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Form **990-PF**Department of the Treasury
Internal Revenue Service**Return of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation**

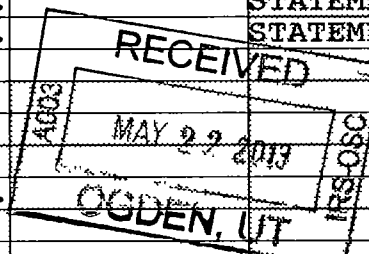
Note The foundation may be able to use a copy of this return to satisfy state reporting requirements

OMB No 1545-0052

2011For calendar year 2011 or tax year beginning **JUL 1, 2011** and ending **JUN 30, 2012**

Name of foundation THE WINSTON FOUNDATION, INC. C/O J.O'NEIL, (PAUL, WEISS, ET. AL.)		A Employer identification number 13-6161672
Number and street (or P.O. box number if mail is not delivered to street address) 1285 AVENUE OF THE AMERICAS	Room/suite	B Telephone number (212) 373-3000
City or town, state, and ZIP code NEW YORK, NY 10019		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 78,927,472.	J Accounting method: ☐ Cash ☒ Accrual ☐ Other (specify) _____	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		10,199.	10,199.		STATEMENT 1
4 Dividends and interest from securities		1,221,522.	1,221,522.		STATEMENT 2
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		1,131,216.			
b Gross sales price for all assets on line 6a 355,738,514.					
7 Capital gain net income (from Part IV, line 2)			1,131,216.		
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					
12 Total. Add lines 1 through 11		2,362,937.	2,362,937.		
13 Compensation of officers, directors, trustees, etc.		105,000.	21,000.		84,000.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees STMT 3		13,949.	0.		13,949.
b Accounting fees STMT 4		52,500.	26,250.		26,250.
c Other professional fees STMT 5		375,081.	375,081.		0.
17 Interest					
18 Taxes STMT 6		66,339.	21,260.		0.
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses STMT 7		130,534.	28,602.		101,932.
24 Total operating and administrative expenses. Add lines 13 through 23		743,403.	472,193.		226,131.
25 Contributions, gifts, grants paid		4,001,000.			4,001,000.
26 Total expenses and disbursements. Add lines 24 and 25		4,744,403.	472,193.		4,227,131.
27 Subtract line 26 from line 12		-2,381,466.			
a Excess of revenue over expenses and disbursements			1,890,744.		
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			
	2 Savings and temporary cash investments	725,898.	550,565.	550,565.
	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			
	10a Investments - U S and state government obligations STMT 8	8,328,019.	7,460,987.	7,577,263.
	b Investments - corporate stock	17,583,032.		
	c Investments - corporate bonds STMT 9	3,384,737.	2,475,892.	2,650,147.
11 Investments - land, buildings, and equipment basis ▶				
Less: accumulated depreciation ▶				
12 Investments - mortgage loans				
13 Investments - other STMT 10	46,413,707.	62,992,038.	68,052,481.	
14 Land, buildings, and equipment basis ▶				
Less: accumulated depreciation ▶				
15 Other assets (describe ▶ STATEMENT 11)	164,648.	97,016.	97,016.	
16 Total assets (to be completed by all filers)		76,600,041.	73,576,498.	78,927,472.
Liabilities	17 Accounts payable and accrued expenses	69,270.	27,663.	
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
	22 Other liabilities (describe ▶ PAYABLE TO BROKER)	2,608,788.	2,008,318.	
	23 Total liabilities (add lines 17 through 22)	2,678,058.	2,035,981.	
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	73,921,983.	71,540,517.	
	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			
30 Total net assets or fund balances	73,921,983.	71,540,517.		
31 Total liabilities and net assets/fund balances	76,600,041.	73,576,498.		

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	73,921,983.
2 Enter amount from Part I, line 27a	2	-2,381,466.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	71,540,517.
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	71,540,517.

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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			
b SEE ATTACHED STATEMENT			
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e 355,738,514.		354,607,298.	1,131,216.

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) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			
b			
c			
d			
e			1,131,216.

2 Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	1,131,216.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) If (loss), enter -0- in Part I, line 8	}	3	N/A

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))
2010	4,219,400.	81,345,677.	.051870
2009	4,226,169.	77,682,959.	.054403
2008	4,092,446.	73,404,971.	.055752
2007	5,191,635.	100,553,681.	.051630
2006	5,215,815.	91,889,682.	.056762

2 Total of line 1, column (d)	2	.270417
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	.054083
4 Enter the net value of noncharitable-use assets for 2011 from Part X, line 5	4	78,110,218.
5 Multiply line 4 by line 3	5	4,224,435.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	18,907.
7 Add lines 5 and 6	7	4,243,342.
8 Enter qualifying distributions from Part XII, line 4	8	4,227,131.

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.

THE WINSTON FOUNDATION, INC.

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C/O J.O'NEIL, (PAUL, WEISS, ET. AL.)

13-6161672

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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)	1	37,815.
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☐ and enter 1% of Part I, line 27b		
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, 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	37,815.
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	37,815.
6	Credits/Payments		
a	2011 estimated tax payments and 2010 overpayment credited to 2011	6a	93,044.
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	93,044.
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	55,229.
11	Enter the amount of line 10 to be Credited to 2012 estimated tax ☐ 55,229. 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 2011 or the taxable year beginning in 2011 (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

N/A

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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 make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X	
14	The books are in care of ► JOHN O'NEIL, (PAUL WEISS ET. AL.) Telephone no ► 212-373-3000 Located at ► 1285 AVE. OF THE AMERICAS, NEW YORK, NY ZIP+4 ► 10019			
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 2011, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country ►	16	Yes No	X 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 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 2011?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 2011, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2011? 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)	2b	N/A
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ►		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No	
b If "Yes," did it have excess business holdings in 2011 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2011.)	3b	N/A
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2011?	4b	X

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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 ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

☒

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

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

6b

X

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

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
DR. RICHARD RIFKIND 425 EAST 58TH STREET, APT. #48A NEW YORK, NY 10022	PRESIDENT 4.00	35,000.	0.	0.
LAURI LEVITT FRIEDLAND 54 COMPO MILL COVE WESTPORT, CT 06880	SECRETARY 4.00	35,000.	0.	0.
JAN KRUKOWSKI 130 EAST END AVENUE, APT. 15A NEW YORK, NY 10028	TREASURER 4.00	35,000.	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
NONE				

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



0

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

3 Five highest-paid independent contractors for professional services. If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
PAUL, WEISS, ET. AL.	LEGAL/ADMINISTRATION	139,489.
CLEARBROOK INVESTMENT CONSULTING LLC	INVESTMENT SERVICES	52,406.
Total number of others receiving over \$50,000 for professional services		0

Part IX-A **Summary of Direct Charitable Activities**

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

Part IX-B **Summary of Program-Related Investments**

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3	0.

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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	77,139,158.
b	Average of monthly cash balances	1b	2,027,374.
c	Fair market value of all other assets	1c	133,182.
d	Total (add lines 1a, b, and c)	1d	79,299,714.
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	79,299,714.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	1,189,496.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	78,110,218.
6	Minimum investment return. Enter 5% of line 5	6	3,905,511.

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	3,905,511.
2a	Tax on investment income for 2011 from Part VI, line 5	2a	37,815.
b	Income tax for 2011 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	37,815.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	3,867,696.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	3,867,696.
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	3,867,696.

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	4,227,131.
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	
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	4,227,131.
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	0.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	4,227,131.

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 2010	(c) 2010	(d) 2011
1 Distributable amount for 2011 from Part XI, line 7				3,867,696.
2 Undistributed income, if any, as of the end of 2011				
a Enter amount for 2010 only			0.	
b Total for prior years		0.		
3 Excess distributions carryover, if any, to 2011				
a From 2006	747,811.			
b From 2007	359,534.			
c From 2008	449,088.			
d From 2009	365,807.			
e From 2010	203,995.			
f Total of lines 3a through e	2,126,235.			
4 Qualifying distributions for 2011 from Part XII, line 4 ▶ \$ 4,227,131.				
a Applied to 2010, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2011 distributable amount				3,867,696.
e Remaining amount distributed out of corpus	359,435.			
5 Excess distributions carryover applied to 2011 (If an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	2,485,670.			
b Prior years' undistributed income Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b Taxable amount - see instructions		0.		
e Undistributed income for 2010 Subtract line 4a from line 2a Taxable amount - see instr			0.	
f Undistributed income for 2011 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2012				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)	0.			
8 Excess distributions carryover from 2006 not applied on line 5 or line 7	747,811.			
9 Excess distributions carryover to 2012. Subtract lines 7 and 8 from line 6a	1,737,859.			
10 Analysis of line 9				
a Excess from 2007	359,534.			
b Excess from 2008	449,088.			
c Excess from 2009	365,807.			
d Excess from 2010	203,995.			
e Excess from 2011	359,435.			

N/A

- b** Check box to indicate whether the foundation is a private operating foundation described in section

☐ 4942(j)(3) or ☐ 4942(j)(5)

- b 85% of line 2a**

- c** Qualifying distributions from Part XII,
line 4 for each year listed

- d** Amounts included in line 2c not used directly for active conduct of exempt activities

- e Qualifying distributions made directly for active conduct of exempt activities**

Subtract line 2d from line 2c

- 3** Complete 3a, b, or c for the alternative test relied upon.

- (1) Value of all assets

- (2) Value of assets qualifying under section 4942(j)(3)(B)(i)**

- b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed**

- c "Support" alternative test - enter**

- (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)

- (2) Support from general public and 5 or more exempt organizations as provided in section 4942(i)(3)(B)(iii)

- (3) Largest amount of support from an exempt organization**

- (4) Gross investment income**

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

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

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

- c Any submission deadlines**

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

Part XV **Supplementary Information** (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
SEE SCHEDULE 7 ATTACHED				4,001,000.
Total			3a	4,001,000.
b Approved for future payment				
NONE				
Total			3b	0.

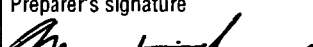
Part XVII Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

		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		X
	(2) Other assets		X
b	Other transactions		
	(1) Sales of assets to a noncharitable exempt organization		X
	(2) Purchases of assets from a noncharitable exempt organization		X
	(3) Rental of facilities, equipment, or other assets		X
	(4) Reimbursement arrangements		X
	(5) Loans or loan guarantees		X
	(6) Performance of services or membership or fundraising solicitations		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees		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) is based on all information of which preparer has any knowledge.				May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No	
	 Signature of officer or trustee		15/17/13 Date		 Title	
Paid Preparer Use Only	Print/Type preparer's name MARTIN GREIF		Preparer's signature 		Check ☐ if self-employed Date 5/14/13	
	Firm's name ▶ MCGLADREY LLP					Firm's EIN ▶ 13-2743989
Firm's address ▶ 1185 AVENUE OF THE AMERICAS NEW YORK, NY 10036-2602					Phone no 212-372-1000	

Form **990-PF** (2011)

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 THROUGH BRANDES INT. EQUITY TRUST		P	VARIOUS	VARIOUS
b THROUGH HAMILTON LANE PRIVATE OFFSHORE FUND		P	VARIOUS	VARIOUS
c 703,682 SHS. STANDISH FIXED INCOME		P	VARIOUS	VARIOUS
d LSV ASSET MANAGEMENT SEE SCHEDULE 1 ATTACHED		P	VARIOUS	VARIOUS
e BANK OF N.Y. SEE SCHEDULE 2 ATTACHED		P	VARIOUS	VARIOUS
f THROUGH BARCLAYS/BLACK ROCK GLOBAL INVESTORS		P	VARIOUS	VARIOUS
g J.P. MORGAN SCHEDULE 3 ATTACHED		P	VARIOUS	VARIOUS
h LAZARD EMERGING MARKETS EQUITY		P	VARIOUS	VARIOUS
i				
j				
k				
l				
m				
n				
o				

(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		960,330.	-960,330.
b	130,070.		130,070.
c	20,727,958.	19,963,887.	764,071.
d	10,699,742.	11,398,672.	-698,930.
e	18,721,127.	17,644,770.	1,076,357.
f	970,874.		970,874.
g	303,488,743.	303,175,711.	313,032.
h	1,000,000.	1,463,928.	-463,928.
i			
j			
k			
l			
m			
n			
o			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Losses (from col (h)) Gains (excess of col (h) gain over col (k), but not less than "-0-")
a			-960,330.
b			130,070.
c			764,071.
d			-698,930.
e			1,076,357.
f			970,874.
g			313,032.
h			-463,928.
i			
j			
k			
l			
m			
n			
o			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 }	2	1,131,216.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) If (loss), enter "-0-" in Part I, line 8 }	3	N/A

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	AMOUNT
INTEREST INCOME	10,199.
TOTAL TO FORM 990-PF, PART I, LINE 3, COLUMN A	10,199.

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	COLUMN (A) AMOUNT
DIVIDEND INCOME	230,348.	0.	230,348.
DIVIDEND INCOME - BRANDES	385,595.	0.	385,595.
DIVIDEND INCOME - LAZARD	231,283.	0.	231,283.
INTEREST INCOME	267,269.	0.	267,269.
INTEREST INCOME - BRANDES	82.	0.	82.
INTEREST INCOME - HAMILTON LANE PRIVATE EQUITY OFFSHORE FUND	106,945.	0.	106,945.
TOTAL TO FM 990-PF, PART I, LN 4	1,221,522.	0.	1,221,522.

FORM 990-PF LEGAL FEES STATEMENT 3

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
PAUL WEISS ET AL.	13,949.	0.		13,949.
TO FM 990-PF, PG 1, LN 16A	13,949.	0.		13,949.

FORM 990-PF	ACCOUNTING FEES			STATEMENT	4
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
MCGLADREY LLP	52,500.	26,250.		26,250.	
TO FORM 990-PF, PG 1, LN 16B	52,500.	26,250.		26,250.	

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	
BARCLAYS GLOBAL INVESTORS	39,838.	39,838.		0.	
JP MORGAN	39,825.	39,825.		0.	
DAHAB ASSOC	9,568.	9,568.		0.	
BANK OF N.Y.	27,975.	27,975.		0.	
BRANDES INTERNATIONAL EQUITY	91,621.	91,621.		0.	
LSV ASSET MANAGEMENT	33,276.	33,276.		0.	
HAMILTON LANE PRIVATE EQUITY OFFSHORE FUND	67,222.	67,222.		0.	
DAVID KROUSE	13,350.	13,350.		0.	
CLEARBROOK INVESTMENT CONSULTING LLC	52,406.	52,406.		0.	
TO FORM 990-PF, PG 1, LN 16C	375,081.	375,081.		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	45,079.	0.		0.	
FOREIGN TAXES	21,260.	21,260.		0.	
TO FORM 990-PF, PG 1, LN 18	66,339.	21,260.		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	
FILING FEE	1,500.	0.		1,500.	
STORAGE & MISCELLANEOUS	3,494.	3,494.		0.	
ADMINISTRATIVE FEE	125,540.	25,108.		100,432.	
TO FORM 990-PF, PG 1, LN 23	130,534.	28,602.		101,932.	

FORM 990-PF	U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS			STATEMENT	8
DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE	
SEE SCHEDULE 4 ATTACHED	X		7,460,987.	7,577,263.	
TOTAL U.S. GOVERNMENT OBLIGATIONS			7,460,987.	7,577,263.	
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS					
TOTAL TO FORM 990-PF, PART II, LINE 10A			7,460,987.	7,577,263.	

FORM 990-PF	CORPORATE BONDS		STATEMENT	9
DESCRIPTION			BOOK VALUE	FAIR MARKET VALUE
SEE SCHEDULE 5 ATTACHED			2,475,892.	2,650,147.
TOTAL TO FORM 990-PF, PART II, LINE 10C			2,475,892.	2,650,147.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT 10

DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
SEE SCHEDULE 6 ATTACHED	COST	34,307,367.	41,935,706.
BRANDES INTERNATIONAL EQUITY	COST	5,950,694.	4,132,962.
HAMILTON LANE PRIVATE EQUITY	COST		
OFFSHORE FUND VI L.P.		3,059,544.	3,495,785.
HANCOCK TIMBERLAND, IX, INC.	COST	4,554,433.	2,934,407.
SEE SCHEDULE 6 ATTACHED	COST	15,120,000.	15,553,621.
TOTAL TO FORM 990-PF, PART II, LINE 13		62,992,038.	68,052,481.

FORM 990-PF	OTHER ASSETS	STATEMENT 11

DESCRIPTION	BEGINNING OF YR BOOK VALUE	END OF YEAR BOOK VALUE	FAIR MARKET VALUE
ACCRUED INTEREST AND DIVIDENDS RECEIVABLE	64,425.	41,872.	41,872.
PREPAID EXCISE TAXES	100,223.	55,144.	55,144.
TO FORM 990-PF, PART II, LINE 15	164,648.	97,016.	97,016.

SCHEDULE 1

PAGE 1 of 3

SYMBOL	CUSIP	DESCRIPTION	SHARES	ORIG COST	COST/SKARE	PRICE	GROSS PROCEEDS	GAIN(LOSS)
T US	00206R102	AT&T INC	7,000	257,494.52	36.7849	28.9800	202,860.00	(54,634.52)
ABT	002824100	ABBOTT LABS	2,700	138,886.84	51.4396	54.5500	147,285.00	8,398.16
AET	00817Y108	AETNA INC	2,500	67,754.30	27.1017	41.8200	104,550.00	36,795.70
ALL	020002101	ALLSTATE CORP	3,600	131,861.88	36.6283	26.7900	96,444.00	(35,417.88)
AEP	025537101	AMERICAN ELEC PWR INC	2,700	82,582.95	30.5863	39.6800	107,136.00	24,553.05
AFG	025932104	AMERICAN FINANCIAL GROUP INC	3,800	52,231.51	13.7451	36.0000	136,800.00	84,568.49
AMP	03076C106	AMERIPRISE FINANCIAL INC	1,900	70,186.19	36.9401	45.9100	87,229.00	17,042.81
AMGN	031162100	AMGEN INC	3,400	178,297.42	52.4404	57.9100	196,894.00	18,596.58
ADM	039483102	ARCHER DANIELS MIDLAND CO	4,500	113,219.27	25.1598	30.1200	135,540.00	22,320.73
ASH	044209104	ASHLAND INC	1,600	66,930.00	41.8313	55.6200	88,992.00	22,062.00
AIZ	04621X108	ASSURANT INC.	1,700	66,822.93	39.3076	39.2400	66,708.00	(114.93)
ALV	052800109	AUTOLIV INC	2,000	91,289.50	45.6448	53.2800	106,560.00	15,270.50
AVY	053611109	AVERY DENNISON CORP	3,300	136,300.80	41.3033	26.2100	86,493.00	(49,807.80)
BAC	060505104	BANKAMERICA CORP	19,200	654,677.55	34.0978	5.4400	104,448.00	(550,229.55)
BAX	071813109	BAXTER INTERNATIONAL INC	900	37,219.31	41.3548	51.6600	46,494.00	9,274.69
BLI	089302103	BIG LOTS INC	2,000	63,669.38	31.8347	40.1100	80,220.00	16,550.62
BOBE	096761101	BOB EVANS FARMS INC.	2,400	45,676.11	19.0317	33.4800	80,352.00	34,675.89
CI	125509109	CIGNA CORP	3,000	47,059.79	15.6866	44.2300	132,690.00	85,630.21
CVS	126650100	CVS CORP	3,300	103,037.30	31.2234	38.8400	128,172.00	25,134.70
COF	14040H105	CAPITAL ONE FINL CORP	1,400	74,235.59	53.0254	44.6600	62,524.00	(11,711.59)
CECO	141665109	CAREER EDUCATION CORP	2,200	58,353.42	26.5243	7.0600	15,532.00	(42,821.42)
CVX	166764100	CHEVRON CORPORATION	4,900	209,797.74	42.8159	102.8200	503,818.00	294,020.26
CB	171232101	CHUBB CORP	3,100	160,657.19	51.8249	67.4400	209,064.00	48,406.81
C EB	172967424	CITIGROUP INC	6,190	591,564.29	95.5677	27.4800	170,101.20	(421,463.09)
CSC	205363104	COMPUTER SCIENCES CORP	2,700	85,197.96	31.5548	24.4300	65,961.00	(19,236.96)
CAG	205887102	CONAGRA FOODS INC	1,100	24,377.98	22.1618	25.2600	27,786.00	3,408.02
COP	20825C104	CONOCOPHILLIPS	4,000	229,682.62	57.4207	71.3200	285,280.00	55,597.38
CEG	210371100	CONSTELLATION ENERGY CORP	1,300	34,475.10	26.5193	40.1600	52,208.00	17,732.90
CPO	219023108	CORN PRODUCTS INTERNATIONAL INC	2,500	121,483.40	48.5934	51.9900	129,975.00	8,491.60
GLW	219350105	CORNING INC	6,200	105,708.60	17.0498	13.2700	82,274.00	(23,434.60)
DRI	237194105	DARDEN RESTAURANTS INC	1,900	89,868.05	47.2990	47.7100	90,649.00	780.95
DOW	260543103	DOW CHEM CO	3,300	86,642.15	26.2552	27.7100	91,443.00	4,800.85
EMN	277432100	EASTMAN CHEM CO	3,200	73,616.08	23.0050	39.6200	126,784.00	53,167.92
EE	283677854	EL PASO ELEC CO	3,300	56,851.80	17.2278	34.5200	113,916.00	57,064.20
EME	29084Q100	EMCOR GROUP INC	2,700	67,010.77	24.8188	25.6300	69,201.00	2,190.23
XOM	30231G102	EXXON MOBIL CORP	2,700	219,668.17	81.3586	80.4400	217,188.00	(2,480.17)
FITB US	316773100	FIFTH THIRD BANCORP	3,800	115,232.08	30.3242	12.0900	45,942.00	(69,290.08)
F	345370860	FORD MOTOR COMPANY	4,800	77,758.48	16.1997	10.6000	50,880.00	(26,878.48)

GFIG US	361652209	GFI GROUP INC	12,300	58,869.02	4.7861	4.2500	52,275.00
GPS	364760108	GAP INC	3,800	45,255.34	11.9093	18 6900	71,022.00
GNW	37247D106	GENWORTH FINANCIAL INC - CLASS A	4,100	148,321.14	36.1759	6 5900	27,019.00
GILD	375558103	GILEAD SCIENCES INC	3,100	120,249.49	38.7902	39.8500	123,535.00
GS	38141G104	GOLDMAN SACHS GROUP INC	600	98,931.90	164.8865	95.8600	57,516.00
HRS	413875105	HARRIS CORP DEL	2,100	71,654.34	34.1211	35.6000	74,760.00
HPQ	428236103	HEWLETT-PACKARD CO	4,100	122,169.23	29.7974	27.9500	114,595.00
HII-W US	446413106	HUNTINGTON INGALLS INDUST-WI	550	16,350.75	29.7286	31.7500	17,462.48
HUN US	447011107	HUNTSMAN CORP	4,600	71,416.57	15 5253	10.9300	50,278.00
INTC	458140100	INTEL CORP	15,600	363,307.40	23.2889	24.9100	388,596.00
JPM	46825H100	JP MORGAN CHASE & CO	8,300	322,223.90	38.8222	30.9700	257,051.00
KEY	493267108	KEYCORP	3,100	94,876.51	30.6053	7 2900	22,599.00
KR	501044101	KROGER CO	3,600	60,670.41	16.8529	23 1800	83,448.00
LLL	502424104	L-3 COMMUNICATIONS HOLDINGS	1,400	118,622.70	84.7305	66.3000	92,820.00
LEA US	521865204	LEAR CORP	1,900	84,692.71	44.5751	41 9300	79,667.00
LLY	532457108	LILLY ELI & CO	4,600	240,816.22	52 3514	37.8500	174,110.00
LMT	539830109	LOCKHEED MARTIN CORP	800	52,111.90	65.1399	78.1500	62,520.00
MRO	565849106	MARATHON OIL CORP	5,300	66,968.77	12.6356	27.9600	148,188.00
MPC-W US	56585A102	MARATHON PETROLEUM CORP - W/I	2,050	18,703.86	9 1238	33 3900	68,449.50
MDT	585055106	MEDTRONIC INC	3,000	112,299.15	37.4331	36.4300	109,290.00
MRK	58933Y105	MERCK & CO INC	9,000	270,994.05	30.1105	35 7500	321,750.01
MET	59156R108	METLIFE INC	3,000	83,971.80	27.9906	31.4800	94,440.00
MU	595112103	MICRON TECH INC	9,400	91,989.24	9.7861	5.9900	56,306.00
MS US	617446448	MORGAN STANLEY	3,700	118,694.00	32.0795	14.7900	54,723.00
NWL	651229106	NEWELL RUBBERMAID INC	3,800	36,316.83	9.5571	15.3000	58,140.00
NOC	668807102	NORTHROP GRUMMAN CORP	3,200	154,925.75	48 4143	57.0700	182,624.00
PNC	693475105	PNC FINANCIAL SERVICES GROUP	1,900	169,705.71	89.3188	54.2100	102,999.01
PFE US	717081103	PFIZER INC	21,800	522,862.64	23.9845	20.0700	437,526.01
PRU	744320102	PRUDENTIAL FINANCIAL INC	2,300	108,648.12	47.2383	50.6400	116,472.00
PEG	744573106	PUBLIC SVC ENTERPRISE GRO	3,400	108,927.51	32.0375	32.9400	111,996.00
RSH	750438103	RADIOSHACK CORP	4,200	47,502.00	11.3100	11.4800	48,216.00
RTN	755111507	RAYTHEON COMPANY	2,100	110,477.20	52.6082	45.5700	95,697.00
RF	7591EP100	REGIONS FINANCIAL CORPORATION	4,928	106,499.54	21.6111	4.1100	20,254.08
RGU US	759351604	REINSURANCE GROUP OF AMERICA - A	1,300	34,637.98	26.6446	51.5000	56,950.00
R	783549108	RYDER SYS INC	1,200	83,414.33	69.5119	52.2800	62,736.00
SAI	78390X101	SAIC INC	5,100	81,705.43	16.0207	12.0500	61,455.00
SWY	786514208	SAFEWAY INC	5,700	134,582.81	23.6110	20.0000	114,000.00
SCHL	807066105	SCHOLASTIC CORPORATION	1,700	45,548.71	26.7934	27.0700	46,019.00
SRE	816851109	SEMPRA ENERGY	1,000	41,579.63	41.5796	53.1900	53,190.00
SFG	852891100	STANCORP FINANCIAL GROUP	1,600	42,888.00	26.8050	35.2600	56,416.00
STT	857477103	STATE STREET CORP	2,600	119,029.59	45 7806	39.6500	103,090.00
STI	867914103	SUNTRUST BKS INC	1,000	44,984.04	44.9840	18.1300	18,130.00
SVU	868536103	SUPERVALU INC	3,500	55,555.15	15.8729	7.3500	25,725.00
TGT	87612E106	TARGET CORP	2,400	120,964.74	50.4020	52.7000	126,480.00
TWC US	88732J207	TIME WARNER CABLE INC	493	21,377.07	43.3612	60.4800	29,816.64
TRV US	89417E109	TRAVELERS COS INC	3,400	152,060.78	44.7238	56 2500	191,250.00
TSN	902494103	TYSON FOODS INC-CL A	3,400	61,105.84	17.9723	20.1400	68,476.00

Schedule 2

ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH JUNE 30, 2012

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
	SUBTOTAL		42.00	115,204.20	-99,930.00	15,274.20
	WATSON PHARMACEUTICALS, INC CUSIP 942683103					
11/14/11	SOLD 1,100 SHARES/UNITS AT 65.47 ON TRADE DATE 11/14/11 TO SETTLE 11/17/11 JEFFERIES & COMPANY, INC. COMMISSION 33.00 1,100 SHARES AT \$65.4692	1,100.00	33.00	71,981.73	-51,861.72	20,120.01
12/21/11	SOLD 2,300 SHARES/UNITS AT 61.68 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS. COMMISSION 23.00 2,300 SHARES AT \$61.68	2,300.00	23.00	141,838.27	-108,438.14	33,400.13
	SUBTOTAL		56.00	213,820.00	-160,299.86	53,520.14
	YUM! BRANDS, INC CUSIP 988498101					
12/21/11	SOLD 3,100 SHARES/UNITS AT 58.44 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION 31.00 3,100 SHARES AT \$58.44	3,100.00	31.00	181,129.52	-130,565.47	50,564.05
	SUBTOTAL		31.00	181,129.52	-130,565.47	50,564.05
	TOTAL ASSETS DISPOSED		3,189.50	18,721,126.57	-17,644,769.64	1,076,356.93

WATSON PHARMACEUTICALS, INC
CUSIP 942683103

STATE STREET BROKERAGE SVCS
COMMISSION 33.00

YUM! BRANDS, INC
CUSIP 988498101

STATE STREET BROKERAGE SVCS
COMMISSION 31.00

ASSETS: DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

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ACCOUNT 10588908350

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
12/21/11	ABBOTT LABORATORIES CUSIP 002824100	2,900.00	29.00	160,743.91	-144,714.35	16,029.56
	SOLD 2,900 SHARES/UNITS AT \$55.44 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION 29.00 2,900 SHARES AT \$55.44					
	SUBTOTAL		29.00	160,743.91	-144,714.35	16,029.56
12/21/11	ALLIANCE DATA SYS CORP CUSIP 018581108	2,350.00	23.50	204,328.57	-182,835.36	21,493.21
	SOLD 2,350 SHARES/UNITS AT \$86.96 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION 23.50 2,350 SHARES AT \$86.96					
	SUBTOTAL		23.50	204,328.57	-182,835.36	21,493.21
12/21/11	ALLIANCE DATA SYS CORP CUSIP 018581108	1,510.00	15.10	159,619.03	-151,010.90	8,608.13
	SOLD 1,510 SHARES/UNITS AT \$105.72 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION 15.10 1,510 SHARES AT \$105.72					

ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

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ACCOUNT 10588908350

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
12/21/11	SUBTOTAL		15.10	159,619.03	-151,010.90	8,608.13
	AMERISOURCEBIOGEN CORP CUSIP 03073E1056					
12/21/11	SOLD 4,700 SHARES/UNITS AT \$37.04 ON TRADE DATE 12/21/11 TO, SETTLE 12/22/11, COMING STATE STREET BROKERAGE SVCS COMMISSION .4700 4,700 SHARES AT \$37.04	4,700.00	47.00	174,037.65	-129,649.74	44,387.91
	SUBTOTAL		47.00	174,037.65	-129,649.74	44,387.91
9/30/11	SOLD 3,200 SHARES/UNITS AT \$33.46 ON TRADE DATE 9/30/11 TO, SETTLE 10/05/11 KNIGHT EQUITY MARKETS L.P. COMMISSION .96.00 3,200 SHARES AT \$33.4556	3,200.00	96.00	106,959.86	-140,334.34	-33,374.48
	SUBTOTAL		96.00	106,959.86	-140,334.34	-33,374.48

AMERISOURCEBIOGEN CORP
CUSIP 03073E1056

AMERISOURCEBIOGEN CORP
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AMERISOURCEBIOGEN CORP
CUSIP 03073E1056

AMERISOURCEBIOGEN CORP
CUSIP 03073E1056

ASSETS DISPOSED, SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
7/13/11	SOLD 120 SHARES/UNITS AT \$58.35 ON TRADE DATE 7/13/11 TO SETTLE 7/16/11 KNIGHT EQUITY MARKETS L.P. COMMISSION \$3.60 120 SHARES AT \$58.3521	120.00	3.60	42,997.82	-23,513.09	19,484.73
12/21/11	SOLD 1,090 SHARES/UNITS AT \$236.95 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION \$10.90 1,090 SHARES AT \$236.95	1,090.00	10.90	432,105.85	-213,577.24	218,528.61
	SUBTOTAL \$ 85,045.10					
	BAKER HUGHES INC CUSIP 057224107					
12/21/11	SOLD 4,000 SHARES/UNITS AT \$46.76 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION \$40.00 4,000 SHARES AT \$46.76	4,000.00	40.00	194,996.25	-267,786.62	-72,790.37
	SUBTOTAL \$ 11,550.00					
	BALD CORP CUSIP 058498106					
9/22/11	SOLD 2,400 SHARES/UNITS AT \$31.3859 ON TRADE DATE 9/22/11 TO SETTLE 9/27/11 STIFEL NICHOLSON COMMISSION \$72.00 2,400 SHARES AT \$31.3859	2,400.00	72.00	75,252.71	-82,636.46	-7,383.75
	SUBTOTAL \$ 11,550.00					

ASSETS, DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC.
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
9/23/11	SOLD 1,200 SHARES/UNITS AT \$31.29 ON TRADE DATE 9/23/11 TO SETTLER 9/28/11 STIFEL NICOLOUS & CO. LLC COMMISSION \$36.00 1,200 SHARES AT \$31.2905	1,200.00	36.00	37,511.87	-41,318.23	-3,806.36
	SUBTOTAL		108.00	112,764.58	-123,954.69	-11,190.11
11/30/11	BAXTER INTERNATIONAL INC CUSIP 071813109 SOLD 2,100 SHARES/UNITS AT \$63.29 ON TRADE DATE 11/30/11 TO SETTLER 12/05/11 WEEDEN & COMPANY OVER TO COMMISSION \$63.00 2,100 SHARES AT \$60.9153	2,100.00	63.00	106,857.08	-122,875.62	-16,018.54
	SUBTOTAL		63.00	106,857.08	-122,875.62	-16,018.54
12/21/11	BEDBATH & BEYOND INC CUSIP 075896100 SOLD 2,800 SHARES/UNITS AT \$61.43 ON TRADE DATE 12/21/11 TO SETTLER 12/22/11 STATEN STREET BROKERAGE SERVICES COMMISSION \$28.00 2,800 SHARES AT \$61.43	2,800.00	28.00	171,972.69	-169,311.12	2,661.57
	SUBTOTAL		28.00	171,972.69	-169,311.12	2,661.57

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140 WILSON ST. FARMINGTON, CT 06030
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

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DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
8/08/11	BHP LTD CUSIP 088606108 SOLD 1,680 SHARES/UNITS AT \$75.56 ON TRADE DATE 8/08/11 TO SEQUENTIA KNIGHT EQUITY MARKETS L.P. COMMISSION \$50.40 1,680 SHARES AT \$75.56 16,561.68 SUBTOTAL 1,680 SHARES 1,680 SHARES AT \$75.56 16,561.68 CELGENE CORP. CUSIP 151020104 SOLD 3,500 SHARES/UNITS AT \$66.55 ON TRADE DATE 12/21/11 TO SEQUENTIA STATE STREET BROKERAGE SVCS COMMISSION 35.00 3,500 SHARES AT \$66.55 SUBTOTAL 3,500 SHARES 3,500 SHARES AT \$66.55 CHEVRON CORPORATION CUSIP 166764100 SOLD 1,300 SHARES/UNITS AT \$105.43 ON TRADE DATE 12/21/11 TO SEQUENTIA STATE STREET BROKERAGE SVCS COMMISSION 13.00 1,300 SHARES AT \$105.43	1,680.00	50.40	126,890.65	-153,073.87	-26,183.22
12/21/11		3,500.00	35.00	232,885.52	-219,387.08	13,498.44
12/21/11		1,300.00	13.00	137,043.36	-110,808.72	26,234.64

ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

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DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
	SUBTOTAL		13.00	137,043.36	-110,808.72	26,234.64
	COCA-COLA COMPANY					
	CUSIP 1912161000					
12/21/11	SOLD 3,370 SHARES/UNITS AT 69.57 ON TRADE DATE 12/21/11 TO STATE STREET BROKERAGE SVCS COMMISSION 33.70 3,370 SHARES AT \$69.57	3,370.00	33.70	234,412.69	-209,438.75	24,973.94
	SUBTOTAL		33.70	234,412.69	-209,438.75	24,973.94
	COGNIZANT TECHNOLOGY SOLUTIONS CORP CUSIP 192446102					
8/17/11	SOLD 800 SHARES/UNITS AT 62.87 ON TRADE DATE 8/17/11 TO STATE STREET BROKERAGE SVCS MERRILL LYNCH PIERCE FENNER SM COMMISSION 24.00 800 SHARES AT \$62.867	800.00	24.00	50,268.63	-33,380.90	16,887.73
12/21/11	SOLD 2,900 SHARES/UNITS AT 63.48 ON TRADE DATE 12/21/11 TO STATE STREET BROKERAGE SVCS COMMISSION 29.00 2,900 SHARES AT \$63.48	2,900.00	29.00	184,059.46	-121,005.76	63,053.70
	SUBTOTAL		53.00	234,328.09	-154,386.66	79,941.43

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ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
12/21/11	COLGATE-PALMOLIVE CO CUSTID: 104162103 SOLD 2,400 SHARES/UNITS AT 92.97 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION 24.00	2,400.00	24.00	223,099.71	-207,682.89	15,416.82
	2,400 SHARES AT \$92.97					9.00
	SUBTOTAL		24.00	223,099.71	-207,682.89	15,416.82
9/14/11	COMCAST CORP. CL A CUSTID: 20030101 SOLD 7,900 SHARES/UNITS AT 21.91 ON TRADE DATE 9/14/11 TO SETTLE 9/16/11 DAVIS MENDEL REGENSTEIN INC COMMISSION 316.00	7,900.00	316.00	172,792.58	-200,267.40	-27,474.82
	7,900 SHARES AT \$21.9129					
	SUBTOTAL		316.00	172,792.58	-200,267.40	-27,474.82
12/21/11	COSTCO WHS CORP NEW CUSTID: 22160K105 SOLD 2,900 SHARES/UNITS AT 83.79 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION 29.00	2,900.00	29.00	242,957.33	-220,082.26	22,875.07
	2,900 SHARES AT \$83.79					
	SUBTOTAL		29.00	242,957.33	-220,082.26	22,875.07

THE WINSTON FOUNDATION, INC
10588908350
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

ASSETS DISPOSED - SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
	SUBTOTAL 2 1/2 @ \$22.11 CONVICTION INC 11, CUSIP 62554E11		29.00	242,957.33	-220,082.26	22,875.07
9/21/11	SOLD 3,000 SHARES/UNITS AT \$47.16 ON TRADE DATE 9/21/11 TO SETTLE 9/28/11 JEFFERIES & COMPANY, INC. COMMISSION 90.00 3,000 SHARES AT \$47.1591	3,000.00	90.00	141,384.58	-155,640.72	-14,256.14
	SUBTOTAL 2 1/2 @ \$22.11 CONVICTION INC 11, CUSIP 62554E11					
7/20/11	SOLD 13,564 SHARES/UNITS AT \$11.00 ON TRADE DATE 7/20/11 TO SETTLE 7/20/11 COMMISSION 0.00	13,564.00	0.00	13,564.00	-13,564.00	0.00
7/29/11	SOLD 50,156.33 SHARES/UNITS AT \$1.00 ON TRADE DATE 7/29/11 TO SETTLE 7/29/11 COMMISSION 0.00	50,156.30	0.00	50,156.30	-50,156.30	0.00
8/09/11	SOLD 113,833.95 SHARES/UNITS AT \$1.00 ON TRADE DATE 8/09/11 TO SETTLE 8/09/11 COMMISSION 0.00	113,833.95	0.00	113,833.95	-113,833.95	0.00
8/23/11	SOLD 74,687.36 SHARES/UNITS AT \$1.00 ON TRADE DATE 8/23/11 TO SETTLE 8/23/11 COMMISSION 0.00	74,687.36	0.00	74,687.36	-74,687.36	0.00

THE WINSTON FOUNDATION, INC
ASSETS DISPOSED SCHEDULE

THE WINSTON FOUNDATION, INC
ASSETS DISPOSED SCHEDULE

ASSETS DISPOSED, SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
8/30/11	SOLD 68,917.41 SHARES/UNITS AT 1.00 ON TRADE DATE 8/30/11 TO SETTLE 8/30/11 COMMISSION 0.00	68,917.41	0.00	68,917.41	-68,917.41	0.00
9/15/11	SOLD 38,045.35 SHARES/UNITS AT 1.00 ON TRADE DATE 9/15/11 TO SETTLE 9/15/11 COMMISSION 0.00	38,045.35	0.00	38,045.35	-38,045.35	0.00
9/23/11	SOLD 905.38 SHARES/UNITS AT 1.00 ON TRADE DATE 9/23/11 TO SETTLE 9/23/11 COMMISSION 0.00	905.38	0.00	905.38	-905.38	0.00
10/03/11	SOLD 104,999.20 SHARES/UNITS AT 1.00 ON TRADE DATE 10/03/11 TO SETTLE 10/03/11 COMMISSION 0.00	104,999.20	0.00	104,999.20	-104,999.20	0.00
10/05/11	SOLD 972.42 SHARES/UNITS AT 1.00 ON TRADE DATE 10/05/11 TO SETTLE 10/05/11 COMMISSION 0.00	972.42	0.00	972.42	-972.42	0.00
10/06/11	SOLD 73,528.44 SHARES/UNITS AT 1.00 ON TRADE DATE 10/06/11 TO SETTLE 10/06/11 COMMISSION 0.00	73,528.44	0.00	73,528.44	-73,528.44	0.00
10/12/11	SOLD 32,900.76 SHARES/UNITS AT 1.00 ON TRADE DATE 10/12/11 TO SETTLE 10/12/11 COMMISSION 0.00	32,900.76	0.00	32,900.76	-32,900.76	0.00
10/13/11	SOLD 12,092.00 SHARES/UNITS AT 1.00 ON TRADE DATE 10/13/11 TO SETTLE 10/13/11 COMMISSION 0.00	12,092.00	0.00	12,092.00	-12,092.00	0.00

THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

ASSETS DISPOSED: SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

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DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
10/21/11	SOLD 819.32 SHARES/UNITS AT 1:00 PM ON TRADE DATE 10/21/11 TO SETTLE 10/21/11 COMMISSION: 0:00	819.32	0.00	819.32	-819.32	0.00
11/15/11	SOLD 85,365.50 SHARES/UNITS AT 1:00 PM ON TRADE DATE 11/15/11 TO SETTLE 11/15/11 COMMISSION: 0:00	85,365.50	0.00	85,365.50	-85,365.50	0.00
11/17/11	SOLD 42,172.56 SHARES/UNITS AT 1:00 PM ON TRADE DATE 11/17/11 TO SETTLE 11/17/11 COMMISSION: 0:00	42,172.56	0.00	42,172.56	-42,172.56	0.00
11/22/11	SOLD 14,043.75 SHARES/UNITS AT 1:00 PM ON TRADE DATE 11/22/11 TO SETTLE 11/22/11 COMMISSION: 0:00	14,043.75	0.00	14,043.75	-14,043.75	0.00
11/23/11	SOLD 720.11 SHARES/UNITS AT 1:00 PM ON TRADE DATE 11/23/11 TO SETTLE 11/23/11 COMMISSION: 0:00	720.11	0.00	720.11	-720.11	0.00
12/16/11	SOLD 113,957.61 SHARES/UNITS AT 1:00 PM ON TRADE DATE 12/16/11 TO SETTLE 12/16/11 COMMISSION: 0:00	113,957.61	0.00	113,957.61	-113,957.61	0.00
12/23/11	SOLD 763.31 SHARES/UNITS AT 1:00 PM ON TRADE DATE 12/23/11 TO SETTLE 12/23/11 COMMISSION: 0:00	763.31	0.00	763.31	-763.31	0.00
12/23/11	SOLD 7,510,989.00 SHARES/UNITS AT 1:00 PM ON TRADE DATE 12/23/11 TO SETTLE 12/23/11 COMMISSION: 0:00	7,510,989.00	0.00	7,510,989.00	-7,510,989.00	0.00

THE WINSTON FOUNDATION
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

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ACCOUNT 10588908350

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
12/30/11	SOLD 418 SHARES/UNITS AT 1.00 ON TRADE DATE 12/30/11 TO SETTLE 12/30/11 COMMISSION 0.00	418.00	0.00	418.00	-418.00	0.00
1/05/12	SOLD 67,422.89 SHARES/UNITS AT 1.00 ON TRADE DATE 1/05/12 TO SETTLE 1/05/12 COMMISSION 0.00	67,422.89	0.00	67,422.89	-67,422.89	0.00
1/09/12	SOLD 1,717.93 SHARES/UNITS AT 1.00 ON TRADE DATE 1/09/12 TO SETTLE 1/09/12 COMMISSION 0.00	1,717.93	0.00	1,717.93	-1,717.93	0.00
1/31/12	SOLD 3,482.07 SHARES/UNITS AT 1.00 ON TRADE DATE 1/31/12 TO SETTLE 1/31/12 COMMISSION 0.00	3,482.07	0.00	3,482.07	-3,482.07	0.00
	SUBTOTAL			8,426,474.62	-8,426,474.62	0.00
12/21/11	SOLD 1,710 SHARES/UNITS AT 87.97 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION 17.10 1,710 SHARES AT \$87.97	1,710.00	17.10	150,408.71	-174,332.15	-23,923.44
	SUBTOTAL			150,408.71	-174,332.15	-23,923.44

DANAHER CORP
CUSIP: 235851102

12/18/11

12/18/11

ASSETS DISPOSED - SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
8/17/11	SOLD 3,320 SHARES/UNITS AT 44.13 ON TRADE DATE 8/17/11 TO SETTLE 8/22/11 J P MORGAN SECURITIES. COMMISSION 132.80 3,320 SHARES AT \$44.1277	3,320.00	132.80	146,368.34	-132,793.75	13,574.59
	SUBTOTAL		132.80	146,368.34	-132,793.75	13,574.59
10/21/11	SOLD 2,350 SHARES/UNITS AT 70.25 ON TRADE DATE 10/21/11 TO SETTLE 10/26/11 KNIGHT EQUITY MARKETS L.P. COMMISSION 70.50 2,350 SHARES AT \$70.2545	2,350.00	70.50	165,024.41	-158,843.55	6,180.86
	SUBTOTAL		70.50	165,024.41	-158,843.55	6,180.86
8/10/11	SOLD 4,000 SHARES/UNITS AT 30.41 ON TRADE DATE 8/10/11 TO SETTLE 8/15/11 KNIGHT EQUITY MARKETS L.P. COMMISSION 120.00 4,000 SHARES AT \$30.4062	4,000.00	120.00	121,502.46	-163,653.40	-42,150.94
	SUBTOTAL		120.00	121,502.46	-163,653.40	-42,150.94

DISPOSITION

THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

ASSETS DISPOSED, SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

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DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
12/21/11	DIRECTV -- CLASS A CUSIP: 25490A101					
	SOLD 2,800 SHARES/UNITS AT \$280.00 NON-TRADE DATE 12/21/11 TO SEI INVESTMENT COMPANY 1 STATE STREET, BROKERAGE SVCS COMMISSION \$28.00 12,800 SHARES AT \$280.00 SUBTOTAL \$784,000.00	2,800.00	28.00	120,341.68	-91,550.09	28,791.59
	DISCOVER FINANCIAL SERVICES CUSIP: 254709108					
	SOLD 4,700 SHARES/UNITS AT \$150.00 NON-TRADE DATE 12/21/11 TO SEI INVESTMENT COMPANY 1 STATE STREET, BROKERAGE SVCS COMMISSION \$47.00 143,700 SHARES AT \$150.00 SUBTOTAL \$705,000.00	4,700.00	47.00	113,549.81	-113,957.61	-407.80
12/21/11	SOLD 2,900 SHARES/UNITS AT \$82.78 NON-TRADE DATE 12/21/11 TO SEI INVESTMENT COMPANY 1 STATE STREET, BROKERAGE SVCS COMMISSION \$29.00 2,900 SHARES AT \$82.78	2,900.00	29.00	240,028.39	-182,839.04	57,189.35

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ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

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ACCOUNT 10588908350

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
11/01/11	SUBTOTAL AT 11/01/11 JEFFERIES & COMPANY, INC. COMMISSION 105.00 3,500 SHARES AT \$24.0527	3,500.00	105.00	84,077.83	-49,604.03	34,473.80
12/21/11	SOLD 9,600 SHARES/UNITS AT 12/21/11 TOMSEY, INC. STATE STREET BROKERAGE SVCS COMMISSION 96.00 9,600 SHARES AT \$21.53	9,600.00	96.00	206,588.03	-136,056.78	70,531.25
	SUBTOTAL EBAY INC CUSIP 278642103		201.00	290,665.86	-185,660.81	105,005.05
12/21/11	SOLD 4,600 SHARES/UNITS AT 12/21/11 TOMSEY, INC. STATE STREET BROKERAGE SVCS COMMISSION 46.00 4,600 SHARES AT \$30.34	4,600.00	46.00	139,515.32	-151,915.46	-12,400.14
	SUBTOTAL CUBIC CUSIP 278642103		46.00	139,515.32	-151,915.46	-12,400.14

THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
F M C CORP CUSIP 302491303						
12/21/11	SOLD 1,380 SHARES/UNITS AT \$85.94 ON TRADE DATE 12/21/11 TO SETTLER 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION \$13.80 1,380 SHARES AT \$85.94	1,380.00	13.80	118,581.12	-114,154.29	4,426.83
	SUBTOTAL \$1,380.00					
	COMMISSION \$13.80					
	FMC TECHNOLOGIES, INC CUSIP 302491303					
12/21/11	SOLD 2,300 SHARES/UNITS AT \$51.65 ON TRADE DATE 12/21/11 TO SETTLER 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION \$23.00 2,300 SHARES AT \$51.65	2,300.00	23.00	118,769.71	-112,955.99	5,813.72
	SUBTOTAL \$2,300.00					
	COMMISSION \$23.00					
	INTERNATIONAL BUSINESS MACHINES CORP CUSIP 459200100					
12/21/11	SOLD 1,420 SHARES/UNITS AT \$181.47 ON TRADE DATE 12/21/11 TO SETTLER 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION \$14.20 1,420 SHARES AT \$181.47	1,420.00	14.20	257,668.25	-211,060.26	46,607.99
	SUBTOTAL \$1,420.00					
	COMMISSION \$14.20					
	WINSTON FOUNDATION, INC CUSIP 10588908350					
12/21/11	SOLD 1,420 SHARES/UNITS AT \$181.47 ON TRADE DATE 12/21/11 TO SETTLER 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION \$14.20 1,420 SHARES AT \$181.47	1,420.00	14.20	257,668.25	-211,060.26	46,607.99
	SUBTOTAL \$1,420.00					
	COMMISSION \$14.20					
	WINSTON FOUNDATION, INC CUSIP 10588908350					

ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
	SUBTOTAL		14.20	257,668.25	-211,060.26	46,607.99
	INTUIT, INC. 961202103	3,200.00	96.00	156,223.87	-124,121.35	32,102.52
7/19/11	SOLD 3,200 SHARES/UNITS AT 48.85 PER SHARE DATE 7/19/11 TOMSON, INC. 488510104 JEFFRIES & COMPANY, INC. COMMISSION 96.00 3,200 SHARES AT \$48.8509	3,200.00	96.00	156,223.87	-124,121.35	32,102.52
	SUBTOTAL		18.00	135,897.39	-169,571.88	-33,674.49
12/21/11	SOLD 1,800 SHARES/UNITS AT 75.51 PER SHARE DATE 12/21/11 TOMSON, INC. 488510104 STATE STREET BROKERAGE SVCS COMMISSION 18.00 1,800 SHARES AT \$75.51	1,800.00	18.00	135,897.39	-169,571.88	-33,674.49
	SUBTOTAL					

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ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
12/21/11	SOLD 760 SHARES/UNITS AT \$374.18 ON TRADE DATE 12/21/11 TO: SETTLER 12/22/11 STATEN STREET BROKERAGE SVCS COMMISSION 7.60 760 SHARES AT \$374.18	760.00	7.60	284,363.73	-226,016.60	58,347.13
	SUBTOTAL			284,363.73	-226,016.60	58,347.13
12/21/11	SOLD 2,400 SHARES/UNITS AT \$99.20 ON TRADE DATE 12/21/11 TO: SETTLER 12/22/11 STATEN STREET BROKERAGE SVCS COMMISSION 24.00 2,400 SHARES AT \$99.20	2,400.00	24.00	238,051.42	-205,145.04	32,906.38
	SUBTOTAL			238,051.42	-205,145.04	32,906.38
9/23/11	SOLD 730 SHARES/UNITS AT \$137.65 ON TRADE DATE 9/23/11 TO: SETTLER 9/28/11 KNIGHT EQUITY MARKETS LLC COMMISSION 21.90 730 SHARES AT \$137.65	730.00	21.90	100,459.94	-116,529.90	-16,069.96
	SUBTOTAL			100,459.94	-116,529.90	-16,069.96

THE WINSTON FOUNDATION, INC
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ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

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DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
8/24/11	NOVO NORDISK A/S ADR CUSIP 670100205	520.00	20.80	52,881.83	-49,976.64	2,905.19
9/12/11	SOLD 520 SHARES/UNITS AT 101.74 ON TRADE DATE 8/24/11 TO SEITZ 18/30/11 CREDIT SUISSE SECURITIES (USA) COMMISSION 20.80 520 SHARES AT \$101.73778846 SOLD 1,070 SHARES/UNITS AT 98.79 ON TRADE DATE 9/12/11 TO SEITZ 9/15/11 O'NEIL WILKIN AND CO. INC. COMMISSION 32.10 1,070 SHARES AT \$98.7861	1,070.00	32.10	105,667.00	-102,836.56	2,830.44
	SUBTOTAL		52.90	158,548.83	-152,813.20	5,735.63
12/21/11	NUANCE COMMUNICATIONS INC. CUSIP 67020Y100	4,500.00	45.00	112,407.84	-113,116.05	-708.21
	SUBTOTAL		45.00	112,407.84	-113,116.05	-708.21

O'REILLY AUTOMOTIVE INC.
CUSIP 67103N107

AT 24.99 ON TRADE DATE 12/21/11
TO SEITZ 12/22/11
STATE STREET BROKERAGE SVCS
COMMISSION 45.00
4,500 SHARES AT \$24.99

SUBTOTAL

ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC.
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
12/21/11	SOLD 1,900 SHARES/UNITS AT 80.71 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION 19.00 1,900 SHARES AT \$80.71 SUBTOTAL	1,900.00	19.00	153,327.05	-93,289.05	60,038.00
			19.00	153,327.05	-93,289.05	60,038.00
8/08/11	ORACLE CORP CUSIP 674599105 SOLD 2,370 SHARES/UNITS AT 83.72 ON TRADE DATE 8/08/11 TO SETTLE 8/22/11 JEFFERIES & COMPANY, INC. COMMISSION 71.10 2,370 SHARES AT \$83.716 SUBTOTAL	2,370.00	71.10	198,332.01	-232,713.09	-34,381.08
8/17/11	ORACLE CORP CUSIP 68389X105 SOLD 1,400 SHARES/UNITS AT 27.77 ON TRADE DATE 8/17/11 TO SETTLE 8/22/11 MORGAN STANLEY & CO., INC. COMMISSION 56.00 1,400 SHARES AT \$27.7684 SUBTOTAL	1,400.00	56.00	38,819.01	-35,980.31	2,838.70
12/21/11	SOLD 7,300 SHARES/UNITS AT 25.77 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION 73.00 7,300 SHARES AT \$25.77 SUBTOTAL	7,300.00	73.00	188,044.38	-187,611.59	432.79

THE WINSTON FOUNDATION, INC.
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ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

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DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
	SUBTOTAL		129.00	226,863.39	-223,591.90	3,271.49
12/21/11	PETSMART INC CUSIP 716768106	2,100.00	21.00	108,924.90	-87,226.02	21,698.88
	SUBTOTAL		21.00	108,924.90	-87,226.02	21,698.88
11/17/11	POTASH CORP OF SASKATCHEWAN INC CUSIP 73755L107	2,240.00	67.20	98,912.24	-138,114.72	-39,202.48
	SUBTOTAL		67.20	98,912.24	-138,114.72	-39,202.48
	PRAXAIR INC CUSIP 74005P104					
	SUBTOTAL					

THE WINSTON FOUNDATION, INC
1100 BROADWAY, SUITE 200
NEW YORK, NY 10004

ASSETS DISPOSED, SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
12/21/11	SOLD 1,500 SHARES/UNITS AT 105.15 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION 15.00 1,500 SHARES AT \$105.15 PRECISION	1,500.00	15.00	157,706.97	-132,586.99	25,119.98
	SUBTOTAL					
12/21/11	SOLD 690 SHARES/UNITS AT 163.36 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION 6.90 690 SHARES AT \$163.36 PRECISION	690.00	6.90	112,709.33	-107,932.28	4,777.05
	SUBTOTAL					
12/21/11	SOLD 3,800 SHARES/UNITS AT 23.47 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION 38.00 3,800 SHARES AT \$23.47 PRECISION	3,800.00	38.00	181,636.51	-98,127.17	83,509.34
	SUBTOTAL					

DATE 12/21/11
TIME 10:00 AM
BY [Signature]
CHECKED BY [Signature]
APPROVED BY [Signature]

ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
11/02/11	SCHEIN HENRY INC CUSIP 806407102					
	SOLD 1,600 SHARES/UNITS AT 65.15% ON TRADE DATE 11/02/11 TO SEATTLE 11/07/11 KNIGHT EQUITY MARKETS L.P. 02 COMMISSION 48.00 1,600 SHARES AT \$65.1502 SOLD 900 SHARES/UNITS AT 64.99% ON TRADE DATE 11/03/11 TO SEATTLE 11/08/11 KNIGHT EQUITY MARKETS L.P. 02 COMMISSION 27.00 900 SHARES AT \$64.9875	1,600.00	48.00	104,190.32	-110,294.30	-6,103.98
11/03/11	SOLD 900 SHARES/UNITS AT 64.99% ON TRADE DATE 11/03/11 TO SEATTLE 11/08/11 KNIGHT EQUITY MARKETS L.P. 02 COMMISSION 27.00 900 SHARES AT \$64.9875	900.00	27.00	58,460.63	-62,040.55	-3,579.92
	SUBTOTAL		75.00	162,650.95	-172,334.85	-9,683.90
9/23/11	SCHLUMBERGER LTD CUSIP 8008571081					
	SOLD 1,500 SHARES/UNITS AT 61.83% ON TRADE DATE 9/23/11 TO SEATTLE 9/28/11 JEFFERIES & COMPANY 02 INC COMMISSION 45.00 1,500 SHARES AT \$61.8341	1,500.00	45.00	92,704.36	-123,632.07	-30,927.71
	SUBTOTAL		45.00	92,704.36	-123,632.07	-30,927.71

THE WINSTON FOUNDATION
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ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

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DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
12/21/11	SOLD 1,530 SHARES/UNITS AT 101.50 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION \$308 1,530 SHARES AT \$101.50 CORP AND CHARGE \$232	1,530.00	15.30	155,276.71	-106,305.67	48,971.04
	SUBTOTAL					
	STARBUCKS CORP CUSIP 855244109					
12/21/11	SOLD 6,900 SHARES/UNITS AT 45.24 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION \$690 6,900 SHARES AT \$45.24 CORP AND CHARGE \$240	6,900.00	69.00	312,081.00	-82,868.73	229,212.27
	SUBTOTAL					
	T J X COMPANIES, INC CUSIP 872540109					
12/21/11	SOLD 3,400 SHARES/UNITS AT 63.50 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION \$340 3,400 SHARES AT \$63.50 CORP AND CHARGE \$122	3,400.00	34.00	215,861.85	-181,882.32	33,979.53
	SUBTOTAL					

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10/29/12

ASSETS DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

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DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
9/21/11	T ROME PRICE GROUP INC CUSIP 741447108					
	SOLD 2,600 SHARES/UNITS AT \$50.57 ON TRADE DATE 9/21/11 TO SETTLER 9/26/11 KNIGHT RUSSELL MARKETS, L.P. COMMISSION \$78.00	2,600.00	78.00	131,402.78	-174,017.48	-42,614.70
	2,600 SHARES AT \$50.5705					
	SUBTOTAL		78.00	131,402.78	-174,017.48	-42,614.70
12/21/11	TERADATA CORPORATION CUSIP 88076N103					
	SOLD 3,300 SHARES/UNITS AT \$47.70 ON TRADE DATE 12/21/11 TO SETTLER 12/22/11 STATE STREET BROKERAGE SVCS COMMISSION \$33.00	3,300.00	33.00	157,373.97	-189,423.12	-32,049.15
	3,300 SHARES AT \$47.70					
	SUBTOTAL		33.00	157,373.97	-189,423.12	-32,049.15
8/30/11	UNION PAC CORP CUSIP 907818108					
	SOLD 900 SHARES/UNITS AT \$92.33 ON TRADE DATE 8/30/11 TO SETTLER 9/02/11 CREDIT SUISSE SECURITIES (USA) COMMISSION \$36.00	900.00	36.00	83,055.08	-67,205.04	15,850.04
	900 SHARES AT \$92.3252					

THE WINSTON FOUNDATION, INC
1485 2ND ST
SAN FRANCISCO, CA 94104
415.398.6100

ASSETS-DISPOSED SCHEDULE
THE WINSTON FOUNDATION, INC
JULY 1, 2011 THROUGH FEBRUARY 29, 2012

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DATE	DESCRIPTION	SHARES/ PAR VALUE	BROKERAGE COMMISSION	PROCEEDS	COST	REALIZED GAIN/LOSS
12/21/11	SOLD 2,400 SHARES/UNITS AT 103.02 ON TRADE DATE 12/21/11 TO SETTLE 12/22/11 STATEN STREET BROKERAGE SVCS COMMISSION 24.00 2,400 SHARES AT \$103.02 SUBTOTAL 246,418.49 COMMISSION 60.00 TOTAL 246,478.49 CUSIP 931422109	2,400.00	24.00	247,213.45	-179,213.45	68,000.00
7/13/11	SOLD 1,800 SHARES/UNITS AT 42.90 ON TRADE DATE 7/13/11 TO SETTLE 7/18/11 O'NEILL WILKINSON AND CO. INC. COMMISSION 54.00 1,800 SHARES AT \$42.8966 SUBTOTAL 77,158.40 COMMISSION 114.00 TOTAL 77,272.40 CUSIP 931422109	1,800.00	54.00	77,158.40	-75,752.33	1,406.07
8/23/11	SOLD 3,800 SHARES/UNITS AT 34.17 ON TRADE DATE 8/23/11 TO SETTLE 8/27/11 OPPENHEIMER & CO. LLC COMMISSION 130.00 3,800 SHARES AT \$34.1745 SUBTOTAL 129,746.60 COMMISSION 206.00 TOTAL 129,952.60 CUSIP 941846103	3,800.00	114.00	129,746.60	-159,921.57	-30,174.97
8/03/11	SOLD 1,400 SHARES/UNITS AT 82.32 ON TRADE DATE 8/03/11 TO SETTLE 8/08/11 JEFFERIES & COMPANY, INC. COMMISSION 42.00 1,400 SHARES AT \$82.3203 SUBTOTAL 115,204.20 COMMISSION 168.00 TOTAL 115,372.20 CUSIP 941846103	1,400.00	42.00	115,204.20	-99,930.00	15,274.20

ALL ACCOUNTS
UNDER THE
MANAGEMENT OF
BNY MELLON
WEALTH MANAGEMENT

J.P. Morgan Investment Management Inc.

SCHEDULE 3
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Account: 208550 - The Winston Foundation Inc
Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sales								
Jan 3 2012	Jan 6 2012	SELL	10,000 000	ABBOTT LABORATORIES 5 3 27 MAY 2040 @ 118 885000 Currency USD Commission: 0.00 Settlement Amount 11,945 92 Taxes/Fees: 0.00 Broker. BNY MELLON CAPITAL MARKETS LLC (NY) Security ID 002824AY6 Transaction ID 7136497	1 000000	11,888.50 57.42	11,888.50 57.42	1,074.70
Nov 23 2011	Nov 29 2011	SELL	10,000 000	ALTRIA GROUP INC 4 75 05 MAY 2021 @. 105 072000 Currency USD Commission: 0.00 Settlement Amount 10,538 87 Taxes/Fees 0.00 Broker MORGAN STANLEY AND CO LLC Security ID 02209SAL7 Transaction ID 6289354	1.000000	10,507.20 31.67	10,507.20 31.67	492.40
Jun 25 2012	Jun 28 2012	SELL	15,000 000	AMERICAN INTL GROUP 6 4 15 DEC 2020 @ 113 490000 Currency USD Commission: 0.00 Settlement Amount 17,058.17 Taxes/Fees: 0.00 Broker. DEUTSCHE BANK SEC (GOVT/CORP) Security ID 026874BW6 Transaction ID 11773483	1 000000	17,023.50 34.67	17,023.50 34.67	947.51

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 2 2012	Feb 7 2012	SELL	5,000 000	AMERISOURCEBERGEN CORP 3.5 15 NOV 2021 @: 105 429000 Currency: USD Commission: 0 00 Settlement Amount: 5,311.80 Taxes/Fees: 0 00 Broker: WELLS FARGO ADVISORS LLC (ST LOUIS, MO) Security ID: 03073EAJ4 Transaction ID: 7928673	1.000000	5,271.45 40.35	5,271.45 40.35	278 55
Nov 4 2011	Nov 9 2011	SELL	2,000 000	AMGEN INC 5.65 15 JUN 2042 @: 118 801000 Currency: USD Commission: 0 00 Settlement Amount: 2,416.51 Taxes/Fees: 0 00 Broker: NOMURA SECURITIES INTL INC NEW YORK Security ID: 031162BH2 Transaction ID: 5958649	1.000000	2,376.02 40.49	2,376.02 40.49	385 82
Nov 4 2011	Nov 9 2011	SELL	3,000 000	AMGEN INC 5.65 15 JUN 2042 @: 119 736000 Currency: USD Commission: 0 00 Settlement Amount: 3,652 82 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 031162BH2 Transaction ID: 5958650	1 000000	3,592 08 60 74	3,592.08 60 74	606.78
Nov 7 2011	Nov 10 2011	SELL	5,000 000	AMGEN INC 5.65 15 JUN 2042 @: 107 834000 Currency: USD Commission: 0 00 Settlement Amount: 5,493 71 Taxes/Fees: 0 00 Broker: UBS SECURITIES LLC Security ID: 031162BH2 Transaction ID: 6031375	1.000000	5,391.70 102 01	5,391.70 102 01	416.20

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 7 2011	Jul 12 2011	SELL	1,000.000	ANGLOGOLD HOLDINGS PLC 5.375 15 APR 2020 @: Currency: USD Commission: 0.00 Settlement Amount: 994.51 Taxes/Fees: 0.00 Broker: MORGAN STANLEY DEAN WITTER & C Security ID: 03512TAA9 Transaction ID: 84144989	1.000000	981.52 12.99	981.52 12.99	(16.98)
Jul 7 2011	Jul 12 2011	SELL	4,000.000	ANGLOGOLD HOLDINGS PLC 5.375 15 APR 2020 @: Currency: USD Commission: 0.00 Settlement Amount: 3,998.36 Taxes/Fees: 0.00 Broker: MITSUBISHI UFJ SECURITIES (USA) INC Security ID: 03512TAA9 Transaction ID: 84145041	1.000000	3,946.40 51.96	3,946.40 51.96	(47.60)
Oct 7 2011	Oct 13 2011	SELL	5,000.000	ANHEUSER-BUSCH INBEV WOR 5.375 15 JAN 2020 @: Currency: USD Commission: 0.00 Settlement Amount: 5,810.24 Taxes/Fees: 0.00 Broker: MERRILL LYNCH, PIERCE, FENNER & SMITH IN Security ID: 03523TAN8 Transaction ID: 5411018	1.000000	5,744.55 65.69	5,744.55 65.69	180.35
Jan 3 2012	Jan 6 2012	SELL	5,000.000	APACHE CORP 5.25 01 FEB 2042 @: Currency: USD Commission: 0.00 Settlement Amount: 6,093.57 Taxes/Fees: 0.00 Broker: WELLS FARGO ADVISORS LLC (ST LOUIS, MO) Security ID: 037411AY1 Transaction ID: 7136498	1.000000	5,980.55 113.02	5,980.55 113.02	1,211.00

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 23 2012	Jan 26 2012	SELL	10,000 000	APACHE CORP 5.25 01 FEB 2042 @: 117.267000 Currency: USD Commission: 0.00 Settlement Amount: 11,981 91 Taxes/Fees: 0.00 Broker: MIZUHO SECURITIES USA INC Security ID: 037411AY1 Transaction ID: 7602757	1 000000	11,726 70 255.21	11,726 70 255 21	2,187 60
Oct 11 2011	Oct 14 2011	SELL	5,000 000	ARCELORMITTAL 7 0 01 MAR 2041 @: 87 404000 Currency: USD Commission: 0.00 Settlement Amount: 4,410 51 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 03938LAS3 Transaction ID: 5501211	1.000000	4,370 20 40 31	4,370 20 40 31	(588 60)
Oct 11 2011	Oct 14 2011	SELL	5,000 000	ARCELORMITTAL 7 0 01 MAR 2041 @: 87 465000 Currency: USD Commission: 0.00 Settlement Amount: 4,413 56 Taxes/Fees: 0 00 Broker: HSBC SECURITIES (USA) INC (NEW YORK) Security ID: 03938LAS3 Transaction ID: 5501731	1.000000	4,373 25 40 31	4,373 25 40 31	(585 55)
Dec 8 2011	Dec 13 2011	SELL	3,000 000	ARCELORMITTAL 7 0 01 MAR 2041 @ 88 522000 Currency: USD Commission: 0 00 Settlement Amount: 2,713 04 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 03938LAS3 Transaction ID: 6625818	1 000000	2,655 66 57.38	2,655 66 57 38	(319 62)

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DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 8 2011	Dec 13 2011	SELL	2,000,000	ARCELORMITTAL 7.0 01 MAR 2041 @. Currency. Commission. Settlement Amount Taxes/Fees Broker. Security ID. Transaction ID.	1.000000	1,771 28 38 25	1,771.28 38.25	(212 24)
Jan 3 2012	Jan 6 2012	SELL	5,000 000	AT&T INC 5.55 15 AUG 2041 @. Currency. Commission Settlement Amount. Taxes/Fees Broker. Security ID. Transaction ID.	1 000000	5,861 30 106 38	5,861.30 106.38	894.50
Jan 3 2012	Jan 6 2012	SELL	5,000 000	AT&T INC 6 4 15 MAY 2038 @. Currency. Commission. Settlement Amount. Taxes/Fees. Broker. Security ID. Transaction ID.	1.000000	6,152 60 45 33	6,152.60 45 33	1,014 25
Jan 3 2012	Jan 6 2012	SELL	5,000,000	AT&T INC 6 8 15 MAY 2036 @. Currency. Commission. Settlement Amount Taxes/Fees. Broker. Security ID. Transaction ID.	1 000000	6,357 25 48 17	6,357 25 48 17	873 15

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 19 2012	Jun 22 2012	SELL	20,000 000	BANK OF AMERICA CORP 3.875 22 MAR 2017 @: Currency: USD Commission: 0 00 Settlement Amount: 20,431 95 Taxes/Fees: 0.00 Broker: NOMURA SECURITIES INTL INC NEW YORK Security ID: 06051GEQ8 Transaction ID: 11660131	1 000000	20,238.20 193.75	20,238 20 193.75	326 34
Aug 8 2011	Aug 11 2011	SELL	5,000.000	BANK OF AMERICA CORP 4.5 01 APR 2015 @: Currency: USD Commission: 0.00 Settlement Amount: 5,154.10 Taxes/Fees: 0.00 Broker: RBS SECURITIES INC Security ID: 06051GEB1 Transaction ID: 84431620	1.000000	5,072.85 81 25	5,072.85 81 25	77.90
May 9 2012	May 14 2012	SELL	10,000 000	BANK OF AMERICA CORP 5 0 13 MAY 2021 SER:MTN @: Currency: USD Commission: 0.00 Settlement Amount: 10,090 79 Taxes/Fees: 0.00 Broker: MERRILL LYNCH, PIERCE, FENNER & SMITH IN Security ID: 06051GEH8 Transaction ID: 10650649	1 000000	10,089 40 1.39	10,089.40 1.39	798.30

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 20 2012	Apr 25 2012	SELL	15,000 000	BANK OF AMERICA CORP 5 625 14 OCT 2016 @: Currency: USD Commission: 0.00 Settlement Amount: 15,889.03 Taxes/Fees 0 00 Broker: MERRILLLYNCH, PIERCE, FENNER & SMITH IN Security ID 060505CS1 Transaction ID 10150710	1.000000	15,863.25 25.78	15,863.25 25.78	873 15
Aug 15 2011	Aug 18 2011	SELL	15,000 000	BANK OF AMERICA CORP 5 625 14 OCT 2016 @: Currency: USD Commission: 0.00 Settlement Amount 15,560 33 Taxes/Fees. 0 00 Broker: MERRILLLYNCH, PIERCE, FENNER & SMITH IN Security ID: 060505CS1 Transaction ID 84477350	1.000000	15,269 70 290 63	15,269.70 290 63	279 60
Mar 5 2012	Mar 8 2012	SELL	10,000 000	BANK OF AMERICA CORP 5 65 01 MAY 2018 SER MTNL @: Currency: USD Commission: 0.00 Settlement Amount 10,609.22 Taxes/Fees. 0 00 Broker: MERRILLLYNCH, PIERCE, FENNER & SMITH IN Security ID 06051GDX4 Transaction ID 8886363	1.000000	10,409 90 199.32	10,409.90 199 32	253.70

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 9 2012	May 14 2012	SELL	5,000,000	BANK OF AMERICA CORP 5 875 07 FEB 2042 @. Currency: 101.046000 Commission: USD Settlement Amount: 0 00 Taxes/Fees: 5,131.45 Broker: MERRILL LYNCH, PIERCE, FENNER & SMITH IN Security ID: 06051GEN5 Transaction ID: 10670256	1.000000	5,052.30 79 15	5,052.30 79 15	105 85
Mar 15 2012	Mar 20 2012	SELL	30,000,000	BARRICK GOLD CORP 2 9 30 MAY 2016 @ Currency: 104.659000 Commission: USD Settlement Amount: 31,663.53 Taxes/Fees: 0 00 Broker: RBC CAPITAL MARKETS LLC Security ID: 067901AF5 Transaction ID: 9168707	1.000000	31,397.70 265 83	31,397.70 265 83	542 70
Jun 25 2012	Jun 28 2012	SELL	10,000,000	BARRICK NA FINANCE LLC 4 4 30 MAY 2021 @ Currency: 107.974000 Commission: USD Settlement Amount: 10,831.62 Taxes/Fees: 0 00 Broker: MORGAN STANLEY AND CO LLC Security ID: 06849RAF9 Transaction ID: 11773553	1.000000	10,797.40 34 22	10,797.40 34 22	50 16
Jan 4 2012	Jan 9 2012	SELL	15,000,000	BARRICK NA FINANCE LLC 4 4 30 MAY 2021 @. Currency: 107.862000 Commission: USD Settlement Amount: 16,250.80 Taxes/Fees: 0 00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 06849RAF9 Transaction ID: 7173564	1.000000	16,179.30 71 50	16,179.30 71 50	604 35

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 1 2012	Feb 6 2012	SELL	10,000,000	BAXTER INTERNATIONAL INC 1.95 15 JAN 2017 @. 102 270000 Currency: USD Commission: 0.00 Settlement Amount: 10,251.15 Taxes/Fees: 0.00 Broker: HSBC SECURITIES (USA) INC (NEW YORK) Security ID: 0718138D0 Transaction ID: 7900200	1.000000	10,227.00 24.15	10,227.00 24.15	232.90
May 9 2012	May 14 2012	SELL	5,000,000	BNP PARIBAS 3.25 11 MAR 2015 @. 100 578000 Currency: USD Commission: 0.00 Settlement Amount: 5,057.34 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 05567LG68 Transaction ID: 10651700	1.000000	5,028.90 28.44	5,028.90 28.44	(190.15)
Apr 4 2012	Apr 10 2012	SELL	45,000,000	BNP PARIBAS 3.25 11 MAR 2015 @. 100.784000 Currency: USD Commission: 0.00 Settlement Amount: 45,470.61 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 05567LG68 Transaction ID: 9712081	1.000000	45,352.80 117.81	45,352.80 117.81	(1,618.65)
Jun 21 2012	Jun 26 2012	SELL	25,000,000	CANADIAN NATL RESOURCES 3 45 15 NOV 2021 @. 104 447000 Currency: USD Commission: 0.00 Settlement Amount: 26,209.98 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 136385AR2 Transaction ID: 11710953	1.000000	26,111.75 98.23	26,111.75 98.23	1,210.25

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 30 2012	Feb 2 2012	SELL	8,000 000	CAPITAL ONE FINANCIAL CO 4 75 15 JUL 2021 @. Currency: USD Commission: 0 00 Settlement Amount 8,431.46 Taxes/Fees 0 00 Broker. CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 14040HAY1 Transaction ID: 7789466	1.000000	8,413.52 17 94	8,413.52 17 94	574.40
Jan 30 2012	Feb 2 2012	SELL	7,000 000	CAPITAL ONE FINANCIAL CO 4.75 15 JUL 2021 @. Currency: USD Commission: 0.00 Settlement Amount 7,350 16 Taxes/Fees: 0 00 Broker. MERRILLYNCH, PIERCE, FENNER & SMITH IN Security ID: 14040HAY1 Transaction ID 7789467	1.000000	7,334.46 15 70	7,334.46 15 70	475.23
Aug 2 2011	Aug 5 2011	SELL	9,000 000	CAPITAL ONE FINANCIAL CO 4.75 15 JUL 2021 @. Currency: USD Commission: 0 00 Settlement Amount. 9,238 87 Taxes/Fees: 0.00 Broker BARCLAYS CAPITAL INC Security ID. 14040HAY1 Transaction ID. 84398086	1.000000	9,219.87 19.00	9,219.87 19 00	261 54
Aug 2 2011	Aug 5 2011	SELL	21,000,000	CAPITAL ONE FINANCIAL CO 4.75 15 JUL 2021 @. Currency: USD Commission: 0 00 Settlement Amount 21,472 94 Taxes/Fees: 0 00 Broker U B S SECURITIES LLC Security ID: 14040HAY1 Transaction ID. 84398314	1.000000	21,428.61 44.33	21,428.61 44 33	525 84

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 21 2012	Jun 26 2012	SELL	10,000,000	CIGNA CORP 5.375 15 FEB 2042 @: 108.254000 Currency: USD Commission: 0.00 Settlement Amount: 11,020.99 Taxes/Fees: 0.00 Broker: MERRILL LYNCH, PIERCE, FENNER & SMITH IN Security ID: 125509BT5 Transaction ID: 11710677	1.000000	10,825.40 195.59	10,825.40 195.59	1,403.00
Oct 5 2011	Oct 11 2011	SELL	25,000,000	CITIGROUP INC 4.75 19 MAY 2015 @: 101.321000 Currency: USD Commission: 0.00 Settlement Amount: 25,798.65 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 172967FD8 Transaction ID: 5358801	1.000000	25,330.25 468.40	25,330.25 468.40	(1,081.00)
Sep 1 2011	Sep 7 2011	SELL	10,000,000	CITIGROUP INC 5.375 09 AUG 2020 @: 107.020000 Currency: USD Commission: 0.00 Settlement Amount: 10,743.81 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 172967FF3 Transaction ID: 4922060	1.000000	10,702.00 41.81	10,702.00 41.81	357.82
Jan 3 2012	Jan 6 2012	SELL	10,000,000	CITIGROUP INC 5.375 09 AUG 2020 @: 103.025000 Currency: USD Commission: 0.00 Settlement Amount: 10,521.98 Taxes/Fees: 0.00 Broker: MITSUBISHI UFJ SECURITIES (USA) INC Security ID: 172967FF3 Transaction ID: 7136486	1.000000	10,302.50 219.48	10,302.50 219.48	(41.67)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 9 2012	May 14 2012	SELL	10,000 000	CITIGROUP INC 5 875 29 MAY 2037 @: 108 240000 Currency: USD Commission: 0.00 Settlement Amount: 11,093 27 Taxes/Fees: 0 00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 172967EC1 Transaction ID: 10649669	1.000000	10,824 00 269.27	10,824 00 269 27	1,165 06
Aug 24 2011	Aug 29 2011	SELL	35,000 000	COMCAST CORP 5 15 01 MAR 2020 @: 113 045000 Currency: USD Commission: 0.00 Settlement Amount: 40,456.99 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 20030NBA8 Transaction ID: 84525476	1 000000	39,565 75 891 24	39,565 75 891 24	3,014 20
Mar 29 2012	Apr 3 2012	SELL	10,000,000	COMCAST CORP 6.4 01 MAR 2040 @: 123 867000 Currency: USD Commission: 0.00 Settlement Amount: 12,443 59 Taxes/Fees: 0.00 Broker: WELLS FARGO ADVISORS LLC (ST LOUIS, MO) Security ID: 20030NBB6 Transaction ID: 9502757	1.000000	12,386 70 56 89	12,386 70 56 89	1,398.60
Apr 9 2012	Apr 12 2012	SELL	20,000 000	CONOCOPHILLIPS 4.75 01 FEB 2014 @: 107 094000 Currency: USD Commission: 0.00 Settlement Amount: 21,606 16 Taxes/Fees: 0 00 Broker: FTN FINANCIAL SECS CORP Security ID: 20825CAS3 Transaction ID: 9849089	1 000000	21,418.80 187 36	21,418.80 187 36	1,475 00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 3 2012	Jan 6 2012	SELL	5,000,000	CONS EDISON CO OF NY 5 7 15 JUN 2040 @. 124.163000 Currency: USD Commission 0 00 Settlement Amount 6,224 78 Taxes/Fees: 0 00 Broker: MILLENNIUM ADVISORS LLC Security ID: 209111FA6 Transaction ID: 7136496	1 000000	6,208 15 16 63	6,208 15 16 63	1,232.45
Jan 23 2012	Jan 26 2012	SELL	10,000 000	CONS EDISON CO OF NY 5 7 15 JUN 2040 @. 124 175000 Currency: USD Commission: 0.00 Settlement Amount. 12,482.42 Taxes/Fees: 0.00 Broker: MIZUHO SECURITIES USA INC Security ID: 209111FA6 Transaction ID: 7602780	1 000000	12,417.50 64 92	12,417 50 64 92	2,466 10
Sep 13 2011	Sep 16 2011	SELL	5,000,000	DARDEN RESTAURANTS INC 6 8 15 OCT 2037 @. 117 873000 Currency: USD Commission: 0 00 Settlement Amount 6,036.26 Taxes/Fees 0.00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 237194AH8 Transaction ID: 4995001	1 000000	5,893 65 142.61	5,893 65 142.61	456 10
Aug 12 2011	Aug 17 2011	SELL	5,000,000	DARDEN RESTAURANTS INC 6 8 15 OCT 2037 @. 117 057000 Currency: USD Commission: 0 00 Settlement Amount: 5,968.07 Taxes/Fees. 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 237194AH8 Transaction ID: 84461803	1.000000	5,852.85 115.22	5,852.85 115 22	415 30

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 22 2011	Dec 28 2011	SELL	100,000 000	DCENT 2009-A2 A FRN 17 FEB 2015 @ 100.789063 Currency: USD Commission 0 00 Settlement Amount: 100,846 05 Taxes/Fees 0 00 Broker: MORGAN STANLEY AND CO LLC Security ID: 254683AK1 Transaction ID: 6908954	1 000000	100,789 06 56.99	100,789 06 56.99	(656.25)
Jan 23 2012	Jan 26 2012	SELL	30,000 000	DEERE & COMPANY 4 375 16 OCT 2019 @ 112 746000 Currency: USD Commission: 0 00 Settlement Amount: 34,188 38 Taxes/Fees 0 00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 244199BC8 Transaction ID: 7602764	1 000000	33,823 80 364.58	33,823 80 364 58	3,987 00
Jun 1 2012	Jun 6 2012	SELL	10,000 000	DIAGEO INVESTMENT CORP 4.25 11 MAY 2042 @ 106.093000 Currency: USD Commission: 0 00 Settlement Amount: 10,638.81 Taxes/Fees 0 00 Broker: MORGAN STANLEY AND CO LLC Security ID: 25245BAA5 Transaction ID: 11222204	1 000000	10,609 30 29 51	10,609 30 29 51	669 80
Nov 23 2011	Nov 29 2011	SELL	10,000,000	DIRECTV HOLDINGS/FING 5.0 01 MAR 2021 @ 104 144000 Currency: USD Commission: 0 00 Settlement Amount: 10,536.62 Taxes/Fees 0 00 Broker: NOMURA SECURITIES INTL INC NEW YORK Security ID: 25459HBA2 Transaction ID: 6289403	1,000000	10,414.40 122.22	10,414.40 122.22	458 50

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 13 2011	Dec 16 2011	SELL	5,000 000	DIRECTV HOLDINGS/FING 6 375 01 MAR 2041 @ 113.305000 Currency: USD Commission: 0.00 Settlement Amount 5,758 22 Taxes/Fees 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID 25459HAZ8 Transaction ID 6720615	1.000000	5,665 25 92 97	5,665 25 92 97	13 55
Jun 22 2012	Jun 27 2012	SELL	5,000 000	DUKE REALTY LP 6.75 15 MAR 2020 @ 117 624000 Currency: USD Commission: 0.00 Settlement Amount 5,976 83 Taxes/Fees 0.00 Broker: WELLS FARGO ADVISORS LLC (ST LOUIS, MO) Security ID 26441YAU1 Transaction ID 11743108	1 000000	5,881.20 95 63	5,881 20 95 63	118 45
Dec 6 2011	Dec 9 2011	SELL	10,000 000	ECOLAB INC 4.35 08 DEC 2021 @ 103.169000 Currency: USD Commission: 0 00 Settlement Amount 10,318 11 Taxes/Fees: 0 00 Broker: MITSUBISHI UFJ SECURITIES (USA) INC Security ID: 278865AL4 Transaction ID 6532229	1 000000	10,316 90 1 21	10,316 90 1 21	323.30
Jun 25 2012	Jun 28 2012	SELL	6,000 000	ENCANA CORP 6.625 15 AUG 2037 @ 112 440000 Currency: USD Commission: 0 00 Settlement Amount: 6,893.25 Taxes/Fees: 0.00 Broker: RBC CAPITAL MARKETS LLC Security ID: 292505AE4 Transaction ID: 11773587	1.000000	6,746 40 146 85	6,746 40 146 85	216.91

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 25 2012	Jun 28 2012	SELL	4,000 000	ENCANA CORP 6.625 15 AUG 2037 @ Currency: Commission: Settlement Amount: Taxes/Fees Broker: Security ID: Transaction ID	1 000000	4,524.40 97 90	4,524.40 97 90	171.40
Feb 29 2012	Mar 5 2012	SELL	5,000 000	ENCANA CORP 6.625 15 AUG 2037 @: Currency: Commission: Settlement Amount Taxes/Fees: Broker: Security ID Transaction ID	1 000000	5,847.10 18.40	5,847.10 18.40	405.85
Nov 23 2011	Nov 29 2011	SELL	6,000 000	ENERGY TRANSFER PARTNERS 6.05 01 JUN 2041 @: Currency: Commission: Settlement Amount: Taxes/Fees Broker: Security ID Transaction ID	1 000000	5,936.46 198.64	5,936.46 198.64	(48.36)
Nov 23 2011	Nov 29 2011	SELL	4,000 000	ENERGY TRANSFER PARTNERS 6.05 01 JUN 2041 @: Currency: Commission: Settlement Amount Taxes/Fees: Broker: Security ID Transaction ID	1.000000	3,902.80 132.43	3,902.80 132.43	(87.08)

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Apr 30 2012	May 3 2012	SELL	2,000.000	ENERGY TRANSFER PARTNERS 6.5 01 FEB 2042 @. 102.505000 Currency: USD Commission: 0.00 Settlement Amount: 2,088.38 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 29273RAR0 Transaction ID: 10381348	1.000000	2,050.10 38.28	2,050.10 38.28	57.26
Apr 30 2012	May 3 2012	SELL	3,000.000	ENERGY TRANSFER PARTNERS 6.5 01 FEB 2042 @. 104.553000 Currency: USD Commission: 0.00 Settlement Amount: 3,194.01 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 29273RAR0 Transaction ID: 10381595	1.000000	3,136.59 57.42	3,136.59 57.42	147.33
Nov 16 2011	Nov 21 2011	SELL	10,000.000	ENTERPRISE PRODUCTS OPER 7.55 15 APR 2038 @. 126.973000 Currency: USD Commission: 0.00 Settlement Amount: 12,772.80 Taxes/Fees: 0.00 Broker: WELLS FARGO ADVISORS LLC (ST LOUIS, MO) Security ID: 29379VAM5 Transaction ID: 6192394	1.000000	12,697.30 75.50	12,697.30 75.50	1,319.70
Nov 16 2011	Nov 21 2011	SELL	7,000.000	EQT CORP 4.875 15 NOV 2021 @. 98.714000 Currency: USD Commission: 0.00 Settlement Amount: 6,923.25 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 26884LAB5 Transaction ID: 6199892	1.000000	6,909.98 13.27	6,909.98 13.27	(25.97)

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Nov 16 2011	Nov 21 2011	SELL	6,000,000	EQT CORP 4.875 15 NOV 2021 @: 98 931000 Currency: USD Commission: 0.00 Settlement Amount 5,947.24 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC Security ID: 26884LAB5 Transaction ID: 6199709	1.000000	5,935.86 11.38	5,935.86 11.38	(9.24)
Nov 16 2011	Nov 21 2011	SELL	2,000,000	EQT CORP 4.875 15 NOV 2021 @: 98 622000 Currency: USD Commission: 0.00 Settlement Amount 1,976.23 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 26884LAB5 Transaction ID: 6199710	1.000000	1,972.44 3.79	1,972.44 3.79	(9.26)
Apr 3 2012	Apr 10 2012	SELL	75,000,000	EUROPEAN INVESTMENT BANK 1.5 15 MAY 2014 @: 101.642000 Currency: USD Commission: 0.00 Settlement Amount 76,684.63 Taxes/Fees: 0.00 Broker: TORONTO DOMINION BANK-NEW YORK Security ID: 298785FP6 Transaction ID: 9679012	1.000000	76,231.50 453.13	76,231.50 453.13	1,001.85
Apr 4 2012	Apr 17 2012	SELL	50,000,000	FANNIE MAE POOL 3.01 APR 2027 TBA @: 103.425781 Currency: USD Commission: 0.00 Settlement Amount 51,712.89 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F030447 Transaction ID: 9706084	1.000000	51,712.89 0.00	51,712.89 0.00	(123.05)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 8 2011	Dec 15 2011	SELL	20,000.000	FANNIE MAE POOL 3 01 DEC 2026 TBA @: Currency, USD Commission, 0 00 Settlement Amount, 20,578.13 Taxes/Fees, 0 00 Broker, CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID, 01F0304C9 Transaction ID, 6627350	1 000000	20,578 13 0 00	20,578 13 0 00	91 41
Feb 8 2012	Feb 16 2012	SELL	40,000.000	FANNIE MAE POOL 3 01 FEB 2027 TBA @: Currency, USD Commission, 0 00 Settlement Amount, 41,639 06 Taxes/Fees, 0 00 Broker, CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID, 01F030421 Transaction ID, 8088026	1.000000	41,639 06 0 00	41,639 06 0 00	114 06
Jan 11 2012	Jan 18 2012	SELL	20,000 000	FANNIE MAE POOL 3 01 JAN 2027 TBA @: Currency, USD Commission, 0 00 Settlement Amount, 20,732 03 Taxes/Fees, 0 00 Broker, CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID, 01F030413 Transaction ID, 7378475	1 000000	20,732.03 0 00	20,732 03 0.00	207 03
Jun 28 2012	Jul 12 2012	SELL	200,000.000	FANNIE MAE POOL 3 01 JUL 2042 TBA @: Currency, USD Commission, 0.00 Settlement Amount, 205,671.88 Taxes/Fees, 0.00 Broker, MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID, 01F030678 Transaction ID, 11895416	1 000000	205,671.88 0 00	205,671 88 0 00	585 94

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 30 2012	Jun 18 2012	SELL	20,000,000	FANNIE MAE POOL 3 01 JUN 2027 TBA @: 104 523438 Currency: USD Commission: 0.00 Settlement Amount: 20,904.69 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01F030462 Transaction ID: 11096433	1.000000	20,904.69 0.00	20,904.69 0.00	67.81
May 31 2012	Jun 18 2012	SELL	80,000,000	FANNIE MAE POOL 3 01 JUN 2027 TBA @: 104 628906 Currency: USD Commission: 0.00 Settlement Amount: 83,703.13 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F030462 Transaction ID: 11189532	1.000000	83,703.13 0.00	83,703.13 0.00	355.63
Mar 7 2012	Mar 15 2012	SELL	50,000,000	FANNIE MAE POOL 3 01 MAR 2027 TBA @: 103 945313 Currency: USD Commission: 0.00 Settlement Amount: 51,972.66 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F030439 Transaction ID: 8785410	1.000000	51,972.66 0.00	51,972.66 0.00	57.03
May 2 2012	May 17 2012	SELL	20,000,000	FANNIE MAE POOL 3 01 MAY 2027 TBA @: 104 371094 Currency: USD Commission: 0.00 Settlement Amount: 20,874.22 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01F030454 Transaction ID: 10447303	1.000000	20,874.22 0.00	20,874.22 0.00	120.16

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 2 2012	May 17 2012	SELL	40,000 000	FANNIE MAE POOL 3 01 MAY 2027 TBA @: 104 371094 Currency USD Commission 0 00 Settlement Amount 41,748.44 Taxes/Fees 0 00 Broker CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID 01F030454 Transaction ID 10447304	1.000000	41,748.44 0 00	41,748.44 0 00	240 31
May 9 2012	May 17 2012	SELL	20,000 000	FANNIE MAE POOL 3 01 MAY 2027 TBA @: 104 531250 Currency USD Commission 0 00 Settlement Amount 20,906 25 Taxes/Fees 0 00 Broker CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID 01F030454 Transaction ID 10647064	1 000000	20,906 25 0 00	20,906 25 0 00	152.18
May 10 2012	May 17 2012	SELL	20,000 000	FANNIE MAE POOL 3 01 MAY 2027 TBA @: 104.480469 Currency USD Commission 0 00 Settlement Amount 20,896 09 Taxes/Fees 0 00 Broker CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID 01F030454 Transaction ID 10671931	1 000000	20,896 09 0 00	20,896 09 0 00	142 03
Apr 4 2012	Apr 17 2012	SELL	20,000,000	FANNIE MAE POOL 3.5 01 APR 2027 TBA @: 104.789063 Currency USD Commission 0 00 Settlement Amount 20,957.81 Taxes/Fees 0 00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID 01F032443 Transaction ID 9707498	1.000000	20,957 81 0 00	20,957.81 0 00	(6.77)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 4 2012	Apr 17 2012	SELL	10,000,000	FANNIE MAE POOL 3.5 01 APR 2027 TBA @: 104 800781 Currency: USD Commission: 0.00 Settlement Amount: 10,480.08 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F032443 Transaction ID: 9707499	1.000000	10,480.08 0.00	10,480.08 0.00	(2.21)
Apr 4 2012	Apr 12 2012	SELL	80,000,000	FANNIE MAE POOL 3.5 01 APR 2042 TBA @: 102 558594 Currency: USD Commission: 0.00 Settlement Amount: 82,046.88 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F032641 Transaction ID: 9712178	1.000000	82,046.88 0.00	82,046.88 0.00	(409.37)
Nov 30 2011	Dec 15 2011	SELL	10,000,000	FANNIE MAE POOL 3.5 01 DEC 2026 TBA @: 103 953125 Currency: USD Commission: 0.00 Settlement Amount: 10,395.31 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01F0324C5 Transaction ID: 6455717	1.000000	10,395.31 0.00	10,395.31 0.00	20.47
Nov 30 2011	Dec 15 2011	SELL	10,000,000	FANNIE MAE POOL 3.5 01 DEC 2026 TBA @: 103.929690 Currency: USD Commission: 0.00 Settlement Amount: 10,392.97 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F0324C5 Transaction ID: 6455718	1.000000	10,392.97 0.00	10,392.97 0.00	18.12

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 8 2011	Dec 15 2011	SELL	10,000,000	FANNIE MAE POOL 3.5 01 DEC 2026 TBA @. 104.371094 Currency: USD Commission 0.00 Settlement Amount 10,437 11 Taxes/Fees. 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F0324C5 Transaction ID: 6628003	1 000000	10,437 11 0.00	10,437 11 0.00	62.27
Dec 8 2011	Dec 15 2011	SELL	20,000,000	FANNIE MAE POOL 3.5 01 DEC 2026 TBA @. 104.367188 Currency: USD Commission 0 00 Settlement Amount 20,873 44 Taxes/Fees. 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F0324C5 Transaction ID: 6628004	1 000000	20,873 44 0 00	20,873 44 0 00	123 75
Dec 5 2011	Dec 12 2011	SELL	40,000,000	FANNIE MAE POOL 3.5 01 DEC 2041 TBA @. 102.015625 Currency: USD Commission. 0 00 Settlement Amount. 40,806.25 Taxes/Fees 0 00 Broker CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID. 01F0326C3 Transaction ID. 6515004	1.000000	40,806.25 0.00	40,806 25 0 00	39 06
Feb 8 2012	Feb 16 2012	SELL	20,000,000	FANNIE MAE POOL 3.5 01 FEB 2027 TBA @. 105.093750 Currency: USD Commission. 0 00 Settlement Amount: 21,018.75 Taxes/Fees. 0 00 Broker. DEUTSCHE BANK SEC (GOVT/CORP) Security ID. 01F032427 Transaction ID. 8088208	1 000000	21,018.75 0 00	21,018 75 0 00	68 75

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 9 2012	Feb 16 2012	SELL	10,000 000	FANNIE MAE POOL 3.5 01 FEB 2027 TBA @. 105.109375 USD Currency: Commission 0.00 Settlement Amount 10,510.94 Taxes/Fees 0.00 Broker GOLDMAN SACHS AND CO NEW YORK Security ID 01F032427 Transaction ID 8121432	1.000000	10,510 94 0.00	10,510 94 0.00	35.94
Feb 6 2012	Feb 13 2012	SELL	60,000 000	FANNIE MAE POOL 3.5 01 FEB 2042 TBA @. 103.742188 USD Currency: Commission 0.00 Settlement Amount 62,245.31 Taxes/Fees 0.00 Broker CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID 01F032625 Transaction ID 7986639	1.000000	62,245 31 0.00	62,245 31 0.00	476 56
Jan 10 2012	Jan 18 2012	SELL	20,000 000	FANNIE MAE POOL 3.5 01 JAN 2027 TBA @. 104.945313 USD Currency: Commission 0.00 Settlement Amount 20,989.06 Taxes/Fees 0.00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID 01F032419 Transaction ID 7353243	1.000000	20,989 06 0.00	20,989 06 0.00	148 96
Jan 10 2012	Jan 18 2012	SELL	10,000 000	FANNIE MAE POOL 3.5 01 JAN 2027 TBA @. 104.968750 USD Currency: Commission 0.00 Settlement Amount 10,496.88 Taxes/Fees 0.00 Broker GOLDMAN SACHS AND CO NEW YORK Security ID 01F032419 Transaction ID 7353244	1.000000	10,496 88 0.00	10,496 88 0.00	76 83

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 6 2012	Jan 12 2012	SELL	40,000,000	FANNIE MAE POOL 3.5 01 JAN 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 41,107.81 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F032617 Transaction ID: 7246961	1.000000	41,107.81 0.00	41,107.81 0.00	395.31
May 31 2012	Jun 13 2012	SELL	30,000,000	FANNIE MAE POOL 3.5 01 JUN 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 31,497.66 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F032666 Transaction ID: 11193877	1.000000	31,497.66 0.00	31,497.66 0.00	282.35
Jun 4 2012	Jun 13 2012	SELL	40,000,000	FANNIE MAE POOL 3.5 01 JUN 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 42,100.00 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F032666 Transaction ID: 11260118	1.000000	42,100.00 0.00	42,100.00 0.00	479.58
Jun 7 2012	Jun 13 2012	SELL	80,000,000	FANNIE MAE POOL 3.5 01 JUN 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 83,756.25 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F032666 Transaction ID: 1132502	1.000000	83,756.25 0.00	83,756.25 0.00	515.41

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 5 2012	Mar 15 2012	SELL	20,000,000	FANNIE MAE POOL 3.5 01 MAR 2027 TBA @ 104.984375 Currency. Commission. Settlement Amount Taxes/Fees Broker: Security ID Transaction ID	1 000000	20,996.88 0.00	20,996.88 0.00	10 94
Mar 5 2012	Mar 15 2012	SELL	10,000 000	FANNIE MAE POOL 3.5 01 MAR 2027 TBA @ 104.992188 Currency. Commission. Settlement Amount Taxes/Fees Broker: Security ID Transaction ID	1.000000	10,499 22 0.00	10,499.22 0.00	6 25
Mar 5 2012	Mar 12 2012	SELL	60,000 000	FANNIE MAE POOL 3.5 01 MAR 2042 TBA @ 103.496094 Currency. Commission. Settlement Amount Taxes/Fees Broker: Security ID Transaction ID	1.000000	62,097.66 0.00	62,097.66 0.00	16 41
May 1 2012	May 17 2012	SELL	10,000,000	FANNIE MAE POOL 3.5 01 MAY 2027 TBA @ 105.539063 Currency. Commission. Settlement Amount Taxes/Fees Broker: Security ID Transaction ID	1 000000	10,553 91 0.00	10,553 91 0.00	90 63

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 1 2012	May 17 2012	SELL	20,000,000	FANNIE MAE POOL 3.5 01 MAY 2027 TBA @ 105 515625 Currency: USD Commission: 0.00 Settlement Amount: 21,103.13 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F032450 Transaction ID: 10411900	1.000000	21,103.13 0.00	21,103.13 0.00	176.57
May 4 2012	May 14 2012	SELL	20,000,000	FANNIE MAE POOL 3.5 01 MAY 2042 TBA @ 104.023438 Currency: USD Commission: 0.00 Settlement Amount: 20,804.69 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F032658 Transaction ID: 10508180	1.000000	20,804.69 0.00	20,804.69 0.00	288.60
May 7 2012	May 14 2012	SELL	80,000,000	FANNIE MAE POOL 3.5 01 MAY 2042 TBA @ 104 093750 Currency: USD Commission: 0.00 Settlement Amount: 83,275.00 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F032658 Transaction ID: 10601649	1.000000	83,275.00 0.00	83,275.00 0.00	1,210.62
Oct 11 2011	Nov 17 2011	SELL	50,000,000	FANNIE MAE POOL 3.5 01 NOV 2026 TBA @ 103.332031 Currency: USD Commission: 0.00 Settlement Amount: 51,666.02 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F032487 Transaction ID: 5503059	1.000000	51,666.02 0.00	51,666.02 0.00	(304.54)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 11 2011	Nov 17 2011	SELL	20,000 000	FANNIE MAE POOL 3 5 01 NOV 2026 TBA @: 103.328125 Currency: USD Commission: 0.00 Settlement Amount: 20,665 63 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 01F0324B7 Transaction ID: 5503722	1.000000	20,665.63 0.00	20,665 63 0.00	(122 59)
Oct 11 2011	Nov 17 2011	SELL	20,000 000	FANNIE MAE POOL 3 5 01 NOV 2026 TBA @: 103.312500 Currency: USD Commission: 0.00 Settlement Amount: 20,662 50 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F0324B7 Transaction ID: 5503723	1.000000	20,662 50 0.00	20,662 50 0.00	(125 72)
Nov 4 2011	Nov 17 2011	SELL	10,000 000	FANNIE MAE POOL 3 5 01 NOV 2026 TBA @: 104.031250 Currency: USD Commission: 0.00 Settlement Amount: 10,403 13 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01F0324B7 Transaction ID: 5958017	1.000000	10,403 13 0.00	10,403 13 0.00	9 71
Nov 10 2011	Nov 17 2011	SELL	20,000 000	FANNIE MAE POOL 3 5 01 NOV 2026 TBA @: 103.902344 Currency: USD Commission: 0.00 Settlement Amount: 20,780.47 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F0324B7 Transaction ID: 6096822	1.000000	20,780 47 0.00	20,780 47 0.00	(6.36)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 10 2011	Nov 17 2011	SELL	20,000 000	FANNIE MAE POOL 3 5 01 NOV 2026 TBA @: 103 835938 Currency: USD Commission: 0.00 Settlement Amount: 20,767 19 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F032487 Transaction ID: 6097986	1.000000	20,767.19 0.00	20,767.19 0.00	(19 64)
Nov 8 2011	Nov 14 2011	SELL	30,000 000	FANNIE MAE POOL 3 5 01 NOV 2041 TBA @: 102 136719 Currency: USD Commission: 0.00 Settlement Amount: 30,641 02 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F032685 Transaction ID: 6054181	1.000000	30,641.02 0.00	30,641.02 0.00	(43.36)
Oct 5 2011	Oct 13 2011	SELL	30,000 000	FANNIE MAE POOL 3 5 01 OCT 2041 TBA @: 102.578125 Currency: USD Commission: 0.00 Settlement Amount: 30,773 44 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F0326A7 Transaction ID: 5360047	1.000000	30,773.44 0.00	30,773.44 0.00	56.25
Sep 9 2011	Sep 19 2011	SELL	40,000 000	FANNIE MAE POOL 3 5 01 SEP 2026 TBA @: 104 679688 Currency: USD Commission: 0.00 Settlement Amount: 41,871.88 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F032492 Transaction ID: 4964194	1.000000	41,871.88 0.00	41,871.88 0.00	105 80

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 9 2011	Sep 19 2011	SELL	20,000,000	FANNIE MAE POOL 3.5 01 SEP 2026 TBA @: 104.664063 Currency: USD Commission: 0.00 Settlement Amount: 20,932.81 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 01F032492 Transaction ID: 4964195	1.000000	20,932.81 0.00	20,932.81 0.00	49.77
Sep 12 2011	Sep 19 2011	SELL	50,000,000	FANNIE MAE POOL 3.5 01 SEP 2026 TBA @: 104.804688 Currency: USD Commission: 0.00 Settlement Amount: 52,402.34 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F032492 Transaction ID: 4964790	1.000000	52,402.34 0.00	52,402.34 0.00	194.73
Sep 12 2011	Sep 19 2011	SELL	110,000,000	FANNIE MAE POOL 3.5 01 SEP 2026 TBA @: 104.804688 Currency: USD Commission: 0.00 Settlement Amount: 115,285.16 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01F032492 Transaction ID: 4964791	1.000000	115,285.16 0.00	115,285.16 0.00	428.43
Sep 12 2011	Sep 19 2011	SELL	20,000,000	FANNIE MAE POOL 3.5 01 SEP 2026 TBA @: 104.804688 Currency: USD Commission: 0.00 Settlement Amount: 20,960.94 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F032492 Transaction ID: 4964792	1.000000	20,960.94 0.00	20,960.94 0.00	77.90

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 30 2012	Apr 17 2012	SELL	10,000,000	FANNIE MAE POOL 4 01 APR 2027 TBA @. 105 921875 USD Currency Commission: 0 00 Settlement Amount: 10,592 19 Taxes/Fees: 0 00 Broker. CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID. 01F040446 Transaction ID. 9604648	1.000000	10,592.19 0 00	10,592 19 0 00	10 94
Apr 4 2012	Apr 17 2012	SELL	110,000 000	FANNIE MAE POOL 4 01 APR 2027 TBA @. 105 875000 USD Currency Commission: 0 00 Settlement Amount: 116,462 50 Taxes/Fees: 0 00 Broker. CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID. 01F040446 Transaction ID. 9707744	1.000000	116,462 50 0 00	116,462.50 0.00	68.75
Mar 16 2012	Apr 12 2012	SELL	75,000 000	FANNIE MAE POOL 4 01 APR 2042 TBA @. 104 421875 USD Currency Commission: 0 00 Settlement Amount: 78,316.41 Taxes/Fees: 0 00 Broker. CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID. 01F040644 Transaction ID. 9197247	1.000000	78,316.41 0 00	78,316 41 0 00	(435 50)
Mar 16 2012	Apr 12 2012	SELL	160,000,000	FANNIE MAE POOL 4 01 APR 2042 TBA @. 104.406250 USD Currency Commission: 0 00 Settlement Amount: 167,050 00 Taxes/Fees: 0.00 Broker. GOLDMAN SACHS AND CO NEW YORK Security ID. 01F040644 Transaction ID: 9197253	1.000000	167,050.00 0 00	167,050.00 0 00	(954.08)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 21 2012	Apr 12 2012	SELL	50,000.000	FANNIE MAE POOL 4 01 APR 2042 TBA @: 104.320313 Currency: USD Commission: 0.00 Settlement Amount: 52,160.16 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01F040644 Transaction ID: 9309163	1.000000	52,160.16 0.00	52,160.16 0.00	(341.11)
Mar 21 2012	Apr 12 2012	SELL	45,000.000	FANNIE MAE POOL 4 01 APR 2042 TBA @: 104.328125 Currency: USD Commission: 0.00 Settlement Amount: 46,947.66 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01F040644 Transaction ID: 9309166	1.000000	46,947.66 0.00	46,947.66 0.00	(303.49)
Mar 21 2012	Apr 12 2012	SELL	165,000.000	FANNIE MAE POOL 4 01 APR 2042 TBA @: 104.320313 Currency: USD Commission: 0.00 Settlement Amount: 172,128.52 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F040644 Transaction ID: 9309167	1.000000	172,128.52 0.00	172,128.52 0.00	(1,125.69)
Mar 21 2012	Apr 12 2012	SELL	80,000.000	FANNIE MAE POOL 4 01 APR 2042 TBA @: 104.312500 Currency: USD Commission: 0.00 Settlement Amount: 83,450.00 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F040644 Transaction ID: 9309168	1.000000	83,450.00 0.00	83,450.00 0.00	(552.04)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 2 2011	Aug 16 2011	SELL	30,000,000	FANNIE MAE POOL 4 01 AUG 2026 TBA @. Currency: USD Commission: 0 00 Settlement Amount: 31,500 00 Taxes/Fees: 0 00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F040487 Transaction ID: 84398397	1 000000	31,500 00 0 00	31,500.00 0.00	150.83
Aug 2 2011	Aug 16 2011	SELL	60,000,000	FANNIE MAE POOL 4 01 AUG 2026 TBA @. Currency: USD Commission: 0 00 Settlement Amount: 63,000.00 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 01F040487 Transaction ID: 84398427	1 000000	63,000.00 0 00	63,000.00 0 00	301 65
Aug 2 2011	Aug 16 2011	SELL	80,000 000	FANNIE MAE POOL 4 01 AUG 2026 TBA @. Currency: USD Commission: 0 00 Settlement Amount: 84,006.25 Taxes/Fees: 0 00 Broker: BANCAMERICA SECURITIES LLC [CHICAGO] Security ID: 01F040487 Transaction ID: 84398547	1 000000	84,006 25 0 00	84,006 25 0 00	408.46
Jul 25 2011	Aug 11 2011	SELL	180,000,000	FANNIE MAE POOL 4 01 AUG 2041 TBA @. Currency: USD Commission: 0 00 Settlement Amount: 180,646.88 Taxes/Fees: 0 00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F040685 Transaction ID: 84260272	1.000000	180,646.88 0 00	180,646 88 0 00	568.09

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 25 2011	Aug 11 2011	SELL	100,000,000	FANNIE MAE POOL 4 01 AUG 2041 TBA @: 100.359375 Currency: USD Commission: 0.00 Settlement Amount 100,359 38 Taxes/Fees: 0.00 Broker: MORGAN STANLEY DEAN WITTER & C Security ID 01F040685 Transaction ID 84260290	1.000000	100,359 38 0.00	100,359 38 0.00	315.61
Aug 2 2011	Aug 11 2011	SELL	5,000,000	FANNIE MAE POOL 4 01 AUG 2041 TBA @: 102.121094 Currency: USD Commission: 0.00 Settlement Amount 5,106 05 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID 01F040685 Transaction ID 84398142	1.000000	5,106 05 0.00	5,106.05 0.00	103 86
Aug 4 2011	Aug 11 2011	SELL	135,000 000	FANNIE MAE POOL 4 01 AUG 2041 TBA @: 102.757813 Currency: USD Commission: 0.00 Settlement Amount 138,723 05 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID 01F040685 Transaction ID 84409621	1.000000	138,723.05 0.00	138,723.05 0.00	3,663 96
Aug 5 2011	Aug 11 2011	SELL	80,000 000	FANNIE MAE POOL 4 01 AUG 2041 TBA @: 103 015625 Currency: USD Commission: 0.00 Settlement Amount 82,412.50 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID 01F040685 Transaction ID 84415682	1.000000	82,412.50 0.00	82,412 50 0.00	2,377 48

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 5 2011	Aug 11 2011	SELL	110,000,000	FANNIE MAE POOL 4 01 AUG 2041 TBA @. 103 046875 Currency USD Commission 0.00 Settlement Amount 113,351.56 Taxes/Fees 0.00 Broker. BANCAMERICA SECURITIES LLC (CHICAGO) Security ID. 01F040685 Transaction ID. 84415696	1 000000	113,351.56 0.00	113,351.56 0.00	3,303.41
Aug 5 2011	Aug 11 2011	SELL	45,000,000	FANNIE MAE POOL 4 01 AUG 2041 TBA @. 103 101563 Currency USD Commission 0.00 Settlement Amount 46,395.70 Taxes/Fees 0.00 Broker. BANCAMERICA SECURITIES LLC (CHICAGO) Security ID. 01F040685 Transaction ID. 84415934	1 000000	46,395.70 0.00	46,395.70 0.00	1,376.00
Dec 9 2011	Dec 15 2011	SELL	150,000,000	FANNIE MAE POOL 4 01 DEC 2026 TBA @. 105.476563 Currency USD Commission 0.00 Settlement Amount 158,214.84 Taxes/Fees 0.00 Broker. CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID. 01F0404C8 Transaction ID. 6660992	1 000000	158,214.84 0.00	158,214.84 0.00	855.46
Nov 21 2011	Dec 12 2011	SELL	175,000,000	FANNIE MAE POOL 4 01 DEC 2041 TBA @. 104.000000 Currency USD Commission 0.00 Settlement Amount 182,000.00 Taxes/Fees 0.00 Broker. UBS SECURITIES LLC MBS Security ID. 01F0406C6 Transaction ID. 6249113	1 000000	182,000.00 0.00	182,000.00 0.00	(17.22)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 1 2011	Dec 12 2011	SELL	45,000,000	FANNIE MAE POOL 4 01 DEC 2041 TBA @: 103.988750 Currency: USD Commission: 0.00 Settlement Amount 46,785.94 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01F0406C6 Transaction ID: 6471056	1.000000	46,785.94 0.00	46,785.94 0.00	(22.60)
Dec 6 2011	Dec 12 2011	SELL	10,000,000	FANNIE MAE POOL 4 01 DEC 2041 TBA @: 104.269531 Currency: USD Commission: 0.00 Settlement Amount 10,426.95 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01F0406C6 Transaction ID: 6529299	1.000000	10,426.95 0.00	10,426.95 0.00	25.05
Dec 7 2011	Dec 12 2011	SELL	10,000,000	FANNIE MAE POOL 4 01 DEC 2041 TBA @: 104.390625 Currency: USD Commission: 0.00 Settlement Amount: 10,439.06 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F0406C6 Transaction ID: 6548451	1.000000	10,439.06 0.00	10,439.06 0.00	37.16
Dec 7 2011	Dec 12 2011	SELL	155,000,000	FANNIE MAE POOL 4 01 DEC 2041 TBA @: 104.382813 Currency: USD Commission: 0.00 Settlement Amount 161,793.36 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F0406C6 Transaction ID: 6548452	1.000000	161,793.36 0.00	161,793.36 0.00	563.94

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 8 2012	Feb 16 2012	SELL	120,000 000	FANNIE MAE POOL 4 01 FEB 2027 TBA @: 106 046875 Currency USD Commission 0.00 Settlement Amount 127,256 25 Taxes/Fees 0.00 Broker. CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID. 01F040420 Transaction ID. 8087319	1.000000	127,256.25 0.00	127,256 25 0 00	506.25
Jan 30 2012	Feb 13 2012	SELL	45,000 000	FANNIE MAE POOL 4 01 FEB 2042 TBA @: 105 667969 Currency USD Commission 0 00 Settlement Amount 47,550.59 Taxes/Fees 0.00 Broker. MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID 01F040628 Transaction ID 7789714	1 000000	47,550 59 0 00	47,550 59 0 00	315.94
Jan 30 2012	Feb 13 2012	SELL	50,000.000	FANNIE MAE POOL 4 01 FEB 2042 TBA @: 105 701172 Currency USD Commission. 0.00 Settlement Amount. 52,850 59 Taxes/Fees. 0 00 Broker. GOLDMAN SACHS AND CO NEW YORK Security ID: 01F040628 Transaction ID. 7789715	1.000000	52,850.59 0 00	52,850 59 0 00	367.65
Feb 2 2012	Feb 13 2012	SELL	50,000 000	FANNIE MAE POOL 4 01 FEB 2042 TBA @: 105.757813 Currency USD Commission 0 00 Settlement Amount. 52,878 91 Taxes/Fees. 0 00 Broker. BARCLAYS CAPITAL INC Security ID 01F040628 Transaction ID: 7924826	1.000000	52,878.91 0 00	52,878.91 0.00	345.33

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 2 2012	Feb 13 2012	SELL	10,000,000	FANNIE MAE POOL 4 01 FEB 2042 TBA @: 105.765625 Currency: USD Commission: 0 00 Settlement Amount: 10,576 56 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVTCORP) Security ID: 01F040628 Transaction ID: 7924827	1 000000	10,576.56 0 00	10,576 56 0.00	69 84
Feb 7 2012	Feb 13 2012	SELL	70,000,000	FANNIE MAE POOL 4 01 FEB 2042 TBA @: 105 576172 Currency: USD Commission: 0.00 Settlement Amount: 73,903 32 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F040628 Transaction ID: 8011077	1.000000	73,903.32 0.00	73,903 32 0.00	356 31
Feb 8 2012	Feb 13 2012	SELL	155,000,000	FANNIE MAE POOL 4 01 FEB 2042 TBA @: 105 511719 Currency: USD Commission: 0 00 Settlement Amount: 163,543.16 Taxes/Fees: 0 00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F040628 Transaction ID: 8085461	1.000000	163,543.16 0 00	163,543.16 0 00	689 07
Dec 29 2011	Jan 18 2012	SELL	30,000,000	FANNIE MAE POOL 4 01 JAN 2027 TBA @: 105 406250 Currency: USD Commission: 0 00 Settlement Amount: 31,621.88 Taxes/Fees: 0 00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F040412 Transaction ID: 7017060	1.000000	31,621.88 0.00	31,621.88 0.00	18.75

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 9 2012	Jan 18 2012	SELL	120,000.000	FANNIE MAE POOL 4 01 JAN 2027 TBA @. 105 753906 Currency. USD Commission 0 00 Settlement Amount 126,904 69 Taxes/Fees: 0 00 Broker. CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID. 01F040412 Transaction ID. 7332996	1 000000	126,904 69 0 00	126,904 69 0 00	492 19
Jan 3 2012	Jan 12 2012	SELL	45,000.000	FANNIE MAE POOL 4 01 JAN 2042 TBA @ 104.898438 Currency. USD Commission. 0.00 Settlement Amount: 47,204 30 Taxes/Fees. 0.00 Broker MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID 01F040610 Transaction ID 7137736	1 000000	47,204.30 0 00	47,204.30 0 00	366.43
Jan 5 2012	Jan 12 2012	SELL	10,000 000	FANNIE MAE POOL 4 01 JAN 2042 TBA @: 104.980469 Currency. USD Commission 0 00 Settlement Amount. 10,498.05 Taxes/Fees: 0.00 Broker. BARCLAYS CAPITAL INC Security ID. 01F040610 Transaction ID 7205884	1.000000	10,498.05 0 00	10,498 05 0.00	89 63
Jan 5 2012	Jan 12 2012	SELL	10,000.000	FANNIE MAE POOL 4 01 JAN 2042 TBA @ 105 015625 Currency. USD Commission. 0 00 Settlement Amount: 10,501.56 Taxes/Fees 0 00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID 01F040610 Transaction ID. 7205885	1.000000	10,501.56 0 00	10,501 56 0.00	93.14

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/ Income Local	Principal/ Income Base	Realized Gain/ (Loss) Base
Jan 6 2012	Jan 12 2012	SELL	155,000,000	FANNIE MAE POOL 4 01 JAN 2042 TBA @: 105.148438 Currency: USD Commission: 0 00 Settlement Amount: 162,980.08 Taxes/Fees: 0 00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F040610 Transaction ID: 7250194	1.000000	162,980.08 0.00	162,980.08 0 00	1,649.63
Jul 12 2011	Jul 19 2011	SELL	80,000,000	FANNIE MAE POOL 4 01 JUL 2026 TBA @: 104.734375 Currency: USD Commission: 0 00 Settlement Amount: 83,787.50 Taxes/Fees: 0.00 Broker: BANCAMERICA SECURITIES LLC (CHICAGO) Security ID: 01F040479 Transaction ID: 84179274	1.000000	83,787.50 0 00	83,787.50 0 00	329.59
Jul 12 2011	Jul 19 2011	SELL	30,000,000	FANNIE MAE POOL 4 01 JUL 2026 TBA @: 104.718750 Currency: USD Commission: 0 00 Settlement Amount: 31,415.63 Taxes/Fees: 0 00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F040479 Transaction ID: 84179326	1.000000	31,415.63 0 00	31,415.63 0 00	118.91
Jul 12 2011	Jul 19 2011	SELL	60,000,000	FANNIE MAE POOL 4 01 JUL 2026 TBA @: 104.734375 Currency: USD Commission: 0 00 Settlement Amount: 62,840.63 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 01F040479 Transaction ID: 84179443	1.000000	62,840.63 0.00	62,840.63 0.00	247.20

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 6 2011	Jul 14 2011	SELL	135,000 000	FANNIE MAE POOL 4 01 JUL 2041 TBA @: 100 304688 Currency: USD Commission: 0 00 Settlement Amount: 135,411 33 Taxes/Fees: 0 00 Broker: UBS SECURITIES LLC MBS Security ID: 01F040677 Transaction ID: 84142322	1 000000	135,411.33 0 00	135,411.33 0 00	(673 63)
Jul 6 2011	Jul 14 2011	SELL	100,000 000	FANNIE MAE POOL 4 01 JUL 2041 TBA @: 100 359375 Currency: USD Commission: 0.00 Settlement Amount: 100,359.38 Taxes/Fees: 0.00 Broker: MORGAN STANLEY DEAN WITTER & C Security ID: 01F040677 Transaction ID: 84142343	1 000000	100,359.38 0 00	100,359.38 0 00	(444 29)
Jul 7 2011	Jul 14 2011	SELL	185,000 000	FANNIE MAE POOL 4 01 JUL 2041 TBA @: 99 773438 Currency: USD Commission: 0 00 Settlement Amount: 184,580.86 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F040677 Transaction ID: 84148311	1 000000	184,580.86 0.00	184,580.86 0 00	(1,905.94)
Jul 8 2011	Jul 14 2011	SELL	80,000 000	FANNIE MAE POOL 4 01 JUL 2041 TBA @: 100.601563 Currency: USD Commission: 0.00 Settlement Amount: 80,481.25 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 01F040677 Transaction ID: 84154339	1 000000	80,481.25 0.00	80,481.25 0 00	(161 69)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 11 2011	Jul 14 2011	SELL	155,000,000	FANNIE MAE POOL 4 01 JUL 2041 TBA @: 100 863281 Currency: USD Commission: 0.00 Settlement Amount: 156,338.09 Taxes/Fees: 0.00 Broker: BANCAMERICA SECURITIES LLC (CHICAGO) Security ID: 01F040677 Transaction ID: 84172798	1.000000	156,338.09 0.00	156,338.09 0.00	92.40
May 30 2012	Jun 18 2012	SELL	110,000,000	FANNIE MAE POOL 4 01 JUN 2027 TBA @: 106 167969 Currency: USD Commission: 0.00 Settlement Amount: 116,784.77 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F040461 Transaction ID: 11098839	1.000000	116,784.77 0.00	116,784.77 0.00	(399.61)
Jun 4 2012	Jun 13 2012	SELL	10,000,000	FANNIE MAE POOL 4 01 JUN 2042 TBA @: 106 492188 Currency: USD Commission: 0.00 Settlement Amount: 10,649.22 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F040669 Transaction ID: 11260718	1.000000	10,649.22 0.00	10,649.22 0.00	32.62
Jun 5 2012	Jun 13 2012	SELL	10,000,000	FANNIE MAE POOL 4 01 JUN 2042 TBA @: 106 156250 Currency: USD Commission: 0.00 Settlement Amount: 10,615.63 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F040669 Transaction ID: 11290659	1.000000	10,615.63 0.00	10,615.63 0.00	(0.97)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 5 2012	Mar 15 2012	SELL	120,000.000	FANNIE MAE POOL 4 01 MAR 2027 TBA @: 105.929688 Currency: USD Commission: 0 00 Settlement Amount 127,115 63 Taxes/Fees: 0 00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F040438 Transaction ID: 8742384	1.000000	127,115 63 0 00	127,115 63 0 00	(9 37)
Mar 1 2012	Mar 12 2012	SELL	45,000 000	FANNIE MAE POOL 4 01 MAR 2042 TBA @: 105 027344 Currency: USD Commission: 0.00 Settlement Amount 47,262.30 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID 01F040636 Transaction ID: 8654507	1 000000	47,262.30 0 00	47,262.30 0 00	(128 48)
Mar 1 2012	Mar 12 2012	SELL	155,000.000	FANNIE MAE POOL 4 01 MAR 2042 TBA @: 105 027344 Currency: USD Commission: 0 00 Settlement Amount: 162,792.38 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID 01F040636 Transaction ID: 8654508	1.000000	162,792.38 0.00	162,792.38 0 00	(442 52)
Mar 5 2012	Mar 12 2012	SELL	50,000 000	FANNIE MAE POOL 4 01 MAR 2042 TBA @: 105 285156 Currency: USD Commission: 0.00 Settlement Amount: 52,642.58 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01F040636 Transaction ID: 8737265	1 000000	52,642.58 0.00	52,642 58 0.00	(13 84)

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Mar 5 2012	Mar 12 2012	SELL	160,000.000	FANNIE MAE POOL 4 01 MAR 2042 TBA @: 105 285156 Currency: USD Commission: 0.00 Settlement Amount 168,456.25 Taxes/Fees 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID 01F040636 Transaction ID 8737266	1.000000	168,456.25 0.00	168,456.25 0.00	(44.29)
Mar 6 2012	Mar 12 2012	SELL	165,000.000	FANNIE MAE POOL 4 01 MAR 2042 TBA @: 105 328125 Currency: USD Commission: 0.00 Settlement Amount 173,791.41 Taxes/Fees 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID 01F040636 Transaction ID: 8758908	1.000000	173,791.41 0.00	173,791.41 0.00	25.22
May 9 2012	May 17 2012	SELL	110,000.000	FANNIE MAE POOL 4 01 MAY 2027 TBA @: 106 628906 Currency: USD Commission: 0.00 Settlement Amount 117,291.80 Taxes/Fees 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID 01F040453 Transaction ID 10651370	1.000000	117,291.80 0.00	117,291.80 0.00	949.61
May 4 2012	May 14 2012	SELL	10,000.000	FANNIE MAE POOL 4 01 MAY 2042 TBA @: 106 007813 Currency: USD Commission: 0.00 Settlement Amount 10,600.78 Taxes/Fees 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID 01F040651 Transaction ID 10513094	1.000000	10,600.78 0.00	10,600.78 0.00	23.05

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 10 2011	Nov 17 2011	SELL	150,000 000	FANNIE MAE POOL 4 01 NOV 2026 TBA @: 105.003906 Currency: USD Commission: 0.00 Settlement Amount: 157,505.86 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F0404B0 Transaction ID: 6102850	1.000000	157,505.86 0.00	157,505.86 0.00	591.80
Nov 1 2011	Nov 14 2011	SELL	10,000 000	FANNIE MAE POOL 4 01 NOV 2041 TBA @: 104.328125 Currency: USD Commission: 0.00 Settlement Amount: 10,432.81 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F0406B8 Transaction ID: 5894792	1.000000	10,432.81 0.00	10,432.81 0.00	9.06
Nov 1 2011	Nov 14 2011	SELL	45,000,000	FANNIE MAE POOL 4 01 NOV 2041 TBA @: 104.367188 Currency: USD Commission: 0.00 Settlement Amount: 46,965.23 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01F0406B8 Transaction ID: 5896971	1.000000	46,965.23 0.00	46,965.23 0.00	58.34
Nov 7 2011	Nov 14 2011	SELL	155,000 000	FANNIE MAE POOL 4 01 NOV 2041 TBA @: 104.218750 Currency: USD Commission: 0.00 Settlement Amount: 161,539.06 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F0406B8 Transaction ID: 6027758	1.000000	161,539.06 0.00	161,539.06 0.00	(29.10)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 7 2011	Nov 14 2011	SELL	175,000.000	FANNIE MAE POOL 4 01 NOV 2041 TBA @ 104 203125 Currency: USD Commission: 0.00 Settlement Amount: 182,355.47 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F0406B8 Transaction ID: 6027759	1.000000	182,355.47 0.00	182,355.47 0.00	(60.19)
Sep 27 2011	Oct 13 2011	SELL	40,000.000	FANNIE MAE POOL 4 01 OCT 2041 TBA @ 104 625000 Currency: USD Commission: 0.00 Settlement Amount: 41,850.00 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F0406A0 Transaction ID: 5176030	1.000000	41,850.00 0.00	41,850.00 0.00	239.97
Sep 28 2011	Oct 13 2011	SELL	45,000.000	FANNIE MAE POOL 4 01 OCT 2041 TBA @ 104.488281 Currency: USD Commission: 0.00 Settlement Amount: 47,019.73 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01F0406A0 Transaction ID: 5200203	1.000000	47,019.73 0.00	47,019.73 0.00	208.44
Oct 4 2011	Oct 13 2011	SELL	175,000.000	FANNIE MAE POOL 4 01 OCT 2041 TBA @ 104 960938 Currency: USD Commission: 0.00 Settlement Amount: 183,681.64 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F0406A0 Transaction ID: 5337145	1.000000	183,681.64 0.00	183,681.64 0.00	1,594.55

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 7 2011	Oct 13 2011	SELL	155,000,000	FANNIE MAE POOL 4 01 OCT 2041 TBA @: 104 042969 Currency: USD Commission: 0.00 Settlement Amount: 161,266 60 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F0406A0 Transaction ID: 5411445	1.000000	161,266 60 0.00	161,266 60 0.00	(10 54)
Aug 31 2011	Sep 13 2011	SELL	100,000 000	FANNIE MAE POOL 4 01 SEP 2041 TBA @: 103 960938 Currency: USD Commission: 0.00 Settlement Amount: 103,960 94 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F040693 Transaction ID: 4837189	1.000000	103,960 94 0.00	103,960 94 0.00	501.84
Sep 2 2011	Sep 13 2011	SELL	45,000 000	FANNIE MAE POOL 4 01 SEP 2041 TBA @: 104.285156 Currency: USD Commission: 0.00 Settlement Amount: 46,928.32 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01F040693 Transaction ID: 4922289	1.000000	46,928.32 0.00	46,928 32 0.00	371 72
Sep 6 2011	Sep 13 2011	SELL	185,000 000	FANNIE MAE POOL 4 01 SEP 2041 TBA @: 104 488281 Currency: USD Commission: 0.00 Settlement Amount: 193,303.32 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F040693 Transaction ID: 4964212	1.000000	193,303 32 0.00	193,303 32 0.00	1,903 98

J.P. Morgan Investment Management Inc.

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DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 6 2011	Sep 13 2011	SELL	75,000.000	FANNIE MAE POOL 4 01 SEP 2041 TBA @ 104.441406 Currency: USD Commission: 0.00 Settlement Amount: 78,331.05 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F040693 Transaction ID: 4964282	1.000000	78,331.05 0.00	78,331.05 0.00	736.72
Mar 9 2012	Apr 12 2012	SELL	120,000.000	FANNIE MAE POOL 4 5 01 APR 2042 TBA @ 106.371094 Currency: USD Commission: 0.00 Settlement Amount: 127,645.31 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01F042640 Transaction ID: 8967708	1.000000	127,645.31 0.00	127,645.31 0.00	24.77
Mar 9 2012	Apr 12 2012	SELL	10,000.000	FANNIE MAE POOL 4 5 01 APR 2042 TBA @ 106.371094 Currency: USD Commission: 0.00 Settlement Amount: 10,637.11 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F042640 Transaction ID: 8967709	1.000000	10,637.11 0.00	10,637.11 0.00	2.06
Mar 9 2012	Apr 12 2012	SELL	10,000.000	FANNIE MAE POOL 4 5 01 APR 2042 TBA @ 106.371094 Currency: USD Commission: 0.00 Settlement Amount: 10,637.11 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 01F042640 Transaction ID: 8967710	1.000000	10,637.11 0.00	10,637.11 0.00	2.07

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 25 2011	Aug 11 2011	SELL	270,000 000	FANNIE MAE POOL 4.5 01 AUG 2041 TBA @ 103.656250 Currency: USD Commission: 0.00 Settlement Amount: 279,871.88 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F042681 Transaction ID: 84260242	1 000000	279,871.88 0 00	279,871.88 0 00	(329 14)
Aug 1 2011	Aug 11 2011	SELL	100,000 000	FANNIE MAE POOL 4.5 01 AUG 2041 TBA @ 104.296875 Currency: USD Commission: 0 00 Settlement Amount: 104,296 88 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F042681 Transaction ID: 84306155	1 000000	104,296 88 0 00	104,296 88 0 00	495 75
Aug 5 2011	Aug 11 2011	SELL	160,000 000	FANNIE MAE POOL 4.5 01 AUG 2041 TBA @ 105.402344 Currency: USD Commission: 0.00 Settlement Amount: 168,643.75 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01F042681 Transaction ID: 84419040	1.000000	168,643.75 0 00	168,643.75 0 00	2,561.95
Aug 8 2011	Aug 11 2011	SELL	10,000 000	FANNIE MAE POOL 4.5 01 AUG 2041 TBA @ 105.058594 Currency: USD Commission: 0 00 Settlement Amount: 10,505.86 Taxes/Fees: 0 00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 01F042681 Transaction ID: 84432842	1.000000	10,505 86 0 00	10,505.86 0 00	125.75

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 17 2011	Dec 12 2011	SELL	30,000 000	FANNIE MAE POOL 4 5 01 DEC 2041 TBA @: 105.562500 Currency: USD Commission: 0.00 Settlement Amount 31,668 75 Taxes/Fees 0.00 Broker: BARCLAYS CAPITAL INC Security ID 01F0426C2 Transaction ID 6213304	1.000000	31,668 75 0.00	31,668 75 0.00	(17 01)
Nov 30 2011	Dec 12 2011	SELL	10,000 000	FANNIE MAE POOL 4 5 01 DEC 2041 TBA @: 105 734375 Currency: USD Commission: 0.00 Settlement Amount 10,573.44 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID 01F0426C2 Transaction ID: 6456008	1.000000	10,573.44 0.00	10,573 44 0.00	11.52
Dec 5 2011	Dec 12 2011	SELL	100,000 000	FANNIE MAE POOL 4 5 01 DEC 2041 TBA @: 105 695313 Currency: USD Commission: 0.00 Settlement Amount 105,695 31 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID 01F0426C2 Transaction ID: 6513148	1 000000	105,695 31 0.00	105,695 31 0.00	76 09
Dec 5 2011	Dec 12 2011	SELL	120,000 000	FANNIE MAE POOL 4 5 01 DEC 2041 TBA @: 105.695313 Currency: USD Commission: 0.00 Settlement Amount 126,834 38 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID 01F0426C2 Transaction ID: 6513149	1.000000	126,834 38 0.00	126,834.38 0.00	91.32

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 7 2011	Dec 12 2011	SELL	10,000 000	FANNIE MAE POOL 4.5 01 DEC 2041 TBA @: Currency: USD Commission: 0 00 Settlement Amount 10,590 63 Taxes/Fees 0 00 Broker CITIGROUP GLOBAL MARKETS, INC Security ID 01F0426C2 Transaction ID 6548450	1 000000	10,590 63 0 00	10,590 63 0 00	28 71
Feb 2 2012	Feb 13 2012	SELL	10,000 000	FANNIE MAE POOL 4 5 01 FEB 2042 TBA @: Currency: USD Commission: 0 00 Settlement Amount 10,691.02 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID 01F042624 Transaction ID 7925034	1.000000	10,691.02 0 00	10,691.02 0 00	76 62
Feb 6 2012	Feb 13 2012	SELL	10,000 000	FANNIE MAE POOL 4.5 01 FEB 2042 TBA @: Currency: USD Commission: 0 00 Settlement Amount. 10,678.52 Taxes/Fees 0 00 Broker. CITIGROUP GLOBAL MARKETS, INC Security ID. 01F042624 Transaction ID 7983300	1.000000	10,678 52 0 00	10,678.52 0 00	64.12
Feb 8 2012	Feb 13 2012	SELL	120,000,000	FANNIE MAE POOL 4 5 01 FEB 2042 TBA @: Currency: USD Commission: 0 00 Settlement Amount 127,987 50 Taxes/Fees 0 00 Broker. BARCLAYS CAPITAL INC Security ID 01F042624 Transaction ID 8085467	1.000000	127,987.50 0 00	127,987.50 0 00	614.73

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 29 2011	Jan 12 2012	SELL	90,000 000	FANNIE MAE POOL 4.5 01 JAN 2042 TBA @: 106 328125 Currency: USD Commission 0 00 Settlement Amount: 95,695 31 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F042616 Transaction ID: 7017003	1 000000	95,695.31 0 00	95,695.31 0 00	681 11
Jan 3 2012	Jan 12 2012	SELL	10,000 000	FANNIE MAE POOL 4.5 01 JAN 2042 TBA @: 106 365234 Currency: USD Commission: 0.00 Settlement Amount 10,636 52 Taxes/Fees 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID 01F042616 Transaction ID: 7138238	1 000000	10,636 52 0 00	10,636 52 0 00	79 39
Jan 5 2012	Jan 12 2012	SELL	10,000 000	FANNIE MAE POOL 4.5 01 JAN 2042 TBA @: 106.375000 Currency: USD Commission: 0.00 Settlement Amount 10,637.50 Taxes/Fees 0.00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 01F042616 Transaction ID 7205908	1 000000	10,637 50 0 00	10,637 50 0 00	80 37
Jan 6 2012	Jan 12 2012	SELL	120,000 000	FANNIE MAE POOL 4.5 01 JAN 2042 TBA @: 106 343750 Currency: USD Commission 0 00 Settlement Amount 127,612 50 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID 01F042616 Transaction ID: 7246930	1.000000	127,612.50 0.00	127,612 50 0.00	926 90

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 8 2011	Jul 14 2011	SELL	10,000,000	FANNIE MAE POOL 4.5 01 JUL 2041 TBA @ 103 617188 Currency USD Commission 0 00 Settlement Amount 10,361.72 Taxes/Fees: 0 00 Broker CITIGROUP GLOBAL MARKETS INC Security ID 01F042673 Transaction ID 84154204	1 000000	10,361 72 0 00	10,361.72 0 00	(27.82)
Jul 11 2011	Jul 14 2011	SELL	100,000 000	FANNIE MAE POOL 4 5 01 JUL 2041 TBA @: 104.035156 Currency USD Commission 0 00 Settlement Amount 104,035.16 Taxes/Fees 0 00 Broker GOLDMAN SACHS AND CO NEW YORK Security ID 01F042673 Transaction ID 84172402	1 000000	104,035 16 0 00	104,035 16 0 00	139 80
Jul 11 2011	Jul 14 2011	SELL	150,000 000	FANNIE MAE POOL 4.5 01 JUL 2041 TBA @: 104 035156 Currency USD Commission 0 00 Settlement Amount 156,052.73 Taxes/Fees: 0 00 Broker BARCLAYS CAPITAL INC Security ID 01F042673 Transaction ID: 84172450	1 000000	156,052.73 0 00	156,052 73 0 00	209 70
Jun 5 2012	Jun 13 2012	SELL	10,000,000	FANNIE MAE POOL 4.5 01 JUN 2042 TBA @: 107 042969 Currency USD Commission 0 00 Settlement Amount 10,704.30 Taxes/Fees: 0 00 Broker GOLDMAN SACHS AND CO NEW YORK Security ID 01F042665 Transaction ID 11292402	1.000000	10,704.30 0 00	10,704 30 0 00	1 17

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 7 2012	Jun 13 2012	SELL	120,000 000	FANNIE MAE POOL 4.5 01 JUN 2042 TBA @: Currency: USD Commission 0.00 Settlement Amount 128,432.81 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01F042665 Transaction ID: 11331963	1.000000	128,432 81 0.00	128,432 81 0.00	(4.69)
Jun 7 2012	Jun 13 2012	SELL	10,000 000	FANNIE MAE POOL 4 5 01 JUN 2042 TBA @: Currency: USD Commission 0.00 Settlement Amount: 10,702.73 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID 01F042665 Transaction ID 11331964	1 000000	10,702 73 0 00	10,702 73 0.00	(0.40)
Mar 1 2012	Mar 12 2012	SELL	120,000 000	FANNIE MAE POOL 4 5 01 MAR 2042 TBA @: Currency: USD Commission. 0.00 Settlement Amount 127,781.25 Taxes/Fees. 0.00 Broker BARCLAYS CAPITAL INC Security ID: 01F042632 Transaction ID. 8654684	1.000000	127,781 25 0 00	127,781 25 0 00	(45.54)
Mar 2 2012	Mar 12 2012	SELL	10,000.000	FANNIE MAE POOL 4.5 01 MAR 2042 TBA @: Currency: USD Commission. 0.00 Settlement Amount 10,662 89 Taxes/Fees 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID. 01F042632 Transaction ID. 8691885	1 000000	10,662.89 0 00	10,662.89 0 00	10.66

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 6 2012	Mar 12 2012	SELL	10,000 000	FANNIE MAE POOL 4 5 01 MAR 2042 TBA @. 106 609375 Currency: USD Commission 0 00 Settlement Amount: 10,660 94 Taxes/Fees: 0 00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 01F042632 Transaction ID: 8761587	1 000000	10,660 94 0 00	10,660 94 0 00	8 71
May 3 2012	May 14 2012	SELL	120,000 000	FANNIE MAE POOL 4 5 01 MAY 2042 TBA @. 107.121094 Currency: USD Commission 0 00 Settlement Amount: 128,545 31 Taxes/Fees 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 01F042657 Transaction ID: 10465416	1 000000	128,545 31 0 00	128,545 31 0 00	1,064 06
May 4 2012	May 14 2012	SELL	10,000 000	FANNIE MAE POOL 4 5 01 MAY 2042 TBA @. 107.339844 Currency: USD Commission 0 00 Settlement Amount: 10,733 98 Taxes/Fees 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F042657 Transaction ID: 10508232	1 000000	10,733 98 0 00	10,733 98 0 00	110 54
May 4 2012	May 14 2012	SELL	10,000 000	FANNIE MAE POOL 4 5 01 MAY 2042 TBA @. 107.339844 Currency: USD Commission 0 00 Settlement Amount: 10,733 98 Taxes/Fees: 0 00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 01F042657 Transaction ID: 10508233	1 000000	10,733 98 0 00	10,733 98 0 00	110 54

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 1 2011	Nov 14 2011	SELL	100,000,000	FANNIE MAE POOL 4.5 01 NOV 2041 TBA @: 105.914063 Currency: USD Commission 0.00 Settlement Amount: 105,914.06 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F0426B4 Transaction ID 5894962	1.000000	105,914.06 0.00	105,914.06 0.00	534.43
Nov 3 2011	Nov 14 2011	SELL	10,000,000	FANNIE MAE POOL 4.5 01 NOV 2041 TBA @: 105.890625 Currency: USD Commission 0.00 Settlement Amount: 10,589.06 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 01F0426B4 Transaction ID 5939119	1.000000	10,589.06 0.00	10,589.06 0.00	51.10
Nov 8 2011	Nov 14 2011	SELL	160,000,000	FANNIE MAE POOL 4.5 01 NOV 2041 TBA @: 105.753906 Currency: USD Commission 0.00 Settlement Amount: 169,206.25 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01F0426B4 Transaction ID 6054149	1.000000	169,206.25 0.00	169,206.25 0.00	598.84
Oct 4 2011	Oct 13 2011	SELL	10,000,000	FANNIE MAE POOL 4.5 01 OCT 2041 TBA @: 106.253906 Currency: USD Commission 0.00 Settlement Amount: 10,625.39 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 01F0426A6 Transaction ID 5337102	1.000000	10,625.39 0.00	10,625.39 0.00	36.56

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 6 2011	Oct 13 2011	SELL	100,000 000	FANNIE MAE POOL 4 5 01 OCT 2041 TBA @: Currency: USD 105 871094 Commission: 0 00 Settlement Amount: 105,871 09 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F0426A6 Transaction ID: 5381446	1 000000	105,871.09 0.00	105,871.09 0.00	(17.22)
Oct 7 2011	Oct 13 2011	SELL	160,000.000	FANNIE MAE POOL 4.5 01 OCT 2041 TBA @: Currency: USD 105.429688 Commission: 0.00 Settlement Amount: 168,687.50 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01F0426A6 Transaction ID: 5414420	1 000000	168,687.50 0.00	168,687.50 0.00	(733.80)
Aug 11 2011	Sep 13 2011	SELL	180,000 000	FANNIE MAE POOL 4 5 01 SEP 2041 TBA @: Currency: USD 106.359375 Commission: 0.00 Settlement Amount: 191,446.88 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F042699 Transaction ID: 4838232	1 000000	191,446.88 0.00	191,446.88 0.00	3,337.50
Sep 8 2011	Sep 13 2011	SELL	160,000 000	FANNIE MAE POOL 4 5 01 SEP 2041 TBA @: Currency: USD 106.128906 Commission: 0 00 Settlement Amount: 169,806.25 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 01F042699 Transaction ID: 4964048	1 000000	169,806.25 0.00	169,806.25 0.00	2,597.91

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 7 2011	Sep 13 2011	SELL	10,000,000	FANNIE MAE POOL 4.5 01 SEP 2041 TBA @: 106 015625 Currency: USD Commission: 0 00 Settlement Amount: 10,601.56 Taxes/Fees 0 00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 01F042699 Transaction ID: 4964489	1 000000	10,601.56 0 00	10,601.56 0 00	151 04
Sep 6 2011	Sep 13 2011	SELL	100,000,000	FANNIE MAE POOL 4.5 01 SEP 2041 TBA @: 106.175781 Currency: USD Commission: 0 00 Settlement Amount: 106,175 78 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F042699 Transaction ID: 4964668	1 000000	106,175 78 0 00	106,175.78 0 00	1,670.57
Apr 9 2012	Apr 17 2012	SELL	10,000,000	FANNIE MAE POOL 5 01 APR 2027 TBA @: 108 050781 Currency: USD Commission: 0 00 Settlement Amount: 10,805 08 Taxes/Fees: 0 00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050445 Transaction ID: 9849153	1 000000	10,805.08 0 00	10,805.08 0 00	25 39
Aug 3 2011	Aug 11 2011	SELL	60,000,000	FANNIE MAE POOL 5 01 AUG 2041 TBA @: 107 230469 Currency: USD Commission: 0 00 Settlement Amount: 64,338 28 Taxes/Fees: 0 00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050684 Transaction ID: 84404155	1 000000	64,338.28 0 00	64,338.28 0 00	619.86

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 5 2011	Aug 11 2011	SELL	130,000,000	FANNIE MAE POOL 5 01 AUG 2041 TBA @. 107.437500 Currency: USD Commission: 0.00 Settlement Amount: 139,668.75 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F050684 Transaction ID: 84415890	1.000000	139,668.75 0.00	139,668.75 0.00	1,612.16
Dec 9 2011	Dec 15 2011	SELL	10,000,000	FANNIE MAE POOL 5 01 DEC 2026 TBA @. 107.507813 Currency: USD Commission: 0.00 Settlement Amount: 10,750.78 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F0504C7 Transaction ID: 6660495	1.000000	10,750.78 0.00	10,750.78 0.00	38.28
Dec 1 2011	Dec 12 2011	SELL	40,000,000	FANNIE MAE POOL 5 01 DEC 2041 TBA @. 107.390625 Currency: USD Commission: 0.00 Settlement Amount: 42,956.25 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F0506C5 Transaction ID: 6471059	1.000000	42,956.25 0.00	42,956.25 0.00	13.33
Dec 5 2011	Dec 12 2011	SELL	60,000,000	FANNIE MAE POOL 5 01 DEC 2041 TBA @. 107.488281 Currency: USD Commission: 0.00 Settlement Amount: 64,492.97 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F0506C5 Transaction ID: 6514765	1.000000	64,492.97 0.00	64,492.97 0.00	78.60

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 6 2011	Dec 12 2011	SELL	50,000 000	FANNIE MAE POOL 5 01 DEC 2041 TBA @: 107.660156 Currency USD Commission: 0.00 Settlement Amount: 53,830.08 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01F0506C5 Transaction ID: 6531217	1.000000	53,830.08 0.00	53,830.08 0.00	151.43
Feb 9 2012	Feb 16 2012	SELL	10,000 000	FANNIE MAE POOL 5 01 FEB 2027 TBA @: 107.539063 Currency USD Commission: 0.00 Settlement Amount: 10,753.91 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050429 Transaction ID: 8122534	1.000000	10,753.91 0.00	10,753.91 0.00	(5.47)
Jan 30 2012	Feb 13 2012	SELL	50,000 000	FANNIE MAE POOL 5 01 FEB 2042 TBA @: 108.000000 Currency USD Commission: 0.00 Settlement Amount: 54,000.00 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01F050627 Transaction ID: 7787823	1.000000	54,000.00 0.00	54,000.00 0.00	92.64
Jan 30 2012	Feb 13 2012	SELL	20,000 000	FANNIE MAE POOL 5 01 FEB 2042 TBA @: 108.000000 Currency USD Commission: 0.00 Settlement Amount: 21,600.00 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F050627 Transaction ID: 7787824	1.000000	21,600.00 0.00	21,600.00 0.00	37.05

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 11 2012	Jan 18 2012	SELL	10,000,000	FANNIE MAE POOL 5 01 JAN 2027 TBA @. 107.726563 Currency: USD Commission: 0.00 Settlement Amount: 10,772.66 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050411 Transaction ID: 7378437	1.000000	10,772.66 0.00	10,772.66 0.00	33.60
Dec 29 2011	Jan 12 2012	SELL	20,000,000	FANNIE MAE POOL 5 01 JAN 2042 TBA @. 107.972656 Currency: USD Commission: 0.00 Settlement Amount: 21,594.53 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F050619 Transaction ID: 7017001	1.000000	21,594.53 0.00	21,594.53 0.00	117.03
Dec 29 2011	Jan 12 2012	SELL	60,000,000	FANNIE MAE POOL 5 01 JAN 2042 TBA @. 107.968750 Currency: USD Commission: 0.00 Settlement Amount: 64,781.25 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050619 Transaction ID: 7017002	1.000000	64,781.25 0.00	64,781.25 0.00	348.75
Jan 4 2012	Jan 12 2012	SELL	20,000,000	FANNIE MAE POOL 5 01 JAN 2042 TBA @. 107.984375 Currency: USD Commission: 0.00 Settlement Amount: 21,596.88 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F050619 Transaction ID: 7192544	1.000000	21,596.88 0.00	21,596.88 0.00	119.38

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Account: 208550 - The Winston Foundation Inc
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DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 9 2012	Jan 12 2012	SELL	50,000,000	FANNIE MAE POOL 5 01 JAN 2042 TBA @: 108.027344 Currency: USD Commission: 0.00 Settlement Amount: 54,013.67 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01F050619 Transaction ID: 7331535	1.000000	54,013.67 0.00	54,013.67 0.00	319.91
Jul 13 2011	Jul 19 2011	SELL	10,000,000	FANNIE MAE POOL 5 01 JUL 2026 TBA @: 107.359375 Currency: USD Commission: 0.00 Settlement Amount: 10,735.94 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050478 Transaction ID: 84188960	1.000000	10,735.94 0.00	10,735.94 0.00	3.13
Jul 8 2011	Jul 14 2011	SELL	60,000,000	FANNIE MAE POOL 5 01 JUL 2041 TBA @: 106.289063 Currency: USD Commission: 0.00 Settlement Amount: 63,773.44 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050676 Transaction ID: 84154293	1.000000	63,773.44 0.00	63,773.44 0.00	(176.89)
Jul 11 2011	Jul 14 2011	SELL	130,000,000	FANNIE MAE POOL 5 01 JUL 2041 TBA @: 106.554688 Currency: USD Commission: 0.00 Settlement Amount: 138,521.09 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F050676 Transaction ID: 84172548	1.000000	138,521.09 0.00	138,521.09 0.00	(37.96)

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DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 29 2012	Jul 12 2012	SELL	10,000.000	FANNIE MAE POOL 5 01 JUL 2042 TBA @. 108 218750 Currency: USD Commission: 0.00 Settlement Amount: 10,821.88 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F050676 Transaction ID: 11999692	1.000000	10,821.88 0.00	10,821.88 0.00	10.94
May 31 2012	Jun 18 2012	SELL	10,000.000	FANNIE MAE POOL 5 01 JUN 2027 TBA @. 107 828125 Currency: USD Commission: 0.00 Settlement Amount: 10,782.81 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050460 Transaction ID: 11191520	1.000000	10,782.81 0.00	10,782.81 0.00	(42.19)
May 15 2012	Jun 13 2012	SELL	50,000.000	FANNIE MAE POOL 5 01 JUN 2042 TBA @. 108 437500 Currency: USD Commission: 0.00 Settlement Amount: 54,218.75 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F050668 Transaction ID: 10790465	1.000000	54,218.75 0.00	54,218.75 0.00	(154.30)
Jun 7 2012	Jun 13 2012	SELL	70,000.000	FANNIE MAE POOL 5 01 JUN 2042 TBA @. 108.160156 Currency: USD Commission: 0.00 Settlement Amount: 75,712.11 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F050668 Transaction ID: 11332406	1.000000	75,712.11 0.00	75,712.11 0.00	(410.15)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 7 2012	Mar 15 2012	SELL	10,000 000	FANNIE MAE POOL 5 01 MAR 2027 TBA @: 107.941406 Currency: USD Commission: 0.00 Settlement Amount: 10,794.14 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050437 Transaction ID: 8790063	1.000000	10,794.14 0.00	10,794.14 0.00	50.39
May 11 2012	May 17 2012	SELL	10,000 000	FANNIE MAE POOL 5 01 MAY 2027 TBA @: 108.320313 Currency: USD Commission: 0.00 Settlement Amount: 10,832.03 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050452 Transaction ID: 10705556	1.000000	10,832.03 0.00	10,832.03 0.00	38.28
Nov 10 2011	Nov 17 2011	SELL	10,000,000	FANNIE MAE POOL 5 01 NOV 2026 TBA @: 107.246094 Currency: USD Commission: 0.00 Settlement Amount: 10,724.61 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050489 Transaction ID: 6097977	1.000000	10,724.61 0.00	10,724.61 0.00	8.98
Nov 1 2011	Nov 14 2011	SELL	40,000 000	FANNIE MAE POOL 5 01 NOV 2041 TBA @: 107.648438 Currency: USD Commission: 0.00 Settlement Amount: 43,059.38 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F050687 Transaction ID: 5894902	1.000000	43,059.38 0.00	43,059.38 0.00	223.13

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 4 2011	Nov 14 2011	SELL	60,000 000	FANNIE MAE POOL 5 01 NOV 2041 TBA @: 107.617188 USD Commission 0.00 Settlement Amount 64,570 31 Taxes/Fees 0 00 UBS SECURITIES LLC MBS Broker Security ID: 01F0506B7 Transaction ID 5957713	1.000000	64,570.31 0.00	64,570 31 0.00	315 93
Oct 13 2011	Oct 18 2011	SELL	10,000 000	FANNIE MAE POOL 5 01 OCT 2028 TBA @: 107.300781 USD Commission 0.00 Settlement Amount 10,730.08 Taxes/Fees 0 00 UBS SECURITIES LLC MBS Broker Security ID: 01F0504A1 Transaction ID 5550472	1.000000	10,730.08 0.00	10,730 08 0 00	(30 08)
Oct 4 2011	Oct 13 2011	SELL	40,000 000	FANNIE MAE POOL 5 01 OCT 2041 TBA @: 107.691406 USD Commission: 0 00 Settlement Amount: 43,076.56 Taxes/Fees 0 00 CREDIT SUISSE SECS (USA) LLC-(CASH) Broker Security ID: 01F0506A9 Transaction ID: 5337241	1 000000	43,076 56 0 00	43,076 56 0.00	14 06
Oct 7 2011	Oct 13 2011	SELL	60,000 000	FANNIE MAE POOL 5 01 OCT 2041 TBA @: 107.117188 USD Commission 0.00 Settlement Amount 64,270.31 Taxes/Fees 0 00 UBS SECURITIES LLC MBS Broker Security ID: 01F0506A9 Transaction ID 5411602	1 000000	64,270 31 0.00	64,270 31 0.00	(323 44)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 9 2011	Sep 19 2011	SELL	10,000,000	FANNIE MAE POOL 5.01 SEP 2026 TBA @: 107.781250 Currency: USD Commission: 0.00 Settlement Amount: 10,778.13 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050494 Transaction ID: 4964720	1.000000	10,778.13 0.00	10,778.13 0.00	45.32
Apr 4 2012	Apr 12 2012	SELL	80,000,000	FANNIE MAE POOL 5.01 APR 2042 TBA @: 108.898438 Currency: USD Commission: 0.00 Settlement Amount: 87,118.75 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F052649 Transaction ID: 9708419	1.000000	87,118.75 0.00	87,118.75 0.00	152.84
Apr 9 2012	Apr 12 2012	SELL	140,000,000	FANNIE MAE POOL 5.5 01 APR 2042 TBA @: 109.363281 Currency: USD Commission: 0.00 Settlement Amount: 153,108.59 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F052649 Transaction ID: 9840138	1.000000	153,108.59 0.00	153,108.59 0.00	918.24
Aug 4 2011	Aug 11 2011	SELL	35,000,000	FANNIE MAE POOL 5.5 01 AUG 2041 TBA @: 108.812500 Currency: USD Commission: 0.00 Settlement Amount: 38,084.38 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F052680 Transaction ID: 84409569	1.000000	38,084.38 0.00	38,084.38 0.00	278.91

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 2 2012	Feb 13 2012	SELL	100,000,000	FANNIE MAE POOL 5.5 01 FEB 2042 TBA @: 108 824219 USD Commission: 0 00 Settlement Amount: 108,824.22 Taxes/Fees 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F052623 Transaction ID 7925014	1 000000	108,824.22 0.00	108,824.22 0 00	(37.29)
Feb 6 2012	Feb 13 2012	SELL	40,000 000	FANNIE MAE POOL 5.5 01 FEB 2042 TBA @: 108 839844 USD Commission: 0.00 Settlement Amount 43,535 94 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F052623 Transaction ID: 7982074	1.000000	43,535 94 0.00	43,535.94 0 00	(8.66)
Feb 8 2012	Feb 13 2012	SELL	80,000,000	FANNIE MAE POOL 5.5 01 FEB 2042 TBA @: 108.960938 USD Commission: 0.00 Settlement Amount: 87,168.75 Taxes/Fees 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID 01F052623 Transaction ID 8090621	1.000000	87,168 75 0.00	87,168.75 0.00	79.54
Jul 6 2011	Jul 14 2011	SELL	35,000 000	FANNIE MAE POOL 5.5 01 JUL 2041 TBA @: 108 214844 USD Commission 0 00 Settlement Amount: 37,875 20 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F052672 Transaction ID: 84142506	1 000000	37,875.20 0 00	37,875.20 0 00	(66.99)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 7 2012	Jun 13 2012	SELL	150,000,000	FANNIE MAE POOL 5 5 01 JUN 2042 TBA @. 109.437500 Currency: USD Commission: 0.00 Settlement Amount: 164,156.25 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F052664 Transaction ID: 10603935	1.000000	164,156.25 0.00	164,156.25 0.00	99.82
May 15 2012	Jun 13 2012	SELL	10,000,000	FANNIE MAE POOL 5 5 01 JUN 2042 TBA @. 109.156250 Currency: USD Commission: 0.00 Settlement Amount: 10,915.63 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F052664 Transaction ID: 10790703	1.000000	10,915.63 0.00	10,915.63 0.00	(21.47)
May 15 2012	Jun 13 2012	SELL	40,000,000	FANNIE MAE POOL 5 5 01 JUN 2042 TBA @. 109.156250 Currency: USD Commission: 0.00 Settlement Amount: 43,662.50 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F052664 Transaction ID: 10790704	1.000000	43,662.50 0.00	43,662.50 0.00	(85.88)
Jun 6 2012	Jun 13 2012	SELL	70,000,000	FANNIE MAE POOL 5 5 01 JUN 2042 TBA @. 108.937500 Currency: USD Commission: 0.00 Settlement Amount: 76,256.25 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F052664 Transaction ID: 11316475	1.000000	76,256.25 0.00	76,256.25 0.00	(303.41)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 29 2012	Mar 12 2012	SELL	100,000 000	FANNIE MAE POOL 5.5 01 MAR 2042 TBA @. 108 937500 Currency: USD Commission: 0 00 Settlement Amount 108,937.50 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID 01F052631 Transaction ID: 8636669	1 000000	108,937 50 0 00	108,937 50 0 00	258 52
Mar 5 2012	Mar 12 2012	SELL	40,000 000	FANNIE MAE POOL 5.5 01 MAR 2042 TBA @. 108.878906 Currency: USD Commission: 0 00 Settlement Amount 43,551 56 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID 01F052631 Transaction ID: 8737817	1 000000	43,551.56 0.00	43,551.56 0 00	79 97
Mar 6 2012	Mar 12 2012	SELL	80,000 000	FANNIE MAE POOL 5.5 01 MAR 2042 TBA @. 108 867188 Currency: USD Commission: 0 00 Settlement Amount 87,093 75 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID 01F052631 Transaction ID 8761626	1 000000	87,093.75 0 00	87,093.75 0 00	150 56
May 1 2012	May 14 2012	SELL	100,000 000	FANNIE MAE POOL 5.5 01 MAY 2042 TBA @. 109 357422 Currency: USD Commission: 0.00 Settlement Amount: 109,357.42 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F052656 Transaction ID: 10415699	1.000000	109,357 42 0 00	109,357 42 0 00	254.99

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 7 2012	May 14 2012	SELL	80,000,000	FANNIE MAE POOL 5.5 01 MAY 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 87,650.00 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F052656 Transaction ID: 10602849	1.000000	87,650.00 0.00	87,650.00 0.00	368.06
May 7 2012	May 14 2012	SELL	90,000,000	FANNIE MAE POOL 5.5 01 MAY 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 98,609.77 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F052656 Transaction ID: 10602850	1.000000	98,609.77 0.00	98,609.77 0.00	417.58
Oct 26 2011	Nov 14 2011	SELL	35,000,000	FANNIE MAE POOL 5.5 01 NOV 2041 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 37,865.63 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F0526B3 Transaction ID: 5751013	1.000000	37,865.63 0.00	37,865.63 0.00	(60.15)
Oct 5 2011	Oct 13 2011	SELL	35,000,000	FANNIE MAE POOL 5.5 01 OCT 2041 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 37,994.14 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F0526A5 Transaction ID: 5357803	1.000000	37,994.14 0.00	37,994.14 0.00	(221.49)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 6 2011	Sep 13 2011	SELL	35,000 000	FANNIE MAE POOL 5 5 01 SEP 2041 TBA @. 109 402344 Currency: USD Commission: 0 00 Settlement Amount: 38,290 82 Taxes/Fees: 0 00 Broker: UBS SECURITIES LLC MBS Security ID: 01F052698 Transaction ID: 4964725	1.000000	38,290.82 0 00	38,290.82 0 00	299 41
Aug 5 2011	Aug 11 2011	SELL	70,000 000	FANNIE MAE POOL 6 01 AUG 2041 TBA @ 110.546875 Currency: USD Commission: 0 00 Settlement Amount: 77,382 81 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F060683 Transaction ID: 84415809	1.000000	77,382.81 0 00	77,382.81 0 00	470 31
Nov 9 2011	Dec 12 2011	SELL	20,000 000	FANNIE MAE POOL 6 01 DEC 2041 TBA @ 109 468750 Currency: USD Commission: 0 00 Settlement Amount: 21,893 75 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F0606C4 Transaction ID: 6077414	1.000000	21,893.75 0.00	21,893.75 0 00	(12 03)
Nov 9 2011	Dec 12 2011	SELL	40,000 000	FANNIE MAE POOL 6 01 DEC 2041 TBA @. 109.437500 Currency: USD Commission: 0 00 Settlement Amount: 43,775.00 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F0606C4 Transaction ID: 6079582	1 000000	43,775.00 0 00	43,775.00 0 00	(36 57)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 7 2011	Dec 12 2011	SELL	40,000 000	FANNIE MAE POOL 6 01 DEC 2041 TBA @ 109 750000 Currency: USD Commission: 0.00 Settlement Amount: 43,900 00 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F0606C4 Transaction ID: 6548414	1.000000	43,900 00 0 00	43,900 00 0 00	88.44
Jan 27 2012	Feb 13 2012	SELL	40,000 000	FANNIE MAE POOL 6 01 FEB 2042 TBA @ 110 031250 Currency: USD Commission: 0.00 Settlement Amount: 44,012 50 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F060626 Transaction ID: 7765447	1 000000	44,012.50 0 00	44,012.50 0 00	100 78
Jan 27 2012	Feb 13 2012	SELL	40,000 000	FANNIE MAE POOL 6 01 FEB 2042 TBA @ 110 023438 Currency: USD Commission: 0.00 Settlement Amount: 44,009 38 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F060626 Transaction ID: 7769024	1.000000	44,009 38 0 00	44,009 38 0 00	97 66
Jan 6 2012	Jan 12 2012	SELL	40,000 000	FANNIE MAE POOL 6 01 JAN 2042 TBA @ 110 000000 Currency: USD Commission: 0.00 Settlement Amount: 44,000 00 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F060618 Transaction ID: 7249949	1.000000	44,000.00 0.00	44,000 00 0 00	153.12

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 11 2011	Jul 14 2011	SELL	70,000,000	FANNIE MAE POOL 6 01 JUL 2041 TBA @ 110 031250 Currency USD Commission: 0.00 Settlement Amount 77,021.88 Taxes/Fees 0.00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F060675 Transaction ID 84172601	1.000000	77,021.88 0.00	77,021.88 0.00	(221.48)
Oct 31 2011	Nov 14 2011	SELL	10,000,000	FANNIE MAE POOL 6 01 NOV 2041 TBA @ 109 570313 Currency: USD Commission 0.00 Settlement Amount. 10,957.03 Taxes/Fees. 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID 01F0606B6 Transaction ID 5873018	1.000000	10,957.03 0.00	10,957.03 0.00	19.71
Nov 8 2011	Nov 14 2011	SELL	40,000,000	FANNIE MAE POOL 6 01 NOV 2041 TBA @ 109.738281 Currency. USD Commission 0.00 Settlement Amount: 43,895.31 Taxes/Fees: 0.00 Broker GOLDMAN SACHS AND CO NEW YORK Security ID. 01F0606B6 Transaction ID. 6057396	1.000000	43,895.31 0.00	43,895.31 0.00	146.02
Nov 8 2011	Nov 14 2011	SELL	60,000,000	FANNIE MAE POOL 6 01 NOV 2041 TBA @ 109 734375 Currency. USD Commission 0.00 Settlement Amount. 65,840.63 Taxes/Fees: 0.00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID 01F0606B6 Transaction ID. 6057397	1.000000	65,840.63 0.00	65,840.63 0.00	216.69

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 27 2011	Oct 13 2011	SELL	70,000 000	FANNIE MAE POOL 6 01 OCT 2041 TBA @: Currency: USD Commission: 0 00 Settlement Amount 76,693.75 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F0606A8 Transaction ID: 5180637	1 000000	76,693 75 0 00	76,693.75 0 00	(609 77)
Sep 2 2011	Sep 13 2011	SELL	70,000 000	FANNIE MAE POOL 6 01 SEP 2041 TBA @: Currency: USD Commission: 0 00 Settlement Amount. 77,459.38 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F060691 Transaction ID: 4922061	1 000000	77,459 38 0 00	77,459 38 0 00	298 05
Apr 3 2012	Apr 12 2012	SELL	40,000 000	FANNIE MAE POOL 6.5 01 APR 2042 TBA @: Currency: USD Commission: 0 00 Settlement Amount 44,787 50 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F062648 Transaction ID: 9681460	1.000000	44,787 50 0 00	44,787 50 0 00	6.25
Feb 1 2012	Feb 13 2012	SELL	40,000,000	FANNIE MAE POOL 6.5 01 FEB 2042 TBA @: Currency: USD Commission: 0 00 Settlement Amount: 44,712 50 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F062622 Transaction ID: 7908156	1 000000	44,712 50 0 00	44,712 50 0 00	(12 50)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 4 2012	Jun 13 2012	SELL	40,000,000	FANNIE MAE POOL 6.5 01 JUN 2042 TBA @ 112 523438 Currency: USD Commission: 0.00 Settlement Amount: 45,009.38 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F062663 Transaction ID: 11260111	1.000000	45,009.38 0.00	45,009.38 0.00	34.38
Mar 5 2012	Mar 12 2012	SELL	40,000,000	FANNIE MAE POOL 6.5 01 MAR 2042 TBA @ 112 093750 Currency: USD Commission: 0.00 Settlement Amount: 44,837.50 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F062630 Transaction ID: 8740750	1.000000	44,837.50 0.00	44,837.50 0.00	259.37
May 2 2012	May 14 2012	SELL	40,000,000	FANNIE MAE POOL 6.5 01 MAY 2042 TBA @ 112 625000 Currency: USD Commission: 0.00 Settlement Amount: 45,050.00 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01F062655 Transaction ID: 10449612	1.000000	45,050.00 0.00	45,050.00 0.00	300.00
Mar 30 2012	Apr 2 2012	SELL	300,000,000	FED HOME LN DISCOUNT NT DSC 16 MAY 2012 @ 99.992422 Currency: USD Commission: 0.00 Settlement Amount: 299,977.27 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 31384WX3 Transaction ID: 9608617	1.000000	299,977.27 0.00	299,977.27 0.00	52.27

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
Currency: U.S. DOLLAR

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DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 1 2011	Aug 11 2011	SELL	90,000 000	FGLMC 4 8/11 4 0 01 AUG 2041 TBA @: 101.921875 Currency: USD Commission: 0.00 Settlement Amount: 91,729.69 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R040680 Transaction ID: 84306091	1.000000	91,729.69 0.00	91,729.69 0.00	1,350.00
Aug 31 2011	Sep 13 2011	SELL	90,000 000	FGLMC 4 9/11 4 0 01 SEP 2041 TBA @: 103.921875 Currency: USD Commission: 0.00 Settlement Amount: 93,529.69 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R040698 Transaction ID: 4837475	1.000000	93,529.69 0.00	93,529.69 0.00	2,123.44
Jul 7 2011	Jul 14 2011	SELL	20,000 000	FGLMC 5 5 7/11 5 5 01 JUL 2041 TBA @: 107.902344 Currency: USD Commission: 0.00 Settlement Amount: 21,580.47 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R052677 Transaction ID: 84148398	1.000000	21,580.47 0.00	21,580.47 0.00	(103.28)
Jul 7 2011	Jul 14 2011	SELL	75,000 000	FGLMC 5 5 7/11 5 5 01 JUL 2041 TBA @: 107.902344 Currency: USD Commission: 0.00 Settlement Amount: 80,926.76 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R052677 Transaction ID: 84148426	1.000000	80,926.76 0.00	80,926.76 0.00	(387.31)

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
Currency: U.S. DOLLAR

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 7 2011	Jul 14 2011	SELL	5,000,000	FGLMC 5 5 7/11 5.5 01 JUL 2041 TBA @: 107.902344 Currency: USD Commission: 0.00 Settlement Amount: 5,395.12 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 02R052677 Transaction ID: 84148545	1.000000	5,395.12 0.00	5,395.12 0.00	(25.82)
Sep 8 2011	Sep 13 2011	SELL	10,000,000	FGLMC 5 9/11 5 0 01 SEP 2041 TBA @: 107.500000 Currency: USD Commission: 0.00 Settlement Amount: 10,750.00 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R050697 Transaction ID: 4964208	1.000000	10,750.00 0.00	10,750.00 0.00	67.19
Aug 22 2011	Aug 25 2011	SELL	100,000,000	FHR 3800 KE 3.5 15 FEB 2026 @: 103.511719 Currency: USD Commission: 0.00 Settlement Amount: 103,745.05 Taxes/Fees: 0.00 Broker: RBS SECURITIES INC Security ID: 3137A7HC7 Transaction ID: 84514838	1.000000	103,511.72 233.33	103,511.72 233.33	10,781.25
Sep 29 2011	Oct 13 2011	SELL	6,856,700	FN 254766 5.0 01 JUN 2033 @: 107.484375 Currency: USD Commission: 0.00 Settlement Amount: 7,381.31 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 31371K6B2 Transaction ID: 5520744	1.000000	7,369.88 11.43	7,369.88 11.43	276.93

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 29 2011	Jan 12 2012	SELL	82,640.820	FN 256711 5.01 MAY 2037 @: 108.781250 Currency: USD Commission: 0.00 Settlement Amount: 90,036.59 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 31371NDQ6 Transaction ID: 7353784	1.000000	89,897.71 138.88	89,897.71 138.88	2,117.73
Jan 30 2012	Feb 13 2012	SELL	8,630.280	FN 963081 5.01 MAY 2038 @: 108.017578 Currency: USD Commission: 0.00 Settlement Amount: 9,336.60 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 31414DM60 Transaction ID: 8155638	1.000000	9,322.22 14.38	9,322.22 14.38	558.44
May 27 2012	Feb 13 2012	SELL	6,732.340	FN 965649 6.01 JAN 2038 @: 110.000000 Currency: USD Commission: 0.00 Settlement Amount: 7,419.04 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 31414GH28 Transaction ID: 8122634	1.000000	7,405.58 13.46	7,405.58 13.46	336.60
May 31 2012	Jun 18 2012	SELL	37,533.980	FN AC6082 4.51 NOV 2024 @: 108.125000 Currency: USD Commission: 0.00 Settlement Amount: 40,663.38 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 31417SXL9 Transaction ID: 11428329	1.000000	40,583.62 79.76	40,583.62 79.76	1,791.69

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 1 2012	May 17 2012	SELL	99,821 250	FN AJ2329 3 5 01 OCT 2026 @: Currency: 105.531250 USD Commission: 0 00 Settlement Amount 105,497 89 Taxes/Fees: 0 00 Broker: UBS SECURITIES LLC MBS Security ID 3138ATST8 Transaction ID: 10820255	1 000000	105,342.61 155 28	105,342 61 155 28	265.16
Mar 21 2012	Mar 26 2012	SELL	53,299 230	FN AJ5687 4 0 01 NOV 2041 @: Currency: 104.679688 USD Commission: 0.00 Settlement Amount. 55,941 51 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID 3138AXJM4 Transaction ID: 9309214	1 000000	55,793 46 148.05	55,793 46 148.05	216.52
Sep 22 2011	Oct 18 2011	SELL	110,000 000	FNCI 3 5 10/11 3.5 01 OCT 2026 TBA @: Currency: 105.156250 USD Commission: 0.00 Settlement Amount. 115,671.88 Taxes/Fees 0 00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID 01F0324A9 Transaction ID: 5107848	1.000000	115,671.88 0 00	115,671.88 0.00	688.93
Oct 6 2011	Oct 18 2011	SELL	20,000.000	FNCI 3 5 10/11 3.5 01 OCT 2026 TBA @: Currency: 104 140625 USD Commission: 0.00 Settlement Amount. 20,828.13 Taxes/Fees. 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID. 01F0324A9 Transaction ID 5377695	1 000000	20,828 13 0 00	20,828 13 0.00	(77 86)

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Currency: U.S. DOLLAR

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 6 2011	Oct 18 2011	SELL	50,000.000	FNCI 3 5 10/11 3 5 01 OCT 2026 TBA @: Currency: USD Commission Settlement Amount Taxes/Fees: Broker CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID Transaction ID	1.000000	52,062 50 0 00	52,062 50 0 00	(202 47)
Oct 6 2011	Oct 18 2011	SELL	40,000.000	FNCI 3.5 10/11 3 5 01 OCT 2026 TBA @: Currency: USD Commission: Settlement Amount: Taxes/Fees: Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: Transaction ID:	1.000000	41,659.38 0 00	41,659.38 0 00	(152.60)
Oct 6 2011	Oct 18 2011	SELL	20,000.000	FNCI 3 5 10/11 3 5 01 OCT 2026 TBA @: Currency: USD Commission: Settlement Amount: Taxes/Fees: Broker: MORGAN STANLEY AND CO LLC Security ID: Transaction ID:	1.000000	20,837.50 0.00	20,837.50 0 00	(68.49)
Jul 12 2011	Jul 19 2011	SELL	40,000.000	FNCI 3 5 7/11 3 5 01 JUL 2026 TBA @: Currency: USD Commission: Settlement Amount Taxes/Fees: Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: Transaction ID	1 000000	41,000 00 0.00	41,000.00 0 00	98.66

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 12 2011	Jul 19 2011	SELL	10,000.000	FNCI 3 5 7/11 3 5 01 JUL 2026 TBA @. Currency: USD Commission: 0.00 Settlement Amount 10,248.83 Taxes/Fees 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID 01F032476 Transaction ID: 84179044	1.000000	10,248.83 0.00	10,248.83 0.00	23.49
Jul 12 2011	Jul 19 2011	SELL	20,000.000	FNCI 3 5 7/11 3 5 01 JUL 2026 TBA @. Currency: USD Commission: 0.00 Settlement Amount 20,497.66 Taxes/Fees: 0.00 Broker: MORGAN STANLEY DEAN WITTER & C Security ID 01F032476 Transaction ID: 84179488	1.000000	20,497.66 0.00	20,497.66 0.00	46.99
Aug 10 2011	Aug 16 2011	SELL	110,000.000	FNCI 3 5 8/11 3 5 01 AUG 2026 TBA @. Currency: USD Commission: 0.00 Settlement Amount 115,225.00 Taxes/Fees: 0.00 Broker: BANCAMERICA SECURITIES LLC [CHICAGO] Security ID: 01F032484 Transaction ID: 84447886	1.000000	115,225.00 0.00	115,225.00 0.00	2,134.41
Aug 10 2011	Aug 16 2011	SELL	40,000.000	FNCI 3 5 8/11 3 5 01 AUG 2026 TBA @. Currency: USD Commission: 0.00 Settlement Amount 41,871.88 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID 01F032484 Transaction ID: 84447989	1.000000	41,871.88 0.00	41,871.88 0.00	748.03

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/ Income Local	Principal/ Income Base	Realized Gain/ (Loss) Base
Aug 10 2011	Aug 16 2011	SELL	20,000,000	FNCL 3.5 8/11 3.5 01 AUG 2026 TBA @: 104.812500 Currency USD Commission 0.00 Settlement Amount 20,962.50 Taxes/Fees 0.00 Broker: MORGAN STANLEY DEAN WITTER & C Security ID: 01F032484 Transaction ID: 84448016	1.000000	20,962.50 0.00	20,962.50 0.00	400.57
Aug 10 2011	Aug 16 2011	SELL	20,000,000	FNCL 3.5 8/11 3.5 01 AUG 2026 TBA @: 104.812500 Currency USD Commission 0.00 Settlement Amount 20,962.50 Taxes/Fees 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01F032484 Transaction ID: 84448069	1.000000	20,962.50 0.00	20,962.50 0.00	400.58
Aug 5 2011	Aug 16 2011	SELL	10,000,000	FNCL 5.8/11 5.0 01 AUG 2026 TBA @: 107.511719 Currency USD Commission 0.00 Settlement Amount 10,751.17 Taxes/Fees 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050486 Transaction ID: 84415787	1.000000	10,751.17 0.00	10,751.17 0.00	26.17
Aug 26 2011	Sep 13 2011	SELL	90,000,000	FNCL 5.9/11 5.0 01 SEP 2041 TBA @: 107.468750 Currency USD Commission 0.00 Settlement Amount 96,721.88 Taxes/Fees 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F050692 Transaction ID: 4837806	1.000000	96,721.88 0.00	96,721.88 0.00	395.23

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 7 2011	Sep 13 2011	SELL	40,000 000	FNCL 5 9/11 5 0 01 SEP 2041 TBA @: 107.914063 Currency: USD Commission 0.00 Settlement Amount: 43,165.63 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01F050692 Transaction ID: 4963779	1.000000	43,165 63 0.00	43,165 63 0.00	353 79
Sep 7 2011	Sep 13 2011	SELL	60,000 000	FNCL 5 9/11 5 0 01 SEP 2041 TBA @: 107.914063 Currency: USD Commission 0.00 Settlement Amount: 64,748 44 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01F050692 Transaction ID: 4963780	1.000000	64,748 44 0.00	64,748 44 0.00	530 67
Jan 30 2012	Feb 2 2012	SELL	84,880.850	FNR 2010-116 BI 5.0 25 AUG 2020 @: 9.500000 Currency: USD Commission 0.00 Settlement Amount: 8,075.47 Taxes/Fees: 0.00 Broker: WELLS FARGO ADVISORS LLC (ST LOUIS, MO) Security ID: 31398NQT4 Transaction ID: 9597742	1.000000	8,063.68 11.79	8,063.68 11.79	(1,350 72)
Apr 5 2012	Apr 11 2012	SELL	10,000 000	FRANCE TELECOM 5 375 13 JAN 2042 @: 103.709000 Currency: USD Commission 0.00 Settlement Amount: 10,502.29 Taxes/Fees: 0.00 Broker: NOMURA SECURITIES INTL INC NEW YORK Security ID: 35177PAX5 Transaction ID: 9733360	1.000000	10,370 90 131.39	10,370 90 131.39	468 10

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 3 2012	Feb 6 2012	SELL	85,000,000	FREDDIE MAC 1 0 30 JUL 2014 @ 101 533000 Currency: USD Commission: 0 00 Settlement Amount: 86,317.22 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 3137EACU1 Transaction ID: 7957844	1 000000	86,303.05 14 17	86,303.05 14 17	1,364.25
Sep 1 2011	Sep 1 2011	SELL	100,000,000	FREDDIE MAC DISCOUNT NT DSC 15 SEP 2011 SER-RB @ 99.999961 Currency: USD Commission: 0 00 Settlement Amount: 99,999.96 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 313396LT8 Transaction ID: 4922106	1.000000	99,999.96 0 00	99,999.96 0.00	19.52
Sep 6 2011	Sep 6 2011	SELL	100,000,000	FREDDIE MAC DISCOUNT NT DSC 15 SEP 2011 SER-RB @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 100,000.00 Taxes/Fees: 0 00 Broker: JEFFERIES & COMPANY INC [GOVT/EQUITY] Security ID: 313396LT8 Transaction ID: 4964726	1.000000	100,000.00 0.00	100,000.00 0.00	19.55

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 22 2012	Apr 12 2012	SELL	100,000 000	FREDDIE MAC (GOLD) POOL 4 01 APR 2042 TBA @. 104.390625 Currency USD Commission: 0 00 Settlement Amount: 104,390 63 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 02R040649 Transaction ID: 9330362	1.000000	104,390 63 0 00	104,390 63 0.00	(471.19)
Mar 22 2012	Apr 12 2012	SELL	60,000 000	FREDDIE MAC (GOLD) POOL 4 01 APR 2042 TBA @. 104.390625 Currency USD Commission: 0 00 Settlement Amount: 62,634 38 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R040649 Transaction ID: 9330363	1 000000	62,634.38 0.00	62,634 38 0 00	(282 71)
Nov 22 2011	Dec 12 2011	SELL	100,000 000	FREDDIE MAC (GOLD) POOL 4 01 DEC 2041 TBA @. 103.855469 Currency USD Commission: 0.00 Settlement Amount 103,855 47 Taxes/Fees 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 02R0406C1 Transaction ID 6293720	1 000000	103,855 47 0.00	103,855 47 0.00	230.47
Feb 7 2012	Feb 13 2012	SELL	100,000 000	FREDDIE MAC (GOLD) POOL 4 01 FEB 2042 TBA @. 105.289063 Currency USD Commission: 0 00 Settlement Amount 105,289.06 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID 02R040623 Transaction ID: 8007343	1 000000	105,289 06 0 00	105,289.06 0.00	664.06

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 6 2012	Jan 12 2012	SELL	100,000.000	FREDDIE MAC (GOLD) POOL 4 01 JAN 2042 TBA @. 104.910156 Currency: USD Commission: 0.00 Settlement Amount: 104,910.16 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R040615 Transaction ID: 7250021	1.000000	104,910.16 0.00	104,910.16 0.00	1,253.91
Jul 11 2011	Jul 14 2011	SELL	90,000.000	FREDDIE MAC (GOLD) POOL 4 01 JUL 2041 TBA @. 100.726563 Currency: USD Commission: 0.00 Settlement Amount: 90,653.91 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R040672 Transaction ID: 84172718	1.000000	90,653.91 0.00	90,653.91 0.00	(189.84)
Jun 21 2012	Jul 12 2012	SELL	160,000.000	FREDDIE MAC (GOLD) POOL 4 01 JUL 2042 TBA @. 106.062500 Currency: USD Commission: 0.00 Settlement Amount: 169,700.00 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R040672 Transaction ID: 11711859	1.000000	169,700.00 0.00	169,700.00 0.00	325.00
Jun 4 2012	Jun 13 2012	SELL	100,000.000	FREDDIE MAC (GOLD) POOL 4 01 JUN 2042 TBA @. 106.199219 Currency: USD Commission: 0.00 Settlement Amount: 106,199.22 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R040664 Transaction ID: 11260355	1.000000	106,199.22 0.00	106,199.22 0.00	605.47

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 7 2012	Jun 13 2012	SELL	60,000 000	FREDDIE MAC (GOLD) POOL 4 01 JUN 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 63,496.88 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R040664 Transaction ID: 11332300	1.000000	63,496.88 0.00	63,496.88 0.00	140.63
Mar 6 2012	Mar 12 2012	SELL	100,000 000	FREDDIE MAC (GOLD) POOL 4 01 MAR 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 105,050.78 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R040631 Transaction ID: 8758965	1.000000	105,050.78 0.00	105,050.78 0.00	54.20
Mar 6 2012	Mar 12 2012	SELL	60,000 000	FREDDIE MAC (GOLD) POOL 4 01 MAR 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 63,028.13 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R040631 Transaction ID: 8758966	1.000000	63,028.13 0.00	63,028.13 0.00	30.18
May 7 2012	May 14 2012	SELL	160,000 000	FREDDIE MAC (GOLD) POOL 4 01 MAY 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 169,275.00 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R040656 Transaction ID: 10601863	1.000000	169,275.00 0.00	169,275.00 0.00	931.25

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 3 2011	Nov 14 2011	SELL	100,000 000	FREDDIE MAC (GOLD) POOL 4 01 NOV 2041 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 103,867.19 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R0406B3 Transaction ID: 5938826	1.000000	103,867.19 0.00	103,867.19 0.00	(679.69)
Oct 4 2011	Oct 13 2011	SELL	100,000 000	FREDDIE MAC (GOLD) POOL 4 01 OCT 2041 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 104,851.56 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R0406A5 Transaction ID: 5337193	1.000000	104,851.56 0.00	104,851.56 0.00	1,145.30
Mar 30 2012	Apr 12 2012	SELL	10,000 000	FREDDIE MAC (GOLD) POOL 4.5 01 APR 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 10,603.13 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R042645 Transaction ID: 9604185	1.000000	10,603.13 0.00	10,603.13 0.00	(6.77)
Apr 2 2012	Apr 12 2012	SELL	150,000 000	FREDDIE MAC (GOLD) POOL 4.5 01 APR 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 159,099.61 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 02R042645 Transaction ID: 9651035	1.000000	159,099.61 0.00	159,099.61 0.00	(48.83)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 9 2012	Apr 12 2012	SELL	20,000,000	FREDDIE MAC (GOLD) POOL 4.5 01 APR 2042 TBA @: Currency: USD Commission 0.00 Settlement Amount 21,303.13 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R042645 Transaction ID 9848721	1.000000	21,303.13 0.00	21,303.13 0.00	83.34
Aug 2 2011	Aug 11 2011	SELL	30,000 000	FREDDIE MAC (GOLD) POOL 4.5 01 AUG 2041 TBA @: Currency: USD Commission 0.00 Settlement Amount: 31,476.56 Taxes/Fees: 0.00 Broker: MORGAN STANLEY DEAN WITTER & C Security ID: 02R042686 Transaction ID 84398443	1.000000	31,476.56 0.00	31,476.56 0.00	509.09
Aug 8 2011	Aug 11 2011	SELL	150,000 000	FREDDIE MAC (GOLD) POOL 4.5 01 AUG 2041 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 157,429.69 Taxes/Fees 0.00 Broker: BANCAMERICA SECURITIES LLC [CHICAGO] Security ID: 02R042686 Transaction ID 84432885	1.000000	157,429.69 0.00	157,429.69 0.00	2,592.36
Aug 8 2011	Aug 11 2011	SELL	30,000,000	FREDDIE MAC (GOLD) POOL 4.5 01 AUG 2041 TBA @: Currency: USD Commission: 0.00 Settlement Amount 31,491.80 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID 02R042686 Transaction ID 84432928	1.000000	31,491.80 0.00	31,491.80 0.00	524.34

J.P. Morgan Investment Management Inc.

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DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 17 2011	Dec 12 2011	SELL	10,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 DEC 2041 TBA @: Currency: USD Commission: 0 00 Settlement Amount 10,510 94 Taxes/Fees: 0 00 Broker: MORGAN STANLEY AND CO LLC Security ID: 02R0426C7 Transaction ID: 6213424	1 000000	10,510 94 0 00	10,510 94 0 00	(20.48)
Nov 21 2011	Dec 12 2011	SELL	30,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 DEC 2041 TBA @: Currency: USD Commission: 0 00 Settlement Amount 31,502.34 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R0426C7 Transaction ID: 6250646	1 000000	31,502.34 0 00	31,502 34 0 00	(91 91)
Dec 5 2011	Dec 12 2011	SELL	150,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 DEC 2041 TBA @: Currency: USD Commission: 0 00 Settlement Amount. 157,933 59 Taxes/Fees: 0 00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 02R0426C7 Transaction ID: 6518502	1 000000	157,933.59 0 00	157,933 59 0 00	(37 67)
Dec 7 2011	Dec 12 2011	SELL	20,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 DEC 2041 TBA @: Currency: USD Commission: 0 00 Settlement Amount. 21,112 50 Taxes/Fees: 0 00 Broker: MORGAN STANLEY AND CO LLC Security ID: 02R0426C7 Transaction ID: 6551107	1 000000	21,112.50 0 00	21,112 50 0 00	49.67

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Account: 208550 - The Winston Foundation Inc
Currency: U.S. DOLLAR

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 31 2012	Feb 13 2012	SELL	10,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 FEB 2042 TBA @. 106.375000 Currency: USD Commission: 0.00 Settlement Amount 10,637.50 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 02R042629 Transaction ID: 7878974	1 000000	10,637.50 0.00	10,637.50 0.00	60.62
Feb 6 2012	Feb 13 2012	SELL	150,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 FEB 2042 TBA @. 106.242188 Currency: USD Commission: 0.00 Settlement Amount 159,363.28 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 02R042629 Transaction ID: 7983261	1 000000	159,363.28 0.00	159,363.28 0.00	710 16
Feb 7 2012	Feb 13 2012	SELL	30,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 FEB 2042 TBA @. 106.324219 Currency: USD Commission: 0.00 Settlement Amount 31,897.27 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R042629 Transaction ID: 8007572	1.000000	31,897.27 0.00	31,897.27 0.00	166.64
Feb 7 2012	Feb 13 2012	SELL	10,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 FEB 2042 TBA @. 106.328125 Currency: USD Commission: 0.00 Settlement Amount 10,632.81 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 02R042629 Transaction ID: 8007573	1.000000	10,632.81 0.00	10,632.81 0.00	55.94

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 5 2012	Jan 12 2012	SELL	150,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 JAN 2042 TBA @: 105.921875 Currency: USD Commission: 0.00 Settlement Amount: 158,882.81 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 02R042611 Transaction ID: 7205903	1.000000	158,882.81 0.00	158,882.81 0.00	1,147.26
Jan 6 2012	Jan 12 2012	SELL	20,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 JAN 2042 TBA @: 105.906250 Currency: USD Commission: 0.00 Settlement Amount: 21,181.25 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 02R042611 Transaction ID: 7250231	1.000000	21,181.25 0.00	21,181.25 0.00	149.85
Jan 9 2012	Jan 12 2012	SELL	30,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 JAN 2042 TBA @: 106.074219 Currency: USD Commission: 0.00 Settlement Amount: 31,822.27 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R042611 Transaction ID: 7331675	1.000000	31,822.27 0.00	31,822.27 0.00	275.16
Jul 6 2011	Jul 14 2011	SELL	150,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 JUL 2041 TBA @: 103.484375 Currency: USD Commission: 0.00 Settlement Amount: 155,226.56 Taxes/Fees: 0.00 Broker: BANCAMERICA SECURITIES LLC [CHICAGO] Security ID: 02R042678 Transaction ID: 84142396	1.000000	155,226.56 0.00	155,226.56 0.00	(662.11)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 6 2011	Jul 14 2011	SELL	30,000,000	FREDDIE MAC (GOLD) POOL 4 5 01 JUL 2041 TBA @ 103.484375 Currency: USD Commission: 0.00 Settlement Amount: 31,045.31 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R042678 Transaction ID: 84142435	1.000000	31,045.31 0.00	31,045.31 0.00	(132.43)
Jul 11 2011	Jul 14 2011	SELL	30,000,000	FREDDIE MAC (GOLD) POOL 4 5 01 JUL 2041 TBA @ 103.847656 Currency: USD Commission: 0.00 Settlement Amount: 31,154.30 Taxes/Fees: 0.00 Broker: MORGAN STANLEY DEAN WITTER & C Security ID: 02R042678 Transaction ID: 84172747	1.000000	31,154.30 0.00	31,154.30 0.00	(23.43)
May 31 2012	Jun 13 2012	SELL	10,000,000	FREDDIE MAC (GOLD) POOL 4 5 01 JUN 2042 TBA @ 106.796875 Currency: USD Commission: 0.00 Settlement Amount: 10,679.69 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 02R042660 Transaction ID: 11196297	1.000000	10,679.69 0.00	10,679.69 0.00	0.00
May 31 2012	Jun 13 2012	SELL	20,000,000	FREDDIE MAC (GOLD) POOL 4 5 01 JUN 2042 TBA @ 106.796875 Currency: USD Commission: 0.00 Settlement Amount: 21,359.38 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R042660 Transaction ID: 11196298	1.000000	21,359.38 0.00	21,359.38 0.00	0.00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 6 2012	Jun 13 2012	SELL	140,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 JUN 2042 TBA @. Currency: USD Commission: 0 00 Settlement Amount: 149,061 72 Taxes/Fees: 0 00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 02R042660 Transaction ID: 11314805	1 000000	149,061 72 0 00	149,061 72 0 00	(453 90)
Feb 29 2012	Mar 12 2012	SELL	10,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 MAR 2042 TBA @. Currency: USD Commission: 0 00 Settlement Amount: 10,621 88 Taxes/Fees: 0 00 Broker: MORGAN STANLEY AND CO LLC Security ID: 02R042637 Transaction ID: 8637155	1 000000	10,621 88 0 00	10,621 88 0 00	10 84
Mar 2 2012	Mar 12 2012	SELL	150,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 MAR 2042 TBA @. Currency: USD Commission: 0 00 Settlement Amount: 159,369 14 Taxes/Fees: 0 00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 02R042637 Transaction ID: 8691760	1 000000	159,369 14 0 00	159,369 14 0 00	203 53
Mar 5 2012	Mar 12 2012	SELL	30,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 MAR 2042 TBA @. Currency: USD Commission: 0 00 Settlement Amount: 31,878 52 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R042637 Transaction ID: 8737937	1 000000	31,878 52 0 00	31,878 52 0 00	45 40

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 7 2012	May 14 2012	SELL	150,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 MAY 2042 TBA @: 106.894531 Currency: USD Commission: 0.00 Settlement Amount 160,341.80 Taxes/Fees 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 02R042652 Transaction ID: 10601921	1 000000	160,341.80 0.00	160,341.80 0.00	1,376.26
May 7 2012	May 14 2012	SELL	20,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 MAY 2042 TBA @: 106.898438 Currency: USD Commission: 0.00 Settlement Amount: 21,379.69 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R042652 Transaction ID: 10605607	1 000000	21,379.69 0.00	21,379.69 0.00	184.29
Oct 31 2011	Nov 14 2011	SELL	30,000 000	FREDDIE MAC (GOLD) POOL 4 5 01 NOV 2041 TBA @: 105.394531 Currency: USD Commission: 0.00 Settlement Amount 31,618.36 Taxes/Fees 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R042689 Transaction ID: 5869368	1 000000	31,618.36 0.00	31,618.36 0.00	(26.45)
Nov 4 2011	Nov 14 2011	SELL	150,000.000	FREDDIE MAC (GOLD) POOL 4 5 01 NOV 2041 TBA @: 105.507813 Currency: USD Commission 0.00 Settlement Amount: 158,261.72 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 02R042689 Transaction ID: 5957750	1.000000	158,261.72 0.00	158,261.72 0.00	37.67

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 8 2011	Nov 14 2011	SELL	30,000.000	FREDDIE MAC (GOLD) POOL 4.5 01 NOV 2041 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 31,603.13 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 02R0426B9 Transaction ID: 6054266	1.000000	31,603.13 0.00	31,603.13 0.00	(41.68)
Oct 3 2011	Oct 13 2011	SELL	150,000.000	FREDDIE MAC (GOLD) POOL 4.5 01 OCT 2041 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 158,917.97 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 02R0426A1 Transaction ID: 5312519	1.000000	158,917.97 0.00	158,917.97 0.00	533.20
Oct 7 2011	Oct 13 2011	SELL	30,000.000	FREDDIE MAC (GOLD) POOL 4.5 01 OCT 2041 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 31,550.39 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R0426A1 Transaction ID: 5414511	1.000000	31,550.39 0.00	31,550.39 0.00	(126.57)
Oct 7 2011	Oct 13 2011	SELL	30,000.000	FREDDIE MAC (GOLD) POOL 4.5 01 OCT 2041 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 31,546.88 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 02R0426A1 Transaction ID: 5414512	1.000000	31,546.88 0.00	31,546.88 0.00	(130.07)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 8 2011	Sep 13 2011	SELL	30,000,000	FREDDIE MAC (GOLD) POOL 4.5 01 SEP 2041 TBA @: 105.832031 Currency: USD Commission: 0.00 Settlement Amount: 31,749.61 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R042694 Transaction ID: 4964157	1.000000	31,749.61 0.00	31,749.61 0.00	367.80
Sep 8 2011	Sep 13 2011	SELL	30,000,000	FREDDIE MAC (GOLD) POOL 4.5 01 SEP 2041 TBA @: 105.804688 Currency: USD Commission: 0.00 Settlement Amount: 31,741.41 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 02R042694 Transaction ID: 4964158	1.000000	31,741.41 0.00	31,741.41 0.00	359.60
Sep 8 2011	Sep 13 2011	SELL	150,000,000	FREDDIE MAC (GOLD) POOL 4.5 01 SEP 2041 TBA @: 105.832031 Currency: USD Commission: 0.00 Settlement Amount: 158,748.05 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 02R042694 Transaction ID: 4964159	1.000000	158,748.05 0.00	158,748.05 0.00	1,839.02
Aug 8 2011	Aug 11 2011	SELL	10,000,000	FREDDIE MAC (GOLD) POOL 5 01 AUG 2041 TBA @: 107.140625 Currency: USD Commission: 0.00 Settlement Amount: 10,714.06 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R050689 Transaction ID: 84433028	1.000000	10,714.06 0.00	10,714.06 0.00	123.43

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DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 6 2011	Dec 12 2011	SELL	20,000,000	FREDDIE MAC (GOLD) POOL 5 01 DEC 2041 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 21,397.66 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R0506C0 Transaction ID: 6531312	1.000000	21,397.66 0.00	21,397.66 0.00	49.74
Dec 6 2011	Dec 12 2011	SELL	10,000,000	FREDDIE MAC (GOLD) POOL 5 01 DEC 2041 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 10,702.73 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R0506C0 Transaction ID: 6532450	1.000000	10,702.73 0.00	10,702.73 0.00	28.77
Jan 31 2012	Feb 13 2012	SELL	20,000,000	FREDDIE MAC (GOLD) POOL 5 01 FEB 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 21,518.75 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R050622 Transaction ID: 7878941	1.000000	21,518.75 0.00	21,518.75 0.00	68.75
Jan 31 2012	Feb 13 2012	SELL	10,000,000	FREDDIE MAC (GOLD) POOL 5 01 FEB 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 10,759.38 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R050622 Transaction ID: 7878967	1.000000	10,759.38 0.00	10,759.38 0.00	34.38

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 9 2012	Jan 12 2012	SELL	10,000,000	FREDDIE MAC (GOLD) POOL 5 01 JAN 2042 TBA @: Currency: USD 107.437500 Commission: 0.00 Settlement Amount: 10,743.75 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R050614 Transaction ID: 7331483	1 000000	10,743.75 0.00	10,743.75 0.00	50.52
Jan 9 2012	Jan 12 2012	SELL	20,000,000	FREDDIE MAC (GOLD) POOL 5 01 JAN 2042 TBA @: Currency: USD 107.437500 Commission: 0.00 Settlement Amount: 21,487.50 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R050614 Transaction ID: 7331484	1 000000	21,487.50 0.00	21,487.50 0.00	101.04
Jul 8 2011	Jul 14 2011	SELL	10,000,000	FREDDIE MAC (GOLD) POOL 5 01 JUL 2041 TBA @: Currency: USD 106.179688 Commission: 0.00 Settlement Amount: 10,617.97 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R050671 Transaction ID: 84154317	1 000000	10,617.97 0.00	10,617.97 0.00	(46.09)
Nov 8 2011	Nov 14 2011	SELL	10,000,000	FREDDIE MAC (GOLD) POOL 5 01 NOV 2041 TBA @: Currency: USD 107.054688 Commission: 0.00 Settlement Amount: 10,705.47 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R0506B2 Transaction ID: 6054107	1 000000	10,705.47 0.00	10,705.47 0.00	58.59

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 7 2011	Oct 13 2011	SELL	10,000.000	FREDDIE MAC (GOLD) POOL 5 01 OCT 2041 TBA @. 106.628906 Currency USD Commission: 0.00 Settlement Amount: 10,662.89 Taxes/Fees: 0.00 Broker BARCLAYS CAPITAL INC Security ID: 02R0506A4 Transaction ID: 5421223	1.000000	10,662.89 0.00	10,662.89 0.00	(66.80)
Mar 30 2012	Apr 12 2012	SELL	10,000.000	FREDDIE MAC (GOLD) POOL 5 01 APR 2042 TBA @. 108.671875 Currency USD Commission: 0.00 Settlement Amount: 10,867.19 Taxes/Fees: 0.00 Broker GOLDMAN SACHS AND CO NEW YORK Security ID: 02R052644 Transaction ID: 9604367	1.000000	10,867.19 0.00	10,867.19 0.00	35.55
Apr 3 2012	Apr 12 2012	SELL	75,000.000	FREDDIE MAC (GOLD) POOL 5 01 APR 2042 TBA @. 108.769531 Currency USD Commission: 0.00 Settlement Amount: 81,577.15 Taxes/Fees: 0.00 Broker CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R052644 Transaction ID: 9681377	1.000000	81,577.15 0.00	81,577.15 0.00	339.85
Apr 9 2012	Apr 12 2012	SELL	10,000.000	FREDDIE MAC (GOLD) POOL 5 01 APR 2042 TBA @. 108.871094 Currency USD Commission: 0.00 Settlement Amount: 10,887.11 Taxes/Fees: 0.00 Broker GOLDMAN SACHS AND CO NEW YORK Security ID: 02R052644 Transaction ID: 9838339	1.000000	10,887.11 0.00	10,887.11 0.00	55.47

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 9 2012	Apr 12 2012	SELL	5,000,000	FREDDIE MAC (GOLD) POOL 5.5 01 APR 2042 TBA @: 108.871094 Currency: USD Commission: 0.00 Settlement Amount: 5,443.55 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 02R052644 Transaction ID: 9838340	1.000000	5,443.55 0.00	5,443.55 0.00	27.73
Aug 3 2011	Aug 11 2011	SELL	75,000,000	FREDDIE MAC (GOLD) POOL 5.5 01 AUG 2041 TBA @: 108.703125 Currency: USD Commission: 0.00 Settlement Amount: 81,527.34 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R052685 Transaction ID: 84404198	1.000000	81,527.34 0.00	81,527.34 0.00	738.28
Aug 8 2011	Aug 11 2011	SELL	5,000,000	FREDDIE MAC (GOLD) POOL 5.5 01 AUG 2041 TBA @: 108.625000 Currency: USD Commission: 0.00 Settlement Amount: 5,431.25 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 02R052685 Transaction ID: 84432984	1.000000	5,431.25 0.00	5,431.25 0.00	45.31
Aug 8 2011	Aug 11 2011	SELL	20,000,000	FREDDIE MAC (GOLD) POOL 5.5 01 AUG 2041 TBA @: 108.625000 Currency: USD Commission: 0.00 Settlement Amount: 21,725.00 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R052685 Transaction ID: 84433079	1.000000	21,725.00 0.00	21,725.00 0.00	181.25

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 5 2011	Dec 12 2011	SELL	20,000,000	FREDDIE MAC (GOLD) POOL 5 5 01 DEC 2041 TBA @. Currency: USD Commission: 0.00 Settlement Amount: 21,575.00 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R0526C6 Transaction ID: 6513040	1.000000	21,575.00 0.00	21,575.00 0.00	(3.13)
Dec 5 2011	Dec 12 2011	SELL	75,000,000	FREDDIE MAC (GOLD) POOL 5 5 01 DEC 2041 TBA @. Currency: USD Commission: 0.00 Settlement Amount: 80,906.25 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R0526C6 Transaction ID: 6513041	1.000000	80,906.25 0.00	80,906.25 0.00	(11.72)
Dec 5 2011	Dec 12 2011	SELL	5,000,000	FREDDIE MAC (GOLD) POOL 5 5 01 DEC 2041 TBA @. Currency: USD Commission: 0.00 Settlement Amount: 5,393.75 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 02R0526C6 Transaction ID: 6513042	1.000000	5,393.75 0.00	5,393.75 0.00	(0.78)
Feb 2 2012	Feb 13 2012	SELL	20,000,000	FREDDIE MAC (GOLD) POOL 5 5 01 FEB 2042 TBA @. Currency: USD Commission: 0.00 Settlement Amount: 21,682.81 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R052628 Transaction ID: 7924752	1.000000	21,682.81 0.00	21,682.81 0.00	30.47

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 2 2012	Feb 13 2012	SELL	5,000,000	FREDDIE MAC (GOLD) POOL 5.5 01 FEB 2042 TBA @: 108.414063 Currency: USD Commission: 0.00 Settlement Amount: 5,420.70 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 02R052628 Transaction ID: 7924753	1.000000	5,420.70 0.00	5,420.70 0.00	7 61
Feb 2 2012	Feb 13 2012	SELL	75,000,000	FREDDIE MAC (GOLD) POOL 5.5 01 FEB 2042 TBA @: 108.414063 Currency: USD Commission: 0.00 Settlement Amount: 81,310.55 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R052628 Transaction ID: 7924756	1.000000	81,310.55 0.00	81,310.55 0.00	114 26
Jan 6 2012	Jan 12 2012	SELL	20,000,000	FREDDIE MAC (GOLD) POOL 5.5 01 JAN 2042 TBA @: 108.515625 Currency: USD Commission: 0.00 Settlement Amount: 21,703.13 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R052610 Transaction ID: 7246885	1.000000	21,703.13 0.00	21,703.13 0.00	153 13
Jan 6 2012	Jan 12 2012	SELL	5,000,000	FREDDIE MAC (GOLD) POOL 5.5 01 JAN 2042 TBA @: 108.515625 Currency: USD Commission: 0.00 Settlement Amount: 5,425.78 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 02R052610 Transaction ID: 7246887	1.000000	5,425.78 0.00	5,425.78 0.00	38 28

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 6 2012	Jan 12 2012	SELL	75,000.000	FREDDIE MAC (GOLD) POOL 5.5 01 JAN 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 81,328.13 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R052610 Transaction ID: 7250134	1.000000	81,328.13 0.00	81,328.13 0.00	515.63
Jun 29 2012	Jul 12 2012	SELL	10,000.000	FREDDIE MAC (GOLD) POOL 5.5 01 JUL 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 10,867.19 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R052677 Transaction ID: 11999143	1.000000	10,867.19 0.00	10,867.19 0.00	11.16
May 7 2012	Jun 13 2012	SELL	5,000.000	FREDDIE MAC (GOLD) POOL 5.5 01 JUN 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 5,450.00 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 02R052669 Transaction ID: 10603968	1.000000	5,450.00 0.00	5,450.00 0.00	3.51
May 7 2012	Jun 13 2012	SELL	15,000.000	FREDDIE MAC (GOLD) POOL 5.5 01 JUN 2042 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 16,350.00 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R052669 Transaction ID: 10603969	1.000000	16,350.00 0.00	16,350.00 0.00	10.55

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 4 2012	Jun 13 2012	SELL	60,000 000	FREDDIE MAC (GOLD) POOL 5 5 01 JUN 2042 TBA @: Currency: USD Commission: 0 00 Settlement Amount: 65,212 50 Taxes/Fees: 0 00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R052669 Transaction ID: 11259219	1 000000	65,212.50 0 00	65,212.50 0 00	(145.32)
Jun 4 2012	Jun 13 2012	SELL	10,000 000	FREDDIE MAC (GOLD) POOL 5 5 01 JUN 2042 TBA @: Currency: USD Commission: 0 00 Settlement Amount: 10,867 19 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R052669 Transaction ID: 11259231	1 000000	10,867 19 0 00	10,867 19 0 00	(25 78)
Mar 1 2012	Mar 12 2012	SELL	20,000 000	FREDDIE MAC (GOLD) POOL 5 5 01 MAR 2042 TBA @: Currency: USD Commission: 0 00 Settlement Amount: 21,689 06 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R052636 Transaction ID: 8663686	1 000000	21,689 06 0 00	21,689 06 0 00	42.18
Mar 1 2012	Mar 12 2012	SELL	5,000 000	FREDDIE MAC (GOLD) POOL 5 5 01 MAR 2042 TBA @: Currency: USD Commission: 0 00 Settlement Amount: 5,422 27 Taxes/Fees: 0 00 Broker: UBS SECURITIES LLC MBS Security ID: 02R052636 Transaction ID: 8663687	1.000000	5,422 27 0 00	5,422 27 0 00	10.55

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 2 2012	Mar 12 2012	SELL	75,000 000	FREDDIE MAC (GOLD) POOL 5.5 01 MAR 2042 TBA @ 108.511719 Currency: USD Commission: 0.00 Settlement Amount: 81,383.79 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R052636 Transaction ID: 8692041	1.000000	81,383.79 0.00	81,383.79 0.00	208.01
May 4 2012	May 14 2012	SELL	5,000 000	FREDDIE MAC (GOLD) POOL 5.5 01 MAY 2042 TBA @: 109.128906 Currency: USD Commission: 0.00 Settlement Amount: 5,456.45 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 02R052651 Transaction ID: 10509972	1.000000	5,456.45 0.00	5,456.45 0.00	24.68
May 7 2012	May 14 2012	SELL	75,000.000	FREDDIE MAC (GOLD) POOL 5.5 01 MAY 2042 TBA @ 108.984375 Currency: USD Commission: 0.00 Settlement Amount: 81,738.28 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R052651 Transaction ID: 10602029	1.000000	81,738.28 0.00	81,738.28 0.00	261.72
May 7 2012	May 14 2012	SELL	10,000 000	FREDDIE MAC (GOLD) POOL 5.5 01 MAY 2042 TBA @: 108.984375 Currency: USD Commission: 0.00 Settlement Amount: 10,898.44 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R052651 Transaction ID: 10602030	1.000000	10,898.44 0.00	10,898.44 0.00	34.90

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 4 2011	Nov 14 2011	SELL	5,000 000	FREDDIE MAC (GOLD) POOL 5.5 01 NOV 2041 TBA @: 108 015625 Currency: USD Commission: 0.00 Settlement Amount: 5,400 78 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 02R052688 Transaction ID: 5958163	1.000000	5,400.78 0.00	5,400.78 0.00	17.97
Nov 4 2011	Nov 14 2011	SELL	20,000 000	FREDDIE MAC (GOLD) POOL 5.5 01 NOV 2041 TBA @: 108 015625 Currency: USD Commission: 0.00 Settlement Amount: 21,603 13 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R052688 Transaction ID: 5958164	1.000000	21,603.13 0.00	21,603.13 0.00	71.88
Nov 4 2011	Nov 14 2011	SELL	75,000,000	FREDDIE MAC (GOLD) POOL 5.5 01 NOV 2041 TBA @: 108.015625 Currency: USD Commission: 0.00 Settlement Amount: 81,011.72 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R052688 Transaction ID: 5958211	1.000000	81,011.72 0.00	81,011.72 0.00	269.53
Oct 5 2011	Oct 13 2011	SELL	5,000 000	FREDDIE MAC (GOLD) POOL 5.5 01 OCT 2041 TBA @: 108.011719 Currency: USD Commission: 0.00 Settlement Amount: 5,400 59 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 02R0526A0 Transaction ID: 5357787	1.000000	5,400.59 0.00	5,400.59 0.00	(41.13)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 5 2011	Oct 13 2011	SELL	20,000,000	FREDDIE MAC (GOLD) POOL 5.5 01 OCT 2041 TBA @: 108.011719 Currency: USD Commission: 0.00 Settlement Amount: 21,602.34 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R0526A0 Transaction ID: 5357788	1.000000	21,602.34 0.00	21,602.34 0.00	(164.54)
Oct 7 2011	Oct 13 2011	SELL	75,000,000	FREDDIE MAC (GOLD) POOL 5.5 01 OCT 2041 TBA @: 107.769531 Currency: USD Commission: 0.00 Settlement Amount: 80,827.15 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R0526A0 Transaction ID: 5414637	1.000000	80,827.15 0.00	80,827.15 0.00	(798.63)
Sep 2 2011	Sep 13 2011	SELL	5,000,000	FREDDIE MAC (GOLD) POOL 5.5 01 SEP 2041 TBA @: 109.148438 Currency: USD Commission: 0.00 Settlement Amount: 5,457.42 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 02R052693 Transaction ID: 4922426	1.000000	5,457.42 0.00	5,457.42 0.00	35.74
Sep 8 2011	Sep 13 2011	SELL	75,000,000	FREDDIE MAC (GOLD) POOL 5.5 01 SEP 2041 TBA @: 109.007813 Currency: USD Commission: 0.00 Settlement Amount: 81,755.86 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 02R052693 Transaction ID: 4964292	1.000000	81,755.86 0.00	81,755.86 0.00	430.67

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 8 2011	Sep 13 2011	SELL	20,000.000	FREDDIE MAC (GOLD) POOL 5 5 01 SEP 2041 TBA @: 109.007813 Currency: USD Commission: 0.00 Settlement Amount: 21,801.56 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 02R052693 Transaction ID: 4964293	1.000000	21,801.56 0.00	21,801.56 0.00	114.84
Aug 8 2011	Aug 11 2011	SELL	30,000.000	FREDDIE MAC (GOLD) POOL 6 01 AUG 2041 TBA @: 110.578125 Currency: USD Commission: 0.00 Settlement Amount: 33,173.44 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R060688 Transaction ID: 84433084	1.000000	33,173.44 0.00	33,173.44 0.00	226.17
Nov 21 2011	Dec 12 2011	SELL	30,000.000	FREDDIE MAC (GOLD) POOL 6 01 DEC 2041 TBA @: 109.085940 Currency: USD Commission: 0.00 Settlement Amount: 32,725.78 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R0606C9 Transaction ID: 6251133	1.000000	32,725.78 0.00	32,725.78 0.00	11.72
Jan 27 2012	Feb 13 2012	SELL	30,000.000	FREDDIE MAC (GOLD) POOL 6 01 FEB 2042 TBA @: 109.765625 Currency: USD Commission: 0.00 Settlement Amount: 32,929.69 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R060621 Transaction ID: 7768944	1.000000	32,929.69 0.00	32,929.69 0.00	60.94

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 6 2012	Jan 12 2012	SELL	30,000,000	FREDDIE MAC (GOLD) POOL 6 01 JAN 2042 TBA @: 109.785156 Currency: USD Commission: 0 00 Settlement Amount: 32,935 55 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 02R060613 Transaction ID: 7251615	1.000000	32,935 55 0 00	32,935.55 0.00	244 92
Jul 11 2011	Jul 14 2011	SELL	30,000 000	FREDDIE MAC (GOLD) POOL 6 01 JUL 2041 TBA @: 110.007813 Currency: USD Commission: 0.00 Settlement Amount: 33,002.34 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R060670 Transaction ID: 84172696	1.000000	33,002.34 0 00	33,002.34 0.00	58.59
Nov 4 2011	Nov 14 2011	SELL	30,000 000	FREDDIE MAC (GOLD) POOL 6 01 NOV 2041 TBA @: 109.187500 Currency: USD Commission: 0.00 Settlement Amount: 32,756.25 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 02R0606B1 Transaction ID: 5958135	1.000000	32,756 25 0.00	32,756.25 0.00	(65.63)
Oct 6 2011	Oct 13 2011	SELL	30,000 000	FREDDIE MAC (GOLD) POOL 6 01 OCT 2041 TBA @: 109.593750 Currency: USD Commission: 0 00 Settlement Amount: 32,878 13 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 02R0606A3 Transaction ID: 5377952	1.000000	32,878.13 0.00	32,878 13 0 00	(295 31)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 6 2011	Sep 13 2011	SELL	30,000,000	FREDDIE MAC (GOLD) POOL 6 01 SEP 2041 TBA @: Currency: USD Commission: 0.00 Settlement Amount: 33,229 69 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 02R060696 Transaction ID: 4964721	1.000000	33,229 69 0.00	33,229 69 0.00	135.94
Mar 30 2012	Apr 19 2012	SELL	32,847 920	G2 4834 4.5 20 OCT 2040 @: Currency: USD Commission: 0.00 Settlement Amount: 35,796.03 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 36202FLP9 Transaction ID: 9971493	1.000000	35,722.12 73.91	35,722.12 73.91	106.00
Feb 2 2012	Feb 7 2012	SELL	15,000 000	GENERAL ELEC CAP CORP 2.15 09 JAN 2015 @: Currency: USD Commission: 0.00 Settlement Amount: 15,418 68 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 36962G5M2 Transaction ID: 7927381	1.000000	15,393 60 25 08	15,393.60 25 08	409 20

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 19 2012	Jun 22 2012	SELL	30,000 000	GENERAL ELEC CAP CORP 4.375 16 SEP 2020 SER MTN @: Currency: 107 990000 Commission: USD Settlement Amount: 0 00 Taxes/Fees: 32,747.00 Broker: NOMURA SECURITIES INTL INC NEW YORK Security ID: 36962G4R2 Transaction ID: 11659687	1 000000	32,397 00	32,397 00	2,264 00
Jan 4 2012	Jan 9 2012	SELL	25,000,000	GENERAL ELEC CAP CORP 5.4 20 SEP 2013 SER GMTN @: Currency: 106.778000 Commission: USD Settlement Amount: 27,103.25 Taxes/Fees: 0 00 Broker: WSA FIXED INCOME, LLC Security ID: 36962G3F9 Transaction ID: 7172522	1 000000	26,694 50	26,694 50	1,691 25
Sep 14 2011	Sep 19 2011	SELL	15,000 000	GEORGIA POWER COMPANY 5 65 01 MAR 2037 SER.07-A @: Currency: 116 313000 Commission: USD Settlement Amount: 17,489.32 Taxes/Fees: 0 00 Broker: MIZUHO SECURITIES USA INC Security ID: 373334GC9 Transaction ID: 5016361	1 000000	17,446 95	17,446 95	1,706 40

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 12 2012	Apr 19 2012	SELL	30,000 000	GINNIE MAE POOL 3.5 01 APR 2042 TBA @ 105 152344 Currency: USD Commission 0 00 Settlement Amount: 31,545 70 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID 01N032642 Transaction ID: 9929567	1 000000	31,545 70 0 00	31,545 70 0 00	270 70
Jun 11 2012	Jun 20 2012	SELL	40,000 000	GINNIE MAE POOL 3.5 01 JUN 2042 TBA @: 106 925781 Currency: USD Commission: 0 00 Settlement Amount: 42,770 31 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID 01N032667 Transaction ID: 11455034	1 000000	42,770 31 0 00	42,770 31 0 00	491 56
Jun 11 2012	Jun 20 2012	SELL	10,000 000	GINNIE MAE POOL 3.5 01 JUN 2042 TBA @: 106 925781 Currency: USD Commission: 0 00 Settlement Amount: 10,692 58 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01N032667 Transaction ID: 11455035	1 000000	10,692 58 0 00	10,692 58 0 00	122 89
May 9 2012	May 21 2012	SELL	40,000 000	GINNIE MAE POOL 3.5 01 MAY 2042 TBA @: 105 722656 Currency: USD Commission: 0 00 Settlement Amount: 42,289 06 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID 01N032659 Transaction ID: 10651083	1 000000	42,289 06 0 00	42,289 06 0 00	306 24

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 12 2012	Apr 19 2012	SELL	100,000,000	GINNIE MAE POOL 4 01 APR 2042 TBA @ 108 136719 Currency: USD Commission: 0 00 Settlement Amount 108,136 72 Taxes/Fees 0 00 Broker BNP PARIBAS SECURITIES CORP Security ID 01N040645 Transaction ID 9929609	1.000000	108,136.72 0 00	108,136.72 0 00	402.34
Jul 29 2011	Aug 18 2011	SELL	70,000 000	GINNIE MAE POOL 4 01 AUG 2041 TBA @. 102 816406 Currency: USD Commission: 0.00 Settlement Amount 71,971 48 Taxes/Fees: 0 00 Broker: BNP PARIBAS SECURITIES CORP Security ID 01N040686 Transaction ID: 84293808	1.000000	71,971.48 0.00	71,971.48 0 00	265.23
Dec 2 2011	Dec 19 2011	SELL	100,000,000	GINNIE MAE POOL 4 01 DEC 2041 TBA @ 106 613280 Currency: USD Commission 0.00 Settlement Amount. 106,613.28 Taxes/Fees 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID 01N0406C7 Transaction ID 6499931	1.000000	106,613.28 0.00	106,613.28 0.00	163.28
Feb 13 2012	Feb 21 2012	SELL	100,000 000	GINNIE MAE POOL 4 01 FEB 2042 TBA @. 108 058594 Currency: USD Commission. 0.00 Settlement Amount 108,058 59 Taxes/Fees 0.00 Broker BNP PARIBAS SECURITIES CORP Security ID: 01N040629 Transaction ID: 8203065	1 000000	108,058.59 0 00	108,058.59 0 00	417.96

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Jan 17 2012	Jan 23 2012	SELL	100,000.000	GINNIE MAE POOL 4 01 JAN 2042 TBA @ 107.898438 Currency: USD Commission: 0.00 Settlement Amount 107,898.44 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 01N040611 Transaction ID: 7498047	1.000000	107,898.44 0.00	107,898.44 0.00	1,570.31
Jul 12 2011	Jul 20 2011	SELL	70,000.000	GINNIE MAE POOL 4 01 JUL 2041 TBA @ 102.757813 Currency: USD Commission: 0.00 Settlement Amount: 71,930.47 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 01N040678 Transaction ID: 84179081	1.000000	71,930.47 0.00	71,930.47 0.00	289.84
Jun 11 2012	Jun 20 2012	SELL	10,000.000	GINNIE MAE POOL 4 01 JUN 2042 TBA @ 109.335938 Currency: USD Commission: 0.00 Settlement Amount: 10,933.59 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 01N040660 Transaction ID: 11456587	1.000000	10,933.59 0.00	10,933.59 0.00	81.78
Jun 11 2012	Jun 20 2012	SELL	100,000.000	GINNIE MAE POOL 4 01 JUN 2042 TBA @ 109.347656 Currency: USD Commission: 0.00 Settlement Amount: 109,347.66 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 01N040660 Transaction ID: 11456588	1.000000	109,347.66 0.00	109,347.66 0.00	829.55

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Mar 9 2012	Mar 19 2012	SELL	100,000 000	GINNIE MAE POOL 4 01 MAR 2042 TBA @: 107.992188 Currency: USD Commission: 0.00 Settlement Amount: 107,992 19 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 01N040637 Transaction ID: 8978420	1.000000	107,992.19 0 00	107,992.19 0 00	210 94
May 9 2012	May 21 2012	SELL	100,000 000	GINNIE MAE POOL 4 01 MAY 2042 TBA @: 108.710938 Currency: USD Commission: 0.00 Settlement Amount: 108,710 94 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 01N040652 Transaction ID: 10647183	1 000000	108,710 94 0 00	108,710 94 0 00	882.81
Nov 7 2011	Nov 21 2011	SELL	90,000 000	GINNIE MAE POOL 4 01 NOV 2041 TBA @: 106.687500 Currency: USD Commission: 0.00 Settlement Amount: 96,018 75 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 01N040689 Transaction ID: 6029606	1 000000	96,018.75 0 00	96,018 75 0.00	(210 94)
Oct 3 2011	Oct 20 2011	SELL	90,000 000	GINNIE MAE POOL 4 01 OCT 2041 TBA @: 107.242188 Currency: USD Commission: 0.00 Settlement Amount: 96,517 97 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 01N0406A1 Transaction ID: 5312984	1 000000	96,517 97 0 00	96,517.97 0.00	541.41

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 9 2011	Sep 21 2011	SELL	90,000 000	GINNIE MAE POOL 4 01 SEP 2041 TBA @. Currency USD Commission 0 00 Settlement Amount: 96,275.39 Taxes/Fees 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID 01N040694 Transaction ID: 4963995	1.000000	96,275 39 0.00	96,275 39 0.00	3,392.58
Jul 29 2011	Aug 18 2011	SELL	10,000 000	GINNIE MAE POOL 4.5 01 AUG 2041 TBA @ Currency USD Commission 0 00 Settlement Amount: 10,628.52 Taxes/Fees 0 00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 01N042682 Transaction ID: 84293605	1 000000	10,628.52 0 00	10,628 52 0 00	45.71
Jul 29 2011	Aug 18 2011	SELL	120,000 000	GINNIE MAE POOL 4 5 01 AUG 2041 TBA @: Currency USD Commission 0 00 Settlement Amount: 127,579 69 Taxes/Fees 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 01N042682 Transaction ID: 84293760	1.000000	127,579.69 0.00	127,579.69 0.00	585.94
Jul 29 2011	Aug 18 2011	SELL	40,000 000	GINNIE MAE POOL 4 5 01 AUG 2041 TBA @. Currency USD Commission 0.00 Settlement Amount: 42,526 56 Taxes/Fees 0.00 Broker: BANCAMERICA SECURITIES LLC [CHICAGO] Security ID: 01N042682 Transaction ID: 84293882	1 000000	42,526.56 0.00	42,526.56 0.00	195 31

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Dec 8 2011	Dec 19 2011	SELL	40,000.000	GINNIE MAE POOL 4 5 01 DEC 2041 TBA @. Currency: USD Commission: 0 00 Settlement Amount: 43,600.00 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01N0426C3 Transaction ID: 6624817	1 000000	43,600 00 0 00	43,600 00 0 00	218 75
Dec 8 2011	Dec 19 2011	SELL	10,000.000	GINNIE MAE POOL 4 5 01 DEC 2041 TBA @. Currency: USD Commission: 0 00 Settlement Amount: 10,900.00 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 01N0426C3 Transaction ID: 6624818	1 000000	10,900 00 0 00	10,900 00 0 00	54 69
Jan 26 2012	Feb 21 2012	SELL	40,000.000	GINNIE MAE POOL 4 5 01 FEB 2042 TBA @. Currency: USD Commission: 0 00 Settlement Amount: 43,631 25 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01N042625 Transaction ID: 7710193	1 000000	43,631 25 0 00	43,631 25 0 00	(155 00)
Jan 26 2012	Feb 21 2012	SELL	10,000 000	GINNIE MAE POOL 4 5 01 FEB 2042 TBA @. Currency: USD Commission: 0 00 Settlement Amount: 10,907.81 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS. INC Security ID: 01N042625 Transaction ID: 7710194	1 000000	10,907 81 0 00	10,907 81 0 00	(38.75)

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Jan 17 2012	Jan 23 2012	SELL	10,000,000	GINNIE MAE POOL 4 5 01 JAN 2042 TBA @. Currency: 109 621094 USD Commission: 0 00 Settlement Amount: 10,962 11 Taxes/Fees 0 00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 01N042617 Transaction ID: 7499098	1 000000	10,962 11 0 00	10,962.11 0 00	80.86
Jan 17 2012	Jan 23 2012	SELL	40,000,000	GINNIE MAE POOL 4 5 01 JAN 2042 TBA @. Currency: 109 636719 USD Commission: 0 00 Settlement Amount: 43,854.69 Taxes/Fees: 0 00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01N042617 Transaction ID: 7499100	1.000000	43,854.69 0 00	43,854 69 0 00	329 69
Jul 12 2011	Jul 20 2011	SELL	10,000,000	GINNIE MAE POOL 4.5 01 JUL 2041 TBA @. Currency: 106.148438 USD Commission: 0 00 Settlement Amount: 10,614 84 Taxes/Fees 0 00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 01N042674 Transaction ID: 84179136	1 000000	10,614.84 0 00	10,614.84 0 00	56.71
Jul 12 2011	Jul 20 2011	SELL	120,000,000	GINNIE MAE POOL 4 5 01 JUL 2041 TBA @. Currency: 106 148438 USD Commission: 0 00 Settlement Amount: 127,378.13 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 01N042674 Transaction ID: 84179245	1 000000	127,378.13 0 00	127,378 13 0 00	680 52

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 12 2011	Jul 20 2011	SELL	40,000,000	GINNIE MAE POOL 4.5 01 JUL 2041 TBA @: 106 148438 Currency: USD Commission: 0.00 Settlement Amount: 42,459.38 Taxes/Fees: 0.00 Broker: BANCAMERICA SECURITIES LLC [CHICAGO] Security ID: 01N042674 Transaction ID: 84179463	1.000000	42,459.38 0.00	42,459.38 0.00	226.84
Oct 27 2011	Nov 21 2011	SELL	130,000,000	GINNIE MAE POOL 4.5 01 NOV 2041 TBA @: 108 000000 Currency: USD Commission: 0.00 Settlement Amount: 140,400.00 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01N042685 Transaction ID: 5771805	1.000000	140,400.00 0.00	140,400.00 0.00	(801.22)
Nov 7 2011	Nov 21 2011	SELL	10,000,000	GINNIE MAE POOL 4.5 01 NOV 2041 TBA @: 108.671875 Currency: USD Commission: 0.00 Settlement Amount: 10,867.19 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 01N042685 Transaction ID: 6030713	1.000000	10,867.19 0.00	10,867.19 0.00	5.56
Nov 7 2011	Nov 21 2011	SELL	40,000,000	GINNIE MAE POOL 4.5 01 NOV 2041 TBA @: 108 671875 Currency: USD Commission: 0.00 Settlement Amount: 43,468.75 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01N042685 Transaction ID: 6030714	1.000000	43,468.75 0.00	43,468.75 0.00	22.22

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 3 2011	Oct 20 2011	SELL	10,000,000	GINNIE MAE POOL 4.5 01 OCT 2041 TBA @. 108.914063 Currency: USD Commission: 0.00 Settlement Amount: 10,891.41 Taxes/Fees 0.00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 01N0426A7 Transaction ID: 5312746	1.000000	10,891.41 0.00	10,891.41 0.00	21.10
Oct 3 2011	Oct 20 2011	SELL	40,000,000	GINNIE MAE POOL 4.5 01 OCT 2041 TBA @. 108.945313 Currency: USD Commission: 0.00 Settlement Amount: 43,578.13 Taxes/Fees 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01N0426A7 Transaction ID: 5312747	1.000000	43,578.13 0.00	43,578.13 0.00	96.88
Oct 3 2011	Oct 20 2011	SELL	130,000,000	GINNIE MAE POOL 4.5 01 OCT 2041 TBA @. 108.914063 Currency: USD Commission: 0.00 Settlement Amount: 141,588.28 Taxes/Fees 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01N0426A7 Transaction ID: 5312748	1.000000	141,588.28 0.00	141,588.28 0.00	274.22
Sep 9 2011	Sep 21 2011	SELL	40,000,000	GINNIE MAE POOL 4.5 01 SEP 2041 TBA @. 108.984375 Currency: USD Commission: 0.00 Settlement Amount: 43,593.75 Taxes/Fees 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01N042690 Transaction ID: 4964160	1.000000	43,593.75 0.00	43,593.75 0.00	1,213.54

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 9 2011	Sep 21 2011	SELL	10,000 000	GINNIE MAE POOL 4.5 01 SEP 2041 TBA @. Currency: USD Commission: 0.00 Settlement Amount: 10,898.83 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS. INC Security ID: 01N042690 Transaction ID: 4964204	1.000000	10,898.83 0.00	10,898.83 0.00	303.78
Sep 9 2011	Sep 21 2011	SELL	130,000 000	GINNIE MAE POOL 4.5 01 SEP 2041 TBA @. Currency: USD Commission: 0.00 Settlement Amount: 141,684.77 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 01N042690 Transaction ID: 4964205	1.000000	141,684.77 0.00	141,684.77 0.00	3,949.09
Mar 21 2012	Apr 19 2012	SELL	100,000 000	GINNIE MAE POOL 5 01 APR 2042 TBA @. Currency: USD Commission: 0.00 Settlement Amount: 110,468.75 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01N050644 Transaction ID: 9311621	1.000000	110,468.75 0.00	110,468.75 0.00	51.14
Mar 21 2012	Apr 19 2012	SELL	120,000 000	GINNIE MAE POOL 5 01 APR 2042 TBA @. Currency: USD Commission: 0.00 Settlement Amount: 132,525.00 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01N050644 Transaction ID: 9312399	1.000000	132,525.00 0.00	132,525.00 0.00	23.86

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 12 2011	Aug 18 2011	SELL	50,000.000	GINNIE MAE POOL 5 01 AUG 2041 TBA @: Currency: Commission Settlement Amount: Taxes/Fees Broker: Security ID: Transaction ID	1.000000	55,400.39 0.00	55,400.39 0.00	1,205.08
				USD 0.00 55,400.39 0.00 CREDIT SUISSE SECS (USA) LLC-(CASH) 01N050685 84465676				
Aug 12 2011	Aug 18 2011	SELL	10,000.000	GINNIE MAE POOL 5 01 AUG 2041 TBA @: Currency: Commission: Settlement Amount: Taxes/Fees: Broker: Security ID: Transaction ID	1.000000	11,081.64 0.00	11,081.64 0.00	242.58
				USD 0.00 11,081.64 0.00 CITIGROUP GLOBAL MARKETS, INC 01N050685 84465714				
Aug 12 2011	Aug 18 2011	SELL	100,000.000	GINNIE MAE POOL 5 01 AUG 2041 TBA @: Currency: Commission: Settlement Amount: Taxes/Fees: Broker: Security ID: Transaction ID	1.000000	110,832.03 0.00	110,832.03 0.00	2,441.40
				USD 0.00 110,832.03 0.00 UBS SECURITIES LLC MBS 01N050685 84465774				
Dec 8 2011	Dec 19 2011	SELL	50,000.000	GINNIE MAE POOL 5 01 DEC 2041 TBA @: Currency: Commission: Settlement Amount: Taxes/Fees Broker: Security ID: Transaction ID	1.000000	55,234.38 0.00	55,234.38 0.00	312.50
				USD 0.00 55,234.38 0.00 CREDIT SUISSE SECS (USA) LLC-(CASH) 01N0506C6 6624968				

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 8 2011	Dec 19 2011	SELL	10,000,000	GINNIE MAE POOL 5 01 DEC 2041 TBA @: 110.468750 Currency: USD Commission: 0.00 Settlement Amount: 11,046.88 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 01N0506C6 Transaction ID: 6624969	1.000000	11,046.88 0.00	11,046.88 0.00	62.50
Dec 8 2011	Dec 19 2011	SELL	100,000,000	GINNIE MAE POOL 5 01 DEC 2041 TBA @: 110.468750 Currency: USD Commission: 0.00 Settlement Amount: 110,468.75 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01N0506C6 Transaction ID: 6624970	1.000000	110,468.75 0.00	110,468.75 0.00	625.00
Jan 31 2012	Feb 21 2012	SELL	30,000,000	GINNIE MAE POOL 5 01 FEB 2042 TBA @: 110.796875 Currency: USD Commission: 0.00 Settlement Amount: 33,239.06 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01N050628 Transaction ID: 7878855	1.000000	33,239.06 0.00	33,239.06 0.00	90.52
Jan 31 2012	Feb 21 2012	SELL	10,000,000	GINNIE MAE POOL 5 01 FEB 2042 TBA @: 110.804688 Currency: USD Commission: 0.00 Settlement Amount: 11,080.47 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 01N050628 Transaction ID: 7878856	1.000000	11,080.47 0.00	11,080.47 0.00	30.96

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Feb 10 2012	Feb 21 2012	SELL	100,000,000	GINNIE MAE POOL 5 01 FEB 2042 TBA @: 110.964844 Currency: USD Commission: 0.00 Settlement Amount: 110,964.84 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01N050628 Transaction ID: 8155251	1.000000	110,964.84 0.00	110,964.84 0.00	469.72
Feb 10 2012	Feb 21 2012	SELL	20,000,000	GINNIE MAE POOL 5 01 FEB 2042 TBA @: 110.980469 Currency: USD Commission: 0.00 Settlement Amount: 22,196.09 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01N050628 Transaction ID: 8155276	1.000000	22,196.09 0.00	22,196.09 0.00	97.07
Jan 9 2012	Jan 23 2012	SELL	50,000,000	GINNIE MAE POOL 5 01 JAN 2042 TBA @: 110.695313 Currency: USD Commission: 0.00 Settlement Amount: 55,347.66 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01N050610 Transaction ID: 7334573	1.000000	55,347.66 0.00	55,347.66 0.00	222.66
Jan 9 2012	Jan 23 2012	SELL	10,000,000	GINNIE MAE POOL 5 01 JAN 2042 TBA @: 110.714844 Currency: USD Commission: 0.00 Settlement Amount: 11,071.48 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 01N050610 Transaction ID: 7334574	1.000000	11,071.48 0.00	11,071.48 0.00	46.48

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Jan 9 2012	Jan 23 2012	SELL	100,000,000	GINNIE MAE POOL 5 01 JAN 2042 TBA @. Currency. Commission. Settlement Amount. Taxes/Fees Broker. Security ID Transaction ID	1 000000	110,710.94 0.00	110,710.94 0.00	460.94
				UBS SECURITIES LLC MBS 01N050610 7334575				
Jul 13 2011	Jul 20 2011	SELL	50,000,000	GINNIE MAE POOL 5 01 JUL 2041 TBA @. Currency. Commission. Settlement Amount. Taxes/Fees Broker. Security ID Transaction ID	1 000000	54,343.75 0.00	54,343.75 0.00	166.02
				CREDIT SUISSE SECS (USA) LLC-(CASH) 01N050677 84188664				
Jul 13 2011	Jul 20 2011	SELL	10,000,000	GINNIE MAE POOL 5 01 JUL 2041 TBA @. Currency. Commission. Settlement Amount. Taxes/Fees Broker. Security ID Transaction ID	1 000000	10,868.75 0.00	10,868.75 0.00	33.20
				CITIGROUP GLOBAL MARKETS INC 01N050677 84188682				
Jul 13 2011	Jul 20 2011	SELL	100,000,000	GINNIE MAE POOL 5 01 JUL 2041 TBA @. Currency. Commission. Settlement Amount. Taxes/Fees Broker. Security ID Transaction ID	1.000000	108,687.50 0.00	108,687.50 0.00	332.03
				UBS SECURITIES LLC MBS 01N050677 84188700				

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Mar 13 2012	Mar 19 2012	SELL	20,000,000	GINNIE MAE POOL 5 01 MAR 2042 TBA @. Currency: USD Commission 0.00 Settlement Amount: 22,114.06 Taxes/Fees 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01N050636 Transaction ID: 9087378	1.000000	22,114.06 0.00	22,114.06 0.00	(27.09)
Mar 13 2012	Mar 19 2012	SELL	100,000,000	GINNIE MAE POOL 5 01 MAR 2042 TBA @. Currency: USD Commission 0.00 Settlement Amount: 110,570.31 Taxes/Fees 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01N050636 Transaction ID: 9087379	1.000000	110,570.31 0.00	110,570.31 0.00	(135.42)
Nov 7 2011	Nov 21 2011	SELL	100,000,000	GINNIE MAE POOL 5 01 NOV 2041 TBA @. Currency: USD Commission 0.00 Settlement Amount 110,023.44 Taxes/Fees 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01N0506B8 Transaction ID: 6030901	1.000000	110,023.44 0.00	110,023.44 0.00	685.55
Nov 7 2011	Nov 21 2011	SELL	50,000,000	GINNIE MAE POOL 5 01 NOV 2041 TBA @. Currency: USD Commission 0.00 Settlement Amount: 55,011.72 Taxes/Fees 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01N0506B8 Transaction ID: 6030902	1.000000	55,011.72 0.00	55,011.72 0.00	342.78

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Nov 7 2011	Nov 21 2011	SELL	10,000,000	GINNIE MAE POOL 5 01 NOV 2041 TBA @. Currency: USD Commission: 0.00 Settlement Amount: 11,002.34 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 01N0506B8 Transaction ID: 6030903	1.000000	11,002.34 0.00	11,002.34 0.00	68.55
Oct 17 2011	Oct 20 2011	SELL	100,000,000	GINNIE MAE POOL 5 01 OCT 2041 TBA @. Currency: USD Commission: 0.00 Settlement Amount: 109,542.97 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC MBS Security ID: 01N0506A0 Transaction ID: 5603040	1.000000	109,542.97 0.00	109,542.97 0.00	(722.66)
Oct 17 2011	Oct 20 2011	SELL	50,000,000	GINNIE MAE POOL 5 01 OCT 2041 TBA @. Currency: USD Commission: 0.00 Settlement Amount: 54,765.62 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01N0506A0 Transaction ID: 5603391	1.000000	54,765.62 0.00	54,765.62 0.00	(367.19)
Oct 17 2011	Oct 20 2011	SELL	10,000,000	GINNIE MAE POOL 5 01 OCT 2041 TBA @. Currency: USD Commission: 0.00 Settlement Amount: 10,952.73 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 01N0506A0 Transaction ID: 5603392	1.000000	10,952.73 0.00	10,952.73 0.00	(73.83)

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Sep 9 2011	Sep 21 2011	SELL	50,000,000	GINNIE MAE POOL 5 01 SEP 2041 TBA @: 110 519531 Currency: USD Commission: 0 00 Settlement Amount: 55,259 77 Taxes/Fees: 0 00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 01N050693 Transaction ID: 4964727	1 000000	55,259 77 0 00	55,259 77 0 00	15 14
Sep 9 2011	Sep 21 2011	SELL	10,000,000	GINNIE MAE POOL 5 01 SEP 2041 TBA @: 110 519531 Currency: USD Commission: 0 00 Settlement Amount: 11,051.95 Taxes/Fees: 0 00 Broker: CITIGROUP GLOBAL MARKETS. INC Security ID: 01N050693 Transaction ID: 4964728	1 000000	11,051.95 0 00	11,051 95 0 00	3 02
Sep 9 2011	Sep 21 2011	SELL	100,000,000	GINNIE MAE POOL 5 01 SEP 2041 TBA @: 110 519531 Currency: USD Commission: 0 00 Settlement Amount: 110,519.53 Taxes/Fees: 0 00 Broker: UBS SECURITIES LLC MBS Security ID: 01N050693 Transaction ID: 4964729	1 000000	110,519.53 0 00	110,519 53 0 00	30 27
Aug 12 2011	Aug 18 2011	SELL	80,000 000	GINNIE MAE POOL 5 01 AUG 2041 TBA @: 112 093750 Currency: USD Commission: 0 00 Settlement Amount 89,675 00 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 01N052681 Transaction ID: 84465796	1 000000	89,675 00 0 00	89,675 00 0 00	1,712 50

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Jul 13 2011	Jul 20 2011	SELL	80,000,000	GINNIE MAE POOL 5 5 01 JUL 2041 TBA @. 110 109375 Currency. USD Commission. 0 00 Settlement Amount: 88,087.50 Taxes/Fees: 0.00 Broker. BARCLAYS CAPITAL INC Security ID. 01N052673 Transaction ID. 84188774	1.000000	88,087.50 0.00	88,087.50 0.00	(87.50)
Aug 16 2011	Sep 21 2011	SELL	80,000,000	GINNIE MAE POOL 5 5 01 SEP 2041 TBA @. 111.859375 Currency USD Commission. 0.00 Settlement Amount 89,487.50 Taxes/Fees 0.00 Broker. BARCLAYS CAPITAL INC Security ID 01N052699 Transaction ID: 4838163	1.000000	89,487.50 0.00	89,487.50 0.00	(12.50)
Aug 11 2011	Aug 18 2011	SELL	10,000 000	GINNIE MAE POOL 6 01 AUG 2041 TBA @: 113 187500 Currency USD Commission: 0 00 Settlement Amount. 11,318.75 Taxes/Fees 0 00 Broker. DEUTSCHE BANK SEC (GOVT/CORP) Security ID. 01N060684 Transaction ID: 84454715	1.000000	11,318.75 0.00	11,318.75 0.00	200.19
Aug 11 2011	Aug 18 2011	SELL	30,000,000	GINNIE MAE POOL 6 01 AUG 2041 TBA @. 113 070313 Currency: USD Commission. 0.00 Settlement Amount. 33,921.09 Taxes/Fees. 0.00 Broker. BANCAMERICA SECURITIES LLC [CHICAGO] Security ID 01N060684 Transaction ID: 84454777	1.000000	33,921.09 0.00	33,921.09 0.00	565.43

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 2 2011	Dec 19 2011	SELL	30,000 000	GINNIE MAE POOL 6 01 DEC 2041 TBA @: 112 453125 Currency: USD Commission: 0.00 Settlement Amount: 33,735 94 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01N0606C5 Transaction ID: 6501026	1.000000	33,735 94 0 00	33,735 94 0.00	229 69
Dec 2 2011	Dec 19 2011	SELL	10,000 000	GINNIE MAE POOL 6 01 DEC 2041 TBA @: 112 453125 Currency: USD Commission: 0.00 Settlement Amount: 11,245.31 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01N0606C5 Transaction ID: 6501027	1.000000	11,245 31 0 00	11,245 31 0 00	76.56
Jan 24 2012	Feb 21 2012	SELL	10,000 000	GINNIE MAE POOL 6 01 FEB 2042 TBA @: 113 062500 Currency: USD Commission: 0.00 Settlement Amount: 11,306 25 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01N060627 Transaction ID: 7631278	1.000000	11,306 25 0 00	11,306 25 0.00	(9 57)
Jan 24 2012	Feb 21 2012	SELL	30,000 000	GINNIE MAE POOL 6 01 FEB 2042 TBA @: 112 937500 Currency: USD Commission: 0 00 Settlement Amount: 33,881 25 Taxes/Fees: 0 00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01N060627 Transaction ID: 7631279	1.000000	33,881 25 0 00	33,881 25 0 00	(66.21)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 9 2012	Jan 23 2012	SELL	30,000 000	GINNIE MAE POOL 6 01 JAN 2042 TBA @ 113.328125 Currency: USD Commission: 0 00 Settlement Amount 33,998 44 Taxes/Fees: 0 00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01N060619 Transaction ID: 7333988	1.000000	33,998 44 0 00	33,998 44 0 00	329 30
Jan 9 2012	Jan 23 2012	SELL	10,000 000	GINNIE MAE POOL 6 01 JAN 2042 TBA @ 113.398438 Currency: USD Commission: 0 00 Settlement Amount 11,339 84 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01N060619 Transaction ID: 7333989	1.000000	11,339 84 0 00	11,339 84 0 00	116 79
Nov 9 2011	Nov 21 2011	SELL	30,000 000	GINNIE MAE POOL 6 01 NOV 2041 TBA @ 111.765625 Currency: USD Commission: 0 00 Settlement Amount 33,529 69 Taxes/Fees: 0 00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01N060687 Transaction ID: 6079864	1.000000	33,529 69 0 00	33,529 69 0 00	128 90
Nov 9 2011	Nov 21 2011	SELL	10,000 000	GINNIE MAE POOL 6 01 NOV 2041 TBA @ 111.765625 Currency: USD Commission: 0 00 Settlement Amount 11,176 56 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01N060687 Transaction ID: 6079865	1.000000	11,176 56 0 00	11,176 56 0 00	42 97

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 17 2011	Oct 20 2011	SELL	10,000.000	GINNIE MAE POOL 6 01 OCT 2041 TBA @: 111 421875 Currency USD Commission 0 00 Settlement Amount 11,142.19 Taxes/Fees 0 00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID 01N0606A9 Transaction ID 5603478	1.000000	11,142.19 0.00	11,142.19 0 00	(68.55)
Oct 17 2011	Oct 20 2011	SELL	30,000.000	GINNIE MAE POOL 6 01 OCT 2041 TBA @: 111 453125 Currency USD Commission 0.00 Settlement Amount 33,435.94 Taxes/Fees 0.00 Broker MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID 01N0606A9 Transaction ID 5603479	1.000000	33,435.94 0 00	33,435.94 0 00	(196.29)
Apr 12 2012	Apr 19 2012	SELL	51,223.450	GN 781986 5 5 15 SEP 2035 @: 112 601563 Currency USD Commission 0.00 Settlement Amount 57,678.40 Taxes/Fees 0 00 Broker CITIGROUP GLOBAL MARKETS INC Security ID 36241KF37 Transaction ID 9929396	1.000000	57,678.40 140.86	57,678.40 140.86	20.01
Jul 13 2011	Jul 20 2011	SELL	10,000.000	GNSF 6 7/11 6.01 JUL 2041 TBA @: 111 328125 Currency USD Commission 0.00 Settlement Amount 11,132.81 Taxes/Fees 0.00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID 01N060676 Transaction ID 84188819	1.000000	11,132.81 0.00	11,132.81 0.00	(27.25)

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Jul 13 2011	Jul 20 2011	SELL	30,000.000	GNSF 6 7/11 6.0 01 JUL 2041 TBA @ 111 335938 Currency: USD Commission: 0.00 Settlement Amount: 33,400.78 Taxes/Fees: 0.00 Broker: BANCAMERICA SECURITIES LLC [CHICAGO] Security ID: 01N060676 Transaction ID: 84188984	1.000000	33,400.78 0.00	33,400.78 0.00	(79.39)
Sep 13 2011	Sep 21 2011	SELL	30,000.000	GNSF 6 9/11 6.0 01 SEP 2041 TBA @ 112.265625 Currency: USD Commission: 0.00 Settlement Amount: 33,679.69 Taxes/Fees: 0.00 Broker: MERRILL LYNCH PIERCE FENNER & SMITH IN Security ID: 01N060692 Transaction ID: 4994881	1.000000	33,679.69 0.00	33,679.69 0.00	(182.23)
Sep 13 2011	Sep 21 2011	SELL	10,000.000	GNSF 6 9/11 6.0 01 SEP 2041 TBA @ 112.257813 Currency: USD Commission: 0.00 Settlement Amount: 11,225.78 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 01N060692 Transaction ID: 4994954	1.000000	11,225.78 0.00	11,225.78 0.00	(61.52)
Oct 4 2011	Oct 7 2011	SELL	10,000.000	GOLDMAN SACHS GROUP INC 6.25 01 FEB 2041 @ 90.276000 Currency: USD Commission: 0.00 Settlement Amount: 9,142.18 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 38141GGM0 Transaction ID: 5340046	1.000000	9,027.60 114.58	9,027.60 114.58	(908.65)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 22 2012	Jun 27 2012	SELL	10,000 000	HARTFORD FINL SVCS GRP 5.125 15 APR 2022 @: 102.918000 Currency USD Commission: 0 00 Settlement Amount: 10,408 54 Taxes/Fees: 0 00 Broker: WELLS FARGO ADVISORS LLC (ST LOUIS, MO) Security ID: 416518AB4 Transaction ID: 11743121	1 000000	10,291.80 116.74	10,291.80 116.74	348 15
Dec 1 2011	Dec 6 2011	SELL	15,000 000	HEWLETT-PACKARD CO 4 3 01 JUN 2021 @: 100 651000 Currency USD Commission: 0.00 Settlement Amount: 15,106.61 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 428236BM4 Transaction ID: 6473255	1.000000	15,097 65 8 96	15,097.65 8.96	127 80
Jan 11 2012	Jan 17 2012	SELL	5,000 000	HEWLETT-PACKARD CO 6 0 15 SEP 2041 @: 109 715000 Currency USD Commission: 0 00 Settlement Amount: 5,584.08 Taxes/Fees: 0 00 Broker: UBS SECURITIES LLC Security ID: 428236BR3 Transaction ID: 7381178	1 000000	5,485 75 98.33	5,485.75 98.33	492 60
Jan 10 2012	Jan 13 2012	SELL	10,000,000	HOME DEPOT INC 5 95 01 APR 2041 @: 127.643000 Currency USD Commission: 0 00 Settlement Amount: 12,932.88 Taxes/Fees: 0.00 Broker: STERNE AGEE & LEACH INC. Security ID: 437076AV4 Transaction ID: 7392428	1 000000	12,764 30 168 58	12,764.30 168 58	2,811.50

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 21 2012	Jun 26 2012	SELL	15,000,000	HSBC HOLDINGS PLC 5 1 05 APR 2021 @. Currency. Commission Settlement Amount Taxes/Fees Broker Security ID. Transaction ID.	1 000000	16,727 10 172.13	16,727 10 172.13	1,759 65
				111 514000 USD 0 00 16,899 23 0 00 DEUTSCHE BANK SEC (GOVT/CORP) 404280AK5 11707588				
Nov 23 2011	Nov 29 2011	SELL	5,000,000	HSBC HOLDINGS PLC 6 1 14 JAN 2042 @. Currency. Commission Settlement Amount. Taxes/Fees: Broker Security ID Transaction ID:	1.000000	5,272.65 10 17	5,272 65 10.17	276 30
				105.453000 USD 0.00 5,282 82 0.00 DEUTSCHE BANK SEC (GOVT/CORP) 404280AM1 6289291				
Jun 25 2012	Jun 28 2012	SELL	10,000 000	INTL PAPER CO 6.0 15 NOV 2041 @: Currency. Commission Settlement Amount Taxes/Fees Broker. Security ID: Transaction ID.	1.000000	11,388.30 71 67	11,388.30 71 67	1,389.70
				113.883000 USD 0 00 11,459 97 0.00 RBC CAPITAL MARKETS LLC 460146CH4 11773500				
Jul 27 2011	Aug 1 2011	SELL	11,000,000	KINDER MORGAN ENER PART 6 375 01 MAR 2041 @: Currency Commission: Settlement Amount Taxes/Fees: Broker Security ID. Transaction ID:	1.000000	11,620.95 286.34	11,620 95 286.34	638 44
				105 645000 USD 0 00 11,907 29 0 00 BNP PARIBAS SECURITIES CORP 494550BH8 84275044				

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 27 2011	Aug 1 2011	SELL	4,000,000	KINDER MORGAN ENER PART 6.375 01 MAR 2041 @: Currency: USD Commission: 0 00 Settlement Amount: 4,332 25 Taxes/Fees: 0.00 Broker: RBS SECURITIES INC Security ID: 494550BH8 Transaction ID: 84275320	1 000000	4,228 12 104.13	4,228 12 104.13	234 48
Feb 1 2012	Feb 6 2012	SELL	10,000 000	LBUS 2005-C2 A5 FRN 15 APR 2030 @: Currency: USD Commission: 0 00 Settlement Amount: 11,090 06 Taxes/Fees: 0.00 Broker: RBS SECURITIES INC Security ID: 52108H3H5 Transaction ID: 7909324	1 000000	11,054 30 35.76	11,054.30 35 76	123 83
Nov 23 2011	Nov 29 2011	SELL	25,000,000	LBUS 2006-C1 A4 5 156 15 FEB 2031 @: Currency: USD Commission: 0.00 Settlement Amount: 27,319 33 Taxes/Fees: 0 00 Broker: CRTCAPITAL GROUP LLC Security ID: 52108MDH3 Transaction ID: 6292205	1 000000	27,254 88 64 45	27,254 88 64 45	2,130 87
Mar 8 2012	Mar 13 2012	SELL	25,000 000	LEHMAN BROTHERS HOLDINGS 5.857 30 NOV 2056 @: Currency: USD Commission: 0.00 Settlement Amount: 0.25 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 524ESCXA3 Transaction ID: 9085569	1.000000	0.25 0 00	0 25 0 00	(24,314.17)

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Nov 23 2011	Nov 29 2011	SELL	10,000 000	LLOYDS TSB BANK PLC 6 375 21 JAN 2021 @. Currency: USD Commission 0 00 Settlement Amount 10,040 77 Taxes/Fees 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID 539473AH1 Transaction ID 6317260	1 000000	9,814.10 226.67	9,814.10 226.67	(156 00)
Jun 19 2012	Jun 22 2012	SELL	25,000 000	MEDTRONIC INC 3.125 15 MAR 2022 @. Currency: USD Commission 0 00 Settlement Amount 26,185.07 Taxes/Fees 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID 585055AX4 Transaction ID 11660863	1.000000	25,983.25 201.82	25,983 25 201 82	1,059 75
Jun 19 2012	Jun 22 2012	SELL	15,000.000	MORGAN STANLEY 4.75 22 MAR 2017 @. Currency: USD Commission 0.00 Settlement Amount 15,060 23 Taxes/Fees 0.00 Broker: RBC CAPITAL MARKETS LLC Security ID 61747YDT9 Transaction ID 11659935	1 000000	14,882.10 178.13	14,882 10 178 13	(90 90)
May 9 2012	May 14 2012	SELL	10,000 000	MORGAN STANLEY 5.5 28 JUL 2021 @. Currency: USD Commission 0 00 Settlement Amount 9,896 54 Taxes/Fees 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID 61747WAL3 Transaction ID 10650352	1.000000	9,734 60 161.94	9,734.60 161.94	(267.00)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 20 2012	Jun 25 2012	SELL	5,000,000	MORGAN STANLEY 5.5 28 JUL 2021 @ 98.632000 Currency: USD Commission: 0.00 Settlement Amount: 5,043.89 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 61747WAL3 Transaction ID: 11683986	1.000000	4,931.60 112.29	4,931.60 112.29	(69.20)
Oct 4 2011	Oct 7 2011	SELL	100,000,000	MORGAN STANLEY 6 0 13 MAY 2014 @: 97.000000 Currency: USD Commission: 0.00 Settlement Amount: 99,400.00 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 61747YCF0 Transaction ID: 5339095	1.000000	97,000.00 2,400.00	97,000.00 2,400.00	(12,615.00)
Feb 10 2012	Feb 15 2012	SELL	49,769,640	NALT 2011-A A2B FRN 15 JAN 2014 @: 100.101563 Currency: USD Commission: 0.00 Settlement Amount: 49,820.19 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 65475HAC5 Transaction ID: 8696490	1.000000	49,820.19 0.00	49,820.19 0.00	50.55
Jan 23 2012	Jan 26 2012	SELL	10,000,000	NEVADA POWER CO 5.45 15 MAY 2041 @: 115.932000 Currency: USD Commission: 0.00 Settlement Amount: 11,700.69 Taxes/Fees: 0.00 Broker: MERRILLYNCH, PIERCE, FENNER & SMITH IN Security ID: 641423CA4 Transaction ID: 7602774	1.000000	11,593.20 107.49	11,593.20 107.49	1,543.70

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 21 2011	Oct 26 2011	SELL	15,000 000	NEWS AMERICA INC 6.4 15 DEC 2035 @: 107.461000 Currency: USD Commission: 0 00 Settlement Amount: 16,468 48 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 652482BL3 Transaction ID: 5679421	1.000000	16,119.15 349 33	16,119 15 349 33	(251 25)
May 29 2012	Jun 1 2012	SELL	10,000 000	NISOURCE FINANCE CORP 5.8 01 FEB 2042 @: 110 949000 Currency: USD Commission: 0.00 Settlement Amount: 11,288.23 Taxes/Fees: 0 00 Broker: HSBC SECURITIES (USA) INC (NEW YORK) Security ID: 65473QAZ6 Transaction ID: 11069622	1.000000	11,094 90 193 33	11,094 90 193 33	1,116 60
Jun 6 2012	Jun 11 2012	SELL	5,000.000	NISOURCE FINANCE CORP 5 95 15 JUN 2041 @ 113 456000 Currency: USD Commission: 0.00 Settlement Amount: 5,818.24 Taxes/Fees: 0 00 Broker: WELLS FARGO ADVISORS LLC (ST LOUIS, MO) Security ID: 65473QAX1 Transaction ID: 11317439	1 000000	5,672.80 145.44	5,672 80 145 44	688 15
Aug 10 2011	Aug 15 2011	SELL	5,000 000	NISOURCE FINANCE CORP 5.95 15 JUN 2041 @: 107 762000 Currency: USD Commission: 0.00 Settlement Amount: 5,441.82 Taxes/Fees: 0.00 Broker: WELLS FARGO ADVISORS LLC (ST LOUIS, MO) Security ID: 65473QAX1 Transaction ID: 84445950	1 000000	5,388.10 53 72	5,388 10 53 72	403 45

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Jan 23 2012	Jan 26 2012	SELL	5,000,000	OGLETHORPE POWER CORP 5 375 01 NOV 2040 @. 114 402000 Currency. USD Commission. 0 00 Settlement Amount. 5,783 55 Taxes/Fees. 0 00 Broker. KEYBANC CAPITAL MARKETS INC Security ID. 677052AA0 Transaction ID. 7602769	1 000000	5,720.10 63 45	5,720.10 63 45	761 95
Nov 16 2011	Nov 21 2011	SELL	10,000 000	ONEOK PARTNERS LP 6.125 01 FEB 2041 @. 112.632000 Currency. USD Commission. 0 00 Settlement Amount. 11,450 35 Taxes/Fees. 0 00 Broker. MORGAN STANLEY AND CO LLC Security ID. 68268NAG8 Transaction ID. 6192829	1.000000	11,263.20 187 15	11,263.20 187 15	1,235.70
Dec 14 2011	Dec 19 2011	SELL	15,000,000	ONEOK PARTNERS LP 6.125 01 FEB 2041 @. 116 543000 Currency. USD Commission. 0 00 Settlement Amount. 17,833.64 Taxes/Fees. 0 00 Broker. HSBC SECURITIES (USA) INC (NEW YORK) Security ID. 68268NAG8 Transaction ID: 6749178	1 000000	17,481.45 352 19	17,481.45 352 19	2,440.20
Jan 3 2012	Jan 6 2012	SELL	5,000,000	ORACLE CORP 6.5 15 APR 2038 @. 135 202000 Currency. USD Commission. 0 00 Settlement Amount. 6,833.23 Taxes/Fees. 0 00 Broker. CITADEL SECURITIES LLC Security ID. 68389XAE5 Transaction ID: 7136494	1 000000	6,760 10 73 13	6,760.10 73 13	1,768 70

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May 16 2012	May 21 2012	SELL	5,000 000	PEPSICO INC 4.0 05 MAR 2042 @ 97 477000 Currency USD Commission 0.00 Settlement Amount 4,916.07 Taxes/Fees 0 00 Broker. WELLS FARGO ADVISORS LLC (ST LOUIS, MO) Security ID. 713448BZ0 Transaction ID. 10818682	1.000000	4,873.85 42.22	4,873.85 42.22	(110 55)
Jun 5 2012	Jun 8 2012	SELL	5,000 000	PEPSICO INC 4.0 05 MAR 2042 @: 102.209000 Currency USD Commission 0 00 Settlement Amount 5,162 12 Taxes/Fees 0 00 Broker CITIGROUP GLOBAL MARKETS INC Security ID. 713448BZ0 Transaction ID: 11290481	1 000000	5,110 45 51 67	5,110 45 51 67	126.05
Mar 27 2012	Mar 30 2012	SELL	5,000 000	PFIZER INC 7.2 15 MAR 2039 @ 146 186000 Currency USD Commission 0.00 Settlement Amount 7,324 30 Taxes/Fees 0.00 Broker CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID 717081CY7 Transaction ID. 9504871	1.000000	7,309.30 15.00	7,309.30 15 00	434 65
Aug 10 2011	Aug 15 2011	SELL	3,000 000	PHILIP MORRIS INTL INC 5 65 18 MAY 2018 @: 119 931000 Currency USD Commission 0.00 Settlement Amount 3,639 83 Taxes/Fees 0.00 Broker. CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID 718172AA7 Transaction ID 84445022	1 000000	3,597.93 41.90	3,597.93 41.90	308 56

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 10 2011	Aug 15 2011	SELL	7,000,000	PHILIP MORRIS INTL INC 5.65 16 MAY 2018 @. Currency: USD Commission: 0 00 Settlement Amount: 8,462.15 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 718172AA7 Transaction ID: 84445035	1 000000	8,364.37 97.78	8,364.37 97.78	689.17
Feb 15 2012	Feb 21 2012	SELL	5,000,000	PHILIP MORRIS INTL INC 6 375 16 MAY 2038 @. Currency: USD Commission: 0.00 Settlement Amount: 6,749.46 Taxes/Fees: 0.00 Broker: HSBC SECURITIES (USA) INC (NEW YORK) Security ID: 718172AC3 Transaction ID: 8268998	1.000000	6,665.35 84.11	6,665.35 84.11	633.55
Jun 1 2012	Jun 6 2012	SELL	5,000,000	PLAINS ALL AMER PIPELINE 6.65 15 JAN 2037 @. Currency: USD Commission: 0 00 Settlement Amount: 6,257.83 Taxes/Fees: 0 00 Broker: RBS SECURITIES INC Security ID: 72650RAR3 Transaction ID: 11226673	1 000000	6,127.60 130.23	6,127.60 130.23	577.20
Jan 9 2012	Jan 12 2012	SELL	5,000,000	PLAINS ALL AMER PIPELINE 6 65 15 JAN 2037 @. Currency: USD Commission: 0 00 Settlement Amount: 6,090.43 Taxes/Fees: 0 00 Broker: KEYBANC CAPITAL MARKETS INC. Security ID: 72650RAR3 Transaction ID: 7333597	1.000000	5,926.95 163.48	5,926.95 163.48	376.55

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Jun 19 2012	Jun 22 2012	SELL	10,000 000	RABOBANK NEDERLAND 3 375 19 JAN 2017 @: 103 081000 Currency: USD Commission: 0.00 Settlement Amount: 10,451.54 Taxes/Fees: 0.00 Broker: RBS SECURITIES INC Security ID: 21686CAD2 Transaction ID: 11660465	1 000000	10,308 10 143 44	10,308 10 143 44	316 80
Dec 13 2011	Dec 16 2011	SELL	10,000 000	SHELL INTERNATIONAL FIN 4 375 25 MAR 2020 @: 115 047000 Currency: USD Commission: 0.00 Settlement Amount: 11,603 14 Taxes/Fees: 0.00 Broker: HSBC SECURITIES (USA) INC (NEW YORK) Security ID: 822582AM4 Transaction ID: 6720620	1 000000	11,504 70 98 44	11,504 70 98 44	1,551 90
Oct 28 2011	Nov 2 2011	SELL	10,000 000	SHELL INTERNATIONAL FIN 6.375 15 DEC 2038 @: 133 912000 Currency: USD Commission: 0.00 Settlement Amount: 13,633 80 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 822582AD4 Transaction ID: 5797122	1.000000	13,391 20 242 60	13,391 20 242 60	3,444 30
May 29 2012	Jun 1 2012	SELL	20,000 000	SIMON PROPERTY GROUP LP 4 125 01 DEC 2021 @: 107.044000 Currency: USD Commission: 0.00 Settlement Amount: 21,408.80 Taxes/Fees: 0.00 Broker: WELLS FARGO ADVISORS LLC (ST LOUIS, MO) Security ID: 828807CG0 Transaction ID: 11069617	1.000000	21,408.80 0.00	21,408.80 0.00	1,471 00

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DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 29 2012	Jun 1 2012	SELL	10,000 000	SOUTHERN POWER CO 5.15 15 SEP 2041 @: 109.203000 Currency: USD Commission: 0.00 Settlement Amount: 11,029.02 Taxes/Fees: 0.00 Broker: MILLENNIUM ADVISORS LLC Security ID: 843646AH3 Transaction ID: 11069614	1.000000	10,920.30 108 72	10,920 30 108 72	869.70
Jan 3 2012	Jan 6 2012	SELL	10,000 000	SOUTHERN POWER CO 5.15 15 SEP 2041 @: 105.519000 Currency: USD Commission: 0.00 Settlement Amount: 10,700 68 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 843646AH3 Transaction ID: 7136560	1 000000	10,551 90 148 78	10,551.90 148.78	501.30
Jan 3 2012	Jan 6 2012	SELL	15,000 000	SUNCOR ENERGY INC 6.1 01 JUN 2018 @: 118.393000 Currency: USD Commission: 0 00 Settlement Amount: 17,847.91 Taxes/Fees: 0 00 Broker: MERRILLYNCH, PIERCE, FENNER & SMITH IN Security ID: 86722TAA0 Transaction ID: 7137610	1.000000	17,758.95 88 96	17,758 95 88 96	1,859 00
Jul 25 2011	Jul 28 2011	SELL	10,000,000	TECK RESOURCES LIMITED 6 25 15 JUL 2041 @: 103 863000 Currency: USD Commission: 0 00 Settlement Amount: 10,426 23 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 878742AW5 Transaction ID: 84256973	1.000000	10,386.30 39.93	10,386.30 39.93	414.80

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DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 7 2011	Sep 12 2011	SELL	5,000,000	TELECOM ITALIA CAPITAL 7 721 04 JUN 2038 @ Currency: USD Commission 0 00 Settlement Amount 4,969 44 Taxes/Fees 0 00 Broker MORGAN STANLEY AND CO LLC Security ID: 87927VAV0 Transaction ID: 4964379	1 000000	4,864 35 105 09	4,864 35 105 09	(248.10)
Aug 4 2011	Aug 9 2011	SELL	5,000,000	TELECOM ITALIA CAPITAL 7 721 04 JUN 2038 @ Currency: USD Commission 0 00 Settlement Amount 5,078.45 Taxes/Fees 0 00 Broker MORGAN STANLEY DEAN WITTER & C Security ID: 87927VAV0 Transaction ID: 84407984	1.000000	5,008.75 69 70	5,008 75 69 70	(103 70)
Aug 4 2011	Aug 9 2011	SELL	10,000 000	TELEFONICA EMISIONES SAU 5 855 04 FEB 2013 @ Currency: USD Commission: 0 00 Settlement Amount 10,409 53 Taxes/Fees 0 00 Broker MORGAN STANLEY DEAN WITTER & C Security ID: 87938WAF0 Transaction ID: 84408643	1 000000	10,401 40 8.13	10,401 40 8.13	401.40
Aug 5 2011	Aug 10 2011	SELL	14,000 000	TELEFONICA EMISIONES SAU 5 855 04 FEB 2013 @ Currency: USD Commission: 0.00 Settlement Amount: 14,644.50 Taxes/Fees 0 00 Broker BNP PARIBAS SECURITIES CORP Security ID 87938WAF0 Transaction ID: 84413966	1.000000	14,630.84 13.66	14,630.84 13.66	630.84

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 5 2011	Aug 10 2011	SELL	8,000,000	TELEFONICA EMISIONES SAU 5 855 04 FEB 2013 @: 104.408000 Currency. USD Commission. 0 00 Settlement Amount. 8,360 45 Taxes/Fees: 0 00 Broker BNP PARIBAS SECURITIES CORP Security ID. 87938WAF0 Transaction ID: 84414432	1.000000	8,352.64 7.81	8,352.64 7.81	352 64
Aug 5 2011	Aug 10 2011	SELL	8,000,000	TELEFONICA EMISIONES SAU 5 855 04 FEB 2013 @: 103.833000 Currency. USD Commission. 0 00 Settlement Amount. 8,314 45 Taxes/Fees. 0 00 Broker. GOLDMAN SACHS AND CO NEW YORK Security ID. 87938WAF0 Transaction ID. 84414852	1.000000	8,306 64 7.81	8,306 64 7.81	306 64
Jan 23 2012	Jan 26 2012	SELL	10,000 000	TIME WARNER INC 6 25 29 MAR 2041 @: 119.439000 Currency. USD Commission: 0 00 Settlement Amount: 12,147.03 Taxes/Fees. 0 00 Broker. NOMURA SECURITIES INTL INC NEW YORK Security ID: 887317AL9 Transaction ID. 7602749	1.000000	11,943 90 203 13	11,943 90 203 13	2,073 20
Mar 16 2012	Mar 19 2012	SELL	15,000,000	TSY INFL IX N/B INDEXED-LINKED 0 75 15 FEB 2042 @: 95.824219 Currency. USD Commission. 0 00 Settlement Amount 14,402.10 Taxes/Fees. 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID. 912810QV3 Transaction ID: 9198239	1.000000	14,391.89 10.21	14,391 89 10.21	(829 30)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 14 2012	Mar 15 2012	SELL	15,000,000	TSY INFL IX N/B INDEXED-LINKED 2 125 15 FEB 2041 @: 133.726563 Currency USD Commission 0.00 Settlement Amount: 20,738.33 Taxes/Fees 0.00 UBS SECURITIES LLC Broker. Security ID. 912810QP6 Transaction ID. 9128211	1.000000	20,712.11	20,712.11	(512.53)
Aug 17 2011	Aug 22 2011	SELL	6,000,000	UNITED MEXICAN STATES 5 75 12 OCT 2110 @: 98.250000 Currency USD Commission 0.00 Settlement Amount 6,019.58 Taxes/Fees 0.00 MERRILL LYNCH, PIERCE, FENNER & SMITH IN Broker. Security ID 91086QAZ1 Transaction ID 84495371	1.000000	5,895.00	5,895.00	105.00
Jun 7 2012	Jun 12 2012	SELL	5,000,000	UNITED TECHNOLOGIES CORP 4 5 01 JUN 2042 @: 106.487000 Currency USD Commission 0.00 Settlement Amount 5,331.23 Taxes/Fees 0.00 GOLDMAN SACHS AND CO NEW YORK Broker. Security ID 913017BT5 Transaction ID. 11338323	1.000000	5,324.35	5,324.35	386.00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 21 2012	Jun 26 2012	SELL	10,000 000	UNITED TECHNOLOGIES CORP 4 5 01 JUN 2042 @. Currency: USD Commission: 0.00 Settlement Amount: 10,939 55 Taxes/Fees: 0 00 Broker: NOMURA SECURITIES INTL INC NEW YORK Security ID: 913017BT5 Transaction ID: 11715986	1.000000	10,908 30 31 25	10,908.30 31.25	1,031.60
Dec 30 2011	Jan 3 2012	SELL	49,000 000	US TREASURY N/B 0.25 15 DEC 2014 @. Currency: USD Commission: 0 00 Settlement Amount: 48,851.32 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912828RV4 Transaction ID: 7098158	1.000000	48,844 96 6 36	48,844.96 6.36	42 11
Sep 15 2011	Sep 19 2011	SELL	335,000 000	US TREASURY N/B 0.25 15 SEP 2014 @. Currency: USD Commission: 0 00 Settlement Amount: 333,857 64 Taxes/Fees: 0 00 Broker: MERRILL LYNCH, PIERCE, FENNER & SMITH IN Security ID: 912828RG7 Transaction ID: 5036586	1 000000	333,848 44 9 20	333,848.44 9.20	(143.94)
Sep 28 2011	Oct 3 2011	SELL	20,000 000	US TREASURY N/B 0.25 15 SEP 2014 @. Currency: USD Commission: 0.00 Settlement Amount: 19,909 50 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912828RG7 Transaction ID: 5204878	1.000000	19,907.03 2 47	19,907.03 2.47	(71 09)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 7 2011	Oct 13 2011	SELL	15,000 000	US TREASURY N/B 0.25 15 SEP 2014 @: 99.367188 Currency USD Commission 0 00 Settlement Amount: 14,907 96 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912828RG7 Transaction ID: 5420351	1 000000	14,905 08 2 88	14,905 08 2 88	(62.96)
Nov 16 2011	Nov 17 2011	SELL	196,000 000	US TREASURY N/B 0.25 15 SEP 2014 @: 99.695313 Currency USD Commission 0 00 Settlement Amount: 195,487.62 Taxes/Fees: 0 00 Broker: RBS SECURITIES INC Security ID: 912828RG7 Transaction ID: 6193829	1 000000	195,402 81 84.81	195,402 81 84 81	(179 62)
Apr 3 2012	Apr 4 2012	SELL	362,000 000	US TREASURY N/B 0.25 28 FEB 2014 @: 99.851563 Currency USD Commission 0 00 Settlement Amount: 361,548.73 Taxes/Fees: 0 00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912828SG6 Transaction ID: 9682118	1.000000	361,462 66 86 07	361,462.66 86 07	200.38
Jun 1 2012	Jun 6 2012	SELL	10,000 000	US TREASURY N/B 0.25 30 APR 2014 @: 100.000000 Currency USD Commission 0.00 Settlement Amount: 10,002.51 Taxes/Fees: 0.00 Broker: JEFFERIES & COMPANY INC. [GOVT/EQUITY] Security ID: 912828SR2 Transaction ID: 11227094	1.000000	10,000.00 2.51	10,000 00 2.51	6 25

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 4 2012	Jun 6 2012	SELL	20,000 000	US TREASURY N/B 0 25 30 APR 2014 @: Currency: USD Commission: 0.00 Settlement Amount: 20,005.81 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828SR2 Transaction ID: 11259851	1 000000	20,000.78 5 03	20,000.78 5 03	13.28
Dec 29 2011	Dec 30 2011	SELL	150,000 000	US TREASURY N/B 0 25 30 NOV 2013 @: Currency: USD Commission: 0.00 Settlement Amount: 150,030 74 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828RS1 Transaction ID: 7018834	1.000000	150,000.00 30 74	150,000.00 30 74	(29.30)
Apr 30 2012	May 1 2012	SELL	50,000 000	US TREASURY N/B 0 25 31 MAR 2014 @: Currency: USD Commission: 0 00 Settlement Amount: 50,006 68 Taxes/Fees: 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 912828SL5 Transaction ID: 10384460	1.000000	49,996 09 10.59	49,996 09 10.59	79.10
May 11 2012	May 14 2012	SELL	627,000 000	US TREASURY N/B 0 25 31 MAR 2014 @: Currency: USD Commission: 0 00 Settlement Amount: 626,845 55 Taxes/Fees: 0 00 Broker: UBS SECURITIES LLC Security ID: 912828SL5 Transaction ID: 10704249	1.000000	626,857.11 188.44	626,857 11 188 44	698.09

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 30 2011	Dec 5 2011	SELL	30,000,000	US TREASURY N/B 0.375 15 NOV 2014 @: 99.921875 USD Commission: 0.00 Settlement Amount: 29,982.74 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 912828RQ5 Transaction ID: 6454999	1.000000	29,976.56 6.18	29,976.56 6.18	(23.44)
Nov 30 2011	Dec 5 2011	SELL	35,000,000	US TREASURY N/B 0.375 15 NOV 2014 @: 99.902344 USD Commission: 0.00 Settlement Amount: 34,973.03 Taxes/Fees: 0.00 Broker: MERRILL LYNCH, PIERCE, FENNER & SMITH IN Security ID: 912828RQ5 Transaction ID: 6455439	1.000000	34,965.82 7.21	34,965.82 7.21	(34.18)
Dec 14 2011	Dec 15 2011	SELL	70,000,000	US TREASURY N/B 0.375 15 NOV 2014 @: 100.046875 USD Commission: 0.00 Settlement Amount: 70,054.44 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 912828RQ5 Transaction ID: 6748869	1.000000	70,032.81 21.63	70,032.81 21.63	32.81
Dec 21 2011	Dec 22 2011	SELL	50,000,000	US TREASURY N/B 0.375 15 NOV 2014 @: 99.992188 USD Commission: 0.00 Settlement Amount: 50,015.15 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828RQ5 Transaction ID: 6885080	1.000000	49,996.09 19.06	49,996.09 19.06	(3.91)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 29 2011	Aug 1 2011	SELL	135,000.000	US TREASURY N/B 0.375 30 JUN 2013 @: 100.046875 Currency: USD Commission: 0.00 Settlement Amount: 135,107.30 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 912828RA0 Transaction ID: 84292660	1.000000	135,063.28 44.02	135,063.28 44.02	168.75
Sep 19 2011	Sep 20 2011	SELL	155,000.000	US TREASURY N/B 0.5 15 AUG 2014 @: 100.644531 Currency: USD Commission: 0.00 Settlement Amount: 156,074.84 Taxes/Fees: 0.00 Broker: HSBC SECURITIES (USA) INC (NEW YORK) Security ID: 912828RB8 Transaction ID: 5060343	1.000000	155,999.02 75.82	155,999.02 75.82	514.64
Aug 30 2011	Aug 31 2011	SELL	159,000.000	US TREASURY N/B 0.625 15 JUL 2014 @: 100.703125 Currency: USD Commission: 0.00 Settlement Amount: 160,244.89 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912828QU7 Transaction ID: 84554536	1.000000	160,117.97 126.92	160,117.97 126.92	883.59
Mar 16 2012	Mar 21 2012	SELL	10,000.000	US TREASURY N/B 0.875 28 FEB 2017 @: 98.707031 Currency: USD Commission: 0.00 Settlement Amount: 9,875.70 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC Security ID: 912828SJ0 Transaction ID: 9195997	1.000000	9,870.71 4.99	9,870.71 4.99	(93.49)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 19 2012	Mar 22 2012	SELL	35,000 000	US TREASURY N/B 0.875 28 FEB 2017 @: Currency: USD Commission: 0 00 Settlement Amount: 34,496 04 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912828SJ0 Transaction ID: 9270435	1 000000	34,477.73 18 31	34,477.73 18 31	(396.97)
Mar 19 2012	Mar 22 2012	SELL	15,000 000	US TREASURY N/B 0.875 28 FEB 2017 @: Currency: USD Commission: 0.00 Settlement Amount: 14,779 33 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912828SJ0 Transaction ID: 9270573	1.000000	14,771.48 7.85	14,771.48 7.85	(174 82)
Mar 19 2012	Mar 22 2012	SELL	20,000 000	US TREASURY N/B 0.875 28 FEB 2017 @: Currency: USD Commission: 0.00 Settlement Amount: 19,707 34 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC Security ID: 912828SJ0 Transaction ID: 9271008	1 000000	19,696.88 10.46	19,696.88 10.46	(231.52)
Mar 27 2012	Mar 30 2012	SELL	30,000,000	US TREASURY N/B 0.875 28 FEB 2017 @: Currency: USD Commission: 0.00 Settlement Amount: 29,763.59 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC Security ID: 912828SJ0 Transaction ID: 9445871	1 000000	29,742 19 21.40	29,742.19 21.40	(150.40)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 14 2011	Dec 19 2011	SELL	20,000,000	US TREASURY N/B 0.875 30 NOV 2016 @: Currency USD Commission: 0.00 Settlement Amount: 20,037.21 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC Security ID: 912828RU6 Transaction ID: 6749051	1.000000	20,028.13 9.08	20,028.13 9.08	78.13
Dec 29 2011	Jan 4 2012	SELL	20,000,000	US TREASURY N/B 0.875 30 NOV 2016 @: Currency USD Commission: 0.00 Settlement Amount: 20,013.61 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912828RU6 Transaction ID: 7015243	1.000000	19,996.88 16.73	19,996.88 16.73	46.88
Dec 29 2011	Dec 30 2011	SELL	73,000,000	US TREASURY N/B 0.875 30 NOV 2016 @: Currency USD Commission: 0.00 Settlement Amount: 73,143.61 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828RU6 Transaction ID: 7019092	1.000000	73,091.25 52.36	73,091.25 52.36	273.75
Jan 4 2012	Jan 9 2012	SELL	25,000,000	US TREASURY N/B 0.875 30 NOV 2016 @: Currency USD Commission: 0.00 Settlement Amount: 25,039.54 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828RU6 Transaction ID: 7173573	1.000000	25,015.63 23.91	25,015.63 23.91	78.13

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 10 2012	Jan 11 2012	SELL	335,000 000	US TREASURY N/B 0.875 30 NOV 2016 @. Currency: USD Commission: 0 00 Settlement Amount: 335,702.78 Taxes/Fees: 0 00 Broker: HSBC SECURITIES (USA) INC (NEW YORK) Security ID: 912828RU6 Transaction ID: 7352968	1.000000	335,368.41 336.37	335,368.41 336.37	1,203.91
Jan 11 2012	Jan 12 2012	SELL	20,000 000	US TREASURY N/B 0.875 31 DEC 2016 @. Currency: USD Commission: 0.00 Settlement Amount: 20,058.89 Taxes/Fees: 0 00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828RX0 Transaction ID: 7383419	1.000000	20,053.12 5.77	20,053.12 5.77	49.91
Apr 3 2012	Apr 9 2012	SELL	42,000 000	US TREASURY N/B 0.875 31 DEC 2016 @. Currency: USD Commission: 0 00 Settlement Amount: 41,979.56 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC Security ID: 912828RX0 Transaction ID: 9682738	1.000000	41,878.60 100.96	41,878.60 100.96	(128.15)
Apr 3 2012	Apr 9 2012	SELL	10,000,000	US TREASURY N/B 0.875 31 JAN 2017 @. Currency: USD Commission: 0.00 Settlement Amount: 9,979.87 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828SC5 Transaction ID: 9682506	1.000000	9,963.28 16.59	9,963.28 16.59	(111.33)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 27 2011	Jul 28 2011	SELL	104,000,000	US TREASURY N/B 1.0 15 MAY 2014 @ 101.195313 Currency: USD Commission: 0.00 Settlement Amount: 105,452.26 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 912828QM5 Transaction ID: 84275072	1.000000	105,243.13 209.13	105,243.13 209.13	908.29
Nov 3 2011	Nov 4 2011	SELL	10,000,000	US TREASURY N/B 1.0 30 SEP 2016 @ 100.542969 Currency: USD Commission: 0.00 Settlement Amount: 10,063.86 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912828RJ1 Transaction ID: 5940249	1.000000	10,054.30 9.56	10,054.30 9.56	4.78
Dec 6 2011	Dec 7 2011	SELL	486,000,000	US TREASURY N/B 1.0 30 SEP 2016 @ 100.554688 Currency: USD Commission: 0.00 Settlement Amount: 489,598.73 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912828RJ1 Transaction ID: 6531712	1.000000	488,695.78 902.95	488,695.78 902.95	268.63
Oct 4 2011	Oct 5 2011	SELL	429,000,000	US TREASURY N/B 1.0 31 AUG 2016 @ 100.585938 Currency: USD Commission: 0.00 Settlement Amount: 431,926.17 Taxes/Fees: 0.00 Broker: HSBC SECURITIES (USA) INC (NEW YORK) Security ID: 912828RF9 Transaction ID: 5340047	1.000000	431,513.67 412.50	431,513.67 412.50	157.73

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 7 2011	Nov 10 2011	SELL	25,000,000	US TREASURY N/B 1.0 31 OCT 2016 @. Currency: USD Commission: 0 00 Settlement Amount: 25,122 10 Taxes/Fees 0.00 Broker GOLDMAN SACHS AND CO NEW YORK Security ID: 912828RM4 Transaction ID: 6042802	1.000000	25,115.23 6 87	25,115.23 6 87	125 97
Dec 5 2011	Dec 8 2011	SELL	25,000 000	US TREASURY N/B 1.0 31 OCT 2016 @. Currency: USD Commission: 0.00 Settlement Amount: 25,129 61 Taxes/Fees 0.00 Broker MORGAN STANLEY AND CO LLC Security ID: 912828RM4 Transaction ID: 8519349	1 000000	25,103 51 26 10	25,103.51 26 10	114 25
Dec 29 2011	Dec 30 2011	SELL	10,000 000	US TREASURY N/B 1.0 31 OCT 2016 @. Currency: USD Commission: 0.00 Settlement Amount 10,097.34 Taxes/Fees: 0 00 Broker MORGAN STANLEY AND CO LLC Security ID: 912828RM4 Transaction ID: 7019157	1 000000	10,080.86 16.48	10,080.86 16 48	85 16
Jun 1 2012	Jun 6 2012	SELL	35,000,000	US TREASURY N/B 1.25 30 APR 2019 @. Currency: USD Commission: 0.00 Settlement Amount: 35,828.75 Taxes/Fees: 0 00 Broker UBS SECURITIES LLC Security ID: 912828ST8 Transaction ID: 11225784	1 000000	35,784 76 43.99	35,784.76 43.99	953 50

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 20 2012	Jun 25 2012	SELL	265,000.000	US TREASURY N/B 1.25 30 APR 2019 @. Currency: USD Commission: 0.00 Settlement Amount: 267,729.66 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912828ST8 Transaction ID: 11687541	1.000000	267,225.58 504.08	267,225.58 504.08	3,503.15
Jun 26 2012	Jun 27 2012	SELL	68,000.000	US TREASURY N/B 1.25 30 APR 2019 @. Currency: USD Commission: 0.00 Settlement Amount: 68,901.62 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912828ST8 Transaction ID: 11844055	1.000000	68,767.65 133.97	68,767.65 133.97	1,095.48
Jun 26 2012	Jun 27 2012	SELL	25,000.000	US TREASURY N/B 1.25 31 JAN 2019 @. Currency: USD Commission: 0.00 Settlement Amount: 25,479.60 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 912828SD3 Transaction ID: 11844975	1.000000	25,352.54 127.06	25,352.54 127.06	341.80
Mar 14 2012	Mar 16 2012	SELL	75,000.000	US TREASURY N/B 1.375 28 FEB 2019 @. Currency: USD Commission: 0.00 Settlement Amount: 74,124.92 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC Security ID: 912828SH4 Transaction ID: 9122446	1.000000	74,080.08 44.84	74,080.08 44.84	(526.63)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 14 2012	Mar 15 2012	SELL	30,000 000	US TREASURY N/B 1 375 28 FEB 2019 @. Currency: USD Commission: 0.00 Settlement Amount 29,476.58 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912828SH4 Transaction ID: 9135795	1.000000	29,459.77 16.81	29,459.77 16.81	(382.92)
Mar 15 2012	Mar 20 2012	SELL	20,000 000	US TREASURY N/B 1.375 28 FEB 2019 @. Currency: USD Commission: 0.00 Settlement Amount. 19,643.07 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828SH4 Transaction ID: 9169068	1.000000	19,628.12 14.95	19,628.12 14.95	(267.00)
Apr 4 2012	Apr 5 2012	SELL	307,000.000	US TREASURY N/B 1 375 28 FEB 2019 @. Currency: USD Commission: 0.00 Settlement Amount 302,867.91 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 912828SH4 Transaction ID: 9708169	1.000000	302,454.96 412.95	302,454.96 412.95	(78.10)
Nov 3 2011	Nov 4 2011	SELL	360,000 000	US TREASURY N/B 1.375 30 SEP 2018 @. Currency: USD Commission: 0.00 Settlement Amount 357,351.49 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 912828RH5 Transaction ID: 5939384	1.000000	356,878.13 473.36	356,878.13 473.36	(2,778.90)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 4 2011	Oct 5 2011	SELL	40,000,000	US TREASURY N/B 1.5 30 JUN 2016 @ 103.097656 Currency: USD Commission: 0.00 Settlement Amount: 41,397.21 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828QR4 Transaction ID: 5341041	1.000000	41,239.06 158.15	41,239.06 158.15	1,304.68
Oct 5 2011	Oct 6 2011	SELL	312,000,000	US TREASURY N/B 1.5 31 AUG 2018 @ 100.968750 Currency: USD Commission: 0.00 Settlement Amount: 315,485.36 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912828RE2 Transaction ID: 5358580	1.000000	315,022.50 462.86	315,022.50 462.86	1,807.11
Sep 9 2011	Sep 12 2011	SELL	194,000,000	US TREASURY N/B 1.5 31 JUL 2016 @ 103.007813 Currency: USD Commission: 0.00 Settlement Amount: 200,175.19 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC Security ID: 912828OX1 Transaction ID: 4964291	1.000000	199,835.16 340.03	199,835.16 340.03	3,020.74
May 1 2012	May 2 2012	SELL	278,000,000	US TREASURY N/B 1.5 31 MAR 2019 @ 101.140625 Currency: USD Commission: 0.00 Settlement Amount: 281,535.53 Taxes/Fees: 0.00 Broker: RBS SECURITIES INC Security ID: 912828SN1 Transaction ID: 10416118	1.000000	281,170.94 364.59	281,170.94 364.59	4,990.83

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 13 2012	Apr 17 2012	SELL	70,000.000	US TREASURY N/B 1 5 31 MAR 2019 @: 100.878906 Currency: USD Commission: 0.00 Settlement Amount 70,664.00 Taxes/Fees: 0.00 Broker MORGAN STANLEY AND CO LLC Security ID: 912828SN1 Transaction ID: 9973664	1.000000	70,615.23 48.77	70,615.23 48.77	1,073.47
Jun 1 2012	Jun 6 2012	SELL	40,000.000	US TREASURY N/B 1 75 15 MAY 2022 @: 102.578125 Currency: USD Commission: 0.00 Settlement Amount: 41,073.10 Taxes/Fees: 0.00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912828SV3 Transaction ID: 11225741	1.000000	41,031.25 41.85	41,031.25 41.85	677.35
Jul 5 2011	Jul 7 2011	SELL	150,000.000	US TREASURY N/B 1 75 31 MAY 2016 @: 100.343750 Currency: USD Commission: 0.00 Settlement Amount 150,781.00 Taxes/Fees: 0.00 Broker CITIGROUP GLOBAL MARKETS, INC Security ID: 912828QP8 Transaction ID: 84134155	1.000000	150,515.63 265.37	150,515.63 265.37	(1,400.39)
Jul 12 2011	Jul 15 2011	SELL	30,000.000	US TREASURY N/B 1 75 31 MAY 2016 @: 101.425781 Currency: USD Commission: 0.00 Settlement Amount: 30,492.28 Taxes/Fees: 0.00 Broker U B S SECURITIES LLC Security ID: 912828QP8 Transaction ID: 84177181	1.000000	30,427.73 64.55	30,427.73 64.55	44.53

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 1 2011	Aug 3 2011	SELL	100,000,000	US TREASURY N/B 1 75 31 MAY 2016 @: Currency USD Commission: 0 00 Settlement Amount: 102,614.60 Taxes/Fees 0 00 Broker: CITIGROUP GLOBAL MARKETS. INC Security ID: 912828QP8 Transaction ID: 84305825	1 000000	102,308 59 306 01	102,308.59 306 01	1,089 84
Aug 2 2011	Aug 3 2011	SELL	50,000 000	US TREASURY N/B 1 75 31 MAY 2016 @: Currency USD Commission: 0.00 Settlement Amount: 51,391.29 Taxes/Fees: 0.00 Broker: MORGAN STANLEY DEAN WITTER & C Security ID: 912828QP8 Transaction ID: 84396324	1 000000	51,238 28 153.01	51,238.28 153.01	628 90
Feb 28 2012	Mar 2 2012	SELL	100,000 000	US TREASURY N/B 1 75 31 OCT 2018 @: Currency USD Commission: 0.00 Settlement Amount: 103,677 28 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828RP7 Transaction ID: 8542990	1.000000	103,085 93 591 35	103,085 93 591.35	1,585.93
Mar 1 2012	Mar 2 2012	SELL	251,000 000	US TREASURY N/B 1 75 31 OCT 2018 @: Currency USD Commission: 0 00 Settlement Amount 258,425 92 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID 912828RP7 Transaction ID: 8661201	1.000000	256,941 64 1,484 28	256,941.64 1,484.28	2,176 64

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 16 2012	Apr 19 2012	SELL	5,000,000	US TREASURY N/B 2.0 15 FEB 2022 @. 100 179688 Currency: USD Commission: 0 00 Settlement Amount: 5,026.57 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC Security ID: 912828SF8 Transaction ID: 10020617	1 000000	5,008 99 17.58	5,008 99 17 58	160.16
May 2 2012	May 4 2012	SELL	25,000 000	US TREASURY N/B 2.0 15 FEB 2022 @ 100 679688 Currency: USD Commission: 0.00 Settlement Amount: 25,278 44 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912828SF8 Transaction ID: 10455987	1 000000	25,169 92 108.52	25,169 92 108.52	925 78
May 7 2012	May 10 2012	SELL	10,000 000	US TREASURY N/B 2.0 15 FEB 2022 @. 101.128906 Currency: USD Commission: 0 00 Settlement Amount 10,159.59 Taxes/Fees 0 00 Broker: UBS SECURITIES LLC Security ID 912828SF8 Transaction ID. 10610195	1.000000	10,112 89 46.70	10,112.89 46.70	342.13
May 10 2012	May 15 2012	SELL	10,000 000	US TREASURY N/B 2 0 15 FEB 2022 @. 101.300781 Currency: USD Commission: 0.00 Settlement Amount 10,179.53 Taxes/Fees 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID. 912828SF8 Transaction ID. 10700706	1.000000	10,130.08 49 45	10,130.08 49.45	243 63

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 1 2012	Jun 6 2012	SELL	56,000.000	US TREASURY N/B 2 0 15 FEB 2022 @: 105.039063 Currency: USD Commission: 0.00 Settlement Amount: 59,166.49 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828SF8 Transaction ID: 11225665	1.000000	58,821.87 344.62	58,821.87 344.62	3,457.74
Feb 28 2012	Feb 29 2012	SELL	74,000.000	US TREASURY N/B 2 0 15 FEB 2022 @: 100.726563 Currency: USD Commission: 0.00 Settlement Amount: 74,594.58 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828SF8 Transaction ID: 8539960	1.000000	74,537.66 56.92	74,537.66 56.92	410.47
Mar 2 2012	Mar 7 2012	SELL	10,000.000	US TREASURY N/B 2 0 15 FEB 2022 @: 100.187500 Currency: USD Commission: 0.00 Settlement Amount: 10,030.29 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828SF8 Transaction ID: 8697632	1.000000	10,018.75 11.54	10,018.75 11.54	1.56
Mar 7 2012	Mar 12 2012	SELL	10,000.000	US TREASURY N/B 2 0 15 FEB 2022 @: 100.242188 Currency: USD Commission: 0.00 Settlement Amount: 10,038.50 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC Security ID: 912828SF8 Transaction ID: 8790027	1.000000	10,024.21 14.29	10,024.21 14.29	8.79

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/ Income Local	Principal/ Income Base	Realized Gain/ (Loss) Base
Mar 14 2012	Mar 16 2012	SELL	53,000.000	US TREASURY N/B 2 0 15 FEB 2022 @: 98.457031 Currency: USD Commission: 0.00 Settlement Amount: 52,269.59 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828SF8 Transaction ID: 9122427	1.000000	52,182.23 87.36	52,182.23 87.36	(899.50)
Nov 30 2011	Dec 1 2011	SELL	10,000.000	US TREASURY N/B 2 0 15 NOV 2021 @: 99.265625 Currency: USD Commission: 0.00 Settlement Amount: 9,935.35 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 912828RR3 Transaction ID: 6455763	1.000000	9,926.56 8.79	9,926.56 8.79	(118.21)
Dec 5 2011	Dec 8 2011	SELL	10,000.000	US TREASURY N/B 2 0 15 NOV 2021 @: 99.605469 Currency: USD Commission: 0.00 Settlement Amount: 9,973.18 Taxes/Fees: 0.00 Broker: MERRILLYNCH, PIERCE, FENNER & SMITH IN Security ID: 912828RR3 Transaction ID: 6522546	1.000000	9,960.54 12.64	9,960.54 12.64	(78.98)
Dec 7 2011	Dec 12 2011	SELL	5,000.000	US TREASURY N/B 2 0 15 NOV 2021 @: 99.738281 Currency: USD Commission: 0.00 Settlement Amount: 4,994.33 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828RR3 Transaction ID: 6552548	1.000000	4,986.91 7.42	4,986.91 7.42	(31.50)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 14 2011	Dec 15 2011	SELL	15,000 000	US TREASURY N/B 2.0 15 NOV 2021 @. 100.726563 Currency USD Commission: 0 00 Settlement Amount: 15,133.71 Taxes/Fees: 0 00 Broker RBS SECURITIES INC Security ID: 912828RR3 Transaction ID: 6748844	1.000000	15,108.99 24.72	15,108.99 24.72	54.01
Dec 29 2011	Dec 30 2011	SELL	147,000.000	US TREASURY N/B 2.0 15 NOV 2021 @. 100.906250 Currency USD Commission: 0.00 Settlement Amount: 148,695.65 Taxes/Fees: 0.00 Broker MORGAN STANLEY AND CO LLC Security ID: 912828RR3 Transaction ID: 7019093	1.000000	148,332.19 363.46	148,332.19 363.46	793.35
Jan 12 2012	Jan 13 2012	SELL	90,000 000	US TREASURY N/B 2.0 15 NOV 2021 @. 100.847656 Currency USD Commission: 0 00 Settlement Amount: 91,054.65 Taxes/Fees: 0 00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912828RR3 Transaction ID: 7419380	1.000000	90,762.89 291.76	90,762.89 291.76	383.37
Jan 17 2012	Jan 18 2012	SELL	35,000 000	US TREASURY N/B 2.0 15 NOV 2021 @. 101.105469 Currency USD Commission: 0 00 Settlement Amount: 35,509.99 Taxes/Fees: 0 00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912828RR3 Transaction ID: 7494445	1.000000	35,386.91 123.08	35,386.91 123.08	229.35

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 25 2012	Jan 30 2012	SELL	15,000,000	US TREASURY N/B 2.0 15 NOV 2021 @: Currency: USD Commission: 0.00 Settlement Amount: 14,981.19 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828RR3 Transaction ID: 7664605	1.000000	14,918.55 62.64	14,918.55 62.64	(131.50)
Jan 25 2012	Jan 30 2012	SELL	45,000,000	US TREASURY N/B 2.0 15 NOV 2021 @: Currency: USD Commission: 0.00 Settlement Amount: 45,244.16 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828RR3 Transaction ID: 7667384	1.000000	45,056.25 187.91	45,056.25 187.91	(93.88)
Feb 1 2012	Feb 6 2012	SELL	15,000,000	US TREASURY N/B 2.0 15 NOV 2021 @: Currency: USD Commission: 0.00 Settlement Amount: 15,302.78 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 912828RR3 Transaction ID: 7900286	1.000000	15,234.37 68.41	15,234.37 68.41	172.48
Feb 8 2012	Feb 13 2012	SELL	5,000,000	US TREASURY N/B 2.0 15 NOV 2021 @: Currency: USD Commission: 0.00 Settlement Amount: 5,032.15 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC Security ID: 912828RR3 Transaction ID: 8089289	1.000000	5,007.42 24.73	5,007.42 24.73	(14.56)

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Feb 10 2012	Feb 15 2012	SELL	60,000,000	US TREASURY N/B 2.0 15 NOV 2021 @ 100 671875 Currency: USD Commission: 0 00 Settlement Amount: 60,706.43 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828RR3 Transaction ID: 8171704	1.000000	60,403.13 303.30	60,403.13 303.30	139.35
Feb 16 2012	Feb 17 2012	SELL	145,000,000	US TREASURY N/B 2.0 15 NOV 2021 @ 100 464844 Currency: USD Commission: 0.00 Settlement Amount: 146,422.92 Taxes/Fees: 0 00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 912828RR3 Transaction ID: 8313999	1.000000	145,674.02 748.90	145,674.02 748.90	36.55
Sep 1 2011	Sep 7 2011	SELL	5,000,000	US TREASURY N/B 2.125 15 AUG 2021 @ 99 144531 Currency: USD Commission: 0.00 Settlement Amount: 4,963.87 Taxes/Fees: 0 00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 912828RC6 Transaction ID: 4922448	1.000000	4,957.23 6.64	4,957.23 6.64	21.88
Sep 2 2011	Sep 6 2011	SELL	105,000,000	US TREASURY N/B 2.125 15 AUG 2021 @ 100 667969 Currency: USD Commission: 0 00 Settlement Amount: 105,834.76 Taxes/Fees: 0 00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 912828RC6 Transaction ID: 4922955	1.000000	105,701.37 133.39	105,701.37 133.39	2,058.98

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 20 2011	Sep 23 2011	SELL	15,000,000	US TREASURY N/B 2.125 15 AUG 2021 @: 101.640625 Currency: USD Commission: 0.00 Settlement Amount: 15,279.87 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 912828RC6 Transaction ID: 5077152	1.000000	15,246.09 33.78	15,246.09 33.78	440.03
Sep 28 2011	Sep 29 2011	SELL	15,000,000	US TREASURY N/B 2.125 15 AUG 2021 @: 101.097656 Currency: USD Commission: 0.00 Settlement Amount: 15,203.63 Taxes/Fees: 0.00 Broker: RBS SECURITIES INC Security ID: 912828RC6 Transaction ID: 5203721	1.000000	15,164.65 38.98	15,164.65 38.98	345.46
Oct 19 2011	Oct 20 2011	SELL	135,000,000	US TREASURY N/B 2.125 15 AUG 2021 @: 99.488281 Currency: USD Commission: 0.00 Settlement Amount: 134,823.68 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828RC6 Transaction ID: 5639401	1.000000	134,309.18 514.50	134,309.18 514.50	894.82
Oct 21 2011	Oct 24 2011	SELL	15,000,000	US TREASURY N/B 2.125 15 AUG 2021 @: 99.250000 Currency: USD Commission: 0.00 Settlement Amount: 14,948.13 Taxes/Fees: 0.00 Broker: MERRILLYNCH, PIERCE, FENNER & SMITH IN Security ID: 912828RC6 Transaction ID: 5676879	1.000000	14,887.50 60.63	14,887.50 60.63	63.68

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 2 2011	Nov 7 2011	SELL	15,000.000	US TREASURY N/B 2 125 15 AUG 2021 @: Currency: USD Commission: 0.00 Settlement Amount: 15,241.51 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912828RC6 Transaction ID: 5919168	1.000000	15,168.75 72.76	15,168.75 72.76	199.27
Nov 10 2011	Nov 14 2011	SELL	25,000.000	US TREASURY N/B 2 125 15 AUG 2021 @: Currency: USD Commission: 0.00 Settlement Amount: 25,251.49 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912828RC6 Transaction ID: 6102039	1.000000	25,120.12 131.37	25,120.12 131.37	170.99
Nov 10 2011	Nov 14 2011	SELL	20,000.000	US TREASURY N/B 2 125 15 AUG 2021 @: Currency: USD Commission: 0.00 Settlement Amount: 20,301.19 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 912828RC6 Transaction ID: 6103671	1.000000	20,196.09 105.10	20,196.09 105.10	236.79
Nov 22 2011	Nov 23 2011	SELL	210,000.000	US TREASURY N/B 2 125 15 AUG 2021 @: Currency: USD Commission: 0.00 Settlement Amount: 214,822.01 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC Security ID: 912828RC8 Transaction ID: 6272438	1.000000	213,609.37 1,212.64	213,609.37 1,212.64	4,036.69

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Aug 17 2011	Aug 22 2011	SELL	5,000,000	US TREASURY N/B 2 125 15 AUG 2021 @: Currency: USD Commission: 0.00 Settlement Amount: 4,980.15 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912828RC6 Transaction ID: 84495619	1.000000	4,978.13 2.02	4,978.13 2.02	59.58
Aug 25 2011	Aug 30 2011	SELL	5,000,000	US TREASURY N/B 2 125 15 AUG 2021 @: Currency: USD Commission: 0.00 Settlement Amount: 4,949.84 Taxes/Fees: 0.00 Broker: HSBC SECURITIES (USA) INC (NEW YORK) Security ID: 912828RC6 Transaction ID: 84530094	1.000000	4,945.51 4.33	4,945.51 4.33	11.37
Aug 25 2011	Aug 30 2011	SELL	15,000,000	US TREASURY N/B 2 125 15 AUG 2021 @: Currency: USD Commission: 0.00 Settlement Amount: 14,865.92 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912828RC6 Transaction ID: 84531928	1.000000	14,852.93 12.99	14,852.93 12.99	50.50
Dec 29 2011	Dec 30 2011	SELL	143,000,000	US TREASURY N/B 2.25 31 JAN 2015 @: Currency: USD Commission: 0.00 Settlement Amount: 152,283.35 Taxes/Fees: 0.00 Broker: RBS SECURITIES INC Security ID: 912828MH0 Transaction ID: 7019240	1.000000	150,954.38 1,328.97	150,954.38 1,328.97	67.03

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 5 2011	Oct 6 2011	SELL	35,000,000	US TREASURY N/B 2.25 31 JUL 2018 @. Currency: USD Commission: 0.00 Settlement Amount: 37,109.39 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 912828QY9 Transaction ID: 5366170	1.000000	36,966.01 143.38	36,966.01 143.38	1,029.49
Jul 12 2011	Jul 15 2011	SELL	94,000,000	US TREASURY N/B 2.25 31 MAR 2016 @. Currency: USD Commission: 0.00 Settlement Amount: 98,405.59 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912828QA1 Transaction ID: 84177185	1.000000	97,793.05 612.54	97,793.05 612.54	2,879.96
Sep 8 2011	Sep 9 2011	SELL	165,000,000	US TREASURY N/B 2.375 30 JUN 2018 @. Currency: USD Commission: 0.00 Settlement Amount: 176,603.52 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 912828QT0 Transaction ID: 4964533	1.000000	175,847.46 756.06	175,847.46 756.06	9,408.01
Sep 13 2011	Sep 16 2011	SELL	150,000,000	US TREASURY N/B 2.375 31 MAY 2018 @. Currency: USD Commission: 0.00 Settlement Amount: 161,135.21 Taxes/Fees: 0.00 Broker: UBS SECURITIES LLC Security ID: 912828QQ6 Transaction ID: 4994795	1.000000	160,083.98 1,051.23	160,083.98 1,051.23	8,956.93

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/ Income Local	Principal/ Income Base	Realized Gain/ (Loss) Base
Oct 19 2011	Oct 19 2011	SELL	185,000 000	US TREASURY N/B 2.375 31 MAY 2018 @ 105.300781 Currency: USD Commission: 0.00 Settlement Amount: 196,499.12 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912828QQ6 Transaction ID: 5639435	1.000000	194,806 45 1,692 67	194,806 45 1,692 67	8,416 42
Dec 29 2011	Dec 30 2011	SELL	187,000 000	US TREASURY N/B 2.375 31 MAY 2018 @ 107 046875 Currency: USD Commission: 0.00 Settlement Amount: 200,541.70 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912828QQ6 Transaction ID: 7018876	1 000000	200,177.66 364 04	200,177.66 364 04	11,772 61
Jul 8 2011	Jul 13 2011	SELL	110,000 000	US TREASURY N/B 2 375 31 MAY 2018 @ 100 191406 Currency: USD Commission: 0.00 Settlement Amount: 110,517.48 Taxes/Fees: 0 00 Broker: CITIGROUP GLOBAL MARKETS. INC Security ID: 912828QQ6 Transaction ID: 84150583	1 000000	110,210.55 306.93	110,210.55 306 93	(615 95)
Jul 12 2011	Jul 15 2011	SELL	20,000 000	US TREASURY N/B 2.375 31 MAY 2018 @ 101 300781 Currency: USD Commission: 0 00 Settlement Amount: 20,318.56 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 912828QQ6 Transaction ID: 84177172	1.000000	20,260.16 58 40	20,260.16 58.40	109.89

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 16 2012	Apr 19 2012	SELL	15,000.000	US TREASURY N/B 3 125 15 FEB 2042 @: 99.976563 Currency: USD Commission: 0.00 Settlement Amount 15,078.90 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912810QU5 Transaction ID: 10020547	1.000000	14,996.48 82.42	14,996.48 82.42	787.45
May 8 2012	May 11 2012	SELL	5,000.000	US TREASURY N/B 3 125 15 FEB 2042 @: 101.734375 Currency: USD Commission: 0.00 Settlement Amount 5,123.63 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912810QU5 Transaction ID: 10630798	1.000000	5,086.71 36.92	5,086.71 36.92	350.36
May 15 2012	May 18 2012	SELL	5,000.000	US TREASURY N/B 3 125 15 FEB 2042 @: 103.867188 Currency: USD Commission: 0.00 Settlement Amount 5,233.28 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912810QU5 Transaction ID: 10798778	1.000000	5,193.36 39.92	5,193.36 39.92	457.02
May 24 2012	May 30 2012	SELL	5,000.000	US TREASURY N/B 3 125 15 FEB 2042 @: 105.511719 Currency: USD Commission: 0.00 Settlement Amount 5,320.66 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912810QU5 Transaction ID: 10984086	1.000000	5,275.59 45.07	5,275.59 45.07	105.28

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Jun 5 2012	Jun 8 2012	SELL	10,000,000	US TREASURY N/B 3 125 15 FEB 2042 @: Currency: USD Commission: 0.00 Settlement Amount: 11,091.23 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912810QU5 Transaction ID: 11301734	1.000000	10,993.36 97.87	10,993.36 97.87	121.10
Jun 11 2012	Jun 14 2012	SELL	5,000,000	US TREASURY N/B 3 125 15 FEB 2042 @: Currency: USD Commission: 0.00 Settlement Amount: 5,456.78 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912810QU5 Transaction ID: 11457112	1.000000	5,405.27 51.51	5,405.27 51.51	(20.78)
Mar 20 2012	Mar 23 2012	SELL	5,000,000	US TREASURY N/B 3 125 15 FEB 2042 @: Currency: USD Commission: 0.00 Settlement Amount: 4,720.77 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912810QU5 Transaction ID: 9287560	1.000000	4,704.89 15.88	4,704.89 15.88	16.22
Jul 12 2011	Jul 15 2011	SELL	80,000,000	US TREASURY N/B 3 125 15 MAY 2021 @: Currency: USD Commission: 0.00 Settlement Amount: 81,917.52 Taxes/Fees: 0.00 Broker: U B S SECURITIES LLC Security ID: 912828QN3 Transaction ID: 84177152	1.000000	81,503.12 414.40	81,503.12 414.40	1,147.15

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 14 2011	Jul 15 2011	SELL	30,000,000	US TREASURY N/B 3.125 15 MAY 2021 @: 101.429688 Currency: USD Commission: 0.00 Settlement Amount: 30,584.31 Taxes/Fees: 0.00 Broker: MORGAN STANLEY DEAN WITTER & C Security ID: 912828QN3 Transaction ID: 84196114	1.000000	30,428.91 155.40	30,428.91 155.40	295.42
Jul 21 2011	Jul 22 2011	SELL	10,000,000	US TREASURY N/B 3.125 15 MAY 2021 @: 101.015625 Currency: USD Commission: 0.00 Settlement Amount: 10,159.30 Taxes/Fees: 0.00 Broker: MORGAN STANLEY DEAN WITTER & C Security ID: 912828QN3 Transaction ID: 84245510	1.000000	10,101.56 57.74	10,101.56 57.74	57.06
Jul 28 2011	Aug 2 2011	SELL	10,000,000	US TREASURY N/B 3.125 15 MAY 2021 @: 101.437500 Currency: USD Commission: 0.00 Settlement Amount: 10,210.84 Taxes/Fees: 0.00 Broker: MORGAN STANLEY DEAN WITTER & C Security ID: 912828QN3 Transaction ID: 84282919	1.000000	10,143.75 67.09	10,143.75 67.09	70.04
Aug 1 2011	Aug 3 2011	SELL	55,000,000	US TREASURY N/B 3.125 15 MAY 2021 @: 103.171875 Currency: USD Commission: 0.00 Settlement Amount: 57,118.17 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS, INC Security ID: 912828QN3 Transaction ID: 84305834	1.000000	56,744.53 373.64	56,744.53 373.64	1,339.14

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/ Income Local	Principal/ Income Base	Realized Gain/ (Loss) Base
Aug 15 2011	Aug 17 2011	SELL	309,000,000	US TREASURY N/B 3.125 15 MAY 2021 @: 107 492188 Currency: USD Commission: 0 00 Settlement Amount 334,617 40 Taxes/Fees: 0 00 Broker MERRILL LYNCH, PIERCE, FENNER & SMITH IN Security ID 912828QIN3 Transaction ID 84478835	1.000000	332,150.86 2,466 54	332,150 86 2,466 54	15,660.96
May 8 2012	May 11 2012	SELL	5,000 000	US TREASURY N/B 3.125 15 NOV 2041 @: 101.796875 Currency: USD Commission: 0 00 Settlement Amount. 5,166 25 Taxes/Fees: 0 00 Broker: MORGAN STANLEY AND CO LLC Security ID. 912810QT8 Transaction ID. 10629730	1 000000	5,089.84 76.41	5,089.84 76 41	72.45
May 24 2012	May 30 2012	SELL	5,000 000	US TREASURY N/B 3.125 15 NOV 2041 @: 105.527344 Currency: USD Commission. 0 00 Settlement Amount. 5,282.74 Taxes/Fees: 0 00 Broker. GOLDMAN SACHS AND CO NEW YORK Security ID. 912810QT8 Transaction ID: 10984085	1 000000	5,276.37 6 37	5,276.37 6 37	185.55
Jan 26 2012	Jan 30 2012	SELL	11,000 000	US TREASURY N/B 3.125 15 NOV 2041 @: 99.992188 Currency: USD Commission 0 00 Settlement Amount 11,070 91 Taxes/Fees 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID. 912810QT8 Transaction ID. 7711757	1 000000	10,999.14 71 77	10,999 14 71.77	(104 85)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 6 2012	Mar 9 2012	SELL	5,000 000	US TREASURY N/B 3.125 15 NOV 2041 @: Currency: USD Commission: 0.00 Settlement Amount 5,093 31 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912810QT8 Transaction ID: 8766367	1 000000	5,043.95 49.36	5,043.95 49.36	13.29
Apr 3 2012	Apr 5 2012	SELL	15,000 000	US TREASURY N/B 3 125 15 NOV 2041 @: Currency: USD Commission: 0.00 Settlement Amount: 14,372.51 Taxes/Fees: 0 00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912810QT8 Transaction ID: 9685102	1 000000	14,189 65 182 86	14,189 65 182 86	(356 83)
Dec 29 2011	Dec 30 2011	SELL	28,000,000	US TREASURY N/B 3 5 15 FEB 2039 @: Currency: USD Commission: 0 00 Settlement Amount 31,730.31 Taxes/Fees: 0 00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912810QA9 Transaction ID: 7019203	1 000000	31,365 47 364 84	31,365 47 364.84	8,051.09
Aug 31 2011	Sep 6 2011	SELL	5,000 000	US TREASURY N/B 3 75 15 AUG 2041 @: Currency: USD Commission: 0.00 Settlement Amount. 5,154 18 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912810QS0 Transaction ID: 4837139	1 000000	5,142.97 11.21	5,142 97 11.21	(9 61)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 1 2011	Sep 7 2011	SELL	5,000 000	US TREASURY N/B 3 75 15 AUG 2041 @: 104.058594 Currency: USD Commission: 0 00 Settlement Amount: 5,214.65 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS. INC Security ID: 912810QS0 Transaction ID: 4922062	1 000000	5,202.93 11.72	5,202.93 11 72	50 35
Sep 6 2011	Sep 7 2011	SELL	10,000 000	US TREASURY N/B 3 75 15 AUG 2041 @: 109 359375 Currency: USD Commission: 0.00 Settlement Amount: 10,959 38 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912810QS0 Transaction ID: 4963919	1 000000	10,935.94 23 44	10,935 94 23 44	630 79
Oct 5 2011	Oct 11 2011	SELL	5,000 000	US TREASURY N/B 3 75 15 AUG 2041 @: 117 605469 Currency: USD Commission: 0 00 Settlement Amount: 5,909.31 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912810QS0 Transaction ID: 5358962	1.000000	5,880.27 29 04	5,880.27 29 04	182.34
Nov 14 2011	Nov 15 2011	SELL	5,000 000	US TREASURY N/B 3 75 15 AUG 2041 @: 113 472656 Currency: USD Commission: 0 00 Settlement Amount: 5,720.51 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912810QS0 Transaction ID: 6154233	1 000000	5,673.63 46 88	5,673.63 46 88	(24.30)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 14 2011	Nov 15 2011	SELL	5,000,000	US TREASURY N/B 3.75 15 AUG 2041 @: 113 437500 Currency: USD Commission: 0.00 Settlement Amount: 5,718.75 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912810QS0 Transaction ID: 6155718	1 000000	5,671.87 46.88	5,671.87 46.88	(26.06)
Nov 17 2011	Nov 22 2011	SELL	5,000 000	US TREASURY N/B 3.75 15 AUG 2041 @: 114.410156 Currency: USD Commission: 0.00 Settlement Amount: 5,770.95 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912810QS0 Transaction ID: 6212431	1 000000	5,720.51 50.44	5,720.51 50.44	27.26
Jan 9 2012	Jan 12 2012	SELL	10,000,000	US TREASURY N/B 3.75 15 AUG 2041 @: 114 597656 Currency: USD Commission: 0.00 Settlement Amount: 11,612.62 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912810QS0 Transaction ID: 7338653	1 000000	11,459.77 152.85	11,459.77 152.85	(56.51)
Jan 13 2012	Jan 19 2012	SELL	5,000 000	US TREASURY N/B 3.75 15 AUG 2041 @: 117 246094 Currency: USD Commission: 0.00 Settlement Amount: 5,942.30 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912810QS0 Transaction ID: 7456351	1 000000	5,862.31 79.99	5,862.31 79.99	106.64

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Jan 26 2012	Jan 30 2012	SELL	13,000,000	US TREASURY N/B 3.75 15 AUG 2041 @ Currency: USD Commission: 0.00 Settlement Amount: 14,854.66 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912810QS0 Transaction ID: 7711747	1.000000	14,632.11 222.55	14,632.11 222.55	(224.80)
Feb 2 2012	Feb 7 2012	SELL	5,000,000	US TREASURY N/B 3.75 15 AUG 2041 @ Currency: USD Commission: 0.00 Settlement Amount: 5,839.28 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912810QS0 Transaction ID: 7929140	1.000000	5,749.61 89.67	5,749.61 89.67	35.41
Feb 8 2012	Feb 13 2012	SELL	10,000,000	US TREASURY N/B 3.75 15 AUG 2041 @ Currency: USD Commission: 0.00 Settlement Amount: 11,388.98 Taxes/Fees: 0.00 Broker: JEFFERIES & COMPANY INC [GOVT/EQUITY] Security ID: 912810QS0 Transaction ID: 8085947	1.000000	11,203.52 185.46	11,203.52 185.46	(224.87)
Feb 29 2012	Mar 5 2012	SELL	10,000,000	US TREASURY N/B 3.75 15 AUG 2041 @ Currency: USD Commission: 0.00 Settlement Amount: 11,333.64 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912810QS0 Transaction ID: 8636937	1.000000	11,314.07 19.57	11,314.07 19.57	(114.32)

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Feb 29 2012	Mar 5 2012	SELL	10,000,000	US TREASURY N/B 3 75 15 AUG 2041 @: 113.539063 Currency: USD Commission: 0 00 Settlement Amount: 11,373 48 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912810QS0 Transaction ID: 8637567	1.000000	11,353 91 19 57	11,353.91 19 57	(74.49)
Mar 13 2012	Mar 14 2012	SELL	5,000,000	US TREASURY N/B 3 75 15 AUG 2041 @: 110.777344 Currency: USD Commission: 0.00 Settlement Amount: 5,553.29 Taxes/Fees: 0 00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912810QS0 Transaction ID: 9087443	1.000000	5,538 87 14.42	5,538.87 14.42	(175 33)
Jan 26 2012	Jan 30 2012	SELL	16,000,000	US TREASURY N/B 3 875 15 AUG 2040 @: 115.535156 Currency: USD Commission: 0 00 Settlement Amount: 18,768.67 Taxes/Fees: 0 00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912810QK7 Transaction ID: 7716747	1.000000	18,485.63 283.04	18,485 63 283.04	4,228.13
Dec 29 2011	Dec 30 2011	SELL	25,000,000	US TREASURY N/B 4 25 15 MAY 2039 @: 126 683594 Currency: USD Commission: 0 00 Settlement Amount: 31,802 25 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912810QB7 Transaction ID: 7018900	1 000000	31,670 90 131.35	31,670.90 131.35	6,618 34

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Sep 1 2011	Sep 7 2011	SELL	5,000,000	US TREASURY N/B 4.25 15 NOV 2040 @. 113.753906 Currency USD Commission. 0.00 Settlement Amount. 5,754.11 Taxes/Fees 0.00 Broker. MORGAN STANLEY AND CO LLC Security ID 912810QL5 Transaction ID. 4922059	1.000000	5,687.70 66.41	5,687.70 66.41	893.49
Feb 14 2012	Feb 15 2012	SELL	30,000,000	US TREASURY N/B 4.25 15 NOV 2040 @. 123.734375 Currency. USD Commission. 0.00 Settlement Amount. 37,442.57 Taxes/Fees 0.00 Broker. UBS SECURITIES LLC Security ID. 912810QL5 Transaction ID 8236158	1.000000	37,120.32 322.25	37,120.32 322.25	8,355.08
May 11 2012	May 16 2012	SELL	14,000,000	US TREASURY N/B 4.375 15 MAY 2041 @. 127.757813 Currency. USD Commission. 0.00 Settlement Amount 17,887.76 Taxes/Fees: 0.00 Broker. CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID. 912810QQ4 Transaction ID. 10706432	1.000000	17,886.10 1.66	17,886.10 1.66	440.38
Aug 31 2011	Sep 6 2011	SELL	5,000,000	US TREASURY N/B 4.375 15 MAY 2041 @. 115.785156 Currency USD Commission. 0.00 Settlement Amount: 5,857.02 Taxes/Fees. 0.00 Broker. CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912810QQ4 Transaction ID 4837944	1.000000	5,789.26 67.76	5,789.26 67.76	550.12

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Sep 13 2011	Sep 14 2011	SELL	5,000.000	US TREASURY N/B 4.375 15 MAY 2041 @: Currency: USD Commission: 0.00 Settlement Amount: 6,075.06 Taxes/Fees: 0.00 Broker: CITIGROUP GLOBAL MARKETS INC Security ID: 912810QQ4 Transaction ID: 4995051	1.000000	6,002.54 72.52	6,002.54 72.52	15.23
Sep 14 2011	Sep 19 2011	SELL	5,000.000	US TREASURY N/B 4.375 15 MAY 2041 @: Currency: USD Commission: 0.00 Settlement Amount: 6,105.96 Taxes/Fees: 0.00 Broker: RBS SECURITIES INC Security ID: 912810QQ4 Transaction ID: 5016359	1.000000	6,030.47 75.49	6,030.47 75.49	(1.76)
Oct 11 2011	Oct 14 2011	SELL	5,000.000	US TREASURY N/B 4.375 15 MAY 2041 @: Currency: USD Commission: 0.00 Settlement Amount: 6,325.51 Taxes/Fees: 0.00 Broker: MERRILLYNCH, PIERCE, FENNER & SMITH IN Security ID: 912810QQ4 Transaction ID: 5502355	1.000000	6,235.16 90.35	6,235.16 90.35	12.14
Oct 13 2011	Oct 18 2011	SELL	5,000.000	US TREASURY N/B 4.375 15 MAY 2041 @: Currency: USD Commission: 0.00 Settlement Amount: 6,300.15 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912810QQ4 Transaction ID: 5546294	1.000000	6,207.42 92.73	6,207.42 92.73	(15.60)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 8 2011	Nov 9 2011	SELL	5,000,000	US TREASURY N/B 4.375 15 MAY 2041 @ 124.480469 Currency: USD Commission: 0.00 Settlement Amount: 6,329.83 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912810QQ4 Transaction ID: 6059407	1.000000	6,224.02 105.81	6,224.02 105.81	79.47
Nov 10 2011	Nov 16 2011	SELL	5,000,000	US TREASURY N/B 4.375 15 MAY 2041 @ 124.437500 Currency: USD Commission: 0.00 Settlement Amount: 6,222.48 Taxes/Fees: 0.00 Broker: RBS SECURITIES INC Security ID: 912810QQ4 Transaction ID: 6102292	1.000000	6,221.88 0.60	6,221.88 0.60	77.33
Feb 16 2012	Feb 17 2012	SELL	18,000,000	US TREASURY N/B 4.375 15 MAY 2041 @ 125.367188 Currency: USD Commission: 0.00 Settlement Amount: 22,769.46 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912810QQ4 Transaction ID: 8312545	1.000000	22,566.09 203.37	22,566.09 203.37	135.88
Aug 10 2011	Aug 17 2011	SELL	5,000,000	US TREASURY N/B 4.375 15 MAY 2041 @ 115.781250 Currency: USD Commission: 0.00 Settlement Amount: 5,844.94 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912810QQ4 Transaction ID: 84447280	1.000000	5,789.06 55.88	5,789.06 55.88	549.91

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 15 2011	Aug 18 2011	SELL	10,000,000	US TREASURY N/B 4.375 15 MAY 2041 @: 111.300781 Currency: USD Commission: 0.00 Settlement Amount: 11,243.02 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 912810QQ4 Transaction ID: 84478914	1.000000	11,130.08 112.94	11,130.08 112.94	651.79
Aug 24 2011	Aug 29 2011	SELL	15,000,000	US TREASURY N/B 4.375 15 MAY 2041 @: 113.417969 Currency: USD Commission: 0.00 Settlement Amount: 17,201.73 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912810QQ4 Transaction ID: 84526246	1.000000	17,012.70 189.03	17,012.70 189.03	1,295.26
Dec 29 2011	Dec 30 2011	SELL	37,000,000	US TREASURY N/B 4.5 15 AUG 2039 @: 131.714844 Currency: USD Commission: 0.00 Settlement Amount: 49,354.34 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 912810QC5 Transaction ID: 7019091	1.000000	48,734.49 619.85	48,734.49 619.85	12,328.86
Jan 20 2012	Jan 23 2012	SELL	10,000,000	US TREASURY N/B 4.5 15 AUG 2039 @: 128.117188 Currency: USD Commission: 0.00 Settlement Amount: 13,008.59 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912810QC5 Transaction ID: 7574341	1.000000	12,811.72 196.87	12,811.72 196.87	2,972.36

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 8 2012	Feb 9 2012	SELL	10,000,000	US TREASURY N/B 4.5 15 AUG 2039 @: 127.183594 Currency USD Commission. 0.00 Settlement Amount 12,936.02 Taxes/Fees 0 00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID 912810QC5 Transaction ID. 8090961	1.000000	12,718.36 217.66	12,718.36 217.66	2,879.00
May 14 2012	May 17 2012	SELL	15,000,000	US TREASURY N/B 4.75 15 FEB 2041 @: 137.019531 Currency USD Commission. 0.00 Settlement Amount 20,733.01 Taxes/Fees 0 00 Broker. CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID 912810QN1 Transaction ID 10767084	1.000000	20,552.93 180.08	20,552.93 180.08	1,372.27
Sep 1 2011	Sep 7 2011	SELL	10,000,000	US TREASURY N/B 4.75 15 FEB 2041 @: 121.812500 Currency: USD Commission: 0.00 Settlement Amount 12,210.94 Taxes/Fees 0 00 Broker CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912810QN1 Transaction ID 4922951	1.000000	12,181.25 29.69	12,181.25 29.69	770.20
Dec 5 2011	Dec 6 2011	SELL	7,000,000	US TREASURY N/B 4.75 15 FEB 2041 @: 134.695313 Currency: USD Commission 0.00 Settlement Amount. 9,530.77 Taxes/Fees 0.00 Broker. CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID. 912810QN1 Transaction ID. 6519616	1.000000	9,428.67 102.10	9,428.67 102.10	1,440.93

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 4 2011	Aug 9 2011	SELL	10,000,000	US TREASURY N/B 4.75 15 FEB 2041 @: 117.351563 Currency: USD Commission: 0.00 Settlement Amount: 11,964.79 Taxes/Fees: 0.00 Broker: BNP PARIBAS SECURITIES CORP Security ID: 912810QN1 Transaction ID: 84408339	1.000000	11,735.16 229.63	11,735.16 229.63	809.99
Aug 10 2011	Aug 15 2011	SELL	5,000,000	US TREASURY N/B 4.75 15 FEB 2041 @: 123.488281 Currency: USD Commission: 0.00 Settlement Amount: 6,174.41 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912810QN1 Transaction ID: 84447377	1.000000	6,174.41 0.00	6,174.41 0.00	563.58
Aug 11 2011	Aug 16 2011	SELL	5,000,000	US TREASURY N/B 4.75 15 FEB 2041 @: 118.625000 Currency: USD Commission: 0.00 Settlement Amount: 5,931.90 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912810QN1 Transaction ID: 84453859	1.000000	5,931.25 0.65	5,931.25 0.65	320.42
Jun 18 2012	Jun 19 2012	SELL	16,000,000	US TREASURY N/B 5.0 15 MAY 2037 @: 146.644531 Currency: USD Commission: 0.00 Settlement Amount: 23,539.21 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912810PU6 Transaction ID: 11634752	1.000000	23,463.12 76.09	23,463.12 76.09	2,496.87

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 29 2011	Dec 30 2011	SELL	30,000.000	US TREASURY N/B 5 375 15 FEB 2031 @ 142.179688 Currency: USD Commission: 0.00 Settlement Amount: 43,254.22 Taxes/Fees: 0.00 Broker: DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 912810FP8 Transaction ID: 7019075	1.000000	42,653.91 600.31	42,653.91 600.31	6,832.13
Jan 25 2012	Jan 30 2012	SELL	50,000.000	US TREASURY N/B 6 375 15 AUG 2027 @ 149.125000 Currency: USD Commission: 0.00 Settlement Amount: 76,017.66 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912810FA1 Transaction ID: 7667175	1.000000	74,562.50 1,455.16	74,562.50 1,455.16	(812.50)
Jun 1 2012	Jun 6 2012	SELL	40,000.000	US TREASURY N/B 6.875 15 AUG 2025 @ 159.843750 Currency: USD Commission: 0.00 Settlement Amount: 64,783.65 Taxes/Fees: 0.00 Broker: MORGAN STANLEY AND CO LLC Security ID: 912810EV6 Transaction ID: 11225810	1.000000	63,937.50 846.15	63,937.50 846.15	11,549.13
Dec 29 2011	Dec 30 2011	SELL	14,000.000	US TREASURY N/B 7.625 15 FEB 2025 @ 161.507813 Currency: USD Commission: 0.00 Settlement Amount: 23,008.50 Taxes/Fees: 0.00 Broker: CREDIT SUISSE SECS (USA) LLC-(CASH) Security ID: 912810ET1 Transaction ID: 7019106	1.000000	22,611.09 397.41	22,611.09 397.41	2,835.54

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 4 2011	Aug 5 2011	SELL	3,000 000	US TREASURY N/B 8 0 15 NOV 2021 @ 149 296875 Currency: USD Commission: 0 00 Settlement Amount: 4,532 39 Taxes/Fees: 0 00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 912810EL8 Transaction ID: 84407763	1.000000	4,478.91 53.48	4,478.91 53.48	(14 66)
May 4 2012	May 9 2012	SELL	10,000 000	VALE OVERSEAS LIMITED 4.375 11 JAN 2022 @: 102.817000 Currency: USD Commission: 0 00 Settlement Amount: 10,425 10 Taxes/Fees 0 00 Broker: BARCLAYS CAPITAL INC Security ID: 91911TAM5 Transaction ID: 10522312	1.000000	10,281.70 143.40	10,281.70 143.40	(147 20)
Jun 19 2012	Jun 22 2012	SELL	10,000,000	VALE OVERSEAS LIMITED 5 625 15 SEP 2019 @: 111.920000 Currency: USD Commission 0 00 Settlement Amount: 11,343.56 Taxes/Fees: 0 00 Broker: NOMURA SECURITIES INTL INC NEW YORK Security ID: 91911TAJ2 Transaction ID: 11660416	1.000000	11,192 00 151 56	11,192 00 151 56	1,138 60
Sep 22 2011	Sep 27 2011	SELL	5,000 000	VF CORP 3.5 01 SEP 2021 @ 103.411000 Currency: USD Commission: 0 00 Settlement Amount: 5,186 59 Taxes/Fees: 0 00 Broker: MF GLOBAL INC. Security ID: 918204AV0 Transaction ID: 5108925	1.000000	5,170 55 16 04	5,170 55 16 04	186 05

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 23 2012	Jan 26 2012	SELL	5,000 000	WAL-MART STORES INC 5 0 25 OCT 2040 @ 111 145000 Currency USD Commission: 0 00 Settlement Amount: 5,620 44 Taxes/Fees: 0 00 Broker JEFFERIES & COMPANY INC [CORP/MBS] Security ID 931142CY7 Transaction ID: 7602740	1.000000	5,557.25 63.19	5,557.25 63.19	640.45
Jan 11 2012	Jan 17 2012	SELL	20,000 000	WAL-MART STORES INC 5.375 05 APR 2017 @ 118 357000 Currency USD Commission: 0 00 Settlement Amount: 23,975.98 Taxes/Fees: 0.00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 931142CG6 Transaction ID: 7378065	1 000000	23,671.40 304.58	23,671.40 304.58	3,700.20
Jan 11 2012	Jan 17 2012	SELL	5,000 000	WATSON PHARMACEUTICALS 16.125 15 AUG 2019 @ 118 000000 Currency USD Commission: 0 00 Settlement Amount 6,029.31 Taxes/Fees 0 00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID: 942683AE3 Transaction ID: 7383159	1 000000	5,900.00 129.31	5,900.00 129.31	185.30
Jan 13 2012	Jan 19 2012	SELL	5,000.000	WATSON PHARMACEUTICALS 16 125 15 AUG 2019 @ 118 121000 Currency USD Commission: 0.00 Settlement Amount. 6,037 06 Taxes/Fees. 0 00 Broker DEUTSCHE BANK SEC (GOVT/CORP) Security ID 942683AE3 Transaction ID: 7494719	1 000000	5,906.05 131.01	5,906.05 131.01	191.35

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 1 2012	Mar 6 2012	SELL	40,000.000	WBCMT 2006-C26 AM FRN 15 JUN 2045 @ 110.242188 Currency: USD Commission: 0 00 Settlement Amount: 44,130.03 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 92977RAF3 Transaction ID: 8662037	1.000000	44,096.88 33.15	44,096.88 33.15	1,660.94
May 18 2012	May 23 2012	SELL	5,000.000	WELLPOINT INC 5 8 15 AUG 2040 @ 116.655000 Currency: USD Commission: 0 00 Settlement Amount: 5,911.69 Taxes/Fees: 0.00 Broker: GOLDMAN SACHS AND CO NEW YORK Security ID: 94973VAT4 Transaction ID: 10883503	1.000000	5,832.75 78.94	5,832.75 78.94	724.35
Jan 3 2012	Jan 6 2012	SELL	10,000.000	WELLPOINT INC 5 8 15 AUG 2040 @ 118.425000 Currency: USD Commission: 0 00 Settlement Amount: 12,069.67 Taxes/Fees: 0 00 Broker: MILLENNIUM ADVISORS LLC Security ID: 94973VAT4 Transaction ID: 7136492	1.000000	11,842.50 227.17	11,842.50 227.17	1,625.70

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Jan 13 2012	Jan 19 2012	SELL	20,000 000	WELLS FARGO & COMPANY 3.75 01 OCT 2014 SER GMTN @ 105 835000 Currency: USD Commission: 0 00 Settlement Amount: 21,392 00 Taxes/Fees: 0.00 Broker: WELLS FARGO ADVISORS LLC (ST LOUIS, MO) Security ID: 94974BET3 Transaction ID: 7459597	1.000000	21,167.00	21,167 00	- 1,199.60
Jun 6 2012	Jun 11 2012	SELL	10,000 000	WESTPAC BANKING CORP 4 2 27 FEB 2015 @ 106.309000 Currency: USD Commission: 0 00 Settlement Amount: 10,752 23 Taxes/Fees: 0 00 Broker: MORGAN STANLEY AND CO LLC Security ID: 961214BH5 Transaction ID: 11315550	1.000000	10,630.90	10,630.90 121.33	641.10
Jun 6 2012	Jun 11 2012	SELL	25,000 000	WESTPAC BANKING CORP 4 2 27 FEB 2015 @ 106 424000 Currency: USD Commission: 0.00 Settlement Amount: 26,909.33 Taxes/Fees: 0.00 Broker: RBS SECURITIES INC Security ID: 961214BH5 Transaction ID: 11316392	1 000000	26,606 00	26,606 00 303.33	1,631.50

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Jul 5 2011	Jul 8 2011	SELL	25,000 000	WILLIAMS PARTNERS LP 4.125 15 NOV 2020 @: Currency: USD Commission: 0.00 Settlement Amount: 24,540 07 Taxes/Fees: 0.00 Broker: BARCLAYS CAPITAL INC Security ID: 96950FAG9 Transaction ID: 84135583	1 000000	24,388.25 151 82	24,388 25 151 82	642 25
Sub-Total:							40,398,824.63	349,497.02

Maturities And Paydowns

May 8 2012	May 8 2012	PRINCIPAL PAYDOWN	1,773 400	AMCAR 2011-2 A2 0.9 08 SEP 2014 @: Currency: USD Commission: 0.00 Settlement Amount: 1,773 40 Taxes/Fees: 0.00 Broker: None Security ID: 03064NAC0 Transaction ID: 10674888	1.000000	1,773 40 0 00	1,773.40 0.00	0 12
Jun 8 2012	Jun 8 2012	PRINCIPAL PAYDOWN	1,805.010	AMCAR 2011-2 A2 0.9 08 SEP 2014 @: Currency: USD Commission: 0.00 Settlement Amount: 1,805.01 Taxes/Fees: 0 00 Broker: None Security ID: 03064NAC0 Transaction ID: 11453116	1.000000	1,805 01 0 00	1,805 01 0 00	0 12

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Nov 8 2011	Nov 8 2011	PRINCIPAL PAYDOWN	349.980	AMCAR 2011-2 A2 0 9 08 SEP 2014 @: Currency: USD Commission 0 00 Settlement Amount: 349.98 Taxes/Fees 0.00 Broker: None Security ID: 03064NAC0 Transaction ID: 6108684	1 000000	349.98 0.00	349.98 0.00	0.02
Dec 8 2011	Dec 8 2011	PRINCIPAL PAYDOWN	1,860 190	AMCAR 2011-2 A2 0 9 08 SEP 2014 @: Currency: USD Commission: 0.00 Settlement Amount 1,860 19 Taxes/Fees. 0.00 Broker: None Security ID: 03064NAC0 Transaction ID: 6648142	1.000000	1,860.19 0.00	1,860 19 0.00	0.13
Jan 8 2012	Jan 9 2012	PRINCIPAL PAYDOWN	1,920 440	AMCAR 2011-2 A2 0 9 08 SEP 2014 @: Currency: USD Commission. 0 00 Settlement Amount. 1,920.44 Taxes/Fees. 0.00 Broker None Security ID. 03064NAC0 Transaction ID. 7346720	1.000000	1,920.44 0.00	1,920.44 0.00	0 13
Feb 8 2012	Feb 8 2012	PRINCIPAL PAYDOWN	1,883.540	AMCAR 2011-2 A2 0 9 08 SEP 2014 @ Currency USD Commission 0.00 Settlement Amount. 1,883 54 Taxes/Fees: 0 00 Broker. None Security ID: 03064NAC0 Transaction ID: 8192594	1 000000	1,883.54 0 00	1,883.54 0.00	0.13

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 8 2012	Mar 8 2012	PRINCIPAL PAYDOWN	2,073.440	AMCAR 2011-2 A2 0 9 08 SEP 2014 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,073.44 Taxes/Fees: 0.00 Broker: None Security ID: 03064NAC0 Transaction ID: 8915790	1.000000	2,073.44 0.00	2,073.44 0.00	0.14
Apr 8 2012	Apr 9 2012	PRINCIPAL PAYDOWN	2,118.590	AMCAR 2011-2 A2 0 9 08 SEP 2014 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,118.59 Taxes/Fees: 0.00 Broker: None Security ID: 03064NAC0 Transaction ID: 9894186	1.000000	2,118.59 0.00	2,118.59 0.00	0.15
May 1 2012	May 11 2012	PRINCIPAL PAYDOWN	2,184.680	BACM 2002-2 A3 5 118 11 JUL 2043 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,184.68 Taxes/Fees: 0.00 Broker: None Security ID: 05947UHM3 Transaction ID: 10746931	1.000000	2,184.68 0.00	2,184.68 0.00	(54.53)
Jun 1 2012	Jun 11 2012	PRINCIPAL PAYDOWN	686.770	BACM 2002-2 A3 5 118 11 JUL 2043 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 686.77 Taxes/Fees: 0.00 Broker: None Security ID: 05947UHM3 Transaction ID: 11466606	1.000000	686.77 0.00	686.77 0.00	(17.14)

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Sep 1 2011	Sep 12 2011	PRINCIPAL PAYDOWN	12,942.390	BACM 2002-2 A3 5 118 11 JUL 2043 @. Currency: USD Commission: 0.00 Settlement Amount: 12,942.39 Taxes/Fees: 0.00 Broker: None Security ID: 05947UHM3 Transaction ID: 4973720	1.000000	12,942.39 0.00	12,942.39 0.00	0.00
Oct 1 2011	Oct 11 2011	PRINCIPAL PAYDOWN	26,103.440	BACM 2002-2 A3 5 118 11 JUL 2043 @. Currency: USD Commission: 0.00 Settlement Amount: 26,103.44 Taxes/Fees: 0.00 Broker: None Security ID: 05947UHM3 Transaction ID: 5540994	1.000000	26,103.44 0.00	26,103.44 0.00	(651.57)
Nov 1 2011	Nov 11 2011	PRINCIPAL PAYDOWN	4,428.960	BACM 2002-2 A3 5 118 11 JUL 2043 @. Currency: USD Commission: 0.00 Settlement Amount: 4,428.96 Taxes/Fees: 0.00 Broker: None Security ID: 05947UHM3 Transaction ID: 6137992	1.000000	4,428.96 0.00	4,428.96 0.00	(110.55)
Dec 1 2011	Dec 12 2011	PRINCIPAL PAYDOWN	1,794.060	BACM 2002-2 A3 5 118 11 JUL 2043 @. Currency: USD Commission: 0.00 Settlement Amount: 1,794.06 Taxes/Fees: 0.00 Broker: None Security ID: 05947UHM3 Transaction ID: 6703120	1.000000	1,794.06 0.00	1,794.06 0.00	(44.78)

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Jan 1 2012	Jan 11 2012	PRINCIPAL PAYDOWN	7,182.970	BACM 2002-2 A3 5.118 11 JUL 2043 @: Currency: USD Commission: 0.00 Settlement Amount: 7,182.97 Taxes/Fees: 0.00 Broker: None Security ID: 05947UHM3 Transaction ID: 7401252	1.000000	7,182.97 0.00	7,182.97 0.00	(179.29)
Feb 1 2012	Feb 13 2012	PRINCIPAL PAYDOWN	14,659.160	BACM 2002-2 A3 5.118 11 JUL 2043 @: Currency: USD Commission: 0.00 Settlement Amount: 14,659.16 Taxes/Fees: 0.00 Broker: None Security ID: 05947UHM3 Transaction ID: 8288499	1.000000	14,659.16 0.00	14,659.16 0.00	(365.91)
Jul 1 2011	Jul 11 2011	PRINCIPAL PAYDOWN	876.670	BACM 2002-2 A3 5.118 11 JUL 2043 @: Currency: USD Commission: 0.00 Settlement Amount: 876.67 Taxes/Fees: 0.00 Broker: None Security ID: 05947UHM3 Transaction ID: 84173791	1.000000	876.67 0.00	876.67 0.00	(21.88)
Aug 1 2011	Aug 11 2011	PRINCIPAL PAYDOWN	4,390.190	BACM 2002-2 A3 5.118 11 JUL 2043 @: Currency: USD Commission: 0.00 Settlement Amount: 4,390.19 Taxes/Fees: 0.00 Broker: None Security ID: 05947UHM3 Transaction ID: 84448665	1.000000	4,390.19 0.00	4,390.19 0.00	(109.58)

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Mar 1 2012	Mar 12 2012	PRINCIPAL PAYDOWN	9,239.440	BACM 2002-2 A3 5 118 11 JUL 2043 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 9,239.44 Taxes/Fees: 0.00 Broker: None Security ID 05947UHM3 Transaction ID: 9069827	1.000000	9,239.44 0.00	9,239.44 0.00	(230.63)
Apr 1 2012	Apr 11 2012	PRINCIPAL PAYDOWN	4,660.900	BACM 2002-2 A3 5 118 11 JUL 2043 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 4,660.90 Taxes/Fees: 0.00 Broker: None Security ID: 05947UHM3 Transaction ID: 9920857	1.000000	4,660.90 0.00	4,660.90 0.00	(116.34)
Dec 2 2011	Dec 2 2011	MATURITY	120,000.000	BANK OF AMERICA CORP FRN 02 DEC 2011 SER:MTN @: 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 120,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 06050BAC5 Transaction ID: 6491574	1.000000	120,000.00 0.00	120,000.00 0.00	(297.84)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	1,197.940	BOAA 2004-5 4A1 5 0 25 JUN 2019 @: Currency: USD Commission: 0.00 Settlement Amount: 1,197.94 Taxes/Fees: 0.00 Broker: None Security ID: 05948KRL5 Transaction ID: 10239882	1.000000	1,197.94 0.00	1,197.94 0.00	(34.63)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	1,142.700	BOAA 2004-5 4A1 5 0 25 JUN 2019 @: Currency: USD Commission: 0.00 Settlement Amount: 1,142.70 Taxes/Fees: 0.00 Broker: None Security ID: 05948KRL5 Transaction ID: 11047058	1.000000	1,142.70 0.00	1,142.70 0.00	(33.03)
Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	953.020	BOAA 2004-5 4A1 5 0 25 JUN 2019 @: Currency: USD Commission: 0.00 Settlement Amount: 953.02 Taxes/Fees: 0.00 Broker: None Security ID: 05948KRL5 Transaction ID: 11810659	1.000000	953.02 0.00	953.02 0.00	(27.55)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	1,143.620	BOAA 2004-5 4A1 5 0 25 JUN 2019 @: Currency: USD Commission: 0.00 Settlement Amount: 1,143.62 Taxes/Fees: 0.00 Broker: None Security ID: 05948KRL5 Transaction ID: 5162950	1.000000	1,143.62 0.00	1,143.62 0.00	(33.06)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	897.690	BOAA 2004-5 4A1 5.0 25 JUN 2019 @: Currency: USD Commission: 0.00 Settlement Amount: 897.69 Taxes/Fees: 0.00 Broker: None Security ID: 05948KRL5 Transaction ID: 5734957	1.000000	897.69 0.00	897.69 0.00	(25.95)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	1,383.970	BOAA 2004-5 4A1 5.0 25 JUN 2019 @: Currency: USD Commission: 0.00 Settlement Amount: 1,383.97 Taxes/Fees: 0.00 Broker: None Security ID: 05948KRL5 Transaction ID: 6335523	1.000000	1,383.97 0.00	1,383.97 0.00	(40.01)
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	2,516.320	BOAA 2004-5 4A1 5.0 25 JUN 2019 @: Currency: USD Commission: 0.00 Settlement Amount: 2,516.32 Taxes/Fees: 0.00 Broker: None Security ID: 05948KRL5 Transaction ID: 6977957	1.000000	2,516.32 0.00	2,516.32 0.00	(72.74)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	1,952.060	BOAA 2004-5 4A1 5.0 25 JUN 2019 @: Currency: USD Commission: 0.00 Settlement Amount: 1,952.06 Taxes/Fees: 0.00 Broker: None Security ID: 05948KRL5 Transaction ID: 7698460	1.000000	1,952.06 0.00	1,952.06 0.00	(56.43)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	1,834.950	BOAA 2004-5 4A1 5 0 25 JUN 2019 @: 0.200571 Currency USD Commission: 0.00 Settlement Amount: 1,834.95 Taxes/Fees: 0.00 Broker: None Security ID: 05948KRL5 Transaction ID: 84261789	1.000000	1,834.95 0.00	1,834.95 0.00	(53.04)
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	1,077.560	BOAA 2004-5 4A1 5 0 25 JUN 2019 @: 0.195673 Currency: USD Commission: 0.00 Settlement Amount: 1,077.56 Taxes/Fees: 0.00 Broker: None Security ID: 05948KRL5 Transaction ID: 84534246	1.000000	1,077.56 0.00	1,077.56 0.00	(31.15)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	2,474.750	BOAA 2004-5 4A1 5 0 25 JUN 2019 @: 0.000000 Currency USD Commission: 0.00 Settlement Amount: 2,474.75 Taxes/Fees: 0.00 Broker: None Security ID: 05948KRL5 Transaction ID: 8525397	1.000000	2,474.75 0.00	2,474.75 0.00	(71.53)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	1,347.200	BOAA 2004-5 4A1 5 0 25 JUN 2019 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,347.20 Taxes/Fees: 0.00 Broker: None Security ID: 05948KRL5 Transaction ID: 9422369	1.000000	1,347.20 0.00	1,347.20 0.00	(38.94)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	205.230	BOAMS 2004-5 3A2 4.75 25 JUN 2019 @. Currency: USD Commission: 0.00 Settlement Amount: 205.23 Taxes/Fees: 0.00 Broker: None Security ID: 05948XGX4 Transaction ID: 10233390	1.000000	205.23 0.00	205.23 0.00	(1.15)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	275.610	BOAMS 2004-5 3A2 4.75 25 JUN 2019 @. Currency: USD Commission: 0.00 Settlement Amount: 275.61 Taxes/Fees: 0.00 Broker: None Security ID: 05948XGX4 Transaction ID: 11053957	1.000000	275.61 0.00	275.61 0.00	(1.55)
Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	286.820	BOAMS 2004-5 3A2 4.75 25 JUN 2019 @. Currency: USD Commission: 0.00 Settlement Amount: 286.82 Taxes/Fees: 0.00 Broker: None Security ID: 05948XGX4 Transaction ID: 11811406	1.000000	286.82 0.00	286.82 0.00	(1.61)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	231.960	BOAMS 2004-5 3A2 4.75 25 JUN 2019 @. Currency: USD Commission: 0.00 Settlement Amount: 231.96 Taxes/Fees: 0.00 Broker: None Security ID: 05948XGX4 Transaction ID: 5165306	1.000000	231.96 0.00	231.96 0.00	(1.31)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	239.430	BOAMS 2004-5 3A2 4 75 25 JUN 2019 @ 0.000000 Currency USD Commission 0.00 Settlement Amount: 239.43 Taxes/Fees: 0.00 Broker: None Security ID: 05948X6X4 Transaction ID: 5739189	1.000000	239.43 0.00	239.43 0.00	(1.35)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	470.920	BOAMS 2004-5 3A2 4 75 25 JUN 2019 @ 0.000000 Currency USD Commission 0.00 Settlement Amount: 470.92 Taxes/Fees: 0.00 Broker: None Security ID: 05948X6X4 Transaction ID: 6333260	1.000000	470.92 0.00	470.92 0.00	(2.65)
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	406.170	BOAMS 2004-5 3A2 4 75 25 JUN 2019 @ 0.000000 Currency USD Commission 0.00 Settlement Amount: 406.17 Taxes/Fees: 0.00 Broker: None Security ID: 05948X6X4 Transaction ID: 6976557	1.000000	406.17 0.00	406.17 0.00	(2.29)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	516.170	BOAMS 2004-5 3A2 4 75 25 JUN 2019 @ 0.000000 Currency USD Commission 0.00 Settlement Amount: 516.17 Taxes/Fees: 0.00 Broker: None Security ID: 05948X6X4 Transaction ID: 7691344	1.000000	516.17 0.00	516.17 0.00	(2.90)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	323.450	BOAMS 2004-5 3A2 4 75 25 JUN 2019 @: 0.224329 Currency: USD Commission: 0.00 Settlement Amount: 323.45 Taxes/Fees: 0.00 Broker: None Security ID: 05948X6X4 Transaction ID: 84261790	1.000000	323.45 0.00	323.45 0.00	(1.82)
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	286.310	BOAMS 2004-5 3A2 4 75 25 JUN 2019 @: 0.217966 Currency: USD Commission: 0.00 Settlement Amount: 286.31 Taxes/Fees: 0.00 Broker: None Security ID: 05948X6X4 Transaction ID: 84534247	1.000000	286.31 0.00	286.31 0.00	(1.61)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	397.480	BOAMS 2004-5 3A2 4 75 25 JUN 2019 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 397.48 Taxes/Fees: 0.00 Broker: None Security ID: 05948X6X4 Transaction ID: 8524138	1.000000	397.48 0.00	397.48 0.00	(2.24)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	340.680	BOAMS 2004-5 3A2 4 75 25 JUN 2019 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 340.68 Taxes/Fees: 0.00 Broker: None Security ID: 05948X6X4 Transaction ID: 9425213	1.000000	340.68 0.00	340.68 0.00	(1.92)

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Nov 15 2011	Nov 15 2011	MATURITY	60,000,000	CREDIT SUISSE USA INC 6.125 15 NOV 2011 @: 100.0000000 Currency: USD Commission: 0 00 Settlement Amount: 60,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 22541LAB9 Transaction ID: 6162223	1 000000	60,000.00 0 00	60,000 00 0.00	(2,731 20)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	128 710	CSFB 2004-AR8 2A1 FRN 25 SEP 2034 @: 0 000000 Currency: USD Commission: 0 00 Settlement Amount: 128 71 Taxes/Fees: 0 00 Broker: None Security ID: 22541SXE3 Transaction ID: 10238381	1 000000	128 71 0 00	128 71 0 00	2 75
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	67.670	CSFB 2004-AR8 2A1 FRN 25 SEP 2034 @: 0 000000 Currency: USD Commission: 0 00 Settlement Amount: 67.67 Taxes/Fees: 0.00 Broker: None Security ID: 22541SXE3 Transaction ID: 11053733	1 000000	67 67 0.00	67.67 0.00	1.45
Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	26 190	CSFB 2004-AR8 2A1 FRN 25 SEP 2034 @: 0 000000 Currency: USD Commission: 0 00 Settlement Amount: 26.19 Taxes/Fees: 0 00 Broker: None Security ID: 22541SXE3 Transaction ID: 11804965	1 000000	26.19 0 00	26 19 0.00	0.56

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	270 770	CSFB 2004-AR8 2A1 FRN 25 SEP 2034 @. Currency: USD Commission: 0.00 Settlement Amount: 270.77 Taxes/Fees: 0.00 Broker: None Security ID: 22541SXE3 Transaction ID: 5168336	1.000000	270 77 0.00	270 77 0.00	5 79
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	30 760	CSFB 2004-AR8 2A1 FRN 25 SEP 2034 @. Currency: USD Commission: 0.00 Settlement Amount: 30.76 Taxes/Fees: 0.00 Broker: None Security ID: 22541SXE3 Transaction ID: 5738490	1.000000	30 76 0.00	30 76 0.00	0 66
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	28 340	CSFB 2004-AR8 2A1 FRN 25 SEP 2034 @. Currency: USD Commission: 0.00 Settlement Amount: 28 34 Taxes/Fees: 0 00 Broker: None Security ID: 22541SXE3 Transaction ID: 6333934	1.000000	28 34 0.00	28 34 0.00	0 61
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	207 590	CSFB 2004-AR8 2A1 FRN 25 SEP 2034 @. Currency: USD Commission: 0.00 Settlement Amount: 207.59 Taxes/Fees: 0 00 Broker: None Security ID: 22541SXE3 Transaction ID: 6974149	1.000000	207 59 0.00	207 59 0.00	4 44

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/ Income Local	Principal/ Income Base	Realized Gain/ (Loss) Base
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	192 770	CSFB 2004-AR8 2A1 FRN 25 SEP 2034 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 192.77 Taxes/Fees: 0.00 Broker: None Security ID: 22541SXE3 Transaction ID: 7692164	1.000000	192 77 0.00	192.77 0.00	4 12
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	198 070	CSFB 2004-AR8 2A1 FRN 25 SEP 2034 @: 0.237777 Currency: USD Commission: 0.00 Settlement Amount: 198 07 Taxes/Fees: 0.00 Broker: None Security ID: 22541SXE3 Transaction ID: 84261792	1.000000	198.07 0 00	198 07 0 00	4 23
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	30 150	CSFB 2004-AR8 2A1 FRN 25 SEP 2034 @: 0.237174 Currency: USD Commission: 0 00 Settlement Amount: 30.15 Taxes/Fees: 0 00 Broker: None Security ID: 22541SXE3 Transaction ID: 84534249	1 000000	30 15 0 00	30.15 0.00	0 64
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	14.470	CSFB 2004-AR8 2A1 FRN 25 SEP 2034 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 14 47 Taxes/Fees: 0.00 Broker: None Security ID: 22541SXE3 Transaction ID: 8525602	1.000000	14.47 0 00	14.47 0 00	0 31

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	246 500	CSFB 2004-AR8 2A1 FRN 25 SEP 2034 @: 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 246.50 Taxes/Fees: 0.00 Broker: None Security ID: 22541SXEX Transaction ID: 9423883	1 000000	246.50 0.00	246.50 0 00	5 27
Apr 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	370.150	CSFB 2005-C2 AAB 4.681 15 APR 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 370.15 Taxes/Fees: 0.00 Broker: None Security ID: 225458RS9 Transaction ID: 10060856	1,000000	370.15 0 00	370 15 0.00	(8 30)
May 1 2012	May 15 2012	PRINCIPAL PAYDOWN	405 290	CSFB 2005-C2 AAB 4.681 15 APR 2037 @: 0 000000 Currency: USD Commission: 0 00 Settlement Amount: 405.29 Taxes/Fees: 0.00 Broker: None Security ID: 225458RS9 Transaction ID: 10882124	1 000000	405.29 0.00	405 29 0.00	(9.09)
Jun 1 2012	Jun 15 2012	PRINCIPAL PAYDOWN	370 380	CSFB 2005-C2 AAB 4.681 15 APR 2037 @: 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 370.38 Taxes/Fees: 0 00 Broker: None Security ID: 225458RS9 Transaction ID: 11628072	1,000000	370 38 0 00	370 38 0 00	(8.30)

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Sep 1 2011	Sep 15 2011	PRINCIPAL PAYDOWN	356.140	CSFB 2005-C2 AAB 4 681 15 APR 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 356.14 Taxes/Fees: 0.00 Broker: None Security ID: 225458RS9 Transaction ID: 5054144	1.000000	356.14 0.00	356.14 0.00	0.00
Oct 1 2011	Oct 17 2011	PRINCIPAL PAYDOWN	401.550	CSFB 2005-C2 AAB 4 681 15 APR 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 401.55 Taxes/Fees: 0.00 Broker: None Security ID: 225458RS9 Transaction ID: 5616538	1.000000	401.55 0.00	401.55 0.00	(9.00)
Nov 1 2011	Nov 15 2011	PRINCIPAL PAYDOWN	764.690	CSFB 2005-C2 AAB 4 681 15 APR 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 764.69 Taxes/Fees: 0.00 Broker: None Security ID: 225458RS9 Transaction ID: 6243625	1.000000	764.69 0.00	764.69 0.00	(17.15)
Dec 1 2011	Dec 15 2011	PRINCIPAL PAYDOWN	829.550	CSFB 2005-C2 AAB 4 681 15 APR 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 829.55 Taxes/Fees: 0.00 Broker: None Security ID: 225458RS9 Transaction ID: 6837886	1.000000	829.55 0.00	829.55 0.00	(18.60)

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Jan 1 2012	Jan 17 2012	PRINCIPAL PAYDOWN	366.880	CSFB 2005-C2 AAB 4.681 15 APR 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount 366.88 Taxes/Fees: 0.00 Broker: None Security ID: 225458RS9 Transaction ID: 7544811	1.000000	366.88 0.00	366.88 0.00	(8.23)
Feb 1 2012	Feb 15 2012	PRINCIPAL PAYDOWN	364.550	CSFB 2005-C2 AAB 4.681 15 APR 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount 364.55 Taxes/Fees: 0.00 Broker: None Security ID: 225458RS9 Transaction ID: 8387278	1.000000	364.55 0.00	364.55 0.00	(8.17)
Jul 1 2011	Jul 15 2011	PRINCIPAL PAYDOWN	390.250	CSFB 2005-C2 AAB 4.681 15 APR 2037 @: 0.706408 Currency: USD Commission: 0.00 Settlement Amount 390.25 Taxes/Fees: 0.00 Broker: None Security ID: 225458RS9 Transaction ID: 84207136	1.000000	390.25 0.00	390.25 0.00	(8.75)
Aug 1 2011	Aug 15 2011	PRINCIPAL PAYDOWN	354.270	CSFB 2005-C2 AAB 4.681 15 APR 2037 @: 0.688695 Currency: USD Commission: 0.00 Settlement Amount 354.27 Taxes/Fees: 0.00 Broker: None Security ID: 225458RS9 Transaction ID: 84497145	1.000000	354.27 0.00	354.27 0.00	(7.94)

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Mar 1 2012	Mar 15 2012	PRINCIPAL PAYDOWN	434.810	CSFB 2005-C2 AAB 4 681 15 APR 2037 @: 0 000000 Currency: USD Commission 0.00 Settlement Amount: 434.81 Taxes/Fees 0 00 Broker: None Security ID: 225458RS9 Transaction ID: 9265919	1 000000	434.81 0.00	434.81 0 00	(9 75)
Sep 8 2011	Sep 8 2011	PRINCIPAL PAYDOWN	4,688.370	DCAT 2007-A A4 5 28 08 MAR 2013 @: 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 4,688.37 Taxes/Fees: 0.00 Broker: None Security ID: 233882AF6 Transaction ID: 4934379	1 000000	4,688.37 0 00	4,688.37 0 00	0 00
Oct 8 2011	Oct 10 2011	PRINCIPAL PAYDOWN	4,259.530	DCAT 2007-A A4 5 28 08 MAR 2013 @: 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 4,259.53 Taxes/Fees: 0 00 Broker: None Security ID: 233882AF6 Transaction ID: 5494896	1.000000	4,259.53 0 00	4,259.53 0 00	(99 00)
Nov 8 2011	Nov 8 2011	PRINCIPAL PAYDOWN	4,067.980	DCAT 2007-A A4 5 28 08 MAR 2013 @: 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 4,067.98 Taxes/Fees: 0 00 Broker: None Security ID: 233882AF6 Transaction ID: 6074520	1.000000	4,067.98 0 00	4,067.98 0 00	(94.55)

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Dec 8 2011	Dec 8 2011	PRINCIPAL PAYDOWN	3,661.900	DCAT 2007-A A4 5 28 08 MAR 2013 @ Currency: USD Commission: 0.00 Settlement Amount: 3,661.90 Taxes/Fees: 0.00 Broker: None Security ID: 233882AF6 Transaction ID: 6647843	1.000000	3,661.90 0.00	3,661.90 0.00	(85.11)
Jan 8 2012	Jan 9 2012	PRINCIPAL PAYDOWN	3,623.940	DCAT 2007-A A4 5 28 08 MAR 2013 @ Currency: USD Commission: 0.00 Settlement Amount: 3,623.94 Taxes/Fees: 0.00 Broker: None Security ID: 233882AF6 Transaction ID: 7346657	1.000000	3,623.94 0.00	3,623.94 0.00	(84.23)
Feb 8 2012	Feb 8 2012	PRINCIPAL PAYDOWN	10,189.560	DCAT 2007-A A4 5 28 08 MAR 2013 @ Currency: USD Commission: 0.00 Settlement Amount: 10,189.56 Taxes/Fees: 0.00 Broker: None Security ID: 233882AF6 Transaction ID: 8104529	1.000000	10,189.56 0.00	10,189.56 0.00	(236.83)
Jul 8 2011	Jul 8 2011	PRINCIPAL PAYDOWN	4,762.440	DCAT 2007-A A4 5 28 08 MAR 2013 @ Currency: USD Commission: 0.00 Settlement Amount: 4,762.44 Taxes/Fees: 0.00 Broker: None Security ID: 233882AF6 Transaction ID: 84157857	1.000000	4,762.44 0.00	4,762.44 0.00	(110.89)

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Aug 8 2011	Aug 8 2011	PRINCIPAL PAYDOWN	4,463.150	DCAT 2007-A A4 5.28 08 MAR 2013 @. 0.381141 Currency USD Commission. 0.00 Settlement Amount 4,463.15 Taxes/Fees 0.00 Broker. None Security ID 233882AF6 Transaction ID. 84433762	1.000000	4,463.15 0.00	4,463.15 0.00	(103 73)
Sep 8 2011	Sep 8 2011	PRINCIPAL PAYDOWN	10,088 620	DCAT 2008-A A4 4.48 08 AUG 2014 @. 0.000000 Currency USD Commission 0.00 Settlement Amount 10,088.62 Taxes/Fees. 0.00 Broker. None Security ID. 233888AF3 Transaction ID 4934757	1.000000	10,088 62 0.00	10,088.62 0.00	0.00
Oct 8 2011	Oct 10 2011	PRINCIPAL PAYDOWN	9,220 810	DCAT 2008-A A4 4.48 08 AUG 2014 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 9,220.81 Taxes/Fees: 0.00 Broker. None Security ID. 233888AF3 Transaction ID. 5494907	1.000000	9,220 81 0.00	9,220.81 0.00	(115 26)
Nov 8 2011	Nov 8 2011	PRINCIPAL PAYDOWN	8,550.330	DCAT 2008-A A4 4.48 08 AUG 2014 @. 0.000000 Currency: USD Commission. 0.00 Settlement Amount 8,550.33 Taxes/Fees. 0.00 Broker. None Security ID: 233888AF3 Transaction ID 6074553	1.000000	8,550.33 0.00	8,550.33 0.00	(106 88)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/ Income Local	Principal/ Income Base	Realized Gain/ (Loss) Base
Dec 8 2011	Dec 8 2011	PRINCIPAL PAYDOWN	7,724.910	DCAT 2008-A A4 4.48 08 AUG 2014 @ Currency: USD Commission: 0.00 Settlement Amount: 7,724.91 Taxes/Fees: 0.00 Broker: None Security ID: 233888AF3 Transaction ID: 6648792	1.000000	7,724.91 0.00	7,724.91 0.00	(96.56)
Jan 8 2012	Jan 9 2012	PRINCIPAL PAYDOWN	7,498.550	DCAT 2008-A A4 4.48 08 AUG 2014 @ Currency: USD Commission: 0.00 Settlement Amount: 7,498.55 Taxes/Fees: 0.00 Broker: None Security ID: 233888AF3 Transaction ID: 7346589	1.000000	7,498.55 0.00	7,498.55 0.00	(93.73)
Feb 8 2012	Feb 8 2012	PRINCIPAL PAYDOWN	7,763.620	DCAT 2008-A A4 4.48 08 AUG 2014 @ Currency: USD Commission: 0.00 Settlement Amount: 7,763.62 Taxes/Fees: 0.00 Broker: None Security ID: 233888AF3 Transaction ID: 8151940	1.000000	7,763.62 0.00	7,763.62 0.00	(97.05)
Jul 8 2011	Jul 8 2011	PRINCIPAL PAYDOWN	10,136.690	DCAT 2008-A A4 4.48 08 AUG 2014 @ Currency: USD Commission: 0.00 Settlement Amount: 10,136.69 Taxes/Fees: 0.00 Broker: None Security ID: 233888AF3 Transaction ID: 84157858	1.000000	10,136.69 0.00	10,136.69 0.00	(126.71)

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Aug 8 2011	Aug 8 2011	PRINCIPAL PAYDOWN	9,269 810	DCAT 2008-A A4 4 48 08 AUG 2014 @. 0.560574 Currency: USD Commission: 0 00 Settlement Amount: 9,269 81 Taxes/Fees: 0 00 Broker: None Security ID: 233888AF3 Transaction ID: 84433763	1 000000	9,269 81 0.00	9,269.81 0 00	(115.87)
Mar 8 2012	Mar 8 2012	PRINCIPAL PAYDOWN	8,013 420	DCAT 2008-A A4 4 48 08 AUG 2014 @. 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 8,013.42 Taxes/Fees: 0.00 Broker: None Security ID: 233888AF3 Transaction ID: 8896071	1.000000	8,013 42 0 00	8,013.42 0 00	(100 17)
Mar 2 2012	Mar 2 2012	MATURITY	355,000 000	FANNIE DISCOUNT NOTE DSC 02 MAR 2012 @ 100 000000 Currency: USD Commission: 0 00 Settlement Amount: 355,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313588TU9 Transaction ID: 8678962	1.000000	354,999.51 0 49	354,999 51 0 49	0 49
Oct 4 2011	Oct 4 2011	MATURITY	2,021,000.000	FANNIE DISCOUNT NOTE DSC 04 OCT 2011 @ 100.000000 Currency: USD Commission: 0 00 Settlement Amount: 2,021,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313588MN2 Transaction ID: 5332895	1 000000	2,020,999 44 0 56	2,020,999 44 0 56	0 56

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Oct 12 2011	Oct 12 2011	MATURITY	2,086,000 000	FANNIE DISCOUNT NOTE DSC 12 OCT 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 2,086,000.00 Taxes/Fees: 0.00 Broker: None Security ID 313588MW2 Transaction ID: 5509422	1.000000	2,085,999 94 0.06	2,085,999 94 0.06	0.06
Dec 14 2011	Dec 14 2011	MATURITY	1,751,000 000	FANNIE DISCOUNT NOTE DSC 14 DEC 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 1,751,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313588QM0 Transaction ID: 6732798	1.000000	1,750,999 51 0.49	1,750,999.51 0.49	0.49
Feb 16 2012	Feb 16 2012	MATURITY	256,000 000	FANNIE DISCOUNT NOTE DSC 16 FEB 2012 SER-BB @: Currency: USD Commission: 0.00 Settlement Amount: 256,000.00 Taxes/Fees: 0.00 Broker: None Security ID 313588TD7 Transaction ID: 8301459	1.000000	255,999 64 0.36	255,999 64 0.36	0.36
May 16 2012	May 16 2012	MATURITY	750,000 000	FANNIE DISCOUNT NOTE DSC 16 MAY 2012 @: Currency: USD Commission: 0.00 Settlement Amount: 750,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313588WX9 Transaction ID: 10808897	1.000000	749,824.69 175.31	749,824.69 175.31	175.31

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Jul 11 2011	Jul 11 2011	MATURITY	40,000 000	FEDERAL HOME LOAN BANK FRN 11 JUL 2011 @ 100.0000000 Currency: USD Commission: 0.00 Settlement Amount: 40,004.33 Taxes/Fees: 0.00 Broker: None Security ID: 3133XWKY4 Transaction ID: 84165910	1.000000	40,000.00 4.33	40,000 00 4.33	68.65
Jul 1 2011	Jul 1 2011	MATURITY	1,307,000.000	FED FARM CRD DISCOUNT NT DSC 01 JUL 2011 @ 100.0000000 Currency: USD Commission: 0.00 Settlement Amount: 1,307,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312HP8 Transaction ID: 84029511	1.000000	1,307,000.00 0.00	1,307,000 00 0.00	0.36
Jun 1 2012	Jun 1 2012	MATURITY	1,098,000 000	FED FARM CRD DISCOUNT NT DSC 01 JUN 2012 @ 100.0000000 Currency: USD Commission: 0.00 Settlement Amount: 1,098,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313312XP0 Transaction ID: 11216450	1.000000	1,097,999.70 0.30	1,097,999 70 0.30	0.30
Mar 1 2012	Mar 1 2012	MATURITY	353,000 000	FED FARM CRD DISCOUNT NT DSC 01 MAR 2012 @ 100.0000000 Currency: USD Commission: 0.00 Settlement Amount: 353,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313312TT7 Transaction ID: 8648725	1.000000	352,999 90 0.10	352,999 90 0.10	0.10

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 2 2011	Aug 2 2011	MATURITY	1,267,000.000	FED FARM CRD DISCOUNT NT DSC 02 AUG 2011 @ 100.0000000 Currency: USD Commission: 0.00 Settlement Amount: 1,267,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312JX9 Transaction ID: 84307266	1.000000	1,267,000.00 0.00	1,267,000.00 0.00	0.35
Jan 3 2012	Jan 3 2012	MATURITY	1,200,000.000	FED FARM CRD DISCOUNT NT DSC 03 JAN 2012 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,200,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312RH5 Transaction ID: 7123240	1.000000	1,199,998.67 1.33	1,199,998.67 1.33	1.33
Jan 4 2012	Jan 4 2012	MATURITY	1,248,000.000	FED FARM CRD DISCOUNT NT DSC 04 JAN 2012 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,248,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312RJ1 Transaction ID: 7166381	1.000000	1,247,999.65 0.35	1,247,999.65 0.35	0.35
Jul 5 2011	Jul 5 2011	MATURITY	1,332,000.000	FED FARM CRD DISCOUNT NT DSC 05 JUL 2011 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,332,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312HT0 Transaction ID: 84131636	1.000000	1,332,000.00 0.00	1,332,000.00 0.00	1.48

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Jun 5 2012	Jun 5 2012	MATURITY	1,033,000.000	FED FARM CRD DISCOUNT NT DSC 05 JUN 2012 @: Currency USD Commission 0.00 Settlement Amount 1,033,000.00 Taxes/Fees 0.00 Broker: None Security ID 313312XT2 Transaction ID. 11287577	1.000000	1,032,999.14 0.86	1,032,999.14 0.86	0.86
Mar 5 2012	Mar 5 2012	MATURITY	279,000.000	FED FARM CRD DISCOUNT NT DSC 05 MAR 2012 @: Currency USD Commission 0.00 Settlement Amount. 279,000.00 Taxes/Fees. 0.00 Broker: None Security ID: 313312TX8 Transaction ID 8732437	1.000000	278,999.77 0.23	278,999.77 0.23	0.23
Jan 6 2012	Jan 6 2012	MATURITY	1,248,000.000	FED FARM CRD DISCOUNT NT DSC 06 JAN 2012 @: Currency USD Commission 0.00 Settlement Amount. 1,248,000.00 Taxes/Fees. 0.00 Broker: None Security ID 313312RL6 Transaction ID. 7242510	1.000000	1,247,999.65 0.35	1,247,999.65 0.35	0.35
Jul 6 2011	Jul 6 2011	MATURITY	1,222,000.000	FED FARM CRD DISCOUNT NT DSC 06 JUL 2011 @: Currency USD Commission. 0.00 Settlement Amount. 1,222,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313312HU7 Transaction ID. 84136369	1.000000	1,222,000.00 0.00	1,222,000.00 0.00	0.34

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 7 2012	Feb 7 2012	MATURITY	817,000.000	FED FARM CRD DISCOUNT NT DSC 07 FEB 2012 @: 100.0000000 Currency: USD Commission: 0.00 Settlement Amount 817,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313312SU5 Transaction ID: 7997332	1.000000	816,999.77 0.23	816,999.77 0.23	0.23
Jul 7 2011	Jul 7 2011	MATURITY	1,322,000.000	FED FARM CRD DISCOUNT NT DSC 07 JUL 2011 @: 100.0000000 Currency: USD Commission: 0.00 Settlement Amount 1,322,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313312HV5 Transaction ID: 84143038	1.000000	1,322,000.00 0.00	1,322,000.00 0.00	0.37
Jul 8 2011	Jul 8 2011	MATURITY	1,373,000.000	FED FARM CRD DISCOUNT NT DSC 08 JUL 2011 @: 100.0000000 Currency: USD Commission: 0.00 Settlement Amount 1,373,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313312HW3 Transaction ID: 84148898	1.000000	1,373,000.00 0.00	1,373,000.00 0.00	0.38
Nov 9 2011	Nov 9 2011	MATURITY	1,864,000.000	FED FARM CRD DISCOUNT NT DSC 09 NOV 2011 @: 100.0000000 Currency: USD Commission: 0.00 Settlement Amount 1,864,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313312PA2 Transaction ID: 6070594	1.000000	1,863,999.48 0.52	1,863,999.48 0.52	0.52

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 11 2011	Jul 11 2011	MATURITY	1,200,000 000	FED FARM CRD DISCOUNT NT DSC 11 JUL 2011 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,200,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313312HZ6 Transaction ID: 84165908	1.000000	1,200,000 00 0.00	1,200,000 00 0.00	1.00
Oct 11 2011	Oct 11 2011	MATURITY	2,047,000 000	FED FARM CRD DISCOUNT NT DSC 11 OCT 2011 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,047,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312MV9 Transaction ID: 5493724	1.000000	2,046,997.73 2.27	2,046,997.73 2.27	2.27
Dec 12 2011	Dec 12 2011	MATURITY	1,727,000.000	FED FARM CRD DISCOUNT NT DSC 12 DEC 2011 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,727,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312QK9 Transaction ID: 6674463	1.000000	1,726,998.56 1.44	1,726,998.56 1.44	1.44
Jan 12 2012	Jan 12 2012	MATURITY	1,305,000 000	FED FARM CRD DISCOUNT NT DSC 12 JAN 2012 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,305,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313312RS1 Transaction ID: 7396360	1.000000	1,304,999.64 0.36	1,304,999.64 0.36	0.36

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 12 2011	Jul 12 2011	MATURITY	1,235,000 000	FED FARM CRD DISCOUNT NT DSC 12 JUL 2011 @. Currency: USD Commission: 0 00 Settlement Amount: 1,235,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313312JA9 Transaction ID: 84173263	1.000000	1,235,000.00 0 00	1,235,000 00 0.00	0 34
Mar 12 2012	Mar 12 2012	MATURITY	307,000 000	FED FARM CRD DISCOUNT NT DSC 12 MAR 2012 @. Currency: USD Commission: 0.00 Settlement Amount: 307,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313312UE8 Transaction ID: 9027377	1 000000	306,999 74 0 26	306,999 74 0 26	0 26
Jul 13 2011	Jul 13 2011	MATURITY	1,247,000 000	FED FARM CRD DISCOUNT NT DSC 13 JUL 2011 @. Currency: USD Commission: 0.00 Settlement Amount: 1,247,000.00 Taxes/Fees: 0 00 Broker: None Security ID: 313312JB7 Transaction ID: 84179901	1 000000	1,247,000 00 0.00	1,247,000 00 0.00	0 35
Jul 14 2011	Jul 14 2011	MATURITY	1,259,000,000	FED FARM CRD DISCOUNT NT DSC 14 JUL 2011 @. Currency: USD Commission: 0.00 Settlement Amount: 1,259,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313312JC5 Transaction ID: 84189428	1 000000	1,259,000.00 0.00	1,259,000 00 0.00	0 35

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Jun 14 2012	Jun 14 2012	MATURITY	1,278,000.000	FED FARM CRD DISCOUNT NT DSC 14 JUN 2012 @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 1,278,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312YC8 Transaction ID: 11535109	1.000000	1,277,999.65 0.35	1,277,999.65 0.35	0.35
Feb 15 2012	Feb 15 2012	MATURITY	124,000.000	FED FARM CRD DISCOUNT NT DSC 15 FEB 2012 @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 124,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312TC4 Transaction ID: 8251955	1.000000	123,999.97 0.03	123,999.97 0.03	0.03
Aug 17 2011	Aug 17 2011	MATURITY	5,000.000	FED FARM CRD DISCOUNT NT DSC 17 AUG 2011 @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 5,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312KN9 Transaction ID: 84491562	1.000000	5,000.00 0.00	5,000.00 0.00	0.00
Feb 17 2012	Feb 17 2012	MATURITY	257,000.000	FED FARM CRD DISCOUNT NT DSC 17 FEB 2012 @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 257,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312TE0 Transaction ID: 8331532	1.000000	256,999.93 0.07	256,999.93 0.07	0.07

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Oct 17 2011	Oct 17 2011	MATURITY	2,129,000.000	FED FARM CRD DISCOUNT NT DSC 17 OCT 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 2,129,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312NIB2 Transaction ID: 5589594	1.000000	2,128,998.23 1.77	2,128,998.23 1.77	1.77
Jul 18 2011	Jul 18 2011	MATURITY	1,314,000.000	FED FARM CRD DISCOUNT NT DSC 18 JUL 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 1,314,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312JG6 Transaction ID: 84224638	1.000000	1,314,000.00 0.00	1,314,000.00 0.00	1.09
Jun 18 2012	Jun 18 2012	MATURITY	1,294,000.000	FED FARM CRD DISCOUNT NT DSC 18 JUN 2012 @: Currency: USD Commission: 0.00 Settlement Amount: 1,294,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312YG9 Transaction ID: 11623662	1.000000	1,293,995.69 4.31	1,293,995.69 4.31	4.31
May 18 2012	May 18 2012	MATURITY	1,116,000.000	FED FARM CRD DISCOUNT NT DSC 18 MAY 2012 @: Currency: USD Commission: 0.00 Settlement Amount: 1,116,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312WZ9 Transaction ID: 10875772	1.000000	1,115,997.83 2.17	1,115,997.83 2.17	2.17

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Oct 18 2011	Oct 18 2011	MATURITY	2,147,000.000	FED FARM CRD DISCOUNT NT DSC 18 OCT 2011 @: Currency: USD Commission: 0.00 Settlement Amount 2,147,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312NC0 Transaction ID: 5613592	1.000000	2,146,999.40 0.60	2,146,999.40 0.60	0.60
Dec 19 2011	Dec 19 2011	MATURITY	1,706,000.000	FED FARM CRD DISCOUNT NT DSC 19 DEC 2011 @: Currency: USD Commission: 0.00 Settlement Amount 1,706,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312QS2 Transaction ID: 6834098	1.000000	1,705,998.58 1.42	1,705,998.58 1.42	1.42
Jul 19 2011	Jul 19 2011	MATURITY	1,315,000.000	FED FARM CRD DISCOUNT NT DSC 19 JUL 2011 @: Currency: USD Commission: 0.00 Settlement Amount 1,315,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312JH4 Transaction ID: 84227979	1.000000	1,315,000.00 0.00	1,315,000.00 0.00	0.37
Jun 19 2012	Jun 19 2012	MATURITY	1,336,000.000	FED FARM CRD DISCOUNT NT DSC 19 JUN 2012 @: Currency: USD Commission: 0.00 Settlement Amount 1,336,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312YH7 Transaction ID: 11647439	1.000000	1,335,999.63 0.37	1,335,999.63 0.37	0.37

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Jul 20 2011	Jul 20 2011	MATURITY	1,286,000.000	FED FARM CRD DISCOUNT NT DSC 20 JUL 2011 @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 1,286,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312JJ0 Transaction ID: 84232313	1 000000	1,286,000.00 0.00	1,286,000.00 0.00	0.36
Jun 20 2012	Jun 20 2012	MATURITY	1,334,000.000	FED FARM CRD DISCOUNT NT DSC 20 JUN 2012 @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 1,334,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312YJ3 Transaction ID: 11672565	1 000000	1,333,999.63 0.37	1,333,999.63 0.37	0.37
Jul 21 2011	Jul 21 2011	MATURITY	1,288,000.000	FED FARM CRD DISCOUNT NT DSC 21 JUL 2011 @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 1,288,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312JK7 Transaction ID: 84238214	1.000000	1,288,000.00 0.00	1,288,000.00 0.00	0.36
Nov 21 2011	Nov 21 2011	MATURITY	1,924,000.000	FED FARM CRD DISCOUNT NT DSC 21 NOV 2011 @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 1,924,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312PN4 Transaction ID: 6239258	1 000000	1,923,998.40 1.60	1,923,998.40 1.60	1.60

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Dec 22 2011	Dec 22 2011	MATURITY	1,704,000.000	FED FARM CRD DISCOUNT NT DSC 22 DEC 2011 @ 100.000000 Currency: USD Commission 0.00 Settlement Amount 1,704,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312QV5 Transaction ID: 6899781	1.000000	1,703,999.53 0.47	1,703,999.53 0.47	0.47
Feb 22 2012	Feb 22 2012	MATURITY	268,000.000	FED FARM CRD DISCOUNT NT DSC 22 FEB 2012 @ 100.000000 Currency: USD Commission 0.00 Settlement Amount: 268,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312TK6 Transaction ID: 8402207	1.000000	267,999.93 0.07	267,999.93 0.07	0.07
Jul 22 2011	Jul 22 2011	MATURITY	1,288,000.000	FED FARM CRD DISCOUNT NT DSC 22 JUL 2011 @ 100.000000 Currency: USD Commission 0.00 Settlement Amount: 1,288,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312JL5 Transaction ID: 84246415	1.000000	1,288,000.00 0.00	1,288,000.00 0.00	0.36
Jun 22 2012	Jun 22 2012	MATURITY	1,341,000.000	FED FARM CRD DISCOUNT NT DSC 22 JUN 2012 @ 100.000000 Currency: USD Commission 0.00 Settlement Amount: 1,341,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312YL8 Transaction ID: 11731619	1.000000	1,340,999.63 0.37	1,340,999.63 0.37	0.37

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Mar 22 2012	Mar 22 2012	MATURITY	129,000.000	FED FARM CRD DISCOUNT NT DSC 22 MAR 2012 @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 129,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312UQ1 Transaction ID: 9327306	1.000000	128,999.82 0 18	128,999.82 0 18	0.18
May 22 2012	May 22 2012	MATURITY	1,126,000.000	FED FARM CRD DISCOUNT NT DSC 22 MAY 2012 @ 100 000000 Currency: USD Commission: 0 00 Settlement Amount: 1,126,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313312XD7 Transaction ID: 10923981	1.000000	1,125,997.50 2.50	1,125,997 50 2 50	2.50
Feb 23 2012	Feb 23 2012	MATURITY	268,000.000	FED FARM CRD DISCOUNT NT DSC 23 FEB 2012 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 268,000.00 Taxes/Fees: 0 00 Broker: None Security ID: 313312TL4 Transaction ID: 8425832	1 000000	267,999 93 0 07	267,999 93 0 07	0 07
Mar 23 2012	Mar 23 2012	MATURITY	100,000.000	FED FARM CRD DISCOUNT NT DSC 23 MAR 2012 @ 100 000000 Currency: USD Commission: 0 00 Settlement Amount: 100,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312UR9 Transaction ID: 9355170	1.000000	99,999.92 0 08	99,999 92 0 08	0.08

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 24 2011	Oct 24 2011	MATURITY	2,175,000.000	FED FARM CRD DISCOUNT NT DSC 24 OCT 2011 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,175,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312NJ5 Transaction ID: 5687784	1.000000	2,174,998.19 1.81	2,174,998.19 1.81	1.81
Nov 25 2011	Nov 25 2011	MATURITY	1,653,000.000	FED FARM CRD DISCOUNT NT DSC 25 NOV 2011 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,653,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312PS3 Transaction ID: 6303171	1.000000	1,652,999.08 0.92	1,652,999.08 0.92	0.92
Oct 25 2011	Oct 25 2011	MATURITY	2,190,000.000	FED FARM CRD DISCOUNT NT DSC 25 OCT 2011 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,190,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312NK2 Transaction ID: 5705209	1.000000	2,189,999.39 0.61	2,189,999.39 0.61	0.61
Jun 26 2012	Jun 26 2012	MATURITY	1,641,000.000	FED FARM CRD DISCOUNT NT DSC 26 JUN 2012 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,641,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313312YQ7 Transaction ID: 11791087	1.000000	1,640,999.54 0.46	1,640,999.54 0.46	0.46

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 26 2012	Mar 26 2012	MATURITY	100,000,000	FED FARM CRD DISCOUNT NT DSC 26 MAR 2012 @. Currency. USD Commission. 0.00 Settlement Amount 100,000 00 Taxes/Fees: 0 00 Broker. None Security ID 313312UU2 Transaction ID 9387017	1 000000	99,999 75 0.25	99,999 75 0.25	0 25
Dec 27 2011	Dec 27 2011	MATURITY	1,705,000 000	FED FARM CRD DISCOUNT NT DSC 27 DEC 2011 @. Currency. USD Commission. 0.00 Settlement Amount: 1,705,000 00 Taxes/Fees: 0 00 Broker. None Security ID. 313312RA0 Transaction ID. 6944567	1,000000	1,704,998 11 1.89	1,704,998.11 1 89	1 89
Jan 27 2012	Jan 27 2012	MATURITY	1,511,000 000	FED FARM CRD DISCOUNT NT DSC 27 JAN 2012 @. Currency. USD Commission. 0.00 Settlement Amount: 1,511,000.00 Taxes/Fees 0.00 Broker None Security ID: 313312SH4 Transaction ID. 7730784	1 000000	1,510,999 58 0.42	1,510,999 58 0.42	0.42
Feb 29 2012	Feb 29 2012	MATURITY	293,000 000	FED FARM CRD DISCOUNT NT DSC 29 FEB 2012 @. Currency. USD Commission. 0 00 Settlement Amount. 293,000 00 Taxes/Fees 0 00 Broker None Security ID: 313312TS9 Transaction ID: 8551727	1 000000	292,999 92 0.08	292,999 92 0 08	0 08

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Jan 30 2012	Jan 30 2012	MATURITY	1,511,000.000	FED FARM CRD DISCOUNT NT DSC 30 JAN 2012 @. 100 000000 Currency: USD Commission: 0 00 Settlement Amount: 1,511,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313312SL5 Transaction ID: 7782455	1.000000	1,510,998 74 1 26	1,510,998.74 1 26	1 26
Dec 1 2011	Dec 1 2011	MATURITY	1,609,000 000	FED HOME LN DISCOUNT NT DSC 01 DEC 2011 @. 100.000000 Currency: USD Commission: 0 00 Settlement Amount: 1,609,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384PY9 Transaction ID: 6465727	1.000000	1,608,999.96 0.04	1,608,999.96 0.04	0 04
Feb 1 2012	Feb 1 2012	MATURITY	1,555,000 000	FED HOME LN DISCOUNT NT DSC 01 FEB 2012 @. 100 000000 Currency: USD Commission: 0 00 Settlement Amount: 1,555,000.00 Taxes/Fees: 0 00 Broker: None Security ID: 313384SN0 Transaction ID: 7895821	1.000000	1,554,997 84 2 16	1,554,997 84 2 16	2 16
Nov 1 2011	Nov 1 2011	MATURITY	2,081,000 000	FED HOME LN DISCOUNT NT DSC 01 NOV 2011 @. 100.000000 Currency: USD Commission: 0 00 Settlement Amount: 2,081,000.00 Taxes/Fees: 0 00 Broker: None Security ID: 313384NS4 Transaction ID: 5889142	1.000000	2,080,999 94 0 06	2,080,999 94 0 06	0 06

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Feb 2 2012	Feb 2 2012	MATURITY	1,537,000.000	FED HOME LN DISCOUNT NT DSC 02 FEB 2012 @. Currency: USD Commission: 0.00 Settlement Amount: 1,537,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384SP5 Transaction ID: 7919925	1.000000	1,536,999.96 0.04	1,536,999.96 0.04	0.04
Aug 3 2011	Aug 3 2011	MATURITY	600,000.000	FED HOME LN DISCOUNT NT DSC 03 AUG 2011 @. Currency: USD Commission: 0.00 Settlement Amount: 600,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384JY6 Transaction ID: 84398940	1.000000	600,000.00 0.00	600,000.00 0.00	0.02
Feb 3 2012	Feb 3 2012	MATURITY	1,546,000.000	FED HOME LN DISCOUNT NT DSC 03 FEB 2012 @. Currency: USD Commission: 0.00 Settlement Amount: 1,546,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384SQ3 Transaction ID: 7946496	1.000000	1,545,999.96 0.04	1,545,999.96 0.04	0.04
Nov 3 2011	Nov 3 2011	MATURITY	2,000,000.000	FED HOME LN DISCOUNT NT DSC 03 NOV 2011 @. Currency: USD Commission: 0.00 Settlement Amount: 2,000,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384NU9 Transaction ID: 5928053	1.000000	1,999,999.94 0.06	1,999,999.94 0.06	0.06

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Aug 4 2011	Aug 4 2011	MATURITY	179,000.000	FED HOME LN DISCOUNT NT DSC 04 AUG 2011 @. 100.0000000 Currency: USD Commission: 0.00 Settlement Amount 179,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384JZ3 Transaction ID: 84404648	1.000000	179,000.00 0.00	179,000.00 0.00	0.01
Jun 4 2012	Jun 4 2012	MATURITY	1,033,000.000	FED HOME LN DISCOUNT NT DSC 04 JUN 2012 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount 1,033,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384XS3 Transaction ID: 11254222	1.000000	1,032,997.42 2.58	1,032,997.42 2.58	2.58
Nov 4 2011	Nov 4 2011	MATURITY	2,000,000.000	FED HOME LN DISCOUNT NT DSC 04 NOV 2011 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount 2,000,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384NV7 Transaction ID: 5952864	1.000000	1,999,999.94 0.06	1,999,999.94 0.06	0.06
Aug 5 2011	Aug 5 2011	MATURITY	180,000.000	FED HOME LN DISCOUNT NT DSC 05 AUG 2011 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount 180,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384KA6 Transaction ID: 84410005	1.000000	180,000.00 0.00	180,000.00 0.00	0.01

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 5 2011	Dec 5 2011	MATURITY	1,711,000.000	FED HOME LN DISCOUNT NT DSC 05 DEC 2011 @: Currency: USD Commission: 0 00 Settlement Amount: 1,711,000.00 Taxes/Fees: 0 00 Broker: None Security ID: 313384QC6 Transaction ID: 6509800	1 000000	1,710,999.86 0 14	1,710,999.86 0 14	0 14
Jan 5 2012	Jan 5 2012	MATURITY	1,247,000.000	FED HOME LN DISCOUNT NT DSC 05 JAN 2012 @: Currency: USD Commission: 0 00 Settlement Amount: 1,247,000.00 Taxes/Fees: 0 00 Broker: None Security ID: 313384RK7 Transaction ID: 7201397	1 000000	1,246,999.97 0 03	1,246,999.97 0 03	0 03
Oct 5 2011	Oct 5 2011	MATURITY	2,021,000.000	FED HOME LN DISCOUNT NT DSC 05 OCT 2011 @: Currency: USD Commission: 0 00 Settlement Amount: 2,021,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384MP1 Transaction ID: 5352610	1 000000	2,020,999.94 0 06	2,020,999.94 0 06	0 06
Dec 6 2011	Dec 6 2011	MATURITY	1,685,000.000	FED HOME LN DISCOUNT NT DSC 06 DEC 2011 @: Currency: USD Commission: 0 00 Settlement Amount: 1,685,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384QD4 Transaction ID: 6526830	1 000000	1,684,999.95 0 05	1,684,999.95 0 05	0 05

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 6 2012	Feb 6 2012	MATURITY	1,546,000.000	FED HOME LN DISCOUNT NT DSC 06 FEB 2012 @. Currency: USD Commission: 0.00 Settlement Amount: 1,546,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384ST7 Transaction ID: 7978665	1.000000	1,545,998.71 1.29	1,545,998.71 1.29	1.29
Jun 6 2012	Jun 6 2012	MATURITY	1,033,000.000	FED HOME LN DISCOUNT NT DSC 06 JUN 2012 @. Currency: USD Commission: 0.00 Settlement Amount: 1,033,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384XU8 Transaction ID: 11307644	1.000000	1,032,999.14 0.86	1,032,999.14 0.86	0.86
Mar 6 2012	Mar 6 2012	MATURITY	293,000.000	FED HOME LN DISCOUNT NT DSC 06 MAR 2012 @. Currency: USD Commission: 0.00 Settlement Amount: 293,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384TY5 Transaction ID: 8755937	1.000000	292,999.99 0.01	292,999.99 0.01	0.01
Oct 6 2011	Oct 6 2011	MATURITY	2,018,000.000	FED HOME LN DISCOUNT NT DSC 06 OCT 2011 @. Currency: USD Commission: 0.00 Settlement Amount: 2,018,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384MQ9 Transaction ID: 5374971	1.000000	2,017,999.94 0.06	2,017,999.94 0.06	0.06

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 7 2011	Dec 7 2011	MATURITY	1,695,000 000	FED HOME LN DISCOUNT NT DSC 07 DEC 2011 @ Currency: USD Commission: 0 00 Settlement Amount: 1,695,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384QE2 Transaction ID: 6542750	1 000000	1,694,999 95 0 05	1,694,999 95 0 05	0 05
Jun 7 2012	Jun 7 2012	MATURITY	1,264,000 000	FED HOME LN DISCOUNT NT DSC 07 JUN 2012 @ Currency: USD Commission: 0 00 Settlement Amount: 1,264,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384XV6 Transaction ID: 11327815	1 000000	1,263,999 65 0 35	1,263,999 65 0 35	0 35
Mar 7 2012	Mar 7 2012	MATURITY	292,000 000	FED HOME LN DISCOUNT NT DSC 07 MAR 2012 @ Currency: USD Commission: 0 00 Settlement Amount: 292,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384TZ2 Transaction ID: 8777890	1 000000	291,999 99 0 01	291,999 99 0 01	0 01
Nov 7 2011	Nov 7 2011	MATURITY	2,000,000 000	FED HOME LN DISCOUNT NT DSC 07 NOV 2011 @ Currency: USD Commission: 0 00 Settlement Amount: 2,000,000.00 Taxes/Fees: 0 00 Broker: None Security ID: 313384NY1 Transaction ID: 5969189	1 000000	1,999,999 83 0 17	1,999,999 83 0 17	0 17

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 7 2011	Oct 7 2011	MATURITY	2,025,000 000	FED HOME LN DISCOUNT NT DSC 07 OCT 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 2,025,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313384MR7 Transaction ID: 5407525	1.000000	2,024,999 94 0 06	2,024,999 94 0 06	0 06
Aug 8 2011	Aug 8 2011	MATURITY	179,000 000	FED HOME LN DISCOUNT NT DSC 08 AUG 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 179,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313384KD0 Transaction ID: 84427034	1.000000	179,000 00 0 00	179,000 00 0 00	0 01
Dec 8 2011	Dec 8 2011	MATURITY	1,713,000 000	FED HOME LN DISCOUNT NT DSC 08 DEC 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 1,713,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313384QF9 Transaction ID: 6558940	1.000000	1,712,999 95 0 05	1,712,999 95 0 05	0 05
Jun 8 2012	Jun 8 2012	MATURITY	1,264,000 000	FED HOME LN DISCOUNT NT DSC 08 JUN 2012 @: Currency: USD Commission: 0.00 Settlement Amount: 1,264,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313384XW4 Transaction ID: 11355917	1.000000	1,263,999 65 0 35	1,263,999 65 0 35	0 35

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 8 2012	Mar 8 2012	MATURITY	291,000.000	FED HOME LN DISCOUNT NT DSC 08 MAR 2012 @. Currency: USD Commission: 0 00 Settlement Amount: 291,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384UA5 Transaction ID: 8813296	1 000000	290,999.99 0 01	290,999.99 0 01	0 01
Nov 8 2011	Nov 8 2011	MATURITY	1,875,000.000	FED HOME LN DISCOUNT NT DSC 08 NOV 2011 @. Currency: USD Commission: 0 00 Settlement Amount: 1,875,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384NZ8 Transaction ID: 6049301	1 000000	1,874,999.95 0 05	1,874,999.95 0 05	0.05
Aug 9 2011	Aug 9 2011	MATURITY	167,000 000	FED HOME LN DISCOUNT NT DSC 09 AUG 2011 @. Currency: USD Commission: 0 00 Settlement Amount: 167,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384KE8 Transaction ID: 84433619	1 000000	167,000 00 0.00	167,000 00 0 00	0 00
Dec 9 2011	Dec 9 2011	MATURITY	1,723,000.000	FED HOME LN DISCOUNT NT DSC 09 DEC 2011 @. Currency: USD Commission: 0 00 Settlement Amount: 1,723,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384QG7 Transaction ID: 6642411	1.000000	1,722,999.95 0.05	1,722,999 95 0 05	0.05

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Jan 9 2012	Jan 9 2012	MATURITY	1,270,000 000	FED HOME LN DISCOUNT NT DSC 09 JAN 2012 @ Currency: USD Commission: 0 00 Settlement Amount 1,270,000.00 Taxes/Fees: 0 00 Broker: None Security ID 313384RP6 Transaction ID. 7265990	1 000000	1,269,999.89 0 11	1,269,999 89 0 11	0 11
Mar 9 2012	Mar 9 2012	MATURITY	307,000 000	FED HOME LN DISCOUNT NT DSC 09 MAR 2012 @: Currency: USD Commission: 0 00 Settlement Amount: 307,000.00 Taxes/Fees: 0 00 Broker: None Security ID 313384UB3 Transaction ID. 8905483	1 000000	306,999 91 0 09	306,999.91 0.09	0 09
Aug 10 2011	Aug 10 2011	MATURITY	183,000 000	FED HOME LN DISCOUNT NT DSC 10 AUG 2011 @. Currency: USD Commission. 0 00 Settlement Amount: 183,000 00 Taxes/Fees: 0 00 Broker: None Security ID 313384KF5 Transaction ID. 84439908	1,000000	183,000 00 0 00	183,000 00 0.00	0 05
Jan 10 2012	Jan 10 2012	MATURITY	1,287,000 000	FED HOME LN DISCOUNT NT DSC 10 JAN 2012 @. Currency: USD Commission. 0 00 Settlement Amount 1,287,000 00 Taxes/Fees. 0 00 Broker None Security ID. 313384RQ4 Transaction ID 7343329	1,000000	1,286,999.96 0.04	1,286,999 96 0 04	0.04

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 11 2012	Jan 11 2012	MATURITY	1,291,000.000	FED HOME LN DISCOUNT NT DSC 11 JAN 2012 @. 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 1,291,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384RR2 Transaction ID: 7368949	1.000000	1,290,999.96 0.04	1,290,999.96 0.04	0.04
Jul 11 2011	Jul 11 2011	MATURITY	1,293,000.000	FED HOME LN DISCOUNT NT DSC 11 JUL 2011 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,293,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384HZ5 Transaction ID: 84165909	1.000000	1,293,000.00 0.00	1,293,000.00 0.00	0.11
Jun 11 2012	Jun 11 2012	MATURITY	1,267,000.000	FED HOME LN DISCOUNT NT DSC 11 JUN 2012 @. 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 1,267,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384XZ7 Transaction ID: 11449265	1.000000	1,266,998.94 1.06	1,266,998.94 1.06	1.06
Jun 12 2012	Jun 12 2012	MATURITY	1,272,000.000	FED HOME LN DISCOUNT NT DSC 12 JUN 2012 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,272,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384YA1 Transaction ID: 11471123	1.000000	1,271,999.65 0.35	1,271,999.65 0.35	0.35

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Dec 13 2011	Dec 13 2011	MATURITY	1,750,000.000	FED HOME LN DISCOUNT NT DSC 13 DEC 2011 @. 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 1,750,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384QL6 Transaction ID: 6691368	1.000000	1,749,999.95 0.05	1,749,999.95 0.05	0.05
Jan 13 2012	Jan 13 2012	MATURITY	1,436,000.000	FED HOME LN DISCOUNT NT DSC 13 JAN 2012 @. 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 1,436,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384RT8 Transaction ID: 7432544	1.000000	1,435,999.96 0.04	1,435,999.96 0.04	0.04
Jul 13 2011	Jul 13 2011	MATURITY	1,300,000.000	FED HOME LN DISCOUNT NT DSC 13 JUL 2011 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,300,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384JB6 Transaction ID: 84179902	1.000000	1,300,000.00 0.00	1,300,000.00 0.00	0.04
Jun 13 2012	Jun 13 2012	MATURITY	1,278,000.000	FED HOME LN DISCOUNT NT DSC 13 JUN 2012 @. 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,278,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384YB9 Transaction ID: 11490880	1.000000	1,277,999.65 0.35	1,277,999.65 0.35	0.35

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Mar 13 2012	Mar 13 2012	MATURITY	328,000,000	FED HOME LN DISCOUNT NT DSC 13 MAR 2012 @: 100.000000 Currency: USD Commission: 0.00 Settlement Amount 328,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384UF4 Transaction ID: 9059151	1.000000	327,999.99 0.01	327,999.99 0.01	0.01
Oct 13 2011	Oct 13 2011	MATURITY	2,117,000,000	FED HOME LN DISCOUNT NT DSC 13 OCT 2011 @: 100.000000 Currency: USD Commission: 0.00 Settlement Amount 2,117,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384MX4 Transaction ID: 5536537	1.000000	2,116,999.94 0.06	2,116,999.94 0.06	0.06
Mar 14 2012	Mar 14 2012	MATURITY	330,000,000	FED HOME LN DISCOUNT NT DSC 14 MAR 2012 @: 100.000000 Currency: USD Commission: 0.00 Settlement Amount 330,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384UG2 Transaction ID: 9102276	1.000000	329,999.99 0.01	329,999.99 0.01	0.01
Oct 14 2011	Oct 14 2011	MATURITY	2,126,000,000	FED HOME LN DISCOUNT NT DSC 14 OCT 2011 @: 100.000000 Currency: USD Commission: 0.00 Settlement Amount 2,126,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384MY2 Transaction ID: 5559639	1.000000	2,125,999.94 0.06	2,125,999.94 0.06	0.06

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Jul 15 2011	Jul 15 2011	MATURITY	1,400,000.000	FED HOME LN DISCOUNT NT DSC 15 JUL 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 1,400,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384JD2 Transaction ID: 84196996	1.000000	1,400,000.00 0.00	1,400,000.00 0.00	0.04
Jun 15 2012	Jun 15 2012	MATURITY	1,278,000.000	FED HOME LN DISCOUNT NT DSC 15 JUN 2012 @: Currency: USD Commission: 0.00 Settlement Amount: 1,278,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384YD5 Transaction ID: 11572523	1.000000	1,277,999.65 0.35	1,277,999.65 0.35	0.35
Mar 15 2012	Mar 15 2012	MATURITY	326,000.000	FED HOME LN DISCOUNT NT DSC 15 MAR 2012 @: Currency: USD Commission: 0.00 Settlement Amount: 326,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384UH0 Transaction ID: 9150611	1.000000	325,999.68 0.32	325,999.68 0.32	0.32
Nov 15 2011	Nov 15 2011	MATURITY	1,881,000.000	FED HOME LN DISCOUNT NT DSC 15 NOV 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 1,881,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384PG8 Transaction ID: 6161809	1.000000	1,880,999.95 0.05	1,880,999.95 0.05	0.05

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 16 2011	Dec 16 2011	MATURITY	1,704,000.000	FED HOME LN DISCOUNT NT DSC 16 DEC 2011 @. 100.000000 Currency: USD Commission 0.00 Settlement Amount 1,704,000.00 Taxes/Fees. 0.00 Broker: None Security ID: 313384QP7 Transaction ID: 6802533	1.000000	1,703,999.95 0.05	1,703,999.95 0.05	0.05
Mar 16 2012	Mar 16 2012	MATURITY	367,000.000	FED HOME LN DISCOUNT NT DSC 16 MAR 2012 @. 100.000000 Currency: USD Commission 0.00 Settlement Amount 367,000.00 Taxes/Fees. 0.00 Broker: None Security ID: 313384UJ6 Transaction ID: 9185170	1.000000	366,999.49 0.51	366,999.49 0.51	0.51
May 16 2012	May 16 2012	MATURITY	450,000.000	FED HOME LN DISCOUNT NT DSC 16 MAY 2012 @. 100.000000 Currency: USD Commission 0.00 Settlement Amount 450,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313384WX3 Transaction ID: 10808737	1.000000	449,835.23 164.77	449,835.23 164.77	112.50
Nov 16 2011	Nov 16 2011	MATURITY	1,977,000.000	FED HOME LN DISCOUNT NT DSC 16 NOV 2011 @. 100.000000 Currency: USD Commission 0.00 Settlement Amount 1,977,000.00 Taxes/Fees. 0.00 Broker: None Security ID: 313384PH6 Transaction ID: 6181408	1.000000	1,976,999.95 0.05	1,976,999.95 0.05	0.05

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 16 2011	Sep 16 2011	MATURITY	1,000,000.000	FED HOME LN DISCOUNT NT DSC 16 SEP 2011 @: 100.0000000 Currency: USD Commission: 0 00 Settlement Amount: 1,000,000.00 Taxes/Fees: 0 00 Broker: None Security ID: 313384LU1 Transaction ID: 5041473	1 000000	999,999 97 0 03	999,999 97 0 03	0 03
Jan 17 2012	Jan 17 2012	MATURITY	1,454,000 000	FED HOME LN DISCOUNT NT DSC 17 JAN 2012 @: 100.0000000 Currency: USD Commission: 0 00 Settlement Amount: 1,454,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384RX9 Transaction ID: 7477014	1 000000	1,453,999 84 0 16	1,453,999 84 0 16	0 16
May 17 2012	May 17 2012	MATURITY	1,000,000 000	FED HOME LN DISCOUNT NT DSC 17 MAY 2012 @: 100.0000000 Currency: USD Commission: 0 00 Settlement Amount: 1,000,000.00 Taxes/Fees: 0 00 Broker: None Security ID: 313384WY1 Transaction ID: 10837070	1.000000	999,997 78 2 22	999,997 78 2 22	2 22
Nov 17 2011	Nov 17 2011	MATURITY	1,929,000 000	FED HOME LN DISCOUNT NT DSC 17 NOV 2011 @: 100.0000000 Currency: USD Commission: 0 00 Settlement Amount: 1,929,000.00 Taxes/Fees: 0 00 Broker: None Security ID: 313384PJ2 Transaction ID: 6206027	1 000000	1,928,999.95 0.05	1,928,999 95 0 05	0.05

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Jan 18 2012	Jan 18 2012	MATURITY	1,458,000.000	FED HOME LN DISCOUNT NT DSC 18 JAN 2012 @: Currency: USD Commission: 0.00 Settlement Amount 1,458,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313384RY7 Transaction ID: 7517328	1.000000	1,457,999.96 0.04	1,457,999.96 0.04	0.04
Jul 18 2011	Jul 18 2011	MATURITY	1,500,000.000	FED HOME LN DISCOUNT NT DSC 18 JUL 2011 @: Currency: USD Commission: 0.00 Settlement Amount 1,500,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313384JG5 Transaction ID: 84224639	1.000000	1,500,000.00 0.00	1,500,000.00 0.00	0.12
Nov 18 2011	Nov 18 2011	MATURITY	1,924,000.000	FED HOME LN DISCOUNT NT DSC 18 NOV 2011 @: Currency: USD Commission: 0.00 Settlement Amount 1,924,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313384PK9 Transaction ID: 6221412	1.000000	1,923,999.95 0.05	1,923,999.95 0.05	0.05
Jan 19 2012	Jan 19 2012	MATURITY	1,487,000.000	FED HOME LN DISCOUNT NT DSC 19 JAN 2012 @: Currency: USD Commission: 0.00 Settlement Amount 1,487,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313384RZ4 Transaction ID: 7540166	1.000000	1,486,999.96 0.04	1,486,999.96 0.04	0.04

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Jul 19 2011	Jul 19 2011	MATURITY	1,500,000.000	FED HOME LN DISCOUNT NT DSC 19 JUL 2011 @ 100.0000000 Currency: USD Commission: 0.00 Settlement Amount: 1,500,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384JH3 Transaction ID: 84227980	1.000000	1,500,000.00 0.00	1,500,000.00 0.00	0.04
Mar 19 2012	Mar 19 2012	MATURITY	284,000.000	FED HOME LN DISCOUNT NT DSC 19 MAR 2012 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 284,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384UM9 Transaction ID: 9246939	1.000000	283,998.58 1.42	283,998.58 1.42	1.42
Oct 19 2011	Oct 19 2011	MATURITY	2,033,000.000	FED HOME LN DISCOUNT NT DSC 19 OCT 2011 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,033,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384ND7 Transaction ID: 5632850	1.000000	2,032,999.94 0.06	2,032,999.94 0.06	0.06
Sep 19 2011	Sep 19 2011	MATURITY	627,000.000	FED HOME LN DISCOUNT NT DSC 19 SEP 2011 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 627,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384LX5 Transaction ID: 5054141	1.000000	626,999.95 0.05	626,999.95 0.05	0.05

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 20 2011	Dec 20 2011	MATURITY	1,701,000.000	FED HOME LN DISCOUNT NT DSC 20 DEC 2011 @. Currency: USD Commission: 0.00 Settlement Amount: 1,701,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384QT9 Transaction ID: 6855507	1.000000	1,700,999.95 0.05	1,700,999.95 0.05	0.05
Jan 20 2012	Jan 20 2012	MATURITY	1,471,000.000	FED HOME LN DISCOUNT NT DSC 20 JAN 2012 @. Currency: USD Commission: 0.00 Settlement Amount: 1,471,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384SA8 Transaction ID: 7563474	1.000000	1,470,999.96 0.04	1,470,999.96 0.04	0.04
Jul 20 2011	Jul 20 2011	MATURITY	1,500,000.000	FED HOME LN DISCOUNT NT DSC 20 JUL 2011 @. Currency: USD Commission: 0.00 Settlement Amount: 1,500,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384JJ9 Transaction ID: 84232314	1.000000	1,500,000.00 0.00	1,500,000.00 0.00	0.04
Mar 20 2012	Mar 20 2012	MATURITY	258,000.000	FED HOME LN DISCOUNT NT DSC 20 MAR 2012 @. Currency: USD Commission: 0.00 Settlement Amount: 258,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384UN7 Transaction ID: 9279479	1.000000	257,999.71 0.29	257,999.71 0.29	0.29

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 20 2011	Oct 20 2011	MATURITY	2,222,000 000	FED HOME LN DISCOUNT NT DSC 20 OCT 2011 @: Currency: USD Commission: 0 00 Settlement Amount: 2,222,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384NE5 Transaction ID: 5653827	1.000000	2,221,999.94 0.06	2,221,999.94 0.06	0.06
Sep 20 2011	Sep 20 2011	MATURITY	1,224,000 000	FED HOME LN DISCOUNT NT DSC 20 SEP 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 1,224,000.00 Taxes/Fees: 0 00 Broker: None Security ID: 313384LY3 Transaction ID: 5068548	1.000000	1,223,999.97 0.03	1,223,999.97 0.03	0.03
Dec 21 2011	Dec 21 2011	MATURITY	1,704,000.000	FED HOME LN DISCOUNT NT DSC 21 DEC 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 1,704,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313384QU6 Transaction ID: 6879471	1.000000	1,703,999.95 0.05	1,703,999.95 0.05	0.05
Feb 21 2012	Feb 21 2012	MATURITY	300,000 000	FED HOME LN DISCOUNT NT DSC 21 FEB 2012 @: Currency: USD Commission: 0.00 Settlement Amount: 300,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384TJ8 Transaction ID: 8382520	1.000000	299,999.67 0.33	299,999.67 0.33	0.33

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 21 2012	Jun 21 2012	MATURITY	1,341,000 000	FED HOME LN DISCOUNT NT DSC 21 JUN 2012 @: Currency: USD Commission: 0.00 Settlement Amount: 1,341,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384YK9 Transaction ID: 11701763	1 000000	1,340,998.88 1 12	1,340,998.88 1 12	1.12
Mar 21 2012	Mar 21 2012	MATURITY	272,000 000	FED HOME LN DISCOUNT NT DSC 21 MAR 2012 @: Currency: USD Commission: 0 00 Settlement Amount: 272,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384UP2 Transaction ID: 9305133	1.000000	271,999.77 0 23	271,999 77 0 23	0 23
May 21 2012	May 21 2012	MATURITY	1,119,000.000	FED HOME LN DISCOUNT NT DSC 21 MAY 2012 @: Currency: USD Commission: 0.00 Settlement Amount: 1,119,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313384XC8 Transaction ID: 10905988	1 000000	1,118,991 61 8 39	1,118,991.61 8 39	8.39
Sep 21 2011	Sep 21 2011	MATURITY	1,000,000 000	FED HOME LN DISCOUNT NT DSC 21 SEP 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 1,000,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313384LZ0 Transaction ID: 5084176	1.000000	999,999.97 0 03	999,999.97 0 03	0 03

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 22 2011	Jul 22 2011	MATURITY	1,500,000.000	FED HOME LN DISCOUNT NT DSC 22 JUL 2011 @ 100 0000000 Currency: USD Commission: 0 00 Settlement Amount: 1,500,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384JL4 Transaction ID: 84246416	1 000000	1,500,000.00 0.00	1,500,000 00 0 00	0.04
Nov 22 2011	Nov 22 2011	MATURITY	1,933,000 000	FED HOME LN DISCOUNT NT DSC 22 NOV 2011 @ 100 0000000 Currency: USD Commission: 0.00 Settlement Amount: 1,933,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384PP8 Transaction ID: 6261691	1 000000	1,932,999.95 0 05	1,932,999.95 0 05	0 05
Sep 22 2011	Sep 22 2011	MATURITY	1,038,000.000	FED HOME LN DISCOUNT NT DSC 22 SEP 2011 @: 100 0000000 Currency: USD Commission: 0 00 Settlement Amount: 1,038,000.00 Taxes/Fees: 0 00 Broker: None Security ID: 313384MA4 Transaction ID: 5101199	1 000000	1,037,999 97 0 03	1,037,999.97 0 03	0 03
Dec 23 2011	Dec 23 2011	MATURITY	1,705,000 000	FED HOME LN DISCOUNT NT DSC 23 DEC 2011 @: 100.0000000 Currency: USD Commission: 0.00 Settlement Amount: 1,705,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313384QW2 Transaction ID: 6922338	1 000000	1,704,999.95 0.05	1,704,999 95 0 05	0.05

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 23 2012	Jan 23 2012	MATURITY	1,674,000.000	FED HOME LN DISCOUNT NT DSC 23 JAN 2012 @. Currency: USD Commission 0.00 Settlement Amount: 1,674,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384SD2 Transaction ID: 7597533	1.000000	1,673,999.86 0.14	1,673,999.86 0.14	0.14
May 23 2012	May 23 2012	MATURITY	1,126,000.000	FED HOME LN DISCOUNT NT DSC 23 MAY 2012 @. Currency: USD Commission: 0.00 Settlement Amount: 1,126,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384XE4 Transaction ID: 10945770	1.000000	1,125,997.81 2.19	1,125,997.81 2.19	2.19
Sep 23 2011	Sep 23 2011	MATURITY	1,028,000.000	FED HOME LN DISCOUNT NT DSC 23 SEP 2011 @. Currency: USD Commission: 0.00 Settlement Amount: 1,028,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384MB2 Transaction ID: 5120089	1.000000	1,027,999.97 0.03	1,027,999.97 0.03	0.03
Feb 24 2012	Feb 24 2012	MATURITY	268,000.000	FED HOME LN DISCOUNT NT DSC 24 FEB 2012 @. Currency: USD Commission: 0.00 Settlement Amount: 268,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384TM1 Transaction ID: 8451537	1.000000	267,999.99 0.01	267,999.99 0.01	0.01

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jan 24 2012	Jan 24 2012	MATURITY	1,479,000 000	FED HOME LN DISCOUNT NT DSC 24 JAN 2012 @. 100.000000 Currency: USD Commission: 0 00 Settlement Amount: 1,479,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384SE0 Transaction ID: 7612952	1 000000	1,478,999.96 0.04	1,478,999.96 0.04	0 04
May 24 2012	May 24 2012	MATURITY	1,127,000 000	FED HOME LN DISCOUNT NT DSC 24 MAY 2012 @. 100 000000 Currency: USD Commission: 0 00 Settlement Amount: 1,127,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384XF1 Transaction ID: 10969187	1.000000	1,126,998.43 1 57	1,126,998.43 1 57	1 57
Jan 25 2012	Jan 25 2012	MATURITY	1,397,000 000	FED HOME LN DISCOUNT NT DSC 25 JAN 2012 @. 100.000000 Currency: USD Commission: 0 00 Settlement Amount: 1,397,000.00 Taxes/Fees: 0 00 Broker: None Security ID: 313384SF7 Transaction ID: 7657143	1.000000	1,396,999.96 0.04	1,396,999.96 0 04	0.04
Jul 25 2011	Jul 25 2011	MATURITY	2,798,000.000	FED HOME LN DISCOUNT NT DSC 25 JUL 2011 @ 100 000000 Currency: USD Commission: 0 00 Settlement Amount: 2,798,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384JP5 Transaction ID: 84256225	1 000000	2,798,000 00 0.00	2,798,000 00 0.00	0.23

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 25 2012	Jun 25 2012	MATURITY	1,355,000.000	FED HOME LN DISCOUNT NT DSC 25 JUN 2012 @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount 1,355,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313384YP8 Transaction ID: 11766391	1 000000	1,354,998.87 1 13	1,354,998.87 1 13	1.13
May 25 2012	May 25 2012	MATURITY	1,266,000.000	FED HOME LN DISCOUNT NT DSC 25 MAY 2012 @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 1,266,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384XG9 Transaction ID: 10996981	1 000000	1,265,997.89 2 11	1,265,997.89 2 11	2 11
Jan 26 2012	Jan 26 2012	MATURITY	1,417,000.000	FED HOME LN DISCOUNT NT DSC 26 JAN 2012 @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount 1,417,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313384SG5 Transaction ID: 7678083	1 000000	1,416,999.96 0.04	1,416,999.96 0 04	0 04
Oct 26 2011	Oct 26 2011	MATURITY	2,214,000.000	FED HOME LN DISCOUNT NT DSC 26 OCT 2011 @ 100 000000 Currency: USD Commission 0.00 Settlement Amount 2,214,000.00 Taxes/Fees. 0.00 Broker. None Security ID: 313384NL9 Transaction ID: 5725646	1 000000	2,213,999.94 0.06	2,213,999.94 0.06	0 06

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 26 2011	Sep 26 2011	MATURITY	1,028,000.000	FED HOME LN DISCOUNT NT DSC 26 SEP 2011 @ 100 000000 Currency: USD Commission: 0 00 Settlement Amount: 1,028,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384ME6 Transaction ID: 5138984	1 000000	1,027,999 91 0 09	1,027,999 91 0 09	0 09
Feb 27 2012	Feb 27 2012	MATURITY	268,000.000	FED HOME LN DISCOUNT NT DSC 27 FEB 2012 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 268,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313384TQ2 Transaction ID: 8483878	1 000000	267,999.98 0 02	267,999.98 0 02	0 02
Jul 27 2011	Jul 27 2011	MATURITY	2,767,000.000	FED HOME LN DISCOUNT NT DSC 27 JUL 2011 @ 100 000000 Currency: USD Commission: 0.00 Settlement Amount: 2,767,000 00 Taxes/Fees: 0 00 Broker: None Security ID: 313384JR1 Transaction ID: 84270508	1.000000	2,767,000 00 0 00	2,767,000 00 0 00	0 08
Jun 27 2012	Jun 27 2012	MATURITY	1,643,000.000	FED HOME LN DISCOUNT NT DSC 27 JUN 2012 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,643,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384YR4 Transaction ID: 11851383	1 000000	1,642,999 95 0 05	1,642,999 95 0 05	0.05

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Oct 27 2011	Oct 27 2011	MATURITY	2,218,000.000	FED HOME LN DISCOUNT NT DSC 27 OCT 2011 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount 2,218,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313384NIM7 Transaction ID: 5762450	1.000000	2,217,999.94 0.06	2,217,999.94 0.06	0.06
Sep 27 2011	Sep 27 2011	MATURITY	1,050,000.000	FED HOME LN DISCOUNT NT DSC 27 SEP 2011 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount 1,050,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313384MF3 Transaction ID: 5157885	1.000000	1,049,999.97 0.03	1,049,999.97 0.03	0.03
Dec 28 2011	Dec 28 2011	MATURITY	1,732,000.000	FED HOME LN DISCOUNT NT DSC 28 DEC 2011 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount 1,732,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313384RB7 Transaction ID: 6960784	1.000000	1,731,999.95 0.05	1,731,999.95 0.05	0.05
Feb 28 2012	Feb 28 2012	MATURITY	293,000.000	FED HOME LN DISCOUNT NT DSC 28 FEB 2012 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount 293,000.00 Taxes/Fees 0.00 Broker: None Security ID: 313384TR0 Transaction ID: 8504383	1.000000	292,999.99 0.01	292,999.99 0.01	0.01

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Jun 28 2012	Jun 28 2012	MATURITY	1,739,000.000	FED HOME LN DISCOUNT NT DSC 28 JUN 2012 @. Currency: USD Commission: 0.00 Settlement Amount: 1,739,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384YS2 Transaction ID: 11889162	1.000000	1,738,999.95 0.05	1,738,999.95 0.05	0.05
Nov 28 2011	Nov 28 2011	MATURITY	1,588,000.000	FED HOME LN DISCOUNT NT DSC 28 NOV 2011 @. Currency: USD Commission: 0.00 Settlement Amount: 1,588,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384PV5 Transaction ID: 6326355	1.000000	1,587,999.87 0.13	1,587,999.87 0.13	0.13
Oct 28 2011	Oct 28 2011	MATURITY	2,248,000.000	FED HOME LN DISCOUNT NT DSC 28 OCT 2011 @. Currency: USD Commission: 0.00 Settlement Amount: 2,248,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384NN5 Transaction ID: 5786970	1.000000	2,247,999.94 0.06	2,247,999.94 0.06	0.06
Sep 28 2011	Sep 28 2011	MATURITY	1,200,000.000	FED HOME LN DISCOUNT NT DSC 28 SEP 2011 @. Currency: USD Commission: 0.00 Settlement Amount: 1,200,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384MG1 Transaction ID: 5187419	1.000000	1,199,999.97 0.03	1,199,999.97 0.03	0.03

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 29 2011	Dec 29 2011	MATURITY	1,833,000 000	FED HOME LN DISCOUNT NT DSC 29 DEC 2011 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,833,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384RC5 Transaction ID: 7004334	1.000000	1,832,999.95 0.05	1,832,999.95 0.05	0.05
Jul 29 2011	Jul 29 2011	MATURITY	2,208,000 000	FED HOME LN DISCOUNT NT DSC 29 JUL 2011 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,208,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384JT7 Transaction ID: 84286268	1.000000	2,208,000 00 0.00	2,208,000 00 0.00	0.06
Jun 29 2012	Jun 29 2012	MATURITY	1,753,000 000	FED HOME LN DISCOUNT NT DSC 29 JUN 2012 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,753,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313384YT0 Transaction ID: 11921752	1.000000	1,752,999.95 0.05	1,752,999.95 0.05	0.05
May 29 2012	May 29 2012	MATURITY	1,086,000 000	FED HOME LN DISCOUNT NT DSC 29 MAY 2012 @ 100.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,086,000 00 Taxes/Fees: 0.00 Broker: None Security ID: 313384XL8 Transaction ID: 11029686	1.000000	1,085,990.35 9.65	1,085,990.35 9.65	9.65

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DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 29 2011	Nov 29 2011	MATURITY	1,589,000.000	FED HOME LN DISCOUNT NT DSC 29 NOV 2011 @: 100.0000000 Currency: USD Commission: 0.00 Settlement Amount: 1,589,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384PW3 Transaction ID: 6357951	1.000000	1,588,999.96 0.04	1,588,999.96 0.04	0.04
Dec 30 2011	Dec 30 2011	MATURITY	1,833,000.000	FED HOME LN DISCOUNT NT DSC 30 DEC 2011 @: 100.0000000 Currency: USD Commission: 0.00 Settlement Amount: 1,833,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384RD3 Transaction ID: 7032478	1.000000	1,832,999.95 0.05	1,832,999.96 0.05	0.05
May 30 2012	May 30 2012	MATURITY	1,087,000.000	FED HOME LN DISCOUNT NT DSC 30 MAY 2012 @: 100.0000000 Currency: USD Commission: 0.00 Settlement Amount: 1,087,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384XM6 Transaction ID: 11082594	1.000000	1,086,998.79 1.21	1,086,998.79 1.21	1.21
Nov 30 2011	Nov 30 2011	MATURITY	1,606,000.000	FED HOME LN DISCOUNT NT DSC 30 NOV 2011 @: 100.0000000 Currency: USD Commission: 0.00 Settlement Amount: 1,606,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313384PX1 Transaction ID: 6381662	1.000000	1,605,999.96 0.04	1,605,999.96 0.04	0.04

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 30 2011	Sep 30 2011	MATURITY	1,030,000 000	FED HOME LN DISCOUNT NT DSC 30 SEP 2011 @. 100.000000 Currency. USD Commission. 0.00 Settlement Amount. 1,030,000 00 Taxes/Fees 0 00 Broker None Security ID 313384MJ5 Transaction ID. 5231161	1.000000	1,029,999.94 0.06	1,029,999.94 0.06	0 06
Jan 31 2012	Jan 31 2012	MATURITY	1,560,000.000	FED HOME LN DISCOUNT NT DSC 31 JAN 2012 @. 100.000000 Currency. USD Commission. 0.00 Settlement Amount. 1,560,000 00 Taxes/Fees. 0 00 Broker. None Security ID. 313384SM2 Transaction ID. 7806494	1 000000	1,559,999.96 0 04	1,559,999 96 0 04	0.04
May 31 2012	May 31 2012	MATURITY	1,098,000 000	FED HOME LN DISCOUNT NT DSC 31 MAY 2012 @. 100 000000 Currency. USD Commission 0.00 Settlement Amount 1,098,000 00 Taxes/Fees. 0 00 Broker None Security ID. 313384XN4 Transaction ID. 11114638	1 000000	1,097,999 39 0.61	1,097,999 39 0 61	0 61
Oct 31 2011	Oct 31 2011	MATURITY	2,218,000 000	FED HOME LN DISCOUNT NT DSC 31 OCT 2011 @. 100 000000 Currency. USD Commission. 0.00 Settlement Amount. 2,218,000 00 Taxes/Fees. 0 00 Broker None Security ID. 313384NR6 Transaction ID. 5804322	1.000000	2,217,999 82 0.18	2,217,999 82 0 18	0.18

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 1 2012	May 15 2012	PRINCIPAL PAYDOWN	2,904 150	FG G01589 5.0 01 SEP 2033 @: Currency: USD Commission: 0.00 Settlement Amount: 2,904 15 Taxes/Fees: 0.00 Broker: None Security ID: 31283HXS9 Transaction ID: 10562350	1.000000	2,904.15 0.00	2,904.15 0.00	(89 17)
Jun 1 2012	Jun 15 2012	PRINCIPAL PAYDOWN	2,574 040	FG G01589 5.0 01 SEP 2033 @: Currency: USD Commission: 0.00 Settlement Amount: 2,574 04 Taxes/Fees: 0.00 Broker: None Security ID: 31283HXS9 Transaction ID: 11370502	1.000000	2,574.04 0.00	2,574.04 0.00	(79 03)
Sep 1 2011	Sep 15 2011	PRINCIPAL PAYDOWN	2,124 140	FG G01589 5.0 01 SEP 2033 @: Currency: USD Commission: 0.00 Settlement Amount: 2,124 14 Taxes/Fees: 0.00 Broker: None Security ID: 31283HXS9 Transaction ID: 4936068	1.000000	2,124.14 0.00	2,124.14 0.00	0 00
Oct 1 2011	Oct 17 2011	PRINCIPAL PAYDOWN	2,976.820	FG G01589 5.0 01 SEP 2033 @: Currency: USD Commission: 0.00 Settlement Amount: 2,976.82 Taxes/Fees: 0.00 Broker: None Security ID: 31283HXS9 Transaction ID: 5447517	1.000000	2,976.82 0.00	2,976.82 0.00	(91 40)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 1 2011	Nov 15 2011	PRINCIPAL PAYDOWN	3,412.170	FG G01589 5.0 01 SEP 2033 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 3,412.17 Taxes/Fees: 0.00 Broker: None Security ID: 31283HXS9 Transaction ID: 5997655	1.000000	3,412.17 0.00	3,412.17 0.00	(104.76)
Dec 1 2011	Dec 15 2011	PRINCIPAL PAYDOWN	3,489.320	FG G01589 5.0 01 SEP 2033 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 3,489.32 Taxes/Fees: 0.00 Broker: None Security ID: 31283HXS9 Transaction ID: 6578954	1.000000	3,489.32 0.00	3,489.32 0.00	(107.13)
Jan 1 2012	Jan 17 2012	PRINCIPAL PAYDOWN	3,071.670	FG G01589 5.0 01 SEP 2033 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 3,071.67 Taxes/Fees: 0.00 Broker: None Security ID: 31283HXS9 Transaction ID: 7285580	1.000000	3,071.67 0.00	3,071.67 0.00	(94.31)
Feb 1 2012	Feb 15 2012	PRINCIPAL PAYDOWN	2,798.090	FG G01589 5.0 01 SEP 2033 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,798.09 Taxes/Fees: 0.00 Broker: None Security ID: 31283HXS9 Transaction ID: 8046831	1.000000	2,798.09 0.00	2,798.09 0.00	(85.91)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 1 2011	Jul 15 2011	PRINCIPAL PAYDOWN	1,923 770	FG G01589 5.0 01 SEP 2033 @. 0 263334 Currency: USD Commission: 0.00 Settlement Amount: 1,923.77 Taxes/Fees 0.00 Broker: None Security ID: 31283HXS9 Transaction ID: 84157859	1 000000	1,923 77 0.00	1,923.77 0 00	(59 07)
Aug 1 2011	Aug 15 2011	PRINCIPAL PAYDOWN	2,192 600	FG G01589 5.0 01 SEP 2033 @. 0.257783 Currency: USD Commission: 0.00 Settlement Amount: 2,192 60 Taxes/Fees 0.00 Broker: None Security ID: 31283HXS9 Transaction ID: 84419707	1 000000	2,192 60 0.00	2,192.60 0.00	(67 32)
Mar 1 2012	Mar 15 2012	PRINCIPAL PAYDOWN	2,909 850	FG G01589 5 0 01 SEP 2033 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,909.85 Taxes/Fees 0.00 Broker: None Security ID: 31283HXS9 Transaction ID: 8832803	1 000000	2,909 85 0 00	2,909 85 0.00	(89 34)
Apr 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	3,041 030	FG G01589 5 0 01 SEP 2033 @. 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 3,041.03 Taxes/Fees 0 00 Broker: None Security ID: 31283HXS9 Transaction ID: 9801239	1 000000	3,041 03 0.00	3,041.03 0 00	(93.37)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 1 2012	May 15 2012	PRINCIPAL PAYDOWN	1,088.790	FG G02186 5 0 01 MAY 2036 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,088.79 Taxes/Fees: 0.00 Broker: None Security ID: 3128LXNB2 Transaction ID: 10536635	1.000000	1,088.79 0.00	1,088.79 0.00	(18.71)
Jun 1 2012	Jun 15 2012	PRINCIPAL PAYDOWN	1,122.530	FG G02186 5 0 01 MAY 2036 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,122.53 Taxes/Fees: 0.00 Broker: None Security ID: 3128LXNB2 Transaction ID: 11383900	1.000000	1,122.53 0.00	1,122.53 0.00	(19.29)
Sep 1 2011	Sep 15 2011	PRINCIPAL PAYDOWN	786.840	FG G02186 5 0 01 MAY 2036 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 786.84 Taxes/Fees: 0.00 Broker: None Security ID: 3128LXNB2 Transaction ID: 4936643	1.000000	786.84 0.00	786.84 0.00	0.00
Oct 1 2011	Oct 17 2011	PRINCIPAL PAYDOWN	992.590	FG G02186 5 0 01 MAY 2036 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 992.59 Taxes/Fees: 0.00 Broker: None Security ID: 3128LXNB2 Transaction ID: 5437977	1.000000	992.59 0.00	992.59 0.00	(17.06)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 1 2011	Nov 15 2011	PRINCIPAL PAYDOWN	582.580	FG G02186 5.0 01 MAY 2036 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 582.58 Taxes/Fees: 0.00 Broker: None Security ID: 3128LXNB2 Transaction ID: 5983180	1.000000	582.58 0.00	582.58 0.00	(10.01)
Dec 1 2011	Dec 15 2011	PRINCIPAL PAYDOWN	840.540	FG G02186 5.0 01 MAY 2036 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 840.54 Taxes/Fees: 0.00 Broker: None Security ID: 3128LXNB2 Transaction ID: 6591595	1.000000	840.54 0.00	840.54 0.00	(14.45)
Jan 1 2012	Jan 17 2012	PRINCIPAL PAYDOWN	1,071.270	FG G02186 5.0 01 MAY 2036 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,071.27 Taxes/Fees: 0.00 Broker: None Security ID: 3128LXNB2 Transaction ID: 7278383	1.000000	1,071.27 0.00	1,071.27 0.00	(18.41)
Feb 1 2012	Feb 15 2012	PRINCIPAL PAYDOWN	937.970	FG G02186 5.0 01 MAY 2036 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 937.97 Taxes/Fees: 0.00 Broker: None Security ID: 3128LXNB2 Transaction ID: 8046832	1.000000	937.97 0.00	937.97 0.00	(16.12)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 1 2011	Jul 15 2011	PRINCIPAL PAYDOWN	631 450	FG G02186 5.0 01 MAY 2036 @. 0.409727 Currency: USD Commission: 0.00 Settlement Amount 631.45 Taxes/Fees 0.00 Broker: None Security ID 3128LXNB2 Transaction ID: 84157861	1 000000	631 45 0.00	631 45 0.00	(10.85)
Aug 1 2011	Aug 15 2011	PRINCIPAL PAYDOWN	673.030	FG G02186 5.0 01 MAY 2036 @. 0.402249 Currency: USD Commission: 0.00 Settlement Amount 673.03 Taxes/Fees 0.00 Broker: None Security ID: 3128LXNB2 Transaction ID: 84419709	1.000000	673 03 0.00	673.03 0.00	(11.57)
Mar 1 2012	Mar 15 2012	PRINCIPAL PAYDOWN	922 040	FG G02186 5.0 01 MAY 2036 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount 922.04 Taxes/Fees 0.00 Broker: None Security ID: 3128LXNB2 Transaction ID: 8834252	1 000000	922.04 0.00	922 04 0.00	(15 85)
Apr 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	1,076 570	FG G02186 5.0 01 MAY 2036 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount 1,076 57 Taxes/Fees: 0.00 Broker: None Security ID: 3128LXNB2 Transaction ID: 9806389	1.000000	1,076.57 0.00	1,076.57 0.00	(18.50)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 1 2012	May 15 2012	PRINCIPAL PAYDOWN	501.810	FG G03269 5.5 01 OCT 2037 @ Currency USD Commission 0.00 Settlement Amount 501.81 Taxes/Fees 0.00 Broker: None Security ID: 3128M46E8 Transaction ID: 10536634	1.000000	501.81 0.00	501.81 0.00	9.02
Jun 1 2012	Jun 15 2012	PRINCIPAL PAYDOWN	451.930	FG G03269 5.5 01 OCT 2037 @ Currency USD Commission 0.00 Settlement Amount: 451.93 Taxes/Fees: 0.00 Broker: None Security ID: 3128M46E8 Transaction ID: 11374791	1.000000	451.93 0.00	451.93 0.00	8.12
Sep 1 2011	Sep 15 2011	PRINCIPAL PAYDOWN	390.370	FG G03269 5.5 01 OCT 2037 @ Currency USD Commission 0.00 Settlement Amount: 390.37 Taxes/Fees: 0.00 Broker: None Security ID: 3128M46E8 Transaction ID: 4935179	1.000000	390.37 0.00	390.37 0.00	0.00
Oct 1 2011	Oct 17 2011	PRINCIPAL PAYDOWN	382.760	FG G03269 5.5 01 OCT 2037 @ Currency USD Commission 0.00 Settlement Amount 382.76 Taxes/Fees 0.00 Broker: None Security ID: 3128M46E8 Transaction ID: 5453027	1.000000	382.76 0.00	382.76 0.00	6.88

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 1 2011	Nov 15 2011	PRINCIPAL PAYDOWN	381.280	FG G03269 5.5 01 OCT 2037 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 381.28 Taxes/Fees: 0.00 Broker: None Security ID: 3128M46E8 Transaction ID: 5973509	1.000000	381.28 0.00	381.28 0.00	6.85
Dec 1 2011	Dec 15 2011	PRINCIPAL PAYDOWN	348.770	FG G03269 5.5 01 OCT 2037 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 348.77 Taxes/Fees: 0.00 Broker: None Security ID: 3128M46E8 Transaction ID: 6580620	1.000000	348.77 0.00	348.77 0.00	6.27
Jan 1 2012	Jan 17 2012	PRINCIPAL PAYDOWN	385.640	FG G03269 5.5 01 OCT 2037 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 385.64 Taxes/Fees: 0.00 Broker: None Security ID: 3128M46E8 Transaction ID: 7285742	1.000000	385.64 0.00	385.64 0.00	6.93
Feb 1 2012	Feb 15 2012	PRINCIPAL PAYDOWN	361.480	FG G03269 5.5 01 OCT 2037 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 361.48 Taxes/Fees: 0.00 Broker: None Security ID: 3128M46E8 Transaction ID: 8044495	1.000000	361.48 0.00	361.48 0.00	6.50

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 1 2011	Jul 15 2011	PRINCIPAL PAYDOWN	480 620	FG G03269 5 5 01 OCT 2037 @: 0.346256 Currency: USD Commission: 0.00 Settlement Amount: 480 62 Taxes/Fees: 0 00 Broker: None Security ID: 3128M46E8 Transaction ID: 84157862	1.000000	480.62 0 00	480.62 0 00	8 64
Aug 1 2011	Aug 15 2011	PRINCIPAL PAYDOWN	302 030	FG G03269 5 5 01 OCT 2037 @: 0 338890 Currency: USD Commission: 0.00 Settlement Amount: 302.03 Taxes/Fees: 0.00 Broker: None Security ID: 3128M46E8 Transaction ID: 84419710	1.000000	302 03 0 00	302.03 0 00	5 43
Mar 1 2012	Mar 15 2012	PRINCIPAL PAYDOWN	318 510	FG G03269 5 5 01 OCT 2037 @: 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 318.51 Taxes/Fees: 0.00 Broker: None Security ID: 3128M46E8 Transaction ID: 8845067	1 000000	318.51 0.00	318.51 0 00	5 72
Apr 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	451 850	FG G03269 5 5 01 OCT 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 451.85 Taxes/Fees: 0 00 Broker: None Security ID: 3128M46E8 Transaction ID: 9798480	1 000000	451.85 0 00	451.85 0 00	8 12

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May 1 2012	May 15 2012	PRINCIPAL PAYDOWN	1,144 580	FG G04413 6.0 01 JUN 2038 @. Currency USD Commission: 0 00 Settlement Amount 1,144.58 Taxes/Fees: 0 00 Broker: None Security ID 3128M6GW2 Transaction ID: 10543445	1.000000	1,144 58 0.00	1,144.58 0 00	(3 40)
Jun 1 2012	Jun 15 2012	PRINCIPAL PAYDOWN	1,479 060	FG G04413 6 0 01 JUN 2038 @. Currency USD Commission 0.00 Settlement Amount 1,479.06 Taxes/Fees 0 00 Broker: None Security ID: 3128M6GW2 Transaction ID: 11370501	1 000000	1,479 06 0.00	1,479 06 0 00	(4 39)
Sep 1 2011	Sep 15 2011	PRINCIPAL PAYDOWN	1,050 480	FG G04413 6.0 01 JUN 2038 @. Currency USD Commission: 0 00 Settlement Amount 1,050.48 Taxes/Fees: 0 00 Broker: None Security ID: 3128M6GW2 Transaction ID: 4936523	1.000000	1,050 48 0 00	1,050 48 0 00	0 00
Oct 1 2011	Oct 17 2011	PRINCIPAL PAYDOWN	874 800	FG G04413 6.0 01 JUN 2038 @. Currency USD Commission: 0 00 Settlement Amount: 874 80 Taxes/Fees: 0 00 Broker: None Security ID 3128M6GW2 Transaction ID: 5686186	1 000000	874 80 0 00	874.80 0 00	(2.60)

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Nov 1 2011	Nov 15 2011	PRINCIPAL PAYDOWN	1,082.220	FG G04413 6.0 01 JUN 2038 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,082.22 Taxes/Fees: 0.00 Broker: None Security ID: 3128M6GW2 Transaction ID: 5985066	1.000000	1,082.22 0.00	1,082.22 0.00	(3.21)
Dec 1 2011	Dec 15 2011	PRINCIPAL PAYDOWN	1,132.930	FG G04413 6.0 01 JUN 2038 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,132.93 Taxes/Fees: 0.00 Broker: None Security ID: 3128M6GW2 Transaction ID: 6585711	1.000000	1,132.93 0.00	1,132.93 0.00	(3.36)
Jan 1 2012	Jan 17 2012	PRINCIPAL PAYDOWN	939.770	FG G04413 6.0 01 JUN 2038 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 939.77 Taxes/Fees: 0.00 Broker: None Security ID: 3128M6GW2 Transaction ID: 7298975	1.000000	939.77 0.00	939.77 0.00	(2.79)
Feb 1 2012	Feb 15 2012	PRINCIPAL PAYDOWN	1,028.400	FG G04413 6.0 01 JUN 2038 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,028.40 Taxes/Fees: 0.00 Broker: None Security ID: 3128M6GW2 Transaction ID: 8037982	1.000000	1,028.40 0.00	1,028.40 0.00	(3.05)

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Jul 1 2011	Jul 15 2011	PRINCIPAL PAYDOWN	992.470	FG G04413 6 0 01 JUN 2038 @: 0.481195 Currency: USD Commission: 0.00 Settlement Amount: 992.47 Taxes/Fees: 0.00 Broker: None Security ID: 3128M6GW2 Transaction ID: 84157863	1.000000	992.47 0.00	992.47 0.00	(2.95)
Aug 1 2011	Aug 15 2011	PRINCIPAL PAYDOWN	1,110.340	FG G04413 6 0 01 JUN 2038 @: 0.470092 Currency: USD Commission: 0.00 Settlement Amount: 1,110.34 Taxes/Fees: 0.00 Broker: None Security ID: 3128M6GW2 Transaction ID: 84419711	1.000000	1,110.34 0.00	1,110.34 0.00	(3.30)
Mar 1 2012	Mar 15 2012	PRINCIPAL PAYDOWN	1,282.280	FG G04413 6 0 01 JUN 2038 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,282.28 Taxes/Fees: 0.00 Broker: None Security ID: 3128M6GW2 Transaction ID: 8845060	1.000000	1,282.28 0.00	1,282.28 0.00	(3.81)
Apr 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	1,388.550	FG G04413 6 0 01 JUN 2038 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,388.55 Taxes/Fees: 0.00 Broker: None Security ID: 3128M6GW2 Transaction ID: 9785096	1.000000	1,388.55 0.00	1,388.55 0.00	(4.12)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 1 2012	May 15 2012	PRINCIPAL PAYDOWN	1,864.490	FG J10982 4.5 01 OCT 2024 @ 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 1,864.49 Taxes/Fees: 0 00 Broker: None Security ID: 3128PQCT6 Transaction ID: 10536955	1 0000000	1,864.49 0.00	1,864.49 0 00	(62.49)
Jun 1 2012	Jun 15 2012	PRINCIPAL PAYDOWN	1,479.530	FG J10982 4.5 01 OCT 2024 @ 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 1,479.53 Taxes/Fees: 0 00 Broker: None Security ID: 3128PQCT6 Transaction ID: 11389478	1 0000000	1,479.53 0 00	1,479.53 0 00	(49.59)
Sep 1 2011	Sep 15 2011	PRINCIPAL PAYDOWN	917.340	FG J10982 4.5 01 OCT 2024 @ 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 917.34 Taxes/Fees: 0.00 Broker: None Security ID: 3128PQCT6 Transaction ID: 4935752	1.0000000	917.34 0 00	917.34 0.00	0.00
Oct 1 2011	Oct 17 2011	PRINCIPAL PAYDOWN	1,192.280	FG J10982 4.5 01 OCT 2024 @ 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 1,192.28 Taxes/Fees: 0 00 Broker: None Security ID: 3128PQCT6 Transaction ID: 5447115	1 0000000	1,192.28 0.00	1,192.28 0 00	(39.96)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 1 2011	Nov 15 2011	PRINCIPAL PAYDOWN	2,659.870	FG J10982 4 5 01 OCT 2024 @: Currency: USD Commission: 0.00 Settlement Amount: 2,659.87 Taxes/Fees: 0.00 Broker: None Security ID: 3128PQCT6 Transaction ID: 5974175	1.000000	2,659.87 0.00	2,659.87 0.00	(89.15)
Dec 1 2011	Dec 15 2011	PRINCIPAL PAYDOWN	1,273.170	FG J10982 4.5 01 OCT 2024 @: Currency: USD Commission: 0.00 Settlement Amount: 1,273.17 Taxes/Fees: 0.00 Broker: None Security ID: 3128PQCT6 Transaction ID: 6569768	1.000000	1,273.17 0.00	1,273.17 0.00	(42.67)
Jan 1 2012	Jan 17 2012	PRINCIPAL PAYDOWN	1,313.140	FG J10982 4.5 01 OCT 2024 @: Currency: USD Commission: 0.00 Settlement Amount: 1,313.14 Taxes/Fees: 0.00 Broker: None Security ID: 3128PQCT6 Transaction ID: 7298974	1.000000	1,313.14 0.00	1,313.14 0.00	(44.01)
Feb 1 2012	Feb 15 2012	PRINCIPAL PAYDOWN	1,690.710	FG J10982 4 5 01 OCT 2024 @: Currency: USD Commission: 0.00 Settlement Amount: 1,690.71 Taxes/Fees: 0.00 Broker: None Security ID: 3128PQCT6 Transaction ID: 8032960	1.000000	1,690.71 0.00	1,690.71 0.00	(56.67)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 1 2011	Jul 15 2011	PRINCIPAL PAYDOWN	2,047.170	FG J10982 4 5 01 OCT 2024 @: Currency: USD Commission: 0.00 Settlement Amount: 2,047.17 Taxes/Fees: 0.00 Broker: None Security ID: 3128PQCT6 Transaction ID: 84157865	1.0000000	2,047.17 0.00	2,047.17 0.00	(88.61)
Aug 1 2011	Aug 15 2011	PRINCIPAL PAYDOWN	841.870	FG J10982 4 5 01 OCT 2024 @: Currency: USD Commission: 0.00 Settlement Amount: 841.87 Taxes/Fees: 0.00 Broker: None Security ID: 3128PQCT6 Transaction ID: 84419713	1.0000000	841.87 0.00	841.87 0.00	(28.22)
Mar 1 2012	Mar 15 2012	PRINCIPAL PAYDOWN	1,560.080	FG J10982 4 5 01 OCT 2024 @: Currency: USD Commission: 0.00 Settlement Amount: 1,560.08 Taxes/Fees: 0.00 Broker: None Security ID: 3128PQCT6 Transaction ID: 8843758	1.0000000	1,560.08 0.00	1,560.08 0.00	(52.29)
Apr 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	854.230	FG J10982 4 5 01 OCT 2024 @: Currency: USD Commission: 0.00 Settlement Amount: 854.23 Taxes/Fees: 0.00 Broker: None Security ID: 3128PQCT6 Transaction ID: 9790889	1.0000000	854.23 0.00	854.23 0.00	(28.63)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 1 2012	Jun 15 2012	PRINCIPAL PAYDOWN	0.200	FH 1G1999 FRN 01 JUN 2037 @. Currency: USD Commission: 0.00 Settlement Amount: 0.20 Taxes/Fees: 0 00 Broker: None Security ID: 3128QSGG5 Transaction ID: 10536781	1.000000	0 20 0.00	0 20 0 00	0 00
Jun 1 2012	Jul 16 2012	PRINCIPAL PAYDOWN	87 480	FH 1G1999 FRN 01 JUN 2037 @. Currency: USD Commission: 0 00 Settlement Amount: 87.48 Taxes/Fees: 0 00 Broker: None Security ID: 3128QSGG5 Transaction ID: 11374792	1 000000	87 48 0.00	87 48 0 00	1 43
Aug 1 2011	Sep 15 2011	PRINCIPAL PAYDOWN	0 110	FH 1G1999 FRN 01 JUN 2037 @. Currency: USD Commission: 0 00 Settlement Amount: 0 11 Taxes/Fees: 0 00 Broker: None Security ID: 3128QSGG5 Transaction ID: 4838161	1 000000	0 11 0.00	0 11 0 00	0.00
Sep 1 2011	Oct 17 2011	PRINCIPAL PAYDOWN	0.110	FH 1G1999 FRN 01 JUN 2037 @. Currency: USD Commission: 0.00 Settlement Amount: 0.11 Taxes/Fees: 0 00 Broker: None Security ID: 3128QSGG5 Transaction ID: 4935645	1.000000	0 11 0 00	0 11 0 00	0 00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 1 2011	Nov 15 2011	PRINCIPAL PAYDOWN	0.110	FH 1G1999 FRN 01 JUN 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 0.11 Taxes/Fees: 0.00 Broker: None Security ID: 3128QSGG5 Transaction ID: 5443579	1.000000	0.11 0.00	0.11 0.00	0.00
Nov 1 2011	Dec 15 2011	PRINCIPAL PAYDOWN	0.130	FH 1G1999 FRN 01 JUN 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 0.13 Taxes/Fees: 0.00 Broker: None Security ID: 3128QSGG5 Transaction ID: 5989852	1.000000	0.13 0.00	0.13 0.00	0.00
Dec 1 2011	Jan 17 2012	PRINCIPAL PAYDOWN	180.730	FH 1G1999 FRN 01 JUN 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 180.73 Taxes/Fees: 0.00 Broker: None Security ID: 3128QSGG5 Transaction ID: 6585712	1.000000	180.73 0.00	180.73 0.00	2.94
Jan 1 2012	Feb 15 2012	PRINCIPAL PAYDOWN	82.890	FH 1G1999 FRN 01 JUN 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 82.89 Taxes/Fees: 0.00 Broker: None Security ID: 3128QSGG5 Transaction ID: 7290919	1.000000	82.89 0.00	82.89 0.00	1.35

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 1 2012	Mar 15 2012	PRINCIPAL PAYDOWN	0.110	FH 1G1999 FRN 01 JUN 2037 @. 0.000000 Currency USD Commission. 0.00 Settlement Amount 0.11 Taxes/Fees 0.00 Broker. None Security ID 3128QSGG5 Transaction ID 8046835	1.000000	0.11 0.00	0.11 0.00	0.00
Jul 1 2011	Aug 15 2011	PRINCIPAL PAYDOWN	0.110	FH 1G1999 FRN 01 JUN 2037 @. 0.416977 Currency USD Commission. 0.00 Settlement Amount. 0.11 Taxes/Fees. 0.00 Broker. None Security ID. 3128QSGG5 Transaction ID: 84157866	1.000000	0.11 0.00	0.11 0.00	0.00
Mar 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	0.200	FH 1G1999 FRN 01 JUN 2037 @. 0.000000 Currency USD Commission. 0.00 Settlement Amount: 0.20 Taxes/Fees. 0.00 Broker. None Security ID: 3128QSGG5 Transaction ID 8830719	1.000000	0.20 0.00	0.20 0.00	0.00
Apr 1 2012	May 15 2012	PRINCIPAL PAYDOWN	0.190	FH 1G1999 FRN 01 JUN 2037 @. 0.000000 Currency USD Commission 0.00 Settlement Amount. 0.19 Taxes/Fees 0.00 Broker. None Security ID: 3128QSGG5 Transaction ID. 9803633	1.000000	0.19 0.00	0.19 0.00	0.00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 1 2012	Jun 15 2012	PRINCIPAL PAYDOWN	0.280	FH 1G2061 FRN 01 JUL 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 0.28 Taxes/Fees: 0.00 Broker: None Security ID: 3128QSJE7 Transaction ID: 10542171	1.000000	0.28 0.00	0.28 0.00	0.01
Jun 1 2012	Jul 16 2012	PRINCIPAL PAYDOWN	0.160	FH 1G2061 FRN 01 JUL 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 0.16 Taxes/Fees: 0.00 Broker: None Security ID: 3128QSJE7 Transaction ID: 11369452	1.000000	0.16 0.00	0.16 0.00	0.00
Aug 1 2011	Sep 15 2011	PRINCIPAL PAYDOWN	155.270	FH 1G2061 FRN 01 JUL 2037 @: 1.000000 Currency: USD Commission: 0.00 Settlement Amount: 155.27 Taxes/Fees: 0.00 Broker: None Security ID: 3128QSJE7 Transaction ID: 4838114	1.000000	155.27 0.00	155.27 0.00	0.00
Sep 1 2011	Oct 17 2011	PRINCIPAL PAYDOWN	116.990	FH 1G2061 FRN 01 JUL 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 116.99 Taxes/Fees: 0.00 Broker: None Security ID: 3128QSJE7 Transaction ID: 4935528	1.000000	116.99 0.00	116.99 0.00	0.00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 1 2011	Nov 15 2011	PRINCIPAL PAYDOWN	0.260	FH 1G2061 FRN 01 JUL 2037 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 0.26 Taxes/Fees: 0.00 Broker: None Security ID: 3128QJSJE7 Transaction ID: 5454430	1.000000	0.26 0.00	0.26 0.00	0.00
Nov 1 2011	Dec 15 2011	PRINCIPAL PAYDOWN	126.870	FH 1G2061 FRN 01 JUL 2037 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 126.87 Taxes/Fees: 0.00 Broker: None Security ID: 3128QJSJE7 Transaction ID: 5983182	1.000000	126.87 0.00	126.87 0.00	2.37
Dec 1 2011	Jan 17 2012	PRINCIPAL PAYDOWN	68.830	FH 1G2061 FRN 01 JUL 2037 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 68.83 Taxes/Fees: 0.00 Broker: None Security ID: 3128QJSJE7 Transaction ID: 6579514	1.000000	68.83 0.00	68.83 0.00	1.29
Jan 1 2012	Feb 15 2012	PRINCIPAL PAYDOWN	0.110	FH 1G2061 FRN 01 JUL 2037 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 0.11 Taxes/Fees: 0.00 Broker: None Security ID: 3128QJSJE7 Transaction ID: 7299290	1.000000	0.11 0.00	0.11 0.00	0.00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 1 2012	Mar 15 2012	PRINCIPAL PAYDOWN	0.110	FH 1G2061 FRN 01 JUL 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 0.11 Taxes/Fees: 0.00 Broker: None Security ID: 3128QSJE7 Transaction ID: 8046834	1.000000	0.11 0.00	0.11 0.00	0.00
Jul 1 2011	Aug 15 2011	PRINCIPAL PAYDOWN	0.290	FH 1G2061 FRN 01 JUL 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 0.29 Taxes/Fees: 0.00 Broker: None Security ID: 3128QSJE7 Transaction ID: 84157867	1.000000	0.29 0.00	0.29 0.00	0.01
Mar 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	181.210	FH 1G2061 FRN 01 JUL 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 181.21 Taxes/Fees: 0.00 Broker: None Security ID: 3128QSJE7 Transaction ID: 8843746	1.000000	181.21 0.00	181.21 0.00	3.38
Apr 1 2012	May 15 2012	PRINCIPAL PAYDOWN	0.170	FH 1G2061 FRN 01 JUL 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 0.17 Taxes/Fees: 0.00 Broker: None Security ID: 3128QSJE7 Transaction ID: 9798481	1.000000	0.17 0.00	0.17 0.00	0.00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 1 2012	Jun 15 2012	PRINCIPAL PAYDOWN	126.520	FH 1J0453 FRN 01 JUN 2037 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 126.52 Taxes/Fees: 0.00 Broker: None Security ID: 3128LUQE9 Transaction ID: 10537103	1.000000	126.52 0.00	126.52 0.00	1.26
Jun 1 2012	Jul 16 2012	PRINCIPAL PAYDOWN	180.140	FH 1J0453 FRN 01 JUN 2037 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 180.14 Taxes/Fees: 0.00 Broker: None Security ID: 3128LUQE9 Transaction ID: 11378245	1.000000	180.14 0.00	180.14 0.00	1.79
Aug 1 2011	Sep 15 2011	PRINCIPAL PAYDOWN	209.160	FH 1J0453 FRN 01 JUN 2037 @. 1.000000 Currency: USD Commission: 0.00 Settlement Amount: 209.16 Taxes/Fees: 0.00 Broker: None Security ID: 3128LUQE9 Transaction ID: 4837275	1.000000	209.16 0.00	209.16 0.00	0.00
Sep 1 2011	Oct 17 2011	PRINCIPAL PAYDOWN	0.010	FH 1J0453 FRN 01 JUN 2037 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 0.01 Taxes/Fees: 0.00 Broker: None Security ID: 3128LUQE9 Transaction ID: 4936645	1.000000	0.01 0.00	0.01 0.00	0.00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 1 2011	Dec 15 2011	PRINCIPAL PAYDOWN	0.040	FH 1J0453 FRN 01 JUN 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 0.04 Taxes/Fees: 0.00 Broker: None Security ID: 3128LUQE9 Transaction ID: 5997657	1.000000	0.04 0.00	0.04 0.00	0.00
Dec 1 2011	Jan 17 2012	PRINCIPAL PAYDOWN	192.030	FH 1J0453 FRN 01 JUN 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 192.03 Taxes/Fees: 0.00 Broker: None Security ID: 3128LUQE9 Transaction ID: 6572225	1.000000	192.03 0.00	192.03 0.00	1.91
Jan 1 2012	Feb 15 2012	PRINCIPAL PAYDOWN	365.460	FH 1J0453 FRN 01 JUN 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 365.46 Taxes/Fees: 0.00 Broker: None Security ID: 3128LUQE9 Transaction ID: 7278438	1.000000	365.46 0.00	365.46 0.00	3.63
Feb 1 2012	Mar 15 2012	PRINCIPAL PAYDOWN	0.010	FH 1J0453 FRN 01 JUN 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 0.01 Taxes/Fees: 0.00 Broker: None Security ID: 3128LUQE9 Transaction ID: 8054889	1.000000	0.01 0.00	0.01 0.00	0.00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 1 2011	Aug 15 2011	PRINCIPAL PAYDOWN	129.840	FH 1J0453 FRN 01 JUN 2037 @: 0 313879 Currency: USD Commission: 0.00 Settlement Amount: 129.84 Taxes/Fees: 0.00 Broker: None Security ID: 3128LUQE9 Transaction ID: 84157860	1 000000	129.84 0.00	129.84 0.00	1.29
Mar 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	0.010	FH 1J0453 FRN 01 JUN 2037 @: 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 0.01 Taxes/Fees: 0.00 Broker: None Security ID: 3128LUQE9 Transaction ID: 8835013	1 000000	0.01 0.00	0.01 0.00	0.00
May 1 2012	Jun 15 2012	PRINCIPAL PAYDOWN	39.840	FH 1J1749 FRN 01 JUN 2037 @: 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 39.84 Taxes/Fees: 0.00 Broker: None Security ID: 3128NH5J8 Transaction ID: 10536743	1.000000	39.84 0.00	39.84 0.00	0.40
Jun 1 2012	Jul 16 2012	PRINCIPAL PAYDOWN	167.110	FH 1J1749 FRN 01 JUN 2037 @: 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 167.11 Taxes/Fees: 0.00 Broker: None Security ID: 3128NH5J8 Transaction ID: 11384148	1 000000	167.11 0.00	167.11 0.00	1.68

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 1 2011	Sep 15 2011	PRINCIPAL PAYDOWN	363.280	FH 1J1749 FRN 01 JUN 2037 @. 1.000000 Currency: USD Commission: 0 00 Settlement Amount: 363 28 Taxes/Fees: 0.00 Broker: None Security ID: 3128NH5J8 Transaction ID: 4837308	1 000000	363 28 0 00	363.28 0 00	0 00
Sep 1 2011	Oct 17 2011	PRINCIPAL PAYDOWN	174 870	FH 1J1749 FRN 01 JUN 2037 @. 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 174.87 Taxes/Fees: 0.00 Broker: None Security ID: 3128NH5J8 Transaction ID: 4935485	1 000000	174 87 0 00	174.87 0 00	0 00
Oct 1 2011	Nov 15 2011	PRINCIPAL PAYDOWN	2.510	FH 1J1749 FRN 01 JUN 2037 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2 51 Taxes/Fees: 0.00 Broker: None Security ID: 3128NH5J8 Transaction ID: 5453029	1.000000	2.51 0.00	2.51 0 00	0 03
Nov 1 2011	Dec 15 2011	PRINCIPAL PAYDOWN	891 190	FH 1J1749 FRN 01 JUN 2037 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 891.19 Taxes/Fees: 0.00 Broker: None Security ID: 3128NH5J8 Transaction ID: 5990927	1.000000	891.19 0.00	891 19 0 00	8 95

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 1 2011	Jan 17 2012	PRINCIPAL PAYDOWN	446 190	FH 1J1749 FRN 01 JUN 2037 @: Currency: USD Commission: 0 00 Settlement Amount: 446.19 Taxes/Fees: 0 00 Broker: None Security ID: 3128NH5J8 Transaction ID: 6566492	1 000000	446.19 0.00	446.19 0 00	4 48
Jan 1 2012	Feb 15 2012	PRINCIPAL PAYDOWN	359 410	FH 1J1749 FRN 01 JUN 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 359 41 Taxes/Fees: 0 00 Broker: None Security ID: 3128NH5J8 Transaction ID: 7294307	1 000000	359 41 0 00	359.41 0 00	3 61
Feb 1 2012	Mar 15 2012	PRINCIPAL PAYDOWN	365.780	FH 1J1749 FRN 01 JUN 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 365 78 Taxes/Fees: 0.00 Broker: None Security ID: 3128NH5J8 Transaction ID: 8040157	1.000000	365 78 0 00	365.78 0.00	3.67
Jul 1 2011	Aug 15 2011	PRINCIPAL PAYDOWN	408.670	FH 1J1749 FRN 01 JUN 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 408 67 Taxes/Fees: 0.00 Broker: None Security ID: 3128NH5J8 Transaction ID: 84157864	1.000000	408.67 0.00	408.67 0 00	4 10

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Mar 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	75 630	FH 1J1749 FRN 01 JUN 2037 @: Currency USD Commission: 0.00 Settlement Amount 75 63 Taxes/Fees 0.00 Broker: None Security ID: 3128NH5J8 Transaction ID: 8845325	1 000000	75 63 0 00	75 63 0 00	0 76
Apr 1 2012	May 15 2012	PRINCIPAL PAYDOWN	141.170	FH 1J1749 FRN 01 JUN 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 141.17 Taxes/Fees: 0 00 Broker: None Security ID: 3128NH5J8 Transaction ID 9802699	1.000000	141.17 0 00	141 17 0 00	1.42
Sep 1 2011	Sep 15 2011	PRINCIPAL PAYDOWN	736 120	FHR 2931 GA 5 0 15 NOV 2028 @: Currency USD Commission: 0.00 Settlement Amount: 736.12 Taxes/Fees: 0 00 Broker: None Security ID: 31395MZW2 Transaction ID: 4935566	1 000000	736 12 0.00	736.12 0.00	0 00
Oct 1 2011	Oct 17 2011	PRINCIPAL PAYDOWN	732 230	FHR 2931 GA 5 0 15 NOV 2028 @: Currency: USD Commission: 0 00 Settlement Amount: 732.23 Taxes/Fees: 0.00 Broker: None Security ID: 31395MZW2 Transaction ID: 5610765	1 000000	732 23 0 00	732 23 0 00	(9.55)

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Nov 1 2011	Nov 15 2011	PRINCIPAL PAYDOWN	728.360	FHR 2931 GA 5.0 15 NOV 2028 @: Currency: USD Commission 0.00 Settlement Amount: 728.36 Taxes/Fees 0.00 Broker: None Security ID: 31395MZW2 Transaction ID: 6045863	1 000000	728.36 0 00	728.36 0 00	(9.50)
Dec 1 2011	Dec 15 2011	PRINCIPAL PAYDOWN	724 510	FHR 2931 GA 5.0 15 NOV 2028 @: Currency: USD Commission 0 00 Settlement Amount 724 51 Taxes/Fees 0.00 Broker: None Security ID 31395MZW2 Transaction ID. 6572503	1.000000	724 51 0 00	724.51 0 00	(9 45)
Jan 1 2012	Jan 17 2012	PRINCIPAL PAYDOWN	720.690	FHR 2931 GA 5.0 15 NOV 2028 @: Currency: USD Commission: 0.00 Settlement Amount 720 69 Taxes/Fees: 0.00 Broker Security ID. 31395MZW2 Transaction ID. 7290917	1 000000	720.69 0 00	720.69 0 00	(9 40)
Feb 1 2012	Feb 15 2012	PRINCIPAL PAYDOWN	716.870	FHR 2931 GA 5.0 15 NOV 2028 @: Currency: USD Commission. 0.00 Settlement Amount: 716 87 Taxes/Fees: 0.00 Broker: None Security ID 31395MZW2 Transaction ID. 8001040	1 000000	716.87 0.00	716 87 0.00	(9.35)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 1 2011	Jul 15 2011	PRINCIPAL PAYDOWN	891.420	FHR 2931 GA 5.0 15 NOV 2028 @ 0.099022 Currency: USD Commission: 0.00 Settlement Amount: 891.42 Taxes/Fees: 0.00 Broker: None Security ID: 31395MZW2 Transaction ID: 84157872	1.0000000	891.42 0.00	891.42 0.00	(11.63)
Aug 1 2011	Aug 15 2011	PRINCIPAL PAYDOWN	788.650	FHR 2931 GA 5.0 15 NOV 2028 @ 0.085878 Currency: USD Commission: 0.00 Settlement Amount: 788.65 Taxes/Fees: 0.00 Broker: None Security ID: 31395MZW2 Transaction ID: 84419720	1.0000000	788.65 0.00	788.65 0.00	(10.29)
Mar 1 2012	Mar 15 2012	PRINCIPAL PAYDOWN	713.090	FHR 2931 GA 5.0 15 NOV 2028 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 713.09 Taxes/Fees: 0.00 Broker: None Security ID: 31395MZW2 Transaction ID: 8830093	1.0000000	713.09 0.00	713.09 0.00	(9.31)
Apr 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	80.790	FHR 2931 GA 5.0 15 NOV 2028 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 80.79 Taxes/Fees: 0.00 Broker: None Security ID: 31395MZW2 Transaction ID: 9802526	1.0000000	80.79 0.00	80.79 0.00	(1.05)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
May 1 2012	May 15 2012	PRINCIPAL PAYDOWN	510.530	FHR 3770 EA 4 0 15 JAN 2038 @: Currency: USD Commission: 0 00 Settlement Amount: 510 53 Taxes/Fees: 0.00 Broker: None Security ID 3137A4L39 Transaction ID: 10557319	1.000000	510 53 0 00	510.53 0 00	(29.04)
Jun 1 2012	Jun 15 2012	PRINCIPAL PAYDOWN	527 600	FHR 3770 EA 4 0 15 JAN 2038 @: Currency: USD Commission: 0 00 Settlement Amount: 527.60 Taxes/Fees: 0.00 Broker: None Security ID 3137A4L39 Transaction ID: 11368981	1 000000	527.60 0 00	527.60 0 00	(30 01)
Apr 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	493 200	FHR 3770 EA 4 0 15 JAN 2038 @: Currency: USD Commission: 0 00 Settlement Amount: 493 20 Taxes/Fees: 0.00 Broker: None Security ID: 3137A4L39 Transaction ID 9790890	1.000000	493.20 0.00	493 20 0 00	(28 05)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	152.310	FN 254766 5.0 01 JUN 2033 @: Currency: USD Commission: 0.00 Settlement Amount: 152.31 Taxes/Fees: 0.00 Broker: None Security ID: 31371K6B2 Transaction ID: 4935346	1.000000	152 31 0 00	152.31 0.00	0 00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/ Income Local	Principal/ Income Base	Realized Gain/ (Loss) Base
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	187.370	FN 254766 5.0 01 JUN 2033 @: Currency: USD Commission: 0.00 Settlement Amount: 187.37 Taxes/Fees: 0.00 Broker: None Security ID: 31371K6B2 Transaction ID: 5520752	1.000000	187.37 0.00	187.37 0.00	(6.46)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	129.840	FN 254766 5.0 01 JUN 2033 @: Currency: USD Commission: 0.00 Settlement Amount: 129.84 Taxes/Fees: 0.00 Broker: None Security ID: 31371K6B2 Transaction ID: 84157868	1.000000	129.84 0.00	129.84 0.00	(4.47)
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	150.000	FN 254766 5.0 01 JUN 2033 @: Currency: USD Commission: 0.00 Settlement Amount: 150.00 Taxes/Fees: 0.00 Broker: None Security ID: 31371K6B2 Transaction ID: 84419716	1.000000	150.00 0.00	150.00 0.00	(5.17)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	1,896.380	FN 256711 5.5 01 MAY 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 1,896.38 Taxes/Fees: 0.00 Broker: None Security ID: 31371NDQ5 Transaction ID: 10537102	1.000000	1,896.38 0.00	1,896.38 0.00	(117.93)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	2,343.390	FN 256711 5 5 01 MAY 2037 @: Currency: USD Commission: 0 00 Settlement Amount: 2,343.39 Taxes/Fees: 0 00 Broker: None Security ID: 31371NDQ5 Transaction ID: 11370903	1 000000	2,343.39 0.00	2,343.39 0.00	(145.73)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	3,022 470	FN 256711 5 5 01 MAY 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 3,022 47 Taxes/Fees: 0.00 Broker: None Security ID: 31371NDQ5 Transaction ID: 4936173	1 000000	3,022.47 0.00	3,022.47 0.00	0 00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	3,014 820	FN 256711 5 5 01 MAY 2037 @: Currency: USD Commission: 0 00 Settlement Amount: 3,014.82 Taxes/Fees: 0 00 Broker: None Security ID: 31371NDQ5 Transaction ID: 5541116	1 000000	3,014.82 0.00	3,014.82 0.00	(187 48)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	3,997 900	FN 256711 5 5 01 MAY 2037 @: Currency: USD Commission: 0 00 Settlement Amount: 3,997.90 Taxes/Fees: 0 00 Broker: None Security ID: 31371NDQ5 Transaction ID: 5997656	1.000000	3,997.90 0.00	3,997.90 0.00	(248.62)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	4,443.210	FN 256711 5 5 01 MAY 2037 @ 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 4,443 21 Taxes/Fees: 0.00 Broker: None Security ID: 31371NDQ5 Transaction ID: 6587999	1.000000	4,443.21 0.00	4,443 21 0.00	(276.31)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	3,722.670	FN 256711 5 5 01 MAY 2037 @ 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 3,722.67 Taxes/Fees: 0 00 Broker: None Security ID: 31371NDQ5 Transaction ID: 7353766	1 000000	3,722.67 0.00	3,722 67 0.00	(231 50)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	1,122 110	FN 256711 5 5 01 MAY 2037 @ 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 1,122 11 Taxes/Fees: 0.00 Broker: None Security ID: 31371NDQ5 Transaction ID: 8046833	1 000000	1,122 11 0.00	1,122.11 0.00	(69.78)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	2,492 440	FN 256711 5 5 01 MAY 2037 @ 0.382495 Currency: USD Commission: 0 00 Settlement Amount: 2,492.44 Taxes/Fees: 0.00 Broker: None Security ID: 31371NDQ5 Transaction ID: 84157869	1.000000	2,492.44 0.00	2,492.44 0.00	(155 00)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	2,571.440	FN 256711 5.5 01 MAY 2037 @ 0.376066 Currency: USD Commission: 0.00 Settlement Amount: 2,571.44 Taxes/Fees: 0.00 Broker: None Security ID: 31371NDQ5 Transaction ID: 84419717	1.000000	2,571.44 0.00	2,571.44 0.00	(159.91)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	1,638.310	FN 256711 5.5 01 MAY 2037 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,638.31 Taxes/Fees: 0.00 Broker: None Security ID: 31371NDQ5 Transaction ID: 8835026	1.000000	1,638.31 0.00	1,638.31 0.00	(101.88)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	1,612.860	FN 256711 5.5 01 MAY 2037 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,612.86 Taxes/Fees: 0.00 Broker: None Security ID: 31371NDQ5 Transaction ID: 9784265	1.000000	1,612.86 0.00	1,612.86 0.00	(100.30)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	63.990	FN 657269 5.5 01 OCT 2032 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 63.99 Taxes/Fees: 0.00 Broker: None Security ID: 31390VFJ8 Transaction ID: 10557317	1.000000	63.99 0.00	63.99 0.00	(0.82)

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Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	62.180	FN 657269 5.5 01 OCT 2032 @. Currency: USD Commission: 0.00 Settlement Amount: 62.18 Taxes/Fees: 0.00 Broker: None Security ID: 31390VFJ8 Transaction ID: 11395928	1.000000	62.18 0.00	62.18 0.00	0.00
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	1,706.320	FN 657269 5.5 01 OCT 2032 @. Currency: USD Commission: 0.00 Settlement Amount: 1,706.32 Taxes/Fees: 0.00 Broker: None Security ID: 31390VFJ8 Transaction ID: 4936172	1.000000	1,706.32 0.00	1,706.32 0.00	0.00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	1,278.780	FN 657269 5.5 01 OCT 2032 @. Currency: USD Commission: 0.00 Settlement Amount: 1,278.78 Taxes/Fees: 0.00 Broker: None Security ID: 31390VFJ8 Transaction ID: 5443577	1.000000	1,278.78 0.00	1,278.78 0.00	(16.38)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	72.210	FN 657269 5.5 01 OCT 2032 @. Currency: USD Commission: 0.00 Settlement Amount: 72.21 Taxes/Fees: 0.00 Broker: None Security ID: 31390VFJ8 Transaction ID: 5973511	1.000000	72.21 0.00	72.21 0.00	(0.93)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	964.990	FN 657269 5 5 01 OCT 2032 @. Currency: USD Commission: 0 00 Settlement Amount: 964 99 Taxes/Fees: 0 00 Broker: None Security ID: 31390VFJ8 Transaction ID: 6574229	1 000000	964.99 0.00	964.99 0.00	(12.36)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	65 520	FN 657269 5 5 01 OCT 2032 @. Currency: USD Commission: 0 00 Settlement Amount: 65 52 Taxes/Fees: 0 00 Broker: None Security ID: 31390VFJ8 Transaction ID: 7288634	1 000000	65 52 0 00	65.52 0.00	(0.84)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	61 040	FN 657269 5 5 01 OCT 2032 @. Currency: USD Commission: 0.00 Settlement Amount: 61 04 Taxes/Fees: 0 00 Broker: None Security ID: 31390VFJ8 Transaction ID: 8041720	1.000000	61.04 0 00	61 04 0 00	(0.78)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	76.630	FN 657269 5 5 01 OCT 2032 @: 0 114185 Currency: USD Commission: 0 00 Settlement Amount: 76 63 Taxes/Fees: 0.00 Broker: None Security ID: 31390VFJ8 Transaction ID: 84157871	1 000000	76.63 0 00	76.63 0 00	(0.98)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	1,684.710	FN 657269 5.5 01 OCT 2032 @ 0 107446 Currency USD Commission: 0 00 Settlement Amount: 1,684.71 Taxes/Fees 0 00 Broker: None Security ID: 31390VFJ8 Transaction ID: 84419719	1 000000	1,684.71 0 00	1,684.71 0 00	(21 58)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	1,722.830	FN 657269 5.5 01 OCT 2032 @ 0 000000 Currency USD Commission: 0 00 Settlement Amount: 1,722.83 Taxes/Fees 0 00 Broker: None Security ID: 31390VFJ8 Transaction ID: 8833134	1 000000	1,722.83 0 00	1,722.83 0 00	(22 07)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	65.970	FN 657269 5.5 01 OCT 2032 @ 0 000000 Currency USD Commission: 0 00 Settlement Amount: 65.97 Taxes/Fees 0 00 Broker: None Security ID: 31390VFJ8 Transaction ID: 9803632	1.000000	65.97 0 00	65.97 0 00	(0.85)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	746 010	FN 745327 6 0 01 MAR 2036 @ 0.000000 Currency USD Commission: 0 00 Settlement Amount: 746 01 Taxes/Fees: 0 00 Broker: None Security ID 31403DA41 Transaction ID: 10550457	1 000000	746.01 0 00	746 01 0 00	0 47

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	1,175.540	FN 745327 6.0 01 MAR 2036 @: Currency: USD Commission: 0.00 Settlement Amount: 1,175.54 Taxes/Fees: 0.00 Broker: None Security ID: 31403DA41 Transaction ID: 11376164	1.000000	1,175.54 0.00	1,175.54 0.00	0.74
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	754.010	FN 745327 6.0 01 MAR 2036 @: Currency: USD Commission: 0.00 Settlement Amount: 754.01 Taxes/Fees: 0.00 Broker: None Security ID: 31403DA41 Transaction ID: 4935644	1.000000	754.01 0.00	754.01 0.00	0.00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	655.510	FN 745327 6.0 01 MAR 2036 @: Currency: USD Commission: 0.00 Settlement Amount: 655.51 Taxes/Fees: 0.00 Broker: None Security ID: 31403DA41 Transaction ID: 5437978	1.000000	655.51 0.00	655.51 0.00	0.41
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	806.090	FN 745327 6.0 01 MAR 2036 @: Currency: USD Commission: 0.00 Settlement Amount: 806.09 Taxes/Fees: 0.00 Broker: None Security ID: 31403DA41 Transaction ID: 5989539	1.000000	806.09 0.00	806.09 0.00	0.50

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	479 750	FN 745327 6 0 01 MAR 2036 @: Currency: USD Commission: 0.00 Settlement Amount: 479 75 Taxes/Fees: 0 00 Broker: None Security ID: 31403DA41 Transaction ID: 6574240	1.000000	479 75 0.00	479 75 0.00	0 30
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	614 630	FN 745327 6 0 01 MAR 2036 @: Currency: USD Commission: 0 00 Settlement Amount: 614.63 Taxes/Fees: 0 00 Broker: None Security ID: 31403DA41 Transaction ID: 7292184	1.000000	614.63 0 00	614 63 0.00	0 38
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	648 160	FN 745327 6 0 01 MAR 2036 @: Currency: USD Commission: 0 00 Settlement Amount: 648 16 Taxes/Fees: 0.00 Broker: None Security ID: 31403DA41 Transaction ID: 8040156	1 000000	648 16 0 00	648 16 0 00	0 41
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	950 140	FN 745327 6 0 01 MAR 2036 @: Currency: USD Commission: 0 00 Settlement Amount: 950.14 Taxes/Fees: 0.00 Broker: None Security ID: 31403DA41 Transaction ID: 84157873	1 000000	950.14 0.00	950 14 0.00	0.59

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	640 390	FN 745327 6.0 01 MAR 2036 @ Currency: USD Commission: 0 00 Settlement Amount: 640.39 Taxes/Fees: 0 00 Broker: None Security ID: 31403DA41 Transaction ID: 84419721	1 000000	640 39 0 00	640 39 0 00	0 40
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	663 320	FN 745327 6.0 01 MAR 2036 @ Currency: USD Commission: 0 00 Settlement Amount: 663 32 Taxes/Fees: 0 00 Broker: None Security ID: 31403DA41 Transaction ID: 8845081	1 000000	663 32 0 00	663 32 0 00	0 41
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	697 640	FN 745327 6 0 01 MAR 2036 @ Currency: USD Commission: 0 00 Settlement Amount: 697.64 Taxes/Fees: 0 00 Broker: None Security ID: 31403DA41 Transaction ID: 9797717	1.000000	697.64 0 00	697 64 0 00	0 44
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	1,005 240	FN 811499 5 0 01 SEP 2020 @ Currency: USD Commission: 0 00 Settlement Amount: 1,005 24 Taxes/Fees: 0 00 Broker: None Security ID: 31406JRU9 Transaction ID: 10551270	1 000000	1,005 24 0 00	1,005 24 0 00	(48.06)

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Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	697.590	FN 811499 5.0 01 SEP 2020 @: Currency: USD Commission: 0.00 Settlement Amount: 697.59 Taxes/Fees: 0.00 Broker: None Security ID: 31406JRU9 Transaction ID: 11370901	1.000000	697.59 0.00	697.59 0.00	0.00
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	4,109.540	FN 811499 5.0 01 SEP 2020 @: Currency: USD Commission: 0.00 Settlement Amount: 4,109.54 Taxes/Fees: 0.00 Broker: None Security ID: 31406JRU9 Transaction ID: 4935738	1.000000	4,109.54 0.00	4,109.54 0.00	0.00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	2,353.500	FN 811499 5.0 01 SEP 2020 @: Currency: USD Commission: 0.00 Settlement Amount: 2,353.50 Taxes/Fees: 0.00 Broker: None Security ID: 31406JRU9 Transaction ID: 5443226	1.000000	2,353.50 0.00	2,353.50 0.00	(112.53)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	3,043.600	FN 811499 5.0 01 SEP 2020 @: Currency: USD Commission: 0.00 Settlement Amount: 3,043.60 Taxes/Fees: 0.00 Broker: None Security ID: 31406JRU9 Transaction ID: 5975561	1.000000	3,043.60 0.00	3,043.60 0.00	(145.52)

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Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	2,463.890	FN 811499 5.0 01 SEP 2020 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,463.89 Taxes/Fees: 0.00 Broker: None Security ID: 31406JRU9 Transaction ID: 6573761	1.000000	2,463.89 0.00	2,463.89 0.00	(117.81)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	1,053.410	FN 811499 5.0 01 SEP 2020 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,053.41 Taxes/Fees: 0.00 Broker: None Security ID: 31406JRU9 Transaction ID: 7289686	1.000000	1,053.41 0.00	1,053.41 0.00	(50.37)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	2,165.220	FN 811499 5.0 01 SEP 2020 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,165.22 Taxes/Fees: 0.00 Broker: None Security ID: 31406JRU9 Transaction ID: 8032961	1.000000	2,165.22 0.00	2,165.22 0.00	(103.53)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	2,323.780	FN 811499 5.0 01 SEP 2020 @. 0.208295 Currency: USD Commission: 0.00 Settlement Amount: 2,323.78 Taxes/Fees: 0.00 Broker: None Security ID: 31406JRU9 Transaction ID: 84157874	1.000000	2,323.78 0.00	2,323.78 0.00	(111.11)

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Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	2,154.030	FN 811499 5.0 01 SEP 2020 @. Currency: USD Commission: 0.00 Settlement Amount 2,154.03 Taxes/Fees: 0.00 Broker: None Security ID 31406JRU9 Transaction ID 84419722	1.000000	2,154.03 0.00	2,154.03 0.00	(102.99)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	1,138.630	FN 811499 5.0 01 SEP 2020 @. Currency: USD Commission: 0.00 Settlement Amount 1,138.63 Taxes/Fees: 0.00 Broker: None Security ID 31406JRU9 Transaction ID 8833133	1.000000	1,138.63 0.00	1,138.63 0.00	(54.44)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	1,122.980	FN 811499 5.0 01 SEP 2020 @. Currency: USD Commission: 0.00 Settlement Amount 1,122.98 Taxes/Fees: 0.00 Broker: None Security ID 31406JRU9 Transaction ID 9784264	1.000000	1,122.98 0.00	1,122.98 0.00	(53.69)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	776.770	FN 889183 5.5 01 SEP 2021 @. Currency: USD Commission: 0.00 Settlement Amount 776.77 Taxes/Fees: 0.00 Broker: None Security ID 31410G2Q5 Transaction ID 10555072	1.000000	776.77 0.00	776.77 0.00	(65.18)

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Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	734 740	FN 889183 5 5 01 SEP 2021 @: Currency: USD Commission: 0 00 Settlement Amount: 734 74 Taxes/Fees: 0 00 Broker: None Security ID: 31410G2Q5 Transaction ID: 11371437	1 000000	734 74 0 00	734 74 0 00	(61.65)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	779 670	FN 889183 5 5 01 SEP 2021 @: Currency: USD Commission: 0 00 Settlement Amount: 779.67 Taxes/Fees: 0 00 Broker: None Security ID: 31410G2Q5 Transaction ID: 4936182	1.000000	779 67 0 00	779 67 0 00	0 00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	840.290	FN 889183 5.5 01 SEP 2021 @: Currency: USD Commission: 0.00 Settlement Amount: 840.29 Taxes/Fees: 0 00 Broker: None Security ID: 31410G2Q5 Transaction ID: 5443578	1 000000	840.29 0.00	840.29 0 00	(70 51)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	719 510	FN 889183 5 5 01 SEP 2021 @: Currency: USD Commission: 0 00 Settlement Amount: 719.51 Taxes/Fees: 0 00 Broker: None Security ID: 31410G2Q5 Transaction ID: 5995330	1.000000	719.51 0.00	719.51 0 00	(60.37)

J.P. Morgan Investment Management Inc.

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Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	828 590	FN 889183 5.5 01 SEP 2021 @: 0 000000 Currency USD Commission 0.00 Settlement Amount: 828 59 Taxes/Fees: 0 00 Broker: None Security ID: 31410G2Q5 Transaction ID: 6588000	1 000000	828.59 0.00	828 59 0 00	(69 52)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	792 330	FN 889183 5.5 01 SEP 2021 @: 0 000000 Currency USD Commission: 0 00 Settlement Amount: 792.33 Taxes/Fees 0.00 Broker: None Security ID 31410G2Q5 Transaction ID: 7289882	1.000000	792.33 0 00	792 33 0 00	(66 48)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	722.820	FN 889183 5.5 01 SEP 2021 @: 0 000000 Currency: USD Commission: 0.00 Settlement Amount 722 82 Taxes/Fees: 0 00 Broker: None Security ID 31410G2Q5 Transaction ID: 8040760	1 000000	722.82 0 00	722 82 0 00	(60.65)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	780 290	FN 889183 5.5 01 SEP 2021 @: 0.381452 Currency: USD Commission: 0.00 Settlement Amount 780.29 Taxes/Fees 0.00 Broker: None Security ID 31410G2Q5 Transaction ID: 84157875	1.000000	780.29 0.00	780.29 0.00	(65.47)

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Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	760.650	FN 889183 5 5 01 SEP 2021 @: Currency: 0.371944 USD Commission: 0 00 Settlement Amount: 760 65 Taxes/Fees: 0 00 Broker: None Security ID: 31410G2Q5 Transaction ID: 84419723	1.000000	760.65 0.00	760 65 0 00	(63 82)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	677 840	FN 889183 5.5 01 SEP 2021 @: Currency: 0.000000 USD Commission: 0.00 Settlement Amount: 677.84 Taxes/Fees: 0 00 Broker: None Security ID: 31410G2Q5 Transaction ID: 8826580	1.000000	677 84 0 00	677 84 0 00	(56 88)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	747.790	FN 889183 5 5 01 SEP 2021 @: Currency: 0.000000 USD Commission: 0 00 Settlement Amount: 747 79 Taxes/Fees: 0 00 Broker: None Security ID: 31410G2Q5 Transaction ID: 9785097	1.000000	747.79 0 00	747.79 0 00	(62 74)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	34.310	FN 898079 FRN 01 SEP 2036 @: Currency: 0.000000 USD Commission: 0 00 Settlement Amount: 34.31 Taxes/Fees: 0.00 Broker: None Security ID: 31410UXG2 Transaction ID: 10542170	1.000000	34.31 0 00	34 31 0 00	(0.21)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	29.570	FN 898079 FRN 01 SEP 2036 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 29.57 Taxes/Fees: 0.00 Broker: None Security ID: 31410UXG2 Transaction ID: 11384146	1 000000	29 57 0 00	29 57 0 00	(0 18)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	3,086 600	FN 898079 FRN 01 SEP 2036 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 3,086 60 Taxes/Fees: 0.00 Broker: None Security ID: 31410UXG2 Transaction ID: 4935822	1 000000	3,086 60 0 00	3,086 60 0.00	0 00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	23 070	FN 898079 FRN 01 SEP 2036 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 23.07 Taxes/Fees: 0.00 Broker: None Security ID: 31410UXG2 Transaction ID: 5445910	1.000000	23 07 0.00	23 07 0 00	(0.14)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	29 120	FN 898079 FRN 01 SEP 2036 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 29.12 Taxes/Fees: 0.00 Broker: None Security ID: 31410UXG2 Transaction ID: 5980072	1 000000	29.12 0.00	29 12 0.00	(0 18)

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Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	8 710	FN 898079 FRN 01 SEP 2036 @: 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 8.71 Taxes/Fees: 0 00 Broker: None Security ID: 31410UXG2 Transaction ID: 6583255	1.000000	8.71 0 00	8.71 0 00	(0 05)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	33 380	FN 898079 FRN 01 SEP 2036 @: 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 33 38 Taxes/Fees: 0 00 Broker: None Security ID: 31410UXG2 Transaction ID: 7286637	1 000000	33 38 0 00	33 38 0 00	(0.20)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	1,504 150	FN 898079 FRN 01 SEP 2036 @: 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 1,504.15 Taxes/Fees: 0 00 Broker: None Security ID: 31410UXG2 Transaction ID: 8051602	1 000000	1,504 15 0 00	1,504 15 0 00	(9 05)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	8 550	FN 898079 FRN 01 SEP 2036 @: 0.303859 Currency: USD Commission: 0 00 Settlement Amount: 8.55 Taxes/Fees: 0 00 Broker: None Security ID: 31410UXG2 Transaction ID: 84157876	1.000000	8 55 0 00	8.55 0 00	(0 05)

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Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	100 600	FN 898079 FRN 01 SEP 2036 @ 0.302853 Currency USD Commission 0.00 Settlement Amount 100.60 Taxes/Fees 0.00 Broker None Security ID: 31410UXG2 Transaction ID 84419724	1 000000	100 60 0 00	100 60 0 00	(0 61)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	27 010	FN 898079 FRN 01 SEP 2036 @ 0.000000 Currency USD Commission 0.00 Settlement Amount 27.01 Taxes/Fees 0 00 Broker None Security ID 31410UXG2 Transaction ID 8833897	1 000000	27.01 0 00	27 01 0.00	(0.16)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	29 600	FN 898079 FRN 01 SEP 2036 @ 0.000000 Currency USD Commission 0.00 Settlement Amount 29.60 Taxes/Fees 0 00 Broker None Security ID 31410UXG2 Transaction ID 9783738	1.000000	29 60 0 00	29 60 0 00	(0.18)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	707.850	FN 919641 6.0 01 SEP 2037 @ 0.000000 Currency USD Commission 0 00 Settlement Amount 707 85 Taxes/Fees 0 00 Broker None Security ID 31412AWA8 Transaction ID 10551271	1 000000	707.85 0 00	707.85 0.00	(35 39)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	1,349 440	FN 919641 6 0 0 01 SEP 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 1,349 44 Taxes/Fees: 0.00 Broker: None Security ID: 31412AWA8 Transaction ID: 11370904	1.000000	1,349 44 0.00	1,349 44 0.00	(67 47)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	41 330	FN 919641 6 0 0 01 SEP 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 41.33 Taxes/Fees: 0.00 Broker: None Security ID: 31412AWA8 Transaction ID: 4935753	1 000000	41.33 0.00	41 33 0.00	0 00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	598.470	FN 919641 6 0 0 01 SEP 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 598.47 Taxes/Fees: 0.00 Broker: None Security ID: 31412AWA8 Transaction ID: 5540627	1 000000	598.47 0.00	598.47 0.00	(29 92)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	253 950	FN 919641 6 0 0 01 SEP 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 253.95 Taxes/Fees: 0.00 Broker: None Security ID: 31412AWA8 Transaction ID: 5976082	1.000000	253 95 0.00	253 95 0.00	(12.70)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	421.030	FN 919641 6 0 01 SEP 2037 @. Currency: USD Commission: 0.00 Settlement Amount: 421.03 Taxes/Fees: 0.00 Broker: None Security ID: 31412AWA8 Transaction ID: 6574230	1 000000	421.03 0.00	421.03 0.00	(21.05)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	436.200	FN 919641 6 0 01 SEP 2037 @. Currency: USD Commission: 0.00 Settlement Amount: 436.20 Taxes/Fees: 0.00 Broker: None Security ID: 31412AWA8 Transaction ID: 7292185	1 000000	436.20 0.00	436.20 0.00	(21.81)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	553.740	FN 919641 6 0 01 SEP 2037 @. Currency: USD Commission: 0.00 Settlement Amount: 553.74 Taxes/Fees: 0.00 Broker: None Security ID: 31412AWA8 Transaction ID: 8042596	1 000000	553.74 0.00	553.74 0.00	(27.69)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	642.230	FN 919641 6 0 01 SEP 2037 @. Currency: USD Commission: 0.00 Settlement Amount: 642.23 Taxes/Fees: 0.00 Broker: None Security ID: 31412AWA8 Transaction ID: 84157877	1 000000	642.23 0.00	642.23 0.00	(32.11)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	453 860	FN 919641 6 0 01 SEP 2037 @. 0.458725 Currency: USD Commission: 0.00 Settlement Amount: 453 86 Taxes/Fees: 0.00 Broker: None Security ID: 31412AWA8 Transaction ID: 84419725	1 000000	453.86 0.00	453.86 0 00	(22.69)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	38 900	FN 919641 6 0 01 SEP 2037 @. 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 38.90 Taxes/Fees: 0 00 Broker: None Security ID: 31412AWA8 Transaction ID: 8830095	1 000000	38.90 0.00	38.90 0 00	(1.95)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	237.200	FN 919641 6 0 01 SEP 2037 @. 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 237.20 Taxes/Fees: 0.00 Broker: None Security ID: 31412AWA8 Transaction ID: 9806390	1 000000	237.20 0 00	237 20 0.00	(11 86)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	702 640	FN 952005 6 0 01 NOV 2037 @. 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 702.64 Taxes/Fees: 0.00 Broker: None Security ID: 31413QDJ4 Transaction ID: 10543760	1 000000	702 64 0.00	702 64 0 00	(35.13)

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Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	150.530	FN 952005 6.0 01 NOV 2037 @: 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 150 53 Taxes/Fees: 0 00 Broker: None Security ID: 31413QDJ4 Transaction ID: 11371436	1.000000	150 53 0 00	150 53 0 00	(7.53)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	24.280	FN 952005 6.0 01 NOV 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 24.28 Taxes/Fees: 0 00 Broker: None Security ID: 31413QDJ4 Transaction ID: 4935474	1.000000	24 28 0 00	24 28 0 00	0.00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	24 210	FN 952005 6.0 01 NOV 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 24 21 Taxes/Fees: 0.00 Broker: None Security ID: 31413QDJ4 Transaction ID: 5454429	1.000000	24 21 0.00	24 21 0 00	(1.21)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	236.900	FN 952005 6.0 01 NOV 2037 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 236.90 Taxes/Fees: 0 00 Broker: None Security ID: 31413QDJ4 Transaction ID: 5985067	1.000000	236 90 0 00	236 90 0 00	(11.85)

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Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	423.490	FN 952005 6 0 01 NOV 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 423.49 Taxes/Fees: 0.00 Broker: None Security ID: 31413QDJ4 Transaction ID: 6582481	1.000000	423.49 0.00	423.49 0.00	(21.17)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	388.030	FN 952005 6 0 01 NOV 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 388.03 Taxes/Fees: 0.00 Broker: None Security ID: 31413QDJ4 Transaction ID: 7294057	1.000000	388.03 0.00	388.03 0.00	(19.40)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	207.940	FN 952005 6 0 01 NOV 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 207.94 Taxes/Fees: 0.00 Broker: None Security ID: 31413QDJ4 Transaction ID: 8051603	1.000000	207.94 0.00	207.94 0.00	(10.40)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	512.210	FN 952005 6 0 01 NOV 2037 @: Currency: USD Commission: 0.00 Settlement Amount: 512.21 Taxes/Fees: 0.00 Broker: None Security ID: 31413QDJ4 Transaction ID: 84157878	1.000000	512.21 0.00	512.21 0.00	(25.61)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	23 600	FN 952005 6 0 01 NOV 2037 @. 0 589971 Currency: USD Commission 0.00 Settlement Amount 23 60 Taxes/Fees 0 00 Broker None Security ID 31413QD.J4 Transaction ID 84419726	1 000000	23.60 0 00	23.60 0 00	(1.18)
Mar 1 2012	Mar 28 2012	PRINCIPAL PAYDOWN	61 190	FN 952005 6 0 01 NOV 2037 @. 0 000000 Currency: USD Commission 0 00 Settlement Amount 61 19 Taxes/Fees 0 00 Broker None Security ID 31413QD.J4 Transaction ID 8834717	1.000000	61 19 0.00	61.19 0.00	(3 06)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	535 530	FN 952005 6 0 01 NOV 2037 @. 0.000000 Currency USD Commission 0.00 Settlement Amount 535.53 Taxes/Fees 0 00 Broker None Security ID 31413QD.J4 Transaction ID 9789536	1 000000	535.53 0 00	535.53 0 00	(26 78)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	3,371 810	FN 953403 6.0 01 NOV 2037 @. 0 000000 Currency. USD Commission. 0.00 Settlement Amount 3,371.81 Taxes/Fees 0.00 Broker: None Security ID 31413RU46 Transaction ID 10536780	1.000000	3,371 81 0 00	3,371.81 0 00	(161.48)

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Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	1,288.020	FN 953403 6.0 01 NOV 2037 @ Currency: USD Commission: 0.00 Settlement Amount: 1,288.02 Taxes/Fees: 0.00 Broker: None Security ID: 31413RU46 Transaction ID: 11376163	1.000000	1,288.02 0.00	1,288.02 0.00	(61.88)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	772.950	FN 953403 6.0 01 NOV 2037 @ Currency: USD Commission: 0.00 Settlement Amount: 772.95 Taxes/Fees: 0.00 Broker: None Security ID: 31413RU46 Transaction ID: 4935843	1.000000	772.95 0.00	772.95 0.00	0.00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	6,051.870	FN 953403 6.0 01 NOV 2037 @ Currency: USD Commission: 0.00 Settlement Amount: 6,051.87 Taxes/Fees: 0.00 Broker: None Security ID: 31413RU46 Transaction ID: 5453028	1.000000	6,051.87 0.00	6,051.87 0.00	(289.83)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	2,437.780	FN 953403 6.0 01 NOV 2037 @ Currency: USD Commission: 0.00 Settlement Amount: 2,437.78 Taxes/Fees: 0.00 Broker: None Security ID: 31413RU46 Transaction ID: 5977892	1.000000	2,437.78 0.00	2,437.78 0.00	(116.75)

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Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	2,378.650	FN 953403 6.0 01 NOV 2037 @ Currency: USD Commission: 0.00 Settlement Amount: 2,378.65 Taxes/Fees: 0.00 Broker: None Security ID: 31413RU46 Transaction ID: 6572502	1.0000000	2,378.65 0.00	2,378.65 0.00	(113.91)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	126.830	FN 953403 6.0 01 NOV 2037 @ Currency: USD Commission: 0.00 Settlement Amount: 126.83 Taxes/Fees: 0.00 Broker: None Security ID: 31413RU46 Transaction ID: 7294789	1.0000000	126.83 0.00	126.83 0.00	(6.07)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	4,315.970	FN 953403 6.0 01 NOV 2037 @ Currency: USD Commission: 0.00 Settlement Amount: 4,315.97 Taxes/Fees: 0.00 Broker: None Security ID: 31413RU46 Transaction ID: 8033227	1.0000000	4,315.97 0.00	4,315.97 0.00	(206.69)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	1,929.230	FN 953403 6.0 01 NOV 2037 @ Currency: USD Commission: 0.00 Settlement Amount: 1,929.23 Taxes/Fees: 0.00 Broker: None Security ID: 31413RU46 Transaction ID: 84157879	1.0000000	1,929.23 0.00	1,929.23 0.00	(92.39)

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Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	2,618 030	FN 953403 6.0 01 NOV 2037 @ 0.296305 Currency: USD Commission: 0.00 Settlement Amount: 2,618 03 Taxes/Fees: 0.00 Broker: None Security ID: 31413RU46 Transaction ID: 84419727	1 000000	2,618 03 0 00	2,618.03 0 00	(125.38)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	4,134 560	FN 953403 6.0 01 NOV 2037 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 4,134 56 Taxes/Fees: 0.00 Broker: None Security ID: 31413RU46 Transaction ID: 8833899	1.000000	4,134 56 0 00	4,134.56 0.00	(198 01)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	3,245.970	FN 953403 6.0 01 NOV 2037 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 3,245 97 Taxes/Fees: 0.00 Broker: None Security ID: 31413RU46 Transaction ID: 9802527	1 000000	3,245.97 0.00	3,245 97 0 00	(155.45)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	183 380	FN 960441 5.5 01 DEC 2022 @ 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 183.38 Taxes/Fees: 0.00 Broker: None Security ID: 31414AP22 Transaction ID: 10561933	1 000000	183.38 0 00	183.38 0 00	(2.88)

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Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	160.050	FN 960441 5 5 01 DEC 2022 @ 0.000000 Currency USD Commission 0.00 Settlement Amount 160.05 Taxes/Fees 0.00 Broker None Security ID 31414AP22 Transaction ID 11378244	1.000000	160.05 0.00	160.05 0.00	(2.51)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	96.600	FN 960441 5 5 01 DEC 2022 @ 0.000000 Currency USD Commission 0.00 Settlement Amount 96.60 Taxes/Fees 0.00 Broker None Security ID 31414AP22 Transaction ID 4935842	1.000000	96.60 0.00	96.60 0.00	0.00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	34.910	FN 960441 5 5 01 DEC 2022 @ 0.000000 Currency USD Commission 0.00 Settlement Amount 34.91 Taxes/Fees 0.00 Broker None Security ID 31414AP22 Transaction ID 5450701	1.000000	34.91 0.00	34.91 0.00	(0.55)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	58.590	FN 960441 5 5 01 DEC 2022 @ 0.000000 Currency USD Commission 0.00 Settlement Amount 58.59 Taxes/Fees 0.00 Broker None Security ID 31414AP22 Transaction ID 5973510	1.000000	58.59 0.00	58.59 0.00	(0.92)

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Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	247.020	FN 960441 5 5 01 DEC 2022 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 247.02 Taxes/Fees: 0.00 Broker: None Security ID: 31414AP22 Transaction ID: 6570222	1.000000	247.02 0.00	247.02 0.00	(3.88)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	185.950	FN 960441 5 5 01 DEC 2022 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 185.95 Taxes/Fees: 0.00 Broker: None Security ID: 31414AP22 Transaction ID: 7288403	1.000000	185.95 0.00	185.95 0.00	(2.92)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	49.860	FN 960441 5 5 01 DEC 2022 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 49.86 Taxes/Fees: 0.00 Broker: None Security ID: 31414AP22 Transaction ID: 8033226	1.000000	49.86 0.00	49.86 0.00	(0.78)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	149.200	FN 960441 5 5 01 DEC 2022 @: 0.302493 Currency: USD Commission: 0.00 Settlement Amount: 149.20 Taxes/Fees: 0.00 Broker: None Security ID: 31414AP22 Transaction ID: 84157880	1.000000	149.20 0.00	149.20 0.00	(2.34)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	220 620	FN 960441 5.5 01 DEC 2022 @: 0.288705 Currency: USD Commission: 0 00 Settlement Amount: 220.62 Taxes/Fees: 0 00 Broker: None Security ID: 31414AP22 Transaction ID: 84419728	1.000000	220.62 0 00	220 62 0 00	(3 46)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	145 920	FN 960441 5.5 01 DEC 2022 @: 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 145.92 Taxes/Fees: 0.00 Broker: None Security ID: 31414AP22 Transaction ID: 8845324	1.000000	145.92 0 00	145 92 0 00	(2 29)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	77 290	FN 960441 5.5 01 DEC 2022 @: 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 77.29 Taxes/Fees: 0 00 Broker: None Security ID: 31414AP22 Transaction ID: 9783739	1.000000	77.29 0.00	77 29 0 00	(1.21)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	1,060 540	FN 963081 5.0 01 MAY 2038 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,060 54 Taxes/Fees: 0 00 Broker: None Security ID: 31414DM60 Transaction ID: 10537162	1.000000	1,060 54 0 00	1,060 54 0 00	(16 41)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	683.200	FN 963081 5.0 01 MAY 2038 @. Currency: USD Commission: 0.00 Settlement Amount: 683.20 Taxes/Fees: 0.00 Broker: None Security ID: 31414DM60 Transaction ID: 11349071	1.000000	683.20 0.00	683.20 0.00	(10.57)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	753.900	FN 963081 5.0 01 MAY 2038 @. Currency: USD Commission: 0.00 Settlement Amount: 753.90 Taxes/Fees: 0.00 Broker: None Security ID: 31414DM60 Transaction ID: 4936644	1.000000	753.90 0.00	753.90 0.00	0.00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	1,178.850	FN 963081 5.0 01 MAY 2038 @. Currency: USD Commission: 0.00 Settlement Amount: 1,178.85 Taxes/Fees: 0.00 Broker: None Security ID: 31414DM60 Transaction ID: 5447921	1.000000	1,178.85 0.00	1,178.85 0.00	(18.24)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	1,239.400	FN 963081 5.0 01 MAY 2038 @. Currency: USD Commission: 0.00 Settlement Amount: 1,239.40 Taxes/Fees: 0.00 Broker: None Security ID: 31414DM60 Transaction ID: 5974495	1.000000	1,239.40 0.00	1,239.40 0.00	(19.17)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	884.550	FN 963081 5.0 01 MAY 2038 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 884.55 Taxes/Fees: 0.00 Broker: None Security ID: 31414DM60 Transaction ID: 6573865	1.000000	884.55 0.00	884.55 0.00	(13.68)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	261.610	FN 963081 5.0 01 MAY 2038 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 261.61 Taxes/Fees: 0.00 Broker: None Security ID: 31414DM60 Transaction ID: 7299291	1.000000	261.61 0.00	261.61 0.00	(4.05)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	1,656.310	FN 963081 5.0 01 MAY 2038 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,656.31 Taxes/Fees: 0.00 Broker: None Security ID: 31414DM60 Transaction ID: 8155640	1.000000	1,656.31 0.00	1,656.31 0.00	(25.62)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	348.190	FN 963081 5.0 01 MAY 2038 @: 0.497831 Currency: USD Commission: 0.00 Settlement Amount: 348.19 Taxes/Fees: 0.00 Broker: None Security ID: 31414DM60 Transaction ID: 84157881	1.000000	348.19 0.00	348.19 0.00	(5.39)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	657 070	FN 963081 5 0 01 MAY 2038 @ 0.491260 Currency: USD Commission 0.00 Settlement Amount 657.07 Taxes/Fees: 0.00 Broker: None Security ID: 31414DM60 Transaction ID: 84419729	1.000000	657 07 0.00	657 07 0.00	(10 16)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	571 660	FN 963081 5 0 01 MAY 2038 @: 0.000000 Currency: USD Commission 0.00 Settlement Amount 571.66 Taxes/Fees: 0.00 Broker: None Security ID: 31414DM60 Transaction ID: 8834303	1.000000	571.66 0.00	571.66 0.00	(8.84)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	1,215 280	FN 963081 5 0 01 MAY 2038 @: 0.000000 Currency: USD Commission 0.00 Settlement Amount 1,215.28 Taxes/Fees 0.00 Broker: None Security ID: 31414DM60 Transaction ID: 9766309	1.000000	1,215 28 0.00	1,215 28 0.00	(18 80)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	45.960	FN 965649 6 0 01 JAN 2038 @: 0.000000 Currency: USD Commission 0.00 Settlement Amount. 45.96 Taxes/Fees 0.00 Broker: None Security ID: 31414GH28 Transaction ID: 4935424	1.000000	45 96 0.00	45.96 0.00	0 00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	578 350	FN 965649 6.0 01 JAN 2038 @. Currency: USD Commission: 0 00 Settlement Amount: 578 35 Taxes/Fees: 0 00 Broker: None Security ID: 31414GH28 Transaction ID: 5447114	1 000000	578 35 0 00	578 35 0 00	(28 92)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	116 820	FN 965649 6.0 01 JAN 2038 @. Currency: USD Commission: 0 00 Settlement Amount: 116 82 Taxes/Fees: 0 00 Broker: None Security ID: 31414GH28 Transaction ID: 5983181	1 000000	116 82 0 00	116 82 0 00	(5 84)
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	127 090	FN 965649 6.0 01 JAN 2038 @. Currency: USD Commission: 0 00 Settlement Amount: 127 09 Taxes/Fees: 0 00 Broker: None Security ID: 31414GH28 Transaction ID: 6576599	1 000000	127 09 0 00	127 09 0 00	(6 35)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	255 480	FN 965649 6 0 01 JAN 2038 @. Currency: USD Commission: 0 00 Settlement Amount: 255 48 Taxes/Fees: 0 00 Broker: None Security ID: 31414GH28 Transaction ID: 7292204	1 000000	255 48 0 00	255 48 0 00	(12 77)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	37 660	FN 965649 6.0 01 JAN 2038 @: Currency: USD Commission: 0.00 Settlement Amount: 37.66 Taxes/Fees: 0.00 Broker: None Security ID: 31414GH28 Transaction ID: 8122636	1.000000	37 66 0 00	37 66 0 00	(1 88)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	188 000	FN 965649 6.0 01 JAN 2038 @: Currency: USD Commission: 0.00 Settlement Amount: 188.00 Taxes/Fees: 0.00 Broker: None Security ID: 31414GH28 Transaction ID: 84157882	1.000000	188.00 0 00	188.00 0.00	(9.40)
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	10 030	FN 965649 6.0 01 JAN 2038 @: Currency: USD Commission: 0.00 Settlement Amount: 10.03 Taxes/Fees: 0.00 Broker: None Security ID: 31414GH28 Transaction ID: 84419730	1.000000	10.03 0.00	10.03 0.00	(0 50)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	216 740	FN 984281 6.0 01 MAY 2038 @: Currency: USD Commission: 0.00 Settlement Amount: 216 74 Taxes/Fees: 0.00 Broker: None Security ID: 31415MM69 Transaction ID: 10557318	1 000000	216 74 0 00	216 74 0 00	(21.74)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	506 320	FN 984281 6 0 0 01 MAY 2038 @: 0 000000 Currency: USD Commission: 0 00 Settlement Amount: 506.32 Taxes/Fees: 0 00 Broker: None Security ID: 31415MM69 Transaction ID: 11348893	1 000000	506.32 0 00	506.32 0 00	(50.79)
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	166 060	FN 984281 6 0 0 01 MAY 2038 @: 0 000000 Currency: USD Commission: 0 00 Settlement Amount: 166 06 Taxes/Fees: 0 00 Broker: None Security ID: 31415MM69 Transaction ID: 6572505	1 000000	166 06 0.00	166 06 0.00	(16 66)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	196 080	FN 984281 6 0 0 01 MAY 2038 @: 0 000000 Currency: USD Commission: 0 00 Settlement Amount: 196 08 Taxes/Fees: 0 00 Broker: None Security ID: 31415MM69 Transaction ID: 7286010	1.000000	196.08 0.00	196 08 0.00	(19.67)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	241.450	FN 984281 6 0 0 01 MAY 2038 @: 0 000000 Currency: USD Commission: 0 00 Settlement Amount: 241.45 Taxes/Fees: 0 00 Broker: None Security ID: 31415MM69 Transaction ID: 8033379	1.000000	241.45 0.00	241.45 0 00	(24 22)

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Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	232 600	FN 984281 6 0 01 MAY 2038 @: 0.000000 Currency: USD Commission 0.00 Settlement Amount: 232 60 Taxes/Fees 0.00 Broker: None Security ID 31415MM69 Transaction ID: 8854279	1 000000	232 60 0 00	232 60 0.00	(23 33)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	385 900	FN 984281 6 0 01 MAY 2038 @: 0.000000 Currency: USD Commission 0.00 Settlement Amount 385 90 Taxes/Fees 0.00 Broker: None Security ID 31415MM69 Transaction ID: 9766308	1 000000	385 90 0 00	385 90 0 00	(38.71)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	738 260	FN AC6082 4 5 01 NOV 2024 @: 0.000000 Currency: USD Commission 0.00 Settlement Amount: 738 26 Taxes/Fees 0.00 Broker: None Security ID: 31417SXL9 Transaction ID: 10536636	1 000000	738 26 0.00	738 26 0.00	(24.74)
Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	1,006 900	FN AC6082 4 5 01 NOV 2024 @: 0.000000 Currency: USD Commission 0 00 Settlement Amount: 1,006 90 Taxes/Fees 0 00 Broker: None Security ID: 31417SXL9 Transaction ID: 11428331	1 000000	1,006 90 0.00	1,006 90 0 00	0 00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	534.710	FN AC6082 4.5 01 NOV 2024 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 534.71 Taxes/Fees: 0.00 Broker: None Security ID: 31417SXL9 Transaction ID: 4935484	1.000000	534.71 0.00	534.71 0.00	0.00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	1,075.080	FN AC6082 4.5 01 NOV 2024 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,075.08 Taxes/Fees: 0.00 Broker: None Security ID: 31417SXL9 Transaction ID: 5447864	1.000000	1,075.08 0.00	1,075.08 0.00	(36.03)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	1,169.640	FN AC6082 4.5 01 NOV 2024 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,169.64 Taxes/Fees: 0.00 Broker: None Security ID: 31417SXL9 Transaction ID: 5990926	1.000000	1,169.64 0.00	1,169.64 0.00	(39.20)
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	955.930	FN AC6082 4.5 01 NOV 2024 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 955.93 Taxes/Fees: 0.00 Broker: None Security ID: 31417SXL9 Transaction ID: 6579513	1.000000	955.93 0.00	955.93 0.00	(32.04)

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Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	248.820	FN AC6082 4.5 01 NOV 2024 @. Currency. Commission. Settlement Amount Taxes/Fees: Broker. Security ID Transaction ID.	1.000000	248.82 0 00	248.82 0 00	(8 34)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	1,067.280	FN AC6082 4.5 01 NOV 2024 @. Currency. Commission. Settlement Amount Taxes/Fees: Broker. Security ID Transaction ID	1 000000	1,067.28 0.00	1,067.28 0 00	(35 77)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	485.420	FN AC6082 4.5 01 NOV 2024 @. Currency. Commission. Settlement Amount Taxes/Fees: Broker. Security ID Transaction ID:	1 000000	485.42 0 00	485.42 0 00	(16 27)
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	798.110	FN AC6082 4.5 01 NOV 2024 @. Currency. Commission. Settlement Amount Taxes/Fees: Broker. Security ID Transaction ID.	1.000000	798.11 0 00	798.11 0.00	(26 75)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	1,047.750	FN AC6082 4 5 01 NOV 2024 @: 0.000000 Currency: USD Commission 0 00 Settlement Amount. 1,047.75 Taxes/Fees. 0.00 Broker: None Security ID. 31417SXL9 Transaction ID: 8834304	1.000000	1,047 75 0 00	1,047 75 0 00	(35 12)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	1,567 800	FN AC6082 4 5 01 NOV 2024 @: 0.000000 Currency: USD Commission. 0.00 Settlement Amount. 1,567.80 Taxes/Fees. 0.00 Broker: None Security ID 31417SXL9 Transaction ID 9795020	1.000000	1,567 80 0 00	1,567 80 0 00	(52.54)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	1,736.890	FN AJ2329 3 5 01 OCT 2026 @: 0.000000 Currency USD Commission. 0.00 Settlement Amount 1,736 89 Taxes/Fees. 0.00 Broker. None Security ID. 3138ATST8 Transaction ID. 10557528	1.000000	1,736.89 0.00	1,736.89 0.00	(91.46)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	489.750	FN AJ2329 3 5 01 OCT 2026 @: 0.000000 Currency. USD Commission. 0.00 Settlement Amount 489 75 Taxes/Fees 0 00 Broker None Security ID: 3138ATST8 Transaction ID. 5973512	1 000000	489 75 0.00	489 75 0 00	(25.79)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	3,510.880	FN AJ2329 3.5 01 OCT 2026 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 3,510.88 Taxes/Fees: 0.00 Broker: None Security ID: 3138ATST8 Transaction ID: 6582482	1.000000	3,510.88 0.00	3,510.88 0.00	(184.87)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	2,578.790	FN AJ2329 3.5 01 OCT 2026 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,578.79 Taxes/Fees: 0.00 Broker: None Security ID: 3138ATST8 Transaction ID: 7294791	1.000000	2,578.79 0.00	2,578.79 0.00	(135.79)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	464.680	FN AJ2329 3.5 01 OCT 2026 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 464.68 Taxes/Fees: 0.00 Broker: None Security ID: 3138ATST8 Transaction ID: 8056951	1.000000	464.68 0.00	464.68 0.00	(24.47)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	460.840	FN AJ2329 3.5 01 OCT 2026 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 460.84 Taxes/Fees: 0.00 Broker: None Security ID: 3138ATST8 Transaction ID: 8832804	1.000000	460.84 0.00	460.84 0.00	(24.27)

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Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	464.290	FN AJ2329 3.5 01 OCT 2026 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 464.29 Taxes/Fees: 0.00 Broker: None Security ID: 3138ATST8 Transaction ID: 9784266	1.000000	464.29 0.00	464.29 0.00	(24.45)
May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	1,266.570	FN AJ5667 4 0 01 NOV 2041 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,266.57 Taxes/Fees: 0.00 Broker: None Security ID: 3138AXJM4 Transaction ID: 10536782	1.000000	1,266.57 0.00	1,266.57 0.00	(54.13)
Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	888.990	FN AJ5667 4 0 01 NOV 2041 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 888.99 Taxes/Fees: 0.00 Broker: None Security ID: 3138AXJM4 Transaction ID: 11371858	1.000000	888.99 0.00	888.99 0.00	(37.99)
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	252.690	FN AJ5667 4 0 01 NOV 2041 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 252.69 Taxes/Fees: 0.00 Broker: None Security ID: 3138AXJM4 Transaction ID: 6572504	1.000000	252.69 0.00	252.69 0.00	(10.80)

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Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	609.300	FN AJ5667 4 0 01 NOV 2041 @: Currency, USD Commission 0.00 Settlement Amount 609.30 Taxes/Fees 0.00 Broker None Security ID: 3138AXJM4 Transaction ID: 7272941	1.000000	609.30 0.00	609.30 0.00	(26.04)
Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	2,189.450	FN AJ5667 4 0 01 NOV 2041 @: Currency, USD Commission 0.00 Settlement Amount 2,189.45 Taxes/Fees 0.00 Broker None Security ID: 3138AXJM4 Transaction ID: 8056952	1.000000	2,189.45 0.00	2,189.45 0.00	(93.56)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	2,360.110	FN AJ5667 4 0 01 NOV 2041 @: Currency, USD Commission 0.00 Settlement Amount 2,360.11 Taxes/Fees 0.00 Broker None Security ID: 3138AXJM4 Transaction ID: 8834315	1.000000	2,360.11 0.00	2,360.11 0.00	(100.86)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	3,047.090	FN AJ5667 4 0 01 NOV 2041 @: Currency, USD Commission 0.00 Settlement Amount: 3,047.09 Taxes/Fees 0.00 Broker None Security ID: 3138AXJM4 Transaction ID: 9801595	1.000000	3,047.09 0.00	3,047.09 0.00	(130.22)

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May 1 2012	May 25 2012	PRINCIPAL PAYDOWN	1,416.640	FN AL1064 6.5 01 OCT 2039 @: 0.000000 Currency: USD Commission 0.00 Settlement Amount: 1,416.64 Taxes/Fees: 0.00 Broker: None Security ID 3138EHFE7 Transaction ID 10539807	1.000000	1,416.64 0.00	1,416.64 0.00	(154.50)
Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	1,355.140	FN AL1064 6.5 01 OCT 2039 @: 0.000000 Currency: USD Commission 0.00 Settlement Amount: 1,355.14 Taxes/Fees: 0.00 Broker: None Security ID: 3138EHFE7 Transaction ID: 11371439	1.000000	1,355.14 0.00	1,355.14 0.00	(147.80)
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	908.290	FN AL1064 6.5 01 OCT 2039 @: 0.000000 Currency: USD Commission 0.00 Settlement Amount: 908.29 Taxes/Fees: 0.00 Broker: None Security ID: 3138EHFE7 Transaction ID: 6566473	1.000000	908.29 0.00	908.29 0.00	(99.06)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	903.280	FN AL1064 6.5 01 OCT 2039 @: 0.000000 Currency: USD Commission 0.00 Settlement Amount: 903.28 Taxes/Fees: 0.00 Broker: None Security ID 3138EHFE7 Transaction ID 7288633	1.000000	903.28 0.00	903.28 0.00	(98.51)

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Feb 1 2012	Feb 27 2012	PRINCIPAL PAYDOWN	1,050.530	FN AL1064 6.5 01 OCT 2039 @. Currency: USD Commission: 0 00 Settlement Amount: 1,050 53 Taxes/Fees: 0.00 Broker: None Security ID: 3138EHFE7 Transaction ID: 8033380	1.000000	1,050 53 0.00	1,050.53 0 00	(114 57)
Mar 1 2012	Mar 26 2012	PRINCIPAL PAYDOWN	920 490	FN AL1064 6.5 01 OCT 2039 @. Currency: USD Commission: 0.00 Settlement Amount: 920.49 Taxes/Fees: 0.00 Broker: None Security ID: 3138EHFE7 Transaction ID: 8826590	1 000000	920.49 0 00	920 49 0 00	(100 39)
Apr 1 2012	Apr 25 2012	PRINCIPAL PAYDOWN	969.010	FN AL1064 6.5 01 OCT 2039 @. Currency: USD Commission: 0 00 Settlement Amount: 969 01 Taxes/Fees: 0.00 Broker: None Security ID: 3138EHFE7 Transaction ID: 9784583	1.000000	969 01 0.00	969 01 0 00	(105.68)
Jun 1 2012	Jun 25 2012	PRINCIPAL PAYDOWN	367 860	FN AO2546 3.0 01 MAY 2027 @. Currency: USD Commission: 0.00 Settlement Amount: 367.86 Taxes/Fees: 0.00 Broker: None Security ID: 3138LSZL7 Transaction ID: 11395929	1.000000	367 86 0.00	367 86 0.00	(16.44)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	251.710	FNR 2006-43 G 6.5 25 SEP 2033 @. Currency. Commission Settlement Amount Taxes/Fees. Broker. Security ID. Transaction ID.	1.000000	251.71 0.00	251.71 0.00	0.00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	326.410	FNR 2006-43 G 6.5 25 SEP 2033 @. Currency. Commission Settlement Amount Taxes/Fees. Broker. Security ID. Transaction ID.	1.000000	326.41 0.00	326.41 0.00	(4.20)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	987.650	FNR 2006-43 G 6.5 25 SEP 2033 @. Currency. Commission Settlement Amount Taxes/Fees. Broker. Security ID. Transaction ID.	1.000000	987.65 0.00	987.65 0.00	(12.65)
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	539.120	FNR 2006-43 G 6.5 25 SEP 2033 @. Currency. Commission Settlement Amount Taxes/Fees. Broker. Security ID. Transaction ID.	1.000000	539.12 0.00	539.12 0.00	(6.93)

J.P. Morgan Investment Management Inc.

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	333.740	FNR 2006-63 AB 6 5 25 OCT 2033 @: Currency USD Commission: 0.00 Settlement Amount: 333.74 Taxes/Fees: 0.00 Broker: None Security ID: 31395NQF7 Transaction ID: 4973604	1.000000	333.74 0.00	333.74 0.00	0.00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	369.540	FNR 2006-63 AB 6 5 25 OCT 2033 @: Currency USD Commission: 0.00 Settlement Amount: 369.54 Taxes/Fees: 0.00 Broker: None Security ID: 31395NQF7 Transaction ID: 5885053	1.000000	369.54 0.00	369.54 0.00	(4.27)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	187.920	FNR 2006-63 AB 6 5 25 OCT 2033 @: Currency USD Commission: 0.00 Settlement Amount: 187.92 Taxes/Fees: 0.00 Broker: None Security ID: 31395NQF7 Transaction ID: 6140117	1.000000	187.92 0.00	187.92 0.00	(2.17)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	459.820	FNR 2006-63 AB 6 5 25 OCT 2033 @: Currency USD Commission: 0.00 Settlement Amount: 459.82 Taxes/Fees: 0.00 Broker: None Security ID: 31395NQF7 Transaction ID: 84181169	1.000000	459.82 0.00	459.82 0.00	(5.32)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	320.670	FNR 2006-63 AB 6.5 25 OCT 2033 @: 0 017824 Currency: USD Commission: 0.00 Settlement Amount: 320 67 Taxes/Fees: 0.00 Broker: None Security ID: 31395NQG7 Transaction ID: 84456404	1.000000	320.67 0 00	320 67 0 00	(3 71)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	300.360	FNR 2006-63 AE 6 5 25 OCT 2033 @: 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 300.36 Taxes/Fees: 0.00 Broker: None Security ID: 31395NQG5 Transaction ID: 4973757	1 000000	300.36 0 00	300.36 0 00	0 00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	332 590	FNR 2006-63 AE 6 5 25 OCT 2033 @: 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 332 59 Taxes/Fees: 0 00 Broker: None Security ID: 31395NQG5 Transaction ID: 5884267	1 000000	332.59 0 00	332.59 0 00	(3.98)
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	169.130	FNR 2006-63 AE 6 5 25 OCT 2033 @: 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 169.13 Taxes/Fees: 0 00 Broker: None Security ID: 31395NQG5 Transaction ID: 6141360	1.000000	169.13 0 00	169 13 0 00	(2.02)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	413.840	FNR 2006-63 AE 6.5 25 OCT 2033 @. Currency: USD Commission: 0.00 Settlement Amount: 413.84 Taxes/Fees: 0.00 Broker: None Security ID: 31395NQG5 Transaction ID: 84181170	1.000000	413.84 0.00	413.84 0.00	(4.95)
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	288.600	FNR 2006-63 AE 6.5 25 OCT 2033 @. Currency: USD Commission: 0.00 Settlement Amount: 288.60 Taxes/Fees: 0.00 Broker: None Security ID: 31395NQG5 Transaction ID: 84456405	1.000000	288.60 0.00	288.60 0.00	(3.45)
Sep 1 2011	Sep 26 2011	PRINCIPAL PAYDOWN	312.240	FNR 2006-78 BC 6.5 25 JAN 2034 @. Currency: USD Commission: 0.00 Settlement Amount: 312.24 Taxes/Fees: 0.00 Broker: None Security ID: 31396KDH2 Transaction ID: 4973598	1.000000	312.24 0.00	312.24 0.00	0.00
Oct 1 2011	Oct 25 2011	PRINCIPAL PAYDOWN	128.800	FNR 2006-78 BC 6.5 25 JAN 2034 @. Currency: USD Commission: 0.00 Settlement Amount: 128.80 Taxes/Fees: 0.00 Broker: None Security ID: 31396KDH2 Transaction ID: 5884339	1.000000	128.80 0.00	128.80 0.00	(0.87)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Nov 1 2011	Nov 25 2011	PRINCIPAL PAYDOWN	580.630	FNR 2006-78 BC 6.5 25 JAN 2034 @ Currency: USD Commission: 0.00 Settlement Amount: 580.63 Taxes/Fees: 0.00 Broker: None Security ID: 31396KDH2 Transaction ID: 6137412	1.000000	580.63 0.00	580.63 0.00	(3.90)
Dec 1 2011	Dec 27 2011	PRINCIPAL PAYDOWN	411.500	FNR 2006-78 BC 6.5 25 JAN 2034 @ Currency: USD Commission: 0.00 Settlement Amount: 411.50 Taxes/Fees: 0.00 Broker: None Security ID: 31396KDH2 Transaction ID: 6703121	1.000000	411.50 0.00	411.50 0.00	(2.76)
Jan 1 2012	Jan 25 2012	PRINCIPAL PAYDOWN	662.850	FNR 2006-78 BC 6.5 25 JAN 2034 @ Currency: USD Commission: 0.00 Settlement Amount: 662.85 Taxes/Fees: 0.00 Broker: None Security ID: 31396KDH2 Transaction ID: 7404407	1.000000	662.85 0.00	662.85 0.00	(4.45)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	323.370	FNR 2006-78 BC 6.5 25 JAN 2034 @ Currency: USD Commission: 0.00 Settlement Amount: 323.37 Taxes/Fees: 0.00 Broker: None Security ID: 31396KDH2 Transaction ID: 84181171	1.000000	323.37 0.00	323.37 0.00	(2.17)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	565 790	FNR 2006-78 BC 6.5 25 JAN 2034 @. Currency: USD Commission: 0.00 Settlement Amount: 565.79 Taxes/Fees: 0.00 Broker: None Security ID: 31396KDH2 Transaction ID: 84456406	1.000000	565 79 0.00	565 79 0.00	(3.80)
Jul 1 2011	Jul 25 2011	PRINCIPAL PAYDOWN	2,733 720	FNR 2010-116 BI 5 0 25 AUG 2020 @. Currency: USD Commission: 0.00 Settlement Amount: 0.00 Taxes/Fees: 0.00 Broker: None Security ID: 31398NQT4 Transaction ID: 84181172	1.000000	0.00 0.00	0.00 0.00	(287 04)
Aug 1 2011	Aug 25 2011	PRINCIPAL PAYDOWN	2,477.540	FNR 2010-116 BI 5 0 25 AUG 2020 @ Currency: USD Commission: 0.00 Settlement Amount: 0.00 Taxes/Fees: 0.00 Broker: None Security ID: 31398NQT4 Transaction ID: 84456407	1.000000	0.00 0.00	0.00 0.00	(260.14)
Nov 2 2011	Nov 2 2011	MATURITY	2,000,000 000	FREDDIE MAC DISCOUNT NT DSC 02 NOV 2011 @. Currency: USD Commission: 0.00 Settlement Amount: 2,000,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313396NT6 Transaction ID: 5910002	1.000000	1,999,999.94 0.06	1,999,999.94 0.06	0.06

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 3 2011	Oct 3 2011	MATURITY	2,245,000.000	FREDDIE MAC DISCOUNT NT DSC 03 OCT 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 2,245,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313396MM2 Transaction ID: 5304278	1.000000	2,244,779.62 220.38	2,244,779.62 220.38	220.38
Nov 14 2011	Nov 14 2011	MATURITY	1,874,000.000	FREDDIE MAC DISCOUNT NT DSC 14 NOV 2011 @: Currency: USD Commission: 0.00 Settlement Amount: 1,874,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313396PF4 Transaction ID: 6121176	1.000000	1,873,997.92 2.08	1,873,997.92 2.08	2.08
Dec 15 2011	Dec 15 2011	MATURITY	1,751,000.000	FREDDIE MAC DISCOUNT NT DSC 15 DEC 2011 SER RB @: Currency: USD Commission: 0.00 Settlement Amount: 1,751,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313396QN6 Transaction ID: 6762860	1.000000	1,750,999.51 0.49	1,750,999.51 0.49	0.49

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Sep 15 2011	Sep 15 2011	MATURITY	1,050,000 000	FREDDIE MAC DISCOUNT NT DSC 15 SEP 2011 SER RB @ 100,000000 USD Currency: Commission: 0 00 Settlement Amount: 1,050,000 00 Taxes/Fees: 0 00 Broker: None Security ID 313396LT8 Transaction ID: 5021600	1 000000	1,049,755 60	1,049,755 60	205 33
Sep 1 2011	Sep 12 2011	PRINCIPAL PAYDOWN	9,994.830	FUNBC 2002-C1 A2 6 141 12 FEB 2034 @ 0.000000 USD Currency: Commission: 0 00 Settlement Amount 9,994 83 Taxes/Fees: 0 00 Broker: None Security ID: 33736XFT1 Transaction ID 4999515	1.000000	9,994.83 0.00	9,994.83 0.00	0 00
Oct 1 2011	Oct 12 2011	PRINCIPAL PAYDOWN	16,057 830	FUNBC 2002-C1 A2 6 141 12 FEB 2034 @ 0 000000 USD Currency: Commission 0 00 Settlement Amount: 16,057.83 Taxes/Fees: 0 00 Broker: None Security ID 33736XFT1 Transaction ID: 5540995	1.000000	16,057.83 0.00	16,057.83 0 00	(446.61)
Nov 1 2011	Nov 14 2011	PRINCIPAL PAYDOWN	24,983 570	FUNBC 2002-C1 A2 6 141 12 FEB 2034 @ 0 000000 USD Currency: Commission: 0.00 Settlement Amount: 24,983 57 Taxes/Fees: 0.00 Broker: None Security ID 33736XFT1 Transaction ID: 6168580	1 000000	24,983 57 0 00	24,983.57 0 00	(694 86)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 1 2011	Dec 12 2011	PRINCIPAL PAYDOWN	18,662.870	FUNBC 2002-C1 A2 6.141 12 FEB 2034 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 18,662.87 Taxes/Fees: 0.00 Broker: None Security ID: 33736XFT1 Transaction ID: 6728606	1.000000	18,662.87 0.00	18,662.87 0.00	(519.06)
Jul 1 2011	Jul 12 2011	PRINCIPAL PAYDOWN	6,173.520	FUNBC 2002-C1 A2 6.141 12 FEB 2034 @: 0.751556 Currency: USD Commission: 0.00 Settlement Amount: 6,173.52 Taxes/Fees: 0.00 Broker: None Security ID: 33736XFT1 Transaction ID: 84173796	1.000000	6,173.52 0.00	6,173.52 0.00	(171.70)
Aug 1 2011	Aug 12 2011	PRINCIPAL PAYDOWN	5,456.500	FUNBC 2002-C1 A2 6.141 12 FEB 2034 @: 0.696991 Currency: USD Commission: 0.00 Settlement Amount: 5,456.50 Taxes/Fees: 0.00 Broker: None Security ID: 33736XFT1 Transaction ID: 84466655	1.000000	5,456.50 0.00	5,456.50 0.00	(151.76)
May 1 2012	May 21 2012	PRINCIPAL PAYDOWN	2,689.440	G2 4559 5 0 20 OCT 2039 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,689.44 Taxes/Fees: 0.00 Broker: None Security ID: 36202FB47 Transaction ID: 10539607	1.000000	2,689.44 0.00	2,689.44 0.00	(280.29)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 1 2012	Jun 20 2012	PRINCIPAL PAYDOWN	2,335 970	G2 4559 5.0 20 OCT 2039 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,335 97 Taxes/Fees: 0.00 Broker: None Security ID: 36202FB47 Transaction ID: 11371440	1 000000	2,335 97 0.00	2,335 97 0.00	(243 45)
May 1 2012	May 21 2012	PRINCIPAL PAYDOWN	2,108 330	G2 4834 4.5 20 OCT 2040 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,108 33 Taxes/Fees: 0.00 Broker: None Security ID: 36202FLP9 Transaction ID: 10546229	1 000000	2,108.33 0.00	2,108.33 0.00	(177.68)
Jun 1 2012	Jun 20 2012	PRINCIPAL PAYDOWN	1,765 220	G2 4834 4.5 20 OCT 2040 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,765.22 Taxes/Fees: 0.00 Broker: None Security ID: 36202FLP9 Transaction ID: 11384149	1 000000	1,765.22 0.00	1,765 22 0.00	(148.76)
Nov 1 2011	Nov 21 2011	PRINCIPAL PAYDOWN	2,300 540	G2 4834 4.5 20 OCT 2040 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,300.54 Taxes/Fees: 0.00 Broker: None Security ID: 36202FLP9 Transaction ID: 6648754	1 000000	2,300.54 0.00	2,300.54 0.00	(186 65)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 1 2011	Dec 20 2011	PRINCIPAL PAYDOWN	2,097.580	G2 4834 4.5 20 OCT 2040 @ 0.000000 Currency, USD Commission 0.00 Settlement Amount 2,097.58 Taxes/Fees, 0.00 Broker, None Security ID 36202FLP9 Transaction ID: 6648755	1.000000	2,097.58 0.00	2,097.58 0.00	(170.18)
Jan 1 2012	Jan 20 2012	PRINCIPAL PAYDOWN	2,054.400	G2 4834 4.5 20 OCT 2040 @: 0.000000 Currency, USD Commission 0.00 Settlement Amount 2,054.40 Taxes/Fees 0.00 Broker, None Security ID 36202FLP9 Transaction ID: 7288404	1.000000	2,054.40 0.00	2,054.40 0.00	(166.68)
Feb 1 2012	Feb 21 2012	PRINCIPAL PAYDOWN	1,918.750	G2 4834 4.5 20 OCT 2040 @: 0.000000 Currency, USD Commission 0.00 Settlement Amount 1,918.75 Taxes/Fees 0.00 Broker, None Security ID 36202FLP9 Transaction ID: 8234617	1.000000	1,918.75 0.00	1,918.75 0.00	(161.70)
Mar 1 2012	Mar 20 2012	PRINCIPAL PAYDOWN	3,356.970	G2 4834 4.5 20 OCT 2040 @: 0.000000 Currency, USD Commission 0.00 Settlement Amount 3,356.97 Taxes/Fees 0.00 Broker, None Security ID 36202FLP9 Transaction ID 8835701	1.000000	3,356.97 0.00	3,356.97 0.00	(282.90)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 1 2012	Apr 20 2012	PRINCIPAL PAYDOWN	2,963 450	G2 4834 4.5 20 OCT 2040 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,963.45 Taxes/Fees: 0.00 Broker: None Security ID: 36202FLP9 Transaction ID: 9971503	1 000000	2,963.45 0.00	2,963 45 0 00	(249 74)
May 1 2012	May 15 2012	PRINCIPAL PAYDOWN	769 710	GN 713334 4 5 15 MAY 2039 @: 0.000000 Currency: USD Commission: 0 00 Settlement Amount: 769.71 Taxes/Fees: 0.00 Broker: None Security ID: 36297JPT5 Transaction ID: 10536637	1 000000	769.71 0.00	769.71 0.00	(3.73)
Jun 1 2012	Jun 15 2012	PRINCIPAL PAYDOWN	492 280	GN 713334 4.5 15 MAY 2039 @: 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 492 28 Taxes/Fees: 0 00 Broker: None Security ID: 36297JPT5 Transaction ID: 11375898	1 000000	492.28 0 00	492 28 0.00	(2.38)
Sep 1 2011	Sep 15 2011	PRINCIPAL PAYDOWN	386 730	GN 713334 4 5 15 MAY 2039 @: 0 000000 Currency: USD Commission: 0 00 Settlement Amount: 386 73 Taxes/Fees: 0 00 Broker: None Security ID: 36297JPT5 Transaction ID: 4935567	1 000000	386 73 0.00	386.73 0.00	0 00

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 1 2011	Oct 17 2011	PRINCIPAL PAYDOWN	1,014.820	GN 713334 4.5 15 MAY 2039 @ Currency: USD Commission: 0.00 Settlement Amount: 1,014.82 Taxes/Fees: 0.00 Broker: None Security ID: 36297JPT5 Transaction ID: 5450702	1.000000	1,014.82 0.00	1,014.82 0.00	(4.92)
Nov 1 2011	Nov 15 2011	PRINCIPAL PAYDOWN	541.140	GN 713334 4.5 15 MAY 2039 @ Currency: USD Commission: 0.00 Settlement Amount: 541.14 Taxes/Fees: 0.00 Broker: None Security ID: 36297JPT5 Transaction ID: 5974496	1.000000	541.14 0.00	541.14 0.00	(2.62)
Dec 1 2011	Dec 15 2011	PRINCIPAL PAYDOWN	355.550	GN 713334 4.5 15 MAY 2039 @ Currency: USD Commission: 0.00 Settlement Amount: 355.55 Taxes/Fees: 0.00 Broker: None Security ID: 36297JPT5 Transaction ID: 6583256	1.000000	355.55 0.00	355.55 0.00	(1.72)
Jan 1 2012	Jan 17 2012	PRINCIPAL PAYDOWN	341.870	GN 713334 4.5 15 MAY 2039 @ Currency: USD Commission: 0.00 Settlement Amount: 341.87 Taxes/Fees: 0.00 Broker: None Security ID: 36297JPT5 Transaction ID: 7290918	1.000000	341.87 0.00	341.87 0.00	(1.66)

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Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 1 2012	Feb 15 2012	PRINCIPAL PAYDOWN	351 680	GN 713334 4.5 15 MAY 2039 @: 0.000000 Currency: USD Commission 0 00 Settlement Amount 351 68 Taxes/Fees: 0.00 Broker: None Security ID: 36297JPT5 Transaction ID: 8037983	1.000000	351 68 0 00	351.68 0 00	(1.70)
Jul 1 2011	Jul 15 2011	PRINCIPAL PAYDOWN	366 310	GN 713334 4.5 15 MAY 2039 @: 0.875041 Currency: USD Commission 0 00 Settlement Amount 366 31 Taxes/Fees: 0.00 Broker: None Security ID: 36297JPT5 Transaction ID: 84157884	1 000000	366 31 0 00	366.31 0 00	(1 77)
Aug 1 2011	Aug 15 2011	PRINCIPAL PAYDOWN	250.640	GN 713334 4.5 15 MAY 2039 @: 0.870028 Currency: USD Commission 0 00 Settlement Amount 250 64 Taxes/Fees: 0.00 Broker: None Security ID: 36297JPT5 Transaction ID: 84419732	1.000000	250 64 0 00	250 64 0 00	(1.21)
Mar 1 2012	Mar 15 2012	PRINCIPAL PAYDOWN	687 660	GN 713334 4.5 15 MAY 2039 @: 0.000000 Currency: USD Commission 0.00 Settlement Amount 687 66 Taxes/Fees: 0 00 Broker: None Security ID: 36297JPT5 Transaction ID: 8828026	1.000000	687 66 0.00	687 66 0.00	(3.33)

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Apr 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	271.370	GN 713334 4 5 15 MAY 2039 @ Currency: 0.000000 USD Commission: 0.00 Settlement Amount: 271.37 Taxes/Fees: 0.00 Broker: None Security ID: 36297JPT5 Transaction ID: 9795112	1.000000	271.37 0.00	271.37 0.00	(1.31)
Sep 1 2011	Sep 15 2011	PRINCIPAL PAYDOWN	905.460	GN 781986 5 5 15 SEP 2035 @ Currency: 0.000000 USD Commission: 0.00 Settlement Amount: 905.46 Taxes/Fees: 0.00 Broker: None Security ID: 36241KF37 Transaction ID: 4935347	1.000000	905.46 0.00	905.46 0.00	0.00
Oct 1 2011	Oct 17 2011	PRINCIPAL PAYDOWN	1,130.390	GN 781986 5 5 15 SEP 2035 @ Currency: 0.000000 USD Commission: 0.00 Settlement Amount: 1,130.39 Taxes/Fees: 0.00 Broker: None Security ID: 36241KF37 Transaction ID: 5540304	1.000000	1,130.39 0.00	1,130.39 0.00	(142.01)
Nov 1 2011	Nov 15 2011	PRINCIPAL PAYDOWN	1,248.180	GN 781986 5 5 15 SEP 2035 @ Currency: 0.000000 USD Commission: 0.00 Settlement Amount: 1,248.18 Taxes/Fees: 0.00 Broker: None Security ID: 36241KF37 Transaction ID: 6094896	1.000000	1,248.18 0.00	1,248.18 0.00	(156.80)

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Dec 1 2011	Dec 15 2011	PRINCIPAL PAYDOWN	755 460	GN 781986 5.5 15 SEP 2035 @ 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 755.46 Taxes/Fees: 0.00 Broker: None Security ID: 36241KF37 Transaction ID: 6677471	1.000000	755 46 0.00	755 46 0 00	(94.90)
Jan 1 2012	Jan 17 2012	PRINCIPAL PAYDOWN	927 700	GN 781986 5.5 15 SEP 2035 @ 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 927.70 Taxes/Fees: 0.00 Broker: None Security ID: 36241KF37 Transaction ID: 7400979	1 000000	927 70 0.00	927 70 0 00	(116 54)
Feb 1 2012	Feb 15 2012	PRINCIPAL PAYDOWN	1,049 680	GN 781986 5.5 15 SEP 2035 @ 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 1,049.68 Taxes/Fees: 0 00 Broker: None Security ID: 36241KF37 Transaction ID: 8151941	1 000000	1,049.68 0 00	1,049.68 0.00	(131.87)
Mar 1 2012	Mar 15 2012	PRINCIPAL PAYDOWN	978.130	GN 781986 5 5 15 SEP 2035 @ 0 000000 Currency: USD Commission: 0.00 Settlement Amount: 978.13 Taxes/Fees: 0.00 Broker: None Security ID: 36241KF37 Transaction ID: 9035464	1.000000	978 13 0 00	978.13 0.00	(122 88)

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Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 1 2012	Apr 16 2012	PRINCIPAL PAYDOWN	1,398.970	GN 781986 5.5 15 SEP 2035 @ Currency: USD Commission: 0.00 Settlement Amount: 1,398.97 Taxes/Fees: 0.00 Broker: None Security ID: 36241KF37 Transaction ID: 9894200	1.000000	1,398.97 0.00	1,398.97 0.00	(175.75)
Feb 11 2012	Feb 15 2012	PRINCIPAL PAYDOWN	30,000.000	LBUBS 2002-C1 B FRN 15 MAR 2034 @ Currency: USD Commission: 0.00 Settlement Amount: 30,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 52108HJK1 Transaction ID: 8387255	1.000000	30,000.00 0.00	30,000.00 0.00	(1,214.06)
Apr 11 2012	Apr 16 2012	PRINCIPAL PAYDOWN	980.630	LBUBS 2004-C2 A3 3 973 15 MAR 2029 @ Currency: USD Commission: 0.00 Settlement Amount: 980.63 Taxes/Fees: 0.00 Broker: None Security ID: 52108HJX5 Transaction ID: 10059867	1.000000	980.63 0.00	980.63 0.00	57.31
May 11 2012	May 15 2012	PRINCIPAL PAYDOWN	2,076.260	LBUBS 2004-C2 A3 3 973 15 MAR 2029 @ Currency: USD Commission: 0.00 Settlement Amount: 2,076.26 Taxes/Fees: 0.00 Broker: None Security ID: 52108HJX5 Transaction ID: 10881976	1.000000	2,076.26 0.00	2,076.26 0.00	121.33

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jun 11 2012	Jun 15 2012	PRINCIPAL PAYDOWN	988 480	LBUBS 2004-C2 A3 3.973 15 MAR 2029 @. Currency: USD Commission: 0.00 Settlement Amount: 988 48 Taxes/Fees: 0 00 Broker: None Security ID: 52108HZX5 Transaction ID: 11627508	1.000000	988 48 0.00	988 48 0 00	57 76
Sep 11 2011	Sep 15 2011	PRINCIPAL PAYDOWN	945 260	LBUBS 2004-C2 A3 3.973 15 MAR 2029 @. Currency: USD Commission: 0 00 Settlement Amount: 945 26 Taxes/Fees: 0 00 Broker: None Security ID: 52108HZX5 Transaction ID: 5054145	1 000000	945 26 0.00	945 26 0 00	0 00
Oct 11 2011	Oct 17 2011	PRINCIPAL PAYDOWN	1,043.520	LBUBS 2004-C2 A3 3.973 15 MAR 2029 @. Currency: USD Commission: 0.00 Settlement Amount: 1,043 52 Taxes/Fees: 0 00 Broker: None Security ID: 52108HZX5 Transaction ID: 5857032	1.000000	1,043.52 0 00	1,043.52 0 00	60 98
Nov 11 2011	Nov 15 2011	PRINCIPAL PAYDOWN	955.170	LBUBS 2004-C2 A3 3 973 15 MAR 2029 @. Currency: USD Commission: 0 00 Settlement Amount: 955 17 Taxes/Fees: 0 00 Broker: None Security ID: 52108HZX5 Transaction ID: 6243322	1.000000	955.17 0.00	955.17 0 00	55 82

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
 Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Dec 11 2011	Dec 15 2011	PRINCIPAL PAYDOWN	1,056.910	LBUBS 2004-C2 A3 3.973 15 MAR 2029 @. Currency: USD Commission: 0.00 Settlement Amount: 1,056.91 Taxes/Fees: 0.00 Broker: None Security ID: 52108HZX5 Transaction ID: 6838064	1.000000	1,056.91 0.00	1,056.91 0.00	61.76
Jan 11 2012	Jan 17 2012	PRINCIPAL PAYDOWN	965.180	LBUBS 2004-C2 A3 3.973 15 MAR 2029 @. Currency: USD Commission: 0.00 Settlement Amount: 965.18 Taxes/Fees: 0.00 Broker: None Security ID: 52108HZX5 Transaction ID: 7544328	1.000000	965.18 0.00	965.18 0.00	56.40
Feb 11 2012	Feb 15 2012	PRINCIPAL PAYDOWN	969.990	LBUBS 2004-C2 A3 3.973 15 MAR 2029 @. Currency: USD Commission: 0.00 Settlement Amount: 969.99 Taxes/Fees: 0.00 Broker: None Security ID: 52108HZX5 Transaction ID: 8387230	1.000000	969.99 0.00	969.99 0.00	56.68
Jul 11 2011	Jul 15 2011	PRINCIPAL PAYDOWN	1,033.210	LBUBS 2004-C2 A3 3.973 15 MAR 2029 @. Currency: USD Commission: 0.00 Settlement Amount: 1,033.21 Taxes/Fees: 0.00 Broker: None Security ID: 52108HZX5 Transaction ID: 84207137	1.000000	1,033.21 0.00	1,033.21 0.00	60.38

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
 Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 11 2011	Aug 15 2011	PRINCIPAL PAYDOWN	940.580	LBUBS 2004-C2 A3 3.973 15 MAR 2029 @ 0.454040 Currency: USD Commission: 0.00 Settlement Amount: 940.58 Taxes/Fees: 0.00 Broker: None Security ID: 52108HZX5 Transaction ID: 84497147	1.000000	940.58 0.00	940.58 0.00	54.97
Mar 11 2012	Mar 15 2012	PRINCIPAL PAYDOWN	2,900.330	LBUBS 2004-C2 A3 3.973 15 MAR 2029 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 2,900.33 Taxes/Fees: 0.00 Broker: None Security ID: 52108HZX5 Transaction ID: 9265761	1.000000	2,900.33 0.00	2,900.33 0.00	169.49
Sep 15 2011	Sep 15 2011	PRINCIPAL PAYDOWN	503.430	MBART 2010-1 A2 0.7 15 AUG 2012 @ 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 503.43 Taxes/Fees: 0.00 Broker: None Security ID: 587682AB1 Transaction ID: 5053573	1.000000	503.43 0.00	503.43 0.00	0.00
Jul 15 2011	Jul 15 2011	PRINCIPAL PAYDOWN	3,085.560	MBART 2010-1 A2 0.7 15 AUG 2012 @ 0.131607 Currency: USD Commission: 0.00 Settlement Amount: 3,085.56 Taxes/Fees: 0.00 Broker: None Security ID: 587682AB1 Transaction ID: 84207139	1.000000	3,085.56 0.00	3,085.56 0.00	0.21

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
 Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 15 2011	Aug 15 2011	PRINCIPAL PAYDOWN	2,786.740	MBART 2010-1 A2 0.7 15 AUG 2012 @ Currency: USD Commission: 0.00 Settlement Amount: 2,786.74 Taxes/Fees: 0.00 Broker: None Security ID: 587682AB1 Transaction ID: 84479979	1.000000	2,786.74 0.00	2,786.74 0.00	0.19
Apr 1 2012	Apr 13 2012	PRINCIPAL PAYDOWN	19,692.590	MSC 2004-HQ3 A3 4.49 13 JAN 2041 @ Currency: USD Commission: 0.00 Settlement Amount: 19,692.59 Taxes/Fees: 0.00 Broker: None Security ID: 61745MXA6 Transaction ID: 10773175	1.000000	19,692.59 0.00	19,692.59 0.00	598.46
Mar 1 2012	Mar 13 2012	PRINCIPAL PAYDOWN	2,578.880	MSC 2004-HQ3 A3 4.49 13 JAN 2041 @ Currency: USD Commission: 0.00 Settlement Amount: 2,578.88 Taxes/Fees: 0.00 Broker: None Security ID: 61745MXA6 Transaction ID: 10773222	1.000000	2,578.88 0.00	2,578.88 0.00	78.37
Sep 1 2011	Sep 13 2011	PRINCIPAL PAYDOWN	999.990	MSC 2004-HQ3 A3 4.49 13 JAN 2041 @ Currency: USD Commission: 0.00 Settlement Amount: 999.99 Taxes/Fees: 0.00 Broker: None Security ID: 61745MXA6 Transaction ID: 5021573	1.000000	999.99 0.00	999.99 0.00	0.00

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Oct 1 2011	Oct 13 2011	PRINCIPAL PAYDOWN	1,255 280	MSC 2004-HQ3 A3 4 49 13 JAN 2041 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,255 28 Taxes/Fees: 0.00 Broker: None Security ID: 61745MXA6 Transaction ID: 5572477	1 000000	1,255 28 0.00	1,255 28 0.00	38 15
Nov 1 2011	Nov 14 2011	PRINCIPAL PAYDOWN	1,146 050	MSC 2004-HQ3 A3 4 49 13 JAN 2041 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,146 05 Taxes/Fees: 0.00 Broker: None Security ID: 61745MXA6 Transaction ID: 6168550	1 000000	1,146 05 0 00	1,146 05 0 00	34.83
Dec 1 2011	Dec 13 2011	PRINCIPAL PAYDOWN	1,274 050	MSC 2004-HQ3 A3 4 49 13 JAN 2041 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,274.05 Taxes/Fees: 0.00 Broker: None Security ID: 61745MXA6 Transaction ID: 6746739	1.000000	1,274.05 0 00	1,274 05 0 00	38 72
Jan 1 2012	Jan 13 2012	PRINCIPAL PAYDOWN	1,158 010	MSC 2004-HQ3 A3 4 49 13 JAN 2041 @: 0.000000 Currency: USD Commission: 0.00 Settlement Amount: 1,158 01 Taxes/Fees: 0 00 Broker: None Security ID: 61745MXA6 Transaction ID: 7491790	1.000000	1,158.01 0 00	1,158 01 0 00	35.19

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Feb 1 2012	Feb 13 2012	PRINCIPAL PAYDOWN	1,164.810	MSC 2004-HQ3 A3 4 49 13 JAN 2041 @. Currency: USD Commission: 0.00 Settlement Amount: 1,164.81 Taxes/Fees: 0.00 Broker: None Security ID: 61745MXA6 Transaction ID: 8288601	1.000000	1,164.81 0.00	1,164.81 0.00	35.40
Jul 1 2011	Jul 13 2011	PRINCIPAL PAYDOWN	1,237.500	MSC 2004-HQ3 A3 4 49 13 JAN 2041 @. Currency: USD Commission: 0.00 Settlement Amount: 1,237.50 Taxes/Fees: 0.00 Broker: None Security ID: 61745MXA6 Transaction ID: 84189886	1.000000	1,237.50 0.00	1,237.50 0.00	37.61
Aug 1 2011	Aug 13 2011	PRINCIPAL PAYDOWN	1,198.930	MSC 2004-HQ3 A3 4 49 13 JAN 2041 @. Currency: USD Commission: 0.00 Settlement Amount: 1,198.93 Taxes/Fees: 0.00 Broker: None Security ID: 61745MXA6 Transaction ID: 84479980	1.000000	1,198.93 0.00	1,198.93 0.00	36.44
Feb 15 2012	Feb 15 2012	PRINCIPAL PAYDOWN	230.360	NALT 2011-A A2B FRN 15 JAN 2014 @. Currency: USD Commission: 0.00 Settlement Amount: 230.36 Taxes/Fees: 0.00 Broker: None Security ID: 65475HAC5 Transaction ID: 8696492	1.000000	230.36 0.00	230.36 0.00	0.00

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
 Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 1 2011	Jul 1 2011	MATURITY	1,300,000 000	@: Currency USD Commission: 0.00 Settlement Amount 1,300,000 00 Taxes/Fees: 0 00 Broker: None Security ID 313384HP Transaction ID 84029512	1 000000	1,300,000.00 0 00	1,300,000 00 0 00	0 04
Jul 5 2011	Jul 5 2011	MATURITY	1,200,000.000	@: Currency USD Commission 0.00 Settlement Amount 1,200,000 00 Taxes/Fees: 0.00 Broker: None Security ID 313384HT Transaction ID 84131637	1 000000	1,200,000 00 0 00	1,200,000.00 0 00	0 13
Jul 6 2011	Jul 6 2011	MATURITY	1,300,000 000	@: Currency USD Commission: 0.00 Settlement Amount 1,300,000 00 Taxes/Fees: 0 00 Broker: None Security ID 313384HU Transaction ID 84136370	1 000000	1,300,000 00 0 00	1,300,000.00 0 00	0 04
Jul 7 2011	Jul 7 2011	MATURITY	1,200,000.000	@: Currency USD Commission 0 00 Settlement Amount. 1,200,000 00 Taxes/Fees. 0 00 Broker: None Security ID 313384HV Transaction ID 84143039	1.000000	1,200,000 00 0 00	1,200,000.00 0 00	0 03

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
 Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 8 2011	Jul 8 2011	MATURITY	1,300,000 000	@ Currency: USD Commission: Settlement Amount Taxes/Fees: Broker Security ID: Transaction ID	1 000000	1,300,000 00 0 00	1,300,000.00 0 00	0 04
Jul 12 2011	Jul 12 2011	MATURITY	1,300,000 000	@ Currency: USD Commission: Settlement Amount Taxes/Fees: Broker Security ID: Transaction ID	1.000000	1,300,000.00 0.00	1,300,000.00 0 00	0 04
Jul 14 2011	Jul 14 2011	MATURITY	1,400,000.000	@ Currency: USD Commission: Settlement Amount Taxes/Fees: Broker Security ID: Transaction ID	1.000000	1,400,000.00 0 00	1,400,000.00 0.00	0.04
Jul 15 2011	Jul 15 2011	MATURITY	1,144,000 000	@: Currency: USD Commission: Settlement Amount Taxes/Fees: Broker Security ID: Transaction ID	1.000000	1,144,000.00 0.00	1,144,000.00 0 00	0.32

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Jul 21 2011	Jul 21 2011	MATURITY	1,500,000.000	@ Currency. Commission: Settlement Amount. Taxes/Fees Broker. Security ID. Transaction ID:	1.000000	1,500,000.00 0.00	1,500,000.00 0.00	0.04
				100.000000 USD 0.00 1,500,000.00 0.00 None 313384JK 84238215				
Jul 26 2011	Jul 26 2011	MATURITY	2,767,000.000	@ Currency. Commission Settlement Amount Taxes/Fees Broker. Security ID Transaction ID:	1.000000	2,767,000.00 0.00	2,767,000.00 0.00	0.08
				100.000000 USD 0.00 2,767,000.00 0.00 None 313384JQ 84260683				
Jul 28 2011	Jul 28 2011	MATURITY	2,767,000.000	@ Currency. Commission. Settlement Amount. Taxes/Fees Broker. Security ID. Transaction ID	1.000000	2,767,000.00 0.00	2,767,000.00 0.00	0.08
				100.000000 USD 0.00 2,767,000.00 0.00 None 313384JS 84276756				
Aug 1 2011	Aug 1 2011	MATURITY	2,208,000.000	@ Currency. Commission Settlement Amount. Taxes/Fees Broker. Security ID Transaction ID:	1.000000	2,208,000.00 0.00	2,208,000.00 0.00	1.84
				100.000000 USD 0.00 2,208,000.00 0.00 None 313312JW 84300605				

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
Currency: U.S. DOLLAR

Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Aug 2 2011	Aug 2 2011	MATURITY	1,000,000 000	@ Currency: USD Commission: 0 00 Settlement Amount 1,000,000.00 Taxes/Fees: 0 00 Broker: None Security ID 313384JX Transaction ID 84307267	1.000000	1,000,000.00 0 00	1,000,000.00 0 00	0 03
Aug 3 2011	Aug 3 2011	MATURITY	417,000 000	@ Currency: USD Commission: 0.00 Settlement Amount. 417,000.00 Taxes/Fees: 0.00 Broker: None Security ID: 313396JY Transaction ID: 84398941	1 000000	417,000 00 0 00	417,000 00 0 00	0 58
Sub-Total:							262,932,354.14	(21,230.30)

Other

Mar 22 2012	Apr 12 2012	SHORT SELL	75,000 000	FANNIE MAE POOL 4 01 APR 2042 TBA @ Currency: USD Commission 0.00 Settlement Amount. 78,498 05 Taxes/Fees. 0 00 Broker GOLDMAN SACHS AND CO NEW YORK Security ID 01F040644 Transaction ID 9334370	1.000000	78,498.05 0.00	78,498 05 0 00	0.00

J.P. Morgan Investment Management Inc.

Account: 208550 - The Winston Foundation Inc
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Period From July 1, 2011 to June 30, 2012

DISPOSITIONS

Trade Date	Settlement Date	Transaction Type	Transaction Quantity	Security Description	Exchange Rate	Principal/Income Local	Principal/Income Base	Realized Gain/(Loss) Base
Apr 9 2012	May 14 2012	SHORT SELL	75,000 000	FANNIE MAE POOL 4 01 MAY 2042 TBA @. 105.421875 Currency: USD Commission: 0.00 Settlement Amount: 79,066 41 Taxes/Fees 0.00 Broker GOLDMAN SACHS AND CO NEW YORK Security ID: 01F040651 Transaction ID: 9856657	1.000000	79,066.41 0.00	79,066.41 0.00	0.00

Sub-Total:

157,564.46 0.00

Cash & Short Term

Fixed Income

262,773,646.13

40,715,097.10

Total: GROSS PROCEEDS

303,488,743.23 328,266.72

REALIZED GAIN BEFORE ADJUSTMENT

MISC. ADJUSTMENT
REALIZED GAIN

(15,235)
313,032
303,175,711

COST

The Winston Foundation, Inc.

Supplementary Information

Investments in Government Obligations

June 30, 2012

See Independent Accountant's Review Report

Face Amount	U.S. Obligations	Fair Market Value	Cost
\$ 65,000	AID-EGYPT 4.45%, 09/15/2015	\$ 72,781	\$ 64,778
20,000	ALLSTATE LF GLB FN TRST 5.375%, 04/30/2013	20,808	19,980
20,000	BRITISH COLUMBIA PROV OF 2.85%, 06/15/2015	21,267	20,872
20,000	CA TXB-VAR PURP 7.55%, 04/01/2039	25,910	22,114
70,000	FANNIE MAE 4.625%, 05/01/2013	72,489	70,765
80,000	FANNIE MAE 5.25%, 08/01/2012	80,321	82,701
200,000	FANNIE MAE POOL 3%, 08/01/2042 TBA	204,563	205,156
100,000	FANNIE MAE POOL 3%, 07/01/2027 TBA	104,766	104,400
460,000	FANNIE MAE POOL 3%, 07/01/2042 TBA	471,716	471,698
160,000	FANNIE MAE POOL 3.5%, 07/01/2042 TBA	168,175	167,482
110,000	FANNIE MAE POOL 4%, 07/01/2027 TBA	116,978	116,720
20,000	FANNIE MAE POOL 4%, 07/01/2042 TBA	21,284	21,223
140,000	FANNIE MAE POOL 4.5%, 07/01/2042 TBA	150,172	149,736
10,000	FANNIE MAE POOL 5%, 07/01/2027 TBA	10,778	10,777
60,000	FANNIE MAE POOL 5 01 JUL 2042 TBA 5%, 07/01/2042 TBA	64,931	64,866
70,000	FANNIE MAE POOL 5.5%, 07/01/2042 TBA	76,355	76,202
40,000	FANNIE MAE POOL 6.5%, 07/01/2042 TBA	45,013	44,966
1,753,000	FED HOME LN DISCOUNT NT DSC 07/02/2012	1,753,000	1,753,000
72,523	FG G01589 5%, 09/01/2033	78,469	74,750
26,781	FG G02186 5%, 05/01/2036	28,868	27,241
9,920	FG G03269 5.5%, 10/01/2037	10,794	9,742
	Carried forward	<u>\$ 3,599,438</u>	<u>\$ 3,579,169</u>

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The Winston Foundation, Inc.

Supplementary Information

Investments in Government Obligations

June 30, 2012

See Independent Accountant's Review Report

Face Amount	U.S. Obligations	Fair Market Value	Cost
	Brought forward	\$ 3,599,438	\$ 3,579,169
\$ 35,606	FG G04413		
	6%, 06/01/2038	39,266	35,712
65,952	FG J10982		
	4.5%, 10/01/2024	71,480	68,163
1,733	FH 1G1999		
	FRN 06/01/2037	1,875	1,704
3,402	FH 1G2061		
	FRN 07/01/2037	3,681	3,338
2,065	FH 1J0453		
	FRN 06/01/2037	2,237	2,045
13,926	FH 1J1749		
	FRN 06/01/2037	15,069	13,787
40,971	FN 256711		
	5.5%, 05/01/2037	44,710	43,519
20,798	FN 657269		
	5.5%, 10/01/2032	22,878	21,064
28,044	FN 745327		
	6%, 03/01/2036	31,027	28,026
37,015	FN 811499		
	5%, 09/01/2020	40,083	38,785
22,135	FN 889183		
	5.5%, 09/01/2021	24,123	23,992
25,480	FN 898079		
	FRN 09/01/2036	27,153	25,633
22,885	FN 919641		
	6%, 09/01/2037	25,220	24,030
14,944	FN 952005		
	6%, 11/01/2037	16,469	15,692
45,952	FN 953403		
	6%, 11/01/2037	50,639	48,152
3,380	FN 960441		
	5.5%, 12/01/2022	3,696	3,433
30,990	FN 963081		
	5%, 05/01/2038	33,548	31,470
13,224	FN 984281		
	6%, 05/01/2038	14,573	14,551
-	FN AC6082		
	4.5% 11/01/2024	-	-
111,087	FN AJ5667		
	4%, 11/01/2041	118,451	115,834
	Carried forward	\$ 4,185,616	\$ 4,138,099

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The Winston Foundation, Inc.

Supplementary Information

Investments in Government Obligations

June 30, 2012

See Independent Accountant's Review Report

Face Amount	U.S. Obligations	Fair Market Value	Cost
	Brought forward	\$ 4,185,616	\$ 4,138,099
\$ 32,477	FN AL1064		
	6.5%, 10/01/2039	36,667	36,019
69,322	FN AO2546		
	3%, 05/01/2027	72,751	72,419
10,000	FNCI 2.5 7/12		
	2.5%, 07/01/2027 TBA	10,303	10,308
160,000	FREDDIE MAC (GOLD) POOL		
	4%, 08/01/2042 TBA	169,475	169,375
140,000	FREDDIE MAC (GOLD) POOL		
	4.5%, 07/01/2042 TBA	149,516	149,013
60,000	FREDDIE MAC (GOLD) POOL		
	5.5%, 07/01/2042 TBA	65,203	65,136
30,000	FREDDIE MAC		
	1.75% 05/30/2019	30,685	29,994
75,000	FREDDIE MAC		
	3.75%, 03/27/2019	86,627	74,795
40,000	FREDDIE MAC		
	6.75%, 03/15/2031	61,379	48,628
109,083	G2 4559		
	5%, 10/20/2039	120,826	120,452
127,518	G2 4834		
	4.5%, 10/20/2040	140,900	138,265
60,000	GINNIE MAE POOL		
	3.5%, 07/01/2042 TBA	64,172	64,017
110,000	GINNIE MAE POOL		
	4%, 07/01/2042 TBA	120,123	119,967
38,289	GN 713334		
	4.5%, 05/15/2039	42,273	38,474
15,000	IL ST TXB		
	5.1%, 06/01/2033	14,161	13,292
75,000	NCUA GUARANTEED NOTES		
	FRN 06/12/2013	74,978	74,990
15,000	NJ TPK-F-TXB-BUILD AM		
	7.414%, 01/01/2040	21,951	22,033
15,000	NJ TPK-TXB-A-BABS		
	7.102%, 01/01/2041	21,172	20,936
80,000	PROVINCE OF SASKATCHEWAN		
	8%, 02/01/2013	83,209	87,022
5,000	REPUBLIC OF PERU		
	8.75%, 11/21/2033	8,200	6,708
	Carried forward	<u>\$ 5,580,187</u>	<u>\$ 5,499,942</u>

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The Winston Foundation, Inc.

Supplementary Information

Investments in Government Obligations

June 30, 2012

See Independent Accountant's Review Report

Face Amount	U.S. Obligations	Fair Market Value	Cost
	Brought forward	\$ 5,580,187	\$ 5,499,942
\$ 20,000	TENN VALLEY AUTHORITY 5.25%, 09/15/2039	26,077	19,776
87,000	US TREASURY N/B 0.25%, 01/15/2015	86,748	86,825
35,000	US TREASURY N/B 0.25%, 05/15/2015	34,847	34,885
571,000	US TREASURY N/B 0.25%, 04/30/2014	570,309	570,643
5,000	US TREASURY N/B 0.375%, 04/15/2015	4,996	5,002
115,000	US TREASURY N/B 0.375%, 03/15/2015	114,928	114,573
80,000	US TREASURY N/B 0.625%, 05/31/2017	79,631	79,751
205,000	US TREASURY N/B 0.875%, 02/28/2017	206,778	204,266
60,000	US TREASURY N/B 0.875%, 04/30/2017	60,455	60,403
288,000	US TREASURY N/B 0.875%, 12/31/2016	290,587	288,046
135,000	US TREASURY N/B 1.75%, 05/15/2022	136,097	136,556
23,000	US TREASURY N/B 3.125%, 11/15/2041	24,725	24,792
70,000	US TREASURY N/B 3.125%, 02/15/2042	75,184	76,027
114,000	US TREASURY N/B 3.75%, 08/15/2041	137,477	130,284
37,000	US TREASURY N/B 4.375%, 05/15/2041	49,418	46,107
6,000	US TREASURY N/B 4.75%, 02/15/2041	8,475	7,672
62,000	US TREASURY N/B 5.375%, 02/15/2031	90,344	75,437
Total		<u>\$ 7,577,263</u>	<u>\$ 7,460,987</u>

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The Winston Foundation, Inc.

Supplementary Information

Investments in Corporate Notes and Convertible Securities

June 30, 2012

See Independent Accountant's Review Report

Face Amount	Corporate Notes and Convertible Securities	Fair Market Value	Cost
\$ 5,000	ABBOTT LABORATORIES 5.3%, 05/27/2040	\$ 6,109	\$ 5,407
10,000	ALTRIA GROUP INC 4.75%, 05/05/2021	11,340	10,015
11,215	AMCAR 2011-2 A2 0.9%, 09/08/2014	11,223	11,215
20,000	AMER EXPRESS CREDIT CO 5.125%, 08/25/2014	21,606	19,981
20,000	AMERICAN INTL GROUP 6.4%, 12/15/2020	22,630	21,435
5,000	AMGEN INC 5.65%, 06/15/2042	5,580	4,976
25,000	ANADARKO PETROLEUM CORP 6.375%, 09/15/2017	29,041	29,723
25,000	ANHEUSER-BUSCH INBEV WOR 5.375%, 01/15/2020	29,791	27,821
15,000	APACHE CORP 4.75%, 04/15/2043	16,662	14,959
10,000	AT&T INC 5.55%, 08/15/2041	11,920	9,934
20,000	AT&T INC 6.5%, 09/01/2037	25,427	20,962
25,000	BACM 2005-2 A5 FRN 07/10/2043	27,203	24,573
50,000	BACM 2006-2 A4 FRN 05/10/2045	57,004	55,480
15,000	BANK OF AMERICA CORP 3.625%, 03/17/2016 SER: MTN	15,069	14,951
10,000	BANK OF AMERICA CORP 3.75%, 07/12/2016 SER: 1	10,081	10,042
15,000	BANK OF AMERICA CORP 3.875%, 03/22/2017	15,280	14,934
15,000	BANK OF AMERICA CORP 4.5%, 04/01/2015	15,461	14,985
15,000	BARRICK NA FINANCE LLC 4.4%, 05/30/2021	16,283	16,121
28,039	BOAA 2004-5 4A1 5%, 06/25/2019	28,357	28,849
6,438	BOAMS 2004-5 3A2 4.75%, 06/25/2019	6,649	6,474
100,000	BSCMS 2005-PWR7 A3 FRN 02/11/2041	108,934	100,550
25,000	BSCMS 2005-PWR8 A4 4.674%, 06/11/2041	27,116	24,530
	Carried forward	\$ 518,766	\$ 487,917

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The Winston Foundation, Inc.

Supplementary Information

Investments in Corporate Notes and Convertible Securities

June 30, 2012

See Independent Accountant's Review Report

Face Amount	Corporate Notes and Convertible Securities	Fair Market Value	Cost
	Brought forward	\$ 518,766	\$ 487,917
\$ 45,000	BSCMS 2005-PWR9 A4A 4.871%, 09/11/2042	49,581	45,247
5,000	CAPITAL ONE FINANCIAL CO 4.75%, 07/15/2021	5,456	4,899
20,000	CATERPILLAR FIN SERV CRP 5.45%, 04/15/2018	23,842	19,950
20,000	CISCO SYSTEMS INC 4.95%, 02/15/2019	23,582	19,955
10,000	CISCO SYSTEMS INC 5.5%, 01/15/2040	12,379	9,798
15,000	CITIGROUP INC 5.875%, 05/29/2037	16,344	14,488
40,000	CITIGROUP INC 6.5%, 08/19/2013	41,911	37,022
15,000	COMCAST CORP 6.3%, 11/15/2017	18,034	16,434
10,000	COMCAST CORP 6.4%, 03/01/2040	12,476	10,988
65,000	COMET 2005-B1 B1 4.9%, 12/15/2017	70,552	64,746
15,000	CONOCOPHILLIPS 4.75%, 02/01/2014	15,932	14,958
20,000	CONOCOPHILLIPS 6%, 01/15/2020	25,151	22,333
10,645	CSFB 2004-AR8 2A1 FRN 09/25/2034	10,461	10,418
9,110	CSFB 2005-C2 AAB 4.681%, 04/15/2037	9,295	9,314
5,000	CSX CORP 4.75%, 05/30/2042	5,155	5,117
5,912	CWL 2003-5 MF1 FRN 01/25/2034	4,203	5,912
10,000	DEERE & COMPANY 3.9%, 06/09/2042	9,935	9,927
10,000	DEVON ENERGY CORPORATION 3.25%, 05/15/2022	10,174	9,941
15,000	DIRECTV HOLDINGS/FING 5%, 03/01/2021	16,479	15,483
20,000	DOMINION RESOURCES INC 5.2%, 08/15/2019	23,555	20,807
25,000	DUKE ENERGY CAROLINAS 1.75%, 12/15/2016	25,636	24,959
	Carried forward	\$ 948,899	\$ 880,613

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The Winston Foundation, Inc.

Supplementary Information

Investments in Corporate Notes and Convertible Securities

June 30, 2012

See Independent Accountant's Review Report

Face Amount	Corporate Notes and Convertible Securities	Fair Market Value	Cost
	Brought forward	\$ 948,899	\$ 880,613
\$ 10,000	ENERGY TRANSFER PARTNERS 6.5%, 02/01/2042	10,716	9,964
15,000	ENTERGY ARKANSAS INC 3.75%, 02/15/2021	15,720	14,996
10,000	ENTERPRISE PRODUCTS OPER 5.7%, 02/15/2042	11,063	9,989
5,000	ERP OPERATING LP 4.625%, 12/15/2021	5,431	4,981
53,297	FHR 3770 EA 4%, 01/15/2038	56,440	56,328
100,000	FNMNT 2009-3 A FRN 07/15/2015	99,944	100,734
75,000	GCCFC 2005-GG3 A4 FRN 08/10/2042	80,837	77,006
15,000	GENERAL ELEC CAP CORP 5.875%, 01/14/2038	17,220	12,933
10,000	GENERAL ELECTRIC CO 5.25%, 12/06/2017	11,677	10,942
10,000	GEORGIA POWER COMPANY 4.3%, 03/15/2042	10,417	9,995
10,000	GILEAD SCIENCES INC 4.5%, 04/01/2021	11,113	10,337
25,000	GLAXOSMITHKLINE CAPITAL 2.85%, 05/08/2022	25,430	24,830
20,000	GOLDMAN SACHS GROUP INC 5.95%, 01/18/2018	21,406	20,269
10,000	GOLDMAN SACHS GROUP INC 6.25%, 02/01/2041	10,428	9,936
55,000	GSMS 2006-GG8 A4 5.56%, 11/10/2039	62,480	62,133
15,000	HCP INC 5.375%, 02/01/2021	16,587	14,922
5,000	HEWLETT-PACKARD CO 6%, 09/15/2041	5,511	4,993
25,000	HSBC HOLDINGS PLC 5.1%, 04/05/2021	27,911	24,946
20,000	JPMCC 2004-CBX A6 4.899%, 01/12/2037	21,501	21,563
10,000	KINDER MORGAN ENER PART 3.95%, 09/01/2022	10,131	9,981
	Carried forward	\$ 1,480,862	\$ 1,392,391

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The Winston Foundation, Inc.

Supplementary Information

Investments in Corporate Notes and Convertible Securities

June 30, 2012

See Independent Accountant's Review Report

<u>Face Amount</u>	<u>Corporate Notes and Convertible Securities</u>	<u>Fair Market Value</u>	<u>Cost</u>
	Brought forward	\$ 1,480,862	\$ 1,392,391
\$ 5,000	KINDER MORGAN ENER PART 6.375%, 03/01/2041	5,701	4,992
5,000	KINDER MORGAN ENER PART 6.95%, 01/15/2038 SER:MTN	5,913	5,487
30,000	KRAFT FOODS INC 5.375%, 02/10/2020	35,501	31,745
10,000	KRAFT FOODS INC 6.5%, 08/11/2017	12,133	10,249
55,000	LBUBS 2003-C8 A4 FRN 11/15/2032	57,317	58,912
48,414	LBUBS 2004-C2 A3 3.973%, 03/15/2029	49,478	45,585
15,000	LBUBS 2005-C3 A5 4.739%, 07/15/2030	16,261	16,031
100,000	LBUBS 2006-C6 A4 5.372%, 09/15/2039	113,590	96,703
10,000	LOCKHEED MARTIN CORP 4.85%, 09/15/2041	10,844	9,928
5,000	LOWE'S COMPANIES INC 3.12%, 04/15/2022	5,116	4,998
15,000	LOWE'S COMPANIES INC 4.65%, 04/15/2042	15,929	14,938
5,000	MARATHON PETROLEUM CORP 6.5%, 03/01/2042 SER: WI	5,682	5,385
10,000	MATTEL INC 2.5%, 11/01/2016	10,272	9,970
25,000	METLIFE INC 6.75%, 06/01/2016	29,315	24,941
15,000	MORGAN STANLEY 5.5%, 07/28/2021	14,779	15,002
25,000	MSC 2006-IQ12 A4 5.332%, 12/15/2043	28,400	26,470
5,000	NEWS AMERICA INC 6.4%, 12/15/2035	5,765	5,457
5,000	ONCOR ELECTRIC DELIVERY 5.25%, 09/30/2040	5,182	5,446
25,000	ONEOK PARTNERS LP 3.25%, 02/01/2016	26,230	25,726
15,000	ORACLE CORP 6.125%, 07/08/2039	19,617	14,900
	Carried forward	<u>\$ 1,953,887</u>	<u>\$ 1,825,256</u>

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The Winston Foundation, Inc.

Supplementary Information

Investments in Corporate Notes and Convertible Securities

June 30, 2012

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Face Amount	Corporate Notes and Convertible Securities	Fair Market Value	Cost
	Brought forward	\$ 1,953,887	\$ 1,825,256
\$ 15,000	PACIFCORP 5.65%, 07/15/2018	18,093	14,973
15,000	PACIFCORP 5.9%, 08/15/2034	19,216	14,946
5,000	PFIZER INC 7.2%, 03/15/2039	7,591	6,875
5,000	PHILIP MORRIS INTL INC 4.375%, 11/15/2041	5,158	5,111
20,000	PHILIP MORRIS INTL INC 5.65%, 05/16/2018	24,154	21,929
5,000	PLAINS ALL AMER PIPELINE 5.15%, 06/01/2042	5,284	4,988
5,000	PROGRESS ENERGY CAROLINA 4.1%, 05/15/2042	5,214	4,975
15,000	PRUDENTIAL FINANCIAL INC 7.375%, 06/15/2019	18,307	15,000
10,000	RABOBANK NEDERLAND 3.375%, 01/19/2017	10,292	9,991
10,000	SUNCOR ENERGY INC 6.85%, 06/01/2039	12,568	9,942
25,000	TEVA PHARMACEUT FIN BV 2.4%, 11/10/2016	25,924	24,979
15,000	THOMSON REUTERS CORP 3.95%, 09/30/2021	15,844	14,936
10,000	TIME WARNER CABLE INC 5.5%, 09/01/2041	10,881	10,812
15,000	TIME WARNER CABLE INC 7.5%, 04/01/2014	16,630	14,930
15,000	TRANSOCEAN INC 6.375%, 12/15/2021	17,157	14,992
10,000	UNITEDHEALTH GROUP INC 5.7%, 10/15/2040	12,321	9,936
10,000	VALE OVERSEAS LIMITED 5.625%, 09/15/2019	11,086	10,053
25,000	VENTAS REALTY LP/CAP CRP 4.75%, 06/01/2021	25,971	24,783
20,000	VERIZON COMMUNICATIONS 2%, 11/01/2016	20,467	20,104
25,000	VERIZON COMMUNICATIONS 6.1%, 04/15/2018	30,457	27,377
20,000	VERIZON COMMUNICATIONS 6.35%, 04/01/2019	24,930	23,032
10,000	WAL-MART STORES INC 5%, 10/25/2040	11,958	9,834
	Carried forward	\$ 2,303,390	\$ 2,139,754

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The Winston Foundation, Inc.

Supplementary Information

Investments in Corporate Notes and Convertible Securities

June 30, 2012

See Independent Accountant's Review Report

<u>Face Amount</u>	<u>Corporate Notes and Convertible Securities</u>	<u>Fair Market Value</u>	<u>Cost</u>
	Brought forward	\$ 2,303,390	\$ 2,139,754
\$ 100,000	WBCMT 2003-C8 A4 FRN 11/15/2035	104,559	106,531
70,000	WBCMT 2005-C17 A4 FRN 03/15/2042	75,882	71,590
20,000	WBCMT 2005-C18 A4 4.935%, 04/15/2042	21,839	21,627
15,000	WBCMT 2005-C21 A4 FRN 10/15/2044	16,517	16,163
10,000	WBCMT 2006-C25 A5 FRN 05/15/2043	11,424	10,911
5,000	WELLPOINT INC 4.625%, 05/15/2042	5,154	4,920
50,000	WELLS FARGO & COMPANY STP 06/15/2016	53,220	50,978
25,000	WFHET 2004-2 A16 FRN 10/25/2034	25,270	23,289
15,000	XCEL ENERGY INC 4.7%, 05/15/2020	17,330	14,951
15,000	XEROX CORPORATION 4.5%, 05/15/2021	15,562	15,178
	Total	<u>\$ 2,650,147</u>	<u>\$ 2,475,892</u>

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The Winston Foundation, Inc.

Supplementary Information

Investments in Mutual Funds, Hedge Funds, Limited Partnerships and Real Estate Investment Trust
June 30, 2012
See Independent Accountant's Review Report

Shares	Mutual Funds	Fair Market Value	Cost
<u>BLACKROCK</u>			
91,119	EAFE Equity Index Fund B	\$ 4,274,542	\$ 4,203,304
24,267	Equity Index Fund B	5,161,691	2,956,179
91,368	Extended Equity Market Fund B	15,935,149	13,023,965
199	Money Market Fund B	199	199
411,809	Russell 1000 Value Index Fund B	7,409,417	4,536,793
		32,780,998	24,720,440
<u>LAZARD</u>			
503,282	Lazard Emerging Markets Equity Portfolio Inst.	9,154,708	9,586,927
		\$ 41,935,706	\$ 34,307,367
Shares	Hedge Funds	Fair Market Value	Cost
27,737	ALLBLUE LTD. - Class A USD	\$ 5,131,540	\$ 5,040,000
5,040	ATLAS GLOBAL INVESTMENTS, LTD - Class C - 2012-01	5,002,942	5,040,000
5,040	HUDSON BAY INTERNATIONAL FUND LTD - CLASS A-UR/ 2	5,419,139	5,040,000
		\$ 15,553,621	\$ 15,120,000
Ownership %	Limited Partnerships	Fair Market Value	Cost
0.93	Brandes Institutional Equity Trust - Non-U.S. Equity Portfolio	\$ 4,132,962	\$ 5,950,694
1.01	Hamilton Lane Private Equity Offshore Fund VI L.P.	3,495,785	3,059,544
		\$ 7,628,747	\$ 9,010,238
Ownership %	Real Estate Investment Trust	Fair Market Value	Cost
1.482	Hancock Timberland, IX, Inc.	\$ 2,934,407	\$ 4,554,433

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The Winston Foundation, Inc.

Supplementary Information

Contributions and Grants

Year Ended June 30, 2012

See Independent Accountant's Review Report

Recipient (A)	Amount	Purpose
A Better Chance At Westport	\$ 15,000	general purposes
Alliance For Justice	70,000	general purposes
Amagansett Historical Association	5,500	for summer fall events
American Committee For The Weizmann Inst.	5,000	general purposes
American Foundation For The Blind	5,000	general purposes
American Friends Of Hebrew University	30,000	general purposes
American Symphony Orchestra	45,000	general purposes
ASPCA	8,000	general purposes
Bard College	40,000	Bard HS Early College in the NYC Public School System
Barnard College	90,000	Junior faculty fellowships
Bennington College	10,000	general purposes
Boys Town Jerusalem Foundation Of America	10,000	general purposes
Brooklyn Academy Of Music	150,000	general purposes
Business Executives For National Security	5,000	general purposes
Camfed	3,000	general purposes
Center For Wrongful Convictions	5,500	general purposes
Central Synagogue	5,000	general purposes
Chamber Music Society Of Lincoln Center	40,000	general purposes
Children's Defense Fund	15,000	general purposes
City Center	15,000	new projects
City College Of The City Of NY	50,000	Simon H. Rifkind Center for Humanities
Columbia University - School Of Social Work	10,000	general purposes
Columbia University School Of Public Health	5,000	general purposes
Conservative Synagogue	5,000	general purposes
Council Of Foreign Relations	5,000	general purposes
CUNY Graduate Center Foundation	50,000	the initiative for theoretical sciences
Doctors Without Borders	30,000	general purposes
Environmental Defense Fund	55,000	general purposes
Epic Theatre Center	82,000	for artistic staffing, production and educational program
Federation Employment & Guidance Service	5,000	general purposes
Film Forum	40,000	general purposes
Friends Of Sherwood Island	12,000	general purposes
Good Shepherd Services	1,500	holiday events
Guiding Eyes For The Blind	25,000	general purposes
Carried forward	\$ 947,500	

(A) All recipients are publicly supported.

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The Winston Foundation, Inc.

Supplementary Information

Contributions and Grants

Year Ended June 30, 2012

See Independent Accountant's Review Report

<u>Recipient (A)</u>	<u>Amount</u>	<u>Purpose</u>
Brought Forward	\$ 947,500	general purposes
Hamilton College	350,000	general purposes
Hartwick College	25,000	general purposes
Harvard College Library	5,000	general purposes
Hibiscus Children's Foundation	40,000	general purposes
Hospital For Special Surgery	435,000	general purposes
Human Rights First	40,000	general purposes
Human Rights Watch	100,000	video and photography project
Hunter College Foundation	25,000	in support of Roosevelt House
Independent Diplomat	90,000	general purposes
Institute For Jazz Studies	15,000	general purposes
Interfaith Housing Association Of WSPT	5,000	general purposes
International Rescue Committee	15,000	general purposes
Jewish Home For The Elderly Of Fairfield City	5,000	general purposes
John Simon Guggenheim Memorial Foundation	20,000	general purposes
Joyce Theater	10,000	general purposes
Learning Leaders	20,000	general purposes
Lick-Wilmerding High School	60,000	financial aid
Lincoln Center Theater	50,000	general purposes
Martin Memorial Foundation	30,000	general purposes
Metropolitan Museum Of The Arts	20,000	the Cloisters Internship Program
Municipal Art Society Of New York	100,000	specifically and exclusively for the MAS
National Center For Law And Economic	20,000	general purposes
National Council For Jewish Women	2,000	general purposes
National Dance Institute Inc.	20,000	general purposes
National Multiple Sclerosis - Long Island Chapter	60,000	advocacy programs/respite programs
Natural Resource Defense Council	45,000	general purposes
New York Cares	10,000	general purposes
New York Choral Society	2,500	general purposes
New York Hall Of Science	10,000	general purposes
New York Presbyterian Hospital	40,000	fund for medicine in the department of medicine
New York Public Library	119,000	general purposes
New York Society Library	20,000	general purposes
New Yorkers For Parks	10,000	general purposes
NYU - Stern School Of Business	13,000	general purposes
Our Hudson	20,000	short promotional videos and website
Carried forward	<u>\$ 2,799,000</u>	

(A) All recipients are publicly supported.

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The Winston Foundation, Inc.

Supplementary Information

Contributions and Grants

Year Ended June 30, 2012

See Independent Accountant's Review Report

Recipient (A)	Amount	Purpose
Brought Forward	\$ 2,799,000	
Peconic Land Trust	30,000	general purposes
People For The American Way Foundation	120,000	campaign to prevent disenfranchisement voters
Playwright's Horizon	5,000	general purposes
Poet's House	10,000	general purposes
Poly Prep Country Day School	5,000	general purposes
Prospect Theater Company	55,000	development of new material
Public Theater	25,000	general purposes
Queens College - Aaron Copland School	10,000	Sir Roland Hanna Memorial Scholarship Fund
Rand Corporation	5,000	general purposes
Roundabout Theatre	10,000	educational outreach
Sanctuary For Families	10,000	general purposes
Save The Sound	5,000	general purposes
SEC Historical Society	2,000	general purposes
Shen Wei Dance Studio	40,000	general purposes
St. Ann's School	15,000	general purposes
St. Ann's Warehouse	10,000	general purposes
Stony Brook Foundation	25,000	general purposes
Student Advocacy	2,000	general purposes
Studio Museum of Harlem	55,000	general purposes
Teachers College of Columbia University	20,000	Educational Equity Campaign/ National Access Network
Teachers For Vietnam	12,000	general purposes
Temple Beit Ha Yam	5,000	general purposes
Thanks To Scandinavia, Inc.	5,000	general purposes
The Battery Conservancy	5,000	general purposes
The City Parks Foundation	20,000	salary for a dedicated gardener Carl Shurz Park
The Culture Project, Inc.	100,000	general purposes
The Metropolitan Opera Association	15,000	general purposes
The Mount Sinai School of Medicine	45,000	support the work of Valentin Fuster and the Cardiovascular Institute
The Museum Of The City of New York	25,000	general purposes
The Nature Conservancy	4,000	general purposes
The Samuel Waxman Cancer Research Foundation	10,000	general purposes
The Stanley M. Isaacs Neighborhood Center, Inc.	40,000	meals on wheels program
Trustees Of Reservations	12,000	general purposes
UJA Federation Of New York	15,000	general purposes
W.N.Y.C.	100,000	to match the Tow Foundation challenge
Carried forward	\$ 3,671,000	

(A) All recipients are publicly supported.

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The Winston Foundation, Inc.

Supplementary Information

Contributions and Grants

Year Ended June 30, 2012

See Independent Accountant's Review Report

<u>Recipient (A)</u>	<u>Amount</u>	<u>Purpose</u>
Brought forward	\$ 3,671,000	
Weill Medical College of Cornell University	60,000	Dr. Arleen Rifkind lab fellowship
Westport Country Playhouse	50,000	general purposes
Westport Library	20,000	general purposes
Westport Temple Israel	5,000	general purposes
Whitney Museum of American Art	50,000	general purposes
Williams College	10,000	general purposes
WNET	50,000	general purposes
Woodrow Wilson National Fellowship	85,000	general purposes
	<u><u>\$ 4,001,000</u></u>	

(A) All recipients are publicly supported.

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Application for Extension of Time To File an Exempt Organization Return

OMB No. 1545-1709

► **File a separate application for each return.**

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box ☒
- If you are filing for an **Additional (Not Automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form).

Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868.

Electronic filing (e-file). You can electronically file Form 8868 if you need a 3-month automatic extension of time to file (6 months for a corporation required to file Form 990-T), or an additional (not automatic) 3-month extension of time. You can electronically file Form 8868 to request an extension of time to file any of the forms listed in Part I or Part II with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, which must be sent to the IRS in paper format (see instructions). For more details on the electronic filing of this form, visit www.irs.gov/efile and click on *e-file for Charities & Nonprofits*.

Part I Automatic 3-Month Extension of Time. Only submit original (no copies needed).

A corporation required to file Form 990-T and requesting an automatic 6-month extension - check this box and complete

Part I only ☐

All other corporations (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns.

Type or print File by the due date for filing your return. See instructions.	Name of exempt organization or other filer, see instructions. THE WINSTON FOUNDATION, INC. C/O J.O'NEIL, (PAUL, WEISS, ET. AL.)	Employer identification number (EIN) or ☒ 13-6161672
	Number, street, and room or suite no. If a P.O. box, see instructions. 1285 AVENUE OF THE AMERICAS	Social security number (SSN) ☐
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. NEW YORK, NY 10019	

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

Application Is For	Return Code	Application Is For	Return Code
Form 990	01	Form 990-T (corporation)	07
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	01	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

JOHN O'NEIL, (PAUL WEISS ET. AL.)

- The books are in the care of ► **1285 AVE. OF THE AMERICAS - NEW YORK, NY 10019**

Telephone No. ► **212-373-3000**

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

1 I request an automatic 3-month (6 months for a corporation required to file Form 990-T) extension of time until **FEBRUARY 15, 2013**, to file the exempt organization return for the organization named above. The extension

is for the organization's return for:

► ☐ calendar year _____ or

► ☒ tax year beginning **JUL 1, 2011**, and ending **JUN 30, 2012**

- 2 If the tax year entered in line 1 is for less than 12 months, check reason: ☐ Initial return ☐ Final return ☐ Change in accounting period

3a 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.	3a	\$	93,044.
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.	3b	\$	93,044.
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	\$	0.

Caution. If you are going to make an electronic fund withdrawal with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions.

LHA For Privacy Act and Paperwork Reduction Act Notice, see Instructions.

Form 8868 (Rev. 1-2012)

• 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).

Enter filer's identifying number, see instructions

Type or print File by the due date for filing your return. See instructions.	Name of exempt organization or other filer, see instructions THE WINSTON FOUNDATION, INC. C/O J.O'NEIL, (PAUL, WEISS, ET. AL.)	Employer identification number (EIN) or ☒ 13-6161672
	Number, street, and room or suite no. If a P.O. box, see instructions. 1285 AVENUE OF THE AMERICAS	Social security number (SSN) ☐
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. NEW YORK, NY 10019	

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

04

Application Is For	Return Code	Application Is For	Return Code
Form 990	01		
Form 990-BL	02	Form 1041-A	08
Form 990-EZ	01	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.

JOHN O'NEIL, (PAUL WEISS ET. AL.)

• The books are in the care of **1285 AVE. OF THE AMERICAS - NEW YORK, NY 10019**

Telephone No. **212-373-3000**

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, 2013**

5 For calendar year , or other tax year beginning **JUL 1, 2011**, and ending **JUN 30, 2012**

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

ADDITIONAL TIME IS NECESSARY IN ORDER TO FILE A COMPLETE AND 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	\$ 93,044.
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	\$ 93,044.
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 must be completed for Part II only.

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

Title **CPA**

Date

Form 8868 (Rev. 1-2012)