX ADV-PLEDGE	93.1050 93.1050	26,358.98 26,358.98	27,931.50 27,931.50	0.02	1,572.52 1,572.52
17,000,000 FHLMT MULTICLASS MTG 3825 CB 3137A7Z94 3.500% 03/15/2026 DD 03/01/11 K63F66885102: SEIX ADV-PLEDGE	93.3800 93.3800	15,508.52 15,508.52	15,874.60 15,874.60	0.01	366.08 366.08
41,000,000 FHLMT MULTICLASS MTG 3829 BE 3137A8FT0 3.500% 03/15/2026 DD 03/01/11 K63F66885102 SEIX ADV-PLEDGE	93.2830 93.2830	37,028.13 37,028.13	38,246.03 38,246.03	0.03	1,217.90 1,217.90
58,591,540 FNMA POOL #0452850 31380XBT8 6.500% 11/01/2028 DD 11/01/98 K63F66885002 K63-GIA	113.8030 113.8030	60,679.38 60,679.38	66,678.93 66,678.93	0.04	5,999.55 5,999.55
5,344,503 FNMA POOL #0535996 31384WNM8 7.500% 06/01/2031 DD 05/01/01 K63F66885002: K63-GIA	117.3840 117.3840	5,700.65 5,700.65	6,273.59 6,273.59	0.00	572.94 572.94



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,442.192 FNMA POOL #0545868 31385JMR6 7 000% 08/01/2032 DD 08/01/02 K63F66885002 K63-GIA	116.4960 116.4960	32,597.05 32,597.05	35,463.94 35,463.94	0.02	2,866.89 2,866.89
112,405.101 FNMA POOL #0555000 31385WRV3 6.000% 10/01/2032 DD 10/01/02 K63F66885002 K63-GIA	110.9280 110.9280	117,863.01 117,863.01	124,688.73 124,688.73	0.08	6,825.72 6,825.72
59,157.350 FNMA POOL #0555531 31385XEC7 5 500% 06/01/2033 DD 05/01/03 K63F66885102 SEIX ADV-PLEDGE	108.8940 108.8940	63,591.60 63,591.60	64,418.80 64,418.80	0.04	827.20 827.20
118,430.298 FNMA POOL #0613025 31388SA21 6 500% 07/01/2031 DD 10/01/01 K63F66885002 K63-GIA	113.8030 113.8030	125,206.60 125,206.60	134,777.23 134,777.23	0.09	9,570.63 9,570.63
29,446.478 FHLMT MULTICLASS MTG R009 AJ 31397BMQ1 5 750% 12/15/2018 DD 10/01/06 K63F66885002 K63-GIA	103.7390 103.7390	29,720.36 29,720.36	30,547.48 30,547.48	0.02	827.12 827.12
41,696.246 FHLMT MULTICLASS MTG R012 AB 31397GV31 5 500% 12/15/2020 DD 05/01/07 K63F66885002 K63-GIA	103.7900 103.7900	41,885.24 41,885.24	43,276.53 43,276.53	0.03	1,391.29 1,391.29
10,000.000 FNMA GTD REMIC P/T 2011-8 PV 31397QJP4 4 000% 01/25/2030 DD 01/01/11 K63F66885102 SEIX ADV-PLEDGE	95.9730 95.9730	9,392.19 9,392.19	9,597.30 9,597.30	0.01	205.11 205.11
52,347.240 FNMA GTD REMIC P/T 11-45 ZA 31397S2Q6 4 000% 05/25/2031 DD 04/01/11 K63F66885102 SEIX ADV-PLEDGE	90.5500 90.5500	44,270.99 44,270.99	47,400.43 47,400.43	0.03	3,129.44 3,129.44
51,470.780 FNMA GTD REMIC P/T 11-36 VA 31397SB45 4 500% 09/25/2023 DD 04/01/11 K63F66885102 SEIX ADV-PLEDGE	106.8610 106.8610	55,218.50 55,218.50	55,002.19 55,002.19	0.04	-216.31 -216.31
57,000.000 FNMA GTD REMIC P/T 11-36 DB 31397SC51 3.000% 05/25/2026 DD 04/01/11 K63F66885102 SEIX ADV-PLEDGE	90.8140 90.8140	49,621.17 49,621.17	51,763.98 51,763.98	0.03	2,142.81 2,142.81



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,000,000 FNMA GTD REMIC P/T 11-42 B 31397SYW8 3.000% 05/25/2026 DD 04/01/11 K63F66885102 SEIX ADV-PLEDGE	91.2360 91.2360	56,364.65 56,364.65	59,303.40 59,303.40	0.04	2,938.75 2,938.75
200,000,000 FEDERAL NATL MTG ASSN 31398A4B5 2.350% 09/23/2016 DD 09/23/10 K63F66885002 K63-GIA	100.3160 100.3160	200,000.00 200,000.00	200,632.00 200,632.00	0.14	632.00 632.00
57,000,000 FNMA GTD REMIC P/T 10-114 YB 31398SB36 3.000% 12/25/2025 DD 11/01/10 K63F66885102: SEIX ADV-PLEDGE	90.7660 90.7660	49,569.96 49,569.96	51,736.62 51,736.62	0.03	2,166.66 2,166.66
85,900,960 FNMA POOL #0725422 31402C4F6 5.000% 04/01/2034 DD 04/01/04 K63F66885102: SEIX ADV-PLEDGE	106.8760 106.8760	90,289.96 90,289.96	91,807.51 91,807.51	0.06	1,517.55 1,517.55
15,316,080 FNMA POOL #0735288 31402Q2V2 5.000% 03/01/2035 DD 02/01/05 K63F66885102 SEIX ADV-PLEDGE	106.8290 106.8290	16,323.59 16,323.59	16,362.02 16,362.02	0.01	38.43 38.43
66,786,130 FNMA POOL #0735500 31402RDD8 5.500% 05/01/2035 DD 04/01/05 K63F66885102 SEIX ADV-PLEDGE	108.7380 108.7380	71,648.99 71,648.99	72,621.90 72,621.90	0.05	972.91 972.91
23,952,702 FNMA POOL #0735565 31402RFE4 6.500% 12/01/2033 DD 05/01/05 K63F66885002: K63-GIA	113.8030 113.8030	24,952.46 24,952.46	27,258.89 27,258.89	0.02	2,306.43 2,306.43
100,165,860 FNMA POOL #0745275 31403C6L0 5.000% 02/01/2036 DD 01/01/06 K63F66885102: SEIX ADV-PLEDGE	106.7660 106.7660	105,304.41 105,304.41	106,943.08 106,943.08	0.07	1,638.67 1,638.67
96,252,957 FNMA POOL #0745428 31403DD97 5.500% 01/01/2036 DD 03/01/06 K63F66885102 SEIX ADV-PLEDGE	108.7380 108.7380	103,332.79 103,332.79	104,663.54 104,663.54	0.07	1,330.75 1,330.75
87,090,370 FNMA POOL #0745950 31403DWK1 6.000% 11/01/2036 DD 10/01/06 K63F66885102: SEIX ADV-PLEDGE	110.2100 110.2100	94,697.16 94,697.16	95,982.30 95,982.30	0.06	1,285.14 1,285.14

Shares/Par	Security ID Description	Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
138,507.085	FNMA POOL #0788359		113.8030	144,920.84	157,625.22		12,704.38
31405EZY1	6.500% 10/01/2033 DD 06/01/04	K63F66885002, K63-GIA	113.8030	144,920.84	157,625.22	0.11	12,704.38
15,823.520	FNMA POOL #0811773		108.8320	17,237.75	17,221.05		-16.70
31406J2E2	5.500% 01/01/2035 DD 01/01/05	K63F66885102, SEIX ADV-PLEDGE	108.8320	17,237.75	17,221.05	0.01	-16.70
31,042.693	FNMA POOL #0826813		110.4910	31,188.40	34,299.38		3,110.98
31407CSA6	6.000% 08/01/2035 DD 07/01/05	K63F66885002, K63-GIA	110.4910	31,188.40	34,299.38	0.02	3,110.98
38,749.810	FNMA POOL #0840167		109.1750	38,045.03	42,305.11		4,260.08
31407TMQ0	5.500% 10/01/2035 DD 10/01/05	K63F66885002, K63-GIA	109.1750	38,045.03	42,305.11	0.03	4,260.08
30,444.266	FNMA POOL #0840231		109.1750	29,840.29	33,237.53		3,397.24
31407TPQ7	5.500% 10/01/2035 DD 10/01/05	K63F66885002, K63-GIA	109.1750	29,840.29	33,237.53	0.02	3,397.24
61,953.960	FNMA POOL #0888344		106.7660	65,283.99	66,145.76		861.77
31410F5D3	5.000% 10/01/2035 DD 04/01/07	K63F66885102, SEIX ADV-PLEDGE	106.7660	65,283.99	66,145.76	0.04	861.77
223.010	FNMA POOL #0888209		108.7380	239.28	242.50		3.22
31410FYE9	5.500% 05/01/2036 DD 02/01/07	K63F66885102, SEIX ADV-PLEDGE	108.7380	239.28	242.50	0.00	3.22
92,953.830	FNMA POOL #0889140		108.8000	99,896.32	101,133.77		1,237.45
31410GZD8	5.500% 05/01/2037 DD 02/01/08	K63F66885102, SEIX ADV-PLEDGE	108.8000	99,896.32	101,133.77	0.07	1,237.45
31,935.849	FNMA POOL #0890097		110.2360	34,720.27	35,204.80		484.53
31410K3E2	6.000% 10/01/2038 DD 02/01/09	K63F66885102, SEIX ADV-PLEDGE	110.2360	34,720.27	35,204.80	0.02	484.53
112,679.350	FNMA POOL #0890101		110.4910	124,405.05	124,500.54		95.49
31410K3J1	6.000% 02/01/2039 DD 02/01/09	K63F66885102, SEIX ADV-PLEDGE	110.4910	124,405.05	124,500.54	0.08	95.49



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

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Shares/Par	Security ID Description	Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
98,227.390 FNMA	POOL #0889574		110.2100	106,937.65	108,256.41		1,318.76
31410KJT2 6 000%	08/01/2037 DD 05/01/08	K63F66885102: SEIX ADV-PLEDGE	110.2100	106,937.65	108,256.41	0.07	1,318.76
2,065.460 FNMA	POOL #0889641		108.8320	2,215.53	2,247.88		32.35
31410KLW2 5 500%	08/01/2037 DD 06/01/08	K63F66885102 SEIX ADV-PLEDGE	108.8320	2,215.53	2,247.88	0.00	32.35
44,434.985 FNMA	POOL #0955770		110.0220	44,849.76	48,888.26		4,038.50
31413UJP5 6 000%	10/01/2037 DD 10/01/07	K63F66885002 K63-GIA	110.0220	44,849.76	48,888.26	0.03	4,038.50
35,018.760 FNMA	POOL #0995722		106.8290	36,939.32	37,410.19		470.87
31416CD37 5 000%	05/01/2038 DD 04/01/09	K63F66885102 SEIX ADV-PLEDGE	106.8290	36,939.32	37,410.19	0.03	470.87
145,219.360 FNMA	POOL #0995724		110.4910	158,886.61	160,454.32		1,567.71
31416CD52 6.000%	04/01/2039 DD 04/01/09	K63F66885102. SEIX ADV-PLEDGE	110.4910	158,886.61	160,454.32	0.11	1,567.71
11,287.770 FNMA	POOL #0AD0220		110.2100	12,227.83	12,440.25		212.42
31418MG63 6.000%	10/01/2038 DD 09/01/09	K63F66885102 SEIX ADV-PLEDGE	110.2100	12,227.83	12,440.25	0.01	212.42
383.440 FNMA	POOL #0AD7111		106.9880	406.33	410.23		3.90
31418U3V4 5 000%	07/01/2040 DD 07/01/10	K63F66885102: SEIX ADV-PLEDGE	106.9880	406.33	410.23	0.00	3.90
44,920.000 FNMA	POOL #0AE0115		108.7830	48,401.29	48,865.32		464.03
31419ADV6 5 500%	12/01/2035 DD 06/01/10	K63F66885102: SEIX ADV-PLEDGE	108.7830	48,401.29	48,865.32	0.03	464.03
73,204.647 FNMA	POOL #0AE0553		110.0220	79,655.80	80,541.22		885.42
31419ATK3 6.000%	10/01/2039 DD 10/01/10	K63F66885102: SEIX ADV-PLEDGE	110.0220	79,655.80	80,541.22	0.05	885.42
34,568.810 FNMA	POOL #0AE0694		110.4910	37,793.43	38,195.42		401.99
31419AXY8 6 000%	01/01/2039 DD 12/01/10	K63F66885102 SEIX ADV-PLEDGE	110.4910	37,793.43	38,195.42	0.03	401.99



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000 000 FISERV INC 337738AG3 6.800% 11/20/2017 DD 11/20/07 K63F66885002: K63-GIA	115.4560 115.4560	48,155.50 48,155.50	57,728.00 57,728.00	0.04	9,572.50 9,572.50
14,000 000 FISERV INC 337738AL2 4.750% 06/15/2021 DD 06/14/11 K63F66885102: SEIX ADV-PLEDGE	99.4650 99.4650	13,952.54 13,952.54	13,925.10 13,925.10	0.01	-27.44 -27.44
50,000 000 GATX CORP 361448AJ2 4.750% 05/15/2015 DD 02/05/10 K63F66885002: K63-GIA	106.0970 106.0970	49,701.50 49,701.50	53,048.50 53,048.50	0.04	3,347.00 3,347.00
44,161 205 GNMA POOL #0592626 36201TLF2 6.000% 04/15/2033 DD 04/01/03 K63F66885002: K63-GIA	111.9580 111.9580	45,113.52 45,113.52	49,442.00 49,442.00	0.03	4,328.48 4,328.48
54,145.890 GNMA II POOL #0003931 36202ELL1 6.000% 12/20/2036 DD 12/01/06 K63F66885102: SEIX ADV-PLEDGE	110.9170 110.9170	59,222.07 59,222.07	60,057.00 60,057.00	0.04	834.93 834.93
373 122 GNMA POOL #0485393 36209YGA0 7.000% 04/15/2031 DD 04/01/01 K63F66885002: K63-GIA	117.1070 117.1070	396.79 396.79	436.95 436.95	0.00	40.16 40.16
574.406 GNMA POOL #0511772 36211FQZ1 8.000% 11/15/2030 DD 11/01/00 K63F66885002: K63-GIA	119.4970 119.4970	623.72 623.72	686.40 686.40	0.00	62.68 62.68
3,084.045 GNMA POOL #0530229 36212DA66 7.500% 01/15/2031 DD 01/01/01 K63F66885002: K63-GIA	117.9260 117.9260	3,300.18 3,300.18	3,636.89 3,636.89	0.00	336.71 336.71
1,971.427 GNMA POOL #0550475 36213CQ45 7.000% 05/15/2031 DD 05/01/01 K63F66885002: K63-GIA	117.1070 117.1070	2,095.91 2,095.91	2,308.68 2,308.68	0.00	212.77 212.77
10,403 439 GNMA POOL #0561599 36213Q3G2 7.000% 09/15/2031 DD 09/01/01 K63F66885002: K63-GIA	117.1070 117.1070	11,059.41 11,059.41	12,183.16 12,183.16	0.01	1,123.75 1,123.75



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,311,838 GNMA POOL #0564706 36213UKT6 7.000% 07/15/2031 DD 07/01/01 K63F66885002: K63-GIA	117 1070 117 1070	1,394.71 1,394.71	1,536.25 1,536.25	0.00	141.54 141.54
59,182,680 GNMA POOL #0781210 36225BKX5 6.500% 09/15/2029 DD 10/01/00 K63F66885002: K63-GIA	114,1830 114,1830	62,382.47 62,382.47	67,576.56 67,576.56	0.05	5,194.09 5,194.09
22,145,963 GNMA POOL #0781328 36225BPM4 7.000% 09/15/2031 DD 09/01/01 K63F66885002: K63-GIA	116 7450 116 7450	25,284.23 25,284.23	25,854.30 25,854.30	0.02	570.07 570.07
97,471,270 GNMA II POOL #0751387 36230KRG8 4.743% 01/20/2061 DD 02/01/11 K63F66885102: SEIX ADV-PLEDGE	100 3090 100 3090	101,399.01 101,399.01	97,772.46 97,772.46	0.07	-3,626.55 -3,626.55
100,000,000 GAZ CAP SA LUXEMBOURG 144A 368266AE2 6.212% 11/22/2016 DD 11/22/06 K63F66885002: K63-GIA	108 0000 108 0000	100,000.00 100,000.00	108,000.00 108,000.00	0.07	8,000.00 8,000.00
100,000,000 GAZPROM O A O LN SER 17 144A 368287AE8 8.146% 04/11/2018 DD 04/11/08 K63F66885002: K63-GIA	117 6250 117 6250	100,000.00 100,000.00	117,625.00 117,625.00	0.08	17,625.00 17,625.00
25,000,000 GENERAL ELECTRIC CO 369604AY9 5.000% 02/01/2013 DD 01/28/03 K63F66885102: SEIX ADV-PLEDGE	106 1400 106 1400	25,970.51 25,970.51	26,535.00 26,535.00	0.02	564.49 564.49
13,000,000 GENERAL ELECTRIC CO 369604BC6 5.250% 12/06/2017 DD 12/06/07 K63F66885102: SEIX ADV-PLEDGE	110 7820 110 7820	12,986.82 12,986.82	14,401.66 14,401.66	0.01	1,414.84 1,414.84
75,000,000 GENERAL ELECTRIC CAPITAL CORP 36962G2G8 5.400% 02/15/2017 DD 02/13/07 K63F66885002: K63-GIA	109 3560 109 3560	83,064.00 83,064.00	82,017.00 82,017.00	0.06	-1,047.00 -1,047.00
50,000,000 GENERAL ELECTRIC CAPITAL CORP 36962G4D3 6.000% 08/07/2019 DD 08/07/09 K63F66885002: K63-GIA	110 7260 110 7260	51,336.25 51,336.25	55,363.00 55,363.00	0.04	4,026.75 4,026.75



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : FINAL

6/30/2011

Shares/Par Security ID, Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss	
					Local	Base
100,000,000 GENWORTH LIFE INSTL FDG TR 37251EAE7 5 875% 05/03/2013 DD 05/06/08 K63F66885002 K63-GIA	105.5300 105.5300	106,624.00 106,624.00	105,530.00 105,530.00	0.07	-1,094.00 -1,094.00	
8,000,000 GEORGIA POWER CO 373334JM4 6 000% 11/01/2013 DD 11/19/08 K63F66885102 SEIX ADV-PLEDGE	110.9570 110.9570	8,228.18 8,228.18	8,876.56 8,876.56	0.01	648.38 648.38	
16,000,000 GLAXOSMITHKLINE CAPITAL INC 377372AD9 5 650% 05/15/2018 DD 05/13/08 K63F66885102: SEIX ADV-PLEDGE	114.0630 114.0630	16,352.24 16,352.24	18,250.08 18,250.08	0.01	1,897.84 1,897.84	
27,414,576 GNMA GTD REMIC P/T 03-85 ZK 38374C4G3 5 500% 10/20/2033 DD 10/01/03 K63F66885102: SEIX ADV-PLEDGE	111.2480 111.2480	30,700.25 30,700.25	30,498.17 30,498.17	0.02	-202.08 -202.08	
16,000,000 GNMA GTD REMIC P/T 07-35 CL 38375KTD4 6 000% 06/20/2037 DD 06/01/07 K63F66885102 SEIX ADV-PLEDGE	114.7510 114.7510	17,740.00 17,740.00	18,360.16 18,360.16	0.01	620.16 620.16	
22,000,000 GNMA GTD REMIC P/T 10-167 VA 38377NSX3 4.250% 11/20/2029 DD 12/01/10 K63F66885102 SEIX ADV-PLEDGE	99.3670 99.3670	21,536.80 21,536.80	21,860.74 21,860.74	0.01	323.94 323.94	
24,613,940 HSBC HOME EQUITY LOAN TRUS 1 M 40430GAB6 VAR RT 01/20/2034 DD 06/29/05 K63F66885102: SEIX ADV-PLEDGE	87.9690 87.9690	21,906.41 21,906.41	21,652.64 21,652.64	0.01	-253.77 -253.77	
48,382,759 HSBC HOME EQUITY LOAN TRU 2 A1 40430YAA9 VAR RT 03/20/2036 DD 08/10/06 K63F66885102: SEIX ADV-PLEDGE	91.8580 91.8580	45,237.88 45,237.88	44,443.43 44,443.43	0.03	-794.45 -794.45	
50,000,000 HARLEY-DAVIDSON FUNDING CORP 41283DAB9 6 800% 06/15/2018 DD 05/22/08 K63F66885002 K63-GIA	113.0190 113.0190	54,466.00 54,466.00	56,509.50 56,509.50	0.04	2,043.50 2,043.50	
50,000,000 HEADWATERS INC 42210PAQ5 7.625% 04/01/2019 DD 03/11/11 K63F66885002 K63-GIA	91.0000 91.0000	50,562.50 50,562.50	45,500.00 45,500.00	0.03	-5,062.50 -5,062.50	



BNY MELLON

JOSHIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS00005

Base Currency : USD

6/30/2011

Status : FINAL

Shares/Par	Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,000,000	HEALTHCARE REALTY TRUST INC 42225BAA4 6 500% 01/17/2017 DD 12/04/09 K63F66885102: SEIX ADV-PLEDGE	111.3120 111 3120	22,844.29 22,844.29	25,601.76 25,601.76	0.02	2,757.47 2,757.47
8,000,000	HEWLETT-PACKARD CO 428236AQ6 4 500% 03/01/2013 DD 03/03/08 K63F66885102: SEIX ADV-PLEDGE	105.9050 105 9050	7,993.68 7,993.68	8,472.40 8,472.40	0.01	478.72 478.72
2,000,000	HEWLETT-PACKARD CO 428236AT0 6.125% 03/01/2014 DD 12/05/08 K63F66885102: SEIX ADV-PLEDGE	112.1760 112 1760	2,252.60 2,252.60	2,243.52 2,243.52	0.00	-9.08 -9.08
33,599,352	I PREFERRED TERM SECS A-1 144A 44984SAA4 VAR RT 11/05/2033 DD 10/29/03 K63F66885002: K63-GIA	82.0000 82.0000	33,767.96 33,767.96	27,551.47 27,551.47	0.02	-6,216.49 -6,216.49
75,000,000	INTERGEN NV 45867XAE4 9 000% 06/30/2017 DD 07/31/07 K63F66885002: K63-GIA	105.7500 105.7500	74,391.75 74,391.75	79,312.50 79,312.50	0.05	4,920.75 4,920.75
10,000,000	INTERNATIONAL LEASE FINANCE CO 459745GF6 8.250% 12/15/2020 DD 12/07/10 K63F66885002: K63-GIA	108.0000 108 0000	9,916.00 9,916.00	10,800.00 10,800.00	0.01	884.00 884.00
25,000,000	INTERNATIONAL LEASE FINANCE CO 459745GG4 8.750% 03/15/2017 DD 03/15/11 K63F66885002: K63-GIA	109.3750 109 3750	25,187.50 25,187.50	27,343.75 27,343.75	0.02	2,156.25 2,156.25
100,000,000	JPMORGAN CHASE & CO 46625HHL7 6 300% 04/23/2019 DD 04/23/09 K63F66885002: K63-GIA	112.7140 112 7140	99,861.00 99,861.00	112,714.00 112,714.00	0.08	12,853.00 12,853.00
29,000,000	JPMORGAN CHASE & CO 46625HHS2 4 400% 07/22/2020 DD 07/22/10 K63F66885102: SEIX ADV-PLEDGE	97.9670 97.9670	28,583.61 28,583.61	28,410.43 28,410.43	0.02	-173.18 -173.18
5,000,000	JEFFERIES GROUP INC 472319AF9 8 500% 07/15/2019 DD 06/30/09 K63F66885102: SEIX ADV-PLEDGE	118.2690 118 2690	5,207.75 5,207.75	5,913.45 5,913.45	0.00	705.70 705.70

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,000,000 JUNIPER NETWORKS INC 48203RAE4 3.100% 03/15/2016 DD 03/03/11 K63F66885102 SEIX ADV-PLEDGE	101.8910 101.8910	6,108.90 6,108.90	6,113.46 6,113.46	0.00	4.56 4.56
100,000,000 KLA-TENCOR CORP 482480AA8 6.900% 05/01/2018 DD 05/02/08 K63F66885002 K63-GIA	112.9620 112.9620	113,269.25 113,269.25	112,962.00 112,962.00	0.08	-307.25 -307.25
100,000,000 KAZKOMMERTSBANK JSC 48668AAA7 8.500% 05/11/2018 DD 05/11/11 K63F66885002 K63-GIA	92.7500 92.7500	99,353.00 99,353.00	92,750.00 92,750.00	0.06	-6,603.00 -6,603.00
10,000,000 KELLOGG CO 487836BA5 4.250% 03/06/2013 DD 03/06/08 K63F66885102 SEIX ADV-PLEDGE	105.5370 105.5370	9,981.30 9,981.30	10,553.70 10,553.70	0.01	572.40 572.40
100,000,000 KOOKMIN BANK 50049MAA7 7.250% 05/14/2014 DD 05/14/09 K63F66885002 K63-GIA	113.3190 113.3190	98,680.00 98,680.00	113,319.00 113,319.00	0.08	14,639.00 14,639.00
100,000,000 KOREA HYDRO & NUCLEAR POWER CO 50064YAB9 3.125% 09/16/2015 DD 09/16/10 K63F66885002 K63-GIA	98.9420 98.9420	98,786.00 98,786.00	98,942.00 98,942.00	0.07	156.00 156.00
12,000,000 KRAFT FOODS INC 50075NAZ7 6.500% 02/09/2040 DD 02/08/10 K63F66885102 SEIX ADV-PLEDGE	111.0770 111.0770	12,859.68 12,859.68	13,329.24 13,329.24	0.01	469.56 469.56
8,000,000 KROGER CO/THE 501044CL3 7.500% 01/15/2014 DD 11/25/08 K63F66885102 SEIX ADV-PLEDGE	114.3020 114.3020	8,296.56 8,296.56	9,144.16 9,144.16	0.01	847.60 847.60
135,072,463 LANCER FINANCE SPV LTD 144A 51461TAA9 5.850% 12/12/2016 DD 10/21/10 K63F66885002 K63-GIA	103.1381 103.1381	135,882.20 135,882.20	139,311.13 139,311.13	0.09	3,428.93 3,428.93
25,000,000 LAZARD GROUP LLC 52107QAC9 7.125% 05/15/2015 DD 05/10/05 K63F66885102 SEIX ADV-PLEDGE	112.5210 112.5210	25,464.03 25,464.03	28,130.25 28,130.25	0.02	2,666.22 2,666.22



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,000,000 LAZARD GROUP LLC 52107QAE5 6 850% 06/15/2017 DD 06/21/07 K63F66885102: SEIX ADV-PLEDGE	110.2840 110.2840	5,922.00 5,922.00	6,617.04 6,617.04	0.00	695.04 695.04
38,000,000 LB-UBS COMMERCIAL MORTGA C7 AM 52108MAH6 5 263% 11/15/2040 DD 10/11/05 K63F66885102: SEIX ADV-PLEDGE	104.0350 104.0350	40,474.45 40,474.45	39,533.30 39,533.30	0.03	-941.15 -941.15
25,000,000 LEAR CORPORATION ESCROW 521ESC9Q8 8.750% 12/01/2016 DD 11/24/06 K63F66885002: K63-GIA	1.5000 1.5000	28,728.90 28,728.90	375.00 375.00	0.00	-28,353.90 -28,353.90
6,000,000 LIFE TECHNOLOGIES CORP 53217VAE9 5.000% 01/15/2021 DD 12/14/10 K63F66885102: SEIX ADV-PLEDGE	101.4520 101.4520	5,973.36 5,973.36	6,087.12 6,087.12	0.00	113.76 113.76
200,000,000 LUKOIL INTERNATIONAL FINANCE B 549876AE0 6 125% 11/09/2020 DD 11/09/10 K63F66885002: K63-GIA	103.1250 103.1250	198,162.00 198,162.00	206,250.00 206,250.00	0.14	8,088.00 8,088.00
50,000,000 MBIA INSURANCE CORP 55276GAA3 VAR RT 01/15/2033 DD 01/16/08 K63F66885002: K63-GIA	59.5000 59.5000	49,812.50 49,812.50	29,750.00 29,750.00	0.02	-20,062.50 -20,062.50
106,000,000 MHP SA 55302TAB1 10 250% 04/29/2015 DD 04/29/10 K63F66885002: K63-GIA	106.8700 106.8700	100,000.00 100,000.00	113,282.20 113,282.20	0.08	13,282.20 13,282.20
50,000,000 MACQUARIE GROUP LTD 55608JAC2 6 000% 01/14/2020 DD 01/14/10 K63F66885002: K63-GIA	100.2760 100.2760	48,999.00 48,999.00	50,138.00 50,138.00	0.03	1,139.00 1,139.00
100,000,000 MARFRIG OVERSEAS LTD 56656PAB9 9.500% 05/04/2020 DD 05/04/10 K63F66885002: K63-GIA	101.5000 101.5000	95,500.00 95,500.00	101,500.00 101,500.00	0.07	6,000.00 6,000.00
100,000,000 MATTEL INC 577081AT9 4 350% 10/01/2020 DD 09/28/10 K63F66885002: K63-GIA	100.6150 100.6150	99,775.00 99,775.00	100,615.00 100,615.00	0.07	840.00 840.00



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000 000 MECCANICA HOLDINGS USA 583491AA3 6.250% 07/15/2019 DD 07/15/09 K63F66885002 K63-GIA	106 6950 106 6950	108,984 00 108,984 00	106,695 00 106,695 00	0.07	-2,289 00 -2,289 00
13,000 000 MIDAMERICAN ENERGY HOLDINGS CO 59562VAM9 6 125% 04/01/2036 DD 10/01/06 K63F66885102 SEIX ADV-PLEDGE	107 6890 107 6890	12,711 43 12,711 43	13,999 57 13,999 57	0.01	1,288.14 1,288.14
100,000 000 MOTOROLA SOLUTIONS INC 620076AZ2 6 000% 11/15/2017 DD 11/01/07 K63F66885002 K63-GIA	113 7880 113 7880	109,276 50 109,276 50	113,788 00 113,788 00	0.08	4,511 50 4,511 50
12,000 000 NBCUNIVERSAL MEDIA LLC 62875UAN5 5.950% 04/01/2041 DD 10/04/10 K63F66885102 SEIX ADV-PLEDGE	101 6890 101 6890	11,966 52 11,966 52	12,202 68 12,202 68	0.01	236 16 236 16
50,000 000 NABORS INDUSTRIES INC 629568AT3 9 250% 01/15/2019 DD 07/15/09 K63F66885002 K63-GIA	126 7540 126 7540	60,187 50 60,187 50	63,377 00 63,377 00	0.04	3,189 50 3,189 50
13,000 000 NASDAQ OMX GROUP INC/THE 631103AD0 5.550% 01/15/2020 DD 01/15/10 K63F66885102 SEIX ADV-PLEDGE	99 6760 99 6760	12,945 79 12,945 79	12,957 88 12,957 88	0.01	12 09 12 09
100,000 000 NATIONAL FUEL GAS CO 636180BG5 6.500% 04/15/2018 DD 10/15/08 K63F66885002 K63-GIA	111 8100 111 8100	99,535 00 99,535 00	111,810 00 111,810 00	0.08	12,275 00 12,275 00
27,000 000 NATIONWIDE FINANCIAL SERVICES 638612AK7 5 375% 03/25/2021 DD 03/25/11 K63F66885102 SEIX ADV-PLEDGE	100 4440 100 4440	26,843 40 26,843 40	27,119 88 27,119 88	0.02	276 48 276 48
50,000 000 NATIONWIDE MUTUAL INSURANCE CO 638671AK3 9 375% 08/15/2039 DD 08/10/09 K63F66885002 K63-GIA	124 0690 124 0690	51,824 00 51,824 00	62,034 50 62,034 50	0.04	10,210 50 10,210 50
20,000 000 NEWMONT MINING CORP 651639AM8 6 250% 10/01/2039 DD 09/18/09 K63F66885102 SEIX ADV-PLEDGE	103 8020 103 8020	19,761 60 19,761 60	20,760 40 20,760 40	0.01	998 80 998 80



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

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Shares/Par	Security ID Description	Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000	NEXTEL COMMUNICATIONS INC		100 0000	25,250.00	50,000 00		24,750 00
65332VBG7 7 375%	08/01/2015 DD 08/01/05		100 0000	25,250 00	50,000 00	0 03	24,750 00
	K63F66885002- K63-GIA						
25,000.000	NOBLE ENERGY INC		127.8630	24,882.25	31,965 75		7,083.50
655044AD7 8.250%	03/01/2019 DD 02/27/09		127 8630	24,882 25	31,965 75	0 02	7,083 50
	K63F66885002- K63-GIA						
20,000.000	NORTHERN TRUST CORP		105.9850	20,136.96	21,197.00		1,060.04
665859AH7 5.200%	11/09/2012 DD 11/09/07		105 9850	20,136.96	21,197.00	0.01	1,060.04
	K63F66885102- SEIX ADV-PLEDGE						
3,000.000	NORTHERN TRUST CORP		109.2060	3,213.24	3,276.18		62.94
665859AK0 4 625%	05/01/2014 DD 05/01/09		109.2060	3,213.24	3,276 18	0 00	62 94
	K63F66885102 SEIX ADV-PLEDGE						
7,000.000	NOVARTIS SECURITIES INVESTMENT		111 0470	7,098 40	7,773 29		674 89
66989GAA8 5.125%	02/10/2019 DD 02/10/09		111.0470	7,098 40	7,773 29	0 01	674 89
	K63F66885102- SEIX ADV-PLEDGE						
50,000.000	O'REILLY AUTOMOTIVE INC		100.4850	49,648.50	50,242.50		594 00
67103HAA5 4 875%	01/14/2021 DD 01/14/11		100.4850	49,648 50	50,242 50	0 03	594 00
	K63F66885002- K63-GIA						
25,000.000	OHIO NATIONAL FINANCIAL SERVIC		107 4340	24,866.75	26,858.50		1,991.75
67740QAF3 6 375%	04/30/2020 DD 04/26/10		107.4340	24,866 75	26,858.50	0 02	1,991.75
	K63F66885002- K63-GIA						
100,000.000	OIL INS LTD PRD SER A 144A		91 5700	100,000 00	91,570 00		-8,430 00
677879CE6 VAR RT 112/31/2049	DD 06/22/06		91 5700	100,000 00	91,570.00	0 06	-8,430 00
	K63F66885002 K63-GIA						
7,000.000	ONEBEACON US HOLDINGS INC		104 5540	7,250 95	7,318 78		67 83
68245JAA8 5 875%	05/15/2013 DD 05/19/03		104 5540	7,250 95	7,318 78	0.00	67.83
	K63F66885102: SEIX ADV-PLEDGE						
20,000.000	ORACLE CORP		114 4470	20,862 08	22,889 40		2,027 32
68389XAC9 5.750%	04/15/2018 DD 04/09/08		114 4470	20,862.08	22,889 40	0 02	2,027 32
	K63F66885102 SEIX ADV-PLEDGE						



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : FINAL

6/30/2011

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000 000 ORIX CORP 686330AF8 5.000% 01/12/2016 DD 01/12/11 K63F66885002 K63-GIA	103.7720 103.7720	99,816 00 99,816 00	103,772 00 103,772 00	0 07	3,956 00 3,956 00
15,000 000 PACCAR INC 69373UAB3 6 375% 02/15/2012 DD 02/13/09 K63F66885102 SEIX ADV-PLEDGE	103.3880 103 3880	14,983 80 14,983.80	15,508 20 15,508.20	0 01	524.40 524 40
20,000,000 PENN MUTUAL LIFE INSURANCE CO/ 707567AC7 7.625% 06/15/2040 DD 07/01/10 K63F66885002 K63-GIA	110 1160 110.1160	19,156 00 19,156.00	22,023 20 22,023.20	0.01	2,867.20 2,867.20
25,000 000 PENTAIR INC 709631AD7 5.000% 05/15/2021 DD 05/09/11 K63F66885002 K63-GIA	99 8540 99 8540	24,951.00 24,951 00	24,963 50 24,963 50	0 02	12 50 12 50
12,000,000 PLACER DOME INC 725906AN1 6 450% 10/15/2035 DD 04/15/04 K63F66885102 SEIX ADV-PLEDGE	105 4520 105.4520	12,205 68 12,205 68	12,654 24 12,654 24	0.01	448 56 448 56
100,000 000 PLATINUM UNDERWRITERS FINANCE 72766CAD8 7.500% 06/01/2017 DD 05/26/05 K63F66885002 K63-GIA	107 6280 107.6280	102,456 00 102,456.00	107,628 00 107,628.00	0 07	5,172 00 5,172 00
12,362,535 POWER RECEIVABLE FINANCE LLC 73932LAA1 6 290% 01/01/2012 DD 10/08/03 K63F66885002 K63-GIA	100.1450 100.1450	12,396 68 12,396.68	12,380 46 12,380.46	0.01	-16.22 -16.22
22,000 000 PRAXAIR INC 74005PAR5 4.625% 03/30/2015 DD 03/07/08 K63F66885102 SEIX ADV-PLEDGE	110.2580 110 2580	22,114 68 22,114.68	24,256 76 24,256.76	0.02	2,142 08 2,142 08
30,000 000 PRAXAIR INC 74005PAW4 1.750% 11/15/2012 DD 11/16/09 K63F66885102 SEIX ADV-PLEDGE	101.3740 101.3740	29,913 00 29,913.00	30,412 20 30,412.20	0 02	499 20 499 20
50,000 000 PROTECTIVE LIFE CORP 743674AX1 7.375% 10/15/2019 DD 10/09/09 K63F66885002 K63-GIA	113 6930 113.6930	51,641 80 51,641 80	56,846 50 56,846 50	0 04	5,204 70 5,204.70



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

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6/30/2011

Shares/Par	Security ID	Description	Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,000 000	PUBLIC SERVICE CO OF COLORADO			115.3990	6,942.46	8,077.93		1,135.47
744448BZ3	6 250% 09/01/2037 DD 08/15/07			115.3990	6,942.46	8,077.93	0 01	1,135.47
	K63F66885102: SEIX ADV-PLEDGE							
34,737 818	RIDGEWORTH SEIX HIGH YIELD			9 9800	323,442.23	346,683.42		23,241.19
76628T645	BONND FUND I			9 9800	323,442.23	346,683.42	0 23	23,241.19
	K63F66885102 SEIX ADV-PLEDGE							
20,000 000	ROCHE HOLDINGS INC			121.3590	20,664.30	24,271.80		3,607.50
771196AU6	7 000% 03/01/2039 DD 02/25/09			121.3590	20,664.30	24,271.80	0 02	3,607.50
	K63F66885102 SEIX ADV-PLEDGE							
15,000,000	ROCKIES EXPRESS PIPELINE LLC			112 1240	15,325 08	16,818 60		1,493 52
77340RAC1	6 850% 07/15/2018 DD 06/27/08			112 1240	15,325 08	16,818 60	0 01	1,493 52
	K63F66885102 SEIX ADV-PLEDGE							
9,000,000	ROGERS COMMUNICATIONS INC			118 3880	9,894 87	10,654.92		760 05
77531QAM0	7.500% 03/15/2015 DD 11/30/04			118 3880	9,894 87	10,654.92	0 01	760 05
	K63F66885102. SEIX ADV-PLEDGE							
50,000,000	RYDER SYSTEM INC			102 4620	50,071.50	51,231 00		1,159 50
78355HJP5	3.600% 03/01/2016 DD 09/02/10			102.4620	50,071 50	51,231 00	0 03	1,159 50
	K63F66885002. K63-GIA							
100,000 000	AT&T INC			113 3610	99,058 00	113,361.00		14,303.00
78387GAL7	5 625% 06/15/2016 DD 08/18/04			113.3610	99,058 00	113,361 00	0 08	14,303.00
	K63F66885002: K63-GIA							
9,000,000	AT&T INC			106.7440	9,294.71	9,606.96		312 25
78387GAM5	6.450% 06/15/2034 DD 08/18/04			106.7440	9,294.71	9,606 96	0 01	312 25
	K63F66885102: SEIX ADV-PLEDGE							
16,000 000	AT&T INC			109 8940	15,764 44	17,583 04		1,818 60
78387GAP8	5.100% 09/15/2014 DD 11/03/04			109 8940	15,764 44	17,583 04	0 01	1,818 60
	K63F66885102: SEIX ADV-PLEDGE							
100,000 000	SMFG PREFERRED CAPITAL USD 3 L			117 0000	103,751 00	117,000.00		13,249 00
78454HAA7	VAR RT 07/29/2049 DD 07/18/08			117 0000	103,751 00	117,000.00	0 08	13,249 00
	K63F66885002: K63-GIA							



BNY MELLON

JOSHIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : FINAL

6/30/2011

Shares/Par	Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000,000	SABMILLER PLC 78572MAC9 6.200% 07/01/2011 DD 07/05/06 K63F66885102: SEIX ADV-PLEDGE	100 0000 100 0000	24,982 25 24,982 25	25,000 00 25,000 00	0 02	17 75 17 75
23,000 000	SANOFI 80105NAG0 4 000% 03/29/2021 DD 03/29/11 K63F66885102: SEIX ADV-PLEDGE	100 0110 100.0110	22,764.48 22,764 48	23,002 53 23,002 53	0 02	238.05 238.05
13,000,000	MERCK & CO INC 806605AH4 6.550% 09/15/2037 DD 09/17/07 K63F66885102: SEIX ADV-PLEDGE	118 0760 118 0760	13,468.74 13,468.74	15,349.88 15,349.88	0 01	1,881.14 1,881.14
50,000,000	SEAGATE HDD CAYMAN 81180WAB7 7.750% 12/15/2018 DD 12/14/10 K63F66885002: K63-GIA	105 0000 105.0000	51,375.00 51,375.00	52,500 00 52,500.00	0 04	1,125 00 1,125 00
31,000 000	SHELL INTERNATIONAL FINANCE BV 822582AD4 6 375% 12/15/2038 DD 12/11/08 K63F66885102: SEIX ADV-PLEDGE	115.9490 115 9490	31,935.86 31,935.86	35,944.19 35,944 19	0.02	4,008 33 4,008 33
10,000,000	SOUTHERN CALIFORNIA EDISON CO 842400FK4 5 750% 03/15/2014 DD 10/15/08 K63F66885102: SEIX ADV-PLEDGE	111.8720 111 8720	9,949 20 9,949 20	11,187 20 11,187.20	0 01	1,238.00 1,238.00
5,000 000	SOUTHERN NATURAL GAS CO 843452BC6 5.900% 04/01/2017 DD 03/26/07 K63F66885102: SEIX ADV-PLEDGE	113.6650 113 6650	4,991.70 4,991 70	5,683 25 5,683.25	0 00	691.55 691.55
50,000,000	SOUTHWESTERN ELECTRIC POWER CO 845437BJ0 5.875% 03/01/2018 DD 12/04/07 K63F66885002: K63-GIA	110 1890 110.1890	49,818 00 49,818.00	55,094.50 55,094.50	0.04	5,276 50 5,276.50
6,000,000	STATOIL ASA 85771PAB8 3.125% 08/17/2017 DD 08/17/10 K63F66885102: SEIX ADV-PLEDGE	100 8760 100.8760	6,083 40 6,083 40	6,052 56 6,052.56	0.00	-30 84 -30 84
13,000 000	TC PIPELINES LP 87233QAA6 4 650% 06/15/2021 DD 06/17/11 K63F66885102: SEIX ADV-PLEDGE	99.4630 99.4630	12,978.42 12,978.42	12,930.19 12,930.19	0.01	-48 23 -48 23



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000,000 TNK BP S A SR MTN 144A 87261GAF2 7.875% 03/13/2018 DD 10/10/07 K63F66885002. K63-GIA	114 7500 114 7500	98,728.00 98,728 00	114,750 00 114,750 00	0 08	16,022 00 16,022 00
14,000 000 TEACHERS INSURANCE & ANNUITY A 878091BC0 6 850% 12/16/2039 DD 12/16/09 K63F66885102 SEIX ADV-PLEDGE	113.7890 113 7890	13,982 22 13,982.22	15,930.46 15,930 46	0 01	1,948 24 1,948 24
50,000,000 TELEFONICA EMISIONES SAU 87938WAM5 5 134% 04/27/2020 DD 04/26/10 K63F66885002. K63-GIA	99.1270 99.1270	50,000 00 50,000 00	49,563 50 49,563 50	0.03	-43 -436 50
5,000 000 TEVA PHARMACEUTICAL FINANCE CO 88163VAD1 6 150% 02/01/2036 DD 01/31/06 K63F66885102. SEIX ADV-PLEDGE	109.5700 109 5700	4,633.35 4,633 35	5,478 50 5,478 50	0.00	845 15 845 15
9,000 000 TEVA PHARMACEUTICAL FINANCE II 88166CAA6 3.000% 06/15/2015 DD 06/18/10 K63F66885102: SEIX ADV-PLEDGE	102 9010 102 9010	8,988.84 8,988 84	9,261.09 9,261 09	0 01	272 25 272 25
5,000 000 THOMSON REUTERS CORP 884903BA2 5 950% 07/15/2013 DD 06/20/08 K63F66885102: SEIX ADV-PLEDGE	109 3790 109 3790	4,974 90 4,974.90	5,468 95 5,468 95	0 00	494 05 494 05
4,000 000 TIME WARNER INC 887317AE5 6 200% 03/15/2040 DD 03/11/10 K63F66885102 SEIX ADV-PLEDGE	102.4480 102.4480	4,051 28 4,051 28	4,097.92 4,097.92	0 00	46 46
27,000,000 TIME WARNER CABLE INC 88732JAH1 5 850% 05/01/2017 DD 04/09/07 K63F66885102: SEIX ADV-PLEDGE	112.4550 112.4550	26,937 63 26,937.63	30,362 85 30,362 85	0 02	3,425 22 3,425 22
13,000,000 TIME WARNER CABLE INC 88732JAH1 8 250% 02/14/2014 DD 11/18/08 K63F66885102 SEIX ADV-PLEDGE	116 3150 116.3150	12,980.37 12,980 37	15,120 95 15,120 95	0 01	2,140 58 2,140 58
9,000 000 TOTAL CAPITAL SA 89152UAC6 3.000% 06/24/2015 DD 06/24/10 K63F66885102. SEIX ADV-PLEDGE	104 0390 104.0390	8,964.81 8,964.81	9,363 51 9,363 51	0.01	398 70 398.70



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : FINAL

6/30/2011

Shares/Par	Security ID Description	Link Ref	Price	Cost	Market Value	Percent Of	Net Unrealized
			Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
9,000,000	TOYOTA MOTOR CREDIT CORP		103.9310	8,988.84	9,353.79		364.95
89233P4B9 3	200% 06/17/2015 DD 06/17/10		103.9310	8,988.84	9,353.79	0.01	364.95
	K63F66885102: SEIX ADV-PLEDGE						
13,000,000	TRANSCANADA PIPELINES LTD		105.9370	14,682.70	13,771.81		-910.89
893526DJ9 6	100% 06/01/2040 DD 06/01/10		105.9370	14,682.70	13,771.81	0.01	-910.89
	K63F66885102: SEIX ADV-PLEDGE						
100,000,000	AK TRANSNEFT OJSC VIA TRANSCAP		122.8750	101,625.00	122,875.00		21,250.00
89354FAE1 8	700% 08/07/2018 DD 08/07/08		122.8750	101,625.00	122,875.00	0.08	21,250.00
	K63F66885002: K63-GIA						
6,000,000	TRANSCONTINENTAL GAS PIPE LINE		113.2350	5,983.98	6,794.10		810.12
893570BY6 6	050% 06/15/2018 DD 05/22/08		113.2350	5,983.98	6,794.10	0.00	810.12
	K63F66885102: SEIX ADV-PLEDGE						
200,000,000	TRANSNET LTD		103.2090	198,886.00	206,418.00		7,532.00
89378TAB9 4	500% 02/10/2016 DD 02/10/11		103.2090	198,886.00	206,418.00	0.14	7,532.00
	K63F66885002: K63-GIA						
50,000,000	TRANSPORTADOF GCB 144A		28.9200	29,213.43	14,460.00		-14,753.43
893QIB6E4 VAR	RT 12/31/2012 DD 09/29/06		28.9200	29,213.43	14,460.00	0.01	-14,753.43
	K63F66885002: K63-GIA						
100,000,000	TRUE MOVE CO LTD NT 144A		107.8750	98,799.00	107,875.00		9,076.00
89784VAA4 10	750% 12/16/2013 DD 12/14/06		107.8750	98,799.00	107,875.00	0.07	9,076.00
	K63F66885002: K63-GIA						
9,000,000	UNITED PARCEL SERVICE INC		94.9700	8,939.70	8,547.30		-392.40
911312AM8 3	125% 01/15/2021 DD 11/12/10		94.9700	8,939.70	8,547.30	0.01	-392.40
	K63F66885102: SEIX ADV-PLEDGE						
50,000,000	UNITED RENTALS NORTH AMERICA I		111.8750	48,562.50	55,937.50		7,375.00
911365AV6 10	875% 06/15/2016 DD 06/09/09		111.8750	48,562.50	55,937.50	0.04	7,375.00
	K63F66885002: K63-GIA						
100,000,000	U S TREASURY BOND		100.0470	99,500.00	100,047.00		547.00
912810QD3 4	375% 11/15/2039 DD 11/15/09		100.0470	99,500.00	100,047.00	0.07	547.00
	K63F66885002: K63-GIA						



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000,000 U S TREASURY BOND 912810QL5 4.250% 11/15/2040 DD 11/15/10 K63F66885002: K63-GIA	97.7500 97.7500	95,218.75 95,218.75	97,750.00 97,750.00	0.07	2,531.25 2,531.25
161,000,000 U S TREASURY BOND 912810QN1 4.750% 02/15/2041 DD 02/15/11 K63F66885102: SEIX ADV-PLEDGE	106.2970 106.2970	173,811.45 173,811.45	171,138.17 171,138.17	0.12	-2,673.28 -2,673.28
389,000,000 U S TREASURY NOTE 912828LV0 1.000% 08/31/2011 DD 08/31/09 K63F66885102: SEIX ADV-PLEDGE	100.1560 100.1560	390,506.57 390,506.57	389,606.84 389,606.84	0.26	-890.73 -890.73
300,000,000 U S TREASURY NOTE 912828LZ1 2.125% 11/30/2014 DD 11/30/09 K63F66885002: K63-GIA	103.7190 103.7190	299,601.56 299,601.56	311,157.00 311,157.00	0.21	11,555.44 11,555.44
200,000,000 U S TREASURY NOTE 912828ML1 1.000% 12/31/2011 DD 12/31/09 K63F66885002: K63-GIA	100.4340 100.4340	200,703.13 200,703.13	200,868.00 200,868.00	0.14	164.87 164.87
141,000,000 U S TREASURY NOTE 912828MM9 0.750% 11/30/2011 DD 11/30/09 K63F66885102: SEIX ADV-PLEDGE	100.2690 100.2690	141,457.15 141,457.15	141,379.29 141,379.29	0.10	-77.86 -77.86
300,000,000 U S TREASURY NOTE 912828MM9 0.750% 11/30/2011 DD 11/30/09 K63F66885002: K63-GIA	100.2690 100.2690	300,000.00 300,000.00	300,807.00 300,807.00	0.20	807.00 807.00
100,000,000 U S TREASURY NOTE 912828MN7 1.375% 02/15/2013 DD 02/15/10 K63F66885002: K63-GIA	101.5900 101.5900	100,062.50 100,062.50	101,590.00 101,590.00	0.07	1,527.50 1,527.50
200,000,000 U S TREASURY NOTE 912828MU1 1.000% 03/31/2012 DD 03/31/10 K63F66885002: K63-GIA	100.6130 100.6130	199,921.88 199,921.88	201,226.00 201,226.00	0.14	1,304.12 1,304.12
100,000,000 U S TREASURY NOTE 912828MW7 2.500% 03/31/2015 DD 03/31/10 K63F66885002: K63-GIA	104.9060 104.9060	99,726.56 99,726.56	104,906.00 104,906.00	0.07	5,179.44 5,179.44



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
224,000,000 U S TREASURY NOTE 912828PE4 1 250% 10/31/2015 DD 10/31/10 K63F66885102: SEIX ADV-PLEDGE	99 1560 99 1560	222,496.39 222,496.39	222,109.44 222,109.44	0 15	-386.95 -386.95
469,000,000 U S TREASURY NOTE 912828QN3 3.125% 05/15/2021 DD 05/15/11 K63F66885102: SEIX ADV-PLEDGE	99 7190 99 7190	470,031.10 470,031.10	467,682.11 467,682.11	0 31	-2,348.99 -2,348.99
30,000,000 U S TREASURY NOTE 912828QP8 1 750% 05/31/2016 DD 05/31/11 K63F66885102: SEIX ADV-PLEDGE	100 1560 100 1560	30,295.31 30,295.31	30,046.80 30,046.80	0 02	-248.51 -248.51
23,000,000 UNITED TECHNOLOGIES CORP 913017BQ1 6 125% 02/01/2019 DD 12/18/08 K63F66885102: SEIX ADV-PLEDGE	116 9460 116 9460	23,589.59 23,589.59	26,897.58 26,897.58	0 02	3,307.99 3,307.99
100,000,000 VTB BANK OJSC VIA VTB CAPITAL 91833EAE1 6 551% 10/13/2020 DD 10/13/10 K63F66885002: K63-GIA	101.5000 101.5000	100,000.00 100,000.00	101,500.00 101,500.00	0 07	1,500.00 1,500.00
16,000,000 VEOLIA ENVIRONNEMENT SA 92334NAB9 6 000% 06/01/2018 DD 05/27/08 K63F66885102: SEIX ADV-PLEDGE	112.8640 112 8640	16,221.84 16,221.84	18,058.24 18,058.24	0 01	1,836.40 1,836.40
20,000,000 VERIZON COMMUNICATIONS INC 92343VAC8 5.550% 02/15/2016 DD 02/15/06 K63F66885102 SEIX ADV-PLEDGE	112 6520 112 6520	19,910.80 19,910.80	22,530.40 22,530.40	0 02	2,619.60 2,619.60
13,000,000 VERIZON COMMUNICATIONS INC 92343VAN4 5 250% 04/15/2013 DD 04/04/08 K63F66885102: SEIX ADV-PLEDGE	107 3740 107 3740	13,208.85 13,208.85	13,958.62 13,958.62	0 01	749.77 749.77
9,000,000 CELCO PARTNERSHIP / VERIZON W 92344SAP5 5 550% 02/01/2014 DD 08/01/09 K63F66885102: SEIX ADV-PLEDGE	110.2230 110 2230	9,079.09 9,079.09	9,920.07 9,920.07	0.01	840.98 840.98
100,000,000 VIVENDI SA 92852EAL9 6.625% 04/04/2018 DD 04/04/08 K63F66885002: K63-GIA	113 1240 113 1240	99,675.00 99,675.00	113,124.00 113,124.00	0 08	13,449.00 13,449.00



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par. Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
57,000 000 WACHOVIA BANK COMMERC C20 AMFX 9297664T7 VAR RT 07/15/2042 DD 08/01/05 K63F66885102 SEIX ADV-PLEDGE	104.2330 104.2330	60,513.52 60,513.52	59,412.81 59,412.81	0.04	-1,100.71 -1,100.71
83,000 000 WACHOVIA BANK COMMERCIA C21 AM 9297667J6 VAR RT 10/15/2044 DD 10/01/05 K63F66885102 SEIX ADV-PLEDGE	104.9300 104.9300	88,657.62 88,657.62	87,091.90 87,091.90	0.06	-1,565.72 -1,565.72
6,000 000 WAL-MART STORES INC 931142CB7 5.250% 09/01/2035 DD 08/31/05 K63F66885102 SEIX ADV-PLEDGE	100.0060 100.0060	5,598.92 5,598.92	6,000.36 6,000.36	0.00	401.44 401.44
38,000 000 WAL-MART STORES INC 931142CK7 6.500% 08/15/2037 DD 08/24/07 K63F66885102 SEIX ADV-PLEDGE	114.8480 114.8480	39,180.99 39,180.99	43,642.24 43,642.24	0.03	4,461.25 4,461.25
13,000 000 WALGREEN CO 931422AD1 4.875% 08/01/2013 DD 07/17/08 K63F66885102 SEIX ADV-PLEDGE	108.2450 108.2450	13,205.19 13,205.19	14,071.85 14,071.85	0.01	866.66 866.66
9,000,000 WEATHERFORD INTERNATIONAL LTD 947075AB3 6.500% 08/01/2036 DD 08/07/06 K63F66885102 SEIX ADV-PLEDGE	103.1520 103.1520	8,949.90 8,949.90	9,283.68 9,283.68	0.01	333.78 333.78
50,000 000 WEATHERFORD INTERNATIONAL LTD/ 947075AF4 9.625% 03/01/2019 DD 01/08/09 K63F66885002 K63-GIA	129.1440 129.1440	53,041.00 53,041.00	64,572.00 64,572.00	0.04	11,531.00 11,531.00
11,000 000 WEATHERFORD INTERNATIONAL LTD/ 94707VAA8 5.125% 09/15/2020 DD 09/23/10 K63F66885102 SEIX ADV-PLEDGE	102.1020 102.1020	11,317.03 11,317.03	11,231.22 11,231.22	0.01	-85.81 -85.81
50,000 000 WELLS FARGO & CO 94974BET3 3.750% 10/01/2014 DD 10/01/09 K63F66885002 K63-GIA	105.3910 105.3910	49,918.50 49,918.50	52,695.50 52,695.50	0.04	2,777.00 2,777.00
29,000 000 WESTFARMERS LTD SR NT 144A 950840AA6 6.998% 04/10/2013 DD 04/10/08 K63F66885102 SEIX ADV-PLEDGE	109.4900 109.4900	29,417.65 29,417.65	31,752.10 31,752.10	0.02	2,334.45 2,334.45



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,000,000 WILLIAMS PARTNERS LP 96950FAG9 4.125% 11/15/2020 DD 11/09/10 K63F66885102: SEIX ADV-PLEDGE	95.9890 95.9890	15,998.56 15,998.56	15,358.24 15,358.24	0.01	-640.32 -640.32
9,000,000 WISCONSIN POWER & LIGHT CO 976828BE6 6.375% 08/15/2037 DD 08/15/07 K63F66885102: SEIX ADV-PLEDGE	116.3720 116.3720	9,186.15 9,186.15	10,473.48 10,473.48	0.01	1,287.33 1,287.33
22,000,000 WOODSIDE FINANCE LTD 980236AL7 4.600% 05/10/2021 DD 05/10/11 K63F66885102: SEIX ADV-PLEDGE	98.1480 98.1480	22,159.22 22,159.22	21,592.56 21,592.56	0.01	-566.66 -566.66
6,000,000 XEROX CORP 984121BS1 5.500% 05/15/2012 DD 05/17/07 K63F66885102: SEIX ADV-PLEDGE	103.9710 103.9710	5,976.78 5,976.78	6,238.26 6,238.26	0.00	261.48 261.48
13,000,000 XEROX CORP 984121BW2 6.350% 05/15/2018 DD 04/28/08 K63F66885102: SEIX ADV-PLEDGE	114.6260 114.6260	12,981.28 12,981.28	14,901.38 14,901.38	0.01	1,920.10 1,920.10
23,000,000 COMMIT TO PUR FNMA SF MTG 999ADT905 3.000% 07/01/2026 DD 07/01/11 K63F66885102: SEIX ADV-PLEDGE	99.3440 99.3440	22,963.16 22,963.16	22,849.12 22,849.12	0.02	-114.04 -114.04
58,000,000 COMMIT TO PUR FHLMC GOLD SFM 999ADT921 3.500% 07/01/2041 DD 07/01/11 K63F66885102: SEIX ADV-PLEDGE	95.4840 95.4840	56,042.50 56,042.50	55,380.72 55,380.72	0.04	-661.78 -661.78
10,000,000 ASIA ALUMINUM HOLDINGS L G0536XAA1 8.000% 12/23/2011 DD 12/23/04 K63F66885002: K63-GIA	0.0100 0.0100	9,800.00 9,800.00	1.00 1.00	0.00	-9,799.00 -9,799.00
50,045,457 TENGIZCHEVROIL LLP BDS REG S NAB045BJ3 6.124% 15-NOV-2014 USD K63F66885002: K63-GIA	105.7500 105.7500	49,795.29 49,795.29	52,923.07 52,923.07	0.04	3,127.78 3,127.78
20,000,000 TRANSPORTADORA DE GAS DEL NORT NAB1GHMW1 VAR RT 31-DEC-2012 USD1 REG S K63F66885002: K63-GIA	28.9200 28.9200	15,946.00 15,946.00	5,784.00 5,784.00	0.00	-10,162.00 -10,162.00



BNY MELLON

JOSHIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES					
		15,998,699.94	16,544,152.24		545,452.30
		15,998,699.94	16,544,152.24	11.14	545,452.30
TOTAL ASSETS FIXED INCOME SECURITIES					
		15,998,699.94	16,544,152.24	11.14	545,452.30
PREFERRED SECURITIES					
U.S. DOLLAR					
2,000,000 FEDERAL HOME LOAN MORTGAGE COR	2.9500	49,100.00	5,900.00		-43,200.00
313400624 PFD 8.375% NON-CUMULATIVE	2.9500	49,100.00	5,900.00	0.00	-43,200.00
K63F66885002: K63-GIA					
6,600,000 FEDERAL NATIONAL MORTGAGE ASSO	2.1500	127,893.00	14,190.00		-113,703.00
313586752 PFD 8.250% NON-CUMULATIVE	2.1500	127,893.00	14,190.00	0.01	-113,703.00
K63F66885002: K63-GIA					
100,000,000 JPMORGAN CHASE & CO	107.4090	84,750.00	107,409.00		22,659.00
46625HHA1 VAR RT 04/29/2049 DD 04/23/08	107.4090	84,750.00	107,409.00	0.07	22,659.00
K63F66885002: K63-GIA					
TOTAL U.S. DOLLAR PREFERRED SECURITIES					
		261,743.00	127,499.00		-134,244.00
		261,743.00	127,499.00	0.09	-134,244.00
TOTAL ASSETS PREFERRED SECURITIES					
		261,743.00	127,499.00	0.09	-134,244.00
PRIVATE EQUITY					
U.S. DOLLAR					
4,121,853 000 FARALLON CAP INSTL PARTNERS LP	1.0000	3,863,868.00	4,121,853.00		257,985.00
307392100 UNIT LTD PARTNERSHIP INT	1.0000	3,863,868.00	4,121,853.00	2.78	257,985.00
K63F66885602: K63- FARALLON					
37,445 535 DAVIDSON KEMPNER INTERNATIONAL	401.4258	9,024,324.84	15,031,602.80		6,007,277.96
999E58548 LTD	401.4258	9,024,324.84	15,031,602.80	10.12	6,007,277.96
K63F66886202: K63-DAVIDSON KEMPNER					
1 000 S/E/S/T/C ASMT & DECLR OF TRST	0.0000	0.00	0.00		0.00
999G19388 FM WALTERG LADD & RELATED	0.0000	0.00	0.00	0.00	0.00
K63F22631002: K63-FOUNDATION 2					



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

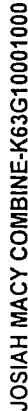
Report ID : IACS0005

Base Currency : USD

Status : FINAL

6/30/2011

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
196,488 917 SILCHESTER INT'L INVESTORS 999G19404 EQUITY TRUST K63F66885202: K63- SILCHESTER	76.0740 76.0740	11,759,198.10 11,759,198.10	14,947,700.03 14,947,700.03	10.07	3,188,501.93 3,188,501.93
50,000.000 REGIMENT CAPITAL CLASS M 999G19438 SERIES 10 K63F66888702 K63-REGIMENT	107.9654 107.9654	5,000,000.00 5,000,000.00	5,398,270.00 5,398,270.00	3.63	398,270.00 398,270.00
629.404 CHILTON GBL NATURAL RES INT'L 99VAFYP4 (B LTD CLASS C SER 01/11 K63F66886602: K63- CHILTON	17.323 0517 17.323 0517	9,550,663.79 9,550,663.79	10,903,198.06 10,903,198.06	7.34	1,352,534.27 1,352,534.27
TOTAL U.S. DOLLAR PRIVATE EQUITY		39,198,054.73 39,198,054.73	50,402,623.89 50,402,623.89	33.94	11,204,569.16 11,204,569.16
TOTAL ASSETS PRIVATE EQUITY		39,198,054.73	50,402,623.89	33.94	11,204,569.16
TOTAL ASSETS		121,709,080.77	148,510,929.46	100.00	26,801,848.69



Report ID: IACS0021
Base Currency: USD
Status: REVISED

Trans Code	Original Trade Date of Sale	Contractual Settlement Date of Sale	Units Sold Tax Lot ID	Open/Close Price/Local	Cost		Amount		Realized		Accrued	
					Local/Base	Local/Base	Local/Base	Local/Base	Gain/Loss Local/Base	Commission Settle/Base	Commission Settle/Base	
K63F66885202 - K63- SILCHESTER												
S	11/26/2010		-158.46	59.846648	-9,483.24		12,165.00		2,681.76		0.00	0.00
	5/31/2011		10349000020A	76.770647	-9,483.24		12,165.00		2,681.76		0.00	0.00
K63F66885202 - K63- SILCHESTER												
S	11/26/2010		-158.43	59.846623	-9,481.74		12,053.00		2,571.26		0.00	0.00
	6/30/2011		10349000020A	76.075842	-9,481.74		12,053.00		2,571.26		0.00	0.00
TOTAL PRIVATE EQUITY:												
			-1,113.25		-66,624.32		82,935.00		16,310.68			
					-66,624.32		82,935.00		16,310.68		0.00	0.00
TOTAL LOT DISPOSITION (Base):												
			-41,700,956.54		-50,038,576.22		52,612,672.89		2,574,096.67		-8,780.65	0.00

Net gains from Statement 17A	61,672.67
Adjustments to gains and losses in a/c managed by	822,211.76
	<u>3,457,981.10</u>



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Lot Level Dispositions **by Reported Date** **11/1/2010 - 6/30/2011**

Report ID: HDA824

Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale / Trade Date / Reported Date		Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
LONG							
3/24/2008		4/7/2011	RENAISSANCE RE HOLDINGS LTD	-300.000	-15,373.95	21,417.55	6,043.60
4/7/2011		4/8/2011	SEC ID: G7496G103	10342000090L			
6/24/2008		4/7/2011	RENAISSANCE RE HOLDINGS LTD	-100.000	-4,667.76	7,139.18	2,471.42
4/7/2011		4/8/2011	SEC ID: G7496G103	10342000100L			
8/2/2007		3/31/2011	WILLIS GROUP HOLDINGS PUBLIC	-400.000	-16,024.72	16,085.65	60.93
3/31/2011		4/1/2011	LIMITED COMPANY	10342000210L			
9/6/2007		3/31/2011	SEC ID: G96666105	-48.000	-1,921.01	1,930.28	9.27
3/31/2011		4/1/2011	WILLIS GROUP HOLDINGS PUBLIC	10342000220L			
9/6/2007		4/1/2011	LIMITED COMPANY	-662.000	-26,493.97	27,009.34	515.37
4/1/2011		4/4/2011	SEC ID: G96666105	10342000220L			
9/6/2007		6/9/2011	WILLIS GROUP HOLDINGS PUBLIC	-90.000	-3,601.90	3,756.22	154.32
6/9/2011		6/10/2011	LIMITED COMPANY	10342000220L			
9/11/2007		6/9/2011	SEC ID: G96666105	-600.000	-24,134.58	25,041.48	906.90
6/9/2011		6/10/2011	WILLIS GROUP HOLDINGS PUBLIC	10342000230L			
2/19/2008		6/9/2011	LIMITED COMPANY	-510.000	-16,845.10	21,285.25	4,440.15
6/9/2011		6/10/2011	SEC ID: G96666105	10342000170L			
3/25/2010		5/3/2011	WILLIS GROUP HOLDINGS PUBLIC	-400.000	-32,779.20	27,673.46	-5,105.74
5/3/2011		5/4/2011	TRANSOCEAN LTD ZUG	10342000060L			
4/10/2007		5/15/2011	NAMEN-AKT				
5/15/2011		5/18/2011	SEC ID: H8817H100	-7,136.360	-7,100.69	7,136.36	35.67
1/6/2009		12/16/2010	TENGIZCHEVROIL LLP BDS REG S	10342000070L			
12/16/2010		12/20/2010	6 124% 15-NOV-2014 USD				
2/5/2010		2/25/2011	SEC ID: NAB045BJ3	-200.000	-3,010.28	8,174.86	5,164.58
2/25/2011		3/1/2011	ROYAL CARIBBEAN CRUISES LTD	10342000130L			
2/5/2010		2/25/2011	SEC ID: V7780T103	-700.000	-7,554.68	9,085.82	1,531.14
2/25/2011		3/1/2011	VERIGY LTD SHS	103420000340L			
2/5/2010		2/28/2011	SEC ID: Y93691106	-1,100.000	-11,871.64	14,318.20	2,446.56
2/28/2011		3/1/2011	VERIGY LTD SHS	103420000340L			
2/24/2010		3/1/2011	SEC ID: Y93691106	-1,500.000	-15,267.90	19,360.72	4,092.82
3/1/2011		3/2/2011	VERIGY LTD SHS	103420000350L			



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JOSIAH MACY COMBINE - K63G10001000

Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824

Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date/ Reported Date	Trade Date/ Posted Date	Date	Description	Shares Sold Tax/Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
2/24/2010		3/2/2011	VERIGY LTD SHS	-1,700 000	-17,303 62	22,052.66	4,749.04
3/2/2011		3/3/2011	SEC ID Y93691106	10342000350L			
3/3/2010		3/4/2011	VERIGY LTD SHS	-700.000	-7,128 03	9,238 98	2,110 95
3/4/2011		3/7/2011	SEC ID Y93691106	10342000360L			
5/20/2010		6/21/2011	AAON INC	-200 000	-3,238 61	4,532 19	1,293 58
6/21/2011		6/22/2011	SEC ID. 000360206	10342000120L			
4/4/2008		6/30/2011	AMR CORP	-3,000 000	-28,981.80	16,139 99	-12,841 81
6/30/2011		7/1/2011	SEC ID: 001765106	10342000140L			
12/3/2007		5/10/2011	AT&T INC 4 950% 01/15/2013 DD	-3,000.000	-2,997.48	3,193.02	195 54
5/10/2011		5/10/2011	12/06/07	10342000080L			
11/6/2007		5/10/2011	SEC ID 00206RAF9				
5/10/2011		5/10/2011	ABBOTT LABORATORIES 5 600%	-7,000.000	-6,978 93	8,039 92	1,060 99
		5/10/2011	11/30/2017 DD 11/09/07	10342000100L			
11/14/2008		5/10/2011	SEC ID 002819AB6				
5/10/2011		5/10/2011	ALABAMA POWER CO 5 800%	-3,000.000	-2,995.68	3,334 17	338 49
		5/10/2011	11/15/2013 DD 11/21/08	10342000180L			
5/27/2009		2/2/2011	SEC ID. 010392FA1				
2/2/2011		2/3/2011	ALLEGHENY TECHNOLOGIES INC	-50,000 000	-49,602 00	62,183 51	12,581 51
		2/3/2011	9.375% 06/01/2019 DD 06/01/09	10342000100L			
5/20/2010		6/13/2011	SEC ID. 01741RAC6				
6/13/2011		6/14/2011	ALLEGIAN TRAVEL CO	-215.000	-11,044 55	9,207 91	-1,836 64
1/7/2009		2/10/2011	SEC ID 01748X102	10342000130L			
2/10/2011		2/10/2011	ANHEUSER-BUSCH INBEV	-2,000.000	-1,994.88	2,648 06	653 18
		2/10/2011	WORLDWIDE 8.200% 01/15/2039	10342000190L			
		2/10/2011	DD 01/12/09				
9/9/2009		2/10/2011	SEC ID: 03523TAC2				
2/10/2011		2/10/2011	ANHEUSER-BUSCH INBEV	-3,000.000	-3,821 10	3,972.09	150 99
		2/10/2011	WORLDWIDE 8.200% 01/15/2039	10342000200L			
		2/10/2011	DD 01/12/09				
10/13/2009		6/27/2011	SEC ID 03523TAC2				
6/27/2011		6/28/2011	ANHEUSER-BUSCH INBEV	-100,000 000	-99,345 00	111,858 00	12,513 00
		6/28/2011	WORLDWIDE 5.375% 01/15/2020	10342000130L			
		6/28/2011	DD 10/16/09				
10/16/2008		5/3/2011	SEC ID 03523TAN8				
5/3/2011		5/4/2011	APACHE CORP	-300 000	-19,879.17	38,306 26	18,427 09
7/29/2009		5/3/2011	SEC ID 037411105	10342000180L			
5/3/2011		5/4/2011	APPLIED MATERIALS INC	-3,700 000	-49,770.92	55,935 52	6,164 60
		5/4/2011	SEC ID. 038222105	10342000210L			



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824

Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/				Realized		
Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Gain/Loss Base
5/20/2010	6/1/2011	ARCH CHEMICALS INC	-320 000	-10,738 72	11,362 66	623.94
6/1/2011	6/2/2011	SEC ID 03937R102	10342000210L			
8/1/2006	2/22/2011	ASSTEAD CAPITAL INC 9 000%	-5,000 000	-5,050 00	5,312.50	262 50
2/22/2011	2/23/2011	08/15/2016 DD 08/15/06	10342000160L			
		SEC ID 045054AA1				
8/1/2006	2/22/2011	ASSTEAD CAPITAL INC 9 000%	-10,000 000	-10,000.00	10,625 00	625.00
2/22/2011	2/23/2011	08/15/2016 DD 08/15/06	10342000170L			
		SEC ID 045054AA1				
12/12/2007	2/22/2011	ASSTEAD CAPITAL INC 9 000%	-5,000.000	-4,587 50	5,312 50	725.00
2/22/2011	2/23/2011	08/15/2016 DD 08/15/06	10342000180L			
		SEC ID 045054AA1				
3/17/2010	6/1/2011	ASSET SECURITIZATION COR D5 A4	-57,000 000	-61,951.88	60,981 09	-970 79
6/1/2011	6/1/2011	VAR RT 02/14/2043 DD 10/24/97	10342000240L			
		SEC ID: 045424FM5				
9/5/2007	1/14/2011	ASTRAZENECA PLC 6 450%	-21,000 000	-20,911 38	24,622 29	3,710 91
1/14/2011	1/21/2011	09/15/2037 DD 09/12/07	10342000250L			
		SEC ID 046353AD0				
9/9/2009	1/14/2011	ASTRAZENECA PLC 6.450%	-5,000 000	-5,738 45	5,862 45	124 00
1/14/2011	1/21/2011	09/15/2037 DD 09/12/07	10342000260L			
		SEC ID 046353AD0				
9/15/2009	3/1/2011	BANC OF AMERICA MERRILL L 6 A4	-21,000 000	-20,340 47	22,719.38	2,378 91
3/1/2011	3/1/2011	VAR RT 09/10/2047 DD 12/01/05	10342000300L			
		SEC ID 05947U4D7				
4/15/2010	6/17/2011	BANC OF AMERICA COMMERCIAL 5	-81,000 000	-85,929 61	85,581.56	-348 05
6/17/2011	6/17/2011	AAB 5 379% 09/10/2047 DD	10342000320L			
		10/01/06				
		SEC ID 05950XAD8				
2/26/2007	5/3/2011	BANK OF NEW YORK MELLON	-1,700 000	-76,967 16	48,925 05	-28,042 11
5/3/2011	5/4/2011	CORP/T	10342000280L			
		SEC ID 064058100				
2/27/2007	6/21/2011	BANK OF NEW YORK MELLON	-200 000	-8,943 14	5,244 68	-3,698 46
6/21/2011	6/22/2011	CORP/T	10342000290L			
		SEC ID 064058100				
2/26/2007	6/21/2011	BANK OF NEW YORK MELLON	-2,800 000	-126,769 44	73,512 59	-53,256 85
6/21/2011	6/22/2011	CORP/T	10342000280L			
		SEC ID 064058100				



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824

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Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date		Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
2/27/2007		6/21/2011	BANK OF NEW YORK MELLON CORP/T	-4,200 000 10342000290L	-187,805.94	110,268.88	-77,537.06
6/21/2011		6/22/2011	SEC ID: 064058100				
3/21/2007		6/21/2011	BANK OF NEW YORK MELLON CORP/T	-300 000 10342000300L	-12,839 01	7,867 01	-4,972 00
6/21/2011		6/22/2011	SEC ID: 064058100				
3/2/2007		6/22/2011	BANK OF NEW YORK MELLON CORP/T	-1,400.000 10342000300L	-59,915 38	36,752 65	-23,162 73
6/22/2011		6/23/2011	SEC ID: 064058100				
3/7/2007		6/23/2011	BANK OF NEW YORK MELLON CORP/T	-700 000 10342000310L	-29,429.40	17,765 03	-11,664 37
6/23/2011		6/24/2011	SEC ID: 064058100				
3/2/2007		6/23/2011	BANK OF NEW YORK MELLON CORP/T	-100 000 10342000300L	-4,279 67	2,550 31	-1,729 36
6/23/2011		6/24/2011	SEC ID: 064058100				
3/13/2007		6/23/2011	BANK OF NEW YORK MELLON CORP/T	-600 000 10342000320L	-24,906 60	15,248 52	-9,658 08
6/23/2011		6/24/2011	SEC ID: 064058100				
4/3/2007		6/23/2011	BANK OF NEW YORK MELLON CORP/T	-800 000 10342000330L	-34,676 40	20,331 37	-14,345 03
6/23/2011		6/24/2011	SEC ID: 064058100				
3/7/2007		6/23/2011	BANK OF NEW YORK MELLON CORP/T	-300.000 10342000310L	-12,612 60	7,650.93	-4,961 67
6/23/2011		6/24/2011	SEC ID: 064058100				
3/13/2007		6/23/2011	BANK OF NEW YORK MELLON CORP/T	-400.000 10342000320L	-16,604 40	10,151 44	-6,452 96
6/23/2011		6/24/2011	SEC ID: 064058100				
4/3/2007		6/24/2011	BANK OF NEW YORK MELLON CORP/T	-200 000 10342000330L	-8,669 10	4,968 90	-3,700 20
6/24/2011		6/27/2011	SEC ID: 064058100				
10/8/2008		6/24/2011	BANK OF NEW YORK MELLON CORP/T	-500.000 10342000420L	-11,241.00	12,538 36	1,297.36
6/24/2011		6/27/2011	SEC ID: 064058100				
9/24/2008		6/24/2011	BANK OF NEW YORK MELLON CORP/T	-100.000 10342000400L	-3,186 82	2,536 95	-649 87
6/24/2011		6/27/2011	SEC ID: 064058100				



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JOSIAH MACY COMBINE - K63G10001000

Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824

Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date				Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
9/29/2008	6/24/2011			BANK OF NEW YORK MELLON CORP/T	-300 000 10342000410L	-9,298.05	7,610.85	-1,687.20
6/24/2011	6/27/2011			SEC ID: 064058100 BANK OF NEW YORK MELLON CORP/T	-700 000 10342000390L	-22,389.08	17,391.17	-4,997.91
9/23/2008	6/24/2011			SEC ID: 064058100 BANK OF NEW YORK MELLON CORP/T	-2,000 000 10342000270L	-34,193.20	50,153.44	15,960.24
6/24/2011	6/27/2011			SEC ID: 064058100 BANK OF NEW YORK MELLON CORP/T	-600.000 10342000400L	-19,120.92	14,906.71	-4,214.21
1/20/2009	6/24/2011			SEC ID: 064058100 BANK OF NEW YORK MELLON CORP/T	-1,100 000 10342000270L	-18,806.26	27,271.99	8,465.73
6/27/2011	6/28/2011			SEC ID: 064058100 BANK OF NEW YORK MELLON CORP/T	-800 000 10342000340L	-22,576.16	19,834.18	-2,741.98
6/4/2009	6/27/2011			SEC ID: 064058100 BANK OF NEW YORK MELLON CORP/T	-1,500 000 10342000350L	-42,332.10	37,189.08	-5,143.02
6/27/2011	6/28/2011			SEC ID: 064058100 BANK OF NEW YORK MELLON CORP/T	-700 000 10342000360L	-20,209.49	17,354.91	-2,854.58
8/13/2009	6/27/2011			SEC ID: 064058100 BANK OF NEW YORK MELLON CORP/T	-2,300.000 10342000360L	-66,402.61	56,330.75	-10,071.86
6/27/2011	6/28/2011			SEC ID: 064058100 BANK OF NEW YORK MELLON CORP/T	-1,000.000 10342000370L	-28,892.40	24,483.83	-4,408.57
8/27/2009	6/28/2011			SEC ID: 064058100 BANK OF NEW YORK MELLON CORP/T	-200 000 10342000380L	-5,861.30	4,880.74	-980.56
6/28/2011	6/29/2011			SEC ID: 064058100 BANK OF NEW YORK MELLON CORP/T	-100 000 10342000380L	-2,930.65	2,448.38	-482.27
8/27/2009	6/28/2011			SEC ID: 064058100 BANK OF NEW YORK MELLON CORP/T				



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JOSIAH MACY COMBINE - K63G10001000

Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824

Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date				Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
10/13/2009	6/28/2011			BANK OF NEW YORK MELLON				
6/28/2011	6/29/2011			CORP/T	-300 000 10342000430L	-8,516 49	7,321.12	-1,195 37
				SEC ID: 064058100				
8/27/2009	6/28/2011			BANK OF NEW YORK MELLON				
6/28/2011	6/29/2011			CORP/T	-500 000 10342000370L	-14,446 20	12,245 81	-2,200 39
				SEC ID: 064058100				
10/13/2009	6/29/2011			BANK OF NEW YORK MELLON				
6/29/2011	6/30/2011			CORP/T	-1,100,000 10342000430L	-31,227 13	27,286 40	-3,940 73
				SEC ID: 064058100				
10/13/2009	6/29/2011			BANK OF NEW YORK MELLON				
6/29/2011	6/30/2011			CORP/T	-800 000 10342000430L	-22,710 64	20,012 58	-2,698 06
				SEC ID: 064058100				
11/18/2009	6/29/2011			BANK OF NEW YORK MELLON				
6/29/2011	6/30/2011			CORP/T	-2,300 000 10342000440L	-61,752 70	57,536 15	-4,216 55
				SEC ID: 064058100				
1/19/2010	5/10/2011			BANK OF NOVA SCOTIA 3.400%				
5/10/2011	5/10/2011			01/22/2015 DD 01/22/10	-3,000 000 10342000330L	-2,996 16	3,140 94	144 78
				SEC ID: 064149A64				
3/19/2009	5/3/2011			BARRICK GOLD CORP 6 950%				
5/3/2011	5/4/2011			04/01/2019 DD 03/24/09	-6,000,000 10342000350L	-5,909 58	7,240.80	1,331 22
				SEC ID: 067901AB4				
9/9/2009	5/3/2011			BARRICK GOLD CORP 6 950%				
5/3/2011	5/4/2011			04/01/2019 DD 03/24/09	-1,000 000 10342000360L	-1,159 67	1,206.80	47 13
				SEC ID: 067901AB4				
11/19/2009	5/3/2011			BAXTER INTERNATIONAL INC				
5/3/2011	5/4/2011			SEC ID 071813109	-900 000 10342000520L	-49,546.89	52,297 99	2,751 10
5/6/2008	5/10/2011			BERKSHIRE HATHAWAY FINANCE				
5/10/2011	5/10/2011			COR 4 600% 05/15/2013 DD 11/15/08	-3,000 000 10342000400L	-2,996.28	3,212.73	216 45
				SEC ID: 084664BD2				
2/4/2010	5/10/2011			BERKSHIRE HATHAWAY INC				
5/10/2011	5/10/2011			3 200% 02/11/2015 DD 02/11/10	-6,000 000 10342000410L	-5,995 02	6,258 18	263 16
				SEC ID: 084670AV0				
8/16/2007	12/15/2010			BEST BUY CO INC				
12/15/2010	12/16/2010			SEC ID 086516101	-1,500 000 10342000590L	-64,611.60	52,449 31	-12,162 29
8/16/2007	12/16/2010			BEST BUY CO INC				
12/16/2010	12/17/2010			SEC ID 086516101	-3,100 000 10342000590L	-133,530 64	107,242 37	-26,288 27

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BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Lot Level Dispositions

by Reported Date

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Report ID: HDA824

Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date		Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
10/21/2008	12/16/2010		BEST BUY CO INC	-1,400 000	-34,589 38	48,463 82	13,874 44
12/16/2010	12/17/2010		SEC ID: 086516101	10342000600L			
10/21/2008	12/16/2010		BEST BUY CO INC	-4,100 000	-101,297 47	141,836 69	40,539 22
12/16/2010	12/17/2010		SEC ID: 086516101	10342000600L			
1/25/2007	5/10/2011		BOEING CO/THE 5.125%	-3,000 000	-2,968 65	3,224 13	255 48
5/10/2011	5/10/2011		02/15/2013 DD 02/11/03	10342000420L			
			SEC ID 097023AT2				
9/24/2009	5/3/2011		BOEING CO/THE	-700.000	-36,484.70	55,375 93	18,891 23
5/3/2011	5/4/2011		SEC ID 097023105	10342000610L			
3/1/2007	1/7/2011		BUCYRUS INTERNATIONAL INC	-1,300 000	-32,275 29	116,923 92	84,648 63
1/7/2011	1/10/2011		SEC ID: 118759109	10342000420L			
9/5/2007	1/7/2011		BUCYRUS INTERNATIONAL INC	-100.000	-3,127.50	8,994.15	5,866 65
1/7/2011	1/10/2011		SEC ID: 118759109	10342000440L			
9/5/2007	3/4/2011		BUCYRUS INTERNATIONAL INC	-1,300 000	-40,657.50	118,104 03	77,446 53
3/4/2011	3/7/2011		SEC ID 118759109	10342000440L			
4/27/2009	4/26/2011		BUCYRUS INTERNATIONAL INC	-700 000	-13,995 73	63,943 98	49,948.25
4/26/2011	4/27/2011		SEC ID: 118759109	10342000430L			
4/27/2009	4/27/2011		BUCYRUS INTERNATIONAL INC	-700.000	-13,995.73	63,971 77	49,976.04
4/27/2011	4/28/2011		SEC ID 118759109	10342000430L			
11/20/2009	12/7/2010		CDP FINANCIAL INC 3.000%	-250,000 000	-249,920.00	257,302.50	7,382 50
12/7/2010	12/13/2010		11/25/2014 DD 11/25/09	10342000240L			
			SEC ID 125094AB8				
8/7/2008	5/10/2011		CME GROUP INC 5.400%	-3,000 000	-2,999.67	3,276 90	277 23
5/10/2011	5/10/2011		08/01/2013 DD 08/12/08	10342000430L			
			SEC ID 12572QAA3				
2/4/2009	5/10/2011		CME GROUP INC 5.750%	-3,000 000	-2,995.17	3,340 08	344 91
5/10/2011	5/10/2011		02/15/2014 DD 02/09/09	10342000440L			
			SEC ID: 12572QAD7				
5/20/2010	6/21/2011		CABELA'S INC	-730 000	-12,090.48	18,489 96	6,399 48
6/21/2011	6/22/2011		SEC ID 126804301	10342000610L			
10/22/2008	12/15/2010		CAPITALSOURCE INC	-1,500 000	-11,272 65	10,136 37	-1,136 28
12/15/2010	12/16/2010		SEC ID 14055X102	10342000700L			
11/18/2008	12/15/2010		CAPITALSOURCE INC	-600 000	-2,388 96	4,054 55	1,665 59
12/15/2010	12/16/2010		SEC ID: 14055X102	10342000710L			
11/18/2008	12/16/2010		CAPITALSOURCE INC	-4,100.000	-16,324 56	28,130 44	11,805 88
12/16/2010	12/17/2010		SEC ID 14055X102	10342000710L			
11/18/2008	1/10/2011		CAPITALSOURCE INC	-1,500 000	-5,972 40	11,438 50	5,466.10
1/10/2011	1/11/2011		SEC ID 14055X102	10342000710L			



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Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date		Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
12/3/2008		1/10/2011	CAPITALSOURCE INC	-2,000.000	-8,196.60	15,251.34	7,054.74
1/10/2011		1/11/2011	SEC ID: 14055X102	10342000720L			
12/3/2008		1/11/2011	CAPITALSOURCE INC	-2,200.000	-9,016.26	16,717.29	7,701.03
1/11/2011		1/12/2011	SEC ID: 14055X102	10342000720L			
10/1/2009		1/11/2011	CAPITALSOURCE INC	-1,300.000	-5,370.30	9,878.40	4,508.10
1/11/2011		1/12/2011	SEC ID: 14055X102	10342000690L			
10/1/2009		1/20/2011	CAPITALSOURCE INC	-3,700.000	-15,284.70	28,270.04	12,985.34
1/20/2011		1/21/2011	SEC ID: 14055X102	10342000690L			
10/1/2009		1/21/2011	CAPITALSOURCE INC	-1,300.000	-5,370.30	9,871.62	4,501.32
1/21/2011		1/24/2011	SEC ID: 14055X102	10342000690L			
12/17/2009		1/21/2011	CAPITALSOURCE INC	-2,400.000	-9,125.04	18,224.52	9,099.48
1/21/2011		1/24/2011	SEC ID: 14055X102	10342000730L			
12/17/2009		1/24/2011	CAPITALSOURCE INC	-300.000	-1,140.63	2,279.66	1,139.03
1/24/2011		1/25/2011	SEC ID: 14055X102	10342000730L			
12/18/2009		1/24/2011	CAPITALSOURCE INC	-1,400.000	-5,358.50	10,638.39	5,279.89
1/24/2011		1/25/2011	SEC ID: 14055X102	10342000740L			
9/8/2009		6/29/2011	CARDINAL HEALTH INC	-720.000	-18,787.10	32,101.66	13,314.56
6/29/2011		6/30/2011	SEC ID: 14149Y108	10342000750L			
2/14/2007		5/3/2011	CARNIVAL CORP	-1,400.000	-68,264.00	54,164.95	-14,099.05
5/3/2011		5/4/2011	SEC ID: 143658300	10342000790L			
6/8/2009		1/3/2011	CATERPILLAR INC	-300.000	-11,336.43	28,399.83	17,063.40
1/3/2011		1/4/2011	SEC ID: 149123101	10342000880L			
6/9/2009		1/3/2011	CATERPILLAR INC	-1,000.000	-38,223.50	94,666.09	56,442.59
1/3/2011		1/4/2011	SEC ID: 149123101	10342000890L			
6/9/2009		1/5/2011	CATERPILLAR INC	-600.000	-22,934.10	56,783.88	33,849.78
1/5/2011		1/6/2011	SEC ID: 149123101	10342000890L			
6/9/2009		1/7/2011	CATERPILLAR INC	-300.000	-11,467.05	28,390.89	16,923.84
1/7/2011		1/10/2011	SEC ID: 149123101	10342000890L			
6/9/2009		1/18/2011	CATERPILLAR INC	-200.000	-7,644.70	18,975.64	11,330.94
1/18/2011		1/19/2011	SEC ID: 149123101	10342000890L			
6/9/2009		3/28/2011	CATERPILLAR INC	-500.000	-19,111.75	55,009.24	35,897.49
3/28/2011		3/29/2011	SEC ID: 149123101	10342000890L			
6/9/2009		3/29/2011	CATERPILLAR INC	-200.000	-7,644.70	22,099.81	14,455.11
3/29/2011		3/30/2011	SEC ID: 149123101	10342000890L			
6/23/2009		3/29/2011	CATERPILLAR INC	-1,200.000	-39,246.48	132,347.86	93,101.38
3/29/2011		3/30/2011	SEC ID: 149123101	10342000900L			
6/23/2009		3/29/2011	CATERPILLAR INC	-100.000	-3,270.54	11,049.91	7,779.37
3/29/2011		3/30/2011	SEC ID: 149123101	10342000900L			



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Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date			Description		Shares Sold Tax Lot ID		Cost Base	Amount Base	Realized Gain/Loss Base
6/23/2009	3/30/2011		CATERPILLAR INC		-200 000		-6,541 08	22,217 29	15,676 21
3/30/2011	3/31/2011		SEC ID 149123101		10342000900L				
6/23/2009	5/2/2011		CATERPILLAR INC		-300 000		-9,811 62	34,747 55	24,935 93
5/2/2011	5/3/2011		SEC ID 149123101		10342000900L				
2/17/2004	1/13/2011		CENTERPOINT ENERGY		-8,000 000		-9,182 32	9,171 76	-10 56
1/13/2011	1/14/2011		RESOURCES C 7 875% 04/01/2013 DD 10/01/03		10342000480L				
7/17/2007	1/13/2011		SEC ID: 15189YAB2						
1/13/2011	1/14/2011		CENTERPOINT ENERGY		-5,000.000		-5,435 05	5,732.35	297 30
			RESOURCES C 7 875% 04/01/2013 DD 10/01/03		10342000490L				
6/5/2009	12/1/2010		SEC ID: 15189YAB2						
12/1/2010	12/30/2010		CHASE FDG TR 2002 2 CL IA 6		-691.350		-642.06	691 35	49 29
6/5/2009	1/1/2011		5 214% 08/25/2013 DD 07/01/02		10357000290A				
1/1/2011	1/25/2011		SEC ID: 161551FT8						
6/5/2009	2/1/2011		CHASE FDG TR 2002 2 CL IA 6		-341 190		-316.87	341.19	24 32
2/1/2011	2/24/2011		5 214% 08/25/2013 DD 07/01/02		10357000290A				
6/5/2009	3/1/2011		SEC ID: 161551FT8						
3/1/2011	3/31/2011		CHASE FDG TR 2002 2 CL IA 6		-375.480		-348 71	375 48	26 77
6/5/2009	3/7/2011		5 214% 08/25/2013 DD 07/01/02		10357000290A				
3/7/2011	3/29/2011		SEC ID: 161551FT8						
2/14/2006	5/10/2011		CHASE FDG TR 2002 2 CL IA 6		-4,801 750		-4,459 42	4,810 88	351 40
5/10/2011	5/10/2011		5 214% 08/25/2013 DD 07/01/02		10357000290A				
2/14/2006	5/18/2011		SEC ID: 161551FT8						
5/10/2011	5/10/2011		CISCO SYSTEMS INC 5.500%		-3,000 000		-2,986.29	3,422.91	436 62
2/14/2006	5/18/2011		02/22/2016 DD 02/22/06		10342000510L				
5/18/2011	5/19/2011		SEC ID: 17275RAC6						
11/9/2009	5/10/2011		CISCO SYSTEMS INC 5 500%		-2,000.000		-1,990.86	2,280 00	289 14
5/10/2011	5/10/2011		02/22/2016 DD 02/22/06		10342000510L				
			SEC ID 17275RAC6						
11/9/2009	5/10/2011		CISCO SYSTEMS INC 5 500%		-5,000 000		-4,871 95	5,093 40	221 45
5/10/2011	5/10/2011		01/15/2040 DD 11/17/09		10342000530L				
			SEC ID: 17275RAF9						



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Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date			Description		Shares Sold Tax Lot ID		Cost Base	Amount Base	Realized Gain/Loss Base
1/7/2010	4/14/2011		CISCO SYSTEMS INC 4 450%		-5,000 000		-4,932 50	5,122 00	189 50
4/14/2011	4/15/2011		01/15/2020 DD 11/17/09 SEC ID 17275RAH5		10342000540L				
4/19/2006	5/10/2011		COMCAST CORP 6.450%		-3,000 000		-2,836 71	3,229 62	392 91
5/10/2011	5/10/2011		03/15/2037 DD 03/02/06 SEC ID: 20030NAM3		10342000550L				
6/16/2009	1/8/2011		CONTINENTAL AIRLINES 2009-1 PA		-1,010 390		-1,010 39	1,010 39	0 00
1/8/2011	1/10/2011		9 000% 01/08/2018 DD 07/01/09 SEC ID: 21079TAA6		10342000370L				
10/17/2007	5/10/2011		COVIDIEN INTERNATIONAL		-4,000 000		-3,997 08	4,652.72	655 64
5/10/2011	5/10/2011		FINANCE 6.000% 10/15/2017 DD 04/15/08		10342000590L				
11/16/2009	6/21/2011		SEC ID 22303QAG5		-34,000 000		-36,590 12	37,573.06	982 94
6/21/2011	6/21/2011		CREDIT SUISSE USA INC 5 125% 08/15/2015 DD 08/17/05		10342000600L				
8/17/2009	4/29/2011		SEC ID: 22541LBK8		-48,000 000		-47,071 88	49,897.50	2,825 62
4/29/2011	4/29/2011		CREDIT SUISSE FIRST BOST C5 A3 VAR RT 08/15/2038 DD 11/01/05		10342000610L				
10/22/2009	12/10/2010		SEC ID: 225470AM5		-400 000		-12,783.52	19,795 58	7,012 06
12/10/2010	12/13/2010		DARDEN RESTAURANTS INC		10342000900L				
10/23/2007	5/10/2011		SEC ID: 237194105		-3,000 000		-2,997 18	3,214 65	217 47
5/10/2011	5/10/2011		DIAGEO CAPITAL PLC 5.200% 01/30/2013 DD 10/26/07		10342000640L				
1/21/2010	5/10/2011		SEC ID 25243VAL3		-1,000 000		-982 96	1,066 80	83.84
5/10/2011	5/10/2011		DIGITAL REALTY TRUST LP 5.875% 02/01/2020 DD 08/01/10		10342000660L				
2/15/2007	12/20/2010		SEC ID: 25389JAH9		-1,250 000		-18,619.31	53,054 10	34,434 79
12/20/2010	12/21/2010		DISCOVERY COMMUNICATIONS INC		10342000760L				
2/16/2007	12/20/2010		SEC ID: 25470F104		-250 000		-3,703.50	10,610 82	6,907 32
12/20/2010	12/21/2010		DISCOVERY COMMUNICATIONS INC		10342000770L				
2/16/2007	12/29/2010		SEC ID 25470F104		-500 000		-7,407 00	21,115 99	13,708.99
12/29/2010	12/30/2010		DISCOVERY COMMUNICATIONS INC		10342000770L				
2/21/2007	12/29/2010		SEC ID: 25470F104		-1,000 000		-14,940.00	42,231 99	27,291 99
12/29/2010	12/30/2010		DISCOVERY COMMUNICATIONS INC		10342000780L				
11/15/2007	1/14/2011		SEC ID 25470F104		-300 000		-5,383 29	6,104.90	721 61
1/14/2011	1/18/2011		DISCOVER FINANCIAL SERVICES SEC ID 254709108		10342000980L				



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Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date				Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
11/15/2007		1/14/2011		DISCOVER FINANCIAL SERVICES	-8,400 000	-150,732.12	170,641.43	19,909.31
1/14/2011		1/18/2011		SEC ID: 254709108	10342000980L			
11/15/2007		3/1/2011		DISCOVER FINANCIAL SERVICES	-2,200.000	-39,477.46	46,768.46	7,291.00
3/1/2011		3/2/2011		SEC ID: 254709108	10342000980L			
11/15/2007		3/1/2011		DISCOVER FINANCIAL SERVICES	-700 000	-12,754.00	14,880.87	2,126.87
3/1/2011		3/2/2011		SEC ID: 254709108	10342000990L			
11/16/2007		3/1/2011		DISCOVER FINANCIAL SERVICES	-200 000	-3,533.24	4,251.68	718.44
3/1/2011		3/2/2011		SEC ID: 254709108	10342001000L			
11/16/2007		3/3/2011		DISCOVER FINANCIAL SERVICES	-1,600.000	-28,265.92	34,287.82	6,021.90
3/3/2011		3/4/2011		SEC ID: 254709108	10342001000L			
11/16/2007		3/4/2011		DISCOVER FINANCIAL SERVICES	-1,200 000	-21,199.44	25,812.22	4,612.78
3/4/2011		3/7/2011		SEC ID: 254709108	10342001000L			
11/16/2007		3/4/2011		DISCOVER FINANCIAL SERVICES	-2,400 000	-42,398.88	51,856.28	9,457.40
3/4/2011		3/7/2011		SEC ID: 254709108	10342001000L			
11/16/2007		3/4/2011		DISCOVER FINANCIAL SERVICES	-600 000	-10,599.72	12,968.99	2,369.27
3/4/2011		3/7/2011		SEC ID: 254709108	10342001000L			
11/16/2007		3/7/2011		DISCOVER FINANCIAL SERVICES	-600 000	-10,599.72	13,033.36	2,433.64
3/7/2011		3/8/2011		SEC ID: 254709108	10342001000L			
11/16/2007		3/8/2011		DISCOVER FINANCIAL SERVICES	-300 000	-5,299.86	6,576.92	1,277.06
3/8/2011		3/9/2011		SEC ID: 254709108	10342001000L			
11/19/2007		3/8/2011		DISCOVER FINANCIAL SERVICES	-1,400.000	-23,681.56	30,692.31	7,010.75
3/8/2011		3/9/2011		SEC ID: 254709108	10342001010L			
11/19/2007		3/28/2011		DISCOVER FINANCIAL SERVICES	-700 000	-11,840.78	17,131.61	5,290.83
3/28/2011		3/29/2011		SEC ID: 254709108	10342001010L			
11/19/2007		3/28/2011		DISCOVER FINANCIAL SERVICES	-800 000	-13,532.32	19,583.78	6,051.46
3/28/2011		3/29/2011		SEC ID: 254709108	10342001010L			
11/19/2007		3/29/2011		DISCOVER FINANCIAL SERVICES	-1,200 000	-20,298.48	29,344.35	9,045.87
3/29/2011		3/30/2011		SEC ID: 254709108	10342001010L			
11/19/2007		3/29/2011		DISCOVER FINANCIAL SERVICES	-800.000	-13,532.32	19,563.14	6,030.82
3/29/2011		3/30/2011		SEC ID: 254709108	10342001010L			
11/19/2007		3/29/2011		DISCOVER FINANCIAL SERVICES	-100.000	-1,691.37	2,445.36	753.99
3/29/2011		3/31/2011		SEC ID: 254709108	10342001020L			
11/19/2007		3/29/2011		DISCOVER FINANCIAL SERVICES	-300 000	-5,104.50	7,336.09	2,231.59
3/29/2011		3/31/2011		SEC ID: 254709108	10342001030L			
11/19/2007		3/29/2011		DISCOVER FINANCIAL SERVICES	-300.000	-5,074.11	7,336.18	2,262.07
3/29/2011		3/30/2011		SEC ID: 254709108	10342001020L			
12/18/2007		3/29/2011		DISCOVER FINANCIAL SERVICES	-300 000	-4,680.51	7,336.09	2,655.58
3/29/2011		3/31/2011		SEC ID: 254709108	10342001040L			



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Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/				Shares Sold		Cost		Amount		Realized	
Reported Date	Posted Date	Description	Tax Lot ID	Base	Base	Base	Base	Base	Base	Gain/Loss	Base
12/20/2007	3/29/2011	DISCOVER FINANCIAL SERVICES	-200.000	-3,094.38	4,890.72	1,796.34					
3/29/2011	3/31/2011	SEC ID: 254709108	10342001050L								
12/20/2007	3/30/2011	DISCOVER FINANCIAL SERVICES	-300.000	-4,641.57	7,451.65	2,810.08					
3/30/2011	3/31/2011	SEC ID: 254709108	10342001050L								
12/21/2007	3/30/2011	DISCOVER FINANCIAL SERVICES	-700.000	-10,794.91	17,387.18	6,592.27					
3/30/2011	4/1/2011	SEC ID: 254709108	10342001080L								
12/20/2007	3/30/2011	DISCOVER FINANCIAL SERVICES	-1,000.000	-15,467.30	24,838.82	9,371.52					
3/30/2011	3/31/2011	SEC ID: 254709108	10342001060L								
12/20/2007	3/30/2011	DISCOVER FINANCIAL SERVICES	-1,600.000	-24,928.00	39,742.11	14,814.11					
3/30/2011	3/31/2011	SEC ID: 254709108	10342001070L								
12/21/2007	3/30/2011	DISCOVER FINANCIAL SERVICES	-100.000	-1,542.13	2,483.88	941.75					
3/30/2011	3/31/2011	SEC ID: 254709108	10342001080L								
12/21/2007	4/5/2011	DISCOVER FINANCIAL SERVICES	-100.000	-1,542.13	2,468.01	925.88					
4/5/2011	4/6/2011	SEC ID: 254709108	10342001080L								
12/27/2007	4/5/2011	DISCOVER FINANCIAL SERVICES	-1,000.000	-15,311.00	24,705.83	9,394.83					
4/5/2011	4/6/2011	SEC ID: 254709108	10342001130L								
12/26/2007	4/5/2011	DISCOVER FINANCIAL SERVICES	-300.000	-4,643.79	7,404.04	2,760.25					
4/5/2011	4/6/2011	SEC ID: 254709108	10342001100L								
12/27/2007	4/5/2011	DISCOVER FINANCIAL SERVICES	-700.000	-10,715.46	17,276.09	6,560.63					
4/5/2011	4/6/2011	SEC ID: 254709108	10342001120L								
12/27/2007	4/5/2011	DISCOVER FINANCIAL SERVICES	-700.000	-10,717.70	17,276.08	6,558.38					
4/5/2011	4/6/2011	SEC ID: 254709108	10342001130L								
12/28/2007	4/20/2011	DISCOVER FINANCIAL SERVICES	-200.000	-3,004.38	4,959.92	1,955.54					
4/20/2011	4/21/2011	SEC ID: 254709108	10342001140L								
12/27/2007	4/20/2011	DISCOVER FINANCIAL SERVICES	-300.000	-4,593.30	7,439.89	2,846.59					
4/20/2011	4/21/2011	SEC ID: 254709108	10342001130L								
12/27/2007	4/20/2011	DISCOVER FINANCIAL SERVICES	-300.000	-4,593.30	7,447.35	2,854.05					
4/20/2011	4/21/2011	SEC ID: 254709108	10342001130L								
1/3/2008	4/20/2011	DISCOVER FINANCIAL SERVICES	-100.000	-1,487.26	2,482.45	995.19					
4/20/2011	4/21/2011	SEC ID: 254709108	10342000930L								
1/3/2008	4/20/2011	DISCOVER FINANCIAL SERVICES	-300.000	-4,461.78	7,454.89	2,993.11					
4/20/2011	4/21/2011	SEC ID: 254709108	10342000930L								
1/2/2008	4/20/2011	DISCOVER FINANCIAL SERVICES	-800.000	-11,938.88	19,839.70	7,900.82					
4/20/2011	4/21/2011	SEC ID: 254709108	10342000920L								
1/4/2008	4/20/2011	DISCOVER FINANCIAL SERVICES	-200.000	-2,910.62	4,964.90	2,054.28					
4/20/2011	4/21/2011	SEC ID: 254709108	10342000940L								
12/28/2007	4/20/2011	DISCOVER FINANCIAL SERVICES	-1,500.000	-22,532.85	37,199.43	14,666.58					
4/20/2011	4/21/2011	SEC ID: 254709108	10342001140L								



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1/3/2008	4/20/2011	DISCOVER FINANCIAL SERVICES	-600 000	-8,923 56	14,879.77	5,956 21
4/20/2011	4/21/2011	SEC ID: 254709108	10342000930L			
1/4/2008	5/3/2011	DISCOVER FINANCIAL SERVICES	-100 000	-1,455 31	2,453 95	998 64
5/3/2011	5/4/2011	SEC ID: 254709108	10342000940L			
1/22/2008	5/3/2011	DISCOVER FINANCIAL SERVICES	-500 000	-5,855 55	12,269 76	6,414 21
5/3/2011	5/4/2011	SEC ID: 254709108	10342000950L			
2/28/2005	3/28/2011	DOVER CORP	-700.000	-27,076 00	45,611.96	18,535.96
3/28/2011	3/29/2011	SEC ID: 260003108	10342000980L			
2/28/2005	3/30/2011	DOVER CORP	-600 000	-23,208 00	38,894 79	15,686 79
3/30/2011	3/31/2011	SEC ID: 260003108	10342000980L			
2/28/2005	4/4/2011	DOVER CORP	-320.000	-12,377.60	21,325 13	8,947 53
4/4/2011	4/5/2011	SEC ID: 260003108	10342000980L			
3/7/2005	4/4/2011	DOVER CORP	-200 000	-8,044 00	13,328 20	5,284 20
4/4/2011	4/5/2011	SEC ID: 260003108	10342000990L			
6/10/2005	4/4/2011	DOVER CORP	-80 000	-2,972 00	5,331 28	2,359 28
4/4/2011	4/5/2011	SEC ID: 260003108	10342001000L			
6/10/2005	4/7/2011	DOVER CORP	-20 000	-743 00	1,316 70	573.70
4/7/2011	4/8/2011	SEC ID: 260003108	10342001000L			
6/10/2005	4/7/2011	DOVER CORP	-600 000	-22,290 00	39,619 63	17,329 63
4/7/2011	4/8/2011	SEC ID: 260003108	10342001000L			
11/11/2005	4/7/2011	DOVER CORP	-800 000	-31,772 88	52,668 11	20,895 23
4/7/2011	4/8/2011	SEC ID: 260003108	10342001010L			
7/23/2008	5/10/2011	EI DU PONT DE NEMOURS & CO	-3,000 000	-2,970.24	3,247 65	277 41
5/10/2011	5/10/2011	5 000% 07/15/2013 DD 07/28/08	10342000670L			
11/12/2008	5/4/2011	SEC ID: 263534BU2	-7,000 000	-6,979.70	8,516 55	1,536 85
5/4/2011	5/4/2011	DUKE ENERGY CAROLINAS LLC	10342000700L			
9/9/2009	5/4/2011	7 000% 11/15/2018 DD 11/17/08	-2,000.000	-2,381 56	2,433 30	51 74
5/4/2011	5/4/2011	SEC ID: 26442CAG9	10342000690L			
4/15/2008	5/10/2011	DUKE ENERGY CAROLINAS LLC	-7,000.000	-6,970 46	7,925.33	954 87
5/10/2011	5/10/2011	7 000% 11/15/2018 DD 11/17/08	10342000710L			
4/15/2008	6/20/2011	SEC ID: 26442CAG9	-26,000 000	-25,890 28	29,191 76	3,301 48
6/20/2011	6/20/2011	E ON INTL FIN B V GTD NT 144A	10342000710L			
		5.800% 04/30/2018 DD 04/22/08				
		SEC ID: 268789AA2				
		E ON INTL FIN B V GTD NT 144A				
		5.800% 04/30/2018 DD 04/22/08				
		SEC ID: 268789AA2				



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4/13/2005	5/10/2011	ERAC USA FIN CO GTD NT 144A	-3,000 000	-2,995 38	3,316 35	320 97
5/10/2011	5/10/2011	5 600% 05/01/2015 DD 04/20/05 SEC ID: 26882PAS1	10342000720L			
10/10/2007	5/10/2011	ERAC USA FINANCE LLC 5.800%	-4,000 000	-3,996 92	4,251 72	254 80
5/10/2011	5/10/2011	10/15/2012 DD 10/17/07 SEC ID: 26882PBD3	10342000730L			
12/14/2007	5/10/2011	EL PASO NATURAL GAS CO 5 950%	-2,000 000	-1,994 58	2,241.92	247.34
5/10/2011	5/10/2011	04/15/2017 DD 10/15/07 SEC ID: 283695BP8	10342000760L			
3/25/2008	5/10/2011	ENERGY TRANSFER PARTNERS LP	-3,000 000	-2,968 68	3,544 35	575 67
5/10/2011	5/10/2011	7.500% 07/01/2038 DD 03/28/08 SEC ID: 29273RAJ8	10342000770L			
3/25/2008	5/10/2011	ENERGY TRANSFER PARTNERS LP	-9,000 000	-8,906 04	10,544 67	1,638 63
5/10/2011	5/11/2011	7.500% 07/01/2038 DD 03/28/08 SEC ID: 29273RAJ8	10342000770L			
9/9/2009	5/10/2011	ENERGY TRANSFER PARTNERS LP	-3,000 000	-3,399 96	3,514 89	114 93
5/10/2011	5/11/2011	7.500% 07/01/2038 DD 03/28/08 SEC ID: 29273RAJ8	10342000780L			
4/2/2009	5/4/2011	ENERGY TRANSFER PARTNERS LP	-3,000 000	-2,999 88	3,841 08	841.20
5/4/2011	5/4/2011	9 000% 04/15/2019 DD 04/07/09 SEC ID: 29273RAM1	10342000790L			
6/23/2009	5/4/2011	ENERGY TRANSFER PARTNERS LP	-16,000 000	-18,248 80	20,485.76	2,236 96
5/4/2011	5/4/2011	9 000% 04/15/2019 DD 04/07/09 SEC ID: 29273RAM1	10342000800L			
9/9/2009	5/4/2011	ENERGY TRANSFER PARTNERS LP	-4,000.000	-4,799 96	5,121 44	321 48
5/4/2011	5/4/2011	9.000% 04/15/2019 DD 04/07/09 SEC ID: 29273RAM1	10342000810L			
9/24/2009	5/10/2011	ENTERPRISE PRODUCTS	-6,000 000	-5,961.30	6,415 14	453 84
5/10/2011	5/10/2011	OPERATING 5 250% 01/31/2020 DD 10/05/09	10342000820L			
1/13/2006	5/10/2011	SEC ID: 29379VAF0	-3,000 000	-2,787.66	2,950 08	162 42
5/10/2011	5/10/2011	ENTERPRISE PRODUCTS OPERATING 5.750% 03/01/2035 DD 03/02/05	10342000830L			
9/25/2007	5/10/2011	SEC ID: 293791AT6	-3,000 000	-2,992 68	3,386 25	393 57
5/10/2011	5/10/2011	EXELON GENERATION CO LLC 6.200% 10/01/2017 DD 09/28/07 SEC ID: 30161MAE3	10342000850L			



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Reported Date	Posted	Date	Description	Tax Lot ID	Base	Base	Base	Base	Base	Gain/Loss	Base
11/20/2007		12/1/2010	FHLMC POOL #G0-3135 6.0000%	-2,155.100	-2,179.77	2,155.10				-24.67	
12/1/2010		1/11/2011	05/01/2035 DD 07/01/07 SEC ID: 3128M4Y80	10342000460L							
11/20/2007		1/1/2011	FHLMC POOL #G0-3135 6.0000%	-2,172.240	-2,197.11	2,172.24				-24.87	
1/1/2011		1/11/2011	05/01/2035 DD 07/01/07 SEC ID: 3128M4Y80	10342000460L							
11/20/2007		2/1/2011	FHLMC POOL #G0-3135 6.0000%	-1,913.600	-1,935.51	1,913.60				-21.91	
2/1/2011		2/8/2011	05/01/2035 DD 07/01/07 SEC ID: 3128M4Y80	10342000460L							
11/20/2007		3/1/2011	FHLMC POOL #G0-3135 6.0000%	-5,297.280	-5,357.92	5,297.28				-60.64	
3/1/2011		3/8/2011	05/01/2035 DD 07/01/07 SEC ID: 3128M4Y80	10342000460L							
11/20/2007		4/1/2011	FHLMC POOL #G0-3135 6.0000%	-702.200	-710.24	702.20				-8.04	
4/1/2011		4/8/2011	05/01/2035 DD 07/01/07 SEC ID: 3128M4Y80	10342000460L							
11/20/2007		5/1/2011	FHLMC POOL #G0-3135 6.0000%	-2,284.960	-2,311.12	2,284.96				-26.16	
5/1/2011		5/9/2011	05/01/2035 DD 07/01/07 SEC ID: 3128M4Y80	10342000460L							
11/20/2007		6/1/2011	FHLMC POOL #G0-3135 6.0000%	-2,533.260	-2,562.26	2,533.26				-29.00	
6/1/2011		6/8/2011	05/01/2035 DD 07/01/07 SEC ID: 3128M4Y80	10342000460L							
6/17/2009		12/1/2010	FHLMC POOL #G0-4427 6.5000%	-853.310	-908.78	853.31				-55.47	
12/1/2010		1/12/2011	06/01/2038 DD 06/01/08 SEC ID: 3128M6HC5	10342000950L							
6/17/2009		1/1/2011	FHLMC POOL #G0-4427 6.5000%	-502.800	-535.48	502.80				-32.68	
1/1/2011		1/12/2011	06/01/2038 DD 06/01/08 SEC ID: 3128M6HC5	10342000950L							
6/17/2009		2/1/2011	FHLMC POOL #G0-4427 6.5000%	-344.340	-366.72	344.34				-22.38	
2/1/2011		2/8/2011	06/01/2038 DD 06/01/08 SEC ID: 3128M6HC5	10342000950L							
6/17/2009		3/1/2011	FHLMC POOL #G0-4427 6.5000%	-372.123	-396.31	372.13				-24.18	
3/1/2011		3/15/2011	06/01/2038 DD 06/01/08 SEC ID: 3128M6HC5	10342000950L							
6/17/2009		3/7/2011	FHLMC POOL #G0-4427 6.5000%	-18,238.170	-19,423.73	20,483.74				1,060.01	
3/7/2011		3/7/2011	06/01/2038 DD 06/01/08 SEC ID: 3128M6HC5	10342000950L							



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4/8/2003	12/1/2010	12/1/2010	FHLMC POOL #G0-0876 6.500%	-2,057 690	-2,152 54	2,057 69	-94 85
12/1/2010	1/11/2011	1/11/2011	01/01/2028 DD 01/01/98 SEC ID: 31283G6M4	10342000470L			
4/8/2003	1/1/2011	1/1/2011	FHLMC POOL #G0-0876 6.500%	-1,962 380	-2,052.84	1,962 38	-90 46
1/1/2011	1/11/2011	1/11/2011	01/01/2028 DD 01/01/98 SEC ID: 31283G6M4	10342000470L			
4/8/2003	2/1/2011	2/1/2011	FHLMC POOL #G0-0876 6.500%	-1,120.490	-1,172 14	1,120 49	-51 65
2/1/2011	2/8/2011	2/8/2011	01/01/2028 DD 01/01/98 SEC ID: 31283G6M4	10342000470L			
4/8/2003	3/1/2011	3/1/2011	FHLMC POOL #G0-0876 6.500%	-1,803 450	-1,886 58	1,803 45	-83 13
3/1/2011	3/8/2011	3/8/2011	01/01/2028 DD 01/01/98 SEC ID: 31283G6M4	10342000470L			
4/8/2003	4/1/2011	4/1/2011	FHLMC POOL #G0-0876 6.500%	-771 610	-807 18	771 61	-35 57
4/1/2011	4/8/2011	4/8/2011	01/01/2028 DD 01/01/98 SEC ID: 31283G6M4	10342000470L			
4/8/2003	5/1/2011	5/1/2011	FHLMC POOL #G0-0876 6.500%	-605 640	-633 56	605 64	-27 92
5/1/2011	5/9/2011	5/9/2011	01/01/2028 DD 01/01/98 SEC ID: 31283G6M4	10342000470L			
4/8/2003	6/1/2011	6/1/2011	FHLMC POOL #G0-0876 6.500%	-2,141 440	-2,240 15	2,141 44	-98 71
6/1/2011	6/8/2011	6/8/2011	01/01/2028 DD 01/01/98 SEC ID: 31283G6M4	10342000470L			
12/9/2005	12/1/2010	12/1/2010	FHLMC POOL #C7-0639 6.500%	-88 260	-90 74	88 26	-2 48
12/1/2010	1/11/2011	1/11/2011	09/01/2032 DD 08/01/02 SEC ID: 31287XV86	10342000480L			
12/9/2005	1/1/2011	1/1/2011	FHLMC POOL #C7-0639 6.500%	-841 430	-865.10	841 43	-23 67
1/1/2011	1/11/2011	1/11/2011	09/01/2032 DD 08/01/02 SEC ID: 31287XV86	10342000480L			
12/9/2005	2/1/2011	2/1/2011	FHLMC POOL #C7-0639 6.500%	-77 090	-79 26	77 09	-2 17
2/1/2011	2/8/2011	2/8/2011	09/01/2032 DD 08/01/02 SEC ID: 31287XV86	10342000480L			
12/9/2005	3/1/2011	3/1/2011	FHLMC POOL #C7-0639 6.500%	-1,072 990	-1,103 18	1,072 99	-30 19
3/1/2011	3/8/2011	3/8/2011	09/01/2032 DD 08/01/02 SEC ID: 31287XV86	10342000480L			
12/9/2005	4/1/2011	4/1/2011	FHLMC POOL #C7-0639 6.500%	-821 450	-844.56	821 45	-23 11
4/1/2011	4/8/2011	4/8/2011	09/01/2032 DD 08/01/02 SEC ID: 31287XV86	10342000480L			



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Trade Date/ Reported Date	Posted Date					Tax Lot ID		Base		Base		Base	
12/9/2005	5/1/2011	FHLMC POOL #C7-0639 6 500%				-89 680		-92 20		89 68		-2 52	
5/1/2011	5/9/2011	09/01/2032 DD 08/01/02		SEC ID: 31287XV86		10342000480L							
12/9/2005	6/1/2011	FHLMC POOL #C7-0639 6 500%				-436 980		-449 27		436 98		-12 29	
6/1/2011	6/8/2011	09/01/2032 DD 08/01/02		SEC ID: 31287XV86		10342000480L							
3/10/2003	12/1/2010	FHLMC POOL #C0-0896 7 500%				-37 820		-40 37		37 82		-2 55	
12/1/2010	1/11/2011	12/01/2029 DD 12/01/99		SEC ID: 31292G7H3		10342000490L							
3/10/2003	1/1/2011	FHLMC POOL #C0-0896 7 500%				-95 480		-101 92		95 48		-6 44	
1/1/2011	1/11/2011	12/01/2029 DD 12/01/99		SEC ID: 31292G7H3		10342000490L							
3/10/2003	2/1/2011	FHLMC POOL #C0-0896 7 500%				-10 270		-10 96		10 27		-0 69	
2/1/2011	2/8/2011	12/01/2029 DD 12/01/99		SEC ID: 31292G7H3		10342000490L							
3/10/2003	3/1/2011	FHLMC POOL #C0-0896 7 500%				-73 460		-78 42		73 46		-4 96	
3/1/2011	3/8/2011	12/01/2029 DD 12/01/99		SEC ID: 31292G7H3		10342000490L							
3/10/2003	4/1/2011	FHLMC POOL #C0-0896 7 500%				-32 320		-34 50		32 32		-2 18	
4/1/2011	4/8/2011	12/01/2029 DD 12/01/99		SEC ID: 31292G7H3		10342000490L							
3/10/2003	5/1/2011	FHLMC POOL #C0-0896 7 500%				-55 120		-58 84		55 12		-3 72	
5/1/2011	5/9/2011	12/01/2029 DD 12/01/99		SEC ID: 31292G7H3		10342000490L							
3/10/2003	6/1/2011	FHLMC POOL #C0-0896 7 500%				-29 070		-31 03		29 07		-1 96	
6/1/2011	6/8/2011	12/01/2029 DD 12/01/99		SEC ID: 31292G7H3		10342000490L							
3/10/2003	12/1/2010	FNMA POOL #0190308 7 500%				-12 700		-13 55		12 70		-0 85	
12/1/2010	1/11/2011	09/01/2030 DD 08/01/00		SEC ID: 31368HKV4		10342000590L							
3/10/2003	1/1/2011	FNMA POOL #0190308 7 500%				-10 620		-11 33		10 62		-0 71	
1/1/2011	1/11/2011	09/01/2030 DD 08/01/00		SEC ID: 31368HKV4		10342000590L							
3/10/2003	2/1/2011	FNMA POOL #0190308 7 500%				-11 590		-12 37		11 59		-0 78	
2/1/2011	2/8/2011	09/01/2030 DD 08/01/00		SEC ID: 31368HKV4		10342000590L							



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Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
3/10/2003	3/1/2011	FNMA POOL #0190308 7 500%				
3/1/2011	3/8/2011	09/01/2030 DD 08/01/00 SEC ID 31368HKV4	-30.150 10342000590L	-32.17	30.15	-2.02
3/10/2003	4/1/2011	FNMA POOL #0190308 7 500%				
4/1/2011	4/8/2011	09/01/2030 DD 08/01/00 SEC ID 31368HKV4	-43.120 10342000590L	-46.01	43.12	-2.89
3/10/2003	5/1/2011	FNMA POOL #0190308 7 500%				
5/1/2011	5/9/2011	09/01/2030 DD 08/01/00 SEC ID 31368HKV4	-38.000 10342000590L	-40.55	38.00	-2.55
3/10/2003	6/1/2011	FNMA POOL #0190308 7 500%				
6/1/2011	6/8/2011	09/01/2030 DD 08/01/00 SEC ID 31368HKV4	-38.830 10342000590L	-41.43	38.83	-2.60
2/11/2004	12/1/2010	FNMA POOL #0252477 6 500%				
12/1/2010	1/11/2011	04/01/2029 DD 03/01/99 SEC ID 31371HM21	-996.840 10342000600L	-1,059.37	996.84	-62.53
2/11/2004	1/1/2011	FNMA POOL #0252477 6 500%				
1/1/2011	1/11/2011	04/01/2029 DD 03/01/99 SEC ID 31371HM21	-81.680 10342000600L	-86.80	81.68	-5.12
2/11/2004	2/1/2011	FNMA POOL #0252477 6 500%				
2/1/2011	2/8/2011	04/01/2029 DD 03/01/99 SEC ID 31371HM21	-811.820 10342000600L	-862.75	811.82	-50.93
2/11/2004	3/1/2011	FNMA POOL #0252477 6 500%				
3/1/2011	3/8/2011	04/01/2029 DD 03/01/99 SEC ID 31371HM21	-225.740 10342000600L	-239.90	225.74	-14.16
2/11/2004	4/1/2011	FNMA POOL #0252477 6 500%				
4/1/2011	4/8/2011	04/01/2029 DD 03/01/99 SEC ID 31371HM21	-82.190 10342000600L	-87.35	82.19	-5.16
2/11/2004	5/1/2011	FNMA POOL #0252477 6 500%				
5/1/2011	5/9/2011	04/01/2029 DD 03/01/99 SEC ID 31371HM21	-101.820 10342000600L	-108.21	101.82	-6.39
2/11/2004	6/1/2011	FNMA POOL #0252477 6 500%				
6/1/2011	6/8/2011	04/01/2029 DD 03/01/99 SEC ID 31371HM21	-390.100 10342000600L	-414.57	390.10	-24.47
4/15/2003	12/1/2010	FNMA POOL #0252497 6 500%				
12/1/2010	1/11/2011	06/01/2029 DD 05/01/99 SEC ID 31371HNN4	-1,387.180 10342000610L	-1,448.22	1,387.18	-61.04



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Status: REVISED

Original Acquisition's Trade Date of Sale/										
Trade Date/ Reported Date	Posted Date	Description			Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base		
4/15/2003 1/1/2011	1/1/2011 1/11/2011	FNMA POOL #0252497 6 500% 06/01/2029 DD 05/01/99 SEC ID: 31371HNN4	-1,418,760 10342000610L	-1,481.19	1,418.76	-62.43				
4/15/2003 2/1/2011	2/1/2011 2/8/2011	FNMA POOL #0252497 6 500% 06/01/2029 DD 05/01/99 SEC ID 31371HNN4	-1,116,380 10342000610L	-1,165.51	1,116.38	-49.13				
4/15/2003 3/1/2011	3/1/2011 3/22/2011	FNMA POOL #0252497 6 500% 06/01/2029 DD 05/01/99 SEC ID 31371HNN4	-710,440 10342000610L	-741.70	710.44	-31.26				
4/15/2003 4/1/2011	4/1/2011 4/8/2011	FNMA POOL #0252497 6 500% 06/01/2029 DD 05/01/99 SEC ID. 31371HNN4	-2,189,180 10342000610L	-2,285.52	2,189.18	-96.34				
4/15/2003 5/1/2011	5/1/2011 5/9/2011	FNMA POOL #0252497 6 500% 06/01/2029 DD 05/01/99 SEC ID 31371HNN4	-1,211,260 10342000610L	-1,264.56	1,211.26	-53.30				
4/15/2003 6/1/2011	6/1/2011 6/8/2011	FNMA POOL #0252497 6 500% 06/01/2029 DD 05/01/99 SEC ID 31371HNN4	-975,760 10342000610L	-1,018.70	975.76	-42.94				
9/4/2003 12/1/2010	12/1/2010 1/11/2011	FNMA POOL #0323036 6.500% 03/01/2028 DD 02/01/98 SEC ID 31374SY96	-348,750 10342000620L	-362.07	348.75	-13.32				
9/4/2003 1/1/2011	1/1/2011 1/11/2011	FNMA POOL #0323036 6 500% 03/01/2028 DD 02/01/98 SEC ID 31374SY96	-866,490 10342000620L	-899.59	866.49	-33.10				
9/4/2003 2/1/2011	2/1/2011 2/8/2011	FNMA POOL #0323036 6 500% 03/01/2028 DD 02/01/98 SEC ID 31374SY96	-445,350 10342000620L	-462.36	445.35	-17.01				
9/4/2003 3/1/2011	3/1/2011 3/8/2011	FNMA POOL #0323036 6 500% 03/01/2028 DD 02/01/98 SEC ID. 31374SY96	-198,540 10342000620L	-206.12	198.54	-7.58				
9/4/2003 4/1/2011	4/1/2011 4/8/2011	FNMA POOL #0323036 6 500% 03/01/2028 DD 02/01/98 SEC ID 31374SY96	-1,315,500 10342000620L	-1,365.75	1,315.50	-50.25				
9/4/2003 5/1/2011	5/1/2011 5/9/2011	FNMA POOL #0323036 6 500% 03/01/2028 DD 02/01/98 SEC ID 31374SY96	-3,269,550 10342000620L	-3,394.45	3,269.55	-124.90				



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Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/		Description		Shares Sold		Cost		Amount		Realized	
Reported Date	Posted Date	Description		Tax Lot ID		Base		Base		Gain/Loss	
9/4/2003	6/1/2011	FNMA POOL #0323036 6.500%		-138 960		-144 27		138 96		-5 31	
6/1/2011	6/8/2011	03/01/2028 DD 02/01/98		10342000620L							
		SEC ID 31374SY96									
8/22/2003	12/1/2010	FNMA POOL #0452850 6.500%		-266 740		-276 24		266 74		-9 50	
12/1/2010	1/11/2011	11/01/2028 DD 11/01/98		10342000630L							
		SEC ID 31380XBT8									
8/22/2003	1/1/2011	FNMA POOL #0452850 6.500%		-248 520		-257 38		248 52		-8 86	
1/1/2011	1/11/2011	11/01/2028 DD 11/01/98		10342000630L							
		SEC ID 31380XBT8									
8/22/2003	2/1/2011	FNMA POOL #0452850 6.500%		-3,911.760		-4,051 15		3,911.76		-139 39	
2/1/2011	2/8/2011	11/01/2028 DD 11/01/98		10342000630L							
		SEC ID 31380XBT8									
8/22/2003	3/1/2011	FNMA POOL #0452850 6.500%		-241.960		-250 58		241.96		-8 62	
3/1/2011	3/8/2011	11/01/2028 DD 11/01/98		10342000630L							
		SEC ID 31380XBT8									
8/22/2003	4/1/2011	FNMA POOL #0452850 6.500%		-243 520		-252 20		243 52		-8 68	
4/1/2011	4/8/2011	11/01/2028 DD 11/01/98		10342000630L							
		SEC ID 31380XBT8									
8/22/2003	5/1/2011	FNMA POOL #0452850 6.500%		-3,724.340		-3,857 05		3,724 34		-132 71	
5/1/2011	5/9/2011	11/01/2028 DD 11/01/98		10342000630L							
		SEC ID 31380XBT8									
8/22/2003	6/1/2011	FNMA POOL #0452850 6.500%		-244.900		-253 63		244 90		-8 73	
6/1/2011	6/8/2011	11/01/2028 DD 11/01/98		10342000630L							
		SEC ID 31380XBT8									
3/10/2003	12/1/2010	FNMA POOL #0535996 7.500%		-67 860		-72 38		67 86		-4 52	
12/1/2010	1/12/2011	06/01/2031 DD 05/01/01		10342000640L							
		SEC ID 31384WNNM8									
3/10/2003	1/1/2011	FNMA POOL #0535996 7.500%		-73.400		-78 29		73 40		-4 89	
1/1/2011	1/12/2011	06/01/2031 DD 05/01/01		10342000640L							
		SEC ID 31384WNNM8									
3/10/2003	2/1/2011	FNMA POOL #0535996 7.500%		-67 580		-72 08		67 58		-4 50	
2/1/2011	2/8/2011	06/01/2031 DD 05/01/01		10342000640L							
		SEC ID 31384WNNM8									
3/10/2003	3/1/2011	FNMA POOL #0535996 7.500%		-61 280		-65 36		61 28		-4 08	
3/1/2011	3/8/2011	06/01/2031 DD 05/01/01		10342000640L							
		SEC ID 31384WNNM8									



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Status: REVISED

Original Acquisition's Trade Date of Sale /				Shares Sold		Cost	Amount		Realized
Trade Date /	Reported Date	Date	Description	Tax Lot ID	Base		Base	Gain/Loss	
3/10/2003	4/1/2011	4/1/2011	FNMA POOL #0535996 7.500%	-133.190	-142.07	133.19	-8.88		
4/1/2011	4/8/2011	4/8/2011	06/01/2031 DD 05/01/01 SEC ID: 31384WNNM8	10342000640L					
3/10/2003	5/1/2011	5/1/2011	FNMA POOL #0535996 7.500%	-92.340	-98.49	92.34	-6.15		
5/1/2011	5/9/2011	5/9/2011	06/01/2031 DD 05/01/01 SEC ID: 31384WNNM8	10342000640L					
3/10/2003	6/1/2011	6/1/2011	FNMA POOL #0535996 7.500%	-113.490	-121.05	113.49	-7.56		
6/1/2011	6/8/2011	6/8/2011	06/01/2031 DD 05/01/01 SEC ID: 31384WNNM8	10342000640L					
12/16/2003	12/1/2010	12/1/2010	FNMA POOL #0545868 7.000%	-722.660	-773.81	722.66	-51.15		
12/1/2010	1/12/2011	1/12/2011	08/01/2032 DD 08/01/02 SEC ID: 31385JMR6	10342000650L					
12/16/2003	1/1/2011	1/1/2011	FNMA POOL #0545868 7.000%	-103.970	-111.33	103.97	-7.36		
1/1/2011	1/12/2011	1/12/2011	08/01/2032 DD 08/01/02 SEC ID: 31385JMR6	10342000650L					
12/16/2003	2/1/2011	2/1/2011	FNMA POOL #0545868 7.000%	-65.460	-70.09	65.46	-4.63		
2/1/2011	2/8/2011	2/8/2011	08/01/2032 DD 08/01/02 SEC ID: 31385JMR6	10342000650L					
12/16/2003	3/1/2011	3/1/2011	FNMA POOL #0545868 7.000%	-63.780	-68.29	63.78	-4.51		
3/1/2011	3/8/2011	3/8/2011	08/01/2032 DD 08/01/02 SEC ID: 31385JMR6	10342000650L					
12/16/2003	4/1/2011	4/1/2011	FNMA POOL #0545868 7.000%	-220.740	-236.37	220.74	-15.63		
4/1/2011	4/8/2011	4/8/2011	08/01/2032 DD 08/01/02 SEC ID: 31385JMR6	10342000650L					
12/16/2003	5/1/2011	5/1/2011	FNMA POOL #0545868 7.000%	-60.040	-64.29	60.04	-4.25		
5/1/2011	5/9/2011	5/9/2011	08/01/2032 DD 08/01/02 SEC ID: 31385JMR6	10342000650L					
12/16/2003	6/1/2011	6/1/2011	FNMA POOL #0545868 7.000%	-317.910	-340.41	317.91	-22.50		
6/1/2011	6/8/2011	6/8/2011	08/01/2032 DD 08/01/02 SEC ID: 31385JMR6	10342000650L					
3/5/2004	12/1/2010	12/1/2010	FNMA POOL #0555000 6.000%	-2,537.570	-2,660.78	2,537.57	-123.21		
12/1/2010	1/12/2011	1/12/2011	10/01/2032 DD 10/01/02 SEC ID: 31385WRV3	10342000660L					
3/5/2004	1/1/2011	1/1/2011	FNMA POOL #0555000 6.000%	-1,564.120	-1,640.07	1,564.12	-75.95		
1/1/2011	1/12/2011	1/12/2011	10/01/2032 DD 10/01/02 SEC ID: 31385WRV3	10342000660L					



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Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date		Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
3/5/2004	2/1/2011		FNMA POOL #0555000 6.000%	-2,806 070	-2,942 32	2,806 07	-136 25
2/1/2011	2/8/2011		10/01/2032 DD 10/01/02	10342000660L			
			SEC ID: 31385WRV3				
3/5/2004	3/1/2011		FNMA POOL #0555000 6.000%	-1,740 750	-1,825 27	1,740 75	-84 52
3/1/2011	3/8/2011		10/01/2032 DD 10/01/02	10342000660L			
			SEC ID: 31385WRV3				
3/5/2004	4/1/2011		FNMA POOL #0555000 6.000%	-2,151 160	-2,255.61	2,151 16	-104 45
4/1/2011	4/8/2011		10/01/2032 DD 10/01/02	10342000660L			
			SEC ID: 31385WRV3				
3/5/2004	5/1/2011		FNMA POOL #0555000 6.000%	-952.350	-998.59	952.35	-46 24
5/1/2011	5/9/2011		10/01/2032 DD 10/01/02	10342000660L			
			SEC ID: 31385WRV3				
3/5/2004	6/1/2011		FNMA POOL #0555000 6.000%	-743.850	-779 97	743 85	-36 12
6/1/2011	6/8/2011		10/01/2032 DD 10/01/02	10342000660L			
			SEC ID: 31385WRV3				
10/21/2004	12/1/2010		FNMA POOL #0613025 6.500%	-3,664.610	-3,874 29	3,664 61	-209 68
12/1/2010	1/12/2011		07/01/2031 DD 10/01/01	10342000670L			
			SEC ID: 31388SA21				
10/21/2004	1/1/2011		FNMA POOL #0613025 6.500%	-283 030	-299 22	283 03	-16 19
1/1/2011	1/12/2011		07/01/2031 DD 10/01/01	10342000670L			
			SEC ID: 31388SA21				
10/21/2004	2/1/2011		FNMA POOL #0613025 6.500%	-615 690	-650 92	615 69	-35.23
2/1/2011	2/8/2011		07/01/2031 DD 10/01/01	10342000670L			
			SEC ID: 31388SA21				
10/21/2004	3/1/2011		FNMA POOL #0613025 6.500%	-296 530	-313 50	296 53	-16 97
3/1/2011	3/8/2011		07/01/2031 DD 10/01/01	10342000670L			
			SEC ID: 31388SA21				
10/21/2004	4/1/2011		FNMA POOL #0613025 6.500%	-1,057 620	-1,118 13	1,057 62	-60 51
4/1/2011	4/8/2011		07/01/2031 DD 10/01/01	10342000670L			
			SEC ID: 31388SA21				
10/21/2004	5/1/2011		FNMA POOL #0613025 6.500%	-1,253.580	-1,325 31	1,253 58	-71 73
5/1/2011	5/9/2011		07/01/2031 DD 10/01/01	10342000670L			
			SEC ID: 31388SA21				
10/21/2004	6/1/2011		FNMA POOL #0613025 6.500%	-304 270	-321 68	304 27	-17 41
6/1/2011	6/8/2011		07/01/2031 DD 10/01/01	10342000670L			
			SEC ID: 31388SA21				



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Original Acquisition's Trade Date of Sale /				Shares Sold		Cost		Amount		Realized	
Trade Date /	Posted	Date	Description	Tax Lot ID	Base	Base	Base	Base	Base	Gain/Loss	Base
7/31/2007	12/1/2010	12/1/2010	FHLMC MULTICLASS MTG R009 AJ	-3,340.980	-3,372.05	3,340.98				-31.07	
12/1/2010	1/12/2011	1/12/2011	5.750% 12/15/2018 DD 10/01/06 SEC ID 31397BMQ1	10342000680L							
7/31/2007	1/1/2011	1/1/2011	FHLMC MULTICLASS MTG R009 AJ	-2,566.500	-2,590.37	2,566.50				-23.87	
1/1/2011	1/12/2011	1/12/2011	5.750% 12/15/2018 DD 10/01/06 SEC ID 31397BMQ1	10342000680L							
7/31/2007	2/1/2011	2/1/2011	FHLMC MULTICLASS MTG R009 AJ	-2,790.440	-2,816.39	2,790.44				-25.95	
2/1/2011	2/8/2011	2/8/2011	5.750% 12/15/2018 DD 10/01/06 SEC ID 31397BMQ1	10342000680L							
7/31/2007	3/1/2011	3/1/2011	FHLMC MULTICLASS MTG R009 AJ	-2,275.850	-2,297.02	2,275.85				-21.17	
3/1/2011	3/8/2011	3/8/2011	5.750% 12/15/2018 DD 10/01/06 SEC ID 31397BMQ1	10342000680L							
7/31/2007	4/1/2011	4/1/2011	FHLMC MULTICLASS MTG R009 AJ	-1,992.530	-2,011.06	1,992.53				-18.53	
4/1/2011	4/8/2011	4/8/2011	5.750% 12/15/2018 DD 10/01/06 SEC ID 31397BMQ1	10342000680L							
7/31/2007	5/1/2011	5/1/2011	FHLMC MULTICLASS MTG R009 AJ	-1,647.850	-1,663.18	1,647.85				-15.33	
5/1/2011	5/9/2011	5/9/2011	5.750% 12/15/2018 DD 10/01/06 SEC ID 31397BMQ1	10342000680L							
7/31/2007	6/1/2011	6/1/2011	FHLMC MULTICLASS MTG R009 AJ	-1,411.430	-1,424.56	1,411.43				-13.13	
6/1/2011	6/8/2011	6/8/2011	5.750% 12/15/2018 DD 10/01/06 SEC ID 31397BMQ1	10342000680L							
11/20/2007	12/1/2010	12/1/2010	FHLMC MULTICLASS MTG R012 AB	-4,637.000	-4,658.02	4,637.00				-21.02	
12/1/2010	1/12/2011	1/12/2011	5.500% 12/15/2020 DD 05/01/07 SEC ID 31397GV31	10342000690L							
11/20/2007	1/1/2011	1/1/2011	FHLMC MULTICLASS MTG R012 AB	-4,044.190	-4,062.52	4,044.19				-18.33	
1/1/2011	1/12/2011	1/12/2011	5.500% 12/15/2020 DD 05/01/07 SEC ID 31397GV31	10342000690L							
11/20/2007	2/1/2011	2/1/2011	FHLMC MULTICLASS MTG R012 AB	-3,000.540	-3,014.14	3,000.54				-13.60	
2/1/2011	2/8/2011	2/8/2011	5.500% 12/15/2020 DD 05/01/07 SEC ID 31397GV31	10342000690L							
11/20/2007	3/1/2011	3/1/2011	FHLMC MULTICLASS MTG R012 AB	-2,848.940	-2,861.85	2,848.94				-12.91	
3/1/2011	3/8/2011	3/8/2011	5.500% 12/15/2020 DD 05/01/07 SEC ID 31397GV31	10342000690L							
11/20/2007	4/1/2011	4/1/2011	FHLMC MULTICLASS MTG R012 AB	-2,238.740	-2,248.89	2,238.74				-10.15	
4/1/2011	4/8/2011	4/8/2011	5.500% 12/15/2020 DD 05/01/07 SEC ID 31397GV31	10342000690L							



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Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date				Posted Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
11/20/2007	5/1/2011	5/1/2011			FHLMC MULTICLASS MTG R012 AB	-1,837 990	-1,846 32	1,837 99	-8 33
5/1/2011	5/9/2011	5/9/2011			5.500% 12/15/2020 DD 05/01/07 SEC ID: 31397GV31	10342000690L			
11/20/2007	6/1/2011	6/1/2011			FHLMC MULTICLASS MTG R012 AB	-1,804.000	-1,812.18	1,804 00	-8 18
6/1/2011	6/8/2011	6/8/2011			5 500% 12/15/2020 DD 05/01/07 SEC ID: 31397GV31	10342000690L			
7/13/2007	12/1/2010	12/1/2010			FHLMC MULTICLASS MTG 3347 AK	-613 830	-589 16	613 83	24 67
12/1/2010	1/11/2011	1/11/2011			5 000% 07/15/2037 DD 07/01/07 SEC ID: 31397K2E0	10342001000L			
7/13/2007	1/1/2011	1/1/2011			FHLMC MULTICLASS MTG 3347 AK	-614.020	-589 34	614.02	24 68
1/1/2011	1/11/2011	1/11/2011			5 000% 07/15/2037 DD 07/01/07 SEC ID: 31397K2E0	10342001000L			
7/13/2007	1/12/2011	1/12/2011			FHLMC MULTICLASS MTG 3347 AK	-75,816 020	-72,768 69	80,886 23	8,117 54
1/12/2011	1/12/2011	1/12/2011			5 000% 07/15/2037 DD 07/01/07 SEC ID: 31397K2E0	10342001000L			
5/20/2005	12/1/2010	12/1/2010			FNMA POOL #0735565 6 500% 12/01/2033 DD 05/01/05	-446 850	-465 50	446.85	-18 65
12/1/2010	1/12/2011	1/12/2011			SEC ID: 31402RFE4	10342000710L			
5/20/2005	1/1/2011	1/1/2011			FNMA POOL #0735565 6 500% 12/01/2033 DD 05/01/05	-244 800	-255 02	244 80	-10 22
1/1/2011	1/12/2011	1/12/2011			SEC ID: 31402RFE4	10342000710L			
5/20/2005	2/1/2011	2/1/2011			FNMA POOL #0735565 6.500% 12/01/2033 DD 05/01/05	-534 100	-556 39	534 10	-22.29
2/1/2011	2/8/2011	2/8/2011			SEC ID: 31402RFE4	10342000710L			
5/20/2005	3/1/2011	3/1/2011			FNMA POOL #0735565 6 500% 12/01/2033 DD 05/01/05	-906 230	-944 05	906 23	-37 82
3/1/2011	3/8/2011	3/8/2011			SEC ID: 31402RFE4	10342000710L			
5/20/2005	4/1/2011	4/1/2011			FNMA POOL #0735565 6 500% 12/01/2033 DD 05/01/05	-1,566 210	-1,631 58	1,566 21	-65 37
4/1/2011	4/8/2011	4/8/2011			SEC ID: 31402RFE4	10342000710L			
5/20/2005	5/1/2011	5/1/2011			FNMA POOL #0735565 6.500% 12/01/2033 DD 05/01/05	-1,405.380	-1,464 04	1,405 38	-58.66
5/1/2011	5/9/2011	5/9/2011			SEC ID: 31402RFE4	10342000710L			
5/20/2005	6/1/2011	6/1/2011			FNMA POOL #0735565 6 500% 12/01/2033 DD 05/01/05	-180 680	-188 22	180 68	-7 54
6/1/2011	6/8/2011	6/8/2011			SEC ID: 31402RFE4	10342000710L			



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Reported Date	Date	Date	Date					
7/9/2004 12/1/2010	12/1/2010 1/12/2011			FNMA POOL #0788359 6.500% 10/01/2033 DD 06/01/04 SEC ID: 31405FZY1	-4,474.670 10342000720L	-4,681.88	4,474.67	-207.21
7/9/2004 1/1/2011	1/1/2011 1/12/2011			FNMA POOL #0788359 6.500% 10/01/2033 DD 06/01/04 SEC ID: 31405FZY1	-2,403.040 10342000720L	-2,514.32	2,403.04	-111.28
7/9/2004 2/1/2011	2/1/2011 2/8/2011			FNMA POOL #0788359 6.500% 10/01/2033 DD 06/01/04 SEC ID: 31405FZY1	-3,296.550 10342000720L	-3,449.20	3,296.55	-152.65
7/9/2004 3/1/2011	3/1/2011 3/8/2011			FNMA POOL #0788359 6.500% 10/01/2033 DD 06/01/04 SEC ID: 31405FZY1	-287.550 10342000720L	-300.87	287.55	-13.32
7/9/2004 4/1/2011	4/1/2011 4/8/2011			FNMA POOL #0788359 6.500% 10/01/2033 DD 06/01/04 SEC ID: 31405FZY1	-287.410 10342000720L	-300.72	287.41	-13.31
7/9/2004 5/1/2011	5/1/2011 5/9/2011			FNMA POOL #0788359 6.500% 10/01/2033 DD 06/01/04 SEC ID: 31405FZY1	-3,291.470 10342000720L	-3,443.89	3,291.47	-152.42
7/9/2004 6/1/2011	6/1/2011 6/8/2011			FNMA POOL #0788359 6.500% 10/01/2033 DD 06/01/04 SEC ID: 31405FZY1	-1,017.460 10342000720L	-1,064.57	1,017.46	-47.11
11/7/2005 12/1/2010	12/1/2010 1/12/2011			FNMA POOL #0826813 6.000% 08/01/2035 DD 07/01/05 SEC ID: 31407CSA6	-56.740 10342000730L	-57.01	56.74	-0.27
11/7/2005 1/1/2011	1/1/2011 1/12/2011			FNMA POOL #0826813 6.000% 08/01/2035 DD 07/01/05 SEC ID: 31407CSA6	-54.770 10342000730L	-55.03	54.77	-0.26
11/7/2005 2/1/2011	2/1/2011 2/8/2011			FNMA POOL #0826813 6.000% 08/01/2035 DD 07/01/05 SEC ID: 31407CSA6	-55.460 10342000730L	-55.72	55.46	-0.26
11/7/2005 3/1/2011	3/1/2011 3/8/2011			FNMA POOL #0826813 6.000% 08/01/2035 DD 07/01/05 SEC ID: 31407CSA6	-53.970 10342000730L	-54.22	53.97	-0.25
11/7/2005 4/1/2011	4/1/2011 4/8/2011			FNMA POOL #0826813 6.000% 08/01/2035 DD 07/01/05 SEC ID: 31407CSA6	-2,091.770 10342000730L	-2,101.59	2,091.77	-9.82



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11/7/2005	5/1/2011	FNMA POOL #0826813 6.000%	-52 610	-52 86	52 61	-0 25
5/1/2011	5/9/2011	08/01/2035 DD 07/01/05 SEC ID 31407CSA6	10342000730L			
11/7/2005	6/1/2011	FNMA POOL #0826813 6.000%	-48 800	-49 03	48 80	-0 23
6/1/2011	6/8/2011	08/01/2035 DD 07/01/05 SEC ID 31407CSA6	10342000730L			
11/7/2005	12/1/2010	FNMA POOL #0840167 5.500%	-2,916 310	-2,863 27	2,916 31	53.04
12/1/2010	1/12/2011	10/01/2035 DD 10/01/05 SEC ID 31407TMQ0	10342000740L			
11/7/2005	1/1/2011	FNMA POOL #0840167 5.500%	-54 220	-53 23	54 22	0 99
1/1/2011	1/12/2011	10/01/2035 DD 10/01/05 SEC ID 31407TMQ0	10342000740L			
11/7/2005	2/1/2011	FNMA POOL #0840167 5.500%	-70 060	-68 79	70 06	1 27
2/1/2011	2/8/2011	10/01/2035 DD 10/01/05 SEC ID 31407TMQ0	10342000740L			
11/7/2005	3/1/2011	FNMA POOL #0840167 5.500%	-54 900	-53 90	54 90	1 00
3/1/2011	3/8/2011	10/01/2035 DD 10/01/05 SEC ID 31407TMQ0	10342000740L			
11/7/2005	4/1/2011	FNMA POOL #0840167 5.500%	-55 350	-54 34	55 35	1 01
4/1/2011	4/8/2011	10/01/2035 DD 10/01/05 SEC ID 31407TMQ0	10342000740L			
11/7/2005	5/1/2011	FNMA POOL #0840167 5.500%	-55 520	-54 51	55 52	1 01
5/1/2011	5/9/2011	10/01/2035 DD 10/01/05 SEC ID 31407TMQ0	10342000740L			
11/7/2005	6/1/2011	FNMA POOL #0840167 5.500%	-55 860	-54 84	55 86	1 02
6/1/2011	6/8/2011	10/01/2035 DD 10/01/05 SEC ID 31407TMQ0	10342000740L			
11/7/2005	12/1/2010	FNMA POOL #0840231 5.500%	-3,536 060	-3,465 91	3,536 06	70 15
12/1/2010	1/12/2011	10/01/2035 DD 10/01/05 SEC ID 31407TPQ7	10342000750L			
11/7/2005	1/1/2011	FNMA POOL #0840231 5.500%	-43 560	-42 70	43 56	0 86
1/1/2011	1/12/2011	10/01/2035 DD 10/01/05 SEC ID 31407TPQ7	10342000750L			
11/7/2005	2/1/2011	FNMA POOL #0840231 5.500%	-43 800	-42 93	43 80	0 87
2/1/2011	2/8/2011	10/01/2035 DD 10/01/05 SEC ID 31407TPQ7	10342000750L			



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Trade Date/ Reported Date	Posted Date	Description	Tax Lot ID	Base	Base	Base	Gain/Loss Base
11/7/2005	3/1/2011	FNMA POOL #0840231 5 500%	-44 020	-43 15	44 02	0 87	
3/1/2011	3/8/2011	10/01/2035 DD 10/01/05 SEC ID 31407TPQ7	10342000750L				
11/7/2005	4/1/2011	FNMA POOL #0840231 5 500%	-44 320	-43 44	44 32	0 88	
4/1/2011	4/8/2011	10/01/2035 DD 10/01/05 SEC ID 31407TPQ7	10342000750L				
11/7/2005	5/1/2011	FNMA POOL #0840231 5 500%	-44 490	-43 61	44 49	0 88	
5/1/2011	5/9/2011	10/01/2035 DD 10/01/05 SEC ID 31407TPQ7	10342000750L				
11/7/2005	6/1/2011	FNMA POOL #0840231 5 500%	-44 790	-43 90	44 79	0 89	
6/1/2011	6/8/2011	10/01/2035 DD 10/01/05 SEC ID 31407TPQ7	10342000750L				
1/24/2006	12/1/2010	FNMA POOL #0844610 6 000%	-827 870	-833 66	827 87	-5 79	
12/1/2010	1/11/2011	12/01/2035 DD 11/01/05 SEC ID 31407YKX6	10357000430A				
1/24/2006	1/1/2011	FNMA POOL #0844610 6 000%	-1,409 640	-1,419 50	1,409 64	-9 86	
1/1/2011	1/11/2011	12/01/2035 DD 11/01/05 SEC ID 31407YKX6	10357000430A				
1/24/2006	2/1/2011	FNMA POOL #0844610 6 000%	-2,130 280	-2,145 17	2,130 28	-14 89	
2/1/2011	2/8/2011	12/01/2035 DD 11/01/05 SEC ID 31407YKX6	10357000430A				
1/24/2006	3/1/2011	FNMA POOL #0844610 6 000%	-788 147	-793 66	788 16	-5 50	
3/1/2011	3/25/2011	12/01/2035 DD 11/01/05 SEC ID 31407YKX6	10357000430A				
1/24/2006	2/23/2011	FNMA POOL #0844610 6 000%	-48,760 140	-49,101 06	53,346 64	4,245 58	
2/23/2011	3/7/2011	12/01/2035 DD 11/01/05 SEC ID 31407YKX6	10357000430A				
1/24/2006	12/1/2010	FNMA POOL #0844777 6 000%	-608 010	-593 25	608 01	14 76	
12/1/2010	1/11/2011	12/01/2035 DD 11/01/05 SEC ID 31407YQ69	10342001090L				
1/24/2006	1/1/2011	FNMA POOL #0844777 6 000%	-1,476 030	-1,440 20	1,476 03	35 83	
1/1/2011	1/11/2011	12/01/2035 DD 11/01/05 SEC ID 31407YQ69	10342001090L				
1/24/2006	2/1/2011	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09	
2/1/2011	2/8/2011	12/01/2035 DD 11/01/05 SEC ID 31407YQ69	10342001090L				



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1/24/2006	3/1/2011	FNMA POOL #0844777 6 000%	-1,009 963	-985.45	1,009.97	24 52
3/1/2011	3/25/2011	12/01/2035 DD 11/01/05	10342001090L			
		SEC ID: 31407YQ69				
1/24/2006	2/23/2011	FNMA POOL #0844777 6 000%	-32,148.620	-31,368 27	35,333 35	3,965 08
2/23/2011	3/7/2011	12/01/2035 DD 11/01/05	10342001090L			
		SEC ID: 31407YQ69				
3/7/2008	12/1/2010	FNMA POOL #0955770 6 000%	-2,586 180	-2,610 32	2,586 18	-24 14
12/1/2010	1/12/2011	10/01/2037 DD 10/01/07	10342000760L			
		SEC ID: 31413UJP5				
3/7/2008	1/1/2011	FNMA POOL #0955770 6 000%	-2,279 230	-2,300 51	2,279.23	-21 28
1/1/2011	1/12/2011	10/01/2037 DD 10/01/07	10342000760L			
		SEC ID: 31413UJP5				
3/7/2008	2/1/2011	FNMA POOL #0955770 6 000%	-2,495 050	-2,518 34	2,495 05	-23 29
2/1/2011	2/8/2011	10/01/2037 DD 10/01/07	10342000760L			
		SEC ID: 31413UJP5				
3/7/2008	3/1/2011	FNMA POOL #0955770 6 000%	-1,890 610	-1,908 26	1,890 61	-17 65
3/1/2011	3/8/2011	10/01/2037 DD 10/01/07	10342000760L			
		SEC ID: 31413UJP5				
3/7/2008	4/1/2011	FNMA POOL #0955770 6 000%	-2,223 450	-2,244 20	2,223 45	-20 75
4/1/2011	4/8/2011	10/01/2037 DD 10/01/07	10342000760L			
		SEC ID: 31413UJP5				
3/7/2008	5/1/2011	FNMA POOL #0955770 6 000%	-1,647 350	-1,662 73	1,647 35	-15 38
5/1/2011	5/9/2011	10/01/2037 DD 10/01/07	10342000760L			
		SEC ID: 31413UJP5				
3/7/2008	6/1/2011	FNMA POOL #0955770 6 000%	-1,295 990	-1,308 09	1,295 99	-12 1
6/1/2011	6/8/2011	10/01/2037 DD 10/01/07	10342000760L			
		SEC ID: 31413UJP5				
12/23/2008	12/1/2010	FNMA POOL #0995346 6 500%	-2,290 950	-2,363 26	2,290 95	-72 31
12/1/2010	1/11/2011	09/01/2036 DD 01/01/09	10357000530A			
		SEC ID: 31416BWF1				
12/23/2008	1/1/2011	FNMA POOL #0995346 6 500%	-1,599 030	-1,649.50	1,599 03	-50 47
1/1/2011	1/10/2011	09/01/2036 DD 01/01/09	10357000530A			
		SEC ID: 31416BWF1				
12/23/2008	2/1/2011	FNMA POOL #0995346 6 500%	-1,145.230	-1,181.38	1,145 23	-36 15
2/1/2011	2/8/2011	09/01/2036 DD 01/01/09	10357000530A			
		SEC ID: 31416BWF1				



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12/23/2008	3/1/2011	FNMA POOL #0995346 6 500%	-666.530	-687.57	666.53	-21.04
3/1/2011	3/8/2011	09/01/2036 DD 01/01/09 SEC ID: 31416BWF1	10357000530A			
12/23/2008	4/1/2011	FNMA POOL #0995346 6 500%	-1,098.720	-1,133.40	1,098.72	-34.68
4/1/2011	4/14/2011	09/01/2036 DD 01/01/09 SEC ID 31416BWF1	10357000530A			
12/23/2008	3/30/2011	FNMA POOL #0995346 6 500%	-63,504.910	-65,509.37	71,482.72	5,973.35
3/30/2011	4/13/2011	09/01/2036 DD 01/01/09 SEC ID 31416BWF1	10357000530A			
1/30/2009	5/3/2011	FRANKLIN RESOURCES INC	-400.000	-19,522.76	50,980.02	31,457.26
5/3/2011	5/4/2011	SEC ID: 354613101	10342001160L			
9/4/2003	12/1/2010	GNMA POOL #0592626 6 000%	-216.930	-221.61	216.93	-4.68
12/1/2010	1/12/2011	04/15/2033 DD 04/01/03 SEC ID. 36201TLF2	10342000810L			
9/4/2003	1/1/2011	GNMA POOL #0592626 6.000%	-93.080	-95.09	93.08	-2.01
1/1/2011	1/12/2011	04/15/2033 DD 04/01/03 SEC ID. 36201TLF2	10342000810L			
9/4/2003	2/1/2011	GNMA POOL #0592626 6 000%	-94.140	-96.17	94.14	-2.03
2/1/2011	2/8/2011	04/15/2033 DD 04/01/03 SEC ID 36201TLF2	10342000810L			
9/4/2003	3/1/2011	GNMA POOL #0592626 6 000%	-2,394.030	-2,445.66	2,394.03	-51.63
3/1/2011	3/8/2011	04/15/2033 DD 04/01/03 SEC ID. 36201TLF2	10342000810L			
9/4/2003	4/1/2011	GNMA POOL #0592626 6 000%	-87.740	-89.63	87.74	-1.89
4/1/2011	4/8/2011	04/15/2033 DD 04/01/03 SEC ID 36201TLF2	10342000810L			
9/4/2003	5/1/2011	GNMA POOL #0592626 6.000%	-88.930	-90.85	88.93	-1.92
5/1/2011	5/9/2011	04/15/2033 DD 04/01/03 SEC ID 36201TLF2	10342000810L			
9/4/2003	6/1/2011	GNMA POOL #0592626 6 000%	-88.350	-90.26	88.35	-1.91
6/1/2011	6/8/2011	04/15/2033 DD 04/01/03 SEC ID 36201TLF2	10342000810L			
3/10/2003	12/1/2010	GNMA POOL #0485393 7.000%	-1.060	-1.13	1.06	-0.07
12/1/2010	1/12/2011	04/15/2031 DD 04/01/01 SEC ID: 36209YGA0	10342000820L			
3/10/2003	1/1/2011	GNMA POOL #0485393 7 000%	-1.060	-1.13	1.06	-0.07
1/1/2011	1/12/2011	04/15/2031 DD 04/01/01 SEC ID 36209YGA0	10342000820L			



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3/10/2003	2/1/2011		GNMA POOL #0485393 7 000%				
2/1/2011	2/8/2011		04/15/2031 DD 04/01/01	-1.080 10342000820L	-1 15	1 08	-0 07
			SEC ID. 36209YGA0				
3/10/2003	3/1/2011		GNMA POOL #0485393 7 000%				
3/1/2011	3/8/2011		04/15/2031 DD 04/01/01	-1.120 10342000820L	-1 19	1.12	-0 07
			SEC ID. 36209YGA0				
3/10/2003	4/1/2011		GNMA POOL #0485393 7.000%				
4/1/2011	4/8/2011		04/15/2031 DD 04/01/01	-1 160 10342000820L	-1 23	1 16	-0 07
			SEC ID. 36209YGA0				
3/10/2003	5/1/2011		GNMA POOL #0485393 7.000%				
5/1/2011	5/9/2011		04/15/2031 DD 04/01/01	-115 970 10342000820L	-123 32	115 97	-7.35
			SEC ID. 36209YGA0				
3/10/2003	6/1/2011		GNMA POOL #0485393 7 000%				
6/1/2011	6/8/2011		04/15/2031 DD 04/01/01	-0 800 10342000820L	-0 85	0 80	-0 05
			SEC ID. 36209YGA0				
3/10/2003	12/1/2010		GNMA POOL #0511772 8 000%				
12/1/2010	1/12/2011		11/15/2030 DD 11/01/00	-1.020 10342000830L	-1 11	1 02	-0 09
			SEC ID. 36211FQZ1				
3/10/2003	1/1/2011		GNMA POOL #0511772 8 000%				
1/1/2011	1/12/2011		11/15/2030 DD 11/01/00	-1 030 10342000830L	-1 12	1 03	-0.09
			SEC ID. 36211FQZ1				
3/10/2003	2/1/2011		GNMA POOL #0511772 8 000%				
2/1/2011	2/8/2011		11/15/2030 DD 11/01/00	-1 040 10342000830L	-1 13	1 04	-0 09
			SEC ID. 36211FQZ1				
3/10/2003	3/1/2011		GNMA POOL #0511772 8 000%				
3/1/2011	3/8/2011		11/15/2030 DD 11/01/00	-1 160 10342000830L	-1 26	1.16	-0 10
			SEC ID. 36211FQZ1				
3/10/2003	4/1/2011		GNMA POOL #0511772 8 000%				
4/1/2011	4/8/2011		11/15/2030 DD 11/01/00	-1 190 10342000830L	-1 29	1 19	-0 10
			SEC ID. 36211FQZ1				
3/10/2003	5/1/2011		GNMA POOL #0511772 8 000%				
5/1/2011	5/9/2011		11/15/2030 DD 11/01/00	-1 170 10342000830L	-1 27	1 17	-0 10
			SEC ID. 36211FQZ1				
3/10/2003	6/1/2011		GNMA POOL #0511772 8 000%				
6/1/2011	6/8/2011		11/15/2030 DD 11/01/00	-1.210 10342000830L	-1 31	1 21	-0 10
			SEC ID. 36211FQZ1				



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3/10/2003	12/1/2010			GNMA POOL #0530229 7 500%	-5 990	-6 41	5 99	-0 42
12/1/2010	1/12/2011			01/15/2031 DD 01/01/01 SEC ID: 36212DA66	10342000840L			
3/10/2003	1/1/2011			GNMA POOL #0530229 7 500%	-6 350	-6 80	6 35	-0 45
1/1/2011	1/12/2011			01/15/2031 DD 01/01/01 SEC ID: 36212DA66	10342000840L			
3/10/2003	2/1/2011			GNMA POOL #0530229 7 500%	-6 390	-6 84	6 39	-0 45
2/1/2011	2/8/2011			01/15/2031 DD 01/01/01 SEC ID: 36212DA66	10342000840L			
3/10/2003	3/1/2011			GNMA POOL #0530229 7 500%	-6 430	-6 88	6 43	-0 45
3/1/2011	3/8/2011			01/15/2031 DD 01/01/01 SEC ID: 36212DA66	10342000840L			
3/10/2003	4/1/2011			GNMA POOL #0530229 7 500%	-6 480	-6 93	6 48	-0 45
4/1/2011	4/8/2011			01/15/2031 DD 01/01/01 SEC ID: 36212DA66	10342000840L			
3/10/2003	5/1/2011			GNMA POOL #0530229 7 500%	-6 380	-6 83	6 38	-0 45
5/1/2011	5/9/2011			01/15/2031 DD 01/01/01 SEC ID: 36212DA66	10342000840L			
3/10/2003	6/1/2011			GNMA POOL #0530229 7 500%	-6 420	-6 87	6 42	-0 45
6/1/2011	6/8/2011			01/15/2031 DD 01/01/01 SEC ID: 36212DA66	10342000840L			
3/10/2003	12/1/2010			GNMA POOL #0550475 7 000%	-3 450	-3 67	3 45	-0 22
12/1/2010	1/12/2011			05/15/2031 DD 05/01/01 SEC ID: 36213CQ45	10342000850L			
3/10/2003	1/1/2011			GNMA POOL #0550475 7 000%	-3 470	-3 69	3 47	-0 22
1/1/2011	1/12/2011			05/15/2031 DD 05/01/01 SEC ID: 36213CQ45	10342000850L			
3/10/2003	2/1/2011			GNMA POOL #0550475 7 000%	-3 490	-3 71	3 49	-0 22
2/1/2011	2/8/2011			05/15/2031 DD 05/01/01 SEC ID: 36213CQ45	10342000850L			
3/10/2003	3/1/2011			GNMA POOL #0550475 7 000%	-3 520	-3 74	3 52	-0 22
3/1/2011	3/8/2011			05/15/2031 DD 05/01/01 SEC ID: 36213CQ45	10342000850L			
3/10/2003	4/1/2011			GNMA POOL #0550475 7 000%	-3 540	-3 76	3 54	-0 22
4/1/2011	4/8/2011			05/15/2031 DD 05/01/01 SEC ID: 36213CQ45	10342000850L			



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3/10/2003	5/1/2011	GNMA POOL #0550475 7 000%	-3 560	-3 78	3 56	-0 22
5/1/2011	5/9/2011	05/15/2031 DD 05/01/01 SEC ID: 36213CQ45	10342000850L			
3/10/2003	6/1/2011	GNMA POOL #0550475 7 000%	-3 580	-3 81	3 58	-0 23
6/1/2011	6/8/2011	05/15/2031 DD 05/01/01 SEC ID: 36213CQ45	10342000850L			
3/10/2003	12/1/2010	GNMA POOL #0561599 7.000%	-25 280	-26 87	25 28	-1 59
12/1/2010	1/12/2011	09/15/2031 DD 09/01/01 SEC ID: 36213Q3G2	10342000860L			
3/10/2003	1/1/2011	GNMA POOL #0561599 7 000%	-26 000	-27 64	26 00	-1 64
1/1/2011	1/12/2011	09/15/2031 DD 09/01/01 SEC ID: 36213Q3G2	10342000860L			
3/10/2003	2/1/2011	GNMA POOL #0561599 7 000%	-25 150	-26 74	25 15	-1 59
2/1/2011	2/8/2011	09/15/2031 DD 09/01/01 SEC ID: 36213Q3G2	10342000860L			
3/10/2003	3/1/2011	GNMA POOL #0561599 7 000%	-27 190	-28 90	27 19	-1 71
3/1/2011	3/8/2011	09/15/2031 DD 09/01/01 SEC ID: 36213Q3G2	10342000860L			
3/10/2003	4/1/2011	GNMA POOL #0561599 7.000%	-786 020	-835 58	786 02	-49 56
4/1/2011	4/8/2011	09/15/2031 DD 09/01/01 SEC ID: 36213Q3G2	10342000860L			
3/10/2003	5/1/2011	GNMA POOL #0561599 7 000%	-492 070	-523 10	492 07	-31 03
5/1/2011	5/9/2011	09/15/2031 DD 09/01/01 SEC ID: 36213Q3G2	10342000860L			
3/10/2003	6/1/2011	GNMA POOL #0561599 7.000%	-22 550	-23 97	22 55	-1 42
6/1/2011	6/8/2011	09/15/2031 DD 09/01/01 SEC ID: 36213Q3G2	10342000860L			
3/10/2003	12/1/2010	GNMA POOL #0564706 7 000%	-2 580	-2 74	2 58	-0 16
12/1/2010	1/12/2011	07/15/2031 DD 07/01/01 SEC ID: 36213UKT6	10342000870L			
3/10/2003	1/1/2011	GNMA POOL #0564706 7.000%	-3 810	-4 05	3 81	-0 24
1/1/2011	1/12/2011	07/15/2031 DD 07/01/01 SEC ID: 36213UKT6	10342000870L			
3/10/2003	2/1/2011	GNMA POOL #0564706 7.000%	-2 670	-2 84	2 67	-0 17
2/1/2011	2/8/2011	07/15/2031 DD 07/01/01 SEC ID: 36213UKT6	10342000870L			



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3/10/2003		3/1/2011	GNMA POOL #0564706 7 000%				
3/1/2011		3/8/2011	07/15/2031 DD 07/01/01	-2.640	-2 81	2 64	-0 17
			SEC ID: 36213UKT6	10342000870L			
3/10/2003		4/1/2011	GNMA POOL #0564706 7 000%				
4/1/2011		4/8/2011	07/15/2031 DD 07/01/01	-2.650	-2 82	2 65	-0 17
			SEC ID: 36213UKT6	10342000870L			
3/10/2003		5/1/2011	GNMA POOL #0564706 7 000%				
5/1/2011		5/9/2011	07/15/2031 DD 07/01/01	-3 000	-3 19	3 00	-0 19
			SEC ID: 36213UKT6	10342000870L			
3/10/2003		6/1/2011	GNMA POOL #0564706 7.000%				
6/1/2011		6/8/2011	07/15/2031 DD 07/01/01	-2.700	-2 87	2 70	-0 17
			SEC ID: 36213UKT6	10342000870L			
4/30/2003		12/1/2010	GNMA POOL #0781210 6.500%				
12/1/2010		12/10/2010	09/15/2029 DD 10/01/00	-984.700	-1,037.94	984 70	-53 24
			SEC ID: 36225BKX5	10342000880L			
4/30/2003		1/1/2011	GNMA POOL #0781210 6 500%				
1/1/2011		1/12/2011	09/15/2029 DD 10/01/00	-1,263 320	-1,331.62	1,263 32	-68 30
			SEC ID: 36225BKX5	10342000880L			
4/30/2003		2/1/2011	GNMA POOL #0781210 6 500%				
2/1/2011		2/10/2011	09/15/2029 DD 10/01/00	-944 640	-995 71	944 64	-51 07
			SEC ID: 36225BKX5	10342000880L			
4/30/2003		3/1/2011	GNMA POOL #0781210 6.500%				
3/1/2011		3/10/2011	09/15/2029 DD 10/01/00	-854 140	-900 32	854.14	-46 18
			SEC ID: 36225BKX5	10342000880L			
4/30/2003		4/1/2011	GNMA POOL #0781210 6 500%				
4/1/2011		4/12/2011	09/15/2029 DD 10/01/00	-1,041 420	-1,097 73	1,041 42	-56 31
			SEC ID: 36225BKX5	10342000880L			
4/30/2003		5/1/2011	GNMA POOL #0781210 6 500%				
5/1/2011		5/11/2011	09/15/2029 DD 10/01/00	-644 280	-679 11	644 28	-34 83
			SEC ID: 36225BKX5	10342000880L			
4/30/2003		6/1/2011	GNMA POOL #0781210 6 500%				
6/1/2011		6/10/2011	09/15/2029 DD 10/01/00	-952 900	-1,004 42	952 90	-51 52
			SEC ID: 36225BKX5	10342000880L			
3/10/2003		12/1/2010	GNMA POOL #0781328 7.000%				
12/1/2010		12/10/2010	09/15/2031 DD 09/01/01	-351.560	-401 38	351 56	-49 82
			SEC ID: 36225BPM4	10342000890L			



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3/10/2003	1/1/2011	GNMA POOL #0781328 7 000%	-377 930	-431 49	377 93	-53 56
1/1/2011	1/12/2011	09/15/2031 DD 09/01/01 SEC ID: 36225BPM4	10342000890L			
3/10/2003	2/1/2011	GNMA POOL #0781328 7 000%	-315 450	-360.15	315.45	-44 70
2/1/2011	2/10/2011	09/15/2031 DD 09/01/01 SEC ID: 36225BPM4	10342000890L			
3/10/2003	3/1/2011	GNMA POOL #0781328 7 000%	-243 210	-277 67	243 21	-34 46
3/1/2011	3/10/2011	09/15/2031 DD 09/01/01 SEC ID: 36225BPM4	10342000890L			
3/10/2003	4/1/2011	GNMA POOL #0781328 7.000%	-267 860	-305 82	267.86	-37.96
4/1/2011	4/12/2011	09/15/2031 DD 09/01/01 SEC ID: 36225BPM4	10342000890L			
3/10/2003	5/1/2011	GNMA POOL #0781328 7.000%	-288 190	-329 03	288 19	-40 84
5/1/2011	5/11/2011	09/15/2031 DD 09/01/01 SEC ID: 36225BPM4	10342000890L			
3/10/2003	6/1/2011	GNMA POOL #0781328 7 000%	-275 110	-314 10	275 11	-38 99
6/1/2011	6/10/2011	09/15/2031 DD 09/01/01 SEC ID: 36225BPM4	10342000890L			
6/12/2006	2/4/2011	ARTHUR J GALLAGHER & CO	-587 000	-15,589 78	17,617 70	2,027 92
2/4/2011	2/7/2011	SEC ID: 363576109	10342001230L			
9/8/2006	2/4/2011	ARTHUR J GALLAGHER & CO	-50 000	-1,332 25	1,500 66	168 41
2/4/2011	2/7/2011	SEC ID: 363576109	10342001250L			
9/8/2006	2/7/2011	ARTHUR J GALLAGHER & CO	-700 000	-18,651.50	21,001.34	2,349 84
2/7/2011	2/8/2011	SEC ID: 363576109	10342001250L			
12/8/2008	1/14/2011	GENERAL DYNAMICS CORP 5.250%	-10,000.000	-9,952 80	11,066 70	1,113 90
1/14/2011	1/18/2011	02/01/2014 DD 12/15/08	10342001310L			
9/9/2009	1/14/2011	SEC ID: 369550AN8	-2,000.000	-2,184 04	2,213 34	29 30
1/14/2011	1/18/2011	GENERAL DYNAMICS CORP 5.250%	10342001300L			
9/10/2003	5/10/2011	SEC ID: 369550AN8	-6,000 000	-5,971 68	6,405 36	433 68
5/10/2011	5/10/2011	GENERAL ELECTRIC CO 5.000%	10342001340L			
2/13/2004	5/10/2011	SEC ID: 369604AY9	-1,000.000	-1,033 43	1,067 56	34.13
5/10/2011	5/10/2011	GENERAL ELECTRIC CO 5 000%	10342001320L			



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11/29/2007	5/10/2011	GENERAL ELECTRIC CO 5 250%	-3,000 000	-2,975.85	3,348.09	372.24
5/10/2011	5/10/2011	12/06/2017 DD 12/06/07 SEC ID 369604BC6	10342001360L			
11/12/2008	5/10/2011	GEORGIA POWER CO 6 000%	-2,000 000	-1,998.72	2,226.98	228.26
5/10/2011	5/10/2011	11/01/2013 DD 11/19/08 SEC ID 373334JM4	10342001380L			
2/15/2007	4/21/2011	GILEAD SCIENCES INC	-300 000	-10,751.44	11,783.71	1,032.27
4/21/2011	4/22/2011	SEC ID 375558103	10342000900L			
2/16/2007	4/21/2011	GILEAD SCIENCES INC	-800 000	-28,848.00	31,423.24	2,575.24
4/21/2011	4/22/2011	SEC ID 375558103	10342000910L			
2/20/2007	4/21/2011	GILEAD SCIENCES INC	-100.000	-3,627.00	3,927.90	300.90
4/21/2011	4/22/2011	SEC ID 375558103	10342000920L			
2/20/2007	5/2/2011	GILEAD SCIENCES INC	-700.000	-25,389.00	28,144.22	2,755.22
5/2/2011	5/3/2011	SEC ID 375558103	10342000920L			
2/22/2007	5/2/2011	GILEAD SCIENCES INC	-800 000	-29,367.60	32,164.82	2,797.22
5/2/2011	5/3/2011	SEC ID 375558103	10342000930L			
2/26/2007	5/2/2011	GILEAD SCIENCES INC	-800 000	-29,352.00	32,164.82	2,812.82
5/2/2011	5/3/2011	SEC ID 375558103	10342000940L			
5/6/2008	5/10/2011	GLAXOSMITHKLINE CAPITAL INC	-5,000 000	-4,996.95	5,689.70	692.75
5/10/2011	5/10/2011	5 650% 05/15/2018 DD 05/13/08 SEC ID 377372AD9	10342001390L			
11/10/2006	2/8/2011	GRIFFIN COAL MNG CO PTY 144A	-25,000 000	-25,000.00	21,375.00	-3,625.00
2/8/2011	2/9/2011	9.500% 12/01/2016 DD 11/17/06 SEC ID 398186AA4	10342000960L			
8/23/2007	2/8/2011	GRIFFIN COAL MNG CO PTY 144A	-25,000 000	-24,750.00	21,375.00	-3,375.00
2/8/2011	2/9/2011	9.500% 12/01/2016 DD 11/17/06 SEC ID 398186AA4	10342000950L			
12/9/2009	1/20/2011	HARRIS CORP 6 375% 06/15/2019 DD 06/09/09	-50,000 000	-55,457.50	57,539.50	2,082.00
1/20/2011	1/21/2011	SEC ID 413875AL9	10342000980L			
12/1/2009	5/10/2011	HEALTHCARE REALTY TRUST INC	-7,000 000	-6,952.61	7,834.89	882.28
5/10/2011	5/10/2011	6 500% 01/17/2017 DD 12/04/09 SEC ID 42225BAA4	10342001430L			
2/21/2007	1/27/2011	HEWLETT-PACKARD CO	-600 000	-25,146.00	28,112.46	2,966.46
1/27/2011	1/28/2011	SEC ID 428236103	10342001260L			
2/21/2007	1/27/2011	HEWLETT-PACKARD CO	-2,300 000	-96,393.00	107,772.93	11,379.93
1/27/2011	1/28/2011	SEC ID 428236103	10342001260L			



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2/21/2007	2/1/2011		HEWLETT-PACKARD CO		-2,600,000		-108,966.00		120,896.37		11,930.37	
2/1/2011	2/2/2011		SEC ID: 428236103		10342001260L							
2/27/2007	2/1/2011		HEWLETT-PACKARD CO		-1,500,000		-59,428.05		69,747.91		10,319.86	
2/1/2011	2/2/2011		SEC ID: 428236103		10342001270L							
2/28/2007	2/1/2011		HEWLETT-PACKARD CO		-1,400,000		-54,275.06		65,098.05		10,822.99	
2/1/2011	2/2/2011		SEC ID: 428236103		10342001280L							
4/8/2009	1/28/2011		HUTCHISON WHAMPOA		-100,000,000		-99,695.00		120,197.00		20,502.00	
1/28/2011	2/2/2011		INTERNATIONA 7 625%		10342000990L							
			04/09/2019 DD 04/09/09									
10/28/2003	2/5/2011		SEC ID 44841PAA3		-723.450		-727.08		723.45		-3.63	
2/5/2011	2/7/2011		I PREFERRED TERM SECS A-1 144A		10342001000L							
			VAR RT 111/05/2033 DD 10/29/03									
10/28/2003	5/5/2011		SEC ID 44984SAA4		-653.110		-656.39		653.11		-3.28	
5/5/2011	5/5/2011		I PREFERRED TERM SECS A-1 144A		10342001000L							
			VAR RT 111/05/2033 DD 10/29/03									
1/28/2009	5/3/2011		SEC ID 44984SAA4		-600,000		-20,934.84		34,955.33		14,020.49	
5/3/2011	5/4/2011		ILLINOIS TOOL WORKS INC		10342001290L							
1/29/2009	5/3/2011		SEC ID: 452308109		-200,000		-6,742.00		11,651.77		4,909.77	
5/3/2011	5/4/2011		ILLINOIS TOOL WORKS INC		10342001300L							
2/13/2007	5/3/2011		SEC ID 452308109		-2,600,000		-54,203.24		60,183.38		5,980.14	
5/3/2011	5/3/2011		INTEL CORP		10342001360L							
8/1/2006	1/3/2011		SEC ID 458140100		-132,000		-4,871.35		7,363.78		2,492.43	
1/3/2011	1/4/2011		INTERNATIONAL FLAVORS & FRAGRA		10342001270L							
8/9/2006	1/3/2011		SEC ID 459506101		-168,000		-6,340.56		9,372.09		3,031.53	
1/3/2011	1/4/2011		INTERNATIONAL FLAVORS & FRAGRA		10342001280L							
8/9/2006	1/4/2011		SEC ID 459506101		-332,000		-12,530.14		18,476.68		5,946.54	
1/4/2011	1/5/2011		INTERNATIONAL FLAVORS & FRAGRA		10342001280L							
8/9/2006	2/10/2011		SEC ID 459506101		-100,000		-3,774.14		5,576.70		1,802.56	
2/10/2011	2/11/2011		INTERNATIONAL FLAVORS & FRAGRA		10342001280L							
11/6/2007	2/10/2011		SEC ID: 459506101		-500,000		-25,565.20		27,883.51		2,318.31	
2/10/2011	2/11/2011		INTERNATIONAL FLAVORS & FRAGRA		10342001300L							
			SEC ID 459506101									



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8/28/2008		2/10/2011	INTERNATIONAL FLAVORS & FRAGRA	-700 000 10342001290L	-28,588.14	39,036.92	10,448.78
2/10/2011		2/11/2011	SEC ID: 459506101				
2/17/2006		2/10/2011	INTERNATIONAL SPEEDWAY CORP	-650 000	-29,899.35	18,790.35	-11,109.00
2/10/2011		2/11/2011	SEC ID 460335201	10342001350L			
4/10/2007		2/10/2011	INTERNATIONAL SPEEDWAY CORP	-150 000	-7,633.76	4,336.24	-3,297.52
2/10/2011		2/11/2011	SEC ID 460335201	10342001360L			
4/10/2007		4/8/2011	INTERNATIONAL SPEEDWAY CORP	-1,050 000	-53,436.28	33,092.74	-20,343.54
4/8/2011		4/11/2011	SEC ID 460335201	10342001360L			
5/4/2007		4/8/2011	INTERNATIONAL SPEEDWAY CORP	-150 000	-7,611.00	4,727.53	-2,883.47
4/8/2011		4/11/2011	SEC ID 460335201	10342001380L			
5/4/2007		4/11/2011	INTERNATIONAL SPEEDWAY CORP	-450 000	-22,833.00	13,882.37	-8,950.63
4/11/2011		4/12/2011	SEC ID 460335201	10342001380L			
10/12/2007		4/11/2011	INTERNATIONAL SPEEDWAY CORP	-390 000	-18,540.60	12,031.38	-6,509.22
4/11/2011		4/12/2011	SEC ID 460335201	10342001400L			
10/12/2007		4/13/2011	INTERNATIONAL SPEEDWAY CORP	-260 000	-12,360.40	7,977.11	-4,383.29
4/13/2011		4/14/2011	SEC ID 460335201	10342001400L			
5/20/2010		6/13/2011	INTERVAL LEISURE GROUP INC	-520 000	-7,179.74	6,559.98	-619.76
6/13/2011		6/14/2011	SEC ID: 46113M108	10342001020L			
11/16/2009		5/10/2011	JPMORGAN CHASE & CO 6.300%	-7,000.000	-7,803.04	7,954.24	151.20
5/10/2011		5/10/2011	04/23/2019 DD 04/23/09	10342001460L			
11/16/2009		6/21/2011	SEC ID: 46625HHL7	-8,000 000	-8,917.76	9,057.68	139.92
6/21/2011		6/22/2011	JPMORGAN CHASE & CO 6.300%	10342001460L			
11/17/2009		6/21/2011	SEC ID: 46625HHL7	-18,000 000	-20,080.44	20,379.78	299.34
6/21/2011		6/22/2011	JPMORGAN CHASE & CO 6.300%	10342001470L			
2/20/2007		5/3/2011	SEC ID 46625HHL7	-1,200 000	-61,571.28	54,802.94	-6,768.34
5/3/2011		5/4/2011	JPMORGAN CHASE & CO	10342001420L			
6/25/2009		5/10/2011	SEC ID 46625H100	-5,000 000	-4,945.70	6,045.45	1,099.75
5/10/2011		5/10/2011	JEFFERIES GROUP INC 8.500%	10342001500L			
6/25/2009		6/21/2011	07/15/2019 DD 06/30/09				
6/21/2011		6/22/2011	SEC ID 472319AF9	-5,000 000	-4,945.70	6,022.40	1,076.70
			JEFFERIES GROUP INC 8.500%	10342001500L			
			07/15/2019 DD 06/30/09				
			SEC ID 472319AF9				



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6/25/2009	6/22/2011	JEFFERIES GROUP INC 8 500%	-5,000 000	-4,945 70	5,984.30	1,038 60
6/22/2011	6/22/2011	07/15/2019 DD 06/30/09	10342001500L			
		SEC ID: 472319AF9				
6/25/2009	6/30/2011	JEFFERIES GROUP INC 8 500%	-5,000 000	-4,945 70	5,924.80	979.10
6/30/2011	7/1/2011	07/15/2019 DD 06/30/09	10342001500L			
		SEC ID: 472319AF9				
5/20/2010	6/1/2011	KAPSTONE PAPER AND PACKAGING	-400 000	-4,192 88	6,289 35	2,096 47
6/1/2011	6/2/2011	C	10342001040L			
5/20/2010	6/2/2011	SEC ID 48562P103	-200 000	-2,096 44	3,044 60	948 16
6/2/2011	6/3/2011	KAPSTONE PAPER AND PACKAGING	10342001040L			
		C				
5/20/2010	6/3/2011	SEC ID 48562P103	-350 000	-3,668 77	5,161 63	1,492.86
6/3/2011	6/6/2011	KAPSTONE PAPER AND PACKAGING	10342001040L			
		C				
10/27/2005	3/1/2011	SEC ID: 48562P103	-100,000.000	-98,320 00	99,500 00	1,180.00
3/1/2011	3/7/2011	KAZKOMMERTS INTL 144A	10342001050L			
		#TR00001 8 000% 11/03/2015 DD				
		11/03/05				
3/3/2008	5/10/2011	SEC ID: 48666QAA4	-3,000 000	-2,994 39	3,168 15	173 76
5/10/2011	5/10/2011	KELLOGG CO 4 250% 03/06/2013	10342001520L			
		DD 03/06/08				
11/18/2008	5/10/2011	SEC ID 487836BA5	-2,000 000	-1,996 16	2,288 20	292 04
5/10/2011	5/10/2011	KROGER CO/THE 7 500%	10342001550L			
		01/15/2014 DD 11/25/08				
		SEC ID 501044CL3				
5/20/2010	6/13/2011	LANDEC CORP	-1,000 000	-5,899 90	5,965 98	66 08
6/13/2011	6/14/2011	SEC ID 514766104	10342001130L			
5/20/2010	6/14/2011	LANDEC CORP	-400 000	-2,359 96	2,387 55	27 59
6/14/2011	6/15/2011	SEC ID 514766104	10342001130L			
5/20/2010	6/24/2011	LANDEC CORP	-500.000	-2,949 95	3,049 19	99 24
6/24/2011	6/27/2011	SEC ID 514766104	10342001130L			
5/20/2010	6/27/2011	LANDEC CORP	-300 000	-1,769 97	1,872 20	102 23
6/27/2011	6/28/2011	SEC ID 514766104	10342001130L			
5/20/2010	6/28/2011	LANDEC CORP	-460.000	-2,713.95	2,881 10	167 15
6/28/2011	6/29/2011	SEC ID 514766104	10342001130L			
4/8/2009	12/16/2010	LAS VEGAS SANDS CORP	-400.000	-1,620 76	17,341 70	15,720 94
12/16/2010	12/20/2010	SEC ID 517834107	10342001450L			



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5/4/2005	5/10/2011	LAZARD GROUP LLC 7 125%	-7,000 000	-6,994.47	7,804.44	809 97
5/10/2011	5/10/2011	05/15/2015 DD 05/10/05	10342001560L			
		SEC ID 52107QAC9				
9/10/2009	5/4/2011	LB-UBS COMMERCIAL MORTGA C7	-24,000 000	-24,367 50	25,346 25	978 75
5/4/2011	5/4/2011	A3 VAR RT 11/15/2030 DD	10342001590L			
		10/11/05				
		SEC ID 52108MAD5				
9/21/2007	3/1/2011	LB-UBS COMMERCIAL MORTGA C7	-38,000 000	-37,106 41	41,008 83	3,902 42
3/1/2011	3/1/2011	A4 5 197% 11/15/2030 DD	10342001600L			
		10/11/05				
		SEC ID 52108MAF0				
5/20/2010	5/24/2011	LYDALL INC	-320 000	-2,643 65	3,318 33	674 68
5/24/2011	5/24/2011	SEC ID 550819106	10342001150L			
11/6/2008	1/20/2011	MANPOWER INC	-600 000	-17,662.62	38,798 73	21,136.11
1/20/2011	1/21/2011	SEC ID 56418H100	10342001550L			
11/6/2008	1/24/2011	MANPOWER INC	-550 000	-16,190 73	35,154 28	18,963 55
1/24/2011	1/25/2011	SEC ID 56418H100	10342001550L			
5/20/2010	6/21/2011	MCGRATH RENTCORP	-300.000	-7,285 98	8,205 14	919 16
6/21/2011	6/22/2011	SEC ID 580589109	10342001170L			
5/20/2010	6/22/2011	MCGRATH RENTCORP	-210.000	-5,100 19	5,718 90	618 71
6/22/2011	6/23/2011	SEC ID 580589109	10342001170L			
1/20/2009	5/17/2011	MEDNAX INC	-280 000	-8,875 41	20,568 65	11,693 24
5/17/2011	5/18/2011	SEC ID 58502B106	10342001560L			
1/21/2009	5/17/2011	MEDNAX INC	-20 000	-629.51	1,469 19	839 68
5/17/2011	5/18/2011	SEC ID 58502B106	10342001570L			
1/21/2009	6/29/2011	MEDNAX INC	-250.000	-7,868 85	18,231 62	10,362 77
6/29/2011	6/30/2011	SEC ID 58502B106	10342001570L			
10/20/2006	5/10/2011	MIDAMERICAN ENERGY HOLDINGS	-4,000 000	-3,825.76	4,353 60	527 84
5/10/2011	5/10/2011	CO 6.125% 04/01/2036 DD	10342001620L			
		10/01/06				
		SEC ID 59562VAM9				
1/12/2010	2/23/2011	NASDAQ OMX GROUP INC/THE	-5,000 000	-4,979.15	5,031 00	51.85
2/23/2011	2/24/2011	5 550% 01/15/2020 DD 01/15/10	10342001660L			
		SEC ID 631103AD0				
1/12/2010	5/10/2011	NASDAQ OMX GROUP INC/THE	-3,000 000	-2,987.49	2,967 45	-20 04
5/10/2011	5/10/2011	5 550% 01/15/2020 DD 01/15/10	10342001660L			
		SEC ID: 631103AD0				



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11/6/2008			11/30/2010	NATIONAL OILWELL VARCO INC	-1,900 000	-50,749 38	117,850.06	67,100.68
11/30/2010			12/9/2010	SEC ID 637071101	10342001580L			
11/7/2008			12/1/2010	NATIONAL OILWELL VARCO INC	-1,300 000	-35,083.36	80,723 82	45,640 46
12/1/2010			1/11/2011	SEC ID 637071101	10342001590L			
11/6/2008			12/1/2010	NATIONAL OILWELL VARCO INC	-1,300 000	-34,723 26	80,733 44	46,010 18
12/1/2010			12/9/2010	SEC ID 637071101	10342001580L			
11/21/2008			12/1/2010	NATIONAL OILWELL VARCO INC	-1,100 000	-19,646 00	68,304.78	48,658.78
12/1/2010			1/11/2011	SEC ID 637071101	10342001600L			
11/21/2008			2/7/2011	NATIONAL OILWELL VARCO INC	-100.000	-1,786.00	7,803.87	6,017 87
2/7/2011			2/8/2011	SEC ID 637071101	10342001600L			
12/4/2008			2/7/2011	NATIONAL OILWELL VARCO INC	-1,000.000	-21,319.40	78,070 10	56,750 70
2/7/2011			2/8/2011	SEC ID 637071101	10342001610L			
12/4/2008			2/7/2011	NATIONAL OILWELL VARCO INC	-1,500 000	-31,979 10	117,058 05	85,078 95
2/7/2011			2/8/2011	SEC ID 637071101	10342001610L			
12/4/2008			5/3/2011	NATIONAL OILWELL VARCO INC	-400 000	-8,527 76	28,920.56	20,392 80
5/3/2011			5/4/2011	SEC ID 637071101	10342001610L			
9/23/2008			1/28/2011	NAVIOS MARITIME HOLDINGS INC	-25,000 000	-23,250 00	25,531 25	2,281 25
1/28/2011			1/28/2011	9 500% 12/15/2014 DD 06/15/07	10342001210L			
9/15/2009			5/10/2011	SEC ID 639365ABI	-6,000 000	-5,928 48	6,532 62	604 14
5/10/2011			5/10/2011	NEWMONT MINING CORP 6 250%	10342001670L			
11/6/2007			5/10/2011	10/01/2039 DD 09/18/09				
5/10/2011			5/10/2011	SEC ID 651639AM8	-6,000.000	-5,988 54	6,392.82	404 28
2/4/2009			5/10/2011	NORTHERN TRUST CORP 5 200%	10342001690L			
5/10/2011			5/10/2011	11/09/2012 DD 11/09/07				
2/4/2009			5/10/2011	SEC ID 665859AH7	-2,000.000	-1,996 44	2,201 66	205 22
5/10/2011			5/10/2011	NOVARTIS SECURITIES				
8/13/2009			4/13/2011	INVESTMENT 5.125% 02/10/2019	10342001710L			
4/13/2011			4/14/2011	DD 02/10/09				
2/2/2005			4/21/2011	SEC ID 66989GAA8	-50,000 000	-48,784 00	57,125 00	8,341.00
4/21/2011			4/21/2011	NII CAPITAL CORP 10 000%	10342001240L			
6/1/2009			12/13/2010	08/15/2016 DD 02/15/10				
12/13/2010			12/15/2010	SEC ID 67021BAD1	-13,000 000	-13,466 05	13,585 00	118.95
				ONEBEACON US HOLDINGS INC	11082000070F			
				5 875% 05/15/2013 DD 05/19/03				
				SEC ID 68245JAA8	-200 000	-4,827 56	6,689 91	1,862 35
				ONYX PHARMACEUTICALS INC	10342001810L			
				SEC ID 683399109				



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4/2/2008	5/10/2011	ORACLE CORP 5.750% 04/15/2018	-6,000 000	-5,997 18	6,875 34	878 16
5/10/2011	5/10/2011	DD 04/09/08	10342001730L			
		SEC ID: 68389XAC9				
3/18/2004	5/10/2011	PACIFIC GAS & ELECTRIC CO	-4,000 000	-3,980.48	4,288 36	307 88
5/10/2011	5/10/2011	6.050% 03/01/2034 DD 03/23/04	10342001760L			
		SEC ID: 694308GE1				
3/18/2004	6/14/2011	PACIFIC GAS & ELECTRIC CO	-10,000 000	-9,951.20	10,705 90	754 70
6/14/2011	6/15/2011	6.050% 03/01/2034 DD 03/23/04	10342001760L			
		SEC ID: 694308GE1				
9/9/2009	6/14/2011	PACIFIC GAS & ELECTRIC CO	-3,000 000	-3,206 88	3,211 77	4 89
6/14/2011	6/15/2011	6.050% 03/01/2034 DD 03/23/04	10342001770L			
		SEC ID: 694308GE1				
3/17/2009	1/14/2011	PFIZER INC 6.200% 03/15/2019	-15,000 000	-14,984 85	17,622 30	2,637 45
1/14/2011	1/25/2011	DD 03/24/09	10342001800L			
		SEC ID: 717081DB6				
9/9/2009	1/14/2011	PFIZER INC 6.200% 03/15/2019	-3,000.000	-3,358 08	3,524 46	166 38
1/14/2011	1/25/2011	DD 03/24/09	10342001810L			
		SEC ID: 717081DB6				
9/30/2003	1/1/2011	POWER RECEIVABLE FINANCE LLC	-3,897 550	-3,908 31	3,897 55	-10 76
1/1/2011	1/3/2011	6.290% 01/01/2012 DD 10/08/03	10342001300L			
		SEC ID: 73932LAA1				
9/30/2003	4/1/2011	POWER RECEIVABLE FINANCE LLC	-3,908 840	-3,919 63	3,908.84	-10 79
4/1/2011	4/1/2011	6.290% 01/01/2012 DD 10/08/03	10342001300L			
		SEC ID: 73932LAA1				
3/4/2008	5/10/2011	PRAXAIR INC 4.625% 03/30/2015	-6,000 000	-5,991 54	6,571 02	579 48
5/10/2011	5/10/2011	DD 03/07/08	10342001830L			
		SEC ID: 74005PAR5				
11/10/2009	5/10/2011	PRAXAIR INC 1.750% 11/15/2012	-8,000 000	-7,976 80	8,120 88	144 08
5/10/2011	5/10/2011	DD 11/16/09	10342001850L			
		SEC ID: 74005PAW4				
12/11/2003	12/8/2010	PREFERRED TERM SECS A-2 144A	-100,000 000	-100,000 00	41,000.00	-59,000 00
12/8/2010	12/9/2010	VAR RT 12/24/2033 DD 12/17/03	10342001310L			
		SEC ID: 74041NAB1				
8/8/2007	5/10/2011	PUBLIC SERVICE CO OF COLORADO	-2,000 000	-1,983 56	2,326 36	342 80
5/10/2011	5/10/2011	6.250% 09/01/2037 DD 08/15/07	10342001870L			
		SEC ID: 744448BZ3				
2/15/2007	12/14/2010	RF MICRO DEVICES INC	-1,500 000	-12,135 00	11,807 05	-327 95
12/14/2010	12/16/2010	SEC ID: 749941100	10342002000L			



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2/15/2007	12/16/2010			RF MICRO DEVICES INC	-1,500 000	-12,135 00	11,722.30	-412 70
12/16/2010	12/21/2010			SEC ID: 749941100	10342002000L			
9/4/2008	5/3/2011			ROBERT HALF INTERNATIONAL INC	-300 000	-7,474 71	8,903 83	1,429.12
5/3/2011	5/4/2011			SEC ID 770323103	10342001810L			
9/5/2008	5/3/2011			ROBERT HALF INTERNATIONAL INC	-700 000	-17,422 51	20,775 59	3,353 08
5/3/2011	5/4/2011			SEC ID 770323103	10342001820L			
2/18/2009	5/10/2011			ROCHE HOLDINGS INC 7 000%	-6,000 000	-5,836 68	7,383 00	1,546 32
5/10/2011	5/10/2011			03/01/2039 DD 02/25/09	10342001880L			
				SEC ID: 771196AU6				
6/24/2008	5/10/2011			ROCKIES EXPRESS PIPELINE LLC	-4,000.000	-3,994 32	4,477 08	482.76
5/10/2011	5/10/2011			6 850% 07/15/2018 DD 06/27/08	10342001900L			
5/3/2007	5/10/2011			SEC ID 77340RAC1	-2,000 000	-2,198 86	2,374 36	175.50
5/10/2011	5/10/2011			ROGERS COMMUNICATIONS INC	10342001920L			
				7 500% 03/15/2015 DD 11/30/04				
11/20/2009	12/8/2010			SEC ID 77531QAM0	-100,000 000	-99,950 00	100,594.00	644.00
12/8/2010	12/13/2010			ROYAL BANK OF SCOTLAND	10342001340L			
				PLC/THE 1 500% 03/30/2012 DD				
				11/30/09				
1/24/2007	5/10/2011			SEC ID 78011CAG1	-2,000 000	-2,058 08	2,166 80	108 72
5/10/2011	5/10/2011			AT&T INC 6 450% 06/15/2034 DD	10342001930L			
				08/18/04				
8/28/2006	5/10/2011			SEC ID. 78387GAM5	-4,000 000	-3,806 96	4,414 56	607.60
5/10/2011	5/10/2011			AT&T INC 5 100% 09/15/2014 DD	10342001950L			
				11/03/04				
7/13/2007	1/28/2011			SEC ID. 78387GAP8	-50,000 000	-49,400 50	54,722 00	5,321 50
1/28/2011	1/31/2011			SK TELECOM LTD NT 144A 6 625%	10342001380L			
				07/20/2027 DD 07/20/07				
5/20/2010	6/13/2011			SEC ID 78440PAC2	-610 000	-5,819 46	9,495 07	3,675 61
6/13/2011	6/14/2011			SALLY BEAUTY HOLDINGS INC	10342001580L			
9/12/2007	5/10/2011			SEC ID. 79546E104	-4,000 000	-3,975 60	4,808 00	832 40
5/10/2011	5/10/2011			MERCK & CO INC 6 550%	10342001990L			
				09/15/2037 DD 09/17/07				
7/2/2008	1/21/2011			SEC ID 806605AH4	-400 000	-6,744 12	20,754.40	14,010 28
1/21/2011	1/24/2011			SCOTT'S MIRACLE-GRO CO/THE	10342002010L			
				SEC ID 810186106				



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12/8/2008	5/10/2011	5/10/2011	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	-9,000 000 10342002010L	-8,952 21	10,557 27	1,605.06
10/7/2008	5/10/2011	5/10/2011	SEC ID 822582AD4 SOUTHERN CALIFORNIA EDISON CO 5 750% 03/15/2014 DD 10/15/08	-3,000 000 10342002020L	-2,984.76	3,355 65	370 89
3/14/2007	5/10/2011	5/10/2011	SEC ID 842400FK4 SOUTHERN NATURAL GAS CO 5 900% 04/01/2017 DD 03/26/07	-1,000.000 10342002030L	-998 34	1,129 35	131.01
5/10/2011	5/19/2011	5/19/2011	SEC ID 843452BC6 STARWOOD HOTELS & RESORTS WORL	-1,500 000 10342001930L	-31,127.69	91,892 20	60,764 51
10/21/2008	12/13/2010	12/14/2010	SEC ID 85590A401 STARWOOD HOTELS & RESORTS WORL	-700 000 10342001940L	-12,216.19	42,883 02	30,666 83
12/13/2010	12/13/2010	12/14/2010	SEC ID 85590A401 STARWOOD HOTELS & RESORTS WORL	-600 000 10342001940L	-10,471 02	36,665 08	26,194 06
10/28/2008	12/20/2010	12/21/2010	SEC ID 85590A401 STARWOOD HOTELS & RESORTS WORL	-1,400.000 10342001940L	-24,432 38	86,109 18	61,676 80
12/21/2010	12/22/2010	12/22/2010	SEC ID 85590A401 STARWOOD HOTELS & RESORTS WORL	-100 000 10342001950L	-1,137 10	6,150 66	5,013 56
11/21/2008	5/3/2011	5/4/2011	SEC ID 85590A401 STARWOOD HOTELS & RESORTS WORL	-400 000 10342001950L	-4,548.40	22,939 55	18,391 15
2/28/2005	12/17/2010	12/20/2010	SEC ID 858155203 STEELCASE INC 12/20/2010	-2,800 000 10342002020L	-39,863 88	28,203 08	-11,660 80
12/17/2010	12/20/2010	12/20/2010	SEC ID 858155203 STEELCASE INC 12/21/2010	-900 000 10342002020L	-12,813 39	9,128 36	-3,685 03
2/28/2005	12/20/2010	12/22/2010	SEC ID 858155203 STEELCASE INC 12/23/2010	-1,000 000 10342002020L	-14,237 10	10,222 03	-4,015 07
12/20/2010	12/22/2010	12/23/2010	SEC ID 858155203 STEELCASE INC 12/22/2010	-500 000 10342002030L	-7,095 00	5,111 01	-1,983 99
2/28/2005	12/22/2010	12/23/2010	SEC ID 858155203 STEELCASE INC 12/22/2010	-1,900.000 10342002100L	-27,168 48	19,421.85	-7,746.63
3/7/2005	12/22/2010	12/23/2010	SEC ID 858155203 STEELCASE INC 12/22/2010				
12/22/2010	12/23/2010	12/23/2010	SEC ID 858155203 STEELCASE INC 12/22/2010				
8/22/2006	12/22/2010	12/23/2010	SEC ID 858155203 STEELCASE INC 12/22/2010				
12/22/2010	12/23/2010	12/23/2010	SEC ID 858155203 STEELCASE INC 12/22/2010				



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2/15/2007	12/28/2010	SUNOCO INC	-200,000	-12,130 20	7,972 41	-4,157 79
12/28/2010	12/29/2010	SEC ID 86764P109	10342002410L			
12/11/2009	5/10/2011	TEACHERS INSURANCE & ANNUITY	-2,000 000	-1,997 46	2,328 76	331.30
5/10/2011	5/10/2011	A 6.850% 12/16/2039 DD 12/16/09	10342002040L			
6/22/2009	12/6/2010	SEC ID 878091BC0	-1,400 000	-9,047 22	18,950 64	9,903 42
12/6/2010	1/11/2011	TERADYNE INC	10342002210L			
6/22/2009	12/6/2010	SEC ID. 880770102	-2,600 000	-16,329 82	35,194 04	18,864 22
12/6/2010	1/11/2011	TERADYNE INC	10342002220L			
9/5/2008	2/15/2011	SEC ID. 880770102	-50,000 000	-42,687 50	51,187.50	8,500 00
2/15/2011	2/22/2011	TESORO CORP 6 500% 06/01/2017 DD 05/29/07	10342001450L			
4/19/2006	5/10/2011	SEC ID. 881609AT8	-2,000.000	-1,853 34	2,214 54	361 20
5/10/2011	5/10/2011	TEVA PHARMACEUTICAL FINANCE CO 6.150% 02/01/2036 DD 01/31/06	10342002050L			
2/22/2007	12/2/2010	SEC ID 88163VAD1	-5,000 000	-213,175 00	315,074 17	101,899 17
12/2/2010	1/11/2011	TIFFANY & CO	10342001960L			
2/28/2007	12/2/2010	SEC ID: 886547108	-400 000	-17,031 32	25,205 93	8,174 61
12/2/2010	1/11/2011	TIFFANY & CO	10342001970L			
2/28/2007	5/3/2011	SEC ID 886547108	-500 000	-21,289 15	33,844 34	12,555 19
5/3/2011	5/4/2011	TIFFANY & CO	10342001970L			
2/28/2007	5/19/2011	SEC ID 886547108	-1,600 000	-68,125 28	112,357 84	44,232 56
5/19/2011	5/20/2011	TIFFANY & CO	10342001970L			
2/28/2007	5/25/2011	SEC ID. 886547108	-500 000	-21,289 15	35,105 27	13,816 12
5/25/2011	5/26/2011	TIFFANY & CO	10342001970L			
2/28/2007	5/26/2011	SEC ID. 886547108	-900 000	-38,320 47	66,896 52	28,576 05
5/26/2011	5/27/2011	TIFFANY & CO	10342001970L			
2/28/2007	6/29/2011	SEC ID 886547108	-300 000	-12,773 49	23,514 80	10,741.31
6/29/2011	6/30/2011	TIFFANY & CO	10342001970L			
3/17/2010	5/10/2011	SEC ID 886547108	-2,000 000	-2,025 64	2,088.18	62 54
5/10/2011	5/10/2011	TIME WARNER INC 6 200% 03/15/2040 DD 03/11/10	10342002080L			
11/5/2007	5/10/2011	SEC ID. 887317AE5	-8,000 000	-7,981 52	8,912 72	931 20
5/10/2011	5/10/2011	TIME WARNER CABLE INC 5 850% 05/01/2017 DD 04/09/07	10342002090L			
		SEC ID. 88732JAH1				

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Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date		Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
11/13/2008		5/10/2011	TIME WARNER CABLE INC 8 250%	-4,000 000	-3,993 96	4,672 96	679 00
5/10/2011		5/10/2011	02/14/2014 DD 11/18/08 SEC ID 88732JQAQ1	10342002100L			
8/6/2008		12/14/2010	TRANSCANADA PIPELINES LTD	-50,000 000	-49,963 00	58,455 50	8,492 50
12/14/2010		12/15/2010	6 500% 08/15/2018 DD 08/11/08 SEC ID 89352HAF6	10342001460L			
8/31/2009		12/7/2010	U S TREASURY NOTE 3 750%	-112,000 000	-115,128 57	120,272 68	5,144 11
12/7/2010		1/11/2011	11/15/2018 DD 11/15/08 SEC ID 912828JR2	10342002260L			
8/31/2009		2/7/2011	U S TREASURY NOTE 3 750%	-13,000 000	-13,363.14	13,504 71	141.57
2/7/2011		2/7/2011	11/15/2018 DD 11/15/08 SEC ID 912828JR2	10342002260L			
8/31/2009		3/23/2011	U S TREASURY NOTE 3 750%	-92,000 000	-94,569 90	97,530 41	2,960 51
3/23/2011		3/23/2011	11/15/2018 DD 11/15/08 SEC ID 912828JR2	10342002260L			
9/3/2009		3/23/2011	U S TREASURY NOTE 3 750%	-8,000.000	-8,259 41	8,480 91	221 50
3/23/2011		3/23/2011	11/15/2018 DD 11/15/08 SEC ID 912828JR2	10342002270L			
9/25/2009		3/23/2011	U S TREASURY NOTE 3 750%	-151,000 000	-155,914 00	160,077 09	4,163 09
3/23/2011		3/23/2011	11/15/2018 DD 11/15/08 SEC ID 912828JR2	10342002280L			
9/25/2009		5/9/2011	U S TREASURY NOTE 3 750%	-38,000.000	-39,236 64	40,924 22	1,687 58
5/9/2011		5/9/2011	11/15/2018 DD 11/15/08 SEC ID 912828JR2	10342002280L			
10/20/2009		5/9/2011	U S TREASURY NOTE 3 750%	-36,000.000	-37,243 27	38,770 31	1,527 04
5/9/2011		5/9/2011	11/15/2018 DD 11/15/08 SEC ID 912828JR2	10342002290L			
10/22/2009		5/9/2011	U S TREASURY NOTE 3 750%	-11,000.000	-11,316.72	11,846 48	529 76
5/9/2011		5/9/2011	11/15/2018 DD 11/15/08 SEC ID 912828JR2	10342002300L			
10/30/2009		5/9/2011	U S TREASURY NOTE 3 750%	-46,000 000	-47,394 56	49,539 84	2,145 28
5/9/2011		5/9/2011	11/15/2018 DD 11/15/08 SEC ID 912828JR2	10342002310L			
12/30/2009		5/9/2011	U S TREASURY NOTE 3 750%	-80,000 000	-80,319 07	86,156 25	5,837 18
5/9/2011		5/9/2011	11/15/2018 DD 11/15/08 SEC ID 912828JR2	10342002320L			



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2/26/2010	5/9/2011	5/9/2011	U S TREASURY NOTE 3.750%	-91,000 000	-93,147 40	98,002 74	4,855 34
5/9/2011	5/9/2011	5/9/2011	11/15/2018 DD 11/15/08	10342002250L			
			SEC ID 912828JR2				
12/15/2008	5/10/2011	5/10/2011	UNITED TECHNOLOGIES CORP	-7,000 000	-6,988 66	8,207 43	1,218 77
5/10/2011	5/10/2011	5/10/2011	6 125% 02/01/2019 DD 12/18/08	10342002460L			
			SEC ID 913017BQ1				
4/24/2008	1/19/2011	1/19/2011	VIP FIN IRELAND LTD NT CL A	-100,000 000	-100,000.00	114,250 00	14,250 00
1/19/2011	1/24/2011	1/24/2011	9 125% 04/30/2018 DD 04/30/08	10342001610L			
			SEC ID 918242AB4				
5/21/2008	5/10/2011	5/10/2011	VEOLIA ENVIRONNEMENT SA	-5,000.000	-4,981 00	5,650.85	669 85
5/10/2011	5/10/2011	5/10/2011	6.000% 06/01/2018 DD 05/27/08	10342002470L			
			SEC ID 92334NAB9				
8/28/2006	5/10/2011	5/10/2011	VERIZON COMMUNICATIONS INC	-5,000 000	-4,852 90	5,619.65	766 75
5/10/2011	5/10/2011	5/10/2011	5.550% 02/15/2016 DD 02/15/06	10342002490L			
			SEC ID 92343VAC8				
4/1/2008	5/10/2011	5/10/2011	VERIZON COMMUNICATIONS INC	-4,000.000	-3,983 16	4,310 96	327.80
5/10/2011	5/10/2011	5/10/2011	5 250% 04/15/2013 DD 04/04/08	10342002510L			
			SEC ID 92343VAN4				
11/12/2009	3/22/2011	3/22/2011	CELCO PARTNERSHIP / VERIZON	-5,000 000	-5,043 93	5,528 50	484 57
3/22/2011	3/23/2011	3/23/2011	W 5.550% 02/01/2014 DD	10342002530L			
			08/01/09				
			SEC ID 92344SAP5				
11/12/2009	5/10/2011	5/10/2011	CELCO PARTNERSHIP / VERIZON	-2,000 000	-2,017 57	2,205 04	187 47
5/10/2011	5/10/2011	5/10/2011	W 5 550% 02/01/2014 DD	10342002530L			
			08/01/09				
			SEC ID 92344SAP5				
3/9/2006	6/15/2011	6/15/2011	VODAFONE GROUP PLC 5.500%	-24,000 000	-23,928 72	24,000 00	71 28
6/15/2011	6/15/2011	6/15/2011	06/15/2011 DD 03/16/06	10342002540L			
			SEC ID 92857WAM2				
6/11/2010	6/24/2011	6/24/2011	WACHOVIA BANK COMMERCIA C21	-27,000 000	-28,596.80	29,647.27	1,050 47
6/24/2011	6/24/2011	6/24/2011	A4 VAR RT 10/15/2044 DD	10342002550L			
			10/01/05				
			SEC ID 9297667G2				
2/7/2007	5/10/2011	5/10/2011	WAL-MART STORES INC 5.250%	-2,000 000	-1,853 10	1,997 10	144 00
5/10/2011	5/10/2011	5/10/2011	09/01/2035 DD 08/31/05	10342002560L			
			SEC ID 931142CB7				



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8/17/2007	5/10/2011	WAL-MART STORES INC 6.500%	-11,000 000	-10,991 64	12,729 20	1,737.56
5/10/2011	5/10/2011	08/15/2037 DD 08/24/07 SEC ID 931142CK7	10342002580L			
7/14/2008	5/10/2011	WALGREEN CO 4 875% 08/01/2013	-3,000.000	-2,988.27	3,256 65	268 38
5/10/2011	5/10/2011	DD 07/17/08 SEC ID 931422AD1	10342002600L			
1/30/2007	5/10/2011	WEATHERFORD INTERNATIONAL	-3,000.000	-2,987 10	3,121 50	134 40
5/10/2011	5/10/2011	LTD 6.500% 08/01/2036 DD 08/07/06	10342002620L			
1/5/2009	5/3/2011	SEC ID 947075AB3				
5/3/2011	5/4/2011	WEATHERFORD INTERNATIONAL	-9,000 000	-8,954 55	11,719 35	2,764.80
		LTD/ 9 625% 03/01/2019 DD 01/08/09	10342002640L			
1/5/2009	5/4/2011	SEC ID 947075AF4				
5/4/2011	5/4/2011	WEATHERFORD INTERNATIONAL	-2,000 000	-1,989 90	2,607 72	617 82
		LTD/ 9.625% 03/01/2019 DD 01/08/09	10342002640L			
9/9/2009	5/4/2011	SEC ID 947075AF4				
5/4/2011	5/4/2011	WEATHERFORD INTERNATIONAL	-3,000 000	-3,649 35	3,911 58	262 23
		LTD/ 9.625% 03/01/2019 DD 01/08/09	10342002650L			
8/8/2007	5/10/2011	SEC ID 947075AF4				
5/10/2011	5/10/2011	WISCONSIN POWER & LIGHT CO 6 375% 08/15/2037 DD 08/15/07	-2,000 000	-1,988 62	2,310 56	321 94
2/24/2009	5/5/2011	SEC ID 976826BE6				
5/5/2011	5/6/2011	WOODSIDE FINANCE LTD 8 750% 03/01/2019 DD 03/03/09	-12,000.000	-11,861 64	15,493 20	3,631 56
		SEC ID 980236AE3	10342002710L			
2/24/2009	5/5/2011	SEC ID 980236AE3				
5/5/2011	5/5/2011	WOODSIDE FINANCE LTD 8 750% 03/01/2019 DD 03/03/09	-12,000 000	-11,861 64	15,471 84	3,610 20
		SEC ID 980236AE3	10342002710L			
2/24/2009	5/6/2011	SEC ID 980236AE3				
5/6/2011	5/6/2011	WOODSIDE FINANCE LTD 8 750% 03/01/2019 DD 03/03/09	-9,000.000	-8,896 23	11,610 09	2,713 86
		SEC ID 980236AE3	10342002710L			
9/9/2009	5/6/2011	SEC ID 980236AE3				
5/6/2011	5/6/2011	WOODSIDE FINANCE LTD 8.750% 03/01/2019 DD 03/03/09	-7,000 000	-8,167 53	9,030 07	862 54
		SEC ID 980236AE3	10342002720L			

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3/29/2010	5/10/2011	WOORI BANK 4 500% 10/07/2015	-100,000 000	-99,380 00	103,427 00	4,047 00
5/10/2011	5/12/2011	DD 04/07/10	10342001660L			
		SEC ID: 98105EAF4				
5/14/2007	5/10/2011	XEROX CORP 5 500% 05/15/2012	-2,000 000	-1,992 26	2,091 00	98 74
5/10/2011	5/10/2011	DD 05/17/07	10342002730L			
		SEC ID: 984121BS1				
4/23/2008	5/10/2011	XEROX CORP 6.350% 05/15/2018	-3,000 000	-2,995 68	3,437 07	441 39
5/10/2011	5/10/2011	DD 04/28/08	10342002740L			
		SEC ID: 984121BW2				
5/27/2010	6/1/2011	XERIUM TECHNOLOGIES INC	-220 000	-4,644 16	4,433 37	-210 79
6/1/2011	6/2/2011	SEC ID: 98416J118	10342001850L			
5/27/2010	6/2/2011	XERIUM TECHNOLOGIES INC	-300 000	-6,332 94	5,883 81	-449 13
6/2/2011	6/3/2011	SEC ID: 98416J118	10342001850L			
5/27/2010	6/3/2011	XERIUM TECHNOLOGIES INC	-170 000	-3,588.67	3,314.56	-274 11
6/3/2011	6/6/2011	SEC ID: 98416J118	10342001850L			
6/4/2009	4/19/2011	YARA INTERNATIONAL ASA 7 875%	-50,000.000	-49,744 50	60,776 50	11,032.00
4/19/2011	4/20/2011	06/11/2019 DD 06/11/09	10342001680L			
		SEC ID: 984851AC9				
11/2/2009	12/31/2010	HIGHCLERE	-296.625	-3,620 85	4,390.00	769 15
12/31/2010	1/14/2011	SEC ID: 99VVADHB9	10342000030L			
11/2/2009	1/31/2011	HIGHCLERE	-296 316	-3,617 07	4,478 00	860 93
1/31/2011	2/8/2011	SEC ID: 99VVADHB9	10342000030L			
11/2/2009	2/28/2011	HIGHCLERE	-296 008	-3,613 31	4,574 00	960 69
2/28/2011	3/7/2011	SEC ID: 99VVADHB9	10342000030L			
11/2/2009	3/31/2011	HIGHCLERE	-295 699	-3,609 54	4,574 00	964.40
3/31/2011	4/5/2011	SEC ID: 99VVADHB9	10342000030L			
11/2/2009	4/30/2011	HIGHCLERE	-295 392	-3,605 79	4,727.00	1,121 21
4/30/2011	5/4/2011	SEC ID: 99VVADHB9	10342000030L			
11/2/2009	5/31/2011	HIGHCLERE	-295 084	-3,602 03	4,622 00	1,019 97
5/31/2011	6/8/2011	SEC ID: 99VVADHB9	10342000030L			
11/2/2009	6/30/2011	HIGHCLERE	-294.776	-3,598 28	4,601 00	1,002 72
6/30/2011	7/12/2011	SEC ID: 99VVADHB9	10342000030L			
TOTAL LONG:			-3,664,826.733	-8,485,746.41	10,532,153.61	2,046,407.20
SHORT						
8/20/2010	4/4/2011	TEXTAINER GROUP HLDGS LTD	-240 000	-6,391.25	8,986 31	2,595.06
4/4/2011	4/5/2011	SHS	10342000080L			
		SEC ID: G8766E109				

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Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
8/20/2010 4/27/2011	4/27/2011 4/28/2011	TEXTAINER GROUP HLDGS LTD SHS	-300.000 10342000080L	-7,989.06	10,530.06	2,541.00
8/20/2010 4/28/2011	4/28/2011 4/29/2011	SEC ID G8766E109 TEXTAINER GROUP HLDGS LTD SHS	-335.000 10342000080L	-8,921.12	11,775.29	2,854.17
11/3/2010 4/28/2011	4/28/2011 4/29/2011	SEC ID G8766E109 TEXTAINER GROUP HLDGS LTD SHS	-235.000 10342000090L	-6,480.88	8,260.28	1,779.40
11/3/2010 5/16/2011	5/16/2011 5/17/2011	SEC ID G8766E109 TEXTAINER GROUP HLDGS LTD SHS	-200.000 10342000090L	-5,515.64	6,468.25	952.61
11/3/2010 6/2/2011	6/2/2011 6/3/2011	SEC ID G8766E109 TEXTAINER GROUP HLDGS LTD SHS	-155.000 10342000090L	-4,274.62	4,708.94	434.32
11/4/2010 6/2/2011	6/2/2011 6/3/2011	SEC ID G8766E109 TEXTAINER GROUP HLDGS LTD SHS	-225.000 10342000100L	-6,003.52	6,835.55	832.03
11/4/2010 6/3/2011	6/3/2011 6/6/2011	SEC ID G8766E109 TEXTAINER GROUP HLDGS LTD SHS	-355.000 10342000100L	-9,472.21	10,436.18	963.97
12/17/2009 12/6/2010	12/6/2010 1/11/2011	SEC ID G8766E109 VERIGY LTD SHS	-1,500.000 10342000400L	-18,127.95	18,093.44	-34.51
1/7/2010 12/6/2010	12/6/2010 1/11/2011	SEC ID Y93691106 VERIGY LTD SHS	-600.000 10342000330L	-7,997.94	7,247.99	-749.95
12/6/2010 2/5/2010	1/11/2011 12/6/2010	SEC ID Y93691106 VERIGY LTD SHS	-1,500.000 10342000340L	-16,188.60	18,119.99	1,931.39
12/6/2010 12/18/2009	1/11/2011 12/6/2010	SEC ID Y93691106 VERIGY LTD SHS	-1,700.000 10342000410L	-20,940.94	20,505.90	-435.04
12/6/2010 12/23/2009	1/11/2011 12/6/2010	SEC ID Y93691106 VERIGY LTD SHS	-1,000.000 10342000420L	-12,897.40	12,062.30	-835.10
12/6/2010 12/24/2009	1/11/2011 12/6/2010	SEC ID Y93691106 VERIGY LTD SHS	-600.000 10342000430L	-7,678.32	7,237.38	-440.94
12/6/2010 12/28/2009	1/11/2011 12/6/2010	SEC ID Y93691106 VERIGY LTD SHS	-1,000.000 10342000440L	-12,926.00	12,062.29	-863.71
12/6/2010 12/29/2009	1/11/2011 12/6/2010	SEC ID Y93691106 VERIGY LTD SHS	-900.000 10342000450L	-11,629.71	10,856.07	-773.64



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Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base				
12/30/2009	12/6/2010	VERIGY LTD SHS	-1,000 000	-12,870 90	12,062 29	-808.61				
12/6/2010	1/11/2011	SEC ID Y93691106	10342000460L							
12/31/2009	12/6/2010	VERIGY LTD SHS	-900 000	-11,663.37	10,856 07	-807 30				
12/6/2010	1/11/2011	SEC ID Y93691106	10342000470L							
1/4/2010	12/6/2010	VERIGY LTD SHS	-700 000	-9,302 65	8,443.61	-859 04				
12/6/2010	1/11/2011	SEC ID: Y93691106	10342000320L							
1/7/2010	12/6/2010	VERIGY LTD SHS	-700 000	-9,330 93	8,443 60	-887 33				
12/6/2010	1/11/2011	SEC ID: Y93691106	10342000330L							
3/3/2010	3/2/2011	VERIGY LTD SHS	-1,500 000	-15,274 35	19,458 22	4,183 87				
3/2/2011	3/3/2011	SEC ID: Y93691106	10342000360L							
3/3/2010	3/3/2011	VERIGY LTD SHS	-900 000	-9,164 61	11,835 58	2,670 97				
3/3/2011	3/4/2011	SEC ID: Y93691106	10342000360L							
8/18/2010	3/4/2011	VERIGY LTD SHS	-1,000 000	-8,770 80	13,198 55	4,427.75				
3/4/2011	3/7/2011	SEC ID Y93691106	10342000370L							
8/19/2010	3/4/2011	VERIGY LTD SHS	-500 000	-4,347 80	6,599 27	2,251 47				
3/4/2011	3/7/2011	SEC ID Y93691106	10342000380L							
8/19/2010	3/7/2011	VERIGY LTD SHS	-700 000	-6,086 92	9,381 36	3,294 44				
3/7/2011	3/9/2011	SEC ID: Y93691106	10342000380L							
8/20/2010	3/7/2011	VERIGY LTD SHS	-400 000	-3,432 60	5,360.77	1,928 17				
3/7/2011	3/9/2011	SEC ID Y93691106	10342000390L							
8/20/2010	3/8/2011	VERIGY LTD SHS	-1,200 000	-10,297 80	16,032 53	5,734.73				
3/8/2011	3/9/2011	SEC ID Y93691106	10342000390L							
9/2/2010	11/30/2010	ABERCROMBIE & FITCH CO	-400 000	-13,943 84	19,808 14	5,864 30				
12/1/2010	1/11/2011	SEC ID: 002896207	10342000480L							
9/21/2010	11/30/2010	ABERCROMBIE & FITCH CO	-100 000	-3,749 90	4,952 04	1,202 14				
12/1/2010	1/11/2011	SEC ID 002896207	10342000490L							
9/2/2010	12/22/2010	ABERCROMBIE & FITCH CO	-411 000	-14,327.30	23,418.46	9,091 16				
12/22/2010	12/23/2010	SEC ID 002896207	10342000480L							
9/2/2010	12/23/2010	ABERCROMBIE & FITCH CO	-189 000	-6,588 46	10,775.93	4,187 47				
12/23/2010	12/23/2010	SEC ID 002896207	10342000480L							
9/2/2010	12/30/2010	ABERCROMBIE & FITCH CO	-700 000	-24,401 72	40,778 30	16,376.58				
12/30/2010	12/31/2010	SEC ID 002896207	10342000480L							
9/21/2010	2/15/2011	ABERCROMBIE & FITCH CO	-200 000	-7,499 80	10,818 13	3,318.33				
2/15/2011	2/16/2011	SEC ID: 002896207	10342000490L							
9/21/2010	2/16/2011	ABERCROMBIE & FITCH CO	-600 000	-22,499 40	33,936 42	11,437 02				
2/16/2011	2/17/2011	SEC ID 002896207	10342000490L							
9/13/2010	6/13/2011	ALLEGiant TRAVEL CO	-135 000	-5,502 96	5,781 71	278 75				
6/13/2011	6/14/2011	SEC ID: 01748X102	10342000140L							



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9/13/2010	6/21/2011	ALLEGiant TRAVEL CO	-250.000	-10,190.68	11,249.63	1,058.95
6/21/2011	6/22/2011	SEC ID 01748X102	10342000140L			
9/13/2010	6/22/2011	ALLEGiant TRAVEL CO	-250.000	-10,190.67	11,170.88	980.21
6/22/2011	6/23/2011	SEC ID 01748X102	10342000140L			
11/15/2010	2/1/2011	ALLY FINANCIAL INC 6.250%	-50,000.000	-49,301.00	52,062.50	2,761.50
2/1/2011	2/4/2011	12/01/2017 DD 11/18/10	10342000110L			
		SEC ID: 02005NAC4				
5/20/2010	3/2/2011	AMBASSADORS GROUP INC	-680.000	-7,879.98	7,130.95	-749.03
3/2/2011	3/3/2011	SEC ID 023177108	10342000150L			
5/20/2010	3/3/2011	AMBASSADORS GROUP INC	-440.000	-5,098.81	4,637.38	-461.43
3/3/2011	3/4/2011	SEC ID 023177108	10342000150L			
5/20/2010	3/4/2011	AMBASSADORS GROUP INC	-320.000	-3,708.22	3,323.03	-385.19
3/4/2011	3/7/2011	SEC ID 023177108	10342000150L			
5/20/2010	3/7/2011	AMBASSADORS GROUP INC	-200.000	-2,317.64	2,057.14	-260.50
3/7/2011	3/8/2011	SEC ID 023177108	10342000150L			
5/20/2010	3/8/2011	AMBASSADORS GROUP INC	-200.000	-2,317.64	2,108.45	-209.19
3/8/2011	3/9/2011	SEC ID 023177108	10342000150L			
6/28/2010	3/11/2011	AMBASSADORS GROUP INC	-100.000	-1,146.78	1,023.59	-123.19
3/11/2011	3/14/2011	SEC ID 023177108	10342000160L			
6/28/2010	3/15/2011	AMBASSADORS GROUP INC	-300.000	-3,440.34	3,046.86	-393.48
3/15/2011	3/16/2011	SEC ID 023177108	10342000160L			
6/28/2010	3/18/2011	AMBASSADORS GROUP INC	-135.000	-1,548.15	1,381.02	-167.13
3/18/2011	3/21/2011	SEC ID 023177108	10342000160L			
6/29/2010	3/18/2011	AMBASSADORS GROUP INC	-165.000	-1,820.43	1,687.92	-132.51
3/18/2011	3/21/2011	SEC ID 023177108	10342000170L			
6/29/2010	3/21/2011	AMBASSADORS GROUP INC	-140.000	-1,544.60	1,436.64	-107.96
3/21/2011	3/22/2011	SEC ID 023177108	10342000170L			
6/30/2010	3/21/2011	AMBASSADORS GROUP INC	-100.000	-1,127.92	1,026.17	-101.75
3/21/2011	3/22/2011	SEC ID 023177108	10342000180L			
7/1/2010	3/21/2011	AMBASSADORS GROUP INC	-60.000	-672.61	615.70	-56.91
3/21/2011	3/22/2011	SEC ID 023177108	10342000190L			
7/1/2010	3/23/2011	AMBASSADORS GROUP INC	-300.000	-3,363.03	3,110.64	-252.39
3/23/2011	3/24/2011	SEC ID 023177108	10342000190L			
10/21/2010	3/25/2011	AMBASSADORS GROUP INC	-200.000	-2,204.00	2,130.59	-73.41
3/25/2011	3/28/2011	SEC ID 023177108	10342000200L			
10/21/2010	3/29/2011	AMBASSADORS GROUP INC	-200.000	-2,204.00	2,124.79	-79.21
3/29/2011	3/30/2011	SEC ID: 023177108	10342000200L			



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10/21/2010		3/30/2011	AMBASSADORS GROUP INC	-200.000	-2,204 00	2,126 53	-77 47
3/30/2011		3/31/2011	SEC ID 023177108	10342000200L			
10/21/2010		4/1/2011	AMBASSADORS GROUP INC	-200.000	-2,204 00	2,184 01	-19 99
4/1/2011		4/4/2011	SEC ID 023177108	10342000200L			
10/21/2010		4/4/2011	AMBASSADORS GROUP INC	-200.000	-2,204 00	2,132 13	-71 87
4/4/2011		4/5/2011	SEC ID 023177108	10342000200L			
10/21/2010		4/6/2011	AMBASSADORS GROUP INC	-330.000	-3,636 60	3,611 71	-24 89
4/6/2011		4/7/2011	SEC ID 023177108	10342000200L			
10/21/2010		4/11/2011	AMBASSADORS GROUP INC	-250.000	-2,755 00	2,621.17	-133 83
4/11/2011		4/12/2011	SEC ID 023177108	10342000200L			
10/21/2010		4/12/2011	AMBASSADORS GROUP INC	-150.000	-1,653 00	1,549 50	-103 50
4/12/2011		4/13/2011	SEC ID 023177108	10342000200L			
12/15/2010		4/12/2011	AMBASSADORS GROUP INC	-40.000	-441 40	413 20	-28 20
4/12/2011		4/13/2011	SEC ID 023177108	10350000040C			
12/15/2010		4/28/2011	AMBASSADORS GROUP INC	-660.000	-7,283 03	6,515 32	-767 71
4/28/2011		4/29/2011	SEC ID 023177108	10350000040C			
1/20/2011		5/10/2011	AMERICAN AIRLINES 2011-1 CLASS	-2,000.000	-2,000 00	1,965 00	-35 00
5/10/2011		5/10/2011	5 250% 01/31/2021 DD 01/25/11	11021000200C			
1/20/2011		6/22/2011	SEC ID 023767AA4	-6,000.000	-6,000 00	5,865 00	-135 00
6/22/2011		6/22/2011	AMERICAN AIRLINES 2011-1 CLASS	11021000200C			
12/2/2010		2/28/2011	5 250% 01/31/2021 DD 01/25/11	-2,000.000	-1,998 42	1,986 22	-12 20
2/28/2011		2/28/2011	SEC ID 023767AA4	10337000010C			
12/2/2010		3/1/2011	AMERICAN TOWER CORP 4 500%	-24,000.000	-23,981 04	23,698 56	-282 48
3/1/2011		3/1/2011	01/15/2018 DD 12/07/10	10337000010C			
11/5/2010		3/4/2011	SEC ID 029912BD3	-5,000.000	-5,948.25	5,616.15	-332 10
3/4/2011		3/7/2011	AMERICAN TOWER CORP 4.500%	10342000220L			
11/19/2010		3/4/2011	01/15/2018 DD 12/07/10	-5,000.000	-5,794 55	5,616.15	-178.40
3/4/2011		3/7/2011	SEC ID 029912BD3	10342000230L			
			ANHEUSER-BUSCH INBEV				
			WORLDWIDE 6 375% 01/15/2040				
			DD 10/16/09				
			SEC ID 03523TAP3				
			ANHEUSER-BUSCH INBEV				
			WORLDWIDE 6 375% 01/15/2040				
			DD 10/16/09				
			SEC ID 03523TAP3				



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Reported Date	Date	Description	Tax Lot ID	Base	Base	Base	Base	Base	Base	Gain/Loss	Base
2/10/2011	3/4/2011	ANHEUSER-BUSCH INBEV	-5,000 000	-5,510 15	5,616 15						106 00
3/4/2011	3/7/2011	WORLDWIDE 6 375%01/15/2040 DD 10/16/09	11042000040C								
1/4/2011	6/13/2011	SEC ID 03523TAP3									
6/13/2011	6/14/2011	APOGEE ENTERPRISES INC	-600 000	-8,440 68	6,949 96					-1,490 72	
1/4/2011	6/14/2011	SEC ID 037598109	11005000020C								
6/14/2011	6/14/2011	APOGEE ENTERPRISES INC	-275 000	-3,868 64	3,213.58					-655 06	
1/4/2011	6/15/2011	SEC ID 037598109	11005000020C								
6/22/2011	6/22/2011	APOGEE ENTERPRISES INC	-355 000	-4,994 07	4,575.39					-418 68	
1/4/2011	6/23/2011	SEC ID 037598109	11005000020C								
6/22/2011	6/23/2011	APOGEE ENTERPRISES INC	-175 000	-2,462 72	2,255 48					-207 24	
1/5/2011	6/22/2011	SEC ID 037598109	11006000070C								
6/22/2011	6/23/2011	APOGEE ENTERPRISES INC	-2,000 000	-2,000 00	2,000 00					0 00	
3/30/2011	5/10/2011	AVIATION CAPITAL GROUP CORP									
5/10/2011	5/10/2011	6 750% 04/06/2021 DD 04/06/11	11090000030C								
8/19/2010	5/10/2011	SEC ID 05367AAD5									
5/10/2011	5/10/2011	BAKER HUGHES INC 5 125% 09/15/2040 DD 08/24/10	-3,000 000 10342000280L	-2,987 10	2,952 81					-34.29	
3/11/2011	6/30/2011	SEC ID 057224AZ0									
6/30/2011	7/1/2011	BANCO DE CREDITO DEL PERU/PANA 4 750% 03/16/2016 DD 03/16/11	-50,000 000 11073000020C	-49,907.50	49,750 00					-157 50	
3/15/2011	6/29/2011	SEC ID 05954TAG6									
6/29/2011	6/30/2011	BANK OF NEW YORK MELLON CORP/T	-2,300 000 11075000010C	-65,692 14	57,536 15					-8,155 99	
3/16/2011	6/29/2011	SEC ID 064058100									
6/29/2011	6/30/2011	BANK OF NEW YORK MELLON CORP/T	-1,000 000 11076000020C	-28,522 00	25,015 72					-3,506 28	
6/10/2010	5/10/2011	SEC ID 064058100									
5/10/2011	5/10/2011	BANK OF NOVA SCOTIA 2.375% 12/17/2013 DD 06/17/10	-3,000 000 10342000340L	-2,989 50	3,075 09					85 59	
1/6/2011	1/24/2011	SEC ID 064149B97									
1/24/2011	1/25/2011	BARCLAYS BANK PLC 2.375% 01/13/2014 DD 01/13/11	-100,000 000 11007000010C	-99,839 00	100,173 00					334 00	
5/24/2011	6/29/2011	SEC ID 06739GBS7									
6/29/2011	6/30/2011	BARRICK NORTH AMERICA FINANCE 4.400% 05/30/2021 DD 06/01/11 SEC ID 06849RAD4	-50,000 000 11145000340C	-49,968 00	50,161.50					193 50	



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8/5/2010	5/10/2011	BARRICK PD AUSTRALIA FINANCE P	-3,000 000		-3,259 41	3,153 18	-106 23		
5/10/2011	5/10/2011	5 950% 10/15/2039 DD 10/16/09 SEC ID 06849UAD7	10342000370L						
10/19/2010	6/21/2011	BEAR STEARNS COMMERCIAL PWR9	-38,000 000		-40,594.69	40,897.50	302 81		
6/21/2011	6/22/2011	A4A 4.871% 09/11/2042 DD 09/01/05	10342000380L						
11/8/2010	5/10/2011	SEC ID: 07387BAH6							
5/10/2011	5/11/2011	BECTON DICKINSON AND CO 3 250% 11/12/2020 DD 11/12/10	-2,000 000 10342000390L		-1,998 98	1,903.90	-95 08		
2/11/2010	12/16/2010	SEC ID: 075887AW9							
12/16/2010	12/17/2010	BEST BUY CO INC	-1,800 000		-63,839 34	62,310 62	-1,528 72		
2/12/2010	12/16/2010	SEC ID: 086516101	10342000550L						
12/16/2010	12/17/2010	BEST BUY CO INC	-1,500 000		-52,748.55	51,925 52	-823 03		
2/17/2010	12/16/2010	SEC ID: 086516101	10342000560L						
12/16/2010	12/17/2010	BEST BUY CO INC	-400 000		-14,696 96	13,846 81	-850.15		
12/16/2010	12/17/2010	SEC ID: 086516101	10342000570L						
2/17/2010	12/21/2010	BEST BUY CO INC	-1,200 000		-44,090 88	40,241.32	-3,849.56		
12/21/2010	12/22/2010	SEC ID: 086516101	10342000570L						
6/25/2010	12/21/2010	BEST BUY CO INC	-700 000		-24,976 91	23,474.10	-1,502 81		
12/21/2010	12/22/2010	SEC ID: 086516101	10342000580L						
6/25/2010	12/22/2010	BEST BUY CO INC	-1,500 000		-53,521 95	50,435 44	-3,086 51		
12/22/2010	12/23/2010	SEC ID: 086516101	10342000580L						
3/23/2011	5/10/2011	BIOMED REALTY LP 3 850% 04/15/2016 DD 03/30/11	-3,000 000 11083000010C		-2,980 95	3,039 09	58 14		
5/10/2011	5/10/2011	SEC ID: 090644AF8							
5/20/2010	1/18/2011	BRIGHAM EXPLORATION CO	-570 000		-8,280 62	16,121 00	7,840 38		
1/18/2011	1/19/2011	SEC ID: 109178103	10342000380L						
5/20/2010	2/25/2011	BRIGHAM EXPLORATION CO	-520 000		-7,554 25	18,029 35	10,475 10		
2/25/2011	2/28/2011	SEC ID: 109178103	10342000380L						
5/20/2010	2/28/2011	BRIGHAM EXPLORATION CO	-430 000		-6,246.78	15,592.15	9,345 37		
2/28/2011	3/1/2011	SEC ID: 109178103	10342000380L						
5/20/2010	3/28/2011	BRIGHAM EXPLORATION CO	-500 000		-7,263.70	17,970 90	10,707.20		
3/28/2011	3/29/2011	SEC ID: 109178103	10342000380L						
5/20/2010	4/7/2011	BRIGHAM EXPLORATION CO	-390 000		-5,665 69	14,034 08	8,368 39		
4/7/2011	4/8/2011	SEC ID: 109178103	10342000380L						
5/20/2010	4/13/2011	BRIGHAM EXPLORATION CO	-470 000		-6,827 88	15,794 93	8,967 05		
4/13/2011	4/14/2011	SEC ID: 109178103	10342000380L						



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5/20/2010	5/5/2011	BRIGHAM EXPLORATION CO	-350 000	-5,084 59	9,907 32	4,822 73
5/5/2011	5/6/2011	SEC ID 109178103	10342000380L			
6/18/2010	5/13/2011	CAI INTERNATIONAL INC	-620 000	-9,178 85	14,207 14	5,028 29
5/13/2011	5/16/2011	SEC ID 12477X106	10342000440L			
6/18/2010	5/16/2011	CAI INTERNATIONAL INC	-180 000	-2,664 83	4,031 38	1,366 55
5/16/2011	5/18/2011	SEC ID 12477X106	10342000440L			
6/21/2010	5/16/2011	CAI INTERNATIONAL INC	-20 000	-296 25	447.93	151 68
5/16/2011	5/18/2011	SEC ID 12477X106	10342000450L			
6/21/2010	5/17/2011	CAI INTERNATIONAL INC	-180 000	-2,666 23	3,941.63	1,275.43
5/17/2011	5/18/2011	SEC ID 12477X106	10342000450L			
6/21/2010	5/18/2011	CAI INTERNATIONAL INC	-100 000	-1,481 24	2,315 80	834 56
5/18/2011	5/19/2011	SEC ID 12477X106	10342000450L			
6/21/2010	5/19/2011	CAI INTERNATIONAL INC	-120 000	-1,777 49	2,726 46	948.97
5/19/2011	5/20/2011	SEC ID 12477X106	10342000450L			
6/22/2010	5/19/2011	CAI INTERNATIONAL INC	-310 000	-4,306 30	7,043 34	2,737 04
5/19/2011	5/20/2011	SEC ID 12477X106	10342000460L			
6/22/2010	5/31/2011	CAI INTERNATIONAL INC	-150 000	-2,083 70	3,445 22	1,361 52
5/31/2011	6/1/2011	SEC ID 12477X106	10342000460L			
6/22/2010	6/2/2011	CAI INTERNATIONAL INC	-240 000	-3,333.91	5,320 47	1,986 56
6/2/2011	6/3/2011	SEC ID 12477X106	10342000460L			
6/22/2010	6/7/2011	CAI INTERNATIONAL INC	-10 000	-138 91	208 67	69 76
6/7/2011	6/8/2011	SEC ID 12477X106	10342000460L			
6/28/2010	6/7/2011	CAI INTERNATIONAL INC	-140 000	-1,864 41	2,921 31	1,056 90
6/7/2011	6/8/2011	SEC ID 12477X106	10342000470L			
6/28/2010	6/8/2011	CAI INTERNATIONAL INC	-80 000	-1,065 37	1,605 55	540 18
6/8/2011	6/9/2011	SEC ID 12477X106	10342000470L			
6/29/2010	6/8/2011	CAI INTERNATIONAL INC	-200 000	-2,483 30	4,013 86	1,530 56
6/8/2011	6/9/2011	SEC ID 12477X106	10342000480L			
6/28/2010	12/21/2010	CPI CORP	-100 000	-2,219 90	2,333.18	113 28
12/21/2010	12/22/2010	SEC ID 125902106	10342000490L			
6/29/2010	12/21/2010	CPI CORP	-355 000	-7,800 66	8,282 79	482.13
12/21/2010	12/22/2010	SEC ID 125902106	10342000500L			
6/30/2010	12/21/2010	CPI CORP	-45 000	-1,004 26	1,049 93	45 67
12/21/2010	12/22/2010	SEC ID 125902106	10342000510L			
6/30/2010	12/22/2010	CPI CORP	-190 000	-4,240 21	4,013 93	-226.28
12/22/2010	12/23/2010	SEC ID 125902106	10342000510L			
6/30/2010	12/23/2010	CPI CORP	-110 000	-2,454 86	2,298 52	-156 34
12/23/2010	12/24/2010	SEC ID 125902106	10342000510L			



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9/9/2010	12/23/2010			CPI CORP	-90 000	-1,990 29	1,880 60	-109 69
12/23/2010	12/24/2010			SEC ID 125902106	10342000520L			
9/9/2010	12/27/2010			CPI CORP	-10 000	-221 14	206 69	-14 45
12/27/2010	12/28/2010			SEC ID 125902106	10342000520L			
9/10/2010	12/27/2010			CPI CORP	-200 000	-4,390 88	4,133.71	-257 17
12/27/2010	12/28/2010			SEC ID 125902106	10342000530L			
11/12/2010	12/27/2010			CPI CORP	-100 000	-2,727 57	2,066 85	-660 72
12/27/2010	12/28/2010			SEC ID 125902106	10342000540L			
11/12/2010	12/28/2010			CPI CORP	-70 000	-1,909 30	1,436 69	-472 61
12/28/2010	12/29/2010			SEC ID 125902106	10342000540L			
11/15/2010	12/28/2010			CPI CORP	-100 000	-2,760 90	2,052 42	-708 48
12/28/2010	12/29/2010			SEC ID 125902106	10342000550L			
11/16/2010	12/28/2010			CPI CORP	-120 000	-3,275 60	2,462.91	-812 69
12/28/2010	12/29/2010			SEC ID 125902106	10342000560L			
5/20/2010	4/21/2011			CNA SURETY CORP	-450 000	-7,461 18	11,918 02	4,456 84
4/21/2011	4/22/2011			SEC ID 12612L108	10342000580L			
5/20/2010	4/25/2011			CNA SURETY CORP	-375 000	-6,217 65	9,929 61	3,711 96
4/25/2011	4/26/2011			SEC ID 12612L108	10342000580L			
4/19/2011	5/10/2011			CVS CORP PASSTHRU CTF 144A	-754 020	-797.38	754 02	-43 36
5/10/2011	5/10/2011			6.117% 01/10/2013 DD 12/12/02	11110000020C			
				SEC ID 126650AL4	-757 860	-801 44	757 86	-43 58
4/19/2011	6/10/2011			CVS CORP PASSTHRU CTF 144A				
6/10/2011	6/10/2011			6.117% 01/10/2013 DD 12/12/02	11110000020C			
				SEC ID 126650AL4	-510 000	-8,446 77	11,314 86	2,868 09
5/20/2010	12/3/2010			CABELA'S INC				
12/3/2010	1/11/2011			SEC ID 126804301	10342000610L			
5/14/2010	5/3/2011			CALPINE CORP	-700 000	-9,540 37	11,440 09	1,899 72
5/3/2011	5/4/2011			SEC ID 131347304	10342000640L			
5/17/2010	5/3/2011			CALPINE CORP	-600 000	-8,247 12	9,805 79	1,558 67
5/3/2011	5/4/2011			SEC ID 131347304	10342000650L			
5/18/2010	5/3/2011			CALPINE CORP	-500 000	-6,793 30	8,171 49	1,378 19
5/3/2011	5/4/2011			SEC ID 131347304	10342000660L			
6/9/2010	1/24/2011			CAPITALSOURCE INC	-700 000	-2,868 67	5,319 19	2,450 52
1/24/2011	1/25/2011			SEC ID 14055X102	10342000680L			
6/9/2010	1/25/2011			CAPITALSOURCE INC	-4,900 000	-20,080 69	37,531 80	17,451 11
1/25/2011	1/26/2011			SEC ID 14055X102	10342000680L			



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Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/Posted Date				Shares Sold		Cost		Amount		Realized	
Reported Date	Date	Description	Tax Lot ID	Base	Base	Base	Base	Base	Base	Gain/Loss	Base
7/16/2010	11/29/2010	CHIQUITA BRANDS	-1,290 000	-16,008 13	15,084 23					-923 90	
11/29/2010	12/9/2010	INTERNATIONAL	10342000650L								
		SEC ID: 170032809									
7/15/2010	11/30/2010	CHIQUITA BRANDS	-1,240.000	-15,839 02	13,940 83					-1,898 19	
11/30/2010	12/9/2010	INTERNATIONAL	10342000640L								
		SEC ID: 170032809									
7/16/2010	12/1/2010	CHIQUITA BRANDS	-1,295 000	-16,070 17	14,460 76					-1,609.41	
12/1/2010	1/12/2011	INTERNATIONAL	10342000650L								
		SEC ID: 170032809									
7/16/2010	11/30/2010	CHIQUITA BRANDS	-60.000	-744.56	674 56					-70 00	
11/30/2010	12/9/2010	INTERNATIONAL	10342000650L								
		SEC ID: 170032809									
11/17/2010	5/10/2011	CONTINENTAL AIRLINES 2010-1 CL	-2,000 000	-2,000 00	1,947 50					-52 50	
5/10/2011	5/10/2011	4.750% 01/12/2021 DD 12/02/10	10343000050A								
		SEC ID: 21079VAA1									
11/17/2010	6/22/2011	CONTINENTAL AIRLINES 2010-1 CL	-6,000 000	-6,000 00	5,820 00					-180 00	
6/22/2011	6/22/2011	4.750% 01/12/2021 DD 12/02/10	10343000050A								
		SEC ID: 21079VAA1									
11/22/2010	3/28/2011	CURTISS-WRIGHT CORP	-360 000	-10,714 54	12,299 66					1,585 12	
3/28/2011	3/29/2011	SEC ID 231561101	10342000690L								
11/22/2010	3/29/2011	CURTISS-WRIGHT CORP	-290.000	-8,631 15	9,904 20					1,273 05	
3/29/2011	3/30/2011	SEC ID 231561101	10342000690L								
11/22/2010	3/30/2011	CURTISS-WRIGHT CORP	-50.000	-1,488 13	1,709 26					221.13	
3/30/2011	3/31/2011	SEC ID: 231561101	10342000690L								
11/23/2010	3/30/2011	CURTISS-WRIGHT CORP	-270 000	-8,137 69	9,230 01					1,092.32	
3/30/2011	3/31/2011	SEC ID 231561101	10342000700L								
11/23/2010	4/7/2011	CURTISS-WRIGHT CORP	-140.000	-4,219 55	4,924 35					704 80	
4/7/2011	4/8/2011	SEC ID 231561101	10342000700L								
11/30/2010	4/7/2011	CURTISS-WRIGHT CORP	-60 000	-1,861.84	2,110.43					248 59	
4/7/2011	4/8/2011	SEC ID: 231561101	10343000080A								
11/30/2010	4/13/2011	CURTISS-WRIGHT CORP	-250 000	-7,757 68	8,238.79					481 11	
4/13/2011	4/14/2011	SEC ID: 231561101	10343000080A								
11/30/2010	4/14/2011	CURTISS-WRIGHT CORP	-120 000	-3,723 68	3,916.77					193 09	
4/14/2011	4/15/2011	SEC ID 231561101	10343000080A								
12/1/2010	4/14/2011	CURTISS-WRIGHT CORP	-220 000	-7,058 08	7,180 75					122 67	
4/14/2011	4/15/2011	SEC ID: 231561101	10336000020C								
12/2/2010	4/14/2011	CURTISS-WRIGHT CORP	-160 000	-5,119 84	5,222 36					102 52	
4/14/2011	4/15/2011	SEC ID 231561101	10337000020C								

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Original Acquisition's Trade Date of Sale /

Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
11/15/2010	3/30/2011	DELTA AIR LINES 2010-2 CLASS A	-8,000 000	-8,000.00	8,000 00	0 00
3/30/2011	3/31/2011	4.950% 05/23/2019 DD 11/22/10 SEC ID: 247361ZH4	10342000620L			
5/20/2010	12/3/2010	DELTA APPAREL INC	-950 000	-16,201 01	12,038 38	-4,162 63
12/3/2010	1/12/2011	SEC ID: 247368103	10342000740L			
6/30/2010	5/10/2011	DIGITAL REALTY TRUST LP 4 500%	-7,000 000	-6,978 79	7,294 63	315 84
5/10/2011	5/10/2011	07/15/2015 DD 07/08/10 SEC ID: 25389JAG1	11013000210F			
6/16/2010	5/4/2011	RR DONNELLEY & SONS CO	-50,000 000	-50,000.00	51,375 00	1,375 00
5/4/2011	5/6/2011	7 625% 06/15/2020 DD 06/21/10 SEC ID: 257867AW1	10342000410L			
10/29/2010	4/6/2011	DRESSER-RAND GROUP INC	-600.000	-20,683.50	32,229 46	11,545 96
4/6/2011	4/7/2011	SEC ID: 261608103	10342001020L			
10/29/2010	4/7/2011	DRESSER-RAND GROUP INC	-1,500 000	-51,708.75	80,750 04	29,041 29
4/7/2011	4/8/2011	SEC ID: 261608103	10342001020L			
10/29/2010	4/8/2011	DRESSER-RAND GROUP INC	-700 000	-24,130 75	37,439 48	13,308 73
4/8/2011	4/11/2011	SEC ID: 261608103	10342001020L			
5/20/2010	1/4/2011	DREW INDUSTRIES INC	-200.000	-4,277 52	4,565 54	288 02
1/4/2011	1/6/2011	SEC ID: 26168L205	10342000750L			
5/20/2010	1/5/2011	DREW INDUSTRIES INC	-470 000	-10,052.17	10,706 27	654 10
1/6/2011	1/6/2011	SEC ID: 26168L205	10342000750L			
5/20/2010	1/6/2011	DREW INDUSTRIES INC	-480 000	-10,266.05	10,958 26	692 21
1/6/2011	1/7/2011	SEC ID: 26168L205	10342000750L			
3/22/2011	5/10/2011	EI DU PONT DE NEMOURS & CO	-3,000.000	-2,993 67	3,070 68	77 01
5/10/2011	5/10/2011	4 250% 04/01/2021 DD 03/25/11 SEC ID: 263534CE7	11082000080C			
5/4/2011	5/10/2011	DUKE ENERGY CAROLINAS LLC	-2,000 000	-2,072 98	2,075 26	2 28
5/10/2011	5/10/2011	4.300% 06/15/2020 DD 06/07/10 SEC ID: 26442CAJ3	11124000160C			
6/24/2010	5/10/2011	ERAC USA FINANCE LLC 5 250%	-3,000 000	-2,981 49	3,180 90	199 41
5/10/2011	5/10/2011	10/01/2020 DD 07/01/10 SEC ID: 26884TAA0	10342000740L			
9/14/2010	1/25/2011	EDISON INTERNATIONAL 3 750%	-25,000 000	-24,952 75	24,958.50	5.75
1/25/2011	1/26/2011	09/15/2017 DD 09/17/10 SEC ID: 281020AF4	10342000430L			
8/16/2010	6/1/2011	ELECTRONICS FOR IMAGING INC	-200 000	-2,135 44	3,526 63	1,391 19
6/1/2011	6/2/2011	SEC ID: 286082102	10342000760L			

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Original Acquisition's Trade Date of Sale/

Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
8/17/2010	6/1/2011	ELECTRONICS FOR IMAGING INC	-310.000	-3,436.01	5,466 28	2,030.27
6/1/2011	6/2/2011	SEC ID: 286082102	10342000770L			
8/25/2010	6/1/2011	ELECTRONICS FOR IMAGING INC	-270.000	-2,935 95	4,760 95	1,825 00
6/1/2011	6/2/2011	SEC ID: 286082102	10342000780L			
5/4/2011	5/10/2011	ENERGY TRANSFER PARTNERS LP	-3,000 000	-3,289 08	3,218 19	-70 89
5/10/2011	5/10/2011	6 625% 10/15/2036 DD 10/23/06	11124000210C			
		SEC ID: 29273RAF6				
8/30/2010	12/1/2010	ENNIS INC	-10.000	-152 61	173.73	21 12
12/1/2010	1/11/2011	SEC ID: 293389102	10342000870L			
10/7/2010	12/1/2010	ENNIS INC	-350.000	-6,517 42	6,080 66	-436 76
12/1/2010	1/11/2011	SEC ID: 293389102	10342000880L			
10/7/2010	12/3/2010	ENNIS INC	-110.000	-2,048 33	1,932 51	-115 82
12/3/2010	1/11/2011	SEC ID: 293389102	10342000880L			
10/8/2010	12/3/2010	ENNIS INC	-310.000	-5,950 98	5,446 17	-504.81
12/3/2010	1/11/2011	SEC ID: 293389102	10342000890L			
8/20/2010	12/10/2010	ENNIS INC	-15.000	-233 26	266.29	33 03
12/10/2010	12/13/2010	SEC ID: 293389102	10342000840L			
8/23/2010	12/10/2010	ENNIS INC	-545.000	-8,444.83	9,675 16	1,230 33
12/10/2010	12/13/2010	SEC ID: 293389102	10342000850L			
8/27/2010	12/10/2010	ENNIS INC	-40.000	-612 64	710.10	97 46
12/10/2010	12/13/2010	SEC ID: 293389102	10342000860L			
8/27/2010	12/13/2010	ENNIS INC	-170.000	-2,603 70	2,984 21	380.51
12/13/2010	12/14/2010	SEC ID: 293389102	10342000860L			
8/30/2010	12/13/2010	ENNIS INC	-420.000	-6,409.41	7,372 77	963.36
12/13/2010	12/14/2010	SEC ID: 293389102	10342000870L			
3/8/2011	6/1/2011	ENSCO PLC 4 700% 03/15/2021	-7,000 000	-6,861 75	7,152 67	290 92
6/1/2011	6/1/2011	DD 03/17/11	11068000070C			
		SEC ID: 29358QAA7				
9/2/2010	12/9/2010	FAIRCHILD SEMICONDUCTOR	-720.000	-5,936 62	10,790 09	4,853 47
12/9/2010	12/10/2010	INTERN	10342000900L			
		SEC ID: 303726103				
9/2/2010	12/29/2010	FAIRCHILD SEMICONDUCTOR	-1,610.000	-13,274 93	25,380 58	12,105 65
12/29/2010	12/30/2010	INTERN	10342000900L			
		SEC ID: 303726103				
9/2/2010	1/18/2011	FAIRCHILD SEMICONDUCTOR	-270.000	-2,226 23	4,571 06	2,344 83
1/18/2011	1/19/2011	INTERN	10342000900L			
		SEC ID: 303726103				



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Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
9/2/2010 2/3/2011	2/3/2011 2/4/2011	FAIRCHILD SEMICONDUCTOR INTERN	-400.000 10342000900L	-3,298.12	7,273.46	3,975.34
9/2/2010 3/28/2011	3/28/2011 3/29/2011	SEC ID: 303726103 FAIRCHILD SEMICONDUCTOR INTERN	-1,340.000 10342000900L	-11,048.71	24,285.96	13,237.25
9/2/2010 6/30/2011	6/30/2011 7/1/2011	SEC ID: 303726103 FAIRCHILD SEMICONDUCTOR INTERN	-925.000 10342000900L	-7,626.90	15,481.52	7,854.62
9/10/2010 6/30/2011	6/30/2011 7/1/2011	SEC ID: 303726103 FAIRCHILD SEMICONDUCTOR INTERN	-2,640.000 10342000910L	-21,204.22	44,185.09	22,980.87
1/25/2011 5/10/2011	5/10/2011 5/10/2011	SEC ID: 303726103 FAMILY DOLLAR STORES INC 5.000% 02/01/2021 DD 01/28/11	-2,000.000 11026000010C	-1,989.88	1,991.62	1.74
8/20/2010 12/1/2010	12/1/2010 1/12/2011	SEC ID: 307000AA7 FHLMC POOL #A7-8953 5.500% 11/01/2037 DD 06/01/08	-2,731.700 10357000310A	-2,913.53	2,731.70	-181.83
8/20/2010 1/1/2011	1/1/2011 1/12/2011	SEC ID: 3128LC5N2 FHLMC POOL #A7-8953 5.500% 11/01/2037 DD 06/01/08	-3,733.740 10357000310A	-3,982.27	3,733.74	-248.53
8/20/2010 2/1/2011	2/1/2011 2/8/2011	SEC ID: 3128LC5N2 FHLMC POOL #A7-8953 5.500% 11/01/2037 DD 06/01/08	-801.460 10357000310A	-854.81	801.46	-53.35
8/20/2010 3/1/2011	3/1/2011 3/8/2011	SEC ID: 3128LC5N2 FHLMC POOL #A7-8953 5.500% 11/01/2037 DD 06/01/08	-2,538.520 10357000310A	-2,707.49	2,538.52	-168.99
8/20/2010 4/1/2011	4/1/2011 4/8/2011	SEC ID: 3128LC5N2 FHLMC POOL #A7-8953 5.500% 11/01/2037 DD 06/01/08	-3,672.160 10357000310A	-3,916.59	3,672.16	-244.43
8/20/2010 5/1/2011	5/1/2011 5/16/2011	SEC ID: 3128LC5N2 FHLMC POOL #A7-8953 5.500% 11/01/2037 DD 06/01/08	-1,319.299 10357000310A	-1,407.11	1,319.30	-87.81
8/20/2010 5/3/2011	5/3/2011 5/6/2011	SEC ID: 3128LC5N2 FHLMC POOL #A7-8953 5.500% 11/01/2037 DD 06/01/08	-61,577.350 10357000310A	-65,676.10	66,210.08	533.98



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Original Acquisition's Trade Date of Sale/				Shares Sold		Cost		Amount		Realized	
Trade Date/ Reported Date	Posted Date	Description	Tax Lot ID	Base	Gain/Loss Base	Base	Gain/Loss Base	Base	Gain/Loss Base	Base	Gain/Loss Base
8/5/2010	12/1/2010	FHLMC POOL #G0-3189 6 500%	-229 680	-251 72	-22 04	229 68					
12/1/2010	1/12/2011	09/01/2037 DD 08/01/07 SEC ID: 3128M42W2	10357000330A								
8/5/2010	1/1/2011	FHLMC POOL #G0-3189 6 500%	-180 640	-197 97	-17 33	180 64					
1/1/2011	1/12/2011	09/01/2037 DD 08/01/07 SEC ID: 3128M42W2	10357000330A								
8/5/2010	2/1/2011	FHLMC POOL #G0-3189 6 500%	-141 010	-154 54	-13 53	141 01					
2/1/2011	2/8/2011	09/01/2037 DD 08/01/07 SEC ID: 3128M42W2	10357000330A								
8/5/2010	3/1/2011	FHLMC POOL #G0-3189 6 500%	-157 170	-172 25	-15 07	157 18					
3/1/2011	3/15/2011	09/01/2037 DD 08/01/07 SEC ID: 3128M42W2	10357000330A								
8/5/2010	3/7/2011	FHLMC POOL #G0-3189 6 500%	-5 450 150	-5 973 02	129 44	6 102 46					
3/7/2011	3/7/2011	09/01/2037 DD 08/01/07 SEC ID: 3128M42W2	10357000330A								
8/26/2010	12/1/2010	FHLMC POOL #G0-3604 5 500%	-5 925 060	-6 389 81	-464 75	5 925 06					
12/1/2010	1/12/2011	01/01/2038 DD 12/01/07 SEC ID: 3128M5KR0	10342000900L								
8/26/2010	1/1/2011	FHLMC POOL #G0-3604 5 500%	-5 735 760	-6 185 66	-449 90	5 735 76					
1/1/2011	1/12/2011	01/01/2038 DD 12/01/07 SEC ID: 3128M5KR0	10342000900L								
8/26/2010	2/1/2011	FHLMC POOL #G0-3604 5 500%	-5 146 310	-5 549 97	-403 66	5 146 31					
2/1/2011	2/8/2011	01/01/2038 DD 12/01/07 SEC ID: 3128M5KR0	10342000900L								
8/26/2010	3/1/2011	FHLMC POOL #G0-3604 5 500%	-4 503 440	-4 856 68	-353 24	4 503 44					
3/1/2011	3/8/2011	01/01/2038 DD 12/01/07 SEC ID: 3128M5KR0	10342000900L								
8/26/2010	4/1/2011	FHLMC POOL #G0-3604 5 500%	-3 501 680	-3 776 34	-274 66	3 501 68					
4/1/2011	4/8/2011	01/01/2038 DD 12/01/07 SEC ID: 3128M5KR0	10342000900L								
8/26/2010	5/1/2011	FHLMC POOL #G0-3604 5 500%	-2 818 460	-3 039 53	-221 07	2 818 46					
5/1/2011	5/16/2011	01/01/2038 DD 12/01/07 SEC ID: 3128M5KR0	10342000900L								
8/26/2010	4/18/2011	FHLMC POOL #G0-3604 5 500%	-123 914 003	-133 633 52	-697 01	132 936 51					
4/18/2011	5/9/2011	01/01/2038 DD 12/01/07 SEC ID: 3128M5KR0	10342000900L								



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Original Acquisition's Trade Date of Sale/

Reported Date	Trade Date/ Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
11/16/2010	11/16/2010	FHLMC POOL #GO-3621 6.500%	-98,387.119	-109,824.64	108,502.54	-1,322.10
12/1/2010	1/13/2011	11/01/2037 DD 12/01/07 SEC ID: 3128M5LA6	11013000270A			
10/20/2010	12/1/2010	FHLMC POOL #GO-3781 6.000%	-1,378.930	-1,499.37	1,378.93	-120.44
12/1/2010	1/12/2011	01/01/2038 DD 01/01/08 SEC ID: 3128M5RA0	10357000350A			
10/20/2010	1/1/2011	FHLMC POOL #GO-3781 6.000%	-1,063.960	-1,156.89	1,063.96	-92.93
1/1/2011	1/12/2011	01/01/2038 DD 01/01/08 SEC ID: 3128M5RA0	10357000350A			
10/20/2010	2/1/2011	FHLMC POOL #GO-3781 6.000%	-1,215.070	-1,321.20	1,215.07	-106.13
2/1/2011	2/8/2011	01/01/2038 DD 01/01/08 SEC ID: 3128M5RA0	10357000350A			
10/20/2010	3/1/2011	FHLMC POOL #GO-3781 6.000%	-1,027.420	-1,117.16	1,027.42	-89.74
3/1/2011	3/8/2011	01/01/2038 DD 01/01/08 SEC ID: 3128M5RA0	10357000350A			
10/20/2010	4/1/2011	FHLMC POOL #GO-3781 6.000%	-933.970	-1,015.55	933.97	-81.58
4/1/2011	4/12/2011	01/01/2038 DD 01/01/08 SEC ID: 3128M5RA0	10357000350A			
10/20/2010	3/28/2011	FHLMC POOL #GO-3781 6.000%	-35,608.490	-38,718.66	38,679.72	-38.94
3/28/2011	4/12/2011	01/01/2038 DD 01/01/08 SEC ID: 3128M5RA0	10357000350A			
8/19/2010	12/1/2010	FHLMC POOL #GO-4222 5.500%	-2,834.860	-3,075.60	2,834.86	-240.74
12/1/2010	1/12/2011	04/01/2038 DD 04/01/08 SEC ID: 3128M6AX6	10356000090A			
8/19/2010	12/10/2010	FHLMC POOL #GO-4222 5.500%	-26,085.070	-28,300.30	27,699.09	-601.21
12/10/2010	12/23/2010	04/01/2038 DD 04/01/08 SEC ID: 3128M6AX6	10356000090A			
8/19/2010	1/1/2011	FHLMC POOL #GO-4222 5.500%	-1,637.690	-1,776.77	1,637.69	-139.08
1/1/2011	1/12/2011	04/01/2038 DD 04/01/08 SEC ID: 3128M6AX6	10356000090A			
8/19/2010	2/1/2011	FHLMC POOL #GO-4222 5.500%	-1,343.390	-1,457.47	1,343.39	-114.08
2/1/2011	2/8/2011	04/01/2038 DD 04/01/08 SEC ID: 3128M6AX6	10356000090A			
8/19/2010	3/1/2011	FHLMC POOL #GO-4222 5.500%	-1,278.000	-1,386.53	1,278.00	-108.53
3/1/2011	3/8/2011	04/01/2038 DD 04/01/08 SEC ID: 3128M6AX6	10356000090A			



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Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date				Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
8/19/2010	4/1/2011			FHLMC POOL #G0-4222 5 500%	-1,068 380	-1,159 11	1,068 38	-90 73
4/1/2011	4/8/2011			SEC ID: 3128M6AX6	10356000090A			
10/28/2010	5/1/2011			FHLMC POOL #G0-4222 5 500%	-848 070	-891 48	848 07	-43.41
5/1/2011	5/9/2011			SEC ID: 3128M6AX6	10342000930L			
8/19/2010	5/3/2011			FHLMC POOL #G0-4222 5.500%	-1,988 448	-2,157 32	2,138 05	-19 27
5/3/2011	5/6/2011			SEC ID: 3128M6AX6	10356000090A			
10/28/2010	5/3/2011			FHLMC POOL #G0-4222 5 500%	-33,480.612	-35,194 76	35,999.50	804 74
5/3/2011	5/6/2011			SEC ID: 3128M6AX6	10342000930L			
8/20/2010	12/1/2010			FHLMC POOL #G0-4337 5 500%	-806 210	-858 74	806 21	-52 53
12/1/2010	1/12/2011			SEC ID: 3128M6EJ3	10357000370A			
8/20/2010	1/1/2011			FHLMC POOL #G0-4337 5 500%	-509 250	-542 43	509 25	-33 18
1/1/2011	1/12/2011			SEC ID: 3128M6EJ3	10357000370A			
8/20/2010	2/1/2011			FHLMC POOL #G0-4337 5 500%	-505 080	-537 99	505.08	-32 91
2/1/2011	2/8/2011			SEC ID: 3128M6EJ3	10357000370A			
8/20/2010	3/1/2011			FHLMC POOL #G0-4337 5 500%	-433 510	-461 76	433 51	-28 25
3/1/2011	3/8/2011			SEC ID: 3128M6EJ3	10357000370A			
8/20/2010	4/1/2011			FHLMC POOL #G0-4337 5 500%	-499 750	-532 31	499 75	-32 56
4/1/2011	4/8/2011			SEC ID: 3128M6EJ3	10357000370A			
8/20/2010	5/1/2011			FHLMC POOL #G0-4337 5 500%	-284.610	-303 15	284 61	-18 54
5/1/2011	5/9/2011			SEC ID: 3128M6EJ3	10357000370A			
8/20/2010	6/1/2011			FHLMC POOL #G0-4337 5 500%	-397 050	-422 92	397 05	-25 87
6/1/2011	6/8/2011			SEC ID: 3128M6EJ3	10357000370A			
11/16/2010	11/16/2010			FHLMC POOL #G0-4581 6 500%	-31,623 348	-35,627 81	34,874 62	-753 19
12/1/2010	1/13/2011			SEC ID: 3128M6M62	11013000310A			



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Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
7/14/2010	12/1/2010	FHLMC POOL #GO-6018 6.500%	-675 430	-739 38	675 43	-63 95
12/1/2010	1/12/2011	04/01/2039 DD 09/01/10 SEC ID 3128M8AT1	10357000390A			
7/14/2010	1/1/2011	FHLMC POOL #GO-6018 6.500%	-761 120	-833 19	761 12	-72 07
1/1/2011	1/12/2011	04/01/2039 DD 09/01/10 SEC ID 3128M8AT1	10357000390A			
7/14/2010	2/1/2011	FHLMC POOL #GO-6018 6.500%	-934 140	-1,022 59	934.14	-88 45
2/1/2011	2/8/2011	04/01/2039 DD 09/01/10 SEC ID 3128M8AT1	10357000390A			
7/14/2010	3/1/2011	FHLMC POOL #GO-6018 6.500%	-953 700	-1,044.01	953 70	-90.31
3/1/2011	3/8/2011	04/01/2039 DD 09/01/10 SEC ID 3128M8AT1	10357000390A			
7/14/2010	3/7/2011	FHLMC POOL #GO-6018 6.500%	-21,113 260	-23,112.42	23,640.26	527 84
3/7/2011	3/7/2011	04/01/2039 DD 09/01/10 SEC ID 3128M8AT1	10357000390A			
11/23/2010	6/15/2011	FEDERAL NATL MTG ASSN VAR RT	-100,000 000	-100,000 00	100,000 00	0 00
6/15/2011	6/15/2011	12/15/2020 DD 12/15/10 SEC ID 3136FPE60	10358000040A			
12/16/2010	6/30/2011	FEDERAL NATL MTG ASSN VAR RT	-100,000 000	-99,900 00	100,000 00	100 00
6/30/2011	6/30/2011	12/30/2020 DD 12/30/10 SEC ID 3136FPW86	10358000010C			
10/18/2010	12/1/2010	FNMA POOL #0190363 5.500%	-1,386 440	-1,494.11	1,386 44	-107 67
12/1/2010	1/11/2011	11/01/2035 DD 10/01/05 SEC ID 31368HML4	103420000970L			
10/18/2010	1/1/2011	FNMA POOL #0190363 5.500%	-1,684 900	-1,815.74	1,684 90	-130 84
1/1/2011	1/11/2011	11/01/2035 DD 10/01/05 SEC ID 31368HML4	103420000970L			
10/18/2010	2/1/2011	FNMA POOL #0190363 5.500%	-1,642 820	-1,770 40	1,642.82	-127 58
2/1/2011	2/8/2011	11/01/2035 DD 10/01/05 SEC ID 31368HML4	103420000970L			
10/18/2010	3/1/2011	FNMA POOL #0190363 5.500%	-1,252 290	-1,349.54	1,252 29	-97.25
3/1/2011	3/8/2011	11/01/2035 DD 10/01/05 SEC ID 31368HML4	103420000970L			
10/18/2010	4/1/2011	FNMA POOL #0190363 5.500%	-1,230 770	-1,326 35	1,230 77	-95 58
4/1/2011	4/8/2011	11/01/2035 DD 10/01/05 SEC ID 31368HML4	103420000970L			



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10/18/2010	5/1/2011	5/1/2011	5/1/2011	5/9/2011	FNMA POOL #0190363 5 500% 11/01/2035 DD 10/01/05 SEC ID: 31368HML4	-1,024 470 10342000970L	-1,104.03	1,024 47	-79 56
10/18/2010	6/1/2011	6/1/2011	6/1/2011	6/8/2011	FNMA POOL #0190363 5 500% 11/01/2035 DD 10/01/05 SEC ID: 31368HML4	-958 710 10342000970L	-1,033 16	958 71	-74 45
2/10/2011	4/1/2011	4/1/2011	4/1/2011	4/8/2011	FNMA POOL #0190370 6 000% 06/01/2036 DD 05/01/06 SEC ID: 31368HMT7	-7,649 240 11067000610C	-8,277 91	7,649.24	-628.67
2/10/2011	5/1/2011	5/1/2011	5/1/2011	5/9/2011	FNMA POOL #0190370 6 000% 06/01/2036 DD 05/01/06 SEC ID: 31368HMT7	-6,705 020 11067000610C	-7,256 09	6,705.02	-551 07
2/10/2011	5/3/2011	5/3/2011	5/3/2011	5/6/2011	FNMA POOL #0190370 6 000% 06/01/2036 DD 05/01/06 SEC ID: 31368HMT7	-130,934 190 11067000610C	-141,695 35	143,823.02	2,127 67
2/10/2011	5/4/2011	5/4/2011	5/4/2011	5/6/2011	FNMA POOL #0190370 6 000% 06/01/2036 DD 05/01/06 SEC ID: 31368HMT7	-23,086 630 11067000610C	-24,984 06	25,315 94	331 88
2/10/2011	6/1/2011	6/1/2011	6/1/2011	6/8/2011	FNMA POOL #0190370 6 000% 06/01/2036 DD 05/01/06 SEC ID: 31368HMT7	-2,611 060 11067000610C	-2,825.66	2,611.06	-214 60
4/12/2011	5/5/2011	5/5/2011	5/5/2011	5/5/2011	FHLMC MULTICLASS MTG 3826 BK 3 000% 03/15/2026 DD 03/01/11 SEC ID: 3137A7KX7	-89,000.000 11103000210C	-77,318 75	78,765 00	1,446 25
11/17/2010	11/17/2010	11/17/2010	11/17/2010	1/13/2011	FNMA POOL #0257422 6 000% 10/01/2028 DD 09/01/08 SEC ID: 31371N4F9	-25,335 669 11013000350A	-26,632.05	27,552 54	920 49
12/1/2010	1/1/2011	1/1/2011	1/1/2011	1/10/2011	FNMA POOL #0AH0018 3 500% 12/01/2040 DD 12/01/10 SEC ID: 3138A1AU5	-363.230 10350000160A	-357 61	363 23	5 62
12/1/2010	2/1/2011	2/1/2011	2/1/2011	2/8/2011	FNMA POOL #0AH0018 3 500% 12/01/2040 DD 12/01/10 SEC ID: 3138A1AU5	-138 630 10350000160A	-136 49	138.63	2 14
12/1/2010	3/1/2011	3/1/2011	3/1/2011	3/8/2011	FNMA POOL #0AH0018 3.500% 12/01/2040 DD 12/01/10 SEC ID: 3138A1AU5	-169 590 10350000160A	-166 97	169 59	2.62



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12/1/2010	4/1/2011			FNMA	POOL #0AH0018 3.500%		-181 060	-178.26		181.06		2 80	
4/1/2011	4/8/2011			12/01/2040 DD 12/01/10		10350000160A							
				SEC ID 3138A1AU5									
12/1/2010	4/15/2011			FNMA	POOL #0AH0018 3.500%		-20,803.270	-20,481.47		19,616 83		-864 64	
4/15/2011	4/15/2011			12/01/2040 DD 12/01/10		10350000160A							
				SEC ID 3138A1AU5									
12/1/2010	4/20/2011			FNMA	POOL #0AH0018 3.500%		-16,840 740	-16,580.23		15,930 29		-649 94	
4/20/2011	4/26/2011			12/01/2040 DD 12/01/10		10350000160A							
				SEC ID 3138A1AU5									
12/1/2010	4/26/2011			FNMA	POOL #0AH0018 3.500%		-27,737 690	-27,308 62		26,311 80		-996 82	
4/26/2011	4/26/2011			12/01/2040 DD 12/01/10		10350000160A							
				SEC ID 3138A1AU5									
12/1/2010	5/1/2011			FNMA	POOL #0AH0018 3 500%		-52 800	-51 98		52 80		0 82	
5/1/2011	5/16/2011			12/01/2040 DD 12/01/10		10350000160A							
				SEC ID 3138A1AU5									
12/1/2010	5/2/2011			FNMA	POOL #0AH0018 3.500%		-24,712.990	-24,330 71		23,564 23		-766 48	
5/2/2011	5/9/2011			12/01/2040 DD 12/01/10		10350000160A							
				SEC ID 3138A1AU5									
11/16/2010	2/1/2011			FNMA	POOL #0AH3426 3.000%		-787 800	-782.88		787 80		4 92	
2/1/2011	2/8/2011			01/01/2026 DD 01/01/11		11014000100C							
				SEC ID 3138A4YY5									
11/16/2010	3/1/2011			FNMA	POOL #0AH3426 3.000%		-1,249 580	-1,241 77		1,249 58		7 81	
3/1/2011	3/8/2011			01/01/2026 DD 01/01/11		11014000100C							
				SEC ID 3138A4YY5									
11/16/2010	4/1/2011			FNMA	POOL #0AH3426 3 000%		-745.000	-740.34		745 00		4 66	
4/1/2011	4/14/2011			01/01/2026 DD 01/01/11		11014000100C							
				SEC ID 3138A4YY5									
11/16/2010	4/1/2011			FNMA	POOL #0AH3426 3.000%		-140,217 620	-139,341 26		136,602 63		-2,738 63	
4/1/2011	4/14/2011			01/01/2026 DD 01/01/11		11014000100C							
				SEC ID 3138A4YY5									
12/30/2010	2/1/2011			FNMA	POOL #0466766 4 009%		-59 040	-58 25		59 04		0 79	
2/1/2011	2/8/2011			12/01/2020 DD 12/01/10		11013000030C							
				SEC ID 31381PQT8									
12/30/2010	3/1/2011			FNMA	POOL #0466766 4 009%		-84.380	-83 25		84 38		1.13	
3/1/2011	3/8/2011			12/01/2020 DD 12/01/10		11013000030C							
				SEC ID 31381PQT8									



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12/30/2010	4/1/2011			FNMA POOL #0466766 4.009%		-59 680	11013000030C	-58 88		59 68		0 80	
4/1/2011	4/8/2011			SEC ID 31381PQT8									
12/30/2010	5/1/2011			FNMA POOL #0466766 4 009%		-68 290	11013000030C	-67 37		68 29		0 92	
5/1/2011	5/9/2011			12/01/2020 DD 12/01/10									
				SEC ID 31381PQT8									
12/30/2010	5/20/2011			FNMA POOL #0466766 4.009%		-57,669 840	11013000030C	-56,894 89		58,539.40		1,644 51	
5/20/2011	5/23/2011			12/01/2020 DD 12/01/10									
				SEC ID: 31381PQT8									
4/11/2011	5/1/2011			FNMA POOL #0555421 5 000%		-211 830	11101000200C	-222 02		211.83		-10 19	
5/1/2011	5/9/2011			05/01/2033 DD 04/01/03									
				SEC ID: 31385XAW7									
4/11/2011	5/5/2011			FNMA POOL #0555421 5 000%		-10,093.690	11101000200C	-10,579 46		10,727.70		148 24	
5/5/2011	5/6/2011			05/01/2033 DD 04/01/03									
				SEC ID 31385XAW7									
4/13/2011	6/1/2011			FNMA POOL #0555531 5 500%		-1,267 190	11129000660C	-1,358.27		1,267.19		-91.08	
6/1/2011	6/8/2011			06/01/2033 DD 05/01/03									
				SEC ID: 31385XEC7									
9/28/2010	12/1/2010			FNMA GTD REMIC P/T 02-69 Z		-1,054 790	10342000980L	-1,135 22		1,054 79		-80 43	
12/1/2010	12/30/2010			5.500% 10/25/2032 DD 09/01/02									
				SEC ID: 31392EH60									
9/28/2010	1/1/2011			FNMA GTD REMIC P/T 02-69 Z		-1,035.270	10342000980L	-1,114 21		1,035 27		-78.94	
1/1/2011	1/21/2011			5.500% 10/25/2032 DD 09/01/02									
				SEC ID 31392EH60									
9/28/2010	2/1/2011			FNMA GTD REMIC P/T 02-69 Z		-1,298 900	10342000980L	-1,397 94		1,298 90		-99.04	
2/1/2011	2/17/2011			5.500% 10/25/2032 DD 09/01/02									
				SEC ID: 31392EH60									
9/28/2010	3/1/2011			FNMA GTD REMIC P/T 02-69 Z		-888 848	10342000980L	-956 62		888 85		-67.77	
3/1/2011	3/29/2011			5.500% 10/25/2032 DD 09/01/02									
				SEC ID 31392EH60									
1/1/2011	3/1/2011			FNMA GTD REMIC P/T 02-69 Z		-156 040	11026000120C	-156 04		156 04		0 00	
3/1/2011	3/29/2011			5.500% 10/25/2032 DD 09/01/02									
				SEC ID: 31392EH60									
2/1/2011	3/1/2011			FNMA GTD REMIC P/T 02-69 Z		-152 012	11056000550C	-152 01		152.01		0 00	
3/1/2011	3/29/2011			5.500% 10/25/2032 DD 09/01/02									
				SEC ID: 31392EH60									



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3/1/2011	3/1/2011	FNMA GTD REMIC P/T 02-69 Z	-146 760	-146 76	146 76	0 00
3/1/2011	3/29/2011	5 500% 10/25/2032 DD 09/01/02 SEC ID 31392EH60	11083000030C			
9/28/2010	3/4/2011	FNMA GTD REMIC P/T 02-69 Z	-30,822 340	-33,172.55	33,191 82	19.27
3/4/2011	3/17/2011	5 500% 10/25/2032 DD 09/01/02 SEC ID 31392EH60	10342000980L			
6/28/2011	6/28/2011	FHLMC MULTICLASS CTF 2825 PZ	-26,309 233	-27,199 72	29,038 80	1,839 08
	7/1/2011	5 500% 07/15/2034 DD 07/01/04 SEC ID 31395CQX2				
6/28/2011	6/28/2011	FHLMC MULTICLASS CTFs R008 ZA	-20,132.080	-22,050 02	23,277 73	1,227 71
	6/28/2011	6 000% 07/15/2036 DD 07/01/06 SEC ID 31396U6V7				
11/17/2010	2/9/2011	FNMA GTD REMIC P/T 2010-M7 A2	-32,000.000	-32,158 75	30,400 00	-1,758.75
2/9/2011	2/10/2011	3 655% 11/25/2020 DD 11/01/10 SEC ID 31398SU76	10358000050A			
11/17/2010	2/22/2011	FNMA GTD REMIC P/T 2010-M7 A2	-32,000 000	-32,158 75	30,940 00	-1,218 75
2/22/2011	2/23/2011	3 655% 11/25/2020 DD 11/01/10 SEC ID 31398SU76	10358000050A			
3/30/2011	5/1/2011	FNMA POOL #0725422 5.000%	-1,572 030	-1,652 35	1,572 03	-80 32
5/1/2011	5/9/2011	04/01/2034 DD 04/01/04 SEC ID 31402C4F6	11101000340A			
3/30/2011	6/1/2011	FNMA POOL #0725422 5 000%	-1,820.410	-1,913.42	1,820 41	-93.01
6/1/2011	6/8/2011	04/01/2034 DD 04/01/04 SEC ID 31402C4F6	11101000340A			
3/22/2011	5/1/2011	FNMA POOL #0735500 5 500%	-1,284.360	-1,377 88	1,284 36	-93 52
5/1/2011	5/9/2011	05/01/2035 DD 04/01/05 SEC ID 31402RDD8	11103000260C			
3/22/2011	6/1/2011	FNMA POOL #0735500 5 500%	-1,268 830	-1,361.22	1,268 83	-92 39
6/1/2011	6/8/2011	05/01/2035 DD 04/01/05 SEC ID 31402RDD8	11103000260C			
4/1/2011	5/1/2011	FNMA POOL #0735578 5 000%	-157.000	-164.46	157 00	-7 46
5/1/2011	5/9/2011	06/01/2035 DD 05/01/05 SEC ID: 31402RFT1	11097000120C			
4/1/2011	5/5/2011	FNMA POOL #0735578 5 000%	-7,603 030	-7,964 18	8,071 10	106.92
5/5/2011	5/6/2011	06/01/2035 DD 05/01/05 SEC ID 31402RFT1	11097000120C			



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8/18/2010	12/1/2010	FNMA POOL #0745275 5 000%	-3,968.060	-4,214.77	3,968.06	-246.71
12/1/2010	1/13/2011	02/01/2036 DD 01/01/06 SEC ID: 31403C6L0	10342001020L			
8/18/2010	1/1/2011	FNMA POOL #0745275 5 000%	-11,577.010	-12,296.81	11,577.01	-719.80
1/1/2011	1/13/2011	02/01/2036 DD 01/01/06 SEC ID: 31403C6L0	10342001020L			
8/18/2010	2/1/2011	FNMA POOL #0745275 5 000%	-5,465.318	-5,805.12	5,465.32	-339.80
2/1/2011	2/23/2011	02/01/2036 DD 01/01/06 SEC ID: 31403C6L0	10342001020L			
8/18/2010	2/1/2011	FNMA POOL #0745275 5.000%	-3,199.772	-3,502.38	3,199.77	-302.61
2/1/2011	2/23/2011	02/01/2036 DD 01/01/06 SEC ID: 31403C6L0	10350000240A			
8/18/2010	3/1/2011	FNMA POOL #0745275 5 000%	-7,877.430	-8,622.42	7,877.43	-744.99
3/1/2011	3/8/2011	02/01/2036 DD 01/01/06 SEC ID: 31403C6L0	10350000240A			
8/18/2010	4/1/2011	FNMA POOL #0745275 5 000%	-3,429.973	-3,754.35	3,429.97	-324.38
4/1/2011	4/8/2011	02/01/2036 DD 01/01/06 SEC ID: 31403C6L0	10350000240A			
8/19/2010	4/1/2011	FNMA POOL #0745275 5 000%	-3,102.347	-3,391.22	3,102.35	-288.87
4/1/2011	4/8/2011	02/01/2036 DD 01/01/06 SEC ID: 31403C6L0	10342001030L			
8/19/2010	4/11/2011	FNMA POOL #0745275 5.000%	-3,901.115	-4,264.37	4,084.59	-179.78
4/11/2011	4/11/2011	02/01/2036 DD 01/01/06 SEC ID: 31403C6L0	10342001030L			
9/8/2010	4/11/2011	FNMA POOL #0745275 5 000%	-6,503.465	-6,925.57	6,809.33	-116.24
4/11/2011	4/11/2011	02/01/2036 DD 01/01/06 SEC ID: 31403C6L0	10342001040L			
12/8/2010	5/1/2011	FNMA POOL #0745275 5.000%	-5,417.970	-5,691.41	5,417.97	-273.44
5/1/2011	5/9/2011	02/01/2036 DD 01/01/06 SEC ID: 31403C6L0	10342002830C			
10/28/2010	5/3/2011	FNMA POOL #0745275 5 000%	-22,090.430	-22,986.16	23,415.86	429.70
5/3/2011	5/6/2011	02/01/2036 DD 01/01/06 SEC ID: 31403C6L0	10342001050L			
12/1/2010	5/3/2011	FNMA POOL #0745275 5 000%	-33,743.170	-35,867.93	35,767.76	-100.17
5/3/2011	5/6/2011	02/01/2036 DD 01/01/06 SEC ID: 31403C6L0	10350000220A			



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12/8/2010	5/3/2011			FNMA	POOL #0745275 5 000%								
5/3/2011	5/6/2011			02/01/2036 DD 01/01/06		-92,512.140	10342002830C	-97,181.11		98,062.87		881.76	
				SEC ID: 31403C6L0									
9/8/2010	5/4/2011			FNMA	POOL #0745275 5 000%								
5/4/2011	5/6/2011			02/01/2036 DD 01/01/06		-31,015.085	10342001040L	-33,028.10		32,875.99		-152.11	
				SEC ID: 31403C6L0									
10/28/2010	5/4/2011			FNMA	POOL #0745275 5.000%								
5/4/2011	5/6/2011			02/01/2036 DD 01/01/06		-6,923.915	10342001050L	-7,204.67		7,339.35		134.68	
				SEC ID: 31403C6L0									
12/10/2010	6/1/2011			FNMA	POOL #0745275 5.000%								
6/1/2011	6/8/2011			02/01/2036 DD 01/01/06		-2,232.000	10344000070C	-2,350.57		2,232.00		-118.57	
				SEC ID: 31403C6L0									
12/10/2010	5/25/2011			FNMA	POOL #0745275 5 000%								
6/1/2011	6/9/2011			02/01/2036 DD 01/01/06		-11,315.810	10344000070C	-11,916.96		12,051.34		134.38	
				SEC ID: 31403C6L0									
12/10/2010	6/9/2011			FNMA	POOL #0745275 5 000%								
6/9/2011	6/9/2011			02/01/2036 DD 01/01/06		-18,859.680	10344000070C	-19,861.60		20,241.74		380.14	
				SEC ID: 31403C6L0									
9/8/2010	12/1/2010			FNMA	POOL #0745428 5.500%								
12/1/2010	1/11/2011			01/01/2036 DD 03/01/06		-1,820.920	10357000420A	-1,956.07		1,820.92		-135.15	
				SEC ID: 31403DD97									
9/8/2010	1/1/2011			FNMA	POOL #0745428 5 500%								
1/1/2011	1/11/2011			01/01/2036 DD 03/01/06		-2,872.920	10357000420A	-3,086.14		2,872.92		-213.22	
				SEC ID: 31403DD97									
9/8/2010	2/1/2011			FNMA	POOL #0745428 5 500%								
2/1/2011	2/8/2011			01/01/2036 DD 03/01/06		-2,536.670	10357000420A	-2,724.94		2,536.67		-188.27	
				SEC ID: 31403DD97									
9/8/2010	3/1/2011			FNMA	POOL #0745428 5 500%								
3/1/2011	3/8/2011			01/01/2036 DD 03/01/06		-1,951.470	10357000420A	-2,096.31		1,951.47		-144.84	
				SEC ID: 31403DD97									
9/8/2010	4/1/2011			FNMA	POOL #0745428 5.500%								
4/1/2011	4/8/2011			01/01/2036 DD 03/01/06		-2,098.850	10357000420A	-2,254.62		2,098.85		-155.77	
				SEC ID: 31403DD97									
9/8/2010	5/1/2011			FNMA	POOL #0745428 5 500%								
5/1/2011	5/9/2011			01/01/2036 DD 03/01/06		-1,809.150	10357000420A	-1,943.42		1,809.15		-134.27	
				SEC ID: 31403DD97									



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9/8/2010	6/1/2011		FNMA	POOL #0745428 5.500%								
6/1/2011	6/8/2011		01/01/2036 DD 03/01/06									
			SEC ID 31403DD97									
2/22/2011	4/1/2011		FNMA	POOL #0745886 5.500%								
4/1/2011	4/8/2011		04/01/2036 DD 09/01/06									
			SEC ID 31403DUK3									
2/22/2011	5/1/2011		FNMA	POOL #0745886 5.500%								
5/1/2011	5/9/2011		04/01/2036 DD 09/01/06									
			SEC ID 31403DUK3									
2/22/2011	5/5/2011		FNMA	POOL #0745886 5.500%								
5/5/2011	5/9/2011		04/01/2036 DD 09/01/06									
			SEC ID 31403DUK3									
2/17/2011	4/1/2011		FNMA	POOL #0745950 6.000%								
4/1/2011	4/8/2011		11/01/2036 DD 10/01/06									
			SEC ID 31403DWK1									
2/17/2011	5/1/2011		FNMA	POOL #0745950 6.000%								
5/1/2011	5/9/2011		11/01/2036 DD 10/01/06									
			SEC ID 31403DWK1									
2/17/2011	5/6/2011		FNMA	POOL #0745950 6.000%								
5/6/2011	5/6/2011		11/01/2036 DD 10/01/06									
			SEC ID 31403DWK1									
2/17/2011	6/1/2011		FNMA	POOL #0745950 6.000%								
6/1/2011	6/8/2011		11/01/2036 DD 10/01/06									
			SEC ID 31403DWK1									
2/24/2011	4/1/2011		FNMA	POOL #0888209 5.500%								
4/1/2011	4/8/2011		05/01/2036 DD 02/01/07									
			SEC ID 31410FYE9									
2/24/2011	5/1/2011		FNMA	POOL #0888209 5.500%								
5/1/2011	5/9/2011		05/01/2036 DD 02/01/07									
			SEC ID 31410FYE9									
2/24/2011	6/1/2011		FNMA	POOL #0888209 5.500%								
6/1/2011	6/8/2011		05/01/2036 DD 02/01/07									
			SEC ID 31410FYE9									
2/24/2011	6/20/2011		FNMA	POOL #0888209 5.500%								
6/20/2011	7/8/2011		05/01/2036 DD 02/01/07									
			SEC ID 31410FYE9									



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3/22/2011	5/1/2011	FNMA POOL #0888268 6 000%	-616 780	-671 33	616.78	-54.55
5/1/2011	5/9/2011	03/01/2037 DD 03/01/07 SEC ID: 31410FZ99	11103000280C			
3/22/2011	5/3/2011	FNMA POOL #0888268 6 000%	-23,800 370	-25,905.21	26,128 35	223 14
5/3/2011	5/6/2011	03/01/2037 DD 03/01/07 SEC ID: 31410FZ99	11103000280C			
1/19/2011	3/1/2011	FNMA POOL #0888344 5 000%	-1,340 890	-1,412 96	1,340 89	-72 07
3/1/2011	3/8/2011	10/01/2035 DD 04/01/07 SEC ID: 31410F5D3	11039000360C			
1/19/2011	4/1/2011	FNMA POOL #0888344 5 000%	-1,175 730	-1,238 93	1,175 73	-63 20
4/1/2011	4/8/2011	10/01/2035 DD 04/01/07 SEC ID: 31410F5D3	11039000360C			
1/19/2011	5/1/2011	FNMA POOL #0888344 5 000%	-841 020	-886.22	841.02	-45.20
5/1/2011	5/9/2011	10/01/2035 DD 04/01/07 SEC ID: 31410F5D3	11039000360C			
1/19/2011	6/1/2011	FNMA POOL #0888344 5 000%	-808.830	-852 30	808 83	-43 47
6/1/2011	6/8/2011	10/01/2035 DD 04/01/07 SEC ID: 31410F5D3	11039000360C			
10/21/2010	12/1/2010	FNMA POOL #0888608 6 000%	-1,808 490	-1,978 04	1,808 49	-169 55
12/1/2010	1/11/2011	05/01/2037 DD 07/01/07 SEC ID: 31410GGR8	10342001100L			
10/21/2010	1/1/2011	FNMA POOL #0888608 6 000%	-2,015 180	-2,204.10	2,015 18	-188 92
1/1/2011	1/11/2011	05/01/2037 DD 07/01/07 SEC ID: 31410GGR8	10342001100L			
10/21/2010	2/1/2011	FNMA POOL #0888608 6 000%	-1,475 950	-1,614.32	1,475 95	-138 30
2/1/2011	2/8/2011	05/01/2037 DD 07/01/07 SEC ID: 31410GGR8	10342001100L			
10/21/2010	3/1/2011	FNMA POOL #0888608 6 000%	-1,794.390	-1,962 61	1,794 39	-168 22
3/1/2011	3/8/2011	05/01/2037 DD 07/01/07 SEC ID: 31410GGR8	10342001100L			
10/21/2010	4/1/2011	FNMA POOL #0888608 6 000%	-1,750 550	-1,914 66	1,750 55	-164.11
4/1/2011	4/8/2011	05/01/2037 DD 07/01/07 SEC ID: 31410GGR8	10342001100L			
10/21/2010	4/8/2011	FNMA POOL #0888608 6 000%	-53,358 556	-58,360 93	58,119 14	-241 79
4/8/2011	4/8/2011	05/01/2037 DD 07/01/07 SEC ID: 31410GGR8	10342001100L			



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8/19/2010	12/1/2010			FNMA POOL #0889072 6.500%				
12/1/2010	1/11/2011			12/01/2037 DD 01/01/08	-4,032 580	-4,394 25	4,032 58	-361.67
				SEC ID: 31410GW90	10358000170A			
8/19/2010	1/1/2011			FNMA POOL #0889072 6.500%				
1/1/2011	1/11/2011			12/01/2037 DD 01/01/08	-4,315 470	-4,702 52	4,315 47	-387 05
				SEC ID: 31410GW90	10358000170A			
8/19/2010	2/1/2011			FNMA POOL #0889072 6.500%				
2/1/2011	2/8/2011			12/01/2037 DD 01/01/08	-4,165 540	-4,539 14	4,165 54	-373 60
				SEC ID: 31410GW90	10358000170A			
11/4/2010	3/1/2011			FNMA POOL #0889072 6.500%				
3/1/2011	3/29/2011			12/01/2037 DD 01/01/08	-3,688 430	-4,097 04	3,688 43	-408.61
				SEC ID: 31410GW90	103420001120L			
8/19/2010	2/17/2011			FNMA POOL #0889072 6.500%				
2/17/2011	3/8/2011			12/01/2037 DD 01/01/08	-25,852 586	-28,171 25	28,773.12	601 87
				SEC ID: 31410GW90	10358000170A			
11/4/2010	2/17/2011			FNMA POOL #0889072 6.500%				
2/17/2011	3/8/2011			12/01/2037 DD 01/01/08	-128,172.014	-142,371 07	142,651.45	280 38
				SEC ID: 31410GW90	103420001120L			
9/13/2010	12/1/2010			FNMA POOL #0889106 6.500%				
12/1/2010	1/11/2011			01/01/2038 DD 01/01/08	-570 680	-621.15	570 68	-50 47
				SEC ID: 31410GYB3	10357000460A			
9/13/2010	1/1/2011			FNMA POOL #0889106 6.500%				
1/1/2011	1/11/2011			01/01/2038 DD 01/01/08	-681 440	-741.71	681 44	-60 27
				SEC ID: 31410GYB3	10357000460A			
9/13/2010	2/1/2011			FNMA POOL #0889106 6.500%				
2/1/2011	2/8/2011			01/01/2038 DD 01/01/08	-643 230	-700 12	643 23	-56 89
				SEC ID: 31410GYB3	10357000460A			
9/13/2010	3/1/2011			FNMA POOL #0889106 6.500%				
3/1/2011	3/8/2011			01/01/2038 DD 01/01/08	-562 390	-612 13	562.39	-49.74
				SEC ID: 31410GYB3	10357000460A			
9/13/2010	3/9/2011			FNMA POOL #0889106 6.500%				
3/9/2011	3/9/2011			01/01/2038 DD 01/01/08	-21,257.516	-23,137 47	23,781 85	644.38
				SEC ID: 31410GYB3	10357000460A			
3/25/2011	5/1/2011			FNMA POOL #0889140 5.500%				
5/1/2011	5/9/2011			05/01/2037 DD 02/01/08	-1,636 980	-1,759 24	1,636 98	-122 26
				SEC ID: 31410GZD8	11101000280A			



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3/25/2011	6/1/2011		FNMA POOL #0889140 5.500%	-1,320 470	-1,419 09	1,320 47	-98.62
6/1/2011	6/8/2011		05/01/2037 DD 02/01/08 SEC ID 31410GZD8	11101000280A			
3/28/2011	5/1/2011		FNMA POOL #0889506 6 000%	-1,893.880	-2,065 51	1,893 88	-171 63
5/1/2011	5/9/2011		03/01/2037 DD 05/01/08 SEC ID 31410KGP3	11101000320A			
3/28/2011	5/3/2011		FNMA POOL #0889506 6 000%	-74,979 080	-81,774 06	82,359 83	585.77
5/3/2011	5/6/2011		03/01/2037 DD 05/01/08 SEC ID 31410KGP3	11101000320A			
2/22/2011	4/1/2011		FNMA POOL #0889574 6 000%	-3,452 470	-3,757 26	3,452 47	-304 79
4/1/2011	4/8/2011		08/01/2037 DD 05/01/08 SEC ID 31410KJT2	11067000570C			
2/22/2011	4/11/2011		FNMA POOL #0889574 6 000%	-22,916 110	-24,939 17	25,028 69	89.52
4/11/2011	4/11/2011		08/01/2037 DD 05/01/08 SEC ID 31410KJT2	11067000570C			
2/22/2011	5/1/2011		FNMA POOL #0889574 6 000%	-2,479 250	-2,698 12	2,479 25	-218.87
5/1/2011	5/9/2011		08/01/2037 DD 05/01/08 SEC ID 31410KJT2	11067000570C			
2/22/2011	6/1/2011		FNMA POOL #0889574 6 000%	-2,797 780	-3,044 77	2,797.78	-246 99
6/1/2011	6/8/2011		08/01/2037 DD 05/01/08 SEC ID 31410KJT2	11067000570C			
8/11/2010	12/1/2010		FNMA POOL #0889579 6 000%	-528 560	-574 31	528 56	-45 75
12/1/2010	1/11/2011		05/01/2038 DD 05/01/08 SEC ID 31410KJY1	10357000490A			
8/11/2010	1/1/2011		FNMA POOL #0889579 6.000%	-531 730	-577 76	531 73	-46 03
1/1/2011	1/11/2011		05/01/2038 DD 05/01/08 SEC ID 31410KJY1	10357000490A			
8/11/2010	2/1/2011		FNMA POOL #0889579 6 000%	-453 030	-492 25	453 03	-39 22
2/1/2011	2/8/2011		05/01/2038 DD 05/01/08 SEC ID 31410KJY1	10357000490A			
8/11/2010	3/1/2011		FNMA POOL #0889579 6.000%	-429 150	-466 30	429 15	-37 15
3/1/2011	3/8/2011		05/01/2038 DD 05/01/08 SEC ID 31410KJY1	10357000490A			
8/11/2010	4/1/2011		FNMA POOL #0889579 6 000%	-464 900	-505 14	464 90	-40 24
4/1/2011	4/14/2011		05/01/2038 DD 05/01/08 SEC ID 31410KJY1	10357000490A			



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Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date				Posted Date		Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base	
Reported Date	Trade Date	Trade Date	Trade Date	Date	Date					Base	Base
8/11/2010	3/28/2011					FNMA POOL #0889579 6 000%	-14,423 480	-15,672 01	15,696 80	24 79	
3/28/2011	4/13/2011					05/01/2038 DD 05/01/08 SEC ID: 31410KJY1	10357000490A				
3/4/2011	4/1/2011					FNMA POOL #0889641 5 500%	-2,129 580	-2,290 63	2,129 58	-161 05	
4/1/2011	4/8/2011					08/01/2037 DD 06/01/08 SEC ID: 31410KLW2	11068000060C				
3/4/2011	5/1/2011					FNMA POOL #0889641 5 500%	-1,874 610	-2,016 38	1,874 61	-141 77	
5/1/2011	5/9/2011					08/01/2037 DD 06/01/08 SEC ID: 31410KLW2	11068000060C				
3/4/2011	6/1/2011					FNMA POOL #0889641 5 500%	-1,975 410	-2,124 80	1,975 41	-149 39	
6/1/2011	6/8/2011					08/01/2037 DD 06/01/08 SEC ID: 31410KLW2	11068000060C				
3/4/2011	6/20/2011					FNMA POOL #0889641 5.500%	-28,684 160	-30,853 39	31,162 65	309 26	
6/20/2011	7/8/2011					08/01/2037 DD 06/01/08 SEC ID: 31410KLW2	11068000060C				
3/7/2011	6/20/2011					FNMA POOL #0889641 5 500%	-17,331 880	-18,683 22	18,829 46	146 24	
6/20/2011	7/8/2011					08/01/2037 DD 06/01/08 SEC ID: 31410KLW2	11066000080C				
3/7/2011	6/20/2011					FNMA POOL #0889641 5 500%	-14,623 770	-15,757 12	15,887 36	130 24	
6/20/2011	7/8/2011					08/01/2037 DD 06/01/08 SEC ID: 31410KLW2	11066000090C				
3/7/2011	6/20/2011					FNMA POOL #0889641 5.500%	-7,582 700	-8,170 36	8,237 89	67 53	
6/20/2011	7/8/2011					08/01/2037 DD 06/01/08 SEC ID: 31410KLW2	11066000180C				
3/9/2011	6/20/2011					FNMA POOL #0889641 5.500%	-14,623 770	-15,734 27	15,887 35	153 08	
6/20/2011	7/8/2011					08/01/2037 DD 06/01/08 SEC ID: 31410KLW2	11068000200C				
4/11/2011	6/20/2011					FNMA POOL #0889641 5 500%	-17,494 070	-18,765 12	19,005 67	240 55	
6/20/2011	7/8/2011					08/01/2037 DD 06/01/08 SEC ID: 31410KLW2	11101000370C				
9/9/2010	12/1/2010					FNMA POOL #0889977 5 500%	-4,952 520	-5,319 83	4,952 52	-367 31	
12/1/2010	1/11/2011					10/01/2038 DD 10/01/08 SEC ID: 31410KXE9	10342001150L				
9/9/2010	1/1/2011					FNMA POOL #0889977 5 500%	-4,706 340	-5,055 39	4,706 34	-349 05	
1/1/2011	1/11/2011					10/01/2038 DD 10/01/08 SEC ID: 31410KXE9	10342001150L				



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9/9/2010	2/1/2011	FNMA POOL #0889977 5.500%	-3,153 850	-3,387 76	3,153 85	-233 91
2/1/2011	2/8/2011	10/01/2038 DD 10/01/08 SEC ID 31410KXE9	10342001150L			
9/9/2010	3/1/2011	FNMA POOL #0889977 5.500%	-3,539 540	-3,802 06	3,539 54	-262 52
3/1/2011	3/8/2011	10/01/2038 DD 10/01/08 SEC ID 31410KXE9	10342001150L			
9/9/2010	4/1/2011	FNMA POOL #0889977 5.500%	-3,530 650	-3,792 51	3,530 65	-261 86
4/1/2011	4/8/2011	10/01/2038 DD 10/01/08 SEC ID 31410KXE9	10342001150L			
9/15/2010	5/1/2011	FNMA POOL #0889977 5.500%	-2,934 040	-3,072 37	2,934 04	-138 33
5/1/2011	5/9/2011	10/01/2038 DD 10/01/08 SEC ID 31410KXE9	10357000180A			
9/9/2010	5/5/2011	FNMA POOL #0889977 5.500%	-114,105 756	-122,568 62	123,412 51	843 89
5/5/2011	5/6/2011	10/01/2038 DD 10/01/08 SEC ID 31410KXE9	10342001150L			
9/15/2010	5/5/2011	FNMA POOL #0889977 5.500%	-2,823 274	-2,956 37	3,053 55	97 18
5/5/2011	5/6/2011	10/01/2038 DD 10/01/08 SEC ID 31410KXE9	10357000180A			
8/10/2010	12/1/2010	FNMA POOL #0889984 6.500%	-2,264 820	-2,478 57	2,264 82	-213 75
12/1/2010	1/11/2011	10/01/2038 DD 10/01/08 SEC ID 31410KXM1	10342001180L			
8/10/2010	12/8/2010	FNMA POOL #0889984 6.500%	-36,154 930	-39,567 24	40,007 69	440 45
12/8/2010	1/11/2011	10/01/2038 DD 10/01/08 SEC ID 31410KXM1	10342001180L			
8/10/2010	1/1/2011	FNMA POOL #0889984 6.500%	-1,170 190	-1,280 63	1,170 19	-110 44
1/1/2011	1/11/2011	10/01/2038 DD 10/01/08 SEC ID 31410KXM1	10342001180L			
8/10/2010	2/1/2011	FNMA POOL #0889984 6.500%	-1,011 360	-1,106 81	1,011 36	-95 45
2/1/2011	2/8/2011	10/01/2038 DD 10/01/08 SEC ID 31410KXM1	10342001180L			
9/14/2010	3/1/2011	FNMA POOL #0889984 6.500%	-1,160 330	-1,269 54	1,160 33	-109 21
3/1/2011	3/29/2011	10/01/2038 DD 10/01/08 SEC ID 31410KXM1	10357000210A			
8/10/2010	2/22/2011	FNMA POOL #0889984 6.500%	-38,215 665	-41,822 47	42,610 47	788 00
3/1/2011	3/18/2011	10/01/2038 DD 10/01/08 SEC ID 31410KXM1	10342001180L			



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Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
9/14/2010	2/22/2011	FNMA POOL #0889984 6.500%	-1,053.630	-1,152.80	1,174.80	22.00
3/1/2011	3/18/2011	10/01/2038 DD 10/01/08 SEC ID 31410KXM1	10357000210A			
8/11/2010	12/1/2010	FNMA POOL #0890097 6.000%	-563.190	-612.29	563.19	-49.10
12/1/2010	1/11/2011	10/01/2038 DD 02/01/09 SEC ID 31410K3E2	10357000470A			
8/11/2010	1/1/2011	FNMA POOL #0890097 6.000%	-1,071.660	-1,165.10	1,071.66	-93.44
1/1/2011	1/11/2011	10/01/2038 DD 02/01/09 SEC ID 31410K3E2	10357000470A			
8/11/2010	2/1/2011	FNMA POOL #0890097 6.000%	-268.490	-291.90	268.49	-23.41
2/1/2011	2/8/2011	10/01/2038 DD 02/01/09 SEC ID 31410K3E2	10357000470A			
8/11/2010	3/1/2011	FNMA POOL #0890097 6.000%	-565.770	-615.10	565.77	-49.33
3/1/2011	3/8/2011	10/01/2038 DD 02/01/09 SEC ID 31410K3E2	10357000470A			
8/11/2010	4/1/2011	FNMA POOL #0890097 6.000%	-769.980	-837.11	769.98	-67.13
4/1/2011	4/8/2011	10/01/2038 DD 02/01/09 SEC ID 31410K3E2	10357000470A			
8/11/2010	5/1/2011	FNMA POOL #0890097 6.000%	-608.240	-661.27	608.24	-53.03
5/1/2011	5/9/2011	10/01/2038 DD 02/01/09 SEC ID 31410K3E2	10357000470A			
8/11/2010	6/1/2011	FNMA POOL #0890097 6.000%	-810.510	-881.18	810.51	-70.67
6/1/2011	6/8/2011	10/01/2038 DD 02/01/09 SEC ID 31410K3E2	10357000470A			
10/18/2010	12/1/2010	FNMA POOL #0995024 5.500%	-491.210	-529.36	491.21	-38.15
12/1/2010	1/11/2011	08/01/2037 DD 10/01/08 SEC ID 31416BLD8	10357000520A			
10/18/2010	1/1/2011	FNMA POOL #0995024 5.500%	-2,418.180	-2,605.97	2,418.18	-187.79
1/1/2011	1/11/2011	08/01/2037 DD 10/01/08 SEC ID 31416BLD8	10357000520A			
10/18/2010	2/1/2011	FNMA POOL #0995024 5.500%	-2,075.180	-2,236.33	2,075.18	-161.15
2/1/2011	2/8/2011	08/01/2037 DD 10/01/08 SEC ID 31416BLD8	10357000520A			
10/18/2010	3/1/2011	FNMA POOL #0995024 5.500%	-1,661.190	-1,790.19	1,661.19	-129.00
3/1/2011	3/8/2011	08/01/2037 DD 10/01/08 SEC ID 31416BLD8	10357000520A			



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10/18/2010	4/1/2011			FNMA POOL #0995024 5.500%	-1,690 200	-1,821.45	1,690.20	-131 25
4/1/2011	4/8/2011			08/01/2037 DD 10/01/08 SEC ID: 31416BLD8	10357000520A			
12/20/2010	5/1/2011			FNMA POOL #0995024 5.500%	-1,488 970	-1,597 38	1,488 97	-108 41
5/1/2011	5/16/2011			08/01/2037 DD 10/01/08 SEC ID: 31416BLD8	10354000100C			
10/18/2010	4/18/2011			FNMA POOL #0995024 5.500%	-8,896.707	-9,587 59	9,569.52	-18 07
4/18/2011	5/9/2011			08/01/2037 DD 10/01/08 SEC ID: 31416BLD8	10357000520A			
12/20/2010	4/18/2011			FNMA POOL #0995024 5.500%	-67,868.463	-72,810 14	73,001 02	190 88
4/18/2011	5/9/2011			08/01/2037 DD 10/01/08 SEC ID: 31416BLD8	10354000100C			
8/19/2010	12/1/2010			FNMA POOL #0995149 6.500%	-2,619 700	-2,862 02	2,619 70	-242 32
12/1/2010	1/11/2011			10/01/2038 DD 12/01/08 SEC ID: 31416BQA9	10357000280A			
8/19/2010	1/1/2011			FNMA POOL #0995149 6.500%	-2,461 630	-2,689.33	2,461 63	-227 70
1/1/2011	1/10/2011			10/01/2038 DD 12/01/08 SEC ID: 31416BQA9	10357000280A			
8/19/2010	2/1/2011			FNMA POOL #0995149 6.500%	-2,417 480	-2,641 10	2,417 48	-223 62
2/1/2011	2/8/2011			10/01/2038 DD 12/01/08 SEC ID: 31416BQA9	10357000280A			
8/19/2010	3/1/2011			FNMA POOL #0995149 6.500%	-2,141.840	-2,339 96	2,141 84	-198 12
3/1/2011	3/8/2011			10/01/2038 DD 12/01/08 SEC ID: 31416BQA9	10357000280A			
8/19/2010	4/1/2011			FNMA POOL #0995149 6.500%	-2,973 950	-3,249 04	2,973 95	-275 09
4/1/2011	4/14/2011			10/01/2038 DD 12/01/08 SEC ID: 31416BQA9	10357000280A			
8/19/2010	3/28/2011			FNMA POOL #0995149 6.500%	-90,519 650	-98,892.73	101,438 59	2,545 86
3/28/2011	4/13/2011			10/01/2038 DD 12/01/08 SEC ID: 31416BQA9	10357000280A			
1/27/2011	3/1/2011			FNMA POOL #0995196 6.000%	-363 980	-397 53	363.98	-33 55
3/1/2011	3/8/2011			07/01/2038 DD 12/01/08 SEC ID: 31416BRR1	11040000040C			
1/27/2011	4/1/2011			FNMA POOL #0995196 6.000%	-422 850	-461 83	422 85	-38 98
4/1/2011	4/8/2011			07/01/2038 DD 12/01/08 SEC ID: 31416BRR1	11040000040C			



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1/27/2011	5/1/2011	5/1/2011	FNMA POOL #0995196 6.000%	-339 950	-371 29	339 95	-31 34
5/1/2011	5/9/2011	5/9/2011	07/01/2038 DD 12/01/08 SEC ID 31416BRR1	11040000040C			
1/27/2011	5/3/2011	5/3/2011	FNMA POOL #0995196 6.000%	-13,775 080	-15,044.97	15,109.55	64 58
5/3/2011	5/6/2011	5/6/2011	07/01/2038 DD 12/01/08 SEC ID 31416BRR1	11040000040C			
1/25/2011	3/1/2011	3/1/2011	FNMA POOL #0995722 5 000%	-937 810	-989 24	937.81	-51 43
3/1/2011	3/8/2011	3/8/2011	05/01/2038 DD 04/01/09 SEC ID 31416CD37	11039000350C			
1/25/2011	4/1/2011	4/1/2011	FNMA POOL #0995722 5 000%	-686.040	-723.67	686 04	-37 63
4/1/2011	4/8/2011	4/8/2011	05/01/2038 DD 04/01/09 SEC ID 31416CD37	11039000350C			
1/25/2011	5/1/2011	5/1/2011	FNMA POOL #0995722 5 000%	-672.300	-709 17	672 30	-36.87
5/1/2011	5/9/2011	5/9/2011	05/01/2038 DD 04/01/09 SEC ID 31416CD37	11039000350C			
1/25/2011	6/1/2011	6/1/2011	FNMA POOL #0995722 5 000%	-671.750	-708.59	671.75	-36 84
6/1/2011	6/8/2011	6/8/2011	05/01/2038 DD 04/01/09 SEC ID 31416CD37	11039000350C			
11/16/2010	1/1/2011	1/1/2011	FNMA POOL #0995724 6 000%	-4,464 580	-4,883 13	4,464.58	-418 55
1/1/2011	1/13/2011	1/13/2011	04/01/2039 DD 04/01/09 SEC ID 31416CD52	11013000160A			
11/16/2010	2/1/2011	2/1/2011	FNMA POOL #0995724 6 000%	-3,287 300	-3,595 48	3,287 30	-308 18
2/1/2011	2/8/2011	2/8/2011	04/01/2039 DD 04/01/09 SEC ID 31416CD52	11013000160A			
11/16/2010	3/1/2011	3/1/2011	FNMA POOL #0995724 6 000%	-3,850 320	-4,211 29	3,850 32	-360 9
3/1/2011	3/8/2011	3/8/2011	04/01/2039 DD 04/01/09 SEC ID 31416CD52	11013000160A			
11/16/2010	4/1/2011	4/1/2011	FNMA POOL #0995724 6.000%	-3,301 980	-3,611.54	3,301 98	-309 56
4/1/2011	4/8/2011	4/8/2011	04/01/2039 DD 04/01/09 SEC ID 31416CD52	11013000160A			
11/16/2010	5/1/2011	5/1/2011	FNMA POOL #0995724 6.000%	-3,093.710	-3,383 75	3,093 71	-290.04
5/1/2011	5/9/2011	5/9/2011	04/01/2039 DD 04/01/09 SEC ID 31416CD52	11013000160A			
11/16/2010	6/1/2011	6/1/2011	FNMA POOL #0995724 6 000%	-3,084 130	-3,373 27	3,084.13	-289.14
6/1/2011	6/8/2011	6/8/2011	04/01/2039 DD 04/01/09 SEC ID 31416CD52	11013000160A			



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9/17/2010	12/1/2010			FNMA	POOL #0995937 5.500%								
12/1/2010	1/11/2011			06/01/2039 DD 07/01/09		-3,811.640	10342001260L	-4,063.57		3,811.64		-251.93	
				SEC ID 31416CLS3									
9/17/2010	1/1/2011			FNMA	POOL #0995937 5.500%								
1/1/2011	1/10/2011			06/01/2039 DD 07/01/09		-3,106.600	10342001260L	-3,311.93		3,106.60		-205.33	
				SEC ID 31416CLS3									
9/17/2010	2/1/2011			FNMA	POOL #0995937 5.500%								
2/1/2011	2/8/2011			06/01/2039 DD 07/01/09		-2,640.820	10342001260L	-2,815.36		2,640.82		-174.54	
				SEC ID 31416CLS3									
9/17/2010	3/1/2011			FNMA	POOL #0995937 5.500%								
3/1/2011	3/8/2011			06/01/2039 DD 07/01/09		-2,673.650	10342001260L	-2,850.36		2,673.65		-176.71	
				SEC ID 31416CLS3									
9/17/2010	4/1/2011			FNMA	POOL #0995937 5.500%								
4/1/2011	4/8/2011			06/01/2039 DD 07/01/09		-2,207.280	10342001260L	-2,353.17		2,207.28		-145.89	
				SEC ID 31416CLS3									
9/17/2010	5/1/2011			FNMA	POOL #0995937 5.500%								
5/1/2011	5/9/2011			06/01/2039 DD 07/01/09		-1,906.040	10342001260L	-2,032.02		1,906.04		-125.98	
				SEC ID 31416CLS3									
9/17/2010	6/1/2011			FNMA	POOL #0995937 5.500%								
6/1/2011	6/27/2011			06/01/2039 DD 07/01/09		-1,655.233	10342001260L	-1,764.63		1,655.24		-109.39	
				SEC ID 31416CLS3									
9/17/2010	5/27/2011			FNMA	POOL #0995937 5.500%								
5/27/2011	6/7/2011			06/01/2039 DD 07/01/09		-86,608.800	10342001260L	-92,333.10		93,835.22		1,502.12	
				SEC ID 31416CLS3									
2/10/2011	3/1/2011			FNMA	POOL #0AD0220 6.000%								
3/1/2011	3/8/2011			10/01/2038 DD 09/01/09		-317.730	11041000280C	-344.19		317.73		-26.46	
				SEC ID 31418MG63									
2/10/2011	4/1/2011			FNMA	POOL #0AD0220 6.000%								
4/1/2011	4/8/2011			10/01/2038 DD 09/01/09		-278.930	11041000280C	-302.16		278.93		-23.23	
				SEC ID 31418MG63									
2/10/2011	5/1/2011			FNMA	POOL #0AD0220 6.000%								
5/1/2011	5/9/2011			10/01/2038 DD 09/01/09		-231.100	11041000280C	-250.35		231.10		-19.25	
				SEC ID 31418MG63									
2/10/2011	6/1/2011			FNMA	POOL #0AD0220 6.000%								
6/1/2011	6/8/2011			10/01/2038 DD 09/01/09		-267.000	11041000280C	-289.24		267.00		-22.24	
				SEC ID 31418MG63									



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5/4/2011	6/1/2011	FNMA POOL #0AD7111 5 000%	-290.360	-307.69	290.36	-17.33
6/1/2011	6/8/2011	07/01/2040 DD 07/01/10 SEC ID 31418U3V4	11132000110C			
5/4/2011	6/29/2011	FNMA POOL #0AD7111 5 000%	-54,511.020	-57,764.65	58,199.03	434.38
6/29/2011	7/8/2011	07/01/2040 DD 07/01/10 SEC ID 31418U3V4	11132000110C			
4/18/2011	6/1/2011	FNMA POOL #0AE0115 5.500%	-3,447.300	-3,714.47	3,447.30	-267.17
6/1/2011	6/8/2011	12/01/2035 DD 06/01/10 SEC ID 31419ADV6	11129000770C			
4/18/2011	5/27/2011	FNMA POOL #0AE0115 5 500%	-76,934.180	-82,836.48	83,641.88	805.40
5/27/2011	6/7/2011	12/01/2035 DD 06/01/10 SEC ID 31419ADV6	11129000760C			
4/18/2011	5/27/2011	FNMA POOL #0AE0115 5 500%	-75,793.810	-81,667.83	82,402.08	734.25
5/27/2011	6/7/2011	12/01/2035 DD 06/01/10 SEC ID 31419ADV6	11129000770C			
8/27/2010	12/1/2010	FNMA POOL #0AE0493 6 500%	-2,669.080	-2,895.12	2,669.08	-226.04
12/1/2010	1/11/2011	10/01/2039 DD 10/01/10 SEC ID 31419ARP4	10342001270L			
8/27/2010	12/8/2010	FNMA POOL #0AE0493 6 500%	-73,086.748	-79,276.29	80,954.99	1,678.70
12/8/2010	12/14/2010	10/01/2039 DD 10/01/10 SEC ID 31419ARP4	10342001270L			
10/22/2010	12/1/2010	FNMA POOL #0AE0553 6 000%	-2,905.970	-3,162.06	2,905.97	-256.09
12/1/2010	12/27/2010	10/01/2039 DD 10/01/10 SEC ID 31419ATK3	10342001280L			
10/22/2010	1/1/2011	FNMA POOL #0AE0553 6 000%	-2,727.460	-2,967.82	2,727.46	-240.36
1/1/2011	1/10/2011	10/01/2039 DD 10/01/10 SEC ID 31419ATK3	10342001280L			
10/22/2010	2/1/2011	FNMA POOL #0AE0553 6.000%	-2,841.450	-3,091.85	2,841.45	-250.40
2/1/2011	2/8/2011	10/01/2039 DD 10/01/10 SEC ID 31419ATK3	10342001280L			
10/22/2010	3/1/2011	FNMA POOL #0AE0553 6 000%	-2,003.620	-2,180.19	2,003.62	-176.57
3/1/2011	3/8/2011	10/01/2039 DD 10/01/10 SEC ID 31419ATK3	10342001280L			
10/22/2010	4/1/2011	FNMA POOL #0AE0553 6 000%	-1,642.170	-1,786.89	1,642.17	-144.72
4/1/2011	4/8/2011	10/01/2039 DD 10/01/10 SEC ID 31419ATK3	10342001280L			



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10/22/2010		5/1/2011	FNMA POOL #0AE0553 6 000%	-1,991,740	-2,167 26	1,991 74	-175 52
5/1/2011		5/9/2011	10/01/2039 DD 10/01/10	10342001280L			
			SEC ID 31419ATK3				
10/22/2010		6/1/2011	FNMA POOL #0AE0553 6.000%	-1,703 050	-1,853.13	1,703 05	-150 08
6/1/2011		6/8/2011	10/01/2039 DD 10/01/10	10342001280L			
			SEC ID 31419ATK3				
12/1/2010		1/1/2011	FNMA POOL #0AE0694 6 000%	-983 040	-1,074 74	983.04	-91 70
1/1/2011		1/24/2011	01/01/2039 DD 12/01/10	10351000030A			
			SEC ID 31419AXY8				
12/1/2010		2/1/2011	FNMA POOL #0AE0694 6 000%	-839 300	-917 59	839 30	-78 29
2/1/2011		2/8/2011	01/01/2039 DD 12/01/10	10351000030A			
			SEC ID 31419AXY8				
12/1/2010		3/1/2011	FNMA POOL #0AE0694 6 000%	-563 650	-616 23	563 65	-52 58
3/1/2011		3/8/2011	01/01/2039 DD 12/01/10	10351000030A			
			SEC ID 31419AXY8				
12/1/2010		4/1/2011	FNMA POOL #0AE0694 6.000%	-841 390	-919.88	841.39	-78.49
4/1/2011		4/8/2011	01/01/2039 DD 12/01/10	10351000030A			
			SEC ID 31419AXY8				
12/1/2010		5/1/2011	FNMA POOL #0AE0694 6 000%	-665 990	-728 11	665 99	-62 12
5/1/2011		5/9/2011	01/01/2039 DD 12/01/10	10351000030A			
			SEC ID 31419AXY8				
12/1/2010		6/1/2011	FNMA POOL #0AE0694 6.000%	-537 820	-587 99	537 82	-50 17
6/1/2011		6/8/2011	01/01/2039 DD 12/01/10	10351000030A			
			SEC ID 31419AXY8				
11/18/2010		2/1/2011	FNMA POOL #0AE0876 3 000%	-707 080	-702 44	707 08	4 64
2/1/2011		2/18/2011	02/01/2026 DD 01/01/11	11031000080C			
			SEC ID 31419A6N2				
11/18/2010		3/1/2011	FNMA POOL #0AE0876 3 000%	-747 860	-742 95	747 86	4 91
3/1/2011		3/8/2011	02/01/2026 DD 01/01/11	11031000080C			
			SEC ID 31419A6N2				
11/18/2010		4/1/2011	FNMA POOL #0AE0876 3.000%	-716 210	-711 51	716 21	4 70
4/1/2011		4/14/2011	02/01/2026 DD 01/01/11	11031000080C			
			SEC ID 31419A6N2				
11/18/2010		4/1/2011	FNMA POOL #0AE0876 3 000%	-139,828 850	-138,911 23	136,092 79	-2,818 44
4/1/2011		4/13/2011	02/01/2026 DD 01/01/11	11031000080C			
			SEC ID 31419A6N2				



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Trade Date/ Reported Date	Posted Date	Description	Tax Lot ID	Base	Gain/Loss Base	Base	Gain/Loss Base	Base	Gain/Loss Base	Base	Gain/Loss Base
12/1/2010	1/1/2011	FNMA POOL #0AE4852 3 500%	-145 230	-142 78	145 23	2 45					
1/1/2011	1/10/2011	10/01/2040 DD 10/01/10 SEC ID: 31419FMA1	10351000040A								
12/1/2010	2/1/2011	FNMA POOL #0AE4852 3 500%	-283 180	-278.40	283 18	4 78					
2/1/2011	2/8/2011	10/01/2040 DD 10/01/10 SEC ID: 31419FMA1	10351000040A								
12/1/2010	3/1/2011	FNMA POOL #0AE4852 3 500%	-148 590	-146 08	148 59	2 51					
3/1/2011	3/8/2011	10/01/2040 DD 10/01/10 SEC ID: 31419FMA1	10351000040A								
12/1/2010	4/1/2011	FNMA POOL #0AE4852 3 500%	-214.880	-211 25	214 88	3.63					
4/1/2011	4/8/2011	10/01/2040 DD 10/01/10 SEC ID: 31419FMA1	10351000040A								
12/1/2010	5/1/2011	FNMA POOL #0AE4852 3 500%	-284 120	-279 33	284 13	4 80					
5/1/2011	5/25/2011	10/01/2040 DD 10/01/10 SEC ID: 31419FMA1	10351000040A								
12/1/2010	5/3/2011	FNMA POOL #0AE4852 3 500%	-84,923 170	-83,490 10	81,234 32	-2,255.78					
5/3/2011	5/6/2011	10/01/2040 DD 10/01/10 SEC ID: 31419FMA1	10351000040A								
11/24/2010	5/12/2011	FLOWERS FOODS INC	-200 000	-5,227 56	6,219 52	991 96					
5/12/2011	5/13/2011	SEC ID 343498101	10342001120L								
11/29/2010	5/12/2011	FLOWERS FOODS INC	-500 000	-12,997 00	15,548 80	2,551 80					
5/12/2011	5/13/2011	SEC ID: 343498101	10349000070A								
11/29/2010	5/27/2011	FLOWERS FOODS INC	-500.000	-12,997 00	16,429 78	3,432 78					
5/27/2011	5/31/2011	SEC ID: 343498101	10349000070A								
12/1/2010	5/27/2011	FLOWERS FOODS INC	-440 000	-11,438 86	14,458.21	3,019 35					
5/27/2011	5/31/2011	SEC ID 343498101	10349000060A								
7/28/2010	6/14/2011	FORD MOTOR CREDIT CO LLC	-100,000 000	-98,485 00	107,500 00	9,015 00					
6/14/2011	6/15/2011	6.625% 08/15/2017 DD 08/04/10 SEC ID: 345397VP5	10342000780L								
5/20/2010	4/1/2011	LB FOSTER CO	-100 000	-2,809 33	4,351 16	1,541 83					
4/1/2011	4/4/2011	SEC ID 350060109	10342000940L								
5/20/2010	4/4/2011	LB FOSTER CO	-120 000	-3,371.20	5,175.24	1,804.04					
4/4/2011	4/5/2011	SEC ID: 350060109	10342000940L								
5/20/2010	4/5/2011	LB FOSTER CO	-100 000	-2,809 33	4,300 33	1,491 00					
4/5/2011	4/6/2011	SEC ID 350060109	10342000940L								
5/20/2010	4/6/2011	LB FOSTER CO	-180.000	-5,056 79	7,750 88	2,694 09					
4/6/2011	4/7/2011	SEC ID: 350060109	10342000940L								



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Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
5/20/2010	4/11/2011	LB FOSTER CO	-100,000	-2,809.33	4,078.71	1,269.38
4/11/2011	4/12/2011	SEC ID 350060109	10342000940L			
5/20/2010	4/19/2011	LB FOSTER CO	-15 000	-421.40	619.36	197.96
4/19/2011	4/20/2011	SEC ID 350060109	10342000940L			
6/28/2010	4/19/2011	LB FOSTER CO	-190 000	-5,202.94	7,845.23	2,642.29
4/19/2011	4/20/2011	SEC ID 350060109	10342000950L			
6/29/2010	4/19/2011	LB FOSTER CO	-195 000	-5,252.72	8,051.69	2,798.97
4/19/2011	4/20/2011	SEC ID 350060109	10342000960L			
6/29/2010	4/21/2011	LB FOSTER CO	-40 000	-1,077.48	1,655.86	578.38
4/21/2011	4/22/2011	SEC ID 350060109	10342000960L			
10/7/2010	4/21/2011	LB FOSTER CO	-60 000	-1,790.32	2,483.80	693.48
4/21/2011	4/22/2011	SEC ID 350060109	10342000970L			
10/7/2010	4/25/2011	LB FOSTER CO	-170 000	-5,072.58	6,983.15	1,910.57
4/25/2011	4/26/2011	SEC ID 350060109	10342000970L			
4/15/2011	6/1/2011	GNMA II POOL #0003931 6.000%	-1,675.960	-1,833.08	1,675.96	-157.12
6/1/2011	6/8/2011	12/20/2036 DD 12/01/06	11130000190C			
4/15/2011	5/20/2011	SEC ID 36202ELL1	-26,484.410	-28,967.32	29,331.48	364.16
5/20/2011	6/7/2011	GNMA II POOL #0003931 6.000%	11130000190C			
2/17/2011	3/1/2011	SEC ID 36202ELL1	-27 270	-28.39	27.27	-1.12
3/1/2011	3/21/2011	GNMA II POOL #0751387 4.743%	11059000110C			
2/17/2011	4/1/2011	SEC ID: 36230KRG8	-3.410	-3.55	3.41	-0.14
4/1/2011	4/19/2011	GNMA II POOL #0751387 4.743%	11059000110C			
2/17/2011	5/1/2011	SEC ID 36230KRG8	-5.920	-6.16	5.92	-0.24
5/1/2011	5/18/2011	GNMA II POOL #0751387 4.743%	11059000110C			
2/17/2011	6/1/2011	SEC ID 36230KRG8	-18.530	-19.29	18.53	-0.76
6/1/2011	6/17/2011	GNMA II POOL #0751387 4.743%	11059000110C			
12/13/2010	5/2/2011	SEC ID 36230KRG8	-100.000	-3,702.73	4,020.60	317.87
5/2/2011	5/3/2011	GILEAD SCIENCES INC	10349000040C			
1/21/2011	5/10/2011	SEC ID 375558103	-4,000.000	-3,984.92	4,093.04	108.12
5/10/2011	5/10/2011	GOLDMAN SACHS GROUP INC/THE	11024000040C			
		6.250% 02/01/2041 DD 01/28/11				
		SEC ID 38141GGM0				



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1/21/2011	6/22/2011		GOLDMAN SACHS GROUP INC/THE	-11,000 000	-10,958 53	11,106 15	147 62
6/22/2011	6/22/2011		6 250% 02/01/2041 DD 01/28/11 SEC ID 38141GGM0	11024000040C			
1/25/2011	6/22/2011		GOLDMAN SACHS GROUP INC/THE	-2,000 000	-2,039 12	2,019.30	-19 82
6/22/2011	6/22/2011		6 250% 02/01/2041 DD 01/28/11 SEC ID 38141GGM0	11025000500C			
7/8/2010	3/25/2011		GNMA GTD REMIC P/T 03-9 Z	-66,092 093	-72,013 68	72,133 33	119 65
3/25/2011	3/28/2011		5.500% 01/20/2033 DD 01/01/03 SEC ID 38373YTX2	10342001410L			
12/1/2010	3/25/2011		GNMA GTD REMIC P/T 03-9 Z	-302 920	-302 92	330.61	27 69
3/25/2011	3/28/2011		5.500% 01/20/2033 DD 01/01/03 SEC ID 38373YTX2	10364000480A			
1/1/2011	3/25/2011		GNMA GTD REMIC P/T 03-9 Z	-304 310	-304 31	332 13	27 82
3/25/2011	3/28/2011		5 500% 01/20/2033 DD 01/01/03 SEC ID 38373YTX2	11019000010C			
2/1/2011	3/25/2011		GNMA GTD REMIC P/T 03-9 Z	-305.710	-305 71	333 65	27 94
3/25/2011	3/28/2011		5 500% 01/20/2033 DD 01/01/03 SEC ID 38373YTX2	11049000020C			
3/1/2011	3/25/2011		GNMA GTD REMIC P/T 03-9 Z	-307 097	-307 10	335.17	28.07
3/25/2011	3/28/2011		5 500% 01/20/2033 DD 01/01/03 SEC ID 38373YTX2	11076000010C			
5/20/2010	5/5/2011		GULFPORT ENERGY CORP	-590 000	-7,513 71	15,770 80	8,257 09
5/5/2011	5/9/2011		SEC ID 402635304	10342000980L			
4/7/2011	4/20/2011		HSBC HOME EQUITY LOAN TRUS 1	-268 400	-238 88	268 40	29 52
4/20/2011	4/20/2011		M VAR RT 01/20/2034 DD 06/29/05	11098000290C			
4/7/2011	5/20/2011		SEC ID 40430GAB6	-206 110	-183.44	206 11	22 67
5/20/2011	5/20/2011		HSBC HOME EQUITY LOAN TRUS 1 M VAR RT 01/20/2034 DD 06/29/05	11098000290C			
4/7/2011	6/20/2011		SEC ID 40430GAB6	-157 960	-140 58	157 96	17 38
6/20/2011	6/27/2011		HSBC HOME EQUITY LOAN TRUS 1 M VAR RT 01/20/2034 DD 06/29/05	11098000290C			
			SEC ID 40430GAB6				



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Reported Date	Posted Date	Description	Tax Lot ID	Base	Gain/Loss Base	Base	Gain/Loss Base	Base	Gain/Loss Base	Base	Gain/Loss Base
11/30/2010	12/20/2010	HSBC HOME EQUITY LOAN TRU 2	-703 290	-657 58	703 29	45 71					
12/20/2010	12/23/2010	A1 VAR RT 03/20/2036 DD 08/10/06	10357000710A								
		SEC ID: 40430YAA9									
11/30/2010	1/20/2011	HSBC HOME EQUITY LOAN TRU 2	-831 390	-777.35	831 39	54 04					
1/20/2011	1/20/2011	A1 VAR RT 03/20/2036 DD 08/10/06	10357000710A								
		SEC ID: 40430YAA9									
11/30/2010	2/20/2011	HSBC HOME EQUITY LOAN TRU 2	-976.470	-913 00	976 47	63 47					
2/20/2011	2/22/2011	A1 VAR RT 03/20/2036 DD 08/10/06	10357000710A								
		SEC ID: 40430YAA9									
11/30/2010	3/20/2011	HSBC HOME EQUITY LOAN TRU 2	-1,049 950	-981 70	1,049 95	68 25					
3/20/2011	3/21/2011	A1 VAR RT 03/20/2036 DD 08/10/06	10357000710A								
		SEC ID: 40430YAA9									
11/30/2010	4/20/2011	HSBC HOME EQUITY LOAN TRU 2	-963 410	-900 79	963.41	62.62					
4/20/2011	4/20/2011	A1 VAR RT 03/20/2036 DD 08/10/06	10357000710A								
		SEC ID: 40430YAA9									
11/30/2010	5/20/2011	HSBC HOME EQUITY LOAN TRU 2	-1,102 780	-1,031.10	1,102 78	71 68					
5/20/2011	5/20/2011	A1 VAR RT 03/20/2036 DD 08/10/06	10357000710A								
		SEC ID: 40430YAA9									
11/30/2010	6/20/2011	HSBC HOME EQUITY LOAN TRU 2	-955.340	-893.24	955 34	62 10					
6/20/2011	6/20/2011	A1 VAR RT 03/20/2036 DD 08/10/06	10357000710A								
		SEC ID: 40430YAA9									
5/20/2010	3/17/2011	HALLMARK FINANCIAL SERVICES	-1,750 000	-18,389 35	14,829.04	-3,560 31					
3/17/2011	3/18/2011	SEC ID: 40624Q203	10342000990L								
5/20/2010	3/23/2011	HALLMARK FINANCIAL SERVICES	-200 000	-2,101.64	1,645 96	-455 68					
3/23/2011	3/24/2011	SEC ID: 40624Q203	10342000990L								
5/20/2010	3/24/2011	HALLMARK FINANCIAL SERVICES	-300 000	-3,152 46	2,456 95	-695 51					
3/24/2011	3/25/2011	SEC ID: 40624Q203	10342000990L								
5/20/2010	4/5/2011	HALLMARK FINANCIAL SERVICES	-290 000	-3,047 38	2,350 89	-696 49					
4/5/2011	4/6/2011	SEC ID: 40624Q203	10342000990L								
5/20/2010	4/21/2011	HALLMARK FINANCIAL SERVICES	-160 000	-1,681 31	1,360 67	-320 64					
4/21/2011	4/22/2011	SEC ID: 40624Q203	10342000990L								



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5/20/2010	4/25/2011			HALLMARK FINANCIAL SERVICES	-200.000	-2,101.64	1,718.06	-383.58
4/25/2011	4/26/2011			SEC ID 40624Q203	10342000990L			
5/20/2010	5/13/2011			HALLMARK FINANCIAL SERVICES	-200.000	-2,101.64	1,411.97	-689.67
5/13/2011	5/16/2011			SEC ID 40624Q203	10342000990L			
5/20/2010	5/16/2011			HALLMARK FINANCIAL SERVICES	-1,560.000	-16,392.79	10,389.39	-6,003.40
5/16/2011	5/17/2011			SEC ID 40624Q203	10342000990L			
5/20/2010	5/17/2011			HALLMARK FINANCIAL SERVICES	-540.000	-5,674.43	3,547.73	-2,126.70
5/17/2011	5/18/2011			SEC ID 40624Q203	10342000990L			
5/20/2010	1/18/2011			HEXCEL CORP	-180.000	-2,691.47	3,437.07	745.60
1/18/2011	1/19/2011			SEC ID 428291108	10342001000L			
5/20/2010	1/18/2011			INTERVAL LEISURE GROUP INC	-490.000	-6,765.53	8,119.14	1,353.61
1/18/2011	1/20/2011			SEC ID 46113M108	10342001020L			
7/15/2010	5/10/2011			JPMORGAN CHASE & CO 4 400%	-8,000.000	-7,978.88	7,928.56	-50.32
5/10/2011	5/10/2011			07/22/2020 DD 07/22/10	10342001480L			
9/21/2010	3/2/2011			SEC ID 46625HHS2	-29,000.000	-30,037.66	30,830.63	792.97
3/2/2011	3/2/2011			JP MORGAN CHASE COMMER LDP9	10342001490L			
9/21/2010	4/6/2011			A3 5.336% 05/15/2047 DD	-33,000.000	-34,180.78	34,861.41	680.63
4/6/2011	4/6/2011			12/01/06	10342001490L			
5/20/2010	1/4/2011			SEC ID 46629PAC2	-200.000	-3,357.36	3,984.89	627.53
1/4/2011	1/5/2011			JOHN BEAN TECHNOLOGIES CORP	10342001030L			
9/2/2010	4/25/2011			SEC ID 477839104	-9,000.000	-9,322.02	8,813.61	-508.41
4/25/2011	4/25/2011			KIMBERLY-CLARK CORP 3.625%	10342001530L			
5/20/2010	4/4/2011			08/01/2020 DD 07/29/10	-840.000	-11,454.91	18,096.11	6,641.20
4/4/2011	4/5/2011			SEC ID 494368BE2	10342001080L			
3/4/2011	5/10/2011			KNOLL INC	-3,000.000	-3,214.92	3,346.14	131.22
5/10/2011	5/10/2011			SEC ID 498904200	11066000030C			
6/1/2010	12/2/2010			KRAFT FOODS INC 6 500%	-700.000	-13,936.93	15,147.04	1,210.11
12/2/2010	1/11/2011			02/09/2040 DD 02/08/10	10342001520L			
4/20/2010	12/2/2010			SEC ID 50075NAZ7	-1,200.000	-28,187.88	25,971.40	-2,216.48
12/2/2010	1/11/2011			KROGER CO/THE	10342001510L			
				SEC ID 501044101				
				KROGER CO/THE				
				SEC ID 501044101				



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Reported Date	Date	Date	Date	Date	Date					
6/2/2010	12/2/2010					KROGER CO/THE	-700 000	-13,937 00	15,147.04	1,210.04
12/2/2010	1/11/2011					SEC ID 501044101	10342001530L			
6/3/2010	12/2/2010					KROGER CO/THE	-2,600 000	-51,756 38	56,260 45	4,504.07
12/2/2010	1/11/2011					SEC ID 501044101	10342001540L			
4/20/2010	12/6/2010					KROGER CO/THE	-2,300 000	-54,026 77	48,176 82	-5,849 95
12/6/2010	1/11/2011					SEC ID 501044101	10342001510L			
4/20/2010	12/6/2010					KROGER CO/THE	-1,400 000	-32,885 86	29,182 78	-3,703.08
12/6/2010	1/11/2011					SEC ID 501044101	10342001510L			
6/1/2010	12/6/2010					KROGER CO/THE	-800 000	-15,927 92	16,757 16	829.24
12/6/2010	1/11/2011					SEC ID 501044101	10342001520L			
1/25/2010	12/7/2010					KROGER CO/THE	-3,000 000	-65,443 20	62,332 64	-3,110 56
12/7/2010	12/8/2010					SEC ID 501044101	10342001470L			
1/25/2010	12/7/2010					KROGER CO/THE	-5,200 000	-113,434 88	108,055 73	-5,379 15
12/7/2010	12/8/2010					SEC ID 501044101	10342001470L			
1/25/2010	12/8/2010					KROGER CO/THE	-2,300 000	-50,173 12	47,701 88	-2,471 24
12/8/2010	12/9/2010					SEC ID 501044101	10342001470L			
1/25/2010	12/8/2010					KROGER CO/THE	-1,700 000	-37,084 48	35,292 59	-1,791 89
12/8/2010	12/9/2010					SEC ID 501044101	10342001470L			
1/25/2010	12/8/2010					KROGER CO/THE	-2,400 000	-52,307.28	49,824 84	-2,482 44
12/8/2010	12/9/2010					SEC ID 501044101	10342001480L			
1/26/2010	12/8/2010					KROGER CO/THE	-200 000	-4,347 42	4,152 07	-195 35
12/8/2010	12/9/2010					SEC ID 501044101	10342001490L			
1/26/2010	12/9/2010					KROGER CO/THE	-1,800 000	-39,126 78	37,477 52	-1,649 26
12/9/2010	12/10/2010					SEC ID 501044101	10342001490L			
1/26/2010	12/10/2010					KROGER CO/THE	-900 000	-19,563.39	18,622 66	-940 73
12/10/2010	12/13/2010					SEC ID 501044101	10342001490L			
1/26/2010	12/10/2010					KROGER CO/THE	-3,300 000	-71,732 43	68,017 78	-3,714 65
12/10/2010	12/13/2010					SEC ID 501044101	10342001490L			
4/8/2010	12/10/2010					KROGER CO/THE	-300 000	-6,602.61	6,207 55	-395.06
12/10/2010	12/13/2010					SEC ID 501044101	10342001500L			
4/20/2010	12/10/2010					KROGER CO/THE	-1,900 000	-44,630 81	39,314.52	-5,316 29
12/10/2010	12/13/2010					SEC ID 501044101	10342001510L			
10/14/2010	12/10/2010					LANCER FINANCE SPV LTD 144A	-651 840	-651 84	651 84	0 00
12/10/2010	12/10/2010					5 850% 12/12/2016 DD 10/21/10	10342001080L			
						SEC ID 51461TAA9				
10/14/2010	1/10/2011					LANCER FINANCE SPV LTD 144A	-579 720	-579 72	579 72	0.00
1/10/2011	1/11/2011					5 850% 12/12/2016 DD 10/21/10	10342001080L			
						SEC ID 51461TAA9				



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Reported Date	Date			Description		Shares Sold Tax Lot ID		Cost Base		Amount Base		Realized Gain/Loss Base	
10/14/2010	2/10/2011			LANCER FINANCE SPV LTD 144A		-597 930		-597 93		597 93		0 00	
2/10/2011	2/10/2011			5.850% 12/12/2016 DD 10/21/10		10342001080L							
				SEC ID: 51461TAA9									
10/14/2010	3/10/2011			LANCER FINANCE SPV LTD 144A		-675 080		-675 08		675 08		0 00	
3/10/2011	3/10/2011			5.850% 12/12/2016 DD 10/21/10		10342001080L							
				SEC ID: 51461TAA9									
10/14/2010	4/10/2011			LANCER FINANCE SPV LTD 144A		-585 420		-585.42		585 42		0.00	
4/10/2011	4/11/2011			5.850% 12/12/2016 DD 10/21/10		10342001080L							
				SEC ID: 51461TAA9									
10/14/2010	5/10/2011			LANCER FINANCE SPV LTD 144A		-1,922 620		-1,922 62		1,922.62		0 00	
5/10/2011	5/10/2011			5.850% 12/12/2016 DD 10/21/10		10342001080L							
				SEC ID: 51461TAA9									
10/14/2010	6/10/2011			LANCER FINANCE SPV LTD 144A		-1,818 340		-1,818.34		1,818 34		0 00	
6/10/2011	6/10/2011			5.850% 12/12/2016 DD 10/21/10		10342001080L							
				SEC ID: 51461TAA9									
3/24/2011	6/17/2011			LB-UBS COMMERCIAL MORTGAGE C1		-53,000 000		-56,730 70		57,538 13		807.43	
6/17/2011	6/17/2011			A4 5.156% 02/15/2031 DD		11084000640C							
				01/11/06									
				SEC ID: 52108MDH3									
5/20/2010	1/18/2011			LYDALL INC		-800 000		-6,609.12		7,375 85		766 73	
1/18/2011	1/19/2011			SEC ID: 550819106		10342001150L							
1/27/2011	1/28/2011			MARATHON PETROLEUM CORP		-100,000 000		-99,947 00		100,667 00		720 00	
1/28/2011	1/31/2011			5.125% 03/01/2021 DD 02/01/11		11028000020C							
				SEC ID: 56585AAB8									
9/27/2010	5/10/2011			NBCUNIVERSAL MEDIA LLC 5.950%		-3,000 000		-2,991 63		3,054 69		63.06	
5/10/2011	5/10/2011			04/01/2041 DD 10/04/10		10342001630L							
				SEC ID: 62875UAN5									
10/18/2010	12/4/2010			NCUA GUARANTEED NOTES R1 2A		-1,885 990		-1,885 82		1,885 99		0 17	
12/4/2010	12/23/2010			1.840% 10/07/2020 DD 10/27/10		10357000590A							
				SEC ID: 62888VAB4									
10/18/2010	12/10/2010			NCUA GUARANTEED NOTES R1 2A		-46,375 050		-46,370 87		45,933 04		-437 83	
12/10/2010	12/23/2010			1.840% 10/07/2020 DD 10/27/10		10357000590A							
				SEC ID: 62888VAB4									
11/9/2010	12/1/2010			NCUA GUARANTEED NOTES C1 APT		-145 780		-147 08		145 78		-1 30	
12/1/2010	12/30/2010			2.650% 10/29/2020 DD 11/10/10		10342001650L							
				SEC ID: 62888XAC8									



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Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/				Description		Shares Sold		Cost		Amount		Realized	
Reported Date	Posted Date	Date				Tax Lot ID		Base		Base		Base	
11/9/2010		1/7/2011		NCUA GUARANTEED NOTES C1 APT		-69,654 860		-70,275.22		68,131.16		-2,144.06	
2/1/2011		2/17/2011		2.650% 10/29/2020 DD 11/10/10		10342001650L							
				SEC ID 62888XAC8									
11/9/2010		1/27/2011		NCUA GUARANTEED NOTES C1 APT		-199.360		-201.14		199.36		-1.78	
2/1/2011		2/17/2011		2.650% 10/29/2020 DD 11/10/10		10342001650L							
				SEC ID 62888XAC8									
3/22/2011		5/10/2011		NATIONWIDE FINANCIAL SERVICES		-7,000 000		-6,959.40		7,217.98		258.58	
5/10/2011		5/10/2011		5.375% 03/25/2021 DD 03/25/11		11082000010C							
				SEC ID: 638612AK7									
11/30/2010		11/30/2010		NEW YORK LIFE MTN 144A 5 250%		-30,000 000		-32,566.63		32,361.00		-205.63	
11/30/2010		12/24/2010		10/16/2012 DD 10/16/07		10358000080A							
				SEC ID 64952WAJ2									
5/20/2010		3/3/2011		NOBEL LEARNING COMMUNITIES		-600 000		-4,258.50		5,533.57		1,275.07	
3/3/2011		3/4/2011		INC		10342001280L							
				SEC ID 654889104									
5/20/2010		3/4/2011		NORTHERN OIL AND GAS INC		-360 000		-4,523.00		11,701.50		7,178.50	
3/4/2011		3/7/2011		SEC ID 665531109		10342001320L							
5/20/2010		4/11/2011		NORTHERN OIL AND GAS INC		-560.000		-7,035.78		13,993.91		6,958.13	
4/11/2011		4/12/2011		SEC ID: 665531109		10342001320L							
5/20/2010		12/3/2010		OMNOVA SOLUTIONS INC		-1,160 000		-8,557.55		10,280.67		1,723.12	
12/3/2010		1/11/2011		SEC ID: 682129101		10342001370L							
7/15/2010		3/4/2011		OWENS & MINOR INC		-915.000		-26,650.11		28,591.19		1,941.08	
3/4/2011		3/7/2011		SEC ID: 690732102		10342001420L							
7/16/2010		3/4/2011		OWENS & MINOR INC		-95 000		-2,719.19		2,968.48		249.29	
3/4/2011		3/7/2011		SEC ID 690732102		10342001430L		-20,036.10		21,543.27		1,507.17	
7/16/2010		3/7/2011		OWENS & MINOR INC		-700 000							
3/7/2011		3/8/2011		SEC ID 690732102		10342001430L							
9/14/2010		6/14/2011		PACIFIC GAS & ELECTRIC CO		-6,000 000		-5,890.62		5,741.46		-149.16	
6/14/2011		6/15/2011		3.500% 10/01/2020 DD 09/15/10		10342001780L							
				SEC ID: 694308GT8									
8/3/2010		5/3/2011		PENN NATIONAL GAMING INC		-200 000		-5,644.50		7,694.69		2,050.19	
5/3/2011		5/4/2011		SEC ID: 707569109		10342001630L							
8/4/2010		5/3/2011		PENN NATIONAL GAMING INC		-1,000 000		-28,524.50		38,473.46		9,948.96	
5/3/2011		5/4/2011		SEC ID: 707569109		10342001640L							
7/8/2010		1/21/2011		PEP BOYS-MANNY MOE & JACK		-550.000		-4,823.12		7,989.14		3,166.02	
1/21/2011		1/24/2011		SEC ID 713278109		10342001470L							



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Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date		Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
10/27/2010	1/14/2011		PEPSICO INC/NC 3 125%	-12,000 000	-11,746 08	11,214.84	-531.24
1/14/2011	1/18/2011		11/01/2020 DD 10/26/10 SEC ID 713448BR8	10342001790L			
8/16/2010	5/10/2011		PRIDE INTERNATIONAL INC	-7,000 000	-7,297.50	8,226.82	929.32
5/10/2011	5/10/2011		6.875% 08/15/2020 DD 08/06/10 SEC ID 74153QAH5	10342001860L			
5/20/2010	2/25/2011		RTI INTERNATIONAL METALS INC	-550 000	-12,714.24	15,141.48	2,427.24
2/25/2011	2/28/2011		SEC ID 74973W107	10342001540L			
12/22/2010	5/3/2011		RANGE RESOURCES CORP	-300 000	-13,379.31	16,280.18	2,900.87
5/3/2011	5/4/2011		SEC ID 75281A109	10357000030C			
12/22/2010	5/3/2011		RANGE RESOURCES CORP	-300 000	-13,360.38	16,280.17	2,919.79
5/3/2011	5/4/2011		SEC ID 75281A109	10357000040C			
12/7/2010	2/9/2011		RIDGEWORTH SEIX HIGH YIELD	-45,408 163	-445,000.00	457,260.20	12,260.20
2/9/2011	3/8/2011		BONND FUND I	10342000020C			
12/31/2010	2/9/2011		SEC ID 76628T645	-557.473	-5,479.96	5,613.75	133.79
2/9/2011	3/8/2011		RIDGEWORTH SEIX HIGH YIELD BONND FUND I	11067000430A			
1/31/2011	2/9/2011		SEC ID 76628T645	-10,141 613	-93,971.51	102,126.05	8,154.54
2/9/2011	3/8/2011		RIDGEWORTH SEIX HIGH YIELD BONND FUND I	11041000120A			
1/31/2011	5/5/2011		SEC ID 76628T645	-10,510 806	-97,392.43	107,000.00	9,607.57
5/5/2011	5/6/2011		RIDGEWORTH SEIX HIGH YIELD BONND FUND I	11041000120A			
8/18/2010	4/20/2011		SEC ID 76628T645	-100,000 000	-101,690.00	101,543.00	-147.00
4/20/2011	4/21/2011		ROYAL BANK OF SCOTLAND PLC/THE 5 625% 08/24/2020 DD 08/24/10	10342001330L			
3/17/2010	12/7/2010		SEC ID 78010XAE1	-50,000 000	-49,159.00	50,750.00	1,591.00
12/7/2010	12/8/2010		SLM CORP 8 000% 03/25/2020 DD 03/22/10	10342001390L			
5/20/2010	12/3/2010		SEC ID 78442FEJ3	-1,290 000	-12,306.73	17,520.48	5,213.75
12/3/2010	1/11/2011		SALLY BEAUTY HOLDINGS INC	10342001580L			
3/22/2011	5/10/2011		SEC ID 79546E104	-7,000.000	-6,928.32	6,989.01	60.69
5/10/2011	5/10/2011		SANOFI 4.000% 03/29/2021 DD 03/29/11	11082000020C			
2/4/2010	1/21/2011		SEC ID: 80105NAGO	-100 000	-3,955.32	5,188.60	1,233.28
1/21/2011	1/24/2011		SCOTTS MIRACLE-GRO CO/THE SEC ID 810186106	10342002000L			



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Status: REVISED

Original Acquisition's Trade Date of Sale/												
Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base						
2/4/2010	1/24/2011	SCOTT'S MIRACLE-GRO CO/THE	-700 000	-27,687.24	36,532.43	8,845.19						
1/24/2011	1/25/2011	SEC ID: 810186106	10342002000L									
5/5/2010	2/15/2011	SEAGATE HDD CAYMAN 6 875%	-50,000 000	-49,625 00	48,625 00	-1,000 00						
2/15/2011	2/16/2011	05/01/2020 DD 05/13/10	10342001410L									
		SEC ID 81180WAA9										
5/20/2010	1/18/2011	SOLUTIA INC	-470 000	-6,636 17	11,375.28	4,739 11						
1/18/2011	1/19/2011	SEC ID 834376501	10342001640L									
5/20/2010	4/4/2011	SOLUTIA INC	-1,010 000	-14,260 69	26,299 69	12,039.00						
4/4/2011	4/5/2011	SEC ID: 834376501	10342001640L									
5/20/2010	12/3/2010	STANDEX INTERNATIONAL CORP	-100 000	-2,556.68	3,024 25	467 57						
12/3/2010	1/12/2011	SEC ID: 854231107	10342001650L									
5/20/2010	12/7/2010	STANDEX INTERNATIONAL CORP	-100 000	-2,556 68	3,039.14	482 46						
12/7/2010	1/12/2011	SEC ID 854231107	10342001650L									
5/20/2010	12/8/2010	STANDEX INTERNATIONAL CORP	-100 000	-2,556 68	3,004.88	448 20						
12/8/2010	1/12/2011	SEC ID: 854231107	10342001650L									
5/20/2010	12/9/2010	STANDEX INTERNATIONAL CORP	-240 000	-6,136 03	7,143 88	1,007.85						
12/9/2010	1/12/2011	SEC ID 854231107	10342001650L									
5/20/2010	1/5/2011	STANDEX INTERNATIONAL CORP	-300 000	-7,670 04	9,248 27	1,578 23						
1/5/2011	1/12/2011	SEC ID: 854231107	10342001650L									
5/20/2010	1/6/2011	STANDEX INTERNATIONAL CORP	-100 000	-2,556 68	3,073 01	516 33						
1/6/2011	1/12/2011	SEC ID 854231107	10342001650L									
5/20/2010	1/7/2011	STANDEX INTERNATIONAL CORP	-100 000	-2,556 68	3,071 82	515 14						
1/7/2011	1/12/2011	SEC ID 854231107	10342001650L									
5/20/2010	1/27/2011	STANDEX INTERNATIONAL CORP	-180 000	-4,602 02	5,509 06	907 04						
1/27/2011	1/28/2011	SEC ID 854231107	10342001650L									
5/20/2010	1/19/2011	SUFFOLK BANCORP	-100,000	-3,060 95	2,426 06	-634 89						
1/19/2011	1/20/2011	SEC ID: 864739107	10342001720L									
6/15/2010	5/10/2011	TEVA PHARMACEUTICAL FINANCE	-3,000 000	-2,996 28	3,074 25	77 97						
5/10/2011	5/10/2011	II 3 000% 06/15/2015 DD	10342002060L									
		06/18/10										
		SEC ID: 88166CAA6										
5/20/2010	1/18/2011	THERAGENICS CORP	-400 000	-530 28	715 98	185 70						
1/18/2011	1/19/2011	SEC ID 883375107	10342001730L									
5/20/2010	1/19/2011	THERAGENICS CORP	-1,020 000	-1,352 21	1,820.15	467 94						
1/19/2011	1/20/2011	SEC ID 883375107	10342001730L									
5/20/2010	3/17/2011	THERAGENICS CORP	-10,330,000	-13,694 49	20,306.31	6,611 82						
3/17/2011	3/18/2011	SEC ID: 883375107	10342001730L									



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Original Acquisition's Trade Date of Sale/

Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
7/6/2010	6/29/2011	TIFFANY & CO	-1,400,000	-50,383.48	109,593.11	59,209.63
6/29/2011	6/30/2011	SEC ID: 886547108	10342001980L			
7/6/2010	6/30/2011	TIFFANY & CO	-300 000	-10,796.46	23,475.09	12,678.63
6/30/2011	6/30/2011	SEC ID: 886547108	10342001980L			
6/17/2010	5/10/2011	TOTAL CAPITAL SA 3 000%	-2,000 000	-1,992.18	2,072.08	79.90
5/10/2011	5/10/2011	06/24/2015 DD 06/24/10	10342002110L			
6/14/2010	5/10/2011	SEC ID: 89152UAC6	-2,000,000	-1,997.52	2,069.84	72.32
5/10/2011	5/10/2011	TOYOTA MOTOR CREDIT CORP	10342002120L			
		3 200% 06/17/2015 DD 06/17/10				
8/26/2010	5/10/2011	SEC ID: 89233P4B9	-3,000 000	-3,477.39	3,268.71	-208.68
5/10/2011	5/10/2011	TRANSCANADA PIPELINES LTD	10342002130L			
		6 100% 06/01/2040 DD 06/01/10				
9/16/2010	12/16/2010	SEC ID: 893526DJ9	-10,000 000	-9,993.00	10,385.10	392.10
12/16/2010	12/17/2010	TRANSOCEAN INC 6.500%	10342001480L			
11/10/2010	5/3/2011	SEC ID: 893830AY5	-300 000	-14,077.26	14,498.72	421.46
5/3/2011	5/4/2011	ULTRA PETROLEUM CORP	10342002000L			
11/11/2010	5/3/2011	SEC ID: 903914109	-300 000	-14,375.55	14,498.72	123.17
5/3/2011	5/4/2011	ULTRA PETROLEUM CORP	10342002010L			
7/14/2010	1/14/2011	SEC ID: 903914109	-50,000 000	-51,938.99	51,408.50	-530.49
1/14/2011	1/18/2011	UNION PACIFIC CORP 5 780%	10350000060F			
		07/15/2040 DD 07/14/10				
11/8/2010	5/10/2011	SEC ID: 907818DF2	-3,000 000	-2,979.90	2,849.10	-130.80
5/10/2011	5/10/2011	UNITED PARCEL SERVICE INC	10342002190L			
		3 125% 01/15/2021 DD 11/12/10				
8/19/2010	12/2/2010	SEC ID: 911312AM8	-187,000 000	-211,968.17	191,287.85	-20,680.32
12/2/2010	1/12/2011	U S TREASURY BOND 4 375%	10342002200L			
		05/15/2040 DD 05/15/10				
10/5/2010	12/2/2010	SEC ID: 912810QH4	-7,000 000	-7,810.47	7,160.51	-649.96
12/2/2010	1/12/2011	U S TREASURY BOND 4 375%	10342002210L			
		05/15/2040 DD 05/15/10				
10/5/2010	12/2/2010	SEC ID: 912810QH4	-14,000 000	-15,572.81	14,321.01	-1,251.80
12/2/2010	1/12/2011	U S TREASURY BOND 4 375%	10342002220L			
		05/15/2040 DD 05/15/10				
10/22/2010	12/2/2010	SEC ID: 912810QH4	-4,000 000	-4,305.80	4,091.72	-214.08
12/2/2010	1/12/2011	U S TREASURY BOND 4.375%	10342002230L			
		05/15/2040 DD 05/15/10				

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Workbench



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Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/		Posted Date		Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
11/2/2010	12/2/2010	12/2/2010		U S TREASURY BOND 4 375%	-35,000 000	-37,705.80	35,802.54	-1,903.26
12/2/2010	1/12/2011	1/12/2011		05/15/2040 DD 05/15/10 SEC ID: 912810QH4	10342002240L			
12/2/2010	1/21/2011	1/21/2011		U S TREASURY BOND 3.875%	-14,000 000	-13,128.34	12,406.35	-721.99
1/21/2011	1/24/2011	1/24/2011		08/15/2040 DD 08/15/10 SEC ID: 912810QK7	10336000050C			
12/2/2010	2/24/2011	2/24/2011		U S TREASURY BOND 3.875%	-247,000 000	-231,621.38	219,965.08	-11,656.30
2/24/2011	2/24/2011	2/24/2011		08/15/2040 DD 08/15/10 SEC ID: 912810QK7	10336000050C			
1/14/2011	2/24/2011	2/24/2011		U S TREASURY BOND 3.875%	-26,000.000	-23,391.88	23,154.22	-237.66
2/24/2011	2/24/2011	2/24/2011		08/15/2040 DD 08/15/10 SEC ID: 912810QK7	11018000320C			
1/14/2011	2/24/2011	2/24/2011		U S TREASURY BOND 3.875%	-50,000 000	-44,670.12	44,527.34	-142.78
2/24/2011	2/24/2011	2/24/2011		08/15/2040 DD 08/15/10 SEC ID: 912810QK7	11018000340C			
12/7/2010	12/30/2010	12/30/2010		U S TREASURY BOND 4.250%	-100,000 000	-98,144.53	96,828.13	-1,316.40
12/30/2010	12/31/2010	12/31/2010		11/15/2040 DD 11/15/10 SEC ID: 912810QL5	10342000010C			
12/28/2010	12/30/2010	12/30/2010		U S TREASURY BOND 4.250%	-100,000 000	-95,218.75	96,828.12	1,609.37
12/30/2010	12/31/2010	12/31/2010		11/15/2040 DD 11/15/10 SEC ID: 912810QL5	10363000030C			
2/24/2011	4/13/2011	4/13/2011		U S TREASURY BOND 4.250%	-40,000 000	-38,065.79	37,698.28	-367.51
4/13/2011	4/13/2011	4/13/2011		11/15/2040 DD 11/15/10 SEC ID: 912810QL5	11055000050C			
2/24/2011	4/18/2011	4/18/2011		U S TREASURY BOND 4.250%	-9,000 000	-8,564.80	8,702.89	138.09
4/18/2011	4/18/2011	4/18/2011		11/15/2040 DD 11/15/10 SEC ID: 912810QL5	11055000050C			
2/24/2011	4/19/2011	4/19/2011		U S TREASURY BOND 4.250%	-28,000 000	-26,646.05	27,098.64	452.59
4/19/2011	4/19/2011	4/19/2011		11/15/2040 DD 11/15/10 SEC ID: 912810QL5	11055000050C			
2/24/2011	5/9/2011	5/9/2011		U S TREASURY BOND 4.250%	-164,000 000	-156,069.72	162,238.28	6,168.56
5/9/2011	5/9/2011	5/9/2011		11/15/2040 DD 11/15/10 SEC ID: 912810QL5	11055000050C			
2/24/2011	6/7/2011	6/7/2011		U S TREASURY BOND 4.250%	-66,000 000	-62,808.54	65,474.06	2,665.52
6/7/2011	6/7/2011	6/7/2011		11/15/2040 DD 11/15/10 SEC ID: 912810QL5	11055000050C			



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Original Acquisition's Trade Date of Sale/

Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
5/10/2011	6/7/2011	U S TREASURY BOND 4 250%	-85,000 000	-83,861 47	84,322 66	461.19
6/7/2011	6/7/2011	11/15/2040 DD 11/15/10 SEC ID 912810QL5	11130000220C			
6/30/2010	11/30/2010	U S TREASURY NOTE 0 875%	-150,000 000	-150,557 14	150,169 42	-387 72
11/30/2010	12/23/2010	01/31/2011 DD 01/31/09	10357000670A			
6/30/2010	12/30/2010	SEC ID 912828JY7	-230,000 000	-230,854 28	230,142 98	-711 30
12/30/2010	12/30/2010	U S TREASURY NOTE 0 875%	10357000670A			
6/30/2010	1/31/2011	01/31/2011 DD 01/31/09	-478,000 000	-479,775 42	478,000 00	-1,775 42
1/31/2011	1/31/2011	SEC ID 912828JY7	10357000670A			
10/7/2010	12/7/2010	U S TREASURY NOTE 0 875%	-119,000 000	-126,131 10	124,029 21	-2,101 89
12/7/2010	1/12/2011	09/30/2014 DD 09/30/09	10342002340L			
10/28/2010	12/7/2010	SEC ID 912828LQ1	-52,000 000	-54,973 92	54,197 64	-776 28
12/7/2010	1/12/2011	U S TREASURY NOTE 2 375%	10342002350L			
1/31/2011	5/9/2011	09/30/2014 DD 09/30/09	-70,000 000	-70,328 12	70,207 81	-120 31
5/9/2011	5/9/2011	SEC ID 912828LQ1	11031000170C			
3/31/2010	12/7/2010	U S TREASURY NOTE 1.000%	-31,000 000	-30,594 44	31,968 65	1,374 21
12/7/2010	1/12/2011	SEC ID 912828LV0	10342002360L			
7/29/2010	12/7/2010	U S TREASURY NOTE 2.125%	-11,000 000	-11,314 57	11,343 71	29 1
12/7/2010	1/12/2011	11/30/2014 DD 11/30/09	10342002370L			
8/2/2010	12/7/2010	SEC ID 912828LZ1	-20,000 000	-20,612 57	20,624 93	12 36
12/7/2010	1/12/2011	U S TREASURY NOTE 2 125%	10342002380L			
11/9/2010	12/7/2010	SEC ID 912828LZ1	-30,000 000	-31,504 79	30,937 40	-567 39
12/7/2010	1/12/2011	U S TREASURY NOTE 2 125%	10342002390L			
1/7/2011	1/19/2011	11/30/2014 DD 11/30/09	-57,000 000	-58,512 02	58,562 86	50 84
1/19/2011	1/19/2011	SEC ID 912828LZ1	11007000030C			



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Trade Date/ Reported Date	Posted Date	Description	Tax Lot ID	Base	Base	Base	Gain/Loss Base
1/7/2011	1/25/2011	U S TREASURY NOTE 2 125%	-35,000 000	-35,928.44	35,924 10	-4 34	
1/25/2011	1/25/2011	11/30/2014 DD 11/30/09 SEC ID: 912828LZ1	11007000030C				
1/14/2011	1/25/2011	U S TREASURY NOTE 2.125%	-13,000 000	-13,362 11	13,343 24	-18 87	
1/25/2011	1/25/2011	11/30/2014 DD 11/30/09 SEC ID: 912828LZ1	11014000110C				
2/9/2011	2/10/2011	U S TREASURY NOTE 2 125%	-201,000 000	-203,858 64	203,653.15	-205 49	
2/10/2011	2/10/2011	11/30/2014 DD 11/30/09 SEC ID 912828LZ1	11040000050C				
2/9/2011	2/11/2011	U S TREASURY NOTE 2.125%	-28,000.000	-28,398 22	28,375.06	-23.16	
2/11/2011	2/11/2011	11/30/2014 DD 11/30/09 SEC ID 912828LZ1	11040000050C				
2/9/2011	2/17/2011	U S TREASURY NOTE 2 125%	-112,000 000	-113,592 88	113,670.87	77 99	
2/17/2011	2/18/2011	11/30/2014 DD 11/30/09 SEC ID 912828LZ1	11040000050C				
2/9/2011	2/25/2011	U S TREASURY NOTE 2.125%	-91,000 000	-92,294 21	92,713 05	418 84	
2/25/2011	2/25/2011	11/30/2014 DD 11/30/09 SEC ID 912828LZ1	11040000050C				
2/9/2011	3/22/2011	U S TREASURY NOTE 2 125%	-67,000 000	-67,952.88	68,562 24	609 36	
3/22/2011	3/22/2011	11/30/2014 DD 11/30/09 SEC ID: 912828LZ1	11040000050C				
2/9/2011	3/30/2011	U S TREASURY NOTE 2 125%	-106,000 000	-107,507 54	107,879.49	371 95	
3/30/2011	3/30/2011	11/30/2014 DD 11/30/09 SEC ID 912828LZ1	11040000050C				
2/9/2011	5/9/2011	U S TREASURY NOTE 2.125%	-38,000 000	-38,540 44	39,242 42	701 98	
5/9/2011	5/9/2011	11/30/2014 DD 11/30/09 SEC ID 912828LZ1	11040000050C				
3/1/2011	5/9/2011	U S TREASURY NOTE 2.125%	-21,000 000	-21,466.01	21,686 60	220 59	
5/9/2011	5/9/2011	11/30/2014 DD 11/30/09 SEC ID 912828LZ1	11060000190C				
3/2/2011	5/9/2011	U S TREASURY NOTE 2 125%	-41,000 000	-41,884 06	42,340 51	456 45	
5/9/2011	5/9/2011	11/30/2014 DD 11/30/09 SEC ID: 912828LZ1	11061000100C				
11/18/2010	12/2/2010	U S TREASURY NOTE 2 625%	-19,000 000	-18,548.09	18,458 87	-89 22	
12/2/2010	1/11/2011	08/15/2020 DD 08/15/10 SEC ID 912828NT3	10342002440L				



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Trade Date/ Reported Date	Posted Date	Description	Tax Lot ID	Base	Gain/Loss Base		Base	Base	
8/17/2010	12/9/2010	U S TREASURY NOTE 2 625% 08/15/2020 DD 08/15/10 SEC ID: 912828NT3	-54,000 000 10342002400L	-53,865 00	51,500 39	-2,364 61			
12/9/2010	12/10/2010								
8/20/2010	12/9/2010	U S TREASURY NOTE 2 625% 08/15/2020 DD 08/15/10 SEC ID: 912828NT3	-92,000.000 10342002410L	-92,445 99	87,741 40	-4,704 59			
12/9/2010	12/10/2010								
10/29/2010	12/9/2010	U S TREASURY NOTE 2 625% 08/15/2020 DD 08/15/10 SEC ID: 912828NT3	-136,000 000 10342002420L	-136,122.73	129,704 69	-6,418.04			
12/9/2010	12/10/2010								
11/4/2010	12/9/2010	U S TREASURY NOTE 2 625% 08/15/2020 DD 08/15/10 SEC ID: 912828NT3	-29,000 000 10342002430L	-29,352 42	27,657 62	-1,694 80			
12/9/2010	12/10/2010								
11/18/2010	12/9/2010	U S TREASURY NOTE 2 625% 08/15/2020 DD 08/15/10 SEC ID: 912828NT3	-3,000.000 10342002440L	-2,928 64	2,861 13	-67 51			
12/9/2010	12/10/2010								
12/9/2010	1/18/2011	U S TREASURY NOTE 2 625% 11/15/2020 DD 11/15/10 SEC ID: 912828PC8	-16,000 000 10344000010C	-15,200 06	15,021 19	-178 87			
1/18/2011	1/18/2011								
12/9/2010	1/25/2011	U S TREASURY NOTE 2.625% 11/15/2020 DD 11/15/10 SEC ID: 912828PC8	-9,000 000 10344000010C	-8,550 04	8,477 54	-72 50			
1/25/2011	1/26/2011								
12/9/2010	2/3/2011	U S TREASURY NOTE 2 625% 11/15/2020 DD 11/15/10 SEC ID: 912828PC8	-30,000 000 10344000010C	-28,500.12	27,804 96	-695 16			
2/3/2011	2/3/2011								
12/9/2010	2/7/2011	U S TREASURY NOTE 2 625% 11/15/2020 DD 11/15/10 SEC ID: 912828PC8	-16,000 000 10344000010C	-15,200.06	14,624 94	-575 12			
2/7/2011	2/7/2011								
12/9/2010	2/8/2011	U S TREASURY NOTE 2.625% 11/15/2020 DD 11/15/10 SEC ID: 912828PC8	-94,000.000 10344000010C	-89,300 38	86,145 48	-3,154 90			
2/8/2011	2/8/2011								
12/9/2010	2/10/2011	U S TREASURY NOTE 2.625% 11/15/2020 DD 11/15/10 SEC ID: 912828PC8	-33,000.000 10344000010C	-31,350 13	30,111 08	-1,239 05			
2/10/2011	2/11/2011								
12/9/2010	2/18/2011	U S TREASURY NOTE 2 625% 11/15/2020 DD 11/15/10 SEC ID: 912828PC8	-110,000 000 10344000010C	-104,500 44	101,251 56	-3,248 88			
2/18/2011	2/18/2011								



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Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
12/30/2010	2/18/2011	U S TREASURY NOTE 2.625% 11/15/2020 DD 11/15/10	-44,000.000 10364002190C	-41,324.08	40,500.63	-823.45
2/18/2011	2/18/2011	SEC ID 912828PC8				
1/14/2011	2/18/2011	U S TREASURY NOTE 2.625% 11/15/2020 DD 11/15/10	-17,000.000 11018000310C	-16,022.50	15,647.97	-374.53
2/18/2011	2/18/2011	SEC ID 912828PC8				
1/14/2011	2/18/2011	U S TREASURY NOTE 2.625% 11/15/2020 DD 11/15/10	-12,000.000 11018000330C	-11,298.33	11,045.62	-252.71
2/18/2011	2/18/2011	SEC ID 912828PC8				
1/31/2011	2/18/2011	U S TREASURY NOTE 2.625% 11/15/2020 DD 11/15/10	-97,000.000 11031000160C	-90,903.79	89,285.47	-1,618.32
2/18/2011	2/18/2011	SEC ID 912828PC8				
4/1/2011	4/8/2011	U S TREASURY NOTE 1.250% 10/31/2015 DD 10/31/10	-29,000.000 11091000130C	-27,908.07	27,853.50	-54.57
4/8/2011	4/8/2011	SEC ID 912828PE4				
4/1/2011	4/12/2011	U S TREASURY NOTE 1.250% 10/31/2015 DD 10/31/10	-51,000.000 11091000130C	-49,079.70	49,222.97	143.27
4/12/2011	4/12/2011	SEC ID 912828PE4				
4/1/2011	4/15/2011	U S TREASURY NOTE 1.250% 10/31/2015 DD 10/31/10	-41,000.000 11091000130C	-39,456.23	39,752.25	296.02
4/15/2011	4/15/2011	SEC ID 912828PE4				
4/1/2011	5/9/2011	U S TREASURY NOTE 1.250% 10/31/2015 DD 10/31/10	-38,000.000 11091000130C	-36,569.19	37,392.89	823.70
5/9/2011	5/9/2011	SEC ID 912828PE4				
4/1/2011	5/9/2011	U S TREASURY NOTE 1.250% 10/31/2015 DD 10/31/10	-160,000.000 11091000150C	-154,100.54	157,443.75	3,343.21
5/9/2011	5/9/2011	SEC ID 912828PE4				
4/6/2011	5/9/2011	U S TREASURY NOTE 1.250% 10/31/2015 DD 10/31/10	-39,000.000 11096000110C	-37,522.40	38,376.91	854.51
5/9/2011	5/9/2011	SEC ID 912828PE4				
4/8/2011	5/9/2011	U S TREASURY NOTE 1.250% 10/31/2015 DD 10/31/10	-43,000.000 11098000380C	-41,303.66	42,313.01	1,009.35
5/9/2011	5/9/2011	SEC ID 912828PE4				
5/3/2011	5/9/2011	U S TREASURY NOTE 1.250% 10/31/2015 DD 10/31/10	-70,000.000 11123000060C	-68,507.27	68,881.64	374.37
5/9/2011	5/9/2011	SEC ID 912828PE4				



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5/3/2011	5/9/2011			U S TREASURY NOTE 1 250%	-150,000 000	-146,801 28	147,603 52	802 24
5/9/2011	5/9/2011			10/31/2015 DD 10/31/10 SEC ID: 912828PE4	11123000070C			
5/3/2011	5/9/2011			U S TREASURY NOTE 1 250%	-150,000 000	-146,824 72	147,603 51	778 79
5/9/2011	5/9/2011			10/31/2015 DD 10/31/10 SEC ID: 912828PE4	11124000040C			
5/5/2011	5/9/2011			U S TREASURY NOTE 1.250%	-84,000 000	-82,425 29	82,657 97	232 68
5/9/2011	5/9/2011			10/31/2015 DD 10/31/10 SEC ID: 912828PE4	11125000050C			
5/5/2011	5/19/2011			U S TREASURY NOTE 1 250%	-16,000 000	-15,700 05	15,731 20	31.15
5/19/2011	5/19/2011			10/31/2015 DD 10/31/10 SEC ID: 912828PE4	11125000050C			
5/10/2011	5/19/2011			U S TREASURY NOTE 1 250%	-70,000 000	-68,767 03	68,823 98	56 95
5/19/2011	5/19/2011			10/31/2015 DD 10/31/10 SEC ID: 912828PE4	11130000240C			
2/18/2011	2/23/2011			U S TREASURY NOTE 3 625%	-55,000 000	-55,111 94	55,762 48	650 54
2/23/2011	2/23/2011			02/15/2021 DD 02/15/11 SEC ID: 912828PX2	11049000070C			
2/18/2011	2/25/2011			U S TREASURY NOTE 3 625%	-36,000 000	-36,073 27	36,551.11	477 84
2/25/2011	2/25/2011			02/15/2021 DD 02/15/11 SEC ID: 912828PX2	11049000070C			
2/18/2011	3/1/2011			U S TREASURY NOTE 3 625%	-35,000.000	-35,071 23	35,437 36	366 13
3/1/2011	3/1/2011			02/15/2021 DD 02/15/11 SEC ID: 912828PX2	11049000070C			
2/18/2011	3/7/2011			U S TREASURY NOTE 3 625%	-41,000 000	-41,083 45	41,475.50	392.05
3/7/2011	3/7/2011			02/15/2021 DD 02/15/11 SEC ID: 912828PX2	11049000070C			
2/18/2011	3/8/2011			U S TREASURY NOTE 3 625%	-18,000 000	-18,036 63	18,106 10	69 47
3/8/2011	3/9/2011			02/15/2021 DD 02/15/11 SEC ID: 912828PX2	11049000070C			
2/18/2011	3/22/2011			U S TREASURY NOTE 3 625%	-34,000 000	-34,069 20	34,840.57	771 37
3/22/2011	3/25/2011			02/15/2021 DD 02/15/11 SEC ID: 912828PX2	11049000070C			
2/18/2011	3/22/2011			U S TREASURY NOTE 3 625%	-30,000.000	-30,061 06	30,736 99	675 93
3/22/2011	3/23/2011			02/15/2021 DD 02/15/11 SEC ID: 912828PX2	11049000070C			



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2/18/2011	3/24/2011		U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11 SEC ID: 912828PX2	-12,000 000 11049000070C	-12,024 42	12,222 14	197 72
3/24/2011	3/24/2011						
2/28/2011	3/24/2011		U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11 SEC ID: 912828PX2	-15,000 000 110590000210C	-15,271 35	15,277.67	6.32
3/24/2011	3/24/2011						
2/28/2011	4/1/2011		U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11 SEC ID: 912828PX2	-27,000 000 110590000210C	-27,488.43	27,400.67	-87.76
4/1/2011	4/4/2011						
3/1/2011	4/1/2011		U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11 SEC ID: 912828PX2	-16,000,000 11060000150C	-16,233 81	16,237 44	3.63
4/1/2011	4/4/2011						
3/23/2011	4/1/2011		U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11 SEC ID: 912828PX2	-22,000 000 11082000090C	-22,524 31	22,326 47	-197 84
4/1/2011	4/4/2011						
3/23/2011	4/4/2011		U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11 SEC ID: 912828PX2	-55,000,000 11082000090C	-56,310 77	55,876 34	-434 43
4/4/2011	4/4/2011						
3/23/2011	4/5/2011		U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11 SEC ID: 912828PX2	-61,000 000 11082000090C	-62,453 75	61,743 19	-710 56
4/5/2011	4/5/2011						
3/23/2011	4/5/2011		U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11 SEC ID: 912828PX2	-18,000 000 11082000090C	-18,428 98	18,274.15	-154 83
4/5/2011	4/5/2011						
3/23/2011	4/6/2011		U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11 SEC ID: 912828PX2	-52,000 000 11082000090C	-53,239.27	52,420.26	-819 01
4/6/2011	4/6/2011						
3/31/2011	4/6/2011		U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11 SEC ID: 912828PX2	-13,000,000 11090000070C	-13,176.26	13,105.07	-71 19
4/6/2011	4/6/2011						
3/31/2011	4/12/2011		U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11 SEC ID: 912828PX2	-72,000 000 11090000070C	-72,976 23	72,528.47	-447 76
4/12/2011	4/12/2011						
4/12/2011	4/12/2011		U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11 SEC ID: 912828PX2	-26,000 000 11102000050C	-26,241 82	26,190 83	-50 99
4/12/2011	4/12/2011						



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4/29/2011	5/4/2011	5/4/2011	U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11	-10,000 000 11119000170C	-10,266.02	10,333.94	67.92
5/4/2011	5/5/2011	5/5/2011	SEC ID 912828PX2				
4/29/2011	5/9/2011	5/9/2011	U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11	-49,000 000 11119000170C	-50,303.47	50,981.05	677.58
5/9/2011	5/9/2011	5/9/2011	SEC ID 912828PX2				
4/29/2011	5/17/2011	5/17/2011	U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11	-26,000 000 11119000170C	-26,691.64	27,159.84	468.20
5/17/2011	5/18/2011	5/18/2011	SEC ID 912828PX2				
5/3/2011	5/17/2011	5/17/2011	U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11	-75,000.000 11123000050C	-77,244.44	78,345.70	1,101.26
5/17/2011	5/18/2011	5/18/2011	SEC ID 912828PX2				
5/5/2011	5/17/2011	5/17/2011	U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11	-90,000 000 11125000040C	-93,350.75	94,014.85	664.10
5/17/2011	5/18/2011	5/18/2011	SEC ID 912828PX2				
5/10/2011	5/17/2011	5/17/2011	U S TREASURY NOTE 3.625% 02/15/2021 DD 02/15/11	-110,000 000 11130000250C	-114,129.74	114,907.03	777.29
5/17/2011	5/18/2011	5/18/2011	SEC ID 912828PX2				
5/17/2011	6/2/2011	6/2/2011	U S TREASURY NOTE 3.125% 05/15/2021 DD 05/15/11	-6,000.000 11138000010C	-5,998.15	6,065.13	66.98
6/2/2011	6/2/2011	6/2/2011	SEC ID 912828QN3				
5/17/2011	6/6/2011	6/6/2011	U S TREASURY NOTE 3.125% 05/15/2021 DD 05/15/11	-12,000 000 11138000010C	-11,996.30	12,133.08	136.78
6/6/2011	6/7/2011	6/7/2011	SEC ID 912828QN3				
5/17/2011	6/14/2011	6/14/2011	U S TREASURY NOTE 3.125% 05/15/2021 DD 05/15/11	-12,000 000 11138000010C	-11,996.30	12,026.67	30.37
6/14/2011	6/14/2011	6/14/2011	SEC ID 912828QN3				
5/17/2011	6/14/2011	6/14/2011	U S TREASURY NOTE 3.125% 05/15/2021 DD 05/15/11	-13,000 000 11138000010C	-12,995.99	13,028.39	32.40
6/14/2011	6/15/2011	6/15/2011	SEC ID 912828QN3				
5/17/2011	6/20/2011	6/20/2011	U S TREASURY NOTE 3.125% 05/15/2021 DD 05/15/11	-10,000.000 11138000010C	-9,996.91	10,146.05	149.14
6/20/2011	6/21/2011	6/21/2011	SEC ID 912828QN3				
3/16/2010	1/26/2011	1/26/2011	UNITED STATES STEEL CORP 7 375% 04/01/2020 DD 03/19/10	-2,000.000 10342001580L	-1,982.50	2,075.00	92.50
1/26/2011	1/31/2011	1/31/2011	SEC ID 912909AF5				



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3/16/2010	1/26/2011	UNITED STATES STEEL CORP	-12,000 000	-12,060 00	12,450 00	390 00
1/26/2011	1/31/2011	7 375% 04/01/2020 DD 03/19/10 SEC ID: 912909AF5	10342001590L			
3/17/2010	1/26/2011	UNITED STATES STEEL CORP	-16,000 000	-16,060 00	16,600 00	540 00
1/26/2011	1/31/2011	7 375% 04/01/2020 DD 03/19/10 SEC ID: 912909AF5	10342001600L			
2/11/2011	5/3/2011	VISA INC	-700 000	-52,253.95	55,633 32	3,379 37
5/3/2011	5/4/2011	SEC ID 92826C839	11045000010C			
5/20/2010	12/9/2010	VISHAY INTERTECHNOLOGY INC	-840 000	-6,628 57	12,719 31	6,090 74
12/9/2010	12/10/2010	SEC ID: 928298108	10342001820L			
5/20/2010	12/29/2010	VISHAY INTERTECHNOLOGY INC	-1,140 000	-8,995.91	16,948 32	7,952 41
12/29/2010	12/30/2010	SEC ID: 928298108	10342001820L			
5/20/2010	1/18/2011	VISHAY INTERTECHNOLOGY INC	-550 000	-4,340 13	8,915.32	4,575 19
1/18/2011	1/19/2011	SEC ID 928298108	10342001820L			
5/20/2010	2/25/2011	VISHAY INTERTECHNOLOGY INC	-610 000	-4,813 60	10,822.53	6,008 93
2/25/2011	2/28/2011	SEC ID 928298108	10342001820L			
5/20/2010	3/4/2011	VISHAY INTERTECHNOLOGY INC	-790 000	-6,234 01	14,806.68	8,572 67
3/4/2011	3/7/2011	SEC ID: 928298108	10342001820L			
7/12/2010	4/26/2011	VISHAY PRECISION GROUP INC	-814 000	-17,041 69	13,390 04	-3,651 65
4/26/2011	4/27/2011	SEC ID: 92835K103	10342002790L			
5/3/2011	5/10/2011	WEATHERFORD INTERNATIONAL	-3,000 000	-3,083 79	3,081 81	-1 98
5/10/2011	5/10/2011	LTD/ 5.125% 09/15/2020 DD 09/23/10	11124000030C			
12/15/2010	5/3/2011	SEC ID: 94707VAA8	-2,000.000	-59,815 20	58,558 87	-1,256 33
5/3/2011	5/4/2011	WELLS FARGO & CO SEC ID: 949746101	10350000040C			
5/20/2010	12/9/2010	WEST PHARMACEUTICAL SERVICES	-170.000	-6,815 42	6,529 94	-285 48
12/9/2010	12/10/2010	I	10342001830L			
5/20/2010	2/24/2011	SEC ID 955306105	-240 000	-9,058 44	15,387 66	6,329 22
2/24/2011	2/25/2011	WHITING PETROLEUM CORP	10342001840L			
5/20/2010	4/4/2011	SEC ID: 966387102	-120.000	-4,529 22	8,949.16	4,419 94
4/4/2011	4/5/2011	WHITING PETROLEUM CORP	10342001840L			
5/20/2010	4/26/2011	SEC ID 966387102	-240 000	-9,058 44	17,457 04	8,398 60
4/26/2011	4/27/2011	WHITING PETROLEUM CORP	10342001840L			
5/20/2010	5/5/2011	SEC ID 966387102	-100 000	-3,774.35	6,330 22	2,555.87
5/5/2011	5/6/2011	WHITING PETROLEUM CORP	10342001840L			

1/25/2012

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Workbench



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824

Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/

Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
11/2/2010	5/10/2011	WILLIAMS PARTNERS LP 4.125%	-4,000 000	-3,999 64	3,927.80	-71.84
5/10/2011	5/10/2011	11/15/2020 DD 11/09/10 SEC ID 96950FAG9	10342002680L			
5/5/2011	5/10/2011	WOODSIDE FINANCE LTD 4.600%	-6,000.000	-6,028 38	6,021.30	-7 08
5/10/2011	5/10/2011	05/10/2021 DD 05/10/11 SEC ID: 980236AL7	11125000060C			
10/14/2010	6/29/2011	WORTHINGTON INDUSTRIES INC	-1,500.000	-22,348 80	31,646 39	9,297 59
6/29/2011	6/30/2011	SEC ID 981811102	10342002450L			
10/14/2010	6/30/2011	WORTHINGTON INDUSTRIES INC	-500 000	-7,449 60	11,235 78	3,786 18
6/30/2011	7/1/2011	SEC ID 981811102	10342002450L			
10/18/2010	6/30/2011	WORTHINGTON INDUSTRIES INC	-200 000	-3,023 78	4,494.31	1,470 53
6/30/2011	7/1/2011	SEC ID 981811102	10342002460L			
10/21/2010	6/30/2011	WORTHINGTON INDUSTRIES INC	-100 000	-1,541 60	2,247 16	705.56
6/30/2011	7/1/2011	SEC ID 981811102	10342002470L			
2/23/2010	1/26/2011	XEROX CORP 4.250% 02/15/2015	-50,000 000	-50,841 00	52,773 50	1,932 50
1/26/2011	1/27/2011	DD 12/04/09	10342001670L			
5/27/2010	2/3/2011	SEC ID: 984121BZ5 XERIUM TECHNOLOGIES INC	-300 000	-6,332.94	5,903.07	-429.87
2/3/2011	2/4/2011	SEC ID 98416J118	10342001850L			
5/27/2010	2/7/2011	XERIUM TECHNOLOGIES INC	-270.000	-5,699.65	5,345.35	-354 30
2/7/2011	2/8/2011	SEC ID 98416J118	10342001850L			
5/27/2010	2/8/2011	XERIUM TECHNOLOGIES INC	-390.000	-8,232 83	7,693 85	-538 98
2/8/2011	2/9/2011	SEC ID 98416J118	10342001850L			
5/27/2010	12/8/2010	XERIUM TECHNOLOGIES INC WTS TO	-1,059 000	0 00	1,302 54	1,302 54
12/8/2010	1/11/2011	PUR COM	10358000030A			
11/19/2010	12/1/2010	SEC ID: 98416J126 COMMIT TO PUR FNMA SF MTG	-86,000 000	-84,548 75	84,548.75	0 00
12/1/2010	12/24/2010	3 500% 12/01/2041 DD 12/01/11	10347000350C			
5/2/2011	6/9/2011	SEC ID 999ADR669 COMMIT TO PUR FNMA SF MTG	-25,000.000	-23,757 81	24,253 91	496 10
6/9/2011	6/9/2011	3.500% 06/01/2042 DD 06/01/12	11123000020C			
5/20/2011	6/9/2011	SEC ID 999ADT830 COMMIT TO PUR FHLMC GOLD SFM	-58,000.000	-55,535 00	56,221 48	686 48
6/9/2011	6/10/2011	3.500% 06/01/2042 DD 06/01/12	11143000030C			
11/26/2010	12/31/2010	SEC ID: 999ADT863 SILCHESTER INT'L INVESTORS	-159 897	-9,569 30	11,392 00	1,822.70
12/31/2010	1/14/2011	EQUITY TRUST	10349000020A			
		SEC ID 999G19404				

1/25/2012

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Workbench



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824

Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/

Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
11/26/2010	1/31/2011	SILCHESTER INT'L INVESTORS	-159 524	-9,546 97	11,618 00	2,071 03
1/31/2011	2/8/2011	EQUITY TRUST	10349000020A			
		SEC ID 999G19404				
11/26/2010	2/28/2011	SILCHESTER INT'L INVESTORS	-159 217	-9,528 60	11,789 00	2,260 40
2/28/2011	3/3/2011	EQUITY TRUST	10349000020A			
		SEC ID 999G19404				
11/26/2010	3/31/2011	SILCHESTER INT'L INVESTORS	-159 216	-9,528 54	11,666 00	2,137 46
3/31/2011	4/5/2011	EQUITY TRUST	10349000020A			
		SEC ID 999G19404				
11/26/2010	4/30/2011	SILCHESTER INT'L INVESTORS	-158 504	-9,485 93	12,252 00	2,766 07
4/30/2011	5/4/2011	EQUITY TRUST	10349000020A			
		SEC ID 999G19404				
11/26/2010	5/31/2011	SILCHESTER INT'L INVESTORS	-158 459	-9,483 24	12,165 00	2,681 76
5/31/2011	6/3/2011	EQUITY TRUST	10349000020A			
		SEC ID: 999G19404				
11/26/2010	6/30/2011	SILCHESTER INT'L INVESTORS	-158 434	-9,481 74	12,053 00	2,571 26
6/30/2011	7/6/2011	EQUITY TRUST	10349000020A			
		SEC ID 999G19404				

TOTAL SHORT:

-11,347,804.975 -14,863,727.79 15,391,515.54 527,787.75

TOTAL LOT DISPOSITION:

-15,012,631.708 -23,349,474.20 25,923,669.15 2,574,194.95

Statement of Change Detail Activity

Report ID: IGLS0005

Base Currency: USD

Status: REVISED

Market Value

7/1/2010-6/30/2011

BNY MELLON
JOSIAH MACY COMBINE - K63G10001000

Tran Type	Tran type Description	Transaction Description	Report Date	DR	CR	Portfolio Name
642000	REALIZED GAIN/LOSS ON UNIQUE INVESTMENTS					
CD	CASH DEPOSIT	CASH-IN-LIEU OF FRACTIONS AT HERITAGE BNY	12/1/2010		0 01	K63-PINNACLE ASSOC
SD	SECURITY DEPOSIT	RECEIVE SHARES FOR 907818DE5 UNION PACIFIC	12/16/2010		51,938.99	SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	DELIVER SHARES FOR 907818DF2 UNION PACIFIC	12/16/2010	51,938.99		SEIX ADV-PLEDGE
SD	SECURITY DEPOSIT	RECEIVE SHARES FOR 25389JAF3 DIGITAL REALTY	1/13/2011		29,909.10	SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	DELIVER SHARES FOR 25389JAG1 DIGITAL	1/13/2011	29,909.10		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FHLMC	1/24/2011	0.01		SEIX ADV-PLEDGE
CD	CASH DEPOSIT	PAID AS A RESULT OF A TENDER/CONSENT OFFER	1/28/2011		750.00	K63-GIA
SD	SECURITY DEPOSIT	RECEIVE SHARES FOR 12629YAA9	2/7/2011		49,562.50	K63-GIA
SW	SECURITY WITHDRAWAL	DELIVER SHARES FOR 216762AE4	2/7/2011	49,562.50		K63-GIA
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT CHASE FDG TR	3/14/2011	0.01		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FNMA GTD	3/14/2011	0.01		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FHLMC POOL	3/21/2011	0.01		SEIX ADV-PLEDGE
SD	SECURITY DEPOSIT	RECEIVE SHARES FOR 36077BAA5 ONEBEACON U	3/22/2011		20,717.00	SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	DELIVER SHARES FOR 68245JAA8 FUND	3/22/2011	20,717.00		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT GNMA GTD	4/4/2011	0.01		SEIX ADV-PLEDGE
CD	CASH DEPOSIT	PAID EARLY FEE AS A RESULT OF A TENDER	4/21/2011		390.00	SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FNMA POOL	4/25/2011	0.01		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FNMA POOL	4/25/2011	0.01		SEIX ADV-PLEDGE
SD	SECURITY DEPOSIT	RECEIVE SHARES FOR 459745FX8	5/5/2011		25,187.50	K63-GIA
SW	SECURITY WITHDRAWAL	DELIVER SHARES FOR 459745GG4	5/5/2011	25,187.50		K63-GIA
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FHLMC POOL	5/16/2011	0.01		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FNMA POOL	5/31/2011	0.01		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FNMA POOL	5/31/2011	0.02		SEIX ADV-PLEDGE
SD	SECURITY DEPOSIT	RECEIVE SHARES FOR 42210PAP7 HEADWATERS	6/24/2011		50,562.50	K63-GIA
SW	SECURITY WITHDRAWAL	DELIVER SHARES FOR 42210PAQ5 HEADWATERS	6/24/2011	50,562.50		K63-GIA
	GROSS ACTIVITY			227,877.70	229,017.60	
	NET ACTIVITY				1,139.90	
660900	CLASS ACTION PROCEEDS					
CD	CASH DEPOSIT	EL PASO CORP CLASS ACT PROCEED FOR	12/6/2010		89.13	K63-FOUNDATION 2
CD	CASH DEPOSIT	CLASS ACTION PROCEEDS AT HERITAGE BNY	12/10/2010		148.05	SEIX ADV-PLEDGE
CW	CASH WITHDRAWAL	CLASS ACTIONS PROCESSING FEE AT HERITAGE	12/10/2010	4.44		SEIX ADV-PLEDGE
CD	CASH DEPOSIT	AON CORP. II CLASS ACT PROCEED FOR ACCOUNT	12/20/2010		50.29	K63-FOUNDATION 2
CD	CASH DEPOSIT	FOREST LABORATORIES, INC CLASS ACT	12/30/2010		98.38	K63-FOUNDATION 2
CD	CASH DEPOSIT	FOREST LABORATORIES, INC. CLASS ACT	12/30/2010		98.39	K63-FOUNDATION 2

Statement of Change Detail Activity

Report ID : IGLS0005

Base Currency : USD

Status : REVISED

Market Value

7/1/2010-6/30/2011

BNY MELLON
JOSIAH MACY COMBINE - K63G10001000

Tran Type	Tran type Description	Transaction Description	Report Date	DR	CR	Portfolio Name
CDC	CASH DEPOSIT CANCEL		12/30/2010	98.38		K63-FOUNDATION 2
CD	CASH DEPOSIT	WORLDCOM, INC. CLASSACT PROCEEDS FOR	1/13/2011		734.76	K63-FOUNDATION 2
CD	CASH DEPOSIT	UNITED HEALTH GROUP CLASS ACT PROCEEDS	1/24/2011		1,660.63	K63-FOUNDATION 2
CD	CASH DEPOSIT	CLASS ACTION PROCEEDS FOR HBNY A/C 226305	2/18/2011		11,714.24	K63-FOUNDATION 2
CD	CASH DEPOSIT	CLASS ACTION PROCEEDS FOR HBNY A/C 668846	2/18/2011		24,926.16	K63-FOUNDATION 2
CD	CASH DEPOSIT	PARMALAT FINANZIARIA S.P.A CLASS ACTION	3/1/2011		3,366.44	K63-GIA
CD	CASH DEPOSIT	WORLDCOM, INC. CLASS ACTION PROCEEDS FOR	3/16/2011		8.80	K63-FOUNDATION 2
CD	CASH DEPOSIT	CAREER EDUCATION CORP CLASS ACT	4/11/2011		47.74	K63-FOUNDATION 2
CD	CASH DEPOSIT	CLASS ACTION PROCEEDS FOR ACCOUNT 226305	4/19/2011		272.41	K63-FOUNDATION 2
CD	CASH DEPOSIT	BIOVAIL CORPORATION CLASS ACT PROCEEDS	4/27/2011		11,763.10	K63-FOUNDATION 2
CD	CASH DEPOSIT	MONEYGRAM INTERNATIONAL, INC. CLASS ACT	4/28/2011		4,629.49	K63-COOKE & BIELER
CD	CASH DEPOSIT	MERCURY INTERACTIVE CORP. CLASS ACT	6/16/2011		483.10	K63-FOUNDATION 2
CD	CASH DEPOSIT	QWEST COMMUNICATIONS INTERNATI CLASS ACT	6/16/2011		544.48	K63-FOUNDATION 2
	GROSS ACTIVITY			102.82	60,635.59	
	NET ACTIVITY				60,532.77	
	GRAND TOTAL					61,672.67

Part XV – Name, Address and Phone for Applications

The President
Josiah Macy Jr. Foundation
44 East 64th Street
New York, NY 10065

Part XV - Form and Contents of Submitted Applications

A written proposal of no more than three pages is required. After a review and evaluation, all requests to the Foundation are processed and answered.

All letters of inquiry should include:

- The name of the sponsoring agency or institution;
- The rationale for and a description of the project;
- Documentation of the tax exempt status;
- The names and qualifications of the persons who will be responsible for the project; and
- An initial budget to be filled out using the best estimate of expenses

Part XV – Restrictions or Limitations on Awards

The Josiah Macy Jr. Foundation is a private foundation which provides grants to colleges, universities and other professional associations. The Foundation's grants have supported projects that broaden and improve health professional education. Currently, it is totally devoted to innovation in health professional education, and it is the only national foundation solely dedicated to this mission.

Josiah Macy Jr. Foundation
Schedule of Grants
Ein# 13-5596895
FYE June 30, 2011

Form 990PF Part XV, line 3

July 1, 2010 to June 30, 2011

Institutional Grants and Purpose

American Academy of Pediatrics: To support the project titled, <i>"Transforming Pediatric Residency Training to Improve Care for Underserved Children: A Team-Based Approach"</i>	198,151
American Academy of Pediatrics, Inc.: To support the project titled, "Transforming Pediatric Residency Training to Improve Care for Underserved Children: A Team-Based Approach"	129,992
Association of American Medical Colleges: To support the project titled, "Learning from the Experience of A Consortium of New and Developing Medical Schools".	78,505
Columbia University: To support the project titled, "Refining the Academic Medical Center through Interprofessional Effectiveness: Toward Justice, Safety, and Kindness"	351,786
Geisinger: To support a project titled, "Hands on Quality Improvement-The Physician-Nurse Relationship". It will epitomize interprofessional group based care	77,466
George Washington University: To support a study "The Medical School Futures Study"	374,958
Harvard Medical School: To support the establishment of a Center for the Study of Diversity.	275,000
Institute for Healthcare Improvement: To support the project titled, "Health Professions Education: Retooling for Quality and Safety-III Open School for Health Professions"	262,285
Johns Hopkins Medicine: To support the project titled, "Johns Hopkins Medicine and Pediatrics Urban Health Residency Program"	172,769
Mayo Clinic: To support the project titled, "Improving Patient Care Through Education: The Mayo Clinic Quality and Safety Curriculum initiative"	77,145
Mount Sinai: To support a project titled "Educating Future Leaders in the Primary Care of Persons with Chronic Illness and the Medically Disenfranchised Through Longitudinal Care Experiences".	139,092
National Health Policy Forum at George Washington University: To support a project titled, "Educating Federal Policy Makers on Health Professions Training & Workforce Issues".	135,000
The New York Academy of Sciences: The New York Academy of Sciences (NYAS) proposes to build a live and virtual community of scientists, physicians, medical students, and others focused on the pressing issues and challenges of translational medicine, with a particular emphasis on the New York City community	151,316
New York University Langone Medical Center: To support the project titled, "NYU 3T: Teaching, Technology, Teamwork"	213,142
Research Foundation of City University: To support a project of the Hunter College/Weill Cornell Medical College to develop the ITEACH (Integrating Transdisciplinary Education at Cornell / Hunter)	374,843

Josiah Macy Jr. Foundation

Schedule of Grants

Ein# 13-5596895

FYE June 30, 2011

Tulane University School of Medicine: To support the project titled, "Tulane Rural Immersion Program" which will provide funding for a nine month program in rural Louisiana that will fulfill the majority of the core clinical rotation requirements for a selected group of third year medical students	134,194
University of California, San Francisco: To support the activities jointly at USCF, Cambridge Hospital, Sanford School of Medicine at the University of South Dakota, and Harvard Medical School for the study "Core Clinical Education: Examining the Processes and Outcomes of Learning in Longitudinal Integrated Clerkships"	105,803
University of Colorado Denver: To support a project that will build upon existing interprofessional and team building strengths and successes and develop a longitudinal, interprofessional and team building curriculum that is integrated into the preclinical and clinical training for all health professions students at the UCD Anschutz Medical Campus	229,370
University of Pittsburgh: To support the project titled, "Interprofessional Modeling and Caring for the Elderly (IP-MACY) Educating a health care workforce to meet the needs of a changing health care system".	218,219
University of Virginia: To support a project titled, "Bridging the Gap. Developing, Implementing, and Assessing the Impact of Innovative Undergraduate Interprofessional Education (IPE) Experiences Based on Collaborative Care Best Practice Models"	257,585
University of Washington Health Sciences: To support the activities to pilot a simulation-training program for health sciences students for the purpose of fostering communication, cooperation, and leadership, and to improve collaborative interprofessional communication both within teams and with patients	257,073

Accrued Institutional Grant Payment and Purpose

National Health Policy Forum at George Washington University: To support a project titled, "Educating Federal Policy Makers on Health Professions Training & Workforce Issues"	15,000
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Accrued Macy Faculty Grant Payment and Purpose

Drexel University: To support the work as a Josiah Macy Jr. Foundation, Macy Faculty Scholar	140,000
Oregon Health & Science University: To support the work as a Josiah Macy Jr. Foundation, Macy Faculty Scholar	135,090
University of Pennsylvania: To support the work as a Josiah Macy Jr. Foundation, Macy Faculty Scholar	139,147
Virginia Commonwealth University: To support the work as a Josiah Macy Jr. Foundation, Macy Faculty Scholar	138,000
Yale University: To support the work as a Josiah Macy Jr. Foundation, Macy Faculty Scholar	140,000

<u>Macy Faculty Scholars Program Expense</u>	59,162
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Josiah Macy Jr. Foundation
Schedule of Grants
Ein# 13-5596895
FYE June 30, 2011

<u>Conferences, Publications and Purposes:</u> Spending down on appropriations made to support two conferences (1) Graduate Medical Education (October 2010) (2) Graduate Medical Education (May 2011)	266,905
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Other Programs and Purpose:

Matching Gifts Program. Contributions made by Board Directors, Directors Emeritus and full time employees to any charitable organization with a 501 (c) 3 status matched on a one-to-one or two-to- one basis	159,750
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Program Planning: Charges related to all program planning expenses for meeting sites, food, registration fees and seminar fees	59,766
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Subtotal carried forward	\$5,466,514
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July 1, 2010 to June 30, 2011

President's Discretionary Grants Awarded and Purpose

Washington University School of Medicine: This award is in support of a book on the history and present status of residency training in the United States.	25,000
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Long Island Medical Foundation (NuHealth): This award is to support NuHealth seek improvement and promote clinical coordination of healthcare delivered by clinicians serving such underserved populations	35,000
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Society of General Internal Medicine: This award is to support a program (summit) that will investigate the development and dissemination of best practices in education and training in existing PCMH pilot projects	35,000
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Arnold P. Gold Foundation: This award is to support sponsorship for the 2010 Gold Humanism Honor Society (GHHS) Biennial Conference to be held October 7-9 in Dallas, Texas.	35,000
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Institute on Medicine as a profession, Inc.: This award is to support a program proposal that supports and addresses one or several components of professionalism. IMAP seeks original proposals that promote in undergraduate medical education and residency training such concepts as enhancing social justice, improving access to care and realizing self regulation	35,000
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The New York Academy of Sciences: This award is to renew funding to maintain the program of recruitment of medical students, residents and clinical fellows, continuing the memberships of NYAS medical student and physician members and recruiting new members from the medical community	25,000
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Physicians For Social Responsibility: This award is to support a conference that will span two and half days and will educate medical students about issues of global importance, including climate change, nuclear weapons, environmental degradation, social justice, international security and diplomacy among nations. The funding would cover planning, development and execution of the conference, as well as student travel.	35,000
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Brigham and Womens Hospital: This award is to support a program that is aimed at transforming women's primary health care delivery by strengthening the contributions of primary care physicians, encouraging the entry of physician trainees into the primary care profession and through the collaborative design, by all health professionals in the Fish Center practice, of team based systems of care that serve as greatly needed and replicable models during a time of rapidly growing demand in a swiftly changing health care environment.	35,000
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Josiah Macy Jr. Foundation

Schedule of Grants

Ein# 13-5596895

FYE June 30, 2011

The New York Academy of Medicine: This award is to support a one-day conference on the development of a multi-disciplinary initiative on care coordination and the implications for clinical education of health professionals.	35,000
Harvard Medical School-Beth Israel Deaconess Mt. Auburn Institute for Education & Research: This award is support the Millennium Conference 2011 that will explore the strengths and weaknesses of different approaches to teaching critical thinking and to develop strategies for integrating principles of critical thinking into medical school, nursing school, and residency curricula.	35,000
Association of American Medical Colleges: This award is to support a conference titled, "Team-Based Competencies: Building a Shared Foundation for Education and Practice" held at the Washington Hotel on February 16-17, 2011	35,000
Tanenbaum Center for the InterReligious Understanding: This award is to support the dissemination and integration of Tanenbaum's "The Medical Manual for Religio-Cultural Competence" into medical school curricula	10,000
Institute for the Advancement of Multicultural & Minority Medicine: This award is to support the August 22/23, 2011 First Annual Martin Luther King, Jr Health Equity Summit	10,000
American Association of Colleges of Osteopathic Medicine (AACOM): This award is to support the establishment of a Blue Ribbon Commission (BRC) to assess the Osteopathic profession's opportunities to offer leadership in medical education to improve the health of the US population	35,000
Brandeis University: This award is to support the project titled, "Predictors of Faculty Attrition: Data Analysis of the Change Faculty Survey". The grant will allow for Hierarchical Linear Modeling as necessary to determine what predicts faculty attrition.	35,000
Association of American Medical Colleges: This award is to support the project titled, "Curriculum Enhancement for Patient Advancement". Funding will allow for development of a monograph addressing the lack of Lesbian, Gay, Bisexual, and Transgender cultural competency requirements in the medical school curriculum.	35,000
University of Arizona: This award is to support the the Collaborating Across Borders III conference to occur in Tucson, AZ November 19-21, 2011	10,000

Subtotal carried forward

\$500,000

July 1, 2010 to June 30, 2011

Organizational Dues and Purposes

Council on Foundations- To provide the opportunity, Leadership and tools needed by philanthropic organizations to expand, enhance and sustain their ability to advance the common good.	17,490
The Foundation Center- To provide grant seekers with free access to information and education about foundations and their grantmaking	5,000
Grantmakers in Health- To provide resources for grantmakers and others seeking expertise and information on the field of health philanthropy.	7,000
Nonprofit Coordinating Committee of New York- To monitor governmental actions on the city, state and federal level to ensure that the needs of nonprofit organizations are recognized.	4,000
Philanthropy New York- To promote and support the practice of effective philanthropy for the public good and provide philanthropic knowledge regionally	9,850

Josiah Macy Jr. Foundation
Schedule of Grants
Ein# 13-5596895
FYE June 30, 2011

Citizen's Budget Commission- To improve the quality and effectiveness of the New York City and State government.

6,000

Philanthropy Roundtable- Initial membership to make the foundation more effective in its own philanthropy and to meet like-minded donors and thought leaders who influence the direction philanthropy takes in our society.

1,000

Total

\$6,016,854

Josiah Macy Jr. Foundation
Accrual of Grant Payment
Ein# 13-5596895
FYE June 30, 2011

Grantee	Due Date	Grant #	Amount
Yale University	9/1/2011	MFS 11-01	\$140,000
Virginia Commonwealth University	9/1/2011	MFS 11-02	\$138,000
Oregon Health & Science University	9/1/2011	MFS 11-03	\$135,090
University of Pennsylvania	9/1/2011	MFS 11-04	\$139,147
Drexel University	9/1/2011	MFS 11-05	\$140,000
National Health Policy Forum at George Washington University	7/1/2011	S10-06	\$15,000
Total Grant Accruals			\$707,237

**Josiah Macy Jr. Foundation
Board of Directors**

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William H. Wright II- *Chairman*

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All Board of Directors can be reached at 44 East 64th Street, New York, NY 10065, (212)-486-2424

- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** and check this box ☒ **X**

Note. Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868.

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** (on page 1).

Part II		Additional (Not Automatic) 3-Month Extension of Time. Only file the original (no copies needed).	
Type or print File by the extended due date for filing your return. See instructions.	Name of exempt organization	Employer identification number	
	JOSIAH MACY, JR. FOUNDATION	13-5596895	
	Number, street, and room or suite no. If a P.O. box, see instructions. 44 EAST 64TH STREET		
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. NEW YORK, NY 10065		

Enter the Return code for the return that this application is for (file a separate application for each return)

0 4

Application Is For	Return Code	Application Is For	Return Code
Form 990	01		
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	03	Form 4720	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12

STOP! Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.

THE FOUNDATION

- The books are in the care of **44 EAST 64TH STREET, NEW YORK, NY - NEW YORK, NY 10065**

Telephone No. **212-486-2424**

FAX No.

- If the organization does not have an office or place of business in the United States, check this box ☐

- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) . If this is for the whole group, check this box ☐. If it is for part of the group, check this box ☐ and attach a list with the names and EINs of all members the extension is for.

4 I request an additional 3-month extension of time until **MAY 15, 2012**

5 For calendar year , or other tax year beginning **JUL 1, 2010**, and ending **JUN 30, 2011**

6 If the tax year entered in line 5 is for less than 12 months, check reason: ☐ Initial return ☐ Final return

☐ Change in accounting period

7 State in detail why you need the extension

AWAITING ADDITIONAL INFORMATION IN ORDER TO FILE AN ACCURATE RETURN.

8a	If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	8a	\$	47,040.
b	If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868.	8b	\$	125,819.
c	Balance due. Subtract line 8b from line 8a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	8c	\$	0.

Signature and Verification

Under penalties of perjury, I declare that I have examined this form, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete, and that I am authorized to prepare this form

Signature **Michael J. Joseph** Title **CPA** Date **2/13/12**

Form 8868 (Rev. 1-2011)