

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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CASH EQUIVALENTS

85749P9B9	STATE STR INSTL LIQUID RESVS	0.199	31DEC99	04JAN11	04JAN11	STATE STREET BANK AN	USD/CSW
	103,513.43	100.000000			0.00	0.00	103,513.43
85749P9B9	STATE STR INSTL LIQUID RESVS	0.177	31DEC99	06JAN11	06JAN11	STATE STREET BANK AN	USD/CSW
	995,637.60	100.000000			0.00	0.00	995,637.60
85749P9B9	STATE STR INSTL LIQUID RESVS	0.181	31DEC99	10JAN11	10JAN11	STATE STREET BANK AN	USD/CSW
	10,139.86	100.000000			0.00	0.00	10,139.86
85749P9B9	STATE STR INSTL LIQUID RESVS	0.169	31DEC99	12JAN11	12JAN11	STATE STREET BANK AN	USD/CSW
	83,758.16	100.000000			0.00	0.00	83,758.16
85749P9B9	STATE STR INSTL LIQUID RESVS	0.173	31DEC99	13JAN11	13JAN11	STATE STREET BANK AN	USD/CSW
	24,668,263.95	100.000000			0.00	0.00	24,668,263.95
85749P9B9	STATE STR INSTL LIQUID RESVS	0.181	31DEC99	14JAN11	14JAN11	STATE STREET BANK AN	USD/CSW
	802,455.03	100.000000			0.00	0.00	802,455.03
85749P9B9	STATE STR INSTL LIQUID RESVS	0.197	31DEC99	20JAN11	20JAN11	STATE STREET BANK AN	USD/CSW
	12,108,258.55	100.000000			0.00	0.00	12,108,258.55
85749P9B9	STATE STR INSTL LIQUID RESVS	0.184	31DEC99	25JAN11	25JAN11	STATE STREET BANK AN	USD/CSW
	9,331,027.35	100.000000			0.00	0.00	9,331,027.35
85749P9B9	STATE STR INSTL LIQUID RESVS	0.185	31DEC99	26JAN11	26JAN11	STATE STREET BANK AN	USD/CSW
	799,452.77	100.000000			0.00	0.00	799,452.77
85749P9B9	STATE STR INSTL LIQUID RESVS	0.184	31DEC99	28JAN11	28JAN11	STATE STREET BANK AN	USD/CSW
	844,331.96	100.000000			0.00	0.00	844,331.96

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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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CASH EQUIVALENTS							
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85749P9B9	STATE STR INSTL LIQUID RESVS	0.177	31DEC99	31JAN11	31JAN11	STATE STREET BANK AN	USD/CSW
	5,662,095.45		100.000000		0.00	0.00	5,662,095.45
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000	31DEC99	31JAN11	31JAN11	STATE STREET BANK AN	USD/CSW
	10,469.87		100.000000		0.00	0.00	10,469.87
85749P9B9	STATE STR INSTL LIQUID RESVS	0.197	31DEC99	01FEB11	01FEB11	STATE STREET BANK AN	USD/CSW
	2,037,734.37		100.000000		0.00	0.00	2,037,734.37
85749P9B9	STATE STR INSTL LIQUID RESVS	0.221	31DEC99	02FEB11	02FEB11	STATE STREET BANK AN	USD/CSW
	874,073.32		100.000000		0.00	0.00	874,073.32
85749P9B9	STATE STR INSTL LIQUID RESVS	0.216	31DEC99	03FEB11	03FEB11	STATE STREET BANK AN	USD/CSW
	0.01		100.000000		0.00	0.00	0.01
				07FEB11	07FEB11	STATE STREET BANK AN	USD/CSW
	15,834.83		100.000000		0.00	0.00	15,834.83
-- ASSET TOTALS --	15,834.84				0.00	0.00	15,834.84
85749P9B9	STATE STR INSTL LIQUID RESVS	0.198	31DEC99	10FEB11	10FEB11	STATE STREET BANK AN	USD/CSW
	14,138,345.17		100.000000		0.00	0.00	14,138,345.17
85749P9B9	STATE STR INSTL LIQUID RESVS	0.193	31DEC99	18FEB11	18FEB11	STATE STREET BANK AN	USD/CSW
	2,295,821.67		100.000000		0.00	0.00	2,295,821.67
85749P9B9	STATE STR INSTL LIQUID RESVS	0.199	31DEC99	22FEB11	22FEB11	STATE STREET BANK AN	USD/CSW
	103,548.39		100.000000		0.00	0.00	103,548.39

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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CASH EQUIVALENTS							
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85749P9B9	STATE STR INSTL LIQUID RESVS	0.204	31DEC99	24FEB11	24FEB11	STATE STREET BANK AN	USD/CSW
	533,375.57	100.000000		0.00	0.00	0.00	533,375.57
85749P9B9	STATE STR INSTL LIQUID RESVS	0.198	31DEC99	25FEB11	25FEB11	STATE STREET BANK AN	USD/CSW
	3,655,869.65	100.000000		0.00	0.00	0.00	3,655,869.65
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000	31DEC99	28FEB11	28FEB11	STATE STREET BANK AN	USD/CSW
	13,565.48	100.000000		0.00	0.00	0.00	13,565.48
85749P9B9	STATE STR INSTL LIQUID RESVS	0.208	31DEC99	01MAR11	01MAR11	STATE STREET BANK AN	USD/CSW
	77,502.95	100.000000		0.00	0.00	0.00	77,502.95
85749P9B9	STATE STR INSTL LIQUID RESVS	0.185	31DEC99	03MAR11	03MAR11	STATE STREET BANK AN	USD/CSW
	13,473.29	100.000000		0.00	0.00	0.00	13,473.29
				07MAR11	07MAR11	STATE STREET BANK AN	USD/CSW
	2,997,106.67	100.000000		0.00	0.00	0.00	2,997,106.67
-- ASSET TOTALS --	3,010,579.96			0.00	0.00	0.00	3,010,579.96
85749P9B9	STATE STR INSTL LIQUID RESVS	0.195	31DEC99	08MAR11	08MAR11	STATE STREET BANK AN	USD/CSW
	13,447.86	100.000000		0.00	0.00	0.00	13,447.86
85749P9B9	STATE STR INSTL LIQUID RESVS	0.190	31DEC99	09MAR11	09MAR11	STATE STREET BANK AN	USD/CSW
	42,343.75	100.000000		0.00	0.00	0.00	42,343.75
85749P9B9	STATE STR INSTL LIQUID RESVS	0.188	31DEC99	11MAR11	11MAR11	STATE STREET BANK AN	USD/CSW
	470,161.64	100.000000		0.00	0.00	0.00	470,161.64

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ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	

CASH EQUIVALENTS

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.197 31DEC99	14MAR11	14MAR11	STATE STREET BANK AN	USD/CSW	
	34,616.32	100.000000	0.00	0.00	0.00	34,616.32	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.196 31DEC99	15MAR11	15MAR11	STATE STREET BANK AN	USD/CSW	
	2,301,864.01	100.000000	0.00	0.00	0.00	2,301,864.01	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.199 31DEC99	16MAR11	16MAR11	STATE STREET BANK AN	USD/CSW	
	13,547,853.63	100.000000	0.00	0.00	0.00	13,547,853.63	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.215 31DEC99	21MAR11	21MAR11	STATE STREET BANK AN	USD/CSW	
	13,483,167.65	100.000000	0.00	0.00	0.00	13,483,167.65	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.204 31DEC99	22MAR11	22MAR11	STATE STREET BANK AN	USD/CSW	
	179,074.87	100.000000	0.00	0.00	0.00	179,074.87	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.181 31DEC99	24MAR11	24MAR11	STATE STREET BANK AN	USD/CSW	
	8,235.76	100.000000	0.00	0.00	0.00	8,235.76	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.180 31DEC99	25MAR11	25MAR11	STATE STREET BANK AN	USD/CSW	
	4,024,603.99	100.000000	0.00	0.00	0.00	4,024,603.99	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.181 31DEC99	28MAR11	28MAR11	STATE STREET BANK AN	USD/CSW	
	24,554.76	100.000000	0.00	0.00	0.00	24,554.76	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.185 31DEC99	29MAR11	29MAR11	STATE STREET BANK AN	USD/CSW	
	103,335.79	100.000000	0.00	0.00	0.00	103,335.79	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.187 31DEC99	31MAR11	31MAR11	STATE STREET BANK AN	USD/CSW	
	554,504.22	100.000000	0.00	0.00	0.00	554,504.22	

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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CASH EQUIVALENTS							
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85749P9B9	STATE STR INSTL LIQUID RESVS	1.000	31DEC99	31MAR11	31MAR11	STATE STREET BANK AN	USD/CSW
	12,219.53	100.000000		0.00		0.00	12,219.53
85749P9B9	STATE STR INSTL LIQUID RESVS	0.176	31DEC99	07APR11	07APR11	STATE STREET BANK AN	USD/CSW
	16,684.10	100.000000		0.00		0.00	16,684.10
85749P9B9	STATE STR INSTL LIQUID RESVS	0.172	31DEC99	11APR11	11APR11	STATE STREET BANK AN	USD/CSW
	10,218.82	100.000000		0.00		0.00	10,218.82
85749P9B9	STATE STR INSTL LIQUID RESVS	0.150	31DEC99	13APR11	13APR11	STATE STREET BANK AN	USD/CSW
	4,045,680.61	100.000000		0.00		0.00	4,045,680.61
85749P9B9	STATE STR INSTL LIQUID RESVS	0.185	31DEC99	19APR11	19APR11	STATE STREET BANK AN	USD/CSW
	1,740,726.16	100.000000		0.00		0.00	1,740,726.16
85749P9B9	STATE STR INSTL LIQUID RESVS	0.181	31DEC99	20APR11	20APR11	STATE STREET BANK AN	USD/CSW
	10,609,819.34	100.000000		0.00		0.00	10,609,819.34
85749P9B9	STATE STR INSTL LIQUID RESVS	0.178	31DEC99	25APR11	25APR11	STATE STREET BANK AN	USD/CSW
	4,020,195.17	100.000000		0.00		0.00	4,020,195.17
85749P9B9	STATE STR INSTL LIQUID RESVS	0.153	31DEC99	27APR11	27APR11	STATE STREET BANK AN	USD/CSW
	1,730,461.02	100.000000		0.00		0.00	1,730,461.02
85749P9B9	STATE STR INSTL LIQUID RESVS	0.140	31DEC99	29APR11	29APR11	STATE STREET BANK AN	USD/CSW
	876.04	100.000000		0.00		0.00	876.04
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000	31DEC99	29APR11	29APR11	STATE STREET BANK AN	USD/CSW
	10,445.26	100.000000		0.00		0.00	10,445.26

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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CASH EQUIVALENTS							
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85749P9B9	STATE STR INSTL LIQUID RESVS	0.166	31DEC99	03MAY11	03MAY11	STATE STREET BANK AN	USD/CSW
	4,290,619.26	100.000000		0.00	0.00	0.00	4,290,619.26
85749P9B9	STATE STR INSTL LIQUID RESVS	0.146	31DEC99	06MAY11	06MAY11	STATE STREET BANK AN	USD/CSW
	18,399.12	100.000000		0.00	0.00	0.00	18,399.12
85749P9B9	STATE STR INSTL LIQUID RESVS	0.157	31DEC99	09MAY11	09MAY11	STATE STREET BANK AN	USD/CSW
	0.01	100.000000		0.00	0.00	0.00	0.01
85749P9B9	STATE STR INSTL LIQUID RESVS	0.159	31DEC99	10MAY11	10MAY11	STATE STREET BANK AN	USD/CSW
	10,139.86	100.000000		0.00	0.00	0.00	10,139.86
85749P9B9	STATE STR INSTL LIQUID RESVS	0.176	31DEC99	16MAY11	16MAY11	STATE STREET BANK AN	USD/CSW
	1,891,736.55	100.000000		0.00	0.00	0.00	1,891,736.55
85749P9B9	STATE STR INSTL LIQUID RESVS	0.171	31DEC99	18MAY11	18MAY11	STATE STREET BANK AN	USD/CSW
	66,062.72	100.000000		0.00	0.00	0.00	66,062.72
85749P9B9	STATE STR INSTL LIQUID RESVS	0.175	31DEC99	19MAY11	19MAY11	STATE STREET BANK AN	USD/CSW
	587,993.24	100.000000		0.00	0.00	0.00	587,993.24
85749P9B9	STATE STR INSTL LIQUID RESVS	0.169	31DEC99	20MAY11	20MAY11	STATE STREET BANK AN	USD/CSW
	82,774.41	100.000000		0.00	0.00	0.00	82,774.41
85749P9B9	STATE STR INSTL LIQUID RESVS	0.161	31DEC99	23MAY11	23MAY11	STATE STREET BANK AN	USD/CSW
	6,213,433.25	100.000000		0.00	0.00	0.00	6,213,433.25
85749P9B9	STATE STR INSTL LIQUID RESVS	0.163	31DEC99	25MAY11	25MAY11	STATE STREET BANK AN	USD/CSW
	1,976,465.88	100.000000		0.00	0.00	0.00	1,976,465.88

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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CASH EQUIVALENTS							
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85749P9B9	STATE STR INSTL LIQUID RESVS	0.072	31DEC99	31MAY11	31MAY11	STATE STREET BANK AN	USD/CSW
	549,833.76	100.000000		0.00	0.00	0.00	549,833.76
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000	31DEC99	31MAY11	31MAY11	STATE STREET BANK AN	USD/CSW
	6,412.69	100.000000		0.00	0.00	0.00	6,412.69
85749P9B9	STATE STR INSTL LIQUID RESVS	0.170	31DEC99	03JUN11	03JUN11	STATE STREET BANK AN	USD/CSW
	38,095.80	100.000000		0.00	0.00	0.00	38,095.80
85749P9B9	STATE STR INSTL LIQUID RESVS	0.166	31DEC99	06JUN11	06JUN11	STATE STREET BANK AN	USD/CSW
	66,225.19	100.000000		0.00	0.00	0.00	66,225.19
85749P9B9	STATE STR INSTL LIQUID RESVS	0.151	31DEC99	07JUN11	07JUN11	STATE STREET BANK AN	USD/CSW
	10,340.99	100.000000		0.00	0.00	0.00	10,340.99
85749P9B9	STATE STR INSTL LIQUID RESVS	0.155	31DEC99	10JUN11	10JUN11	STATE STREET BANK AN	USD/CSW
	10,139.86	100.000000		0.00	0.00	0.00	10,139.86
85749P9B9	STATE STR INSTL LIQUID RESVS	0.164	31DEC99	13JUN11	13JUN11	STATE STREET BANK AN	USD/CSW
	25,032,775.37	100.000000		0.00	0.00	0.00	25,032,775.37
85749P9B9	STATE STR INSTL LIQUID RESVS	0.154	31DEC99	14JUN11	14JUN11	STATE STREET BANK AN	USD/CSW
	1,361,306.10	100.000000		0.00	0.00	0.00	1,361,306.10
85749P9B9	STATE STR INSTL LIQUID RESVS	0.164	31DEC99	16JUN11	16JUN11	STATE STREET BANK AN	USD/CSW
	6,576,470.09	100.000000		0.00	0.00	0.00	6,576,470.09
85749P9B9	STATE STR INSTL LIQUID RESVS	0.165	31DEC99	17JUN11	17JUN11	STATE STREET BANK AN	USD/CSW
	9,548.16	100.000000		0.00	0.00	0.00	9,548.16

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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CASH EQUIVALENTS							
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85749P9B9	STATE STR INSTL LIQUID RESVS	0.154	31DEC99	23JUN11	23JUN11	STATE STREET BANK AN	USD/CSW
	1,323,769.94	100.000000		0.00		0.00	1,323,769.94
85749P9B9	STATE STR INSTL LIQUID RESVS	0.150	31DEC99	27JUN11	27JUN11	STATE STREET BANK AN	USD/CSW
	3,934,944.12	100.000000		0.00		0.00	3,934,944.12
85749P9B9	STATE STR INSTL LIQUID RESVS	0.155	31DEC99	29JUN11	29JUN11	STATE STREET BANK AN	USD/CSW
	52,203.99	100.000000		0.00		0.00	52,203.99
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000	31DEC99	30JUN11	30JUN11	STATE STREET BANK AN	USD/CSW
	5,281.20	100.000000		0.00		0.00	5,281.20
85749P9B9	STATE STR INSTL LIQUID RESVS	0.151	31DEC99	01JUL11	01JUL11	STATE STREET BANK AN	USD/CSW
	1,493,249.90	100.000000		0.00		0.00	1,493,249.90
85749P9B9	STATE STR INSTL LIQUID RESVS	0.155	31DEC99	05JUL11	05JUL11	STATE STREET BANK AN	USD/CSW
	158,209.78	100.000000		0.00		0.00	158,209.78
85749P9B9	STATE STR INSTL LIQUID RESVS	0.136	31DEC99	07JUL11	07JUL11	STATE STREET BANK AN	USD/CSW
	0.01	100.000000		0.00		0.00	0.01
85749P9B9	STATE STR INSTL LIQUID RESVS	0.134	31DEC99	11JUL11	11JUL11	STATE STREET BANK AN	USD/CSW
	19,175.47	100.000000		0.00		0.00	19,175.47
85749P9B9	STATE STR INSTL LIQUID RESVS	0.130	31DEC99	12JUL11	12JUL11	STATE STREET BANK AN	USD/CSW
	21,696.21	100.000000		0.00		0.00	21,696.21
85749P9B9	STATE STR INSTL LIQUID RESVS	0.128	31DEC99	13JUL11	13JUL11	STATE STREET BANK AN	USD/CSW
	1,464.56	100.000000		0.00		0.00	1,464.56



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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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CASH EQUIVALENTS							
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85749P9B9	STATE STR INSTL LIQUID RESVS	0.131 31DEC99	14JUL11	14JUL11	STATE STREET BANK AN	USD/CSW	
	5,593,874.18	100.000000		0.00	0.00	0.00	5,593,874.18
85749P9B9	STATE STR INSTL LIQUID RESVS	0.126 31DEC99	15JUL11	15JUL11	STATE STREET BANK AN	USD/CSW	
	2,132,023.97	100.000000		0.00	0.00	0.00	2,132,023.97
85749P9B9	STATE STR INSTL LIQUID RESVS	0.129 31DEC99	21JUL11	21JUL11	STATE STREET BANK AN	USD/CSW	
	23,755.83	100.000000		0.00	0.00	0.00	23,755.83
85749P9B9	STATE STR INSTL LIQUID RESVS	0.131 31DEC99	25JUL11	25JUL11	STATE STREET BANK AN	USD/CSW	
	4,991,061.23	100.000000		0.00	0.00	0.00	4,991,061.23
85749P9B9	STATE STR INSTL LIQUID RESVS	0.119 31DEC99	26JUL11	26JUL11	STATE STREET BANK AN	USD/CSW	
	6,650.12	100.000000		0.00	0.00	0.00	6,650.12
85749P9B9	STATE STR INSTL LIQUID RESVS	0.120 31DEC99	27JUL11	27JUL11	STATE STREET BANK AN	USD/CSW	
	54,693.70	100.000000		0.00	0.00	0.00	54,693.70
85749P9B9	STATE STR INSTL LIQUID RESVS	0.137 31DEC99	29JUL11	29JUL11	STATE STREET BANK AN	USD/CSW	
	992.28	100.000000		0.00	0.00	0.00	992.28
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000 31DEC99	31JUL11	31JUL11	STATE STREET BANK AN	USD/CSW	
	6,044.58	100.000000		0.00	0.00	0.00	6,044.58
85749P9B9	STATE STR INSTL LIQUID RESVS	0.120 31DEC99	05AUG11	05AUG11	STATE STREET BANK AN	USD/CSW	
	16,516.39	100.000000		0.00	0.00	0.00	16,516.39
85749P9B9	STATE STR INSTL LIQUID RESVS	0.103 31DEC99	10AUG11	10AUG11	STATE STREET BANK AN	USD/CSW	
	1,296.53	100.000000		0.00	0.00	0.00	1,296.53

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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CASH EQUIVALENTS							
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85749P9B9	STATE STR INSTL LIQUID RESVS	0.098	31DEC99	11AUG11	11AUG11	STATE STREET BANK AN	USD/CSW
	9,148,922.19	100.000000		0.00	0.00	0.00	9,148,922.19
85749P9B9	STATE STR INSTL LIQUID RESVS	0.101	31DEC99	12AUG11	12AUG11	STATE STREET BANK AN	USD/CSW
	55,253.12	100.000000		0.00	0.00	0.00	55,253.12
85749P9B9	STATE STR INSTL LIQUID RESVS	0.116	31DEC99	15AUG11	15AUG11	STATE STREET BANK AN	USD/CSW
	2,122,945.83	100.000000		0.00	0.00	0.00	2,122,945.83
85749P9B9	STATE STR INSTL LIQUID RESVS	0.124	31DEC99	16AUG11	16AUG11	STATE STREET BANK AN	USD/CSW
	42,899.57	100.000000		0.00	0.00	0.00	42,899.57
85749P9B9	STATE STR INSTL LIQUID RESVS	0.094	31DEC99	17AUG11	17AUG11	STATE STREET BANK AN	USD/CSW
	99,198.69	100.000000		0.00	0.00	0.00	99,198.69
85749P9B9	STATE STR INSTL LIQUID RESVS	0.093	31DEC99	19AUG11	19AUG11	STATE STREET BANK AN	USD/CSW
	210,195.31	100.000000		0.00	0.00	0.00	210,195.31
85749P9B9	STATE STR INSTL LIQUID RESVS	0.105	31DEC99	22AUG11	22AUG11	STATE STREET BANK AN	USD/CSW
	146,276.05	100.000000		0.00	0.00	0.00	146,276.05
85749P9B9	STATE STR INSTL LIQUID RESVS	0.091	31DEC99	23AUG11	23AUG11	STATE STREET BANK AN	USD/CSW
	793,028.04	100.000000		0.00	0.00	0.00	793,028.04
85749P9B9	STATE STR INSTL LIQUID RESVS	0.085	31DEC99	25AUG11	25AUG11	STATE STREET BANK AN	USD/CSW
	3,539,160.12	100.000000		0.00	0.00	0.00	3,539,160.12
85749P9B9	STATE STR INSTL LIQUID RESVS	0.100	31DEC99	29AUG11	29AUG11	STATE STREET BANK AN	USD/CSW
	48,873.84	100.000000		0.00	0.00	0.00	48,873.84

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	

CASH EQUIVALENTS

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.100 31DEC99	30AUG11	30AUG11	STATE STREET BANK AN	USD/CSW	
	22,934.21	100.000000	0.00	0.00	0.00	22,934.21	
-- ASSET TOTALS --	71,808.05		0.00	0.00	0.00	71,808.05	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.092 31DEC99	31AUG11	31AUG11	STATE STREET BANK AN	USD/CSW	
	462.49	100.000000	0.00	0.00	0.00	462.49	
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000 31DEC99	31AUG11	31AUG11	STATE STREET BANK AN	USD/CSW	
	5,748.51	100.000000	0.00	0.00	0.00	5,748.51	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.092 31DEC99	01SEP11	01SEP11	STATE STREET BANK AN	USD/CSW	
	22,893.16	100.000000	0.00	0.00	0.00	22,893.16	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.079 31DEC99	08SEP11	08SEP11	STATE STREET BANK AN	USD/CSW	
	13,720.87	100.000000	0.00	0.00	0.00	13,720.87	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.077 31DEC99	12SEP11	12SEP11	STATE STREET BANK AN	USD/CSW	
	16,163.94	100.000000	0.00	0.00	0.00	16,163.94	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.063 31DEC99	13SEP11	13SEP11	STATE STREET BANK AN	USD/CSW	
	20,032,813.19	100.000000	0.00	0.00	0.00	20,032,813.19	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.079 31DEC99	14SEP11	14SEP11	STATE STREET BANK AN	USD/CSW	
	1,183,210.17	100.000000	0.00	0.00	0.00	1,183,210.17	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.083 31DEC99	15SEP11	15SEP11	STATE STREET BANK AN	USD/CSW	
	2,192,591.82	100.000000	0.00	0.00	0.00	2,192,591.82	

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	

CASH EQUIVALENTS

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.096 31DEC99	16SEP11	16SEP11	STATE STREET BANK AN	USD/CSW	
	26,057.93	100.000000	0.00	0.00	0.00	26,057.93	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.098 31DEC99	19SEP11	19SEP11	STATE STREET BANK AN	USD/CSW	
	8,467,514.59	100.000000	0.00	0.00	0.00	8,467,514.59	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.096 31DEC99	20SEP11	20SEP11	STATE STREET BANK AN	USD/CSW	
	1,708,444.79	100.000000	0.00	0.00	0.00	1,708,444.79	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.097 31DEC99	22SEP11	22SEP11	STATE STREET BANK AN	USD/CSW	
	129,227.79	100.000000	0.00	0.00	0.00	129,227.79	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.104 31DEC99	26SEP11	26SEP11	STATE STREET BANK AN	USD/CSW	
	4,470,910.66	100.000000	0.00	0.00	0.00	4,470,910.66	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.103 31DEC99	27SEP11	27SEP11	STATE STREET BANK AN	USD/CSW	
	8,537.67	100.000000	0.00	0.00	0.00	8,537.67	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.091 31DEC99	28SEP11	28SEP11	STATE STREET BANK AN	USD/CSW	
	71,724.73	100.000000	0.00	0.00	0.00	71,724.73	
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000 31DEC99	30SEP11	30SEP11	STATE STREET BANK AN	USD/CSW	
	6,425.72	100.000000	0.00	0.00	0.00	6,425.72	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.095 31DEC99	07OCT11	07OCT11	STATE STREET BANK AN	USD/CSW	
	35,342.89	100.000000	0.00	0.00	0.00	35,342.89	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.151 31DEC99	17OCT11	17OCT11	STATE STREET BANK AN	USD/CSW	
	3,339,817.39	100.000000	0.00	0.00	0.00	3,339,817.39	

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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CASH EQUIVALENTS							
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85749P9B9	STATE STR INSTL LIQUID RESVS	0.156	31DEC99	18OCT11	18OCT11	STATE STREET BANK AN	USD/CSW
	2,866,577.09	100.000000		0.00	0.00	0.00	2,866,577.09
85749P9B9	STATE STR INSTL LIQUID RESVS	0.148	31DEC99	19OCT11	19OCT11	STATE STREET BANK AN	USD/CSW
	95,317.16	100.000000		0.00	0.00	0.00	95,317.16
85749P9B9	STATE STR INSTL LIQUID RESVS	0.139	31DEC99	21OCT11	21OCT11	STATE STREET BANK AN	USD/CSW
	1,092,144.89	100.000000		0.00	0.00	0.00	1,092,144.89
85749P9B9	STATE STR INSTL LIQUID RESVS	0.144	31DEC99	24OCT11	24OCT11	STATE STREET BANK AN	USD/CSW
	452,888.51	100.000000		0.00	0.00	0.00	452,888.51
85749P9B9	STATE STR INSTL LIQUID RESVS	0.140	31DEC99	25OCT11	25OCT11	STATE STREET BANK AN	USD/CSW
	4,297,480.78	100.000000		0.00	0.00	0.00	4,297,480.78
85749P9B9	STATE STR INSTL LIQUID RESVS	0.142	31DEC99	27OCT11	27OCT11	STATE STREET BANK AN	USD/CSW
	11,705.48	100.000000		0.00	0.00	0.00	11,705.48
85749P9B9	STATE STR INSTL LIQUID RESVS	0.146	31DEC99	28OCT11	28OCT11	STATE STREET BANK AN	USD/CSW
	20,912.80	100.000000		0.00	0.00	0.00	20,912.80
85749P9B9	STATE STR INSTL LIQUID RESVS	1.000	31DEC99	31OCT11	31OCT11	STATE STREET BANK AN	USD/CSW
	8,284.86	100.000000		0.00	0.00	0.00	8,284.86
85749P9B9	STATE STR INSTL LIQUID RESVS	0.163	31DEC99	02NOV11	02NOV11	STATE STREET BANK AN	USD/CSW
	0.01	100.000000		0.00	0.00	0.00	0.01
85749P9B9	STATE STR INSTL LIQUID RESVS	0.159	31DEC99	03NOV11	03NOV11	STATE STREET BANK AN	USD/CSW
	128.61	100.000000		0.00	0.00	0.00	128.61

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	

CASH EQUIVALENTS

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.156 31DEC99	07NOV11	07NOV11	STATE STREET BANK AN	USD/CSW	
	14,713.23	100.000000	0.00	0.00	0.00	14,713.23	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.154 31DEC99	10NOV11	10NOV11	STATE STREET BANK AN	USD/CSW	
	11,964.14	100.000000	0.00	0.00	0.00	11,964.14	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.152 31DEC99	14NOV11	14NOV11	STATE STREET BANK AN	USD/CSW	
	13,602,998.67	100.000000	0.00	0.00	0.00	13,602,998.67	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.147 31DEC99	15NOV11	15NOV11	STATE STREET BANK AN	USD/CSW	
	3,232,779.74	100.000000	0.00	0.00	0.00	3,232,779.74	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.142 31DEC99	18NOV11	18NOV11	STATE STREET BANK AN	USD/CSW	
	90,619.79	100.000000	0.00	0.00	0.00	90,619.79	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.159 31DEC99	21NOV11	21NOV11	STATE STREET BANK AN	USD/CSW	
	3,628,694.89	100.000000	0.00	0.00	0.00	3,628,694.89	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.154 31DEC99	22NOV11	22NOV11	STATE STREET BANK AN	USD/CSW	
	105,417.23	100.000000	0.00	0.00	0.00	105,417.23	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.161 31DEC99	23NOV11	23NOV11	STATE STREET BANK AN	USD/CSW	
	1,457,873.47	100.000000	0.00	0.00	0.00	1,457,873.47	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.159 31DEC99	25NOV11	25NOV11	STATE STREET BANK AN	USD/CSW	
	4,222,922.14	100.000000	0.00	0.00	0.00	4,222,922.14	
85749P9B9	STATE STR INSTL LIQUID RESVS	0.168 31DEC99	28NOV11	28NOV11	STATE STREET BANK AN	USD/CSW	
	25,768.33	100.000000	0.00	0.00	0.00	25,768.33	

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	

CASH EQUIVALENTS

ASSET ID	SECURITY NAME/DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
85749P9B9	STATE STR INSTL LIQUID RESVS	31DEC99	30NOV11	30NOV11	STATE STREET BANK AN	USD/CSW	
10,333.94		100.000000	0.00	0.00	0.00	10,333.94	
85749P9B9	STATE STR INSTL LIQUID RESVS	31DEC99	01DEC11	01DEC11	STATE STREET BANK AN	USD/CSW	
1,327.12		100.000000	0.00	0.00	0.00	1,327.12	
85749P9B9	STATE STR INSTL LIQUID RESVS	31DEC99	02DEC11	02DEC11	STATE STREET BANK AN	USD/CSW	
4,000.32		100.000000	0.00	0.00	0.00	4,000.32	
85749P9B9	STATE STR INSTL LIQUID RESVS	31DEC99	08DEC11	08DEC11	STATE STREET BANK AN	USD/CSW	
14,789.18		100.000000	0.00	0.00	0.00	14,789.18	
85749P9B9	STATE STR INSTL LIQUID RESVS	31DEC99	15DEC11	15DEC11	STATE STREET BANK AN	USD/CSW	
6,553,706.90		100.000000	0.00	0.00	0.00	6,553,706.90	
85749P9B9	STATE STR INSTL LIQUID RESVS	31DEC99	16DEC11	16DEC11	STATE STREET BANK AN	USD/CSW	
22,908,184.86		100.000000	0.00	0.00	0.00	22,908,184.86	
85749P9B9	STATE STR INSTL LIQUID RESVS	31DEC99	20DEC11	20DEC11	STATE STREET BANK AN	USD/CSW	
389,328.45		100.000000	0.00	0.00	0.00	389,328.45	
85749P9B9	STATE STR INSTL LIQUID RESVS	31DEC99	27DEC11	27DEC11	STATE STREET BANK AN	USD/CSW	
4,195,458.10		100.000000	0.00	0.00	0.00	4,195,458.10	
85749P9B9	STATE STR INSTL LIQUID RESVS	31DEC99	28DEC11	28DEC11	STATE STREET BANK AN	USD/CSW	
2,681.47		100.000000	0.00	0.00	0.00	2,681.47	
85749P9B9	STATE STR INSTL LIQUID RESVS	31DEC99	30DEC11	30DEC11	STATE STREET BANK AN	USD/CSW	
26,991.47		100.000000	0.00	0.00	0.00	26,991.47	

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FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY  
PORTFOLIO PURCHASE REPORT

PAGE: 16  
ASOF: 31DEC11

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY NAME/DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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CASH EQUIVALENTS  
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85749P9B9	STATE STR INSTL LIQUID RESVS	1.000	31DEC99	31DEC11	31DEC11	STATE STREET BANK AN	USD/CSW				
	7,355.23	100.000000		0.00		0.00	0.00			7,355.23	



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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01F0304C9	FNMA TBA DECEMBER 15 YR SINGLE	3.000 01DEC99	30NOV11		BARCLAYS CAPITAL INC	USD/TBA	
4,000,000.00	4,000,000.00	102.449219	4,666.66		0.00	0.00	4,097,968.75
			30NOV11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-4,000,000.00	4,000,000.00	102.449219	-4,666.66		0.00	0.00	-4,097,968.75
			30NOV11	15DEC11	BARCLAYS CAPITAL INC	USD/TBA	
4,000,000.00	4,000,000.00	102.449219	4,666.66		0.00	0.00	4,097,968.75
-- ASSET TOTALS --			4,666.66		0.00	0.00	4,097,968.75
4,000,000.00	4,000,000.00						
01F030413	FNMA TBA 15 YR	3.000 01DEC99	06DEC10	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-7,000,000.00	7,000,000.00	99.000000	-10,500.00		0.00	0.00	-6,930,000.00
			06DEC10	19JAN11	UBS WARBURG LLC CMO	USD/TBA	
7,000,000.00	7,000,000.00	99.000000	10,500.00		0.00	0.00	6,930,000.00
			06DEC11		BARCLAYS CAPITAL INC	USD/TBA	
4,000,000.00	4,000,000.00	102.421875	5,666.66		0.00	0.00	4,096,875.00
-- ASSET TOTALS --			5,666.66		0.00	0.00	4,096,875.00
4,000,000.00	4,000,000.00						
01F030421	FEDERAL NATL MTG ASSN	3.000 01DEC99	07JAN11		UBS WARBURG LLC CMO	USD/TBA	
7,000,000.00	7,000,000.00	97.484375	8,166.66		0.00	0.00	6,823,906.25
			07JAN11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-7,000,000.00	7,000,000.00	97.484375	-8,166.66		0.00	0.00	-6,823,906.25
			01FEB11		UBS WARBURG LLC CMO	USD/TBA	
2,000,000.00	2,000,000.00	97.328125	2,333.33		0.00	0.00	1,946,562.50

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
<b>FIXED INCOME</b>							
01F030421	FEDERAL NATL MTG ASSN	3.000 01DEC99	01FEB11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
	-2,000,000.00	2,000,000.00	97.328125	-2,333.33	0.00	0.00	-1,946,562.50
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
01F030447	FNMA TBA APR 15YR 3.0	3.000 01DEC99	11MAR11		BANK OF AMERICA SECU	USD/TBA	
	9,000,000.00	9,000,000.00	97.531250	12,749.99	0.00	0.00	8,777,812.50
	-9,000,000.00	9,000,000.00	97.531250	-12,749.99	BANK OF AMERICA SECU	USD/TBA	-8,777,812.50
	4,000,000.00	4,000,000.00	97.531250	5,666.66	BANK OF AMERICA SECU	USD/TBA	3,901,250.00
	3,000,000.00	3,000,000.00	97.531250	4,250.00	BANK OF AMERICA SECU	USD/TBA	2,925,937.50
	2,000,000.00	2,000,000.00	97.531250	2,833.33	BANK OF AMERICA SECU	USD/TBA	1,950,625.00
	3,000,000.00	3,000,000.00	97.109375	4,250.00	GOLDMAN SACHS + CO	USD/TBA	2,913,281.25
	-3,000,000.00	3,000,000.00	97.109375	-4,250.00	GOLDMAN SACHS + CO	USD/TBA	-2,913,281.25
	3,000,000.00	3,000,000.00	97.109375	4,250.00	GOLDMAN SACHS + CO	USD/TBA	2,913,281.25
	2,000,000.00	2,000,000.00	97.226563	2,833.33	JPMORGAN SECURITIES	USD/TBA	1,944,531.25
	-2,000,000.00	2,000,000.00	97.226563	-2,833.33	JPMORGAN SECURITIES	USD/TBA	-1,944,531.25

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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01F030447	FNMA TBA APR 15YR 3.0	3.000 01DEC99 12APR11 18APR11			JPMORGAN SECURITIES	USD/TBA	
	2,000,000.00	2,000,000.00	97.226563	2,833.33	0.00	0.00	1,944,531.25
-- ASSET TOTALS --							
	14,000,000.00	14,000,000.00		19,833.32	0.00	0.00	13,635,625.00
01F0324A9	FNMA TBA OCT 15YR TBAXXX	3.500 01DEC99 30SEP11			BARCLAYS CAPITAL INC	USD/TBA	
	1,000,000.00	1,000,000.00	104.500000	1,652.78	0.00	0.00	1,045,000.00
	-1,000,000.00	1,000,000.00	104.500000	-1,652.78	0.00	0.00	-1,045,000.00
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F0324B7	FEDERAL NATL MTG ASSN	3.500 01NOV99 13OCT11			UBS WARBURG LLC CMO	USD/TBA	
	3,700,000.00	3,700,000.00	103.375000	5,755.55	0.00	0.00	3,824,875.00
	-3,700,000.00	3,700,000.00	103.375000	-5,755.55	0.00	0.00	-3,824,875.00
	3,700,000.00	3,700,000.00	103.375000	5,755.55	0.00	0.00	3,824,875.00
-- ASSET TOTALS --							
	3,700,000.00	3,700,000.00		5,755.55	0.00	0.00	3,824,875.00
01F0324C5	FNMA TBA 15 YEAR 3.5	3.500 01DEC99 04NOV11			UBS WARBURG LLC CMO	USD/TBA	
	3,700,000.00	3,700,000.00	103.781250	5,036.11	0.00	0.00	3,839,906.25

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F0324C5 FNMA TBA 15 YEAR 3.5 3.500 01DEC99 04NOV11 CANCEL UBS WARBURG LLC CMO USD/TBA
-3,700,000.00 3,700,000.00 103.781250 -5,036.11 0.00 0.00 -3,839,906.25

04NOV11 15DEC11 UBS WARBURG LLC CMO USD/TBA
3,700,000.00 3,700,000.00 103.781250 5,036.11 0.00 0.00 3,839,906.25

21NOV11 JPMORGAN SECURITIES USD/TBA
4,375,300.00 4,375,300.00 104.546875 5,955.27 0.00 0.00 4,574,239.41

21NOV11 CANCEL JPMORGAN SECURITIES USD/TBA
-4,375,300.00 4,375,300.00 104.546875 -5,955.27 0.00 0.00 -4,574,239.41

21NOV11 JPMORGAN SECURITIES USD/TBA
3,700,000.00 3,700,000.00 103.859375 5,036.11 0.00 0.00 3,842,796.87

21NOV11 CANCEL JPMORGAN SECURITIES USD/TBA
-3,700,000.00 3,700,000.00 103.859375 -5,036.11 0.00 0.00 -3,842,796.87

21NOV11 15DEC11 JPMORGAN SECURITIES USD/TBA
3,700,000.00 3,700,000.00 103.859375 5,036.11 0.00 0.00 3,842,796.87

06DEC11 JPMORGAN SECURITIES USD/TBA
900,000.00 900,000.00 104.171876 1,225.00 0.00 0.00 937,546.88

06DEC11 CANCEL JPMORGAN SECURITIES USD/TBA
-900,000.00 900,000.00 104.171876 -1,225.00 0.00 0.00 -937,546.88

06DEC11 JPMORGAN CHASE BANK/ USD/TBA
7,900,000.00 7,900,000.00 104.093750 10,752.78 0.00 0.00 8,223,406.25

06DEC11 CANCEL JPMORGAN CHASE BANK/ USD/TBA
-7,900,000.00 7,900,000.00 104.093750 -10,752.78 0.00 0.00 -8,223,406.25

06DEC11 15DEC11 JPMORGAN CHASE BANK/ USD/TBA
900,000.00 900,000.00 104.093750 1,225.00 0.00 0.00 936,843.75

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JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME

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01F0324C5 FNMA TBA 15 YEAR 3.5 3.500 01DEC99 06DEC11 15DEC11 JPMORGAN SECURITIES USD/TBA  
900,000.00 900,000.00 104.171876 1,225.00 0.00 0.00 937,546.88  
06DEC11 15DEC11 JPMORGAN CHASE BANK/ USD/TBA  
7,000,000.00 7,000,000.00 104.093750 9,527.78 0.00 0.00 7,286,562.50  
-- ASSET TOTALS --  
16,200,000.00 16,200,000.00 22,050.00 0.00 0.00 16,843,656.25

01F032419 FNMA TBA 15 YR 3.500 01DEC99 07DEC10 CANCEL UBS WARBURG LLC CMO USD/TBA  
-14,000,000.00 14,000,000.00 101.335938 -24,499.99 0.00 0.00 -14,187,031.25  
06JAN11 UBS WARBURG LLC CMO USD/TBA  
2,000,000.00 2,000,000.00 100.296875 3,500.00 0.00 0.00 2,005,937.50  
06JAN11 CANCEL UBS WARBURG LLC CMO USD/TBA  
-2,000,000.00 2,000,000.00 100.296875 -3,500.00 0.00 0.00 -2,005,937.50  
06JAN11 19JAN11 UBS WARBURG LLC CMO USD/TBA  
2,000,000.00 2,000,000.00 100.296875 3,500.00 0.00 0.00 2,005,937.50  
07JAN11 UBS WARBURG LLC CMO USD/TBA  
3,000,000.00 3,000,000.00 100.578125 5,250.00 0.00 0.00 3,017,343.75  
07JAN11 CANCEL UBS WARBURG LLC CMO USD/TBA  
-3,000,000.00 3,000,000.00 100.578125 -5,250.00 0.00 0.00 -3,017,343.75  
07JAN11 19JAN11 UBS WARBURG LLC CMO USD/TBA  
3,000,000.00 3,000,000.00 100.578125 5,250.00 0.00 0.00 3,017,343.75  
13DEC11 JPMORGAN CHASE BANK/ USD/TBA  
7,100,000.00 7,100,000.00 104.296875 11,734.72 0.00 0.00 7,405,078.13  
13DEC11 MORGAN STANLEY CO IN USD/TBA  
7,100,000.00 7,100,000.00 104.281250 11,734.72 0.00 0.00 7,403,968.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
-----							
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
-----							
<b>FIXED INCOME</b>							
-----							
-- ASSET TOTALS --							
5,200,000.00	5,200,000.00			7,719.45	0.00	0.00	5,645,296.88
01F032427	FEDERAL NATL MTG ASSN	3.500 01DEC99	07JAN11		UBS WARBURG LLC CMO	USD/TBA	
5,000,000.00	5,000,000.00	100.406250		6,805.56	0.00	0.00	5,020,312.50
			07JAN11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-5,000,000.00	5,000,000.00	100.406250		-6,805.56	0.00	0.00	-5,020,312.50
			07JAN11	15FEB11	UBS WARBURG LLC CMO	USD/TBA	
5,000,000.00	5,000,000.00	100.406250		6,805.56	0.00	0.00	5,020,312.50
			01FEB11		BARCLAYS CAPITAL INC	USD/TBA	
4,000,000.00	4,000,000.00	100.273438		5,444.44	0.00	0.00	4,010,937.50
			01FEB11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-4,000,000.00	4,000,000.00	100.273438		-5,444.44	0.00	0.00	-4,010,937.50
-- ASSET TOTALS --							
5,000,000.00	5,000,000.00			6,805.56	0.00	0.00	5,020,312.50
01F032435	FNMA SINGLE FAMILY MORTGAGE 3.	3.500 01DEC99	03FEB11		UBS WARBURG LLC CMO	USD/TBA	
5,000,000.00	5,000,000.00	99.625000		7,291.67	0.00	0.00	4,981,250.00
			03FEB11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-5,000,000.00	5,000,000.00	99.625000		-7,291.67	0.00	0.00	-4,981,250.00
-- ASSET TOTALS --							
0.00				0.00	0.00	0.00	0.00
01F032443	FNMA TBA APR 15 SINGLE FAMILY	3.500 01DEC99	09MAR11		JPMORGAN CHASE BANK/	USD/TBA	
9,000,000.00	9,000,000.00	99.687500		14,874.99	0.00	0.00	8,971,875.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F032443	FNMA TBA APR 15 SINGLE FAMILY	3.500 01DEC99	09MAR11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-9,000,000.00	9,000,000.00	99.687500	-14,874.99	0.00	0.00	-8,971,875.00
			09MAR11	18APR11	JPMORGAN CHASE BANK/	USD/TBA	
	7,000,000.00	7,000,000.00	99.687500	11,569.44	0.00	0.00	6,978,125.00
			18MAR11		GOLDMAN SACHS + CO	USD/TBA	
	4,000,000.00	4,000,000.00	100.812500	6,611.11	0.00	0.00	4,032,500.00
			18MAR11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
	-4,000,000.00	4,000,000.00	100.812500	-6,611.11	0.00	0.00	-4,032,500.00
			18MAR11		JPMORGAN SECURITIES	USD/TBA	
	2,000,000.00	2,000,000.00	100.812500	3,305.55	0.00	0.00	2,016,250.00
			18MAR11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-2,000,000.00	2,000,000.00	100.812500	-3,305.55	0.00	0.00	-2,016,250.00
			18MAR11		BANK OF AMERICA SECU	USD/TBA	
	4,000,000.00	4,000,000.00	100.812500	6,611.11	0.00	0.00	4,032,500.00
			18MAR11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
	-4,000,000.00	4,000,000.00	100.812500	-6,611.11	0.00	0.00	-4,032,500.00
			18MAR11	18APR11	JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00	1,000,000.00	100.812500	1,652.78	0.00	0.00	1,008,125.00
			18MAR11	18APR11	BANK OF AMERICA SECU	USD/TBA	
	3,000,000.00	3,000,000.00	100.812500	4,958.33	0.00	0.00	3,024,375.00
			24MAR11		CREDIT SUISSE SECURI	USD/TBA	
	7,000,000.00	7,000,000.00	100.250000	11,569.44	0.00	0.00	7,017,500.00
			24MAR11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
	-7,000,000.00	7,000,000.00	100.250000	-11,569.44	0.00	0.00	-7,017,500.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F032443	FNMA TBA APR 15 SINGLE FAMILY	3.500 01DEC99	24MAR11	18APR11	CREDIT SUISSE SECURI	USD/TBA	
7,000,000.00	7,000,000.00	100.250000		11,569.44	0.00	0.00	7,017,500.00
			25MAR11		GOLDMAN SACHS + CO	USD/TBA	
3,000,000.00	3,000,000.00	100.195313		4,958.33	0.00	0.00	3,005,859.38
			25MAR11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-3,000,000.00	3,000,000.00	100.195313		-4,958.33	0.00	0.00	-3,005,859.38
-- ASSET TOTALS --							
18,000,000.00	18,000,000.00			29,749.99	0.00	0.00	18,028,125.00
01F032617	FNMA TBA 30YR SINGLE FAMILY JA	3.500 01DEC99	10JAN11		JPMORGAN SECURITIES	USD/TBA	
14,477,515.00	14,477,515.00	95.968750		16,890.42	0.00	0.00	13,893,890.18
			10JAN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-14,477,515.00	14,477,515.00	95.968750		-16,890.42	0.00	0.00	-13,893,890.18
			10JAN11	13JAN11	JPMORGAN SECURITIES	USD/TBA	
14,477,515.00	14,477,515.00	95.968750		16,890.42	0.00	0.00	13,893,890.18
			30DEC11		UBS WARBURG LLC CMO	USD/TBA	
2,000,000.00	2,000,000.00	102.851563		2,138.89	0.00	0.00	2,057,031.25
			30DEC11		CITIGROUP GLOBAL MAR	USD/TBA	
2,000,000.00	2,000,000.00	102.835938		2,138.89	0.00	0.00	2,056,718.75
-- ASSET TOTALS --							
18,477,515.00	18,477,515.00			21,168.20	0.00	0.00	18,007,640.18
01F032625	FNMA TBA FEB 30 SINGLE FAM	3.500 01DEC99	07FEB11		JPMORGAN SECURITIES	USD/TBA	
11,000,000.00	11,000,000.00	93.542969		9,624.99	0.00	0.00	10,289,726.56



JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE  PRICE              INTEREST              COMMISSNS  TAX/FEE/OTH  NET COST

      SSELL/BTC
LOT#   CLOSING DATE   LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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01F032625  FNMA  TBA FEB 30 SINGLE FAM  3.500 01DEC99 07FEB11  CANCEL          JPMORGAN SECURITIES  USD/TBA
      -11,000,000.00          11,000,000.00          93.542969          -9,624.99          0.00          0.00          -10,289,726.56

          3,500,000.00          3,500,000.00          93.531250          3,062.50          0.00          0.00          3,273,593.75

      -3,500,000.00          3,500,000.00          93.531250          -3,062.50          0.00          0.00          -3,273,593.75

          3,500,000.00          3,500,000.00          93.531250          3,062.50          0.00          0.00          3,273,593.75

          11,000,000.00          11,000,000.00          93.542969          9,624.99          0.00          0.00          10,289,726.56

-- ASSET TOTALS --
      14,500,000.00          14,500,000.00          12,687.49          0.00          0.00          13,563,320.31

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01F032633  FNMA TBA MAR11 SINGLE FAMILY  3.500 01DEC99 08MAR11          MORGAN STANLEY CO IN  USD/TBA
      11,000,000.00          11,000,000.00          94.332031          9,624.99          0.00          0.00          10,376,523.43

      -11,000,000.00          11,000,000.00          94.332031          -9,624.99          0.00          0.00          -10,376,523.43

-- ASSET TOTALS --
      0.00          0.00          0.00          0.00          0.00          0.00

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01F032641  FNMA TBA APR 30 YEAR SINGLE FA  3.500 01DEC99 14MAR11          CREDIT SUISSE SECURI  USD/TBA
      10,000,000.00          10,000,000.00          94.500000          11,666.66          0.00          0.00          9,450,000.00

      -10,000,000.00          10,000,000.00          94.500000          -11,666.66          0.00          0.00          -9,450,000.00

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JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F032641 FNMA TBA APR 30 YEAR SINGLE FA 3.500 01DEC99 14MAR11 13APR11 CREDIT SUISSE SECURI USD/TBA
2,000,000.00 2,000,000.00 94.500000 2,333.33 0.00 0.00 1,890,000.00

14MAR11 13APR11 CREDIT SUISSE SECURI USD/TBA
7,000,000.00 7,000,000.00 94.500000 8,166.66 0.00 0.00 6,615,000.00

23MAR11 MORGAN STANLEY CO IN USD/TBA
10,000,000.00 10,000,000.00 94.617188 11,666.66 0.00 0.00 9,461,718.75

23MAR11 CANCEL MORGAN STANLEY CO IN USD/TBA
-10,000,000.00 10,000,000.00 94.617188 -11,666.66 0.00 0.00 -9,461,718.75

23MAR11 13APR11 MORGAN STANLEY CO IN USD/TBA
10,000,000.00 10,000,000.00 94.617188 11,666.66 0.00 0.00 9,461,718.75

31MAR11 CREDIT SUISSE SECURI USD/TBA
3,000,000.00 3,000,000.00 94.023437 3,500.00 0.00 0.00 2,820,703.12

31MAR11 CANCEL CREDIT SUISSE SECURI USD/TBA
-3,000,000.00 3,000,000.00 94.023437 -3,500.00 0.00 0.00 -2,820,703.12

31MAR11 13APR11 CREDIT SUISSE SECURI USD/TBA
3,000,000.00 3,000,000.00 94.023437 3,500.00 0.00 0.00 2,820,703.12

-- ASSET TOTALS --
22,000,000.00 22,000,000.00 25,666.65 0.00 0.00 20,787,421.87

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01F032658 FNMA TBA 30YR SINGLE FAMILY JU 3.500 01DEC99 11APR11 CREDIT SUISSE SECURI USD/TBA
2,000,000.00 2,000,000.00 92.859375 2,138.89 0.00 0.00 1,857,187.50

11APR11 CANCEL CREDIT SUISSE SECURI USD/TBA
-2,000,000.00 2,000,000.00 92.859375 -2,138.89 0.00 0.00 -1,857,187.50

10MAY11 GOLDMAN SACHS + CO USD/TBA
23,000,000.00 23,000,000.00 96.343750 24,597.21 0.00 0.00 22,159,062.50

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
-----							
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
-----							
<b>FIXED INCOME</b>							
-----							
01F032658	FNMA TBA 30YR SINGLE FAMILY JU	3.500 01DEC99	10MAY11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-23,000,000.00	23,000,000.00	96.343750	-24,597.21		0.00	0.00	-22,159,062.50
-- ASSET TOTALS --	0.00		0.00		0.00	0.00	0.00
01F032666	FEDERAL NATL MTG ASSN	3.500 01DEC99	01JUN11		JPMORGAN SECURITIES	USD/TBA	
5,000,000.00	5,000,000.00	97.054688	5,833.33		0.00	0.00	4,852,734.38
				01JUN11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
-5,000,000.00	5,000,000.00	97.054688	-5,833.33		0.00	0.00	-4,852,734.38
				01JUN11 13JUN11	JPMORGAN SECURITIES	USD/TBA	
800,000.00	800,000.00	97.054688	933.33		0.00	0.00	776,437.50
				01JUN11 13JUN11	JPMORGAN SECURITIES	USD/TBA	
4,200,000.00	4,200,000.00	97.054688	4,900.00		0.00	0.00	4,076,296.88
				07JUN11	GOLDMAN SACHS + CO	USD/TBA	
4,200,000.00	4,200,000.00	96.867188	4,900.00		0.00	0.00	4,068,421.88
				07JUN11 CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-4,200,000.00	4,200,000.00	96.867188	-4,900.00		0.00	0.00	-4,068,421.88
				07JUN11 13JUN11	GOLDMAN SACHS + CO	USD/TBA	
4,200,000.00	4,200,000.00	96.867188	4,900.00		0.00	0.00	4,068,421.88
-- ASSET TOTALS --	9,200,000.00		10,733.33		0.00	0.00	8,921,156.26
01F032690	FNMA TBA SEP 30 SINGLE FAMILY	3.500 01DEC99	09AUG11		DEUTSCHE BANK SECURI	USD/TBA	
20,000.00	20,000.00	101.062500	23.33		0.00	0.00	20,212.50

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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01F032690	FNMA TBA SEP 30 SINGLE FAMILY	3.500 01DEC99	09AUG11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-20,000.00	20,000.00	101.062500	-23.33	0.00	0.00	-20,212.50
					09AUG11 13SEP11	DEUTSCHE BANK SECURI	USD/TBA
	20,000.00	20,000.00	101.062500	23.33	0.00	0.00	20,212.50
					08SEP11	JPMORGAN CHASE BANK/	USD/TBA
	14,980,000.00	14,980,000.00	101.593750	17,476.66	0.00	0.00	15,218,743.75
					08SEP11 CANCEL	JPMORGAN CHASE BANK/	USD/TBA
	-14,980,000.00	14,980,000.00	101.593750	-17,476.66	0.00	0.00	-15,218,743.75
-- ASSET TOTALS --							
	20,000.00	20,000.00		23.33	0.00	0.00	20,212.50
-----							
01F0404C8	FNMA 15 YR DEC TBAXXX	4.000 01DEC99	29NOV11		JPMORGAN CHASE BANK/	USD/TBA	
	8,000,000.00	8,000,000.00	104.914063	12,444.44	0.00	0.00	8,393,125.00
					29NOV11 CANCEL	JPMORGAN CHASE BANK/	USD/TBA
	-8,000,000.00	8,000,000.00	104.914063	-12,444.44	0.00	0.00	-8,393,125.00
					29NOV11	GOLDMAN SACHS + CO	USD/TBA
	3,788,640.00	3,788,640.00	105.816406	7,577.28	0.00	0.00	4,009,002.68
					29NOV11 CANCEL	GOLDMAN SACHS + CO	USD/TBA
	-3,788,640.00	3,788,640.00	105.816406	-7,577.28	0.00	0.00	-4,009,002.68
					29NOV11 15DEC11	JPMORGAN CHASE BANK/	USD/TBA
	4,200,000.00	4,200,000.00	104.914062	6,533.33	0.00	0.00	4,406,390.62
					29NOV11 15DEC11	JPMORGAN CHASE BANK/	USD/TBA
	3,800,000.00	3,800,000.00	104.914062	5,911.11	0.00	0.00	3,986,734.37
					07DEC11	GOLDMAN SACHS + CO	USD/TBA
	3,800,000.00	3,800,000.00	105.453125	5,911.11	0.00	0.00	4,007,218.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME

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01F0404C8 FNMA 15 YR DEC TBAXXX 4.000 01DEC99 07DEC11 CANCEL GOLDMAN SACHS + CO USD/TBA  
-3,800,000.00 3,800,000.00 105.453125 -5,911.11 0.00 0.00 -4,007,218.75  
  
07DEC11 MORGAN STANLEY CO IN USD/TBA  
4,200,000.00 4,200,000.00 105.453125 6,533.33 0.00 0.00 4,429,031.25  
  
07DEC11 CANCEL MORGAN STANLEY CO IN USD/TBA  
-4,200,000.00 4,200,000.00 105.453125 -6,533.33 0.00 0.00 -4,429,031.25  
  
07DEC11 15DEC11 MORGAN STANLEY CO IN USD/TBA  
4,200,000.00 4,200,000.00 105.453125 6,533.33 0.00 0.00 4,429,031.25  
  
07DEC11 15DEC11 GOLDMAN SACHS + CO USD/TBA  
3,800,000.00 3,800,000.00 105.453125 5,911.11 0.00 0.00 4,007,218.75  
  
-- ASSET TOTALS --  
16,000,000.00 16,000,000.00 24,888.88 0.00 0.00 16,829,374.99

01F040412 FNMA TBA SINGLE FAMILY JAN 15 4.000 01DEC99 09DEC10 CANCEL BANK OF AMERICA SECU USD/TBA  
-3,500,000.00 3,500,000.00 102.765625 -7,000.00 0.00 0.00 -3,596,796.88  
  
09DEC10 19JAN11 BANK OF AMERICA SECU USD/TBA  
3,500,000.00 3,500,000.00 102.765625 7,000.00 0.00 0.00 3,596,796.88  
  
13DEC11 JPMORGAN SECURITIES USD/TBA  
2,700,000.00 2,700,000.00 105.312500 5,100.00 0.00 0.00 2,843,437.50  
  
-- ASSET TOTALS --  
2,700,000.00 2,700,000.00 5,100.00 0.00 0.00 2,843,437.50

01F040420 FNMA TBA SINGLE FAMILY FEB 15 4.000 01DEC99 28DEC10 CANCEL BANK OF AMERICA SECU USD/TBA  
-3,500,000.00 3,500,000.00 102.046875 -5,444.44 0.00 0.00 -3,571,640.63

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F040420 FNMA TBA SINGLE FAMILY FEB 15 4.000 01DEC99 28DEC10 15FEB11 BANK OF AMERICA SECU USD/TBA
3,500,000.00 3,500,000.00 102.046875 5,444.44 0.00 0.00 3,571,640.62

31JAN11 UBS WARBURG LLC CMO USD/TBA
2,000,000.00 2,000,000.00 103.046875 3,111.11 0.00 0.00 2,060,937.50

31JAN11 CANCEL UBS WARBURG LLC CMO USD/TBA
-2,000,000.00 2,000,000.00 103.046875 -3,111.11 0.00 0.00 -2,060,937.50

31JAN11 UBS WARBURG LLC CMO USD/TBA
1,000,000.00 1,000,000.00 102.898438 1,555.56 0.00 0.00 1,028,984.38

31JAN11 CANCEL UBS WARBURG LLC CMO USD/TBA
-1,000,000.00 1,000,000.00 102.898438 -1,555.56 0.00 0.00 -1,028,984.38

31JAN11 15FEB11 UBS WARBURG LLC CMO USD/TBA
1,000,000.00 1,000,000.00 102.898438 1,555.56 0.00 0.00 1,028,984.38

31JAN11 15FEB11 UBS WARBURG LLC CMO USD/TBA
2,000,000.00 2,000,000.00 103.046875 3,111.11 0.00 0.00 2,060,937.50

-- ASSET TOTALS --
3,000,000.00 3,000,000.00 4,666.67 0.00 0.00 3,089,921.87

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01F040438 FNMA TBA MAR 15 SINGLE FAM 4.000 01DEC99 26JAN11 BANK OF AMERICA SECU USD/TBA
3,500,000.00 3,500,000.00 102.531250 5,833.33 0.00 0.00 3,588,593.75

26JAN11 CANCEL BANK OF AMERICA SECU USD/TBA
-3,500,000.00 3,500,000.00 102.531250 -5,833.33 0.00 0.00 -3,588,593.75

26JAN11 16MAR11 BANK OF AMERICA SECU USD/TBA
3,500,000.00 3,500,000.00 102.531250 5,833.33 0.00 0.00 3,588,593.75

08FEB11 UBS WARBURG LLC CMO USD/TBA
3,000,000.00 3,000,000.00 101.578125 5,000.00 0.00 0.00 3,047,343.75

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
-----							
FIXED INCOME							
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01F040438	FNMA TBA MAR 15 SINGLE FAM	4.000 01DEC99	08FEB11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-3,000,000.00	3,000,000.00	101.578125	-5,000.00		0.00	0.00	-3,047,343.75
			08FEB11	16MAR11	UBS WARBURG LLC CMO	USD/TBA	
3,000,000.00	3,000,000.00	101.578125	5,000.00		0.00	0.00	3,047,343.75
			14MAR11		UBS WARBURG LLC CMO	USD/TBA	
500,000.00	500,000.00	103.570312	833.33		0.00	0.00	517,851.56
			14MAR11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-500,000.00	500,000.00	103.570312	-833.33		0.00	0.00	-517,851.56
-- ASSET TOTALS --							
6,500,000.00	6,500,000.00		10,833.33		0.00	0.00	6,635,937.50
01F040446	FNMA TBA APR 15 SINGLE FAMILY	4.000 01DEC99	10MAR11		BANK OF AMERICA SECU	USD/TBA	
3,500,000.00	3,500,000.00	102.796875	6,611.11		0.00	0.00	3,597,890.62
			10MAR11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-3,500,000.00	3,500,000.00	102.796875	-6,611.11		0.00	0.00	-3,597,890.62
			10MAR11		UBS WARBURG LLC CMO	USD/TBA	
3,000,000.00	3,000,000.00	103.109375	5,666.66		0.00	0.00	3,093,281.25
			10MAR11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-3,000,000.00	3,000,000.00	103.109375	-5,666.66		0.00	0.00	-3,093,281.25
			10MAR11	18APR11	BANK OF AMERICA SECU	USD/TBA	
3,500,000.00	3,500,000.00	102.796875	6,611.11		0.00	0.00	3,597,890.62
			10MAR11	18APR11	UBS WARBURG LLC CMO	USD/TBA	
2,500,000.00	2,500,000.00	103.109375	4,722.22		0.00	0.00	2,577,734.38
			10MAR11	18APR11	UBS WARBURG LLC CMO	USD/TBA	
500,000.00	500,000.00	103.109374	944.44		0.00	0.00	515,546.87

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F040446	FNMA TBA APR 15 SINGLE FAMILY	4.000 01DEC99	11APR11		BANK OF AMERICA SECU	USD/TBA	
	500,000.00	500,000.00	102.656250	944.44	0.00	0.00	513,281.25
			11APR11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
	-500,000.00	500,000.00	102.656250	-944.44	0.00	0.00	-513,281.25
			11APR11	18APR11	BANK OF AMERICA SECU	USD/TBA	
	500,000.00	500,000.00	102.656250	944.44	0.00	0.00	513,281.25
			12APR11		BARCLAYS CAPITAL INC	USD/TBA	
	2,500,000.00	2,500,000.00	102.804688	4,722.22	0.00	0.00	2,570,117.19
			12APR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-2,500,000.00	2,500,000.00	102.804688	-4,722.22	0.00	0.00	-2,570,117.19
			12APR11		BARCLAYS CAPITAL INC	USD/TBA	
	4,000,000.00	4,000,000.00	102.765625	7,555.55	0.00	0.00	4,110,625.00
			12APR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-4,000,000.00	4,000,000.00	102.765625	-7,555.55	0.00	0.00	-4,110,625.00
			12APR11	18APR11	BARCLAYS CAPITAL INC	USD/TBA	
	2,500,000.00	2,500,000.00	102.804688	4,722.22	0.00	0.00	2,570,117.19
			12APR11	18APR11	BARCLAYS CAPITAL INC	USD/TBA	
	4,000,000.00	4,000,000.00	102.765625	7,555.55	0.00	0.00	4,110,625.00
			13APR11		BARCLAYS CAPITAL INC	USD/TBA	
	2,500,000.00	2,500,000.00	102.812500	4,722.22	0.00	0.00	2,570,312.50
			13APR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-2,500,000.00	2,500,000.00	102.812500	-4,722.22	0.00	0.00	-2,570,312.50
			13APR11	18APR11	BARCLAYS CAPITAL INC	USD/TBA	
	2,500,000.00	2,500,000.00	102.812500	4,722.22	0.00	0.00	2,570,312.50
-- ASSET TOTALS --							
	16,000,000.00	16,000,000.00		30,222.20	0.00	0.00	16,455,507.81



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F0406A0	FNMA OCT TBA TBAXXX	4.000	01DEC99	07SEP11	JPMORGAN CHASE BANK/	USD/TBA	
	12,000,000.00	12,000,000.00	103.984375	16,000.00	0.00	0.00	12,478,125.00
				07SEP11 CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-12,000,000.00	12,000,000.00	103.984375	-16,000.00	0.00	0.00	-12,478,125.00
				07SEP11 13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
	2,000,000.00	2,000,000.00	103.984375	2,666.67	0.00	0.00	2,079,687.50
				07SEP11 13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
	1,100,000.00	1,100,000.00	103.984375	1,466.67	0.00	0.00	1,143,828.12
				07SEP11 13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
	2,000,000.00	2,000,000.00	103.984375	2,666.67	0.00	0.00	2,079,687.50
				07SEP11 13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
	3,900,000.00	3,900,000.00	103.984375	5,200.00	0.00	0.00	4,055,390.62
				07SEP11 13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
	3,000,000.00	3,000,000.00	103.984375	4,000.00	0.00	0.00	3,119,531.25
				08SEP11	JPMORGAN SECURITIES	USD/TBA	
	13,300,000.00	13,300,000.00	104.093750	17,733.33	0.00	0.00	13,844,468.75
				08SEP11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-13,300,000.00	13,300,000.00	104.093750	-17,733.33	0.00	0.00	-13,844,468.75
				08SEP11 13OCT11	JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00	1,000,000.00	104.093750	1,333.33	0.00	0.00	1,040,937.50
				08SEP11 13OCT11	JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00	1,000,000.00	104.093750	1,333.33	0.00	0.00	1,040,937.50
				08SEP11 13OCT11	JPMORGAN SECURITIES	USD/TBA	
	200,000.00	200,000.00	104.093750	266.67	0.00	0.00	208,187.50

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F0406A0 FNMA OCT TBA TBAXXX 4.000 01DEC99 08SEP11 13OCT11 JPMORGAN SECURITIES USD/TBA
1,000,000.00 1,000,000.00 104.093750 1,333.33 0.00 0.00 1,040,937.50

9,600,000.00 9,600,000.00 104.093750 12,800.00 0.00 0.00 9,993,000.00

500,000.00 500,000.00 104.093750 666.67 0.00 0.00 520,468.75

800,000.00 800,000.00 104.031250 1,066.67 0.00 0.00 832,250.00

-800,000.00 800,000.00 104.031250 -1,066.67 0.00 0.00 -832,250.00

800,000.00 800,000.00 103.953125 1,066.67 0.00 0.00 831,625.00

-800,000.00 800,000.00 103.953125 -1,066.67 0.00 0.00 -831,625.00

1,600,000.00 1,600,000.00 104.031250 2,133.33 0.00 0.00 1,664,500.00

-1,600,000.00 1,600,000.00 104.031250 -2,133.33 0.00 0.00 -1,664,500.00

800,000.00 800,000.00 104.171875 1,066.67 0.00 0.00 833,375.00

-800,000.00 800,000.00 104.171875 -1,066.67 0.00 0.00 -833,375.00

800,000.00 800,000.00 104.171875 1,066.67 0.00 0.00 833,375.00

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
<b>FIXED INCOME</b>							
01F0406A0	FNMA OCT TBA TBAXXX	4.000 01DEC99	09SEP11	13OCT11	CREDIT SUISSE SECURI	USD/TBA	
	800,000.00	800,000.00	103.953125	1,066.67	0.00	0.00	831,625.00
				09SEP11	13OCT11	MORGAN STANLEY CO IN	USD/TBA
	800,000.00	800,000.00	104.031250	1,066.67	0.00	0.00	832,250.00
				09SEP11	13OCT11	JPMORGAN CHASE BANK/	USD/TBA
	1,200,000.00	1,200,000.00	104.031250	1,600.00	0.00	0.00	1,248,375.00
				09SEP11	13OCT11	JPMORGAN CHASE BANK/	USD/TBA
	400,000.00	400,000.00	104.031250	533.33	0.00	0.00	416,125.00
				22SEP11		JPMORGAN SECURITIES	USD/TBA
	2,197,300.00	2,197,300.00	106.015625	2,929.73	0.00	0.00	2,329,481.33
				22SEP11	CANCEL	JPMORGAN SECURITIES	USD/TBA
	-2,197,300.00	2,197,300.00	106.015625	-2,929.73	0.00	0.00	-2,329,481.33
				22SEP11		BANK OF AMERICA SECU	USD/TBA
	683,300.00	683,300.00	106.203123	911.07	0.00	0.00	725,685.94
				22SEP11	CANCEL	BANK OF AMERICA SECU	USD/TBA
	-683,300.00	683,300.00	106.203123	-911.07	0.00	0.00	-725,685.94
				22SEP11		JPMORGAN SECURITIES	USD/TBA
	2,198,620.00	2,198,620.00	105.781250	2,931.49	0.00	0.00	2,325,727.72
				22SEP11	CANCEL	JPMORGAN SECURITIES	USD/TBA
	-2,198,620.00	2,198,620.00	105.781250	-2,931.49	0.00	0.00	-2,325,727.72
				23SEP11		DEUTSCHE BANK SECURI	USD/TBA
	3,000,000.00	3,000,000.00	105.085938	4,000.00	0.00	0.00	3,152,578.13
				23SEP11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA
	-3,000,000.00	3,000,000.00	105.085938	-4,000.00	0.00	0.00	-3,152,578.13





JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F0406A0	FNMA OCT TBA TBAXXX	4.000	01DEC99	04OCT11		NOMURA SECURITIES/FI	USD/TBA
	1,000,000.00	1,000,000.00	105.156250		1,333.33	0.00	0.00
				04OCT11	CANCEL	NOMURA SECURITIES/FI	USD/TBA
	-1,000,000.00	1,000,000.00	105.156250		-1,333.33	0.00	0.00
				04OCT11		JPMORGAN SECURITIES	USD/TBA
	3,900,000.00	3,900,000.00	104.906250		5,200.00	0.00	0.00
				04OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA
	-3,900,000.00	3,900,000.00	104.906250		-5,200.00	0.00	0.00
				04OCT11		JPMORGAN SECURITIES	USD/TBA
	2,000,000.00	2,000,000.00	104.867188		2,666.67	0.00	0.00
				04OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA
	-2,000,000.00	2,000,000.00	104.867188		-2,666.67	0.00	0.00
				04OCT11	13OCT11	JPMORGAN SECURITIES	USD/TBA
	900,000.00	900,000.00	104.906250		1,200.00	0.00	0.00
				04OCT11	13OCT11	JPMORGAN SECURITIES	USD/TBA
	1,300,000.00	1,300,000.00	104.867188		1,733.33	0.00	0.00
				04OCT11	13OCT11	NOMURA SECURITIES/FI	USD/TBA
	1,000,000.00	1,000,000.00	105.156250		1,333.33	0.00	0.00
				04OCT11	13OCT11	JPMORGAN SECURITIES	USD/TBA
	700,000.00	700,000.00	104.867187		933.33	0.00	0.00
				04OCT11	13OCT11	JPMORGAN SECURITIES	USD/TBA
	3,000,000.00	3,000,000.00	104.906250		4,000.00	0.00	0.00
				05OCT11		JPMORGAN SECURITIES	USD/TBA
	2,866,000.00	2,866,000.00	104.906250		3,821.33	0.00	0.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
<b>FIXED INCOME</b>							
01F0406A0	FNMA OCT TBA TBAXXX	4.000 01DEC99	05OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-2,866,000.00	2,866,000.00	104.906250	-3,821.33	0.00	0.00	-3,006,613.13
-- ASSET TOTALS --	47,100,000.00	47,100,000.00		62,800.00	0.00	0.00	49,162,296.87
01F0406B8	FNMA TBA SINGLE FAMILY NOV 30	4.000 01DEC99	04OCT11		JPMORGAN SECURITIES	USD/TBA	
	12,600,000.00	12,600,000.00	104.687500	18,199.99	0.00	0.00	13,190,625.00
	-12,600,000.00	12,600,000.00	104.687500	-18,199.99	0.00	0.00	-13,190,625.00
	3,500,000.00	3,500,000.00	104.687500	5,055.55	0.00	0.00	3,664,062.50
	2,700,000.00	2,700,000.00	104.687500	3,900.00	0.00	0.00	2,826,562.50
	6,400,000.00	6,400,000.00	104.687500	9,244.44	0.00	0.00	6,700,000.00
	2,700,000.00	2,700,000.00	103.312500	3,900.00	0.00	0.00	2,789,437.50
	-2,700,000.00	2,700,000.00	103.312500	-3,900.00	0.00	0.00	-2,789,437.50
	800,000.00	800,000.00	103.296875	1,155.56	0.00	0.00	826,375.00
	-800,000.00	800,000.00	103.296875	-1,155.56	0.00	0.00	-826,375.00
	2,700,000.00	2,700,000.00	103.312500	3,900.00	0.00	0.00	2,789,437.50





JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F0406B8	FNMA TBA SINGLE FAMILY NOV 30	4.000 01NOV41	03NOV11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-2,700,000.00	2,700,000.00	104.171875	-3,900.00		0.00	0.00	-2,812,640.63
			03NOV11		JPMORGAN SECURITIES	USD/TBA	
2,700,000.00	2,700,000.00	104.148437	3,900.00		0.00	0.00	2,812,007.81
			03NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-2,700,000.00	2,700,000.00	104.148437	-3,900.00		0.00	0.00	-2,812,007.81
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F0406B8	FNMA TBA SINGLE FAMILY NOV 30	4.000 01DEC99	03NOV11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
1,500,000.00	1,500,000.00	104.148437	2,166.67		0.00	0.00	1,562,226.56
			03NOV11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
1,200,000.00	1,200,000.00	104.148438	1,733.33		0.00	0.00	1,249,781.25
			03NOV11	14NOV11	MORGAN STANLEY CO IN	USD/TBA	
2,700,000.00	2,700,000.00	104.171875	3,900.00		0.00	0.00	2,812,640.62
			04NOV11		JPMORGAN SECURITIES	USD/TBA	
502,900.00	502,900.00	104.414062	726.41		0.00	0.00	525,098.32
			04NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-502,900.00	502,900.00	104.414062	-726.41		0.00	0.00	-525,098.32
			04NOV11		JPMORGAN SECURITIES	USD/TBA	
502,900.00	502,900.00	104.414062	726.41		0.00	0.00	525,098.32
			04NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-502,900.00	502,900.00	104.414062	-726.41		0.00	0.00	-525,098.32
			07NOV11		JPMORGAN SECURITIES	USD/TBA	
400,000.00	400,000.00	104.308593	577.78		0.00	0.00	417,234.37

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE  PRICE      INTEREST      COMMISSNS      TAX/FEE/OTH      NET COST

      SSELL/BTC
LOT#  CLOSING DATE  LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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01F0406B8  FNMA TBA SINGLE FAMILY NOV 30  4.000 01DEC99 07NOV11  CANCEL      JPMORGAN SECURITIES  USD/TBA
      -400,000.00      400,000.00      104.308593      -577.78      0.00      0.00      -417,234.37

      400,000.00      400,000.00      104.308593      577.78      0.00      0.00      417,234.37

-- ASSET TOTALS --
      5,800,000.00      5,800,000.00      8,377.78      0.00      0.00      6,041,882.80

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01F0406C6  FNMA 30 YR DEC TBA  4.000 01DEC99 02NOV11      JPMORGAN SECURITIES  USD/TBA
      6,400,000.00      6,400,000.00      104.078125      7,822.22      0.00      0.00      6,661,000.00

      -6,400,000.00      6,400,000.00      104.078125      -7,822.22      0.00      0.00      -6,661,000.00

      6,400,000.00      6,400,000.00      104.078125      7,822.22      0.00      0.00      6,661,000.00

      2,800,000.00      2,800,000.00      104.093750      3,422.22      0.00      0.00      2,914,625.00

      -2,800,000.00      2,800,000.00      104.093750      -3,422.22      0.00      0.00      -2,914,625.00

      500,000.00      500,000.00      104.093750      611.11      0.00      0.00      520,468.75

      2,300,000.00      2,300,000.00      104.093750      2,811.11      0.00      0.00      2,394,156.25

      4,000,000.00      4,000,000.00      104.136719      4,888.89      0.00      0.00      4,165,468.75

      -4,000,000.00      4,000,000.00      104.136719      -4,888.89      0.00      0.00      -4,165,468.75

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F040628	FNMA TBA FEB 30YR SINGLE FAM	4.000 01DEC99	20JAN11		BARCLAYS CAPITAL INC	USD/TBA	
	900,000.00	98.906250	900.00	0.00		0.00	890,156.25
			20JAN11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-900,000.00	98.906250	-900.00	0.00		0.00	-890,156.25
			20JAN11	10FEB11	BARCLAYS CAPITAL INC	USD/TBA	
	900,000.00	98.906250	900.00	0.00		0.00	890,156.25
			27JAN11		MORGAN STANLEY CO IN	USD/TBA	
	4,000,000.00	98.593750	4,000.00	0.00		0.00	3,943,750.00
			27JAN11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-4,000,000.00	98.593750	-4,000.00	0.00		0.00	-3,943,750.00
			27JAN11		MORGAN STANLEY CO IN	USD/TBA	
	4,000,000.00	98.593750	4,000.00	0.00		0.00	3,943,750.00
			27JAN11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-4,000,000.00	98.593750	-4,000.00	0.00		0.00	-3,943,750.00
			27JAN11	10FEB11	MORGAN STANLEY CO IN	USD/TBA	
	4,000,000.00	98.593750	4,000.00	0.00		0.00	3,943,750.00
			02FEB11		JPMORGAN SECURITIES	USD/TBA	
	4,000,000.00	98.507813	4,000.00	0.00		0.00	3,940,312.50
			02FEB11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-4,000,000.00	98.507813	-4,000.00	0.00		0.00	-3,940,312.50
			02FEB11	10FEB11	JPMORGAN SECURITIES	USD/TBA	
	4,000,000.00	98.507813	4,000.00	0.00		0.00	3,940,312.50
-- ASSET TOTALS --							
	8,900,000.00		8,900.00	0.00		0.00	8,774,218.75
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01F040636	FNMA TBA MAR 30YR SINGLE FAM	4.000 01DEC99	02FEB11		BARCLAYS CAPITAL INC	USD/TBA	
	900,000.00	98.031250	900.00	0.00		0.00	882,281.25

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F040636	FNMA TBA MAR 30YR SINGLE FAM	4.000 01DEC99	02FEB11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-900,000.00	900,000.00	98.031250	-900.00	0.00	0.00	-882,281.25
				24FEB11	CITIGROUP GLOBAL MAR	USD/TBA	
	11,000,000.00	11,000,000.00	98.312500	11,000.00	0.00	0.00	10,814,375.00
				24FEB11	CITIGROUP GLOBAL MAR	USD/TBA	
	-11,000,000.00	11,000,000.00	98.312500	-11,000.00	0.00	0.00	-10,814,375.00
				01MAR11	JPMORGAN SECURITIES	USD/TBA	
	3,000,000.00	3,000,000.00	98.234375	3,000.00	0.00	0.00	2,947,031.25
				01MAR11	JPMORGAN SECURITIES	USD/TBA	
	-3,000,000.00	3,000,000.00	98.234375	-3,000.00	0.00	0.00	-2,947,031.25
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
01F040644	FNMA TBA 30YR SINGLE FAMILY AP	4.000 01DEC99	08APR11		BARCLAYS CAPITAL INC	USD/TBA	
	3,007,690.00	3,007,690.00	97.828125	4,010.25	0.00	0.00	2,942,366.73
				08APR11	BARCLAYS CAPITAL INC	USD/TBA	
	-3,007,690.00	3,007,690.00	97.828125	-4,010.25	0.00	0.00	-2,942,366.73
				08APR11	BARCLAYS CAPITAL INC	USD/TBA	
	3,007,690.00	3,007,690.00	97.828125	4,010.25	0.00	0.00	2,942,366.73
				08APR11	BARCLAYS CAPITAL INC	USD/TBA	
	-3,007,690.00	3,007,690.00	97.828125	-4,010.25	0.00	0.00	-2,942,366.73
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
01F040651	FNMA TBA SINGLE FAMILY MAY	4.000 01DEC99	11APR11		BARCLAYS CAPITAL INC	USD/TBA	
	7,900,000.00	7,900,000.00	97.218750	9,655.55	0.00	0.00	7,680,281.25

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
-----							
FIXED INCOME							
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01F040651	FNMA TBA SINGLE FAMILY MAY	4.000 01DEC99	11APR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-7,900,000.00	7,900,000.00	97.218750	-9,655.55		0.00	0.00	-7,680,281.25
			11APR11	12MAY11	BARCLAYS CAPITAL INC	USD/TBA	
3,000,000.00	3,000,000.00	97.218750	3,666.67		0.00	0.00	2,916,562.50
			02MAY11		BANK OF AMERICA SECU	USD/TBA	
7,000,000.00	7,000,000.00	99.511719	8,555.55		0.00	0.00	6,965,820.31
			02MAY11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-7,000,000.00	7,000,000.00	99.511719	-8,555.55		0.00	0.00	-6,965,820.31
-- ASSET TOTALS --							
3,000,000.00	3,000,000.00		3,666.67		0.00	0.00	2,916,562.50
01F040669	FNMA TBA SINGLE FAMILY JUN	4.000 01DEC99	10MAY11		CITIGROUP GLOBAL MAR	USD/TBA	
2,000,000.00	2,000,000.00	99.765625	2,666.67		0.00	0.00	1,995,312.50
			10MAY11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-2,000,000.00	2,000,000.00	99.765625	-2,666.67		0.00	0.00	-1,995,312.50
			07JUN11		BANK OF AMERICA SECU	USD/TBA	
12,000,000.00	12,000,000.00	101.031250	16,000.00		0.00	0.00	12,123,750.00
			07JUN11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-12,000,000.00	12,000,000.00	101.031250	-16,000.00		0.00	0.00	-12,123,750.00
			07JUN11		CREDIT SUISSE SECURI	USD/TBA	
11,000,000.00	11,000,000.00	101.062500	14,666.66		0.00	0.00	11,116,875.00
			07JUN11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-11,000,000.00	11,000,000.00	101.062500	-14,666.66		0.00	0.00	-11,116,875.00
			07JUN11	13JUN11	BANK OF AMERICA SECU	USD/TBA	
11,000,000.00	11,000,000.00	101.031250	14,666.66		0.00	0.00	11,113,437.50

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE  PRICE              INTEREST              COMMISSNS              TAX/FEE/OTH              NET COST

      SSELL/BTC
LOT#   CLOSING DATE   LAST CLOSING DATE  CONTR ID   CLSNG PRICE              FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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01F040669  FNMA TBA SINGLE FAMILY JUN  4.000 01DEC99 07JUN11 13JUN11  CREDIT SUISSE SECURI  USD/TBA
      11,000,000.00      11,000,000.00      101.062500      14,666.66      0.00      0.00      11,116,875.00

      08JUN11  JPMORGAN CHASE BANK/  USD/TBA
      9,000,000.00      9,000,000.00      101.441406      12,000.00      0.00      0.00      9,129,726.56

      08JUN11  CANCEL  JPMORGAN CHASE BANK/  USD/TBA
      -9,000,000.00      9,000,000.00      101.441406      -12,000.00      0.00      0.00      -9,129,726.56

      08JUN11  JPMORGAN CHASE BANK/  USD/TBA
      9,000,000.00      9,000,000.00      101.441406      12,000.00      0.00      0.00      9,129,726.56

      08JUN11  CANCEL  JPMORGAN CHASE BANK/  USD/TBA
      -9,000,000.00      9,000,000.00      101.441406      -12,000.00      0.00      0.00      -9,129,726.56

-- ASSET TOTALS --
      22,000,000.00      22,000,000.00      29,333.32      0.00      0.00      22,230,312.50

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01F040677  FNMA TBA JUL 30YR SINGLE FAM  4.000 01DEC99 08JUN11  DEUTSCHE BANK SECURI  USD/TBA
      2,000,000.00      2,000,000.00      101.089844      2,888.89      0.00      0.00      2,021,796.87

      08JUN11  CANCEL  DEUTSCHE BANK SECURI  USD/TBA
      -2,000,000.00      2,000,000.00      101.089844      -2,888.89      0.00      0.00      -2,021,796.87

-- ASSET TOTALS --
      0.00      0.00      0.00      0.00      0.00      0.00

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01F040693  FNMA TBA SEP 30 SINGLE FAM  4.000 01DEC99 04AUG11  DEUTSCHE BANK SECURI  USD/TBA
      17,000,000.00      17,000,000.00      102.855469      22,666.66      0.00      0.00      17,485,429.68

      04AUG11  CANCEL  DEUTSCHE BANK SECURI  USD/TBA
      -17,000,000.00      17,000,000.00      102.855469      -22,666.66      0.00      0.00      -17,485,429.68

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
<b>FIXED INCOME</b>							
01F040693	FNMA TBA SEP 30 SINGLE FAM	4.000 01DEC99	04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/TBA	
	10,000,000.00	10,000,000.00	102.855469	13,333.33	0.00	0.00	10,285,546.87
			04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/TBA	
	4,000,000.00	4,000,000.00	102.855469	5,333.33	0.00	0.00	4,114,218.75
			04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	102.855469	4,000.00	0.00	0.00	3,085,664.06
			22AUG11		CREDIT SUISSE SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	104.125000	4,000.00	0.00	0.00	3,123,750.00
			22AUG11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
	-3,000,000.00	3,000,000.00	104.125000	-4,000.00	0.00	0.00	-3,123,750.00
			22AUG11	13SEP11	CREDIT SUISSE SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	104.125000	4,000.00	0.00	0.00	3,123,750.00
			31AUG11		JPMORGAN CHASE BANK/	USD/TBA	
	2,000,000.00	2,000,000.00	103.660156	2,666.67	0.00	0.00	2,073,203.12
			31AUG11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-2,000,000.00	2,000,000.00	103.660156	-2,666.67	0.00	0.00	-2,073,203.12
			31AUG11	13SEP11	JPMORGAN CHASE BANK/	USD/TBA	
	2,000,000.00	2,000,000.00	103.660156	2,666.67	0.00	0.00	2,073,203.12
			01SEP11		WELLS FARGO SECURITI	USD/TBA	
	6,000,000.00	6,000,000.00	104.031250	8,000.00	0.00	0.00	6,241,875.00
			01SEP11	CANCEL	WELLS FARGO SECURITI	USD/TBA	
	-6,000,000.00	6,000,000.00	104.031250	-8,000.00	0.00	0.00	-6,241,875.00
			01SEP11	13SEP11	WELLS FARGO SECURITI	USD/TBA	
	6,000,000.00	6,000,000.00	104.031250	8,000.00	0.00	0.00	6,241,875.00



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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01F040693	FNMA TBA SEP 30 SINGLE FAM	4.000 01DEC99	06SEP11		CREDIT SUISSE SECURI	USD/TBA	
10,000,000.00	10,000,000.00	104.468750	13,333.33		0.00	0.00	10,446,875.00
			06SEP11 CANCEL		CREDIT SUISSE SECURI	USD/TBA	
-10,000,000.00	10,000,000.00	104.468750	-13,333.33		0.00	0.00	-10,446,875.00
			06SEP11		JPMORGAN SECURITIES	USD/TBA	
2,695,100.00	2,695,100.00	104.750000	3,593.47		0.00	0.00	2,823,117.25
			06SEP11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-2,695,100.00	2,695,100.00	104.750000	-3,593.47		0.00	0.00	-2,823,117.25
			06SEP11 13SEP11		CREDIT SUISSE SECURI	USD/TBA	
10,000,000.00	10,000,000.00	104.468750	13,333.33		0.00	0.00	10,446,875.00
			07SEP11		JPMORGAN CHASE BANK/	USD/TBA	
4,000,000.00	4,000,000.00	104.320313	5,333.33		0.00	0.00	4,172,812.50
			07SEP11 CANCEL		JPMORGAN CHASE BANK/	USD/TBA	
-4,000,000.00	4,000,000.00	104.320313	-5,333.33		0.00	0.00	-4,172,812.50
			07SEP11		JPMORGAN CHASE BANK/	USD/TBA	
6,000,000.00	6,000,000.00	104.312500	8,000.00		0.00	0.00	6,258,750.00
			07SEP11 CANCEL		JPMORGAN CHASE BANK/	USD/TBA	
-6,000,000.00	6,000,000.00	104.312500	-8,000.00		0.00	0.00	-6,258,750.00
			07SEP11 13SEP11		JPMORGAN CHASE BANK/	USD/TBA	
6,000,000.00	6,000,000.00	104.312500	8,000.00		0.00	0.00	6,258,750.00
			07SEP11 13SEP11		JPMORGAN CHASE BANK/	USD/TBA	
4,000,000.00	4,000,000.00	104.320313	5,333.33		0.00	0.00	4,172,812.50
-- ASSET TOTALS --							
48,000,000.00	48,000,000.00		63,999.99		0.00	0.00	49,802,695.30
01F0424B6	FNMA TBA NOV 15 SINGLE FAM	4.500 01DEC99	31OCT11		JPMORGAN SECURITIES	USD/TBA	
9,000,000.00	9,000,000.00	106.515625	18,000.00		0.00	0.00	9,586,406.25

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F0424B6	FNMA TBA NOV 15 SINGLE FAM	4.500 01DEC99	31OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-9,000,000.00	9,000,000.00	106.515625		-18,000.00	0.00	0.00	-9,586,406.25
			31OCT11	17NOV11	JPMORGAN SECURITIES	USD/TBA	
5,000,000.00	5,000,000.00	106.515625		10,000.00	0.00	0.00	5,325,781.25
			31OCT11	17NOV11	JPMORGAN SECURITIES	USD/TBA	
3,400,000.00	3,400,000.00	106.515625		6,800.00	0.00	0.00	3,621,531.25
			01NOV11		DEUTSCHE BANK SECURI	USD/TBA	
5,156,000.00	5,156,000.00	106.687500		10,312.00	0.00	0.00	5,500,807.50
			01NOV11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-5,156,000.00	5,156,000.00	106.687500		-10,312.00	0.00	0.00	-5,500,807.50
			07NOV11		DEUTSCHE BANK SECURI	USD/TBA	
5,000,000.00	5,000,000.00	106.406250		10,000.00	0.00	0.00	5,320,312.50
			07NOV11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-5,000,000.00	5,000,000.00	106.406250		-10,000.00	0.00	0.00	-5,320,312.50
			07NOV11		DEUTSCHE BANK SECURI	USD/TBA	
3,400,000.00	3,400,000.00	106.375000		6,800.00	0.00	0.00	3,616,750.00
			07NOV11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-3,400,000.00	3,400,000.00	106.375000		-6,800.00	0.00	0.00	-3,616,750.00
			07NOV11	17NOV11	DEUTSCHE BANK SECURI	USD/TBA	
5,000,000.00	5,000,000.00	106.406250		10,000.00	0.00	0.00	5,320,312.50
			07NOV11	17NOV11	DEUTSCHE BANK SECURI	USD/TBA	
3,400,000.00	3,400,000.00	106.375000		6,800.00	0.00	0.00	3,616,750.00
-- ASSET TOTALS --							
16,800,000.00	16,800,000.00			33,600.00	0.00	0.00	17,884,375.00
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01F0424C4	FNMA TBA DEC 15 SINGLE FAM	4.500 01DEC99	09NOV11		JPMORGAN CHASE BANK/	USD/TBA	
600,000.00	600,000.00	106.203125		1,050.00	0.00	0.00	637,218.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
<b>FIXED INCOME</b>							
01F0424C4	FNMA TBA DEC 15 SINGLE FAM	4.500 01DEC99 09NOV11	CANCEL		JPMORGAN CHASE BANK/	USD/TBA	
	-600,000.00	600,000.00	106.203125	-1,050.00	0.00	0.00	-637,218.75
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
01F042418	FNMA TBA JAN 15 SINGLE FAM	4.500 01DEC99 13JAN11			UBS WARBURG LLC CMO	USD/TBA	
	1,000,000.00	1,000,000.00	104.843750	2,250.00	0.00	0.00	1,048,437.50
	-1,000,000.00	1,000,000.00	104.843750	-2,250.00	UBS WARBURG LLC CMO	USD/TBA	-1,048,437.50
	1,000,000.00	1,000,000.00	104.843750	2,250.00	UBS WARBURG LLC CMO	USD/TBA	1,048,437.50
	600,000.00	600,000.00	106.468750	1,275.00	JPMORGAN SECURITIES	USD/TBA	638,812.50
	1,400,000.00	1,400,000.00	106.468750	2,975.00	JPMORGAN SECURITIES	USD/TBA	1,490,562.50
-- ASSET TOTALS --	3,000,000.00	3,000,000.00		6,500.00	0.00	0.00	3,177,812.50
01F042426	FNMA TBA FEB 15 SINGLE FAM	4.500 01DEC99 11FEB11			UBS WARBURG LLC CMO	USD/TBA	
	1,000,000.00	1,000,000.00	103.980469	1,750.00	0.00	0.00	1,039,804.69
	-1,000,000.00	1,000,000.00	103.980469	-1,750.00	UBS WARBURG LLC CMO	USD/TBA	-1,039,804.69
	1,000,000.00	1,000,000.00	103.980469	1,750.00	UBS WARBURG LLC CMO	USD/TBA	1,039,804.69

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
1,000,000.00	1,000,000.00			1,750.00	0.00	0.00	1,039,804.69
01F042434	FNMA TBA MAR 15 SINGLE FAM	4.500 01DEC99	14MAR11		UBS WARBURG LLC CMO	USD/TBA	
1,000,000.00	1,000,000.00	105.562500	1,875.00		0.00	0.00	1,055,625.00
			14MAR11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-1,000,000.00	1,000,000.00	105.562500	-1,875.00		0.00	0.00	-1,055,625.00
			14MAR11	16MAR11	UBS WARBURG LLC CMO	USD/TBA	
1,000,000.00	1,000,000.00	105.562500	1,875.00		0.00	0.00	1,055,625.00
-- ASSET TOTALS --							
1,000,000.00	1,000,000.00		1,875.00	0.00	0.00	0.00	1,055,625.00
01F0426A6	FNMA TBA OCT 30 SINGLE FAM	4.500 01DEC99	08SEP11		JPMORGAN CHASE BANK/	USD/TBA	
18,975,000.00	18,975,000.00	105.843750	28,462.50		0.00	0.00	20,083,851.56
			08SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
-18,975,000.00	18,975,000.00	105.843750	-28,462.50		0.00	0.00	-20,083,851.56
			08SEP11	13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
11,000,000.00	11,000,000.00	105.843750	16,500.00		0.00	0.00	11,642,812.50
			08SEP11	13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
7,000,000.00	7,000,000.00	105.843750	10,500.00		0.00	0.00	7,409,062.50
			08SEP11	13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
975,000.00	975,000.00	105.843750	1,462.50		0.00	0.00	1,031,976.56
			12SEP11		UBS WARBURG LLC CMO	USD/TBA	
2,900,000.00	2,900,000.00	106.156250	4,350.00		0.00	0.00	3,078,531.25

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F0426A6 FNMA TBA OCT 30 SINGLE FAM 4.500 01DEC99 12SEP11 CANCEL UBS WARBURG LLC CMO USD/TBA
-2,900,000.00 2,900,000.00 106.156250 -4,350.00 0.00 0.00 -3,078,531.25

2,900,000.00 2,900,000.00 106.156250 12SEP11 13OCT11 UBS WARBURG LLC CMO USD/TBA
3,078,531.25 4,350.00 0.00 0.00

3,000,000.00 3,000,000.00 105.968750 27SEP11 CREDIT SUISSE SECURI USD/TBA
3,179,062.50 4,500.00 0.00 0.00

-3,000,000.00 3,000,000.00 105.968750 27SEP11 CANCEL CREDIT SUISSE SECURI USD/TBA
-3,179,062.50 -4,500.00 0.00 0.00

2,000,000.00 2,000,000.00 105.968750 27SEP11 CREDIT SUISSE SECURI USD/TBA
2,119,375.00 3,000.00 0.00 0.00

-2,000,000.00 2,000,000.00 105.968750 27SEP11 CANCEL CREDIT SUISSE SECURI USD/TBA
-2,119,375.00 -3,000.00 0.00 0.00

1,000,000.00 1,000,000.00 105.968750 27SEP11 13OCT11 CREDIT SUISSE SECURI USD/TBA
1,059,687.50 1,500.00 0.00 0.00

4,000,000.00 4,000,000.00 105.875000 28SEP11 BARCLAYS CAPITAL INC USD/TBA
4,235,000.00 6,000.00 0.00 0.00

-4,000,000.00 4,000,000.00 105.875000 28SEP11 CANCEL BARCLAYS CAPITAL INC USD/TBA
-4,235,000.00 -6,000.00 0.00 0.00

4,000,000.00 4,000,000.00 105.875000 28SEP11 13OCT11 BARCLAYS CAPITAL INC USD/TBA
4,235,000.00 6,000.00 0.00 0.00

2,900,000.00 2,900,000.00 106.257812 03OCT11 JPMORGAN SECURITIES USD/TBA
3,081,476.56 4,350.00 0.00 0.00

-2,900,000.00 2,900,000.00 106.257812 03OCT11 CANCEL JPMORGAN SECURITIES USD/TBA
-3,081,476.56 -4,350.00 0.00 0.00

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F0426A6	FNMA TBA OCT 30 SINGLE FAM	4.500	01DEC99	03OCT11	JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	106.242188		6,000.00	0.00	0.00	4,249,687.50
				03OCT11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	106.242188		-6,000.00	0.00	0.00	-4,249,687.50
				03OCT11	JPMORGAN SECURITIES	USD/TBA	
975,000.00	975,000.00	106.226562		1,462.50	0.00	0.00	1,035,708.98
				03OCT11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
-975,000.00	975,000.00	106.226562		-1,462.50	0.00	0.00	-1,035,708.98
				03OCT11 13OCT11	JPMORGAN SECURITIES	USD/TBA	
2,900,000.00	2,900,000.00	106.257812		4,350.00	0.00	0.00	3,081,476.56
				03OCT11 13OCT11	JPMORGAN SECURITIES	USD/TBA	
975,000.00	975,000.00	106.226562		1,462.50	0.00	0.00	1,035,708.98
				03OCT11 13OCT11	JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	106.242188		1,500.00	0.00	0.00	1,062,421.88
				03OCT11 13OCT11	JPMORGAN SECURITIES	USD/TBA	
3,000,000.00	3,000,000.00	106.242187		4,500.00	0.00	0.00	3,187,265.62
				07OCT11	BANK OF AMERICA SECU	USD/TBA	
9,300,000.00	9,300,000.00	105.437500		13,950.00	0.00	0.00	9,805,687.50
				07OCT11 CANCEL	BANK OF AMERICA SECU	USD/TBA	
-9,300,000.00	9,300,000.00	105.437500		-13,950.00	0.00	0.00	-9,805,687.50
				07OCT11 13OCT11	BANK OF AMERICA SECU	USD/TBA	
3,000,000.00	3,000,000.00	105.437500		4,500.00	0.00	0.00	3,163,125.00
				07OCT11 13OCT11	BANK OF AMERICA SECU	USD/TBA	
6,300,000.00	6,300,000.00	105.437500		9,450.00	0.00	0.00	6,642,562.50
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-- ASSET TOTALS --							
44,050,000.00	44,050,000.00			66,075.00	0.00	0.00	46,629,630.85

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F0426B4 TBA NOV 30 SINGLE FAM 4.500 01DEC99 03OCT11 JPMORGAN SECURITIES USD/TBA
8,875,000.00 8,875,000.00 105.937500 14,421.88 0.00 0.00 9,401,953.13

-8,875,000.00 8,875,000.00 105.937500 03OCT11 CANCEL JPMORGAN SECURITIES USD/TBA
0.00 0.00 -9,401,953.13

8,875,000.00 8,875,000.00 105.937500 03OCT11 14NOV11 JPMORGAN SECURITIES USD/TBA
0.00 0.00 9,401,953.12

8,000,000.00 8,000,000.00 104.921875 24OCT11 BARCLAYS CAPITAL INC USD/TBA
0.00 0.00 8,393,750.00

-8,000,000.00 8,000,000.00 104.921875 24OCT11 CANCEL BARCLAYS CAPITAL INC USD/TBA
0.00 0.00 -8,393,750.00

7,000,000.00 7,000,000.00 104.921875 24OCT11 14NOV11 BARCLAYS CAPITAL INC USD/TBA
0.00 0.00 7,344,531.25

1,000,000.00 1,000,000.00 104.921875 24OCT11 14NOV11 BARCLAYS CAPITAL INC USD/TBA
0.00 0.00 1,049,218.75

-- ASSET TOTALS --
16,875,000.00 16,875,000.00 27,421.88 0.00 0.00 17,795,703.12

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01F0426B4 TBA NOV 30 SINGLE FAM 4.500 01NOV41 28OCT11 DEUTSCHE BANK SECURI USD/TBA
7,000,000.00 7,000,000.00 105.335938 11,375.00 0.00 0.00 7,373,515.63

-7,000,000.00 7,000,000.00 105.335938 28OCT11 CANCEL DEUTSCHE BANK SECURI USD/TBA
0.00 0.00 -7,373,515.63

-- ASSET TOTALS --
0.00 0.00 0.00 0.00 0.00 0.00

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01F0426B4 TBA NOV 30 SINGLE FAM 4.500 01DEC99 28OCT11 14NOV11 DEUTSCHE BANK SECURI USD/TBA
7,000,000.00 7,000,000.00 105.335938 11,375.00 0.00 0.00 7,373,515.63

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F0426B4	TBA NOV 30 SINGLE FAM	4.500 01NOV41	03NOV11		JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	105.812500	1,625.00		0.00	0.00	1,058,125.00
			03NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,000,000.00	1,000,000.00	105.812500	-1,625.00		0.00	0.00	-1,058,125.00
-- ASSET TOTALS --			0.00		0.00	0.00	0.00
0.00							
01F0426B4	TBA NOV 30 SINGLE FAM	4.500 01DEC99	03NOV11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	105.812500	1,625.00		0.00	0.00	1,058,125.00
			10NOV11		GOLDMAN SACHS + CO	USD/TBA	
498,100.00	498,100.00	105.875001	809.41		0.00	0.00	527,363.38
			10NOV11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-498,100.00	498,100.00	105.875001	-809.41		0.00	0.00	-527,363.38
-- ASSET TOTALS --			1,625.00		0.00	0.00	1,058,125.00
1,000,000.00	1,000,000.00						
01F0426C2	FNMA TBA DEC 30 SINGLE FAM	4.500 01DEC41	02NOV11		JPMORGAN SECURITIES	USD/TBA	
9,875,000.00	9,875,000.00	105.750000	13,578.12		0.00	0.00	10,442,812.50
			02NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-9,875,000.00	9,875,000.00	105.750000	-13,578.12		0.00	0.00	-10,442,812.50
			02NOV11	12DEC11	JPMORGAN SECURITIES	USD/TBA	
2,875,000.00	2,875,000.00	105.750000	3,953.12		0.00	0.00	3,040,312.50
			02NOV11	12DEC11	JPMORGAN SECURITIES	USD/TBA	
7,000,000.00	7,000,000.00	105.750000	9,624.99		0.00	0.00	7,402,500.00



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F0426C2	FNMA TBA DEC 30 SINGLE FAM	4.500	01DEC41	30NOV11	JPMORGAN SECURITIES	USD/TBA	
1,500,000.00	1,500,000.00	105.734375		2,062.50	0.00	0.00	1,586,015.62
				30NOV11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,500,000.00	1,500,000.00	105.734375		-2,062.50	0.00	0.00	-1,586,015.62
				30NOV11 12DEC11	JPMORGAN SECURITIES	USD/TBA	
700,000.00	700,000.00	105.734374		962.50	0.00	0.00	740,140.62
				30NOV11 12DEC11	JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	105.734376		687.50	0.00	0.00	528,671.88
				30NOV11 12DEC11	JPMORGAN SECURITIES	USD/TBA	
200,000.00	200,000.00	105.734375		275.00	0.00	0.00	211,468.75
				30NOV11 12DEC11	JPMORGAN SECURITIES	USD/TBA	
100,000.00	100,000.00	105.734380		137.50	0.00	0.00	105,734.38
				05DEC11	NOMURA SECURITIES/FI	USD/TBA	
100,000.00	100,000.00	105.789062		137.50	0.00	0.00	105,789.06
				05DEC11 CANCEL	NOMURA SECURITIES/FI	USD/TBA	
-100,000.00	100,000.00	105.789062		-137.50	0.00	0.00	-105,789.06
				05DEC11	GOLDMAN SACHS + CO	USD/TBA	
500,000.00	500,000.00	105.773438		687.50	0.00	0.00	528,867.19
				05DEC11 CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-500,000.00	500,000.00	105.773438		-687.50	0.00	0.00	-528,867.19
				05DEC11	BANK OF AMERICA SECU	USD/TBA	
200,000.00	200,000.00	105.789065		275.00	0.00	0.00	211,578.13
				05DEC11 CANCEL	BANK OF AMERICA SECU	USD/TBA	
-200,000.00	200,000.00	105.789065		-275.00	0.00	0.00	-211,578.13

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F0426C2	FNMA TBA DEC 30 SINGLE FAM	4.500 01DEC41	05DEC11	12DEC11	BANK OF AMERICA SECU	USD/TBA	
200,000.00	200,000.00	105.789062		275.00	0.00	0.00	211,578.12
			05DEC11	12DEC11	GOLDMAN SACHS + CO	USD/TBA	
500,000.00	500,000.00	105.773438		687.50	0.00	0.00	528,867.19
			05DEC11	12DEC11	NOMURA SECURITIES/FI	USD/TBA	
100,000.00	100,000.00	105.789062		137.50	0.00	0.00	105,789.06
-- ASSET TOTALS --							
12,175,000.00	12,175,000.00			16,740.61	0.00	0.00	12,875,062.50
01F042616	FNMA TBA JAN 30 SINGLE FAM	4.500 01DEC99	06DEC10	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-10,000,000.00	10,000,000.00	103.652344		-15,000.00	0.00	0.00	-10,365,234.37
			06DEC10	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
-20,500,000.00	20,500,000.00	103.687500		-30,750.00	0.00	0.00	-21,255,937.50
			06DEC10	13JAN11	MORGAN STANLEY CO IN	USD/TBA	
3,000,000.00	3,000,000.00	103.652344		4,500.00	0.00	0.00	3,109,570.31
			06DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/TBA	
20,500,000.00	20,500,000.00	103.687500		30,750.00	0.00	0.00	21,255,937.50
			06DEC10		MORGAN STANLEY CO IN	USD/TBA	
7,000,000.00	7,000,000.00	103.652344		10,500.00	0.00	0.00	7,255,664.06
			06DEC10	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-7,000,000.00	7,000,000.00	103.652344		-10,500.00	0.00	0.00	-7,255,664.06
			07DEC10	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-2,000,000.00	2,000,000.00	103.203125		-3,000.00	0.00	0.00	-2,064,062.50
			14DEC10	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-5,000,000.00	5,000,000.00	101.750000		-7,500.00	0.00	0.00	-5,087,500.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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01F042616	FNMA TBA JAN 30 SINGLE FAM	4.500	01DEC99	02DEC11	JPMORGAN SECURITIES	USD/TBA	
3,575,000.00	3,575,000.00	105.593750		4,915.62	0.00	0.00	3,774,976.56
				09DEC11	CREDIT SUISSE SECURI	USD/TBA	
2,000,000.00	2,000,000.00	106.085938		2,750.00	0.00	0.00	2,121,718.75
				13DEC11	JPMORGAN SECURITIES	USD/TBA	
11,425,000.00	11,425,000.00	106.125000		15,709.36	0.00	0.00	12,124,781.25
-- ASSET TOTALS --							
3,000,000.00	3,000,000.00			2,374.98	0.00	0.00	3,614,250.00
01F042624	FNMA TBA FEB 30 SINGLE FAM	4.500	01DEC99	07JAN11	MORGAN STANLEY CO IN	USD/TBA	
3,000,000.00	3,000,000.00	102.230469		3,375.00	0.00	0.00	3,066,914.06
				07JAN11 CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-3,000,000.00	3,000,000.00	102.230469		-3,375.00	0.00	0.00	-3,066,914.06
				07JAN11	JPMORGAN CHASE BANK/	USD/TBA	
20,500,000.00	20,500,000.00	102.109375		23,062.50	0.00	0.00	20,932,421.88
				07JAN11 CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
-20,500,000.00	20,500,000.00	102.109375		-23,062.50	0.00	0.00	-20,932,421.88
				07JAN11 10FEB11	JPMORGAN CHASE BANK/	USD/TBA	
8,500,000.00	8,500,000.00	102.109375		9,562.50	0.00	0.00	8,679,296.88
				07JAN11 10FEB11	MORGAN STANLEY CO IN	USD/TBA	
3,000,000.00	3,000,000.00	102.230469		3,375.00	0.00	0.00	3,066,914.06
				31JAN11	BARCLAYS CAPITAL INC	USD/TBA	
5,000,000.00	5,000,000.00	102.199219		5,625.00	0.00	0.00	5,109,960.94
				31JAN11 CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-5,000,000.00	5,000,000.00	102.199219		-5,625.00	0.00	0.00	-5,109,960.94

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE  PRICE      INTEREST      COMMISSNS  TAX/FEE/OTH  NET COST

      SSELL/BTC
LOT#  CLOSING DATE  LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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01F042624  FNMA  TBA FEB 30 SINGLE FAM  4.500 01DEC99 31JAN11  GOLDMAN SACHS + CO  USD/TBA
      5,000,000.00      5,000,000.00      102.382813      5,625.00      0.00      0.00      5,119,140.63

      31JAN11  CANCEL  GOLDMAN SACHS + CO  USD/TBA
-5,000,000.00      5,000,000.00      102.382813      -5,625.00      0.00      0.00      -5,119,140.63

      31JAN11  10FEB11  BARCLAYS CAPITAL INC  USD/TBA
      5,000,000.00      5,000,000.00      102.199219      5,625.00      0.00      0.00      5,109,960.94

      31JAN11  10FEB11  GOLDMAN SACHS + CO  USD/TBA
      5,000,000.00      5,000,000.00      102.382812      5,625.00      0.00      0.00      5,119,140.62

-- ASSET TOTALS --
      21,500,000.00      21,500,000.00      24,187.50      0.00      0.00      21,975,312.50

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01F042632  FNMA  TBA MAR 30 SINGLE FAM  4.500 01DEC99 31JAN11  MORGAN STANLEY CO IN  USD/TBA
      3,000,000.00      3,000,000.00      101.906250      3,375.00      0.00      0.00      3,057,187.50

      31JAN11  CANCEL  MORGAN STANLEY CO IN  USD/TBA
-3,000,000.00      3,000,000.00      101.906250      -3,375.00      0.00      0.00      -3,057,187.50

      31JAN11  BARCLAYS CAPITAL INC  USD/TBA
      5,000,000.00      5,000,000.00      101.906250      5,625.00      0.00      0.00      5,095,312.50

      31JAN11  CANCEL  BARCLAYS CAPITAL INC  USD/TBA
-5,000,000.00      5,000,000.00      101.906250      -5,625.00      0.00      0.00      -5,095,312.50

      31JAN11  10MAR11  BARCLAYS CAPITAL INC  USD/TBA
      5,000,000.00      5,000,000.00      101.906250      5,625.00      0.00      0.00      5,095,312.50

      31JAN11  10MAR11  MORGAN STANLEY CO IN  USD/TBA
      3,000,000.00      3,000,000.00      101.906250      3,375.00      0.00      0.00      3,057,187.50

      02FEB11  JPMORGAN CHASE BANK/  USD/TBA
      8,500,000.00      8,500,000.00      101.203125      9,562.50      0.00      0.00      8,602,265.63

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
<b>FIXED INCOME</b>							
01F042632	FNMA TBA MAR 30 SINGLE FAM	4.500	01DEC99	02FEB11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA
	-8,500,000.00	8,500,000.00	101.203125		-9,562.50	0.00	0.00
				02FEB11	10MAR11	JPMORGAN CHASE BANK/	USD/TBA
	8,500,000.00	8,500,000.00	101.203125		9,562.50	0.00	0.00
				24FEB11		JPMORGAN SECURITIES	USD/TBA
	2,000,000.00	2,000,000.00	101.703125		2,250.00	0.00	0.00
				24FEB11	CANCEL	JPMORGAN SECURITIES	USD/TBA
	-2,000,000.00	2,000,000.00	101.703125		-2,250.00	0.00	0.00
				24FEB11		GOLDMAN SACHS + CO	USD/TBA
	2,000,000.00	2,000,000.00	101.781250		2,250.00	0.00	0.00
				24FEB11	CANCEL	GOLDMAN SACHS + CO	USD/TBA
	-2,000,000.00	2,000,000.00	101.781250		-2,250.00	0.00	0.00
				24FEB11		JPMORGAN SECURITIES	USD/TBA
	2,500,000.00	2,500,000.00	101.781250		2,812.50	0.00	0.00
				24FEB11	CANCEL	JPMORGAN SECURITIES	USD/TBA
	-2,500,000.00	2,500,000.00	101.781250		-2,812.50	0.00	0.00
				24FEB11		DEUTSCHE BANK SECURI	USD/TBA
	2,000,000.00	2,000,000.00	101.765625		2,250.00	0.00	0.00
				24FEB11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA
	-2,000,000.00	2,000,000.00	101.765625		-2,250.00	0.00	0.00
				24FEB11		BARCLAYS CAPITAL INC	USD/TBA
	1,500,000.00	1,500,000.00	101.703125		1,687.50	0.00	0.00
				24FEB11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA
	-1,500,000.00	1,500,000.00	101.703125		-1,687.50	0.00	0.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F042632 FNMA TBA MAR 30 SINGLE FAM 4.500 01DEC99 24FEB11 CITIGROUP GLOBAL MAR USD/TBA
1,000,000.00 1,000,000.00 101.703125 1,125.00 0.00 0.00 1,017,031.25

24FEB11 CANCEL CITIGROUP GLOBAL MAR USD/TBA
-1,000,000.00 1,000,000.00 101.703125 -1,125.00 0.00 0.00 -1,017,031.25

24FEB11 10MAR11 BARCLAYS CAPITAL INC USD/TBA
1,500,000.00 1,500,000.00 101.703125 1,687.50 0.00 0.00 1,525,546.88

24FEB11 10MAR11 JPMORGAN SECURITIES USD/TBA
2,000,000.00 2,000,000.00 101.703125 2,250.00 0.00 0.00 2,034,062.50

24FEB11 10MAR11 GOLDMAN SACHS + CO USD/TBA
2,000,000.00 2,000,000.00 101.781250 2,250.00 0.00 0.00 2,035,625.00

24FEB11 10MAR11 JPMORGAN SECURITIES USD/TBA
2,500,000.00 2,500,000.00 101.781250 2,812.50 0.00 0.00 2,544,531.25

02MAR11 GOLDMAN SACHS + CO USD/TBA
3,000,000.00 3,000,000.00 101.828125 3,375.00 0.00 0.00 3,054,843.75

02MAR11 CANCEL GOLDMAN SACHS + CO USD/TBA
-3,000,000.00 3,000,000.00 101.828125 -3,375.00 0.00 0.00 -3,054,843.75

02MAR11 10MAR11 GOLDMAN SACHS + CO USD/TBA
3,000,000.00 3,000,000.00 101.828125 3,375.00 0.00 0.00 3,054,843.75

-- ASSET TOTALS --
27,500,000.00 27,500,000.00 30,937.50 0.00 0.00 27,949,375.00

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01F042640 FNMA TBA APR 30 SINGLE FAM 4.500 01DEC99 02MAR11 JPMORGAN SECURITIES USD/TBA
7,500,000.00 7,500,000.00 101.468750 11,250.00 0.00 0.00 7,610,156.25

02MAR11 CANCEL JPMORGAN SECURITIES USD/TBA
-7,500,000.00 7,500,000.00 101.468750 -11,250.00 0.00 0.00 -7,610,156.25

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F042640	FNMA TBA APR 30 SINGLE FAM	4.500	01DEC99	02MAR11		GOLDMAN SACHS + CO	USD/TBA
5,000,000.00	5,000,000.00	101.437500		7,500.00	0.00	0.00	5,071,875.00
				02MAR11	CANCEL	GOLDMAN SACHS + CO	USD/TBA
-5,000,000.00	5,000,000.00	101.437500		-7,500.00	0.00	0.00	-5,071,875.00
				02MAR11	13APR11	JPMORGAN SECURITIES	USD/TBA
4,000,000.00	4,000,000.00	101.468750		6,000.00	0.00	0.00	4,058,750.00
				02MAR11	13APR11	GOLDMAN SACHS + CO	USD/TBA
4,000,000.00	4,000,000.00	101.437500		6,000.00	0.00	0.00	4,057,500.00
				02MAR11		JPMORGAN SECURITIES	USD/TBA
3,500,000.00	3,500,000.00	101.468750		5,250.00	0.00	0.00	3,551,406.25
				02MAR11	CANCEL	JPMORGAN SECURITIES	USD/TBA
-3,500,000.00	3,500,000.00	101.468750		-5,250.00	0.00	0.00	-3,551,406.25
				02MAR11		GOLDMAN SACHS + CO	USD/TBA
1,000,000.00	1,000,000.00	101.437500		1,500.00	0.00	0.00	1,014,375.00
				02MAR11	CANCEL	GOLDMAN SACHS + CO	USD/TBA
-1,000,000.00	1,000,000.00	101.437500		-1,500.00	0.00	0.00	-1,014,375.00
				02MAR11		BARCLAYS CAPITAL INC	USD/TBA
6,500,000.00	6,500,000.00	101.421875		9,750.00	0.00	0.00	6,592,421.88
				02MAR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA
-6,500,000.00	6,500,000.00	101.421875		-9,750.00	0.00	0.00	-6,592,421.88
				02MAR11		JPMORGAN CHASE BANK/	USD/TBA
8,500,000.00	8,500,000.00	101.453125		12,750.00	0.00	0.00	8,623,515.63
				02MAR11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA
-8,500,000.00	8,500,000.00	101.453125		-12,750.00	0.00	0.00	-8,623,515.63

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F042640	FNMA TBA APR 30 SINGLE FAM	4.500	01DEC99	02MAR11	BARCLAYS CAPITAL INC	USD/TBA	
	6,000,000.00	6,000,000.00	101.421875	9,000.00	0.00	0.00	6,085,312.50
				02MAR11 CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-6,000,000.00	6,000,000.00	101.421875	-9,000.00	0.00	0.00	-6,085,312.50
				02MAR11	BARCLAYS CAPITAL INC	USD/TBA	
	6,000,000.00	6,000,000.00	101.421875	9,000.00	0.00	0.00	6,085,312.50
				02MAR11 CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-6,000,000.00	6,000,000.00	101.421875	-9,000.00	0.00	0.00	-6,085,312.50
				15MAR11	BARCLAYS CAPITAL INC	USD/TBA	
	2,000,000.00	2,000,000.00	102.433594	3,000.00	0.00	0.00	2,048,671.87
				15MAR11 CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-2,000,000.00	2,000,000.00	102.433594	-3,000.00	0.00	0.00	-2,048,671.87
				15MAR11	BARCLAYS CAPITAL INC	USD/TBA	
	998,585.00	998,585.00	102.433594	1,497.88	0.00	0.00	1,022,886.50
				15MAR11 CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-998,585.00	998,585.00	102.433594	-1,497.88	0.00	0.00	-1,022,886.50
				16MAR11	CREDIT SUISSE SECURI	USD/TBA	
	6,000,000.00	6,000,000.00	102.312500	9,000.00	0.00	0.00	6,138,750.00
				16MAR11 CANCEL	CREDIT SUISSE SECURI	USD/TBA	
	-6,000,000.00	6,000,000.00	102.312500	-9,000.00	0.00	0.00	-6,138,750.00
				31MAR11	JPMORGAN CHASE BANK/	USD/TBA	
	3,000,000.00	3,000,000.00	101.644531	4,500.00	0.00	0.00	3,049,335.94
				31MAR11 CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-3,000,000.00	3,000,000.00	101.644531	-4,500.00	0.00	0.00	-3,049,335.94



JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F042640 FNMA TBA APR 30 SINGLE FAM 4.500 01DEC99 31MAR11 JPMORGAN CHASE BANK/ USD/TBA
          997,170.00          997,170.00          101.644531          1,495.76          0.00          0.00          1,013,568.77

          31MAR11 CANCEL JPMORGAN CHASE BANK/ USD/TBA
          -997,170.00          997,170.00          101.644531          -1,495.76          0.00          0.00          -1,013,568.77

-- ASSET TOTALS --
          8,000,000.00          8,000,000.00          12,000.00          0.00          0.00          8,116,250.00

01F042657 FNMA TBA MAY 30 SINGLE FAM 4.500 01DEC99 11APR11 JPMORGAN SECURITIES USD/TBA
          4,000,000.00          4,000,000.00          100.921875          5,500.00          0.00          0.00          4,036,875.00

          11APR11 CANCEL JPMORGAN SECURITIES USD/TBA
          -4,000,000.00          4,000,000.00          100.921875          -5,500.00          0.00          0.00          -4,036,875.00

          11APR11 12MAY11 JPMORGAN SECURITIES USD/TBA
          4,000,000.00          4,000,000.00          100.921875          5,500.00          0.00          0.00          4,036,875.00

          04MAY11 CITIGROUP GLOBAL MAR USD/TBA
          1,000,000.00          1,000,000.00          103.109375          1,375.00          0.00          0.00          1,031,093.75

          04MAY11 CANCEL CITIGROUP GLOBAL MAR USD/TBA
          -1,000,000.00          1,000,000.00          103.109375          -1,375.00          0.00          0.00          -1,031,093.75

          04MAY11 JPMORGAN SECURITIES USD/TBA
          2,000,000.00          2,000,000.00          103.070313          2,750.00          0.00          0.00          2,061,406.25

          04MAY11 CANCEL JPMORGAN SECURITIES USD/TBA
          -2,000,000.00          2,000,000.00          103.070313          -2,750.00          0.00          0.00          -2,061,406.25

          04MAY11 12MAY11 JPMORGAN SECURITIES USD/TBA
          2,000,000.00          2,000,000.00          103.070313          2,750.00          0.00          0.00          2,061,406.25

          04MAY11 12MAY11 CITIGROUP GLOBAL MAR USD/TBA
          1,000,000.00          1,000,000.00          103.109375          1,375.00          0.00          0.00          1,031,093.75

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JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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-- ASSET TOTALS --
7,000,000.00 7,000,000.00 9,625.00 0.00 0.00 7,129,375.00

01F042665 FNMA TBA JUN 30 SINGLE FAM 4.500 31DEC99 10MAY11 JPMORGAN SECURITIES USD/TBA
3,000,000.00 3,000,000.00 102.949219 4,500.00 0.00 0.00 3,088,476.56

-3,000,000.00 3,000,000.00 102.949219 10MAY11 CANCEL JPMORGAN SECURITIES USD/TBA
-4,500.00 0.00 0.00 -3,088,476.56

1,000,000.00 1,000,000.00 102.949219 10MAY11 13JUN11 JPMORGAN SECURITIES USD/TBA
1,500.00 0.00 0.00 1,029,492.19

2,000,000.00 2,000,000.00 102.949219 10MAY11 13JUN11 JPMORGAN SECURITIES USD/TBA
3,000.00 0.00 0.00 2,058,984.37

13,000,000.00 13,000,000.00 104.328125 01JUN11 JPMORGAN SECURITIES USD/TBA
19,500.00 0.00 0.00 13,562,656.25

-13,000,000.00 13,000,000.00 104.328125 01JUN11 CANCEL JPMORGAN SECURITIES USD/TBA
-19,500.00 0.00 0.00 -13,562,656.25

3,500,000.00 3,500,000.00 104.250000 01JUN11 CITIGROUP GLOBAL MAR USD/TBA
5,250.00 0.00 0.00 3,648,750.00

-3,500,000.00 3,500,000.00 104.250000 01JUN11 CANCEL CITIGROUP GLOBAL MAR USD/TBA
-5,250.00 0.00 0.00 -3,648,750.00

3,500,000.00 3,500,000.00 104.250000 01JUN11 13JUN11 CITIGROUP GLOBAL MAR USD/TBA
5,250.00 0.00 0.00 3,648,750.00

8,500,000.00 8,500,000.00 104.328125 01JUN11 13JUN11 JPMORGAN SECURITIES USD/TBA
12,750.00 0.00 0.00 8,867,890.62

500,000.00 500,000.00 104.328124 01JUN11 13JUN11 JPMORGAN SECURITIES USD/TBA
750.00 0.00 0.00 521,640.62

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F042665	FNMA TBA JUN 30 SINGLE FAM	4.500 31DEC99	01JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
	4,000,000.00	4,000,000.00	104.328125	6,000.00	0.00	0.00	4,173,125.00
				03JUN11	DEUTSCHE BANK SECURI	USD/TBA	
	4,000,000.00	4,000,000.00	104.351563	6,000.00	0.00	0.00	4,174,062.50
				03JUN11	DEUTSCHE BANK SECURI	USD/TBA	
	-4,000,000.00	4,000,000.00	104.351563	-6,000.00	0.00	0.00	-4,174,062.50
				03JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
	2,500,000.00	2,500,000.00	104.210938	3,750.00	0.00	0.00	2,605,273.44
				03JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
	-2,500,000.00	2,500,000.00	104.210938	-3,750.00	0.00	0.00	-2,605,273.44
				03JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
	2,500,000.00	2,500,000.00	104.210938	3,750.00	0.00	0.00	2,605,273.44
				03JUN11	DEUTSCHE BANK SECURI	USD/TBA	
	4,000,000.00	4,000,000.00	104.351563	6,000.00	0.00	0.00	4,174,062.50
				09JUN11	JPMORGAN SECURITIES	USD/TBA	
	8,500,000.00	8,500,000.00	104.464844	12,750.00	0.00	0.00	8,879,511.71
				09JUN11	JPMORGAN SECURITIES	USD/TBA	
	-8,500,000.00	8,500,000.00	104.464844	-12,750.00	0.00	0.00	-8,879,511.71
-- ASSET TOTALS --							
	26,000,000.00	26,000,000.00		39,000.00	0.00	0.00	27,079,218.74
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01F042673	FNMA TBA JUL 30 SINGLE FAM	4.500 01DEC99	07JUN11		JPMORGAN SECURITIES	USD/TBA	
	8,500,000.00	8,500,000.00	104.125000	13,812.50	0.00	0.00	8,850,625.00
				07JUN11	JPMORGAN SECURITIES	USD/TBA	
	-8,500,000.00	8,500,000.00	104.125000	-13,812.50	0.00	0.00	-8,850,625.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE  PRICE      INTEREST      COMMISSNS      TAX/FEE/OTH      NET COST

      SSELL/BTC
LOT#  CLOSING DATE  LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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01F042673  FNMA  TBA JUL 30 SINGLE FAM  4.500 01DEC99 07JUN11 14JUL11      JPMORGAN SECURITIES  USD/TBA
      8,500,000.00      8,500,000.00      104.125000      13,812.50      0.00      0.00      8,850,625.00

      29JUN11      DEUTSCHE BANK SECURI  USD/TBA
      6,000,000.00      6,000,000.00      103.453125      9,750.00      0.00      0.00      6,207,187.50

      29JUN11  CANCEL  DEUTSCHE BANK SECURI  USD/TBA
-6,000,000.00      6,000,000.00      103.453125      -9,750.00      0.00      0.00      -6,207,187.50

      29JUN11 14JUL11  DEUTSCHE BANK SECURI  USD/TBA
      1,000,000.00      1,000,000.00      103.453125      1,625.00      0.00      0.00      1,034,531.25

      29JUN11 14JUL11  DEUTSCHE BANK SECURI  USD/TBA
      5,000,000.00      5,000,000.00      103.453125      8,125.00      0.00      0.00      5,172,656.25

      07JUL11      GOLDMAN SACHS + CO  USD/TBA
      5,000,000.00      5,000,000.00      103.304688      8,125.00      0.00      0.00      5,165,234.38

      07JUL11  CANCEL  GOLDMAN SACHS + CO  USD/TBA
-5,000,000.00      5,000,000.00      103.304688      -8,125.00      0.00      0.00      -5,165,234.38

      07JUL11      JPMORGAN SECURITIES  USD/TBA
      1,000,000.00      1,000,000.00      103.304688      1,625.00      0.00      0.00      1,033,046.88

      07JUL11  CANCEL  JPMORGAN SECURITIES  USD/TBA
-1,000,000.00      1,000,000.00      103.304688      -1,625.00      0.00      0.00      -1,033,046.88

      07JUL11 14JUL11  JPMORGAN SECURITIES  USD/TBA
      1,000,000.00      1,000,000.00      103.304687      1,625.00      0.00      0.00      1,033,046.87

      07JUL11 14JUL11  GOLDMAN SACHS + CO  USD/TBA
      5,000,000.00      5,000,000.00      103.304688      8,125.00      0.00      0.00      5,165,234.38

      08JUL11      JPMORGAN SECURITIES  USD/TBA
      5,000,000.00      5,000,000.00      103.687500      8,125.00      0.00      0.00      5,184,375.00

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JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE  PRICE      INTEREST      COMMISSNS      TAX/FEE/OTH      NET COST

      SSELL/BTC
LOT#  CLOSING DATE  LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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01F042673  FNMA  TBA JUL 30 SINGLE FAM  4.500 01DEC99 08JUL11  CANCEL      JPMORGAN SECURITIES  USD/TBA
-5,000,000.00      5,000,000.00      103.687500      -8,125.00      0.00      0.00      -5,184,375.00

      08JUL11  14JUL11      JPMORGAN SECURITIES  USD/TBA
      2,000,000.00      2,000,000.00      103.687500      3,250.00      0.00      0.00      2,073,750.00

      08JUL11  14JUL11      JPMORGAN SECURITIES  USD/TBA
      3,000,000.00      3,000,000.00      103.687500      4,875.00      0.00      0.00      3,110,625.00

      11JUL11      JPMORGAN CHASE BANK/  USD/TBA
      979,940.00      979,940.00      104.300782      1,592.40      0.00      0.00      1,022,085.08

      11JUL11  CANCEL      JPMORGAN CHASE BANK/  USD/TBA
      -979,940.00      979,940.00      104.300782      -1,592.40      0.00      0.00      -1,022,085.08

      11JUL11      GOLDMAN SACHS + CO  USD/TBA
      3,000,000.00      3,000,000.00      104.023438      4,875.00      0.00      0.00      3,120,703.13

      11JUL11  CANCEL      GOLDMAN SACHS + CO  USD/TBA
      -3,000,000.00      3,000,000.00      104.023438      -4,875.00      0.00      0.00      -3,120,703.13

      11JUL11  14JUL11      GOLDMAN SACHS + CO  USD/TBA
      3,000,000.00      3,000,000.00      104.023437      4,875.00      0.00      0.00      3,120,703.12

-- ASSET TOTALS --
      28,500,000.00      28,500,000.00      46,312.50      0.00      0.00      29,561,171.87

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01F042681  FNMA  TBA AUG 30 SINGLE FAM  4.500 01DEC99 11JUL11      GOLDMAN SACHS + CO  USD/TBA
      3,000,000.00      3,000,000.00      103.718750      3,750.00      0.00      0.00      3,111,562.50

      11JUL11  CANCEL      GOLDMAN SACHS + CO  USD/TBA
      -3,000,000.00      3,000,000.00      103.718750      -3,750.00      0.00      0.00      -3,111,562.50

      11JUL11  11AUG11      GOLDMAN SACHS + CO  USD/TBA
      3,000,000.00      3,000,000.00      103.718750      3,750.00      0.00      0.00      3,111,562.50

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JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F042681 FNMA TBA AUG 30 SINGLE FAM 4.500 01DEC99 26JUL11 JPMORGAN CHASE BANK/ USD/TBA
1,000,000.00 1,000,000.00 103.882813 1,250.00 0.00 0.00 1,038,828.13

26JUL11 CANCEL JPMORGAN CHASE BANK/ USD/TBA
-1,000,000.00 1,000,000.00 103.882813 -1,250.00 0.00 0.00 -1,038,828.13

26JUL11 11AUG11 JPMORGAN CHASE BANK/ USD/TBA
1,000,000.00 1,000,000.00 103.882812 1,250.00 0.00 0.00 1,038,828.12

29JUL11 GOLDMAN SACHS + CO USD/TBA
2,975,000.00 2,975,000.00 104.398438 3,718.75 0.00 0.00 3,105,853.52

29JUL11 CANCEL GOLDMAN SACHS + CO USD/TBA
-2,975,000.00 2,975,000.00 104.398438 -3,718.75 0.00 0.00 -3,105,853.52

29JUL11 JPMORGAN CHASE BANK/ USD/TBA
2,000,000.00 2,000,000.00 104.386719 2,500.00 0.00 0.00 2,087,734.37

29JUL11 CANCEL JPMORGAN CHASE BANK/ USD/TBA
-2,000,000.00 2,000,000.00 104.386719 -2,500.00 0.00 0.00 -2,087,734.37

29JUL11 11AUG11 GOLDMAN SACHS + CO USD/TBA
1,975,000.00 1,975,000.00 104.398437 2,468.75 0.00 0.00 2,061,869.14

29JUL11 11AUG11 GOLDMAN SACHS + CO USD/TBA
1,000,000.00 1,000,000.00 104.398438 1,250.00 0.00 0.00 1,043,984.38

-- ASSET TOTALS --
6,975,000.00 6,975,000.00 8,718.75 0.00 0.00 7,256,244.14

01F042699 FNMA TBA SEP 30 SINGLE FAM 4.500 01DEC99 29JUL11 GOLDMAN SACHS + CO USD/TBA
6,975,000.00 6,975,000.00 104.046875 10,462.50 0.00 0.00 7,257,269.53

29JUL11 CANCEL GOLDMAN SACHS + CO USD/TBA
-6,975,000.00 6,975,000.00 104.046875 -10,462.50 0.00 0.00 -7,257,269.53

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F042699	FNMA TBA SEP 30 SINGLE FAM	4.500	01DEC99	29JUL11		GOLDMAN SACHS + CO	USD/TBA
4,975,000.00	4,975,000.00	104.046875		7,462.50		0.00	0.00
				29JUL11	CANCEL	GOLDMAN SACHS + CO	USD/TBA
-4,975,000.00	4,975,000.00	104.046875		-7,462.50		0.00	0.00
				16AUG11		CITIGROUP GLOBAL MAR	USD/TBA
1,000,000.00	1,000,000.00	106.218750		1,500.00		0.00	0.00
				16AUG11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA
-1,000,000.00	1,000,000.00	106.218750		-1,500.00		0.00	0.00
				16AUG11	13SEP11	CITIGROUP GLOBAL MAR	USD/TBA
1,000,000.00	1,000,000.00	106.218750		1,500.00		0.00	0.00
				23AUG11		JPMORGAN SECURITIES	USD/TBA
950,000.00	950,000.00	106.203125		1,425.00		0.00	0.00
				23AUG11	CANCEL	JPMORGAN SECURITIES	USD/TBA
-950,000.00	950,000.00	106.203125		-1,425.00		0.00	0.00
				24AUG11		JPMORGAN SECURITIES	USD/TBA
1,000,000.00	1,000,000.00	105.703125		1,500.00		0.00	0.00
				24AUG11	CANCEL	JPMORGAN SECURITIES	USD/TBA
-1,000,000.00	1,000,000.00	105.703125		-1,500.00		0.00	0.00
				24AUG11	13SEP11	JPMORGAN SECURITIES	USD/TBA
1,000,000.00	1,000,000.00	105.703125		1,500.00		0.00	0.00
				31AUG11		BARCLAYS CAPITAL INC	USD/TBA
5,000,000.00	5,000,000.00	105.734375		7,500.00		0.00	0.00
				31AUG11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA
-5,000,000.00	5,000,000.00	105.734375		-7,500.00		0.00	0.00





JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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01F050452	FNMA TBA MAY 15 SINGLE FAM	5.000 01DEC99	13MAY11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-7,000,000.00	7,000,000.00	107.039063		-15,555.55	0.00	0.00	-7,492,734.38
			13MAY11	17MAY11	MORGAN STANLEY CO IN	USD/TBA	
7,000,000.00	7,000,000.00	107.039062		15,555.55	0.00	0.00	7,492,734.37
-- ASSET TOTALS --							
7,000,000.00	7,000,000.00			15,555.55	0.00	0.00	7,492,734.37
01F050460	FNMA TBA JUN 15 SINGLE FAM	5.000 01DEC99	14JUN11		MORGAN STANLEY CO IN	USD/TBA	
7,000,000.00	7,000,000.00	107.308594		14,583.33	0.00	0.00	7,511,601.56
			14JUN11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-7,000,000.00	7,000,000.00	107.308594		-14,583.33	0.00	0.00	-7,511,601.56
			14JUN11	16JUN11	MORGAN STANLEY CO IN	USD/TBA	
7,000,000.00	7,000,000.00	107.308594		14,583.33	0.00	0.00	7,511,601.56
-- ASSET TOTALS --							
7,000,000.00	7,000,000.00			14,583.33	0.00	0.00	7,511,601.56
01F050478	FNMA TBA JUL 15 SINGLE FAM	5.000 01DEC99	14JUN11		NOMURA SECURITIES/FI	USD/TBA	
3,700,000.00	3,700,000.00	107.140625		9,250.00	0.00	0.00	3,964,203.13
			14JUN11	CANCEL	NOMURA SECURITIES/FI	USD/TBA	
-3,700,000.00	3,700,000.00	107.140625		-9,250.00	0.00	0.00	-3,964,203.13
			14JUN11	19JUL11	NOMURA SECURITIES/FI	USD/TBA	
3,700,000.00	3,700,000.00	107.140625		9,250.00	0.00	0.00	3,964,203.12
			13JUL11		MORGAN STANLEY CO IN	USD/TBA	
3,700,000.00	3,700,000.00	107.429688		9,250.00	0.00	0.00	3,974,898.44

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F050478 FNMA TBA JUL 15 SINGLE FAM 5.000 01DEC99 13JUL11 CANCEL MORGAN STANLEY CO IN USD/TBA
-3,700,000.00 3,700,000.00 107.429688 -9,250.00 0.00 0.00 -3,974,898.44

13JUL11 19JUL11 MORGAN STANLEY CO IN USD/TBA
3,700,000.00 3,700,000.00 107.429688 9,250.00 0.00 0.00 3,974,898.44

14JUL11 MORGAN STANLEY CO IN USD/TBA
3,300,000.00 3,300,000.00 107.406250 8,250.00 0.00 0.00 3,544,406.25

14JUL11 CANCEL MORGAN STANLEY CO IN USD/TBA
-3,300,000.00 3,300,000.00 107.406250 -8,250.00 0.00 0.00 -3,544,406.25

14JUL11 19JUL11 MORGAN STANLEY CO IN USD/TBA
3,300,000.00 3,300,000.00 107.406250 8,250.00 0.00 0.00 3,544,406.25

-- ASSET TOTALS --
10,700,000.00 10,700,000.00 26,750.00 0.00 0.00 11,483,507.81

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01F050486 FNMA TBA AUG 15 SINGLE FAM 5.000 01DEC99 10AUG11 JPMORGAN CHASE BANK/ USD/TBA
3,300,000.00 3,300,000.00 107.953125 6,875.00 0.00 0.00 3,562,453.13

10AUG11 CANCEL JPMORGAN CHASE BANK/ USD/TBA
-3,300,000.00 3,300,000.00 107.953125 -6,875.00 0.00 0.00 -3,562,453.13

10AUG11 MORGAN STANLEY CO IN USD/TBA
3,300,000.00 3,300,000.00 108.000000 6,875.00 0.00 0.00 3,564,000.00

10AUG11 CANCEL MORGAN STANLEY CO IN USD/TBA
-3,300,000.00 3,300,000.00 108.000000 -6,875.00 0.00 0.00 -3,564,000.00

10AUG11 16AUG11 JPMORGAN CHASE BANK/ USD/TBA
3,300,000.00 3,300,000.00 107.953125 6,875.00 0.00 0.00 3,562,453.12

10AUG11 16AUG11 MORGAN STANLEY CO IN USD/TBA
3,300,000.00 3,300,000.00 108.000000 6,875.00 0.00 0.00 3,564,000.00

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
-----							
FIXED INCOME							
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-- ASSET TOTALS --							
6,600,000.00	6,600,000.00			13,750.00	0.00	0.00	7,126,453.12
01F050494	FNMA TBA SEP 15 SINGLE FAM	5.000 01DEC99	14SEP11		JPMORGAN CHASE BANK/	USD/TBA	
3,300,000.00	3,300,000.00	107.914062	8,250.00		0.00	0.00	3,561,164.06
			14SEP11 CANCEL		JPMORGAN CHASE BANK/	USD/TBA	
-3,300,000.00	3,300,000.00	107.914062	-8,250.00		0.00	0.00	-3,561,164.06
			14SEP11		JPMORGAN CHASE BANK/	USD/TBA	
3,300,000.00	3,300,000.00	107.906250	8,250.00		0.00	0.00	3,560,906.25
			14SEP11 CANCEL		JPMORGAN CHASE BANK/	USD/TBA	
-3,300,000.00	3,300,000.00	107.906250	-8,250.00		0.00	0.00	-3,560,906.25
			14SEP11 19SEP11		JPMORGAN CHASE BANK/	USD/TBA	
3,300,000.00	3,300,000.00	107.906250	8,250.00		0.00	0.00	3,560,906.25
-- ASSET TOTALS --							
3,300,000.00	3,300,000.00		8,250.00	0.00	0.00	0.00	3,560,906.25
01F0506A9	FNMA TBA OCT 30 SINGLE FAM	5.000 01DEC99	22AUG11		JPMORGAN SECURITIES	USD/TBA	
1,200,000.00	1,200,000.00	107.625000	2,000.00		0.00	0.00	1,291,500.00
			22AUG11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-1,200,000.00	1,200,000.00	107.625000	-2,000.00		0.00	0.00	-1,291,500.00
			22AUG11		DEUTSCHE BANK SECURI	USD/TBA	
7,600,000.00	7,600,000.00	107.617188	12,666.66		0.00	0.00	8,178,906.25
			22AUG11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-7,600,000.00	7,600,000.00	107.617188	-12,666.66		0.00	0.00	-8,178,906.25

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
-----							
FIXED INCOME							
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01F0506A9	FNMA TBA OCT 30 SINGLE FAM	5.000	01DEC99	22AUG11	13OCT11	JPMORGAN SECURITIES	USD/TBA
1,200,000.00	1,200,000.00	107.625000		2,000.00		0.00	0.00
				22AUG11	13OCT11	DEUTSCHE BANK SECURI	USD/TBA
7,600,000.00	7,600,000.00	107.617188		12,666.66		0.00	0.00
				06SEP11		CREDIT SUISSE SECURI	USD/TBA
7,600,000.00	7,600,000.00	107.687500		12,666.66		0.00	0.00
				06SEP11	CANCEL	CREDIT SUISSE SECURI	USD/TBA
-7,600,000.00	7,600,000.00	107.687500		-12,666.66		0.00	0.00
				06SEP11	13OCT11	CREDIT SUISSE SECURI	USD/TBA
7,600,000.00	7,600,000.00	107.687500		12,666.66		0.00	0.00
				27SEP11		CREDIT SUISSE SECURI	USD/TBA
2,500,000.00	2,500,000.00	107.273438		4,166.67		0.00	0.00
				27SEP11	CANCEL	CREDIT SUISSE SECURI	USD/TBA
-2,500,000.00	2,500,000.00	107.273438		-4,166.67		0.00	0.00
				27SEP11		CREDIT SUISSE SECURI	USD/TBA
600,000.00	600,000.00	107.320313		1,000.00		0.00	0.00
				27SEP11	CANCEL	CREDIT SUISSE SECURI	USD/TBA
-600,000.00	600,000.00	107.320313		-1,000.00		0.00	0.00
				27SEP11		CITIGROUP GLOBAL MAR	USD/TBA
3,000,000.00	3,000,000.00	107.324219		5,000.00		0.00	0.00
				27SEP11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA
-3,000,000.00	3,000,000.00	107.324219		-5,000.00		0.00	0.00
				27SEP11		CREDIT SUISSE SECURI	USD/TBA
3,000,000.00	3,000,000.00	107.312500		5,000.00		0.00	0.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
-----							
FIXED INCOME							
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01F0506A9	FNMA TBA OCT 30 SINGLE FAM	5.000 01DEC99	27SEP11		MORGAN STANLEY CO IN	USD/TBA	
2,500,000.00	2,500,000.00	107.281250	4,166.67	0.00	0.00	2,682,031.25	
			27SEP11 CANCEL		CREDIT SUISSE SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	107.312500	-5,000.00	0.00	0.00	-3,219,375.00	
			27SEP11 CANCEL		MORGAN STANLEY CO IN	USD/TBA	
-2,500,000.00	2,500,000.00	107.281250	-4,166.67	0.00	0.00	-2,682,031.25	
			27SEP11 13OCT11		CITIGROUP GLOBAL MAR	USD/TBA	
3,000,000.00	3,000,000.00	107.324219	5,000.00	0.00	0.00	3,219,726.56	
			27SEP11 13OCT11		CREDIT SUISSE SECURI	USD/TBA	
1,200,000.00	1,200,000.00	107.312500	2,000.00	0.00	0.00	1,287,750.00	
			27SEP11 13OCT11		MORGAN STANLEY CO IN	USD/TBA	
600,000.00	600,000.00	107.281250	1,000.00	0.00	0.00	643,687.50	
			27SEP11 13OCT11		CREDIT SUISSE SECURI	USD/TBA	
600,000.00	600,000.00	107.320313	1,000.00	0.00	0.00	643,921.88	
			27SEP11 13OCT11		MORGAN STANLEY CO IN	USD/TBA	
1,900,000.00	1,900,000.00	107.281250	3,166.67	0.00	0.00	2,038,343.75	
			27SEP11 13OCT11		CREDIT SUISSE SECURI	USD/TBA	
1,800,000.00	1,800,000.00	107.312500	3,000.00	0.00	0.00	1,931,625.00	
			27SEP11 13OCT11		CREDIT SUISSE SECURI	USD/TBA	
2,500,000.00	2,500,000.00	107.273438	4,166.66	0.00	0.00	2,681,835.94	
			04OCT11		JPMORGAN SECURITIES	USD/TBA	
1,900,000.00	1,900,000.00	107.578125	3,166.67	0.00	0.00	2,043,984.37	
			04OCT11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-1,900,000.00	1,900,000.00	107.578125	-3,166.67	0.00	0.00	-2,043,984.37	

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY  
PORTFOLIO PURCHASE REPORT

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F0506A9	FNMA TBA OCT 30 SINGLE FAM	5.000 01DEC99	04OCT11	13OCT11	JPMORGAN SECURITIES	USD/TBA	
1,900,000.00	1,900,000.00	107.578125		3,166.67	0.00	0.00	2,043,984.37
-- ASSET TOTALS --							
29,900,000.00	29,900,000.00			49,833.32	0.00	0.00	32,145,531.25
01F0506B7	FNMA TBA NOV 30 SINGLE FAM	5.000 01DEC99	04OCT11		JPMORGAN SECURITIES	USD/TBA	
3,100,000.00	3,100,000.00	107.359375		5,597.22	0.00	0.00	3,328,140.63
			04OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-3,100,000.00	3,100,000.00	107.359375		-5,597.22	0.00	0.00	-3,328,140.63
-- ASSET TOTALS --							
0.00				0.00	0.00	0.00	0.00
01F0506B7	FNMA TBA NOV 30 SINGLE FAM	5.000 01NOV41	04OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	107.359376		902.78	0.00	0.00	536,796.88
			04OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
2,600,000.00	2,600,000.00	107.359375		4,694.44	0.00	0.00	2,791,343.75
-- ASSET TOTALS --							
3,100,000.00	3,100,000.00			5,597.22	0.00	0.00	3,328,140.63
01F0506B7	FNMA TBA NOV 30 SINGLE FAM	5.000 01DEC99	13OCT11		BARCLAYS CAPITAL INC	USD/TBA	
10,500,000.00	10,500,000.00	107.109375		18,958.33	0.00	0.00	11,246,484.38
			13OCT11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-10,500,000.00	10,500,000.00	107.109375		-18,958.33	0.00	0.00	-11,246,484.38
-- ASSET TOTALS --							
0.00				0.00	0.00	0.00	0.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE      PRICE      INTEREST      COMMISSNS      TAX/FEE/OTH      NET COST

      SSELL/BTC
LOT#  CLOSING DATE  LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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01F0506B7  FNMA  TBA NOV 30 SINGLE FAM  5.000 01NOV41 13OCT11 14NOV11  BARCLAYS CAPITAL INC  USD/TBA
      10,500,000.00      10,500,000.00      107.109375      18,958.33      0.00      0.00      11,246,484.38

      500,000.00      500,000.00      107.796876      01NOV11      902.78      BARCLAYS CAPITAL INC  USD/TBA
      -500,000.00      500,000.00      107.796876      01NOV11  CANCEL      -902.78      BARCLAYS CAPITAL INC  USD/TBA
      500,000.00      500,000.00      107.796876      01NOV11 14NOV11      902.78      BARCLAYS CAPITAL INC  USD/TBA
      1,000,000.00      1,000,000.00      107.718750      07NOV11      1,805.56      JPMORGAN SECURITIES  USD/TBA
      -1,000,000.00      1,000,000.00      107.718750      07NOV11  CANCEL      -1,805.56      JPMORGAN SECURITIES  USD/TBA
      500,000.00      500,000.00      107.718750      07NOV11 14NOV11      902.78      JPMORGAN SECURITIES  USD/TBA
      500,000.00      500,000.00      107.718750      07NOV11 14NOV11      902.78      JPMORGAN SECURITIES  USD/TBA

-- ASSET TOTALS --
      12,000,000.00      12,000,000.00      21,666.67      0.00      0.00      12,862,656.26

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01F0506C5  FNMA  TBA DEC 30 SINGLE FAM  5.000 01DEC99 04NOV11  JPMORGAN SECURITIES  USD/TBA
      2,600,000.00      2,600,000.00      107.468750      3,972.22      0.00      0.00      2,794,187.50

      -2,600,000.00      2,600,000.00      107.468750      04NOV11  CANCEL      -3,972.22      JPMORGAN SECURITIES  USD/TBA

      2,600,000.00      2,600,000.00      107.468750      04NOV11 12DEC11      3,972.22      JPMORGAN SECURITIES  USD/TBA

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JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME

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01F0506C5 FNMA TBA DEC 30 SINGLE FAM 5.000 01DEC99 07NOV11 JPMORGAN SECURITIES USD/TBA  
1,000,000.00 1,000,000.00 107.484375 1,527.78 0.00 0.00 1,074,843.75  
  
07NOV11 CANCEL JPMORGAN SECURITIES USD/TBA  
-1,000,000.00 1,000,000.00 107.484375 -1,527.78 0.00 0.00 -1,074,843.75  
  
07NOV11 12DEC11 JPMORGAN SECURITIES USD/TBA  
1,000,000.00 1,000,000.00 107.484375 1,527.78 0.00 0.00 1,074,843.75  
  
30NOV11 CREDIT SUISSE SECURI USD/TBA  
500,000.00 500,000.00 107.484376 763.89 0.00 0.00 537,421.88  
  
30NOV11 CANCEL CREDIT SUISSE SECURI USD/TBA  
-500,000.00 500,000.00 107.484376 -763.89 0.00 0.00 -537,421.88  
  
30NOV11 12DEC11 CREDIT SUISSE SECURI USD/TBA  
500,000.00 500,000.00 107.484376 763.89 0.00 0.00 537,421.88  
  
07DEC11 JPMORGAN SECURITIES USD/TBA  
500,000.00 500,000.00 107.703126 763.89 0.00 0.00 538,515.63  
  
07DEC11 CANCEL JPMORGAN SECURITIES USD/TBA  
-500,000.00 500,000.00 107.703126 -763.89 0.00 0.00 -538,515.63  
  
07DEC11 12DEC11 JPMORGAN SECURITIES USD/TBA  
500,000.00 500,000.00 107.703124 763.89 0.00 0.00 538,515.62  
  
-- ASSET TOTALS --  
4,600,000.00 4,600,000.00 7,027.78 0.00 0.00 4,944,968.75

01F050619 FNMA TBA JAN 30 SINGLE FAM 5.000 01DEC99 06DEC10 CANCEL BARCLAYS CAPITAL INC USD/TBA  
-7,200,000.00 7,200,000.00 105.703125 -12,000.00 0.00 0.00 -7,610,625.00  
  
06DEC10 13JAN11 BARCLAYS CAPITAL INC USD/TBA  
3,700,000.00 3,700,000.00 105.703125 6,166.66 0.00 0.00 3,911,015.63



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
<b>FIXED INCOME</b>							
01F050619	FNMA TBA JAN 30 SINGLE FAM	5.000 01DEC99	06DEC10		BARCLAYS CAPITAL INC	USD/TBA	
	3,500,000.00	3,500,000.00	105.703125	5,833.33	0.00	0.00	3,699,609.38
				06DEC10 CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-3,500,000.00	3,500,000.00	105.703125	-5,833.33	0.00	0.00	-3,699,609.38
				16DEC10 CANCEL	UBS WARBURG LLC CMO	USD/TBA	
	-12,000,000.00	12,000,000.00	103.531250	-19,999.99	0.00	0.00	-12,423,750.00
				16DEC10 13JAN11	UBS WARBURG LLC CMO	USD/TBA	
	2,000,000.00	2,000,000.00	103.531250	3,333.33	0.00	0.00	2,070,625.00
				16DEC10 13JAN11	UBS WARBURG LLC CMO	USD/TBA	
	3,000,000.00	3,000,000.00	103.531250	5,000.00	0.00	0.00	3,105,937.50
				16DEC10 CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-12,000,000.00	12,000,000.00	103.531250	-19,999.99	0.00	0.00	-12,423,750.00
				16DEC10	UBS WARBURG LLC CMO	USD/TBA	
	7,000,000.00	7,000,000.00	103.531250	11,666.66	0.00	0.00	7,247,187.50
				16DEC10 CANCEL	UBS WARBURG LLC CMO	USD/TBA	
	-7,000,000.00	7,000,000.00	103.531250	-11,666.66	0.00	0.00	-7,247,187.50
				16DEC10	JPMORGAN CHASE BANK/	USD/TBA	
	7,000,000.00	7,000,000.00	103.531250	11,666.66	0.00	0.00	7,247,187.50
				16DEC10 CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-7,000,000.00	7,000,000.00	103.531250	-11,666.66	0.00	0.00	-7,247,187.50
				16DEC10	JPMORGAN CHASE BANK/	USD/TBA	
	6,000,000.00	6,000,000.00	103.531250	10,000.00	0.00	0.00	6,211,875.00
				16DEC10 CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-6,000,000.00	6,000,000.00	103.531250	-10,000.00	0.00	0.00	-6,211,875.00



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
-----							
FIXED INCOME							
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01F050627	FNMA TBA FEB 30 SINGLE FAM	5.000 01DEC99	01FEB11	10FEB11	BARCLAYS CAPITAL INC	USD/TBA	
5,000,000.00	5,000,000.00	104.628906		6,250.00	0.00	0.00	5,231,445.31
			03FEB11		JPMORGAN SECURITIES	USD/TBA	
14,000,000.00	14,000,000.00	104.289063		17,500.00	0.00	0.00	14,600,468.75
			03FEB11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-14,000,000.00	14,000,000.00	104.289063		-17,500.00	0.00	0.00	-14,600,468.75
			03FEB11	10FEB11	JPMORGAN SECURITIES	USD/TBA	
14,000,000.00	14,000,000.00	104.289063		17,500.00	0.00	0.00	14,600,468.75
-- ASSET TOTALS --							
37,700,000.00	37,700,000.00			47,125.00	0.00	0.00	39,453,894.53
01F050635	FNMA TBA MAR 30 SINGLE FAM	5.000 01DEC99	03FEB11		JPMORGAN SECURITIES	USD/TBA	
14,000,000.00	14,000,000.00	103.921875		17,500.00	0.00	0.00	14,549,062.50
			03FEB11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-14,000,000.00	14,000,000.00	103.921875		-17,500.00	0.00	0.00	-14,549,062.50
			03FEB11		BARCLAYS CAPITAL INC	USD/TBA	
7,200,000.00	7,200,000.00	103.968750		9,000.00	0.00	0.00	7,485,750.00
			03FEB11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-7,200,000.00	7,200,000.00	103.968750		-9,000.00	0.00	0.00	-7,485,750.00
			03FEB11	10MAR11	BARCLAYS CAPITAL INC	USD/TBA	
7,200,000.00	7,200,000.00	103.968750		9,000.00	0.00	0.00	7,485,750.00
			03FEB11	10MAR11	JPMORGAN SECURITIES	USD/TBA	
14,000,000.00	14,000,000.00	103.921875		17,500.00	0.00	0.00	14,549,062.50
			25FEB11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	104.546875		3,750.00	0.00	0.00	3,136,406.25

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME

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01F050635 FNMA TBA MAR 30 SINGLE FAM 5.000 01DEC99 25FEB11 CANCEL DEUTSCHE BANK SECURI USD/TBA  
-3,000,000.00 3,000,000.00 104.546875 -3,750.00 0.00 0.00 -3,136,406.25  
  
25FEB11 CITIGROUP GLOBAL MAR USD/TBA  
2,000,000.00 2,000,000.00 104.640625 2,500.00 0.00 0.00 2,092,812.50  
  
25FEB11 CANCEL CITIGROUP GLOBAL MAR USD/TBA  
-2,000,000.00 2,000,000.00 104.640625 -2,500.00 0.00 0.00 -2,092,812.50  
  
-- ASSET TOTALS --  
21,200,000.00 21,200,000.00 26,500.00 0.00 0.00 22,034,812.50  
  
01F050643 FNMA TBA APR 30 SINGLE FAM 5.000 01DEC99 07MAR11 JPMORGAN SECURITIES USD/TBA  
14,000,000.00 14,000,000.00 104.531250 23,333.32 0.00 0.00 14,634,375.00  
  
07MAR11 CANCEL JPMORGAN SECURITIES USD/TBA  
-14,000,000.00 14,000,000.00 104.531250 -23,333.32 0.00 0.00 -14,634,375.00  
  
07MAR11 BARCLAYS CAPITAL INC USD/TBA  
12,200,000.00 12,200,000.00 104.546875 20,333.33 0.00 0.00 12,754,718.75  
  
07MAR11 CANCEL BARCLAYS CAPITAL INC USD/TBA  
-12,200,000.00 12,200,000.00 104.546875 -20,333.33 0.00 0.00 -12,754,718.75  
  
07MAR11 13APR11 JPMORGAN SECURITIES USD/TBA  
6,000,000.00 6,000,000.00 104.531250 10,000.00 0.00 0.00 6,271,875.00  
  
07MAR11 13APR11 BARCLAYS CAPITAL INC USD/TBA  
12,200,000.00 12,200,000.00 104.546875 20,333.33 0.00 0.00 12,754,718.75  
  
07MAR11 13APR11 JPMORGAN SECURITIES USD/TBA  
8,000,000.00 8,000,000.00 104.531250 13,333.33 0.00 0.00 8,362,500.00  
  
08MAR11 MORGAN STANLEY CO IN USD/TBA  
5,000,000.00 5,000,000.00 104.367188 8,333.33 0.00 0.00 5,218,359.38

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F050643 FNMA TBA APR 30 SINGLE FAM 5.000 01DEC99 08MAR11 CANCEL MORGAN STANLEY CO IN USD/TBA
-5,000,000.00 5,000,000.00 104.367188 -8,333.33 0.00 0.00 -5,218,359.38

471,770.63 471,770.00 104.367188 08MAR11 786.28 MORGAN STANLEY CO IN USD/TBA
0.00 0.00 492,373.74

-471,770.63 471,770.00 104.367188 08MAR11 CANCEL MORGAN STANLEY CO IN USD/TBA
0.00 0.00 -492,373.74

9,000,000.00 9,000,000.00 105.187500 15MAR11 14,999.99 BARCLAYS CAPITAL INC USD/TBA
0.00 0.00 9,466,875.00

-9,000,000.00 9,000,000.00 105.187500 15MAR11 CANCEL BARCLAYS CAPITAL INC USD/TBA
0.00 0.00 -9,466,875.00

9,000,000.00 9,000,000.00 105.187500 15MAR11 13APR11 14,999.99 BARCLAYS CAPITAL INC USD/TBA
0.00 0.00 9,466,875.00

1,000,000.00 1,000,000.00 105.093750 16MAR11 1,666.67 CREDIT SUISSE SECURI USD/TBA
0.00 0.00 1,050,937.50

-1,000,000.00 1,000,000.00 105.093750 16MAR11 CANCEL CREDIT SUISSE SECURI USD/TBA
0.00 0.00 -1,050,937.50

1,000,000.00 1,000,000.00 105.093750 16MAR11 13APR11 1,666.67 CREDIT SUISSE SECURI USD/TBA
0.00 0.00 1,050,937.50

-- ASSET TOTALS --
36,200,000.00 36,200,000.00 60,333.32 0.00 0.00 37,906,906.25

01F050650 FNMA TBA MAY 30 SINGLE FAM 5.000 01DEC99 11APR11 BARCLAYS CAPITAL INC USD/TBA
21,200,000.00 21,200,000.00 104.027344 32,388.87 0.00 0.00 22,053,796.86

-21,200,000.00 21,200,000.00 104.027344 11APR11 CANCEL BARCLAYS CAPITAL INC USD/TBA
0.00 0.00 -22,053,796.86

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F050650	FNMA TBA MAY 30 SINGLE FAM	5.000 01DEC99	11APR11		JPMORGAN SECURITIES	USD/TBA	
	6,000,000.00	6,000,000.00	104.015625	9,166.66	0.00	0.00	6,240,937.50
			11APR11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-6,000,000.00	6,000,000.00	104.015625	-9,166.66	0.00	0.00	-6,240,937.50
			11APR11	12MAY11	BARCLAYS CAPITAL INC	USD/TBA	
	18,200,000.00	18,200,000.00	104.027344	27,805.54	0.00	0.00	18,932,976.55
			11APR11	12MAY11	JPMORGAN SECURITIES	USD/TBA	
	6,000,000.00	6,000,000.00	104.015625	9,166.66	0.00	0.00	6,240,937.50
			11APR11		CREDIT SUISSE SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	104.015625	1,527.78	0.00	0.00	1,040,156.25
			11APR11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
	-1,000,000.00	1,000,000.00	104.015625	-1,527.78	0.00	0.00	-1,040,156.25
			11APR11	12MAY11	BARCLAYS CAPITAL INC	USD/TBA	
	3,000,000.00	3,000,000.00	104.027344	4,583.33	0.00	0.00	3,120,820.31
			11APR11		BARCLAYS CAPITAL INC	USD/TBA	
	3,000,000.00	3,000,000.00	104.027344	4,583.33	0.00	0.00	3,120,820.31
			11APR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-3,000,000.00	3,000,000.00	104.027344	-4,583.33	0.00	0.00	-3,120,820.31
			06MAY11		JPMORGAN SECURITIES	USD/TBA	
	9,465,400.00	9,465,400.00	106.632812	14,461.02	0.00	0.00	10,093,222.23
			06MAY11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-9,465,400.00	9,465,400.00	106.632812	-14,461.02	0.00	0.00	-10,093,222.23
			06MAY11	12MAY11	JPMORGAN SECURITIES	USD/TBA	
	3,000,000.00	3,000,000.00	106.062500	4,583.33	0.00	0.00	3,181,875.00
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-- ASSET TOTALS --							
	30,200,000.00	30,200,000.00		46,138.86	0.00	0.00	31,476,609.36

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
<b>FIXED INCOME</b>							
01F050668	FNMA TBA JUN 30 SINGLE FAM	5.000	01DEC99	09MAY11	BARCLAYS CAPITAL INC	USD/TBA	
	18,200,000.00	18,200,000.00	105.734375	30,333.32	0.00	0.00	19,243,656.25
				09MAY11 CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-18,200,000.00	18,200,000.00	105.734375	-30,333.32	0.00	0.00	-19,243,656.25
				09MAY11 13JUN11	BARCLAYS CAPITAL INC	USD/TBA	
	10,600,000.00	10,600,000.00	105.734375	17,666.66	0.00	0.00	11,207,843.75
				09MAY11 13JUN11	BARCLAYS CAPITAL INC	USD/TBA	
	4,600,000.00	4,600,000.00	105.734375	7,666.66	0.00	0.00	4,863,781.25
				09MAY11 13JUN11	BARCLAYS CAPITAL INC	USD/TBA	
	3,000,000.00	3,000,000.00	105.734375	5,000.00	0.00	0.00	3,172,031.25
				10MAY11	MORGAN STANLEY CO IN	USD/TBA	
	4,500,000.00	4,500,000.00	105.765625	7,500.00	0.00	0.00	4,759,453.13
				10MAY11 CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-4,500,000.00	4,500,000.00	105.765625	-7,500.00	0.00	0.00	-4,759,453.13
				10MAY11 13JUN11	MORGAN STANLEY CO IN	USD/TBA	
	4,500,000.00	4,500,000.00	105.765625	7,500.00	0.00	0.00	4,759,453.12
				01JUN11	JPMORGAN SECURITIES	USD/TBA	
	6,400,000.00	6,400,000.00	106.843750	10,666.66	0.00	0.00	6,838,000.00
				01JUN11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-6,400,000.00	6,400,000.00	106.843750	-10,666.66	0.00	0.00	-6,838,000.00
				01JUN11	BANK OF AMERICA SECU	USD/TBA	
	2,000,000.00	2,000,000.00	106.843750	3,333.33	0.00	0.00	2,136,875.00
				01JUN11 CANCEL	BANK OF AMERICA SECU	USD/TBA	
	-2,000,000.00	2,000,000.00	106.843750	-3,333.33	0.00	0.00	-2,136,875.00





JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F050676	FNMA TBA JUL 30 SINGLE FAM	5.000 01DEC99	06JUN11		BARCLAYS CAPITAL INC	USD/TBA	
4,600,000.00	4,600,000.00	106.437500	8,305.55	0.00	0.00	4,896,125.00	
			06JUN11 CANCEL		BARCLAYS CAPITAL INC	USD/TBA	
-4,600,000.00	4,600,000.00	106.437500	-8,305.55	0.00	0.00	-4,896,125.00	
			06JUN11 14JUL11		BARCLAYS CAPITAL INC	USD/TBA	
3,000,000.00	3,000,000.00	106.437500	5,416.66	0.00	0.00	3,193,125.00	
			06JUN11 14JUL11		BARCLAYS CAPITAL INC	USD/TBA	
1,600,000.00	1,600,000.00	106.437500	2,888.89	0.00	0.00	1,703,000.00	
			08JUN11		MORGAN STANLEY CO IN	USD/TBA	
4,500,000.00	4,500,000.00	106.773438	8,125.00	0.00	0.00	4,804,804.69	
			08JUN11 CANCEL		MORGAN STANLEY CO IN	USD/TBA	
-4,500,000.00	4,500,000.00	106.773438	-8,125.00	0.00	0.00	-4,804,804.69	
			08JUN11 11AUG11	28	MORGAN STANLEY CO IN	USD/TBA	
4,500,000.00	4,500,000.00	106.773438	8,125.00	0.00	0.00	4,804,804.69	
			08JUL11		JPMORGAN SECURITIES	USD/TBA	
900,000.00	900,000.00	106.531250	1,625.00	0.00	0.00	958,781.25	
			08JUL11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-900,000.00	900,000.00	106.531250	-1,625.00	0.00	0.00	-958,781.25	
			08JUL11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	106.507813	5,416.67	0.00	0.00	3,195,234.38	
			08JUL11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	106.507813	-5,416.67	0.00	0.00	-3,195,234.38	
			08JUL11 14JUL11		JPMORGAN SECURITIES	USD/TBA	
900,000.00	900,000.00	106.531250	1,625.00	0.00	0.00	958,781.25	

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F050676 FNMA TBA JUL 30 SINGLE FAM 5.000 01DEC99 08JUL11 14JUL11 DEUTSCHE BANK SECURI USD/TBA
3,000,000.00 3,000,000.00 106.507813 5,416.66 0.00 0.00 3,195,234.38

11JUL11 JPMORGAN SECURITIES USD/TBA
4,500,000.00 4,500,000.00 106.593750 8,125.00 0.00 0.00 4,796,718.75

11JUL11 CANCEL JPMORGAN SECURITIES USD/TBA
-4,500,000.00 4,500,000.00 106.593750 -8,125.00 0.00 0.00 -4,796,718.75

11JUL11 14JUL11 JPMORGAN SECURITIES USD/TBA
4,500,000.00 4,500,000.00 106.593750 8,125.00 0.00 0.00 4,796,718.75

-- ASSET TOTALS --
17,500,000.00 17,500,000.00 31,597.21 0.00 0.00 18,651,664.07

01F050684 FNMA TBA AUG 30 SINGLE FAM 5.000 01DEC99 11JUL11 JPMORGAN SECURITIES USD/TBA
5,400,000.00 5,400,000.00 106.281250 7,500.00 0.00 0.00 5,739,187.50

11JUL11 CANCEL JPMORGAN SECURITIES USD/TBA
-5,400,000.00 5,400,000.00 106.281250 -7,500.00 0.00 0.00 -5,739,187.50

11JUL11 BARCLAYS CAPITAL INC USD/TBA
1,600,000.00 1,600,000.00 106.312500 2,222.22 0.00 0.00 1,701,000.00

11JUL11 CANCEL BARCLAYS CAPITAL INC USD/TBA
-1,600,000.00 1,600,000.00 106.312500 -2,222.22 0.00 0.00 -1,701,000.00

11JUL11 11AUG11 JPMORGAN SECURITIES USD/TBA
5,400,000.00 5,400,000.00 106.281250 7,500.00 0.00 0.00 5,739,187.50

11JUL11 11AUG11 BARCLAYS CAPITAL INC USD/TBA
1,600,000.00 1,600,000.00 106.312500 2,222.22 0.00 0.00 1,701,000.00

13JUL11 DEUTSCHE BANK SECURI USD/TBA
9,000,000.00 9,000,000.00 106.406250 12,499.99 0.00 0.00 9,576,562.50

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JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F050684 FNMA TBA AUG 30 SINGLE FAM 5.000 01DEC99 13JUL11 CANCEL DEUTSCHE BANK SECURI USD/TBA
-9,000,000.00 9,000,000.00 106.406250 -12,499.99 0.00 0.00 -9,576,562.50

13JUL11 11AUG11 DEUTSCHE BANK SECURI USD/TBA
9,000,000.00 9,000,000.00 106.406250 12,499.99 0.00 0.00 9,576,562.50

-- ASSET TOTALS --
16,000,000.00 16,000,000.00 22,222.21 0.00 0.00 17,016,750.00

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01F050692 FNMA TBA SEP 30 SINGLE FAM 5.000 01DEC99 27JUL11 DEUTSCHE BANK SECURI USD/TBA
9,000,000.00 9,000,000.00 105.890625 14,999.99 0.00 0.00 9,530,156.25

27JUL11 CANCEL DEUTSCHE BANK SECURI USD/TBA
-9,000,000.00 9,000,000.00 105.890625 -14,999.99 0.00 0.00 -9,530,156.25

27JUL11 13SEP11 DEUTSCHE BANK SECURI USD/TBA
1,400,000.00 1,400,000.00 105.890625 2,333.33 0.00 0.00 1,482,468.75

27JUL11 13SEP11 DEUTSCHE BANK SECURI USD/TBA
7,600,000.00 7,600,000.00 105.890625 12,666.66 0.00 0.00 8,047,687.50

28JUL11 JPMORGAN SECURITIES USD/TBA
5,400,000.00 5,400,000.00 106.000000 9,000.00 0.00 0.00 5,724,000.00

28JUL11 CANCEL JPMORGAN SECURITIES USD/TBA
-5,400,000.00 5,400,000.00 106.000000 -9,000.00 0.00 0.00 -5,724,000.00

28JUL11 BARCLAYS CAPITAL INC USD/TBA
1,600,000.00 1,600,000.00 106.000000 2,666.67 0.00 0.00 1,696,000.00

28JUL11 CANCEL BARCLAYS CAPITAL INC USD/TBA
-1,600,000.00 1,600,000.00 106.000000 -2,666.67 0.00 0.00 -1,696,000.00

28JUL11 13SEP11 JPMORGAN SECURITIES USD/TBA
4,200,000.00 4,200,000.00 106.000000 7,000.00 0.00 0.00 4,452,000.00

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F050692	FNMA TBA SEP 30 SINGLE FAM	5.000 01DEC99	28JUL11	13SEP11	BARCLAYS CAPITAL INC	USD/TBA	
1,600,000.00	1,600,000.00	106.000000		2,666.67	0.00	0.00	1,696,000.00
			28JUL11	13SEP11	JPMORGAN SECURITIES	USD/TBA	
1,200,000.00	1,200,000.00	106.000000		2,000.00	0.00	0.00	1,272,000.00
			22AUG11		MORGAN STANLEY CO IN	USD/TBA	
4,200,000.00	4,200,000.00	107.914063		7,000.00	0.00	0.00	4,532,390.63
			22AUG11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-4,200,000.00	4,200,000.00	107.914063		-7,000.00	0.00	0.00	-4,532,390.63
			22AUG11		DEUTSCHE BANK SECURI	USD/TBA	
1,600,000.00	1,600,000.00	107.851563		2,666.67	0.00	0.00	1,725,625.00
			22AUG11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-1,600,000.00	1,600,000.00	107.851563		-2,666.67	0.00	0.00	-1,725,625.00
			22AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/TBA	
1,600,000.00	1,600,000.00	107.851563		2,666.67	0.00	0.00	1,725,625.00
			22AUG11	13SEP11	MORGAN STANLEY CO IN	USD/TBA	
4,200,000.00	4,200,000.00	107.914062		7,000.00	0.00	0.00	4,532,390.62
			01SEP11		CREDIT SUISSE SECURI	USD/TBA	
8,800,000.00	8,800,000.00	107.921875		14,666.66	0.00	0.00	9,497,125.00
			01SEP11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-8,800,000.00	8,800,000.00	107.921875		-14,666.66	0.00	0.00	-9,497,125.00
			01SEP11	13SEP11	CREDIT SUISSE SECURI	USD/TBA	
8,800,000.00	8,800,000.00	107.921875		14,666.66	0.00	0.00	9,497,125.00
			07SEP11		CREDIT SUISSE SECURI	USD/TBA	
300,000.00	300,000.00	107.882813		500.00	0.00	0.00	323,648.44

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME

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01F050692 FNMA TBA SEP 30 SINGLE FAM 5.000 01DEC99 07SEP11 CANCEL CREDIT SUISSE SECURI USD/TBA  
-300,000.00 300,000.00 107.882813 -500.00 0.00 0.00 -323,648.44  
  
07SEP11 JPMORGAN SECURITIES USD/TBA  
300,000.00 300,000.00 107.875000 500.00 0.00 0.00 323,625.00  
  
07SEP11 CANCEL JPMORGAN SECURITIES USD/TBA  
-300,000.00 300,000.00 107.875000 -500.00 0.00 0.00 -323,625.00  
  
07SEP11 13SEP11 JPMORGAN SECURITIES USD/TBA  
300,000.00 300,000.00 107.875000 500.00 0.00 0.00 323,625.00  
  
07SEP11 13SEP11 CREDIT SUISSE SECURI USD/TBA  
300,000.00 300,000.00 107.882813 500.00 0.00 0.00 323,648.44  
  
08SEP11 CREDIT SUISSE SECURI USD/TBA  
4,900,000.00 4,900,000.00 107.699219 8,166.66 0.00 0.00 5,277,261.72  
  
08SEP11 CANCEL CREDIT SUISSE SECURI USD/TBA  
-4,900,000.00 4,900,000.00 107.699219 -8,166.66 0.00 0.00 -5,277,261.72  
  
08SEP11 13SEP11 CREDIT SUISSE SECURI USD/TBA  
3,700,000.00 3,700,000.00 107.699219 6,166.66 0.00 0.00 3,984,871.09  
  
08SEP11 13SEP11 CREDIT SUISSE SECURI USD/TBA  
1,200,000.00 1,200,000.00 107.699218 2,000.00 0.00 0.00 1,292,390.62  
  
-- ASSET TOTALS --  
36,100,000.00 36,100,000.00 60,166.65 0.00 0.00 38,629,832.02

01F0526A5 FNMA TBA OCT 30 SINGLE FAM 5.500 01DEC99 06SEP11 CREDIT SUISSE SECURI USD/TBA  
700,000.00 700,000.00 109.187500 1,283.33 0.00 0.00 764,312.50  
  
06SEP11 CANCEL CREDIT SUISSE SECURI USD/TBA  
-700,000.00 700,000.00 109.187500 -1,283.33 0.00 0.00 -764,312.50



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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01F0526A5	FNMA TBA OCT 30 SINGLE FAM	5.500	01DEC99	04OCT11	MORGAN STANLEY CO IN	USD/TBA	
1,600,000.00	1,600,000.00	108.562500		2,933.33	0.00	0.00	1,737,000.00
				04OCT11 CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-1,600,000.00	1,600,000.00	108.562500		-2,933.33	0.00	0.00	-1,737,000.00
				04OCT11 13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
3,200,000.00	3,200,000.00	108.562500		5,866.67	0.00	0.00	3,474,000.00
				04OCT11 13OCT11	MORGAN STANLEY CO IN	USD/TBA	
1,600,000.00	1,600,000.00	108.562500		2,933.33	0.00	0.00	1,737,000.00
-- ASSET TOTALS --							
11,800,000.00	11,800,000.00			21,633.33	0.00	0.00	12,832,750.00
01F0526B3	FNMA TBA NOV 30 SINGLE FAM	5.500	01DEC99	04OCT11	JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	108.328126		993.06	0.00	0.00	541,640.63
				04OCT11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
-500,000.00	500,000.00	108.328126		-993.06	0.00	0.00	-541,640.63
-- ASSET TOTALS --							
0.00				0.00	0.00	0.00	0.00
01F0526B3	FNMA TBA NOV 30 SINGLE FAM	5.500	01NOV41	04OCT11	JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	108.328124		993.06	0.00	0.00	541,640.62
01F0526C1	FNMA TBA DEC 30 SINGLE FAM	5.500	01DEC99	03NOV11	JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	108.359376		840.28	0.00	0.00	541,796.88
				03NOV11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
-500,000.00	500,000.00	108.359376		-840.28	0.00	0.00	-541,796.88

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F0526C1	FNMA TBA DEC 30 SINGLE FAM	5.500 01DEC99	03NOV11	12DEC11	JPMORGAN SECURITIES	USD/TBA	
	500,000.00	500,000.00	108.359376	840.28	0.00	0.00	541,796.88
-- ASSET TOTALS --				840.28	0.00	0.00	541,796.88
	500,000.00	500,000.00					
01F052615	FNMA TBA JAN 30 SINGLE FAM	5.500 01DEC99	06DEC10	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-6,800,000.00	6,800,000.00	107.125000	-12,466.66	0.00	0.00	-7,284,500.00
				11JAN11	JPMORGAN SECURITIES	USD/TBA	
	8,500,000.00	8,500,000.00	106.851562	15,583.33	0.00	0.00	9,082,382.81
				11JAN11	JPMORGAN SECURITIES	USD/TBA	
	-8,500,000.00	8,500,000.00	106.851562	-15,583.33	0.00	0.00	-9,082,382.81
				21DEC11	DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	108.414062	1,680.56	0.00	0.00	1,084,140.62
				30DEC11	JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00	1,000,000.00	108.906250	1,680.56	0.00	0.00	1,089,062.50
				30DEC11	JPMORGAN SECURITIES	USD/TBA	
	1,500,000.00	1,500,000.00	108.882813	2,520.83	0.00	0.00	1,633,242.19
				30DEC11	JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00	1,000,000.00	108.894531	1,680.56	0.00	0.00	1,088,945.31
-- ASSET TOTALS --				-4,904.15	0.00	0.00	-2,389,109.38
	-2,300,000.00	2,300,000.00					
01F052623	FNMA TBA FEB 30 SINGLE FAM	5.500 01DEC99	27JAN11		JPMORGAN SECURITIES	USD/TBA	
	6,000,000.00	6,000,000.00	106.843750	8,249.99	0.00	0.00	6,410,625.00



JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME

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01F052623 FNMA TBA FEB 30 SINGLE FAM 5.500 01DEC99 27JAN11 CANCEL JPMORGAN SECURITIES USD/TBA  
-6,000,000.00 6,000,000.00 106.843750 -8,249.99 0.00 0.00 -6,410,625.00  
27JAN11 10FEB11 JPMORGAN SECURITIES USD/TBA  
2,000,000.00 2,000,000.00 106.843750 2,750.00 0.00 0.00 2,136,875.00  
27JAN11 10FEB11 JPMORGAN SECURITIES USD/TBA  
4,000,000.00 4,000,000.00 106.843750 5,500.00 0.00 0.00 4,273,750.00  
08FEB11 JPMORGAN SECURITIES USD/TBA  
6,500,000.00 6,500,000.00 106.015625 8,937.49 0.00 0.00 6,891,015.63  
08FEB11 CANCEL JPMORGAN SECURITIES USD/TBA  
-6,500,000.00 6,500,000.00 106.015625 -8,937.49 0.00 0.00 -6,891,015.63  
08FEB11 10FEB11 JPMORGAN SECURITIES USD/TBA  
6,500,000.00 6,500,000.00 106.015625 8,937.49 0.00 0.00 6,891,015.62  
-- ASSET TOTALS --  
12,500,000.00 12,500,000.00 17,187.49 0.00 0.00 13,301,640.62

01F052631 FNMA TBA MAR 30 SINGLE FAM 5.500 01DEC99 08FEB11 JPMORGAN SECURITIES USD/TBA  
6,500,000.00 6,500,000.00 105.734375 8,937.49 0.00 0.00 6,872,734.38  
08FEB11 CANCEL JPMORGAN SECURITIES USD/TBA  
-6,500,000.00 6,500,000.00 105.734375 -8,937.49 0.00 0.00 -6,872,734.38  
08FEB11 10MAR11 JPMORGAN SECURITIES USD/TBA  
6,500,000.00 6,500,000.00 105.734375 8,937.49 0.00 0.00 6,872,734.38  
02MAR11 DEUTSCHE BANK SECURI USD/TBA  
8,000,000.00 8,000,000.00 106.882813 10,999.99 0.00 0.00 8,550,625.00  
02MAR11 CANCEL DEUTSCHE BANK SECURI USD/TBA  
-8,000,000.00 8,000,000.00 106.882813 -10,999.99 0.00 0.00 -8,550,625.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F052631	FNMA TBA MAR 30 SINGLE FAM	5.500 01DEC99	02MAR11	10MAR11	DEUTSCHE BANK SECURI	USD/TBA	
1,500,000.00	1,500,000.00	106.882813		2,062.50	0.00	0.00	1,603,242.19
			02MAR11		DEUTSCHE BANK SECURI	USD/TBA	
6,500,000.00	6,500,000.00	106.882812		8,937.49	0.00	0.00	6,947,382.81
			02MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-6,500,000.00	6,500,000.00	106.882812		-8,937.49	0.00	0.00	-6,947,382.81
			02MAR11	10MAR11	DEUTSCHE BANK SECURI	USD/TBA	
6,500,000.00	6,500,000.00	106.882812		8,937.49	0.00	0.00	6,947,382.81
-- ASSET TOTALS --							
14,500,000.00	14,500,000.00			19,937.48	0.00	0.00	15,423,359.38
01F052649	FNMA TBA APR 30 SINGLE FAM	5.500 01DEC99	07MAR11		DEUTSCHE BANK SECURI	USD/TBA	
1,500,000.00	1,500,000.00	106.714844		2,750.00	0.00	0.00	1,600,722.66
			07MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-1,500,000.00	1,500,000.00	106.714844		-2,750.00	0.00	0.00	-1,600,722.66
			07MAR11	13APR11	DEUTSCHE BANK SECURI	USD/TBA	
1,500,000.00	1,500,000.00	106.714844		2,750.00	0.00	0.00	1,600,722.66
			14MAR11		MORGAN STANLEY CO IN	USD/TBA	
7,000,000.00	7,000,000.00	107.234375		12,833.33	0.00	0.00	7,506,406.25
			14MAR11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-7,000,000.00	7,000,000.00	107.234375		-12,833.33	0.00	0.00	-7,506,406.25
			22MAR11		JPMORGAN SECURITIES	USD/TBA	
400,000.00	400,000.00	106.687500		733.33	0.00	0.00	426,750.00
			22MAR11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-400,000.00	400,000.00	106.687500		-733.33	0.00	0.00	-426,750.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01F052649 FNMA TBA APR 30 SINGLE FAM 5.500 01DEC99 22MAR11 13APR11 JPMORGAN SECURITIES USD/TBA
400,000.00 400,000.00 106.687500 733.33 0.00 0.00 426,750.00

5,000,000.00 5,000,000.00 106.843750 30MAR11 9,166.67 CREDIT SUISSE SECURI USD/TBA
0.00 0.00 5,342,187.50

-5,000,000.00 5,000,000.00 106.843750 30MAR11 CANCEL -9,166.67 CREDIT SUISSE SECURI USD/TBA
0.00 0.00 -5,342,187.50

5,000,000.00 5,000,000.00 106.843750 30MAR11 13APR11 9,166.66 CREDIT SUISSE SECURI USD/TBA
0.00 0.00 5,342,187.50

2,000,000.00 2,000,000.00 106.835938 31MAR11 3,666.67 BARCLAYS CAPITAL INC USD/TBA
0.00 0.00 2,136,718.75

-2,000,000.00 2,000,000.00 106.835938 31MAR11 CANCEL -3,666.67 BARCLAYS CAPITAL INC USD/TBA
0.00 0.00 -2,136,718.75

5,000,000.00 5,000,000.00 106.773438 05APR11 9,166.67 DEUTSCHE BANK SECURI USD/TBA
0.00 0.00 5,338,671.88

-5,000,000.00 5,000,000.00 106.773438 05APR11 CANCEL -9,166.67 DEUTSCHE BANK SECURI USD/TBA
0.00 0.00 -5,338,671.88

5,000,000.00 5,000,000.00 106.773437 05APR11 13APR11 9,166.66 DEUTSCHE BANK SECURI USD/TBA
0.00 0.00 5,338,671.87

-- ASSET TOTALS --
11,900,000.00 11,900,000.00 21,816.65 0.00 0.00 12,708,332.03

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01F052656 FNMA TBA MAY 30 SINGLE FAM 5.500 01DEC99 06APR11 JPMORGAN SECURITIES USD/TBA
900,000.00 900,000.00 106.312500 1,512.50 0.00 0.00 956,812.50

-900,000.00 900,000.00 106.312500 06APR11 CANCEL -1,512.50 JPMORGAN SECURITIES USD/TBA
0.00 0.00 -956,812.50

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F052656	FNMA TBA MAY 30 SINGLE FAM	5.500 01DEC99	06APR11	12MAY11	JPMORGAN SECURITIES	USD/TBA	
	900,000.00	900,000.00	106.312500	1,512.50	0.00	0.00	956,812.50
			08APR11		CREDIT SUISSE SECURI	USD/TBA	
	1,600,000.00	1,600,000.00	106.703125	2,688.89	0.00	0.00	1,707,250.00
			08APR11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
	-1,600,000.00	1,600,000.00	106.703125	-2,688.89	0.00	0.00	-1,707,250.00
			08APR11	12MAY11	CREDIT SUISSE SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	106.703125	1,680.56	0.00	0.00	1,067,031.25
			08APR11	12MAY11	CREDIT SUISSE SECURI	USD/TBA	
	600,000.00	600,000.00	106.703125	1,008.33	0.00	0.00	640,218.75
			02MAY11		JPMORGAN CHASE BANK/	USD/TBA	
	600,000.00	600,000.00	107.640625	1,008.33	0.00	0.00	645,843.75
			02MAY11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-600,000.00	600,000.00	107.640625	-1,008.33	0.00	0.00	-645,843.75
			02MAY11		GOLDMAN SACHS + CO	USD/TBA	
	800,000.00	800,000.00	107.656250	1,344.44	0.00	0.00	861,250.00
			02MAY11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
	-800,000.00	800,000.00	107.656250	-1,344.44	0.00	0.00	-861,250.00
			02MAY11	12MAY11	JPMORGAN CHASE BANK/	USD/TBA	
	600,000.00	600,000.00	107.640625	1,008.33	0.00	0.00	645,843.75
			02MAY11	12MAY11	GOLDMAN SACHS + CO	USD/TBA	
	100,000.00	100,000.00	107.656250	168.06	0.00	0.00	107,656.25
			02MAY11	12MAY11	GOLDMAN SACHS + CO	USD/TBA	
	400,000.00	400,000.00	107.656250	672.22	0.00	0.00	430,625.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F052656	FNMA TBA MAY 30 SINGLE FAM	5.500 01DEC99	02MAY11	12MAY11	GOLDMAN SACHS + CO	USD/TBA	
300,000.00	300,000.00	107.656250		504.17	0.00	0.00	322,968.75
			03MAY11		DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	107.679688		1,680.56	0.00	0.00	1,076,796.88
			03MAY11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-1,000,000.00	1,000,000.00	107.679688		-1,680.56	0.00	0.00	-1,076,796.88
			03MAY11	12MAY11	DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	107.679688		1,680.56	0.00	0.00	1,076,796.88
			04MAY11		JPMORGAN SECURITIES	USD/TBA	
100,000.00	100,000.00	107.664062		168.06	0.00	0.00	107,664.06
			04MAY11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-100,000.00	100,000.00	107.664062		-168.06	0.00	0.00	-107,664.06
			04MAY11		JPMORGAN CHASE BANK/	USD/TBA	
400,000.00	400,000.00	107.671875		672.22	0.00	0.00	430,687.50
			04MAY11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
-400,000.00	400,000.00	107.671875		-672.22	0.00	0.00	-430,687.50
			04MAY11		UBS WARBURG LLC CMO	USD/TBA	
300,000.00	300,000.00	107.679687		504.17	0.00	0.00	323,039.06
			04MAY11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-300,000.00	300,000.00	107.679687		-504.17	0.00	0.00	-323,039.06
			04MAY11	12MAY11	UBS WARBURG LLC CMO	USD/TBA	
300,000.00	300,000.00	107.679687		504.17	0.00	0.00	323,039.06
			04MAY11	12MAY11	JPMORGAN CHASE BANK/	USD/TBA	
400,000.00	400,000.00	107.671875		672.22	0.00	0.00	430,687.50

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
-----							
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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01F052656	FNMA TBA MAY 30 SINGLE FAM	5.500 01DEC99	04MAY11	12MAY11	JPMORGAN SECURITIES	USD/TBA	
100,000.00	100,000.00	107.664062		168.06	0.00	0.00	107,664.06
			10MAY11		CREDIT SUISSE SECURI	USD/TBA	
1,700,000.00	1,700,000.00	108.144531		2,856.94	0.00	0.00	1,838,457.03
			10MAY11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-1,700,000.00	1,700,000.00	108.144531		-2,856.94	0.00	0.00	-1,838,457.03
-- ASSET TOTALS --				9,579.18	0.00	0.00	6,109,343.75
5,700,000.00	5,700,000.00						
01F052664	FNMA TBA JUN 30 SINGLE FAM	5.500 01DEC99	09JUN11		CREDIT SUISSE SECURI	USD/TBA	
1,700,000.00	1,700,000.00	108.796875		3,116.67	0.00	0.00	1,849,546.87
			09JUN11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-1,700,000.00	1,700,000.00	108.796875		-3,116.67	0.00	0.00	-1,849,546.87
			09JUN11	13JUN11	CREDIT SUISSE SECURI	USD/TBA	
1,700,000.00	1,700,000.00	108.796875		3,116.67	0.00	0.00	1,849,546.87
-- ASSET TOTALS --				3,116.67	0.00	0.00	1,849,546.87
1,700,000.00	1,700,000.00						
01F052672	FNMA TBA JUL 30 SINGLE FAM	5.500 01DEC99	12JUL11		CREDIT SUISSE SECURI	USD/TBA	
1,700,000.00	1,700,000.00	108.164062		3,376.39	0.00	0.00	1,838,789.06
			12JUL11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-1,700,000.00	1,700,000.00	108.164062		-3,376.39	0.00	0.00	-1,838,789.06
			12JUL11	14JUL11	CREDIT SUISSE SECURI	USD/TBA	
1,700,000.00	1,700,000.00	108.164062		3,376.39	0.00	0.00	1,838,789.06

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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-- ASSET TOTALS --							
1,700,000.00	1,700,000.00		3,376.39		0.00	0.00	1,838,789.06
01F052680	FNMA TBA AUG 30 SINGLE FAM	5.500 01DEC99	26JUL11		CREDIT SUISSE SECURI	USD/TBA	
400,000.00	400,000.00	108.343750	611.11		0.00	0.00	433,375.00
			26JUL11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-400,000.00	400,000.00	108.343750	-611.11		0.00	0.00	-433,375.00
			26JUL11	11AUG11	CREDIT SUISSE SECURI	USD/TBA	
400,000.00	400,000.00	108.343750	611.11		0.00	0.00	433,375.00
			08AUG11		CREDIT SUISSE SECURI	USD/TBA	
1,300,000.00	1,300,000.00	108.976562	1,986.11		0.00	0.00	1,416,695.31
			08AUG11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-1,300,000.00	1,300,000.00	108.976562	-1,986.11		0.00	0.00	-1,416,695.31
			08AUG11	11AUG11	CREDIT SUISSE SECURI	USD/TBA	
1,300,000.00	1,300,000.00	108.976562	1,986.11		0.00	0.00	1,416,695.31
-- ASSET TOTALS --							
1,700,000.00	1,700,000.00		2,597.22		0.00	0.00	1,850,070.31
01F052698	FNMA TBA SEP 30 SINGLE FAM	5.500 01DEC99	10AUG11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	109.765625	5,500.00		0.00	0.00	3,292,968.75
			10AUG11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	109.765625	-5,500.00		0.00	0.00	-3,292,968.75
			10AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	109.765625	5,500.00		0.00	0.00	3,292,968.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
<b>FIXED INCOME</b>							
01F052698	FNMA TBA SEP 30 SINGLE FAM	5.500	01DEC99	22AUG11	BNP PARIBAS SECURITI	USD/TBA	
	3,000,000.00	3,000,000.00	109.375000	5,500.00	0.00	0.00	3,281,250.00
				22AUG11 CANCEL	BNP PARIBAS SECURITI	USD/TBA	
	-3,000,000.00	3,000,000.00	109.375000	-5,500.00	0.00	0.00	-3,281,250.00
				22AUG11 13SEP11	BNP PARIBAS SECURITI	USD/TBA	
	3,000,000.00	3,000,000.00	109.375000	5,500.00	0.00	0.00	3,281,250.00
				30AUG11	CREDIT SUISSE SECURI	USD/TBA	
	4,000,000.00	4,000,000.00	109.171875	7,333.33	0.00	0.00	4,366,875.00
				30AUG11 CANCEL	CREDIT SUISSE SECURI	USD/TBA	
	-4,000,000.00	4,000,000.00	109.171875	-7,333.33	0.00	0.00	-4,366,875.00
				30AUG11	CREDIT SUISSE SECURI	USD/TBA	
	10,000,000.00	10,000,000.00	109.117188	18,333.33	0.00	0.00	10,911,718.75
				30AUG11 CANCEL	CREDIT SUISSE SECURI	USD/TBA	
	-10,000,000.00	10,000,000.00	109.117188	-18,333.33	0.00	0.00	-10,911,718.75
				30AUG11 13SEP11	CREDIT SUISSE SECURI	USD/TBA	
	1,300,000.00	1,300,000.00	109.171875	2,383.33	0.00	0.00	1,419,234.38
				30AUG11 13SEP11	CREDIT SUISSE SECURI	USD/TBA	
	2,000,000.00	2,000,000.00	109.117188	3,666.67	0.00	0.00	2,182,343.75
				30AUG11 13SEP11	CREDIT SUISSE SECURI	USD/TBA	
	2,000,000.00	2,000,000.00	109.171875	3,666.67	0.00	0.00	2,183,437.50
				30AUG11 13SEP11	CREDIT SUISSE SECURI	USD/TBA	
	8,000,000.00	8,000,000.00	109.117188	14,666.66	0.00	0.00	8,729,375.00
				30AUG11 13SEP11	CREDIT SUISSE SECURI	USD/TBA	
	700,000.00	700,000.00	109.171874	1,283.33	0.00	0.00	764,203.12



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F052698	FNMA TBA SEP 30 SINGLE FAM	5.500	01DEC99	01SEP11	MORGAN STANLEY CO IN	USD/TBA	
8,000,000.00	8,000,000.00	109.500000		14,666.66	0.00	0.00	8,760,000.00
				01SEP11 CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-8,000,000.00	8,000,000.00	109.500000		-14,666.66	0.00	0.00	-8,760,000.00
				01SEP11	GOLDMAN SACHS + CO	USD/TBA	
4,000,000.00	4,000,000.00	109.500000		7,333.33	0.00	0.00	4,380,000.00
				01SEP11 CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-4,000,000.00	4,000,000.00	109.500000		-7,333.33	0.00	0.00	-4,380,000.00
				01SEP11 13SEP11	GOLDMAN SACHS + CO	USD/TBA	
4,000,000.00	4,000,000.00	109.500000		7,333.33	0.00	0.00	4,380,000.00
				01SEP11 13SEP11	MORGAN STANLEY CO IN	USD/TBA	
4,000,000.00	4,000,000.00	109.500000		7,333.33	0.00	0.00	4,380,000.00
				01SEP11 13SEP11	MORGAN STANLEY CO IN	USD/TBA	
4,000,000.00	4,000,000.00	109.500000		7,333.33	0.00	0.00	4,380,000.00
				08SEP11	JPMORGAN SECURITIES	USD/TBA	
6,800,000.00	6,800,000.00	109.171875		12,466.66	0.00	0.00	7,423,687.50
				08SEP11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
-6,800,000.00	6,800,000.00	109.171875		-12,466.66	0.00	0.00	-7,423,687.50
				08SEP11 13SEP11	JPMORGAN SECURITIES	USD/TBA	
6,800,000.00	6,800,000.00	109.171875		12,466.66	0.00	0.00	7,423,687.50
-- ASSET TOTALS --							
38,800,000.00	38,800,000.00			71,133.31	0.00	0.00	42,416,500.00
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01F0606A8	FNMA TBA OCT 30 SINGLE FAM	6.000	01DEC99	05OCT11	DEUTSCHE BANK SECURI	USD/TBA	
12,000,000.00	12,000,000.00	109.687500		24,000.00	0.00	0.00	13,162,500.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F0606A8	FNMA TBA OCT 30 SINGLE FAM	6.000 01DEC99	05OCT11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-12,000,000.00	12,000,000.00	109.687500		-24,000.00	0.00	0.00	-13,162,500.00
			05OCT11		JPMORGAN SECURITIES	USD/TBA	
7,000,000.00	7,000,000.00	109.765625		14,000.00	0.00	0.00	7,683,593.75
			05OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-7,000,000.00	7,000,000.00	109.765625		-14,000.00	0.00	0.00	-7,683,593.75
			05OCT11	13OCT11	DEUTSCHE BANK SECURI	USD/TBA	
5,000,000.00	5,000,000.00	109.687500		10,000.00	0.00	0.00	5,484,375.00
			05OCT11	13OCT11	DEUTSCHE BANK SECURI	USD/TBA	
7,000,000.00	7,000,000.00	109.687500		14,000.00	0.00	0.00	7,678,125.00
			05OCT11	13OCT11	JPMORGAN SECURITIES	USD/TBA	
7,000,000.00	7,000,000.00	109.765625		14,000.00	0.00	0.00	7,683,593.75
			06OCT11		JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	109.628906		1,000.00	0.00	0.00	548,144.53
			06OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-500,000.00	500,000.00	109.628906		-1,000.00	0.00	0.00	-548,144.53
			06OCT11		JPMORGAN SECURITIES	USD/TBA	
300,000.00	300,000.00	109.628907		600.00	0.00	0.00	328,886.72
			06OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-300,000.00	300,000.00	109.628907		-600.00	0.00	0.00	-328,886.72
			06OCT11	13OCT11	JPMORGAN SECURITIES	USD/TBA	
300,000.00	300,000.00	109.628907		600.00	0.00	0.00	328,886.72
			07OCT11		JPMORGAN SECURITIES	USD/TBA	
300,000.00	300,000.00	109.531250		600.00	0.00	0.00	328,593.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME

01F0606A8	FNMA	TBA OCT 30 SINGLE FAM	6.000 01DEC99	07OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-300,000.00		300,000.00	109.531250		-600.00	0.00	0.00	-328,593.75
				07OCT11	13OCT11	JPMORGAN SECURITIES	USD/TBA	
300,000.00		300,000.00	109.531250		600.00	0.00	0.00	328,593.75
-- ASSET TOTALS --								
19,600,000.00		19,600,000.00			39,200.00	0.00	0.00	21,503,574.22

01F0606B6	FNMA	TBA NOV 30 SINGLE FAM	6.000 01DEC99	07OCT11		JPMORGAN SECURITIES	USD/TBA	
300,000.00		300,000.00	109.250000		650.00	0.00	0.00	327,750.00
				07OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-300,000.00		300,000.00	109.250000		-650.00	0.00	0.00	-327,750.00
				07OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
300,000.00		300,000.00	109.250000		650.00	0.00	0.00	327,750.00
				12OCT11		DEUTSCHE BANK SECURI	USD/TBA	
13,000,000.00		13,000,000.00	109.559510		28,166.66	0.00	0.00	14,242,736.30
				12OCT11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-13,000,000.00		13,000,000.00	109.559510		-28,166.66	0.00	0.00	-14,242,736.30
				12OCT11	14NOV11	DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00		1,000,000.00	109.559510		2,166.67	0.00	0.00	1,095,595.10
				12OCT11	14NOV11	DEUTSCHE BANK SECURI	USD/TBA	
12,000,000.00		12,000,000.00	109.559510		25,999.99	0.00	0.00	13,147,141.20
				08NOV11		JPMORGAN SECURITIES	USD/TBA	
500,000.00		500,000.00	109.750000		1,083.33	0.00	0.00	548,750.00
				08NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-500,000.00		500,000.00	109.750000		-1,083.33	0.00	0.00	-548,750.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
-----							
FIXED INCOME							
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01F0606B6	FNMA TBA NOV 30 SINGLE FAM	6.000 01DEC99	08NOV11		DEUTSCHE BANK SECURI	USD/TBA	
500,000.00	500,000.00	109.734376	1,083.33		0.00	0.00	548,671.88
			08NOV11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-500,000.00	500,000.00	109.734376	-1,083.33		0.00	0.00	-548,671.88
			08NOV11 14NOV11		JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	109.750000	1,083.33		0.00	0.00	548,750.00
			08NOV11 14NOV11		DEUTSCHE BANK SECURI	USD/TBA	
500,000.00	500,000.00	109.734376	1,083.33		0.00	0.00	548,671.88
			09NOV11		DEUTSCHE BANK SECURI	USD/TBA	
500,000.00	500,000.00	109.656250	1,083.33		0.00	0.00	548,281.25
			09NOV11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-500,000.00	500,000.00	109.656250	-1,083.33		0.00	0.00	-548,281.25
			09NOV11 14NOV11		DEUTSCHE BANK SECURI	USD/TBA	
500,000.00	500,000.00	109.656250	1,083.33		0.00	0.00	548,281.25
-- ASSET TOTALS --							
14,800,000.00	14,800,000.00		32,066.65		0.00	0.00	16,216,189.43
01F0606C4	FNMA TBA DEC 30 SINGLE FAM	6.000 01DEC99	07DEC11		JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	109.761718	916.67		0.00	0.00	548,808.59
			07DEC11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-500,000.00	500,000.00	109.761718	-916.67		0.00	0.00	-548,808.59
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
01F060618	FNMA TBA JAN 30 SINGLE FAM	6.000 01DEC99	06DEC10	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-2,000,000.00	2,000,000.00	108.472656	-4,000.00		0.00	0.00	-2,169,453.12

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
01F060618	FNMA TBA JAN 30 SINGLE FAM	6.000 01DEC99	06DEC10	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-8,000,000.00	8,000,000.00	108.468750	-16,000.00		0.00	0.00	-8,677,500.00
			06DEC10	13JAN11	DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	108.472656	2,000.00		0.00	0.00	1,084,726.56
			06DEC10	13JAN11	DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	108.472656	2,000.00		0.00	0.00	1,084,726.56
			06DEC10	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-8,000,000.00	8,000,000.00	108.484375	-16,000.00		0.00	0.00	-8,678,750.00
			17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-12,000,000.00	12,000,000.00	108.000000	-24,000.00		0.00	0.00	-12,960,000.00
			06JAN11		DEUTSCHE BANK SECURI	USD/TBA	
6,000,000.00	6,000,000.00	108.359375	12,000.00		0.00	0.00	6,501,562.50
			06JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-6,000,000.00	6,000,000.00	108.359375	-12,000.00		0.00	0.00	-6,501,562.50
			06JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/TBA	
6,000,000.00	6,000,000.00	108.359375	12,000.00		0.00	0.00	6,501,562.50
			07JAN11		DEUTSCHE BANK SECURI	USD/TBA	
9,000,000.00	9,000,000.00	108.546875	18,000.00		0.00	0.00	9,769,218.75
			07JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-9,000,000.00	9,000,000.00	108.546875	-18,000.00		0.00	0.00	-9,769,218.75
			07JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/TBA	
8,000,000.00	8,000,000.00	108.546875	16,000.00		0.00	0.00	8,683,750.00
			07JAN11		DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	108.546875	2,000.00		0.00	0.00	1,085,468.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME

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01F060618 FNMA TBA JAN 30 SINGLE FAM 6.000 01DEC99 07JAN11 CANCEL DEUTSCHE BANK SECURI USD/TBA  
-1,000,000.00 1,000,000.00 108.546875 -2,000.00 0.00 0.00 -1,085,468.75  
  
16DEC11 BARCLAYS CAPITAL INC USD/TBA  
1,000,000.00 1,000,000.00 109.960938 1,833.33 0.00 0.00 1,099,609.38  
-- ASSET TOTALS --  
-13,000,000.00 13,000,000.00 -26,166.67 0.00 0.00 -14,031,328.12

01F060626 FNMA TBA FEB 30 SINGLE FAM 6.000 01DEC99 07JAN11 DEUTSCHE BANK SECURI USD/TBA  
15,000,000.00 15,000,000.00 108.335938 22,500.00 0.00 0.00 16,250,390.63  
  
07JAN11 CANCEL DEUTSCHE BANK SECURI USD/TBA  
-15,000,000.00 15,000,000.00 108.335938 -22,500.00 0.00 0.00 -16,250,390.63  
  
07JAN11 10FEB11 DEUTSCHE BANK SECURI USD/TBA  
4,400,000.00 4,400,000.00 108.335938 6,600.00 0.00 0.00 4,766,781.25  
  
07JAN11 10FEB11 DEUTSCHE BANK SECURI USD/TBA  
9,600,000.00 9,600,000.00 108.335938 14,400.00 0.00 0.00 10,400,250.00  
  
07JAN11 10FEB11 DEUTSCHE BANK SECURI USD/TBA  
1,000,000.00 1,000,000.00 108.335938 1,500.00 0.00 0.00 1,083,359.38  
  
11JAN11 DEUTSCHE BANK SECURI USD/TBA  
1,000,000.00 1,000,000.00 108.328125 1,500.00 0.00 0.00 1,083,281.25  
  
11JAN11 CANCEL DEUTSCHE BANK SECURI USD/TBA  
-1,000,000.00 1,000,000.00 108.328125 -1,500.00 0.00 0.00 -1,083,281.25  
  
11JAN11 10FEB11 DEUTSCHE BANK SECURI USD/TBA  
1,000,000.00 1,000,000.00 108.328125 1,500.00 0.00 0.00 1,083,281.25  
  
27JAN11 GOLDMAN SACHS + CO USD/TBA  
8,000,000.00 8,000,000.00 108.734375 12,000.00 0.00 0.00 8,698,750.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE      PRICE      INTEREST      COMMISSNS      TAX/FEE/OTH      NET COST

      SSELL/BTC
LOT#  CLOSING DATE  LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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01F060626  FNMA  TBA FEB 30 SINGLE FAM  6.000 01DEC99 27JAN11  CANCEL      GOLDMAN SACHS + CO  USD/TBA
-8,000,000.00      8,000,000.00      108.734375      -12,000.00      0.00      0.00      -8,698,750.00

      27JAN11  10FEB11      GOLDMAN SACHS + CO  USD/TBA
      4,000,000.00      4,000,000.00      108.734375      6,000.00      0.00      0.00      4,349,375.00

      04FEB11      JPMORGAN SECURITIES  USD/TBA
      4,000,000.00      4,000,000.00      108.093750      6,000.00      0.00      0.00      4,323,750.00

      04FEB11  CANCEL      JPMORGAN SECURITIES  USD/TBA
-4,000,000.00      4,000,000.00      108.093750      -6,000.00      0.00      0.00      -4,323,750.00

      04FEB11  10FEB11      JPMORGAN SECURITIES  USD/TBA
      4,000,000.00      4,000,000.00      108.093750      6,000.00      0.00      0.00      4,323,750.00

-- ASSET TOTALS --
      24,000,000.00      24,000,000.00      36,000.00      0.00      0.00      26,006,796.88

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01F060634  FNMA  TBA MAR 30 SINGLE FAM  6.000 01DEC99 04FEB11      DEUTSCHE BANK SECURI  USD/TBA
9,600,000.00      9,600,000.00      107.761719      14,400.00      0.00      0.00      10,345,125.00

      04FEB11  CANCEL      DEUTSCHE BANK SECURI  USD/TBA
-9,600,000.00      9,600,000.00      107.761719      -14,400.00      0.00      0.00      -10,345,125.00

      04FEB11  10MAR11      DEUTSCHE BANK SECURI  USD/TBA
      8,000,000.00      8,000,000.00      107.761719      12,000.00      0.00      0.00      8,620,937.50

      04FEB11  10MAR11      DEUTSCHE BANK SECURI  USD/TBA
      1,600,000.00      1,600,000.00      107.761719      2,400.00      0.00      0.00      1,724,187.50

      04FEB11      JPMORGAN SECURITIES  USD/TBA
      4,000,000.00      4,000,000.00      107.781250      6,000.00      0.00      0.00      4,311,250.00

      04FEB11  CANCEL      JPMORGAN SECURITIES  USD/TBA
-4,000,000.00      4,000,000.00      107.781250      -6,000.00      0.00      0.00      -4,311,250.00

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F060634	FNMA TBA MAR 30 SINGLE FAM	6.000 01DEC99	04FEB11		JPMORGAN SECURITIES	USD/TBA	
	2,000,000.00	2,000,000.00	107.781250	3,000.00	0.00	0.00	2,155,625.00
			04FEB11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-2,000,000.00	2,000,000.00	107.781250	-3,000.00	0.00	0.00	-2,155,625.00
			01MAR11		GOLDMAN SACHS + CO	USD/TBA	
	1,030,000.00	1,030,000.00	109.546875	1,545.00	0.00	0.00	1,128,332.81
			01MAR11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
	-1,030,000.00	1,030,000.00	109.546875	-1,545.00	0.00	0.00	-1,128,332.81
			03MAR11		DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	108.562500	1,500.00	0.00	0.00	1,085,625.00
			03MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-1,000,000.00	1,000,000.00	108.562500	-1,500.00	0.00	0.00	-1,085,625.00
			03MAR11	10MAR11	DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	108.562500	1,500.00	0.00	0.00	1,085,625.00
			08MAR11		DEUTSCHE BANK SECURI	USD/TBA	
	1,900,000.00	1,900,000.00	109.070313	2,850.00	0.00	0.00	2,072,335.94
			08MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-1,900,000.00	1,900,000.00	109.070313	-2,850.00	0.00	0.00	-2,072,335.94
			08MAR11	10MAR11	DEUTSCHE BANK SECURI	USD/TBA	
	1,400,000.00	1,400,000.00	109.070313	2,100.00	0.00	0.00	1,526,984.38
			08MAR11	10MAR11	DEUTSCHE BANK SECURI	USD/TBA	
	500,000.00	500,000.00	109.070312	750.00	0.00	0.00	545,351.56
-- ASSET TOTALS --							
	12,500,000.00	12,500,000.00		18,750.00	0.00	0.00	13,503,085.94
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01F060642	FNMA TBA APR 30 SINGLE FAM	6.000 01DEC99	07MAR11		JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00	1,000,000.00	108.687500	2,000.00	0.00	0.00	1,086,875.00



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F060642	FNMA TBA APR 30 SINGLE FAM	6.000 01DEC99	07MAR11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,000,000.00	1,000,000.00	108.687500		-2,000.00	0.00	0.00	-1,086,875.00
			07MAR11	13APR11	JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	108.687500		2,000.00	0.00	0.00	1,086,875.00
			18MAR11		JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	108.984376		1,000.00	0.00	0.00	544,921.88
			18MAR11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-500,000.00	500,000.00	108.984376		-1,000.00	0.00	0.00	-544,921.88
			18MAR11	13APR11	JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	108.984376		1,000.00	0.00	0.00	544,921.88
			11APR11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	108.761719		6,000.00	0.00	0.00	3,262,851.56
			11APR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	108.761719		-6,000.00	0.00	0.00	-3,262,851.56
			11APR11	13APR11	DEUTSCHE BANK SECURI	USD/TBA	
1,900,000.00	1,900,000.00	108.761719		3,800.00	0.00	0.00	2,066,472.66
			11APR11		DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	108.761719		2,000.00	0.00	0.00	1,087,617.19
			11APR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-1,000,000.00	1,000,000.00	108.761719		-2,000.00	0.00	0.00	-1,087,617.19
			11APR11	13APR11	DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	108.761719		2,000.00	0.00	0.00	1,087,617.19
-- ASSET TOTALS --							
4,400,000.00	4,400,000.00			8,800.00	0.00	0.00	4,785,886.73
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01F060667	FNMA TBA JUN 30 SINGLE FAM	6.000 01DEC99	16MAY11		JPMORGAN SECURITIES	USD/TBA	
3,000,000.00	3,000,000.00	109.679687		6,000.00	0.00	0.00	3,290,390.62

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
-----							
FIXED INCOME							
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01F060667	FNMA TBA JUN 30 SINGLE FAM	6.000 01DEC99	16MAY11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-3,000,000.00	3,000,000.00	109.679687		-6,000.00	0.00	0.00	-3,290,390.62
			16MAY11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
800,000.00	800,000.00	109.679688		1,600.00	0.00	0.00	877,437.50
			16MAY11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
700,000.00	700,000.00	109.679687		1,400.00	0.00	0.00	767,757.81
			16MAY11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
700,000.00	700,000.00	109.679687		1,400.00	0.00	0.00	767,757.81
			16MAY11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
800,000.00	800,000.00	109.679688		1,600.00	0.00	0.00	877,437.50
			25MAY11		CREDIT SUISSE SECURI	USD/TBA	
802,180.00	802,180.00	109.890626		1,604.36	0.00	0.00	881,520.62
			25MAY11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-802,180.00	802,180.00	109.890626		-1,604.36	0.00	0.00	-881,520.62
			02JUN11		CITIGROUP GLOBAL MAR	USD/TBA	
800,000.00	800,000.00	110.312500		1,600.00	0.00	0.00	882,500.00
			02JUN11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-800,000.00	800,000.00	110.312500		-1,600.00	0.00	0.00	-882,500.00
			02JUN11		CREDIT SUISSE SECURI	USD/TBA	
800,000.00	800,000.00	110.257813		1,600.00	0.00	0.00	882,062.50
			02JUN11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-800,000.00	800,000.00	110.257813		-1,600.00	0.00	0.00	-882,062.50
			02JUN11	13JUN11	CREDIT SUISSE SECURI	USD/TBA	
800,000.00	800,000.00	110.257813		1,600.00	0.00	0.00	882,062.50

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME  
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01F060667 FNMA TBA JUN 30 SINGLE FAM 6.000 01DEC99 02JUN11 13JUN11 CITIGROUP GLOBAL MAR USD/TBA  
800,000.00 800,000.00 110.312500 1,600.00 0.00 0.00 882,500.00

-- ASSET TOTALS --  
4,600,000.00 4,600,000.00 9,200.00 0.00 0.00 5,054,953.12

01F060675 FNMA TBA JUL 30 SINGLE FAM 6.000 01DEC99 08JUN11 JPMORGAN SECURITIES USD/TBA  
700,000.00 700,000.00 110.359376 1,516.67 0.00 0.00 772,515.63

-700,000.00 700,000.00 110.359376 08JUN11 CANCEL JPMORGAN SECURITIES USD/TBA  
-1,516.67 0.00 0.00 -772,515.63

700,000.00 700,000.00 110.359374 08JUN11 14JUL11 JPMORGAN SECURITIES USD/TBA  
1,516.67 0.00 0.00 772,515.62

-- ASSET TOTALS --  
700,000.00 700,000.00 1,516.67 0.00 0.00 772,515.62

01F060683 FNMA TBA AUG 30 SINGLE FAM 6.000 01DEC99 06JUL11 JPMORGAN SECURITIES USD/TBA  
700,000.00 700,000.00 109.687500 1,166.67 0.00 0.00 767,812.50

-700,000.00 700,000.00 109.687500 06JUL11 CANCEL JPMORGAN SECURITIES USD/TBA  
-1,166.67 0.00 0.00 -767,812.50

700,000.00 700,000.00 109.687500 06JUL11 11AUG11 JPMORGAN SECURITIES USD/TBA  
1,166.67 0.00 0.00 767,812.50

700,000.00 700,000.00 109.882813 25JUL11 DEUTSCHE BANK SECURI USD/TBA  
1,166.67 0.00 0.00 769,179.69

-700,000.00 700,000.00 109.882813 25JUL11 CANCEL DEUTSCHE BANK SECURI USD/TBA  
-1,166.67 0.00 0.00 -769,179.69

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01F060683	FNMA TBA AUG 30 SINGLE FAM	6.000 01DEC99	25JUL11		CREDIT SUISSE SECURI	USD/TBA	
3,000,000.00	3,000,000.00	109.890625	5,000.00		0.00	0.00	3,296,718.75
			25JUL11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	109.890625	-5,000.00		0.00	0.00	-3,296,718.75
			25JUL11	11AUG11	DEUTSCHE BANK SECURI	USD/TBA	
700,000.00	700,000.00	109.882813	1,166.67		0.00	0.00	769,179.69
			25JUL11	11AUG11	CREDIT SUISSE SECURI	USD/TBA	
3,000,000.00	3,000,000.00	109.890625	5,000.00		0.00	0.00	3,296,718.75
			26JUL11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	109.953125	5,000.00		0.00	0.00	3,298,593.75
			26JUL11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	109.953125	-5,000.00		0.00	0.00	-3,298,593.75
			26JUL11		JPMORGAN SECURITIES	USD/TBA	
3,800,000.00	3,800,000.00	109.937500	6,333.33		0.00	0.00	4,177,625.00
			26JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-3,800,000.00	3,800,000.00	109.937500	-6,333.33		0.00	0.00	-4,177,625.00
			26JUL11		MORGAN STANLEY CO IN	USD/TBA	
1,500,000.00	1,500,000.00	109.937500	2,500.00		0.00	0.00	1,649,062.50
			26JUL11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-1,500,000.00	1,500,000.00	109.937500	-2,500.00		0.00	0.00	-1,649,062.50
			26JUL11		DEUTSCHE BANK SECURI	USD/TBA	
1,500,000.00	1,500,000.00	109.984375	2,500.00		0.00	0.00	1,649,765.63
			26JUL11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-1,500,000.00	1,500,000.00	109.984375	-2,500.00		0.00	0.00	-1,649,765.63



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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01N0326A8	GNMA I TBA OCT 30YR TBAXXX	3.500 01DEC99	14SEP11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
	-3,800,000.00	3,800,000.00	103.312500	-7,019.44	0.00	0.00	-3,925,875.00
	3,800,000.00	3,800,000.00	103.312500	7,019.44	0.00	0.00	3,925,875.00
	3,800,000.00	3,800,000.00	104.625000	7,019.44	0.00	0.00	3,975,750.00
	-3,800,000.00	3,800,000.00	104.625000	-7,019.44	0.00	0.00	-3,975,750.00
	3,800,000.00	3,800,000.00	104.625000	7,019.44	0.00	0.00	3,975,750.00
-- ASSET TOTALS --							
	7,600,000.00	7,600,000.00		14,038.88	0.00	0.00	7,901,625.00
01N0326B6	GNMA I TBA NOV 30YR TBAXXX	3.500 01DEC99	04OCT11		JPMORGAN SECURITIES	USD/TBA	
	3,800,000.00	3,800,000.00	104.187500	7,388.89	0.00	0.00	3,959,125.00
	-3,800,000.00	3,800,000.00	104.187500	-7,388.89	0.00	0.00	-3,959,125.00
	3,800,000.00	3,800,000.00	104.187500	7,388.89	0.00	0.00	3,959,125.00
-- ASSET TOTALS --							
	3,800,000.00	3,800,000.00		7,388.89	0.00	0.00	3,959,125.00
01N0326C4	GNMA I TBA DEC 30YR	3.500 01DEC99	04NOV11		JPMORGAN SECURITIES	USD/TBA	
	3,800,000.00	3,800,000.00	103.609375	6,650.00	0.00	0.00	3,937,156.25

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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01N0326C4	GNMA I TBA DEC 30YR	3.500 01DEC99	04NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-3,800,000.00	3,800,000.00	103.609375		-6,650.00	0.00	0.00	-3,937,156.25
			04NOV11	19DEC11	JPMORGAN SECURITIES	USD/TBA	
3,800,000.00	3,800,000.00	103.609375		6,650.00	0.00	0.00	3,937,156.25
			09DEC11		CITIGROUP GLOBAL MAR	USD/TBA	
3,800,000.00	3,800,000.00	104.296875		6,650.00	0.00	0.00	3,963,281.25
			09DEC11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-3,800,000.00	3,800,000.00	104.296875		-6,650.00	0.00	0.00	-3,963,281.25
			09DEC11	19DEC11	CITIGROUP GLOBAL MAR	USD/TBA	
3,800,000.00	3,800,000.00	104.296875		6,650.00	0.00	0.00	3,963,281.25
-- ASSET TOTALS --							
7,600,000.00	7,600,000.00			13,300.00	0.00	0.00	7,900,437.50
01N032618	GNMA I TBA JAN 30 SINGLE FAM	3.500 01DEC99	22NOV11		CITIGROUP GLOBAL MAR	USD/TBA	
3,800,000.00	3,800,000.00	103.250000		8,127.77	0.00	0.00	3,923,500.00
01N032675	GNMA TBA 30YR	3.500 01DEC99	30JUN11		CITIGROUP GLOBAL MAR	USD/TBA	
3,800,000.00	3,800,000.00	96.968750		7,019.44	0.00	0.00	3,684,812.50
			30JUN11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-3,800,000.00	3,800,000.00	96.968750		-7,019.44	0.00	0.00	-3,684,812.50
-- ASSET TOTALS --							
0.00				0.00	0.00	0.00	0.00
01N0406A1	GOVERNMENT NATL MTG ASSN	4.000 01DEC99	13SEP11		CREDIT SUISSE SECURI	USD/TBA	
3,000,000.00	3,000,000.00	106.453125		6,333.33	0.00	0.00	3,193,593.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME

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01N0406A1 GOVERNMENT NATL MTG ASSN 4.000 01DEC99 13SEP11 CANCEL CREDIT SUISSE SECURI USD/TBA  
-3,000,000.00 3,000,000.00 106.453125 -6,333.33 0.00 0.00 -3,193,593.75  
  
13SEP11 20OCT11 CREDIT SUISSE SECURI USD/TBA  
700,000.00 700,000.00 106.453126 1,477.78 0.00 0.00 745,171.88  
  
20SEP11 DEUTSCHE BANK SECURI USD/TBA  
700,000.00 700,000.00 106.742187 1,477.78 0.00 0.00 747,195.31  
  
20SEP11 CANCEL DEUTSCHE BANK SECURI USD/TBA  
-700,000.00 700,000.00 106.742187 -1,477.78 0.00 0.00 -747,195.31  
  
20SEP11 20OCT11 DEUTSCHE BANK SECURI USD/TBA  
700,000.00 700,000.00 106.742187 1,477.78 0.00 0.00 747,195.31  
  
22SEP11 CITIGROUP GLOBAL MAR USD/TBA  
700,000.00 700,000.00 107.468750 1,477.78 0.00 0.00 752,281.25  
  
22SEP11 CANCEL CITIGROUP GLOBAL MAR USD/TBA  
-700,000.00 700,000.00 107.468750 -1,477.78 0.00 0.00 -752,281.25  
  
22SEP11 DEUTSCHE BANK SECURI USD/TBA  
3,000,000.00 3,000,000.00 107.609375 6,333.33 0.00 0.00 3,228,281.25  
  
22SEP11 CANCEL DEUTSCHE BANK SECURI USD/TBA  
-3,000,000.00 3,000,000.00 107.609375 -6,333.33 0.00 0.00 -3,228,281.25  
  
-- ASSET TOTALS --  
1,400,000.00 1,400,000.00 2,955.56 0.00 0.00 1,492,367.19  
  
01N0406B9 GNMA I TBA NOV 30 SINGLE FAM 4.000 01DEC99 08NOV11 CITIGROUP GLOBAL MAR USD/TBA  
1,000,000.00 1,000,000.00 106.511719 2,222.22 0.00 0.00 1,065,117.19  
  
08NOV11 CANCEL CITIGROUP GLOBAL MAR USD/TBA  
-1,000,000.00 1,000,000.00 106.511719 -2,222.22 0.00 0.00 -1,065,117.19



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME

01N0406B9	GNMA I TBA NOV 30 SINGLE FAM	4.000 01DEC99	08NOV11	21NOV11		CITIGROUP GLOBAL MAR	USD/TBA
	1,000,000.00	1,000,000.00	106.511719	2,222.22	0.00	0.00	1,065,117.19
-- ASSET TOTALS --				2,222.22	0.00	0.00	1,065,117.19
01N0406C7	GOVERNMENT NATL MTG ASSN TBA	4.000 01DEC99	08NOV11			CITIGROUP GLOBAL MAR	USD/TBA
	1,500,000.00	1,500,000.00	106.250000	3,000.00	0.00	0.00	1,593,750.00
			08NOV11	CANCEL		CITIGROUP GLOBAL MAR	USD/TBA
	-1,500,000.00	1,500,000.00	106.250000	-3,000.00	0.00	0.00	-1,593,750.00
			08NOV11	19DEC11		CITIGROUP GLOBAL MAR	USD/TBA
	1,500,000.00	1,500,000.00	106.250000	3,000.00	0.00	0.00	1,593,750.00
			14NOV11			CITIGROUP GLOBAL MAR	USD/TBA
	100,000.00	100,000.00	106.250000	200.00	0.00	0.00	106,250.00
			14NOV11	CANCEL		CITIGROUP GLOBAL MAR	USD/TBA
	-100,000.00	100,000.00	106.250000	-200.00	0.00	0.00	-106,250.00
			14NOV11	19DEC11		CITIGROUP GLOBAL MAR	USD/TBA
	100,000.00	100,000.00	106.250000	200.00	0.00	0.00	106,250.00
			17NOV11			JPMORGAN SECURITIES	USD/TBA
	1,600,000.00	1,600,000.00	106.375000	3,200.00	0.00	0.00	1,702,000.00
			17NOV11	CANCEL		JPMORGAN SECURITIES	USD/TBA
	-1,600,000.00	1,600,000.00	106.375000	-3,200.00	0.00	0.00	-1,702,000.00
			17NOV11	19DEC11		JPMORGAN SECURITIES	USD/TBA
	200,000.00	200,000.00	106.375000	400.00	0.00	0.00	212,750.00
			17NOV11	19DEC11		JPMORGAN SECURITIES	USD/TBA
	1,400,000.00	1,400,000.00	106.375000	2,800.00	0.00	0.00	1,489,250.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01N0406C7 GOVERNMENT NATL MTG ASSN TBA 4.000 01DEC99 28NOV11 CITIGROUP GLOBAL MAR USD/TBA
1,400,000.00 1,400,000.00 106.492188 2,800.00 0.00 0.00 1,490,890.63

28NOV11 CANCEL CITIGROUP GLOBAL MAR USD/TBA
-1,400,000.00 1,400,000.00 106.492188 -2,800.00 0.00 0.00 -1,490,890.63

28NOV11 NOMURA SECURITIES/FI USD/TBA
200,000.00 200,000.00 106.484375 400.00 0.00 0.00 212,968.75

28NOV11 CANCEL NOMURA SECURITIES/FI USD/TBA
-200,000.00 200,000.00 106.484375 -400.00 0.00 0.00 -212,968.75

28NOV11 19DEC11 CITIGROUP GLOBAL MAR USD/TBA
1,300,000.00 1,300,000.00 106.492188 2,600.00 0.00 0.00 1,384,398.44

28NOV11 19DEC11 NOMURA SECURITIES/FI USD/TBA
200,000.00 200,000.00 106.484375 400.00 0.00 0.00 212,968.75

28NOV11 19DEC11 CITIGROUP GLOBAL MAR USD/TBA
100,000.00 100,000.00 106.492190 200.00 0.00 0.00 106,492.19

-- ASSET TOTALS --
4,800,000.00 4,800,000.00 9,600.00 0.00 0.00 5,105,859.38

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01N040611 GNMA I TBA JAN 30 SINGLE FAM 4.000 01DEC99 22NOV11 CITIGROUP GLOBAL MAR USD/TBA
1,400,000.00 1,400,000.00 106.140625 3,422.22 0.00 0.00 1,485,968.75

01N040694 GOVERNMENT NATL MTG ASSN 4.000 01DEC99 10AUG11 CREDIT SUISSE SECURI USD/TBA
3,000,000.00 3,000,000.00 106.062500 6,666.67 0.00 0.00 3,181,875.00

10AUG11 CANCEL CREDIT SUISSE SECURI USD/TBA
-3,000,000.00 3,000,000.00 106.062500 -6,666.67 0.00 0.00 -3,181,875.00

10AUG11 21SEP11 CREDIT SUISSE SECURI USD/TBA
3,000,000.00 3,000,000.00 106.062500 6,666.67 0.00 0.00 3,181,875.00

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
3,000,000.00		3,000,000.00		6,666.67	0.00	0.00	3,181,875.00
01N0426C3	GNMA I TBA DEC 30 SINGLE FAM	4.500 01DEC99	02NOV11		JPMORGAN SECURITIES	USD/TBA	
300,000.00	300,000.00	108.687500	675.00	0.00	0.00	326,062.50	
			02NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-300,000.00	300,000.00	108.687500	-675.00	0.00	0.00	-326,062.50	
			02NOV11	19DEC11	JPMORGAN SECURITIES	USD/TBA	
300,000.00	300,000.00	108.687500	675.00	0.00	0.00	326,062.50	
			07NOV11		CITIGROUP GLOBAL MAR	USD/TBA	
300,000.00	300,000.00	108.656250	675.00	0.00	0.00	325,968.75	
			07NOV11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-300,000.00	300,000.00	108.656250	-675.00	0.00	0.00	-325,968.75	
			07NOV11	19DEC11	CITIGROUP GLOBAL MAR	USD/TBA	
100,000.00	100,000.00	108.656250	225.00	0.00	0.00	108,656.25	
			07NOV11	19DEC11	CITIGROUP GLOBAL MAR	USD/TBA	
200,000.00	200,000.00	108.656250	450.00	0.00	0.00	217,312.50	
			22NOV11		JPMORGAN SECURITIES	USD/TBA	
200,000.00	200,000.00	108.398440	450.00	0.00	0.00	216,796.88	
			22NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-200,000.00	200,000.00	108.398440	-450.00	0.00	0.00	-216,796.88	
			22NOV11	19DEC11	JPMORGAN SECURITIES	USD/TBA	
200,000.00	200,000.00	108.398440	450.00	0.00	0.00	216,796.88	
			06DEC11		BARCLAYS CAPITAL INC	USD/TBA	
100,000.00	100,000.00	108.796880	225.00	0.00	0.00	108,796.88	

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME

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01N0426C3 GNMA I TBA DEC 30 SINGLE FAM 4.500 01DEC99 06DEC11 CANCEL BARCLAYS CAPITAL INC USD/TBA  
-100,000.00 100,000.00 108.796880 -225.00 0.00 0.00 -108,796.88  
  
06DEC11 19DEC11 BARCLAYS CAPITAL INC USD/TBA  
100,000.00 100,000.00 108.796880 225.00 0.00 0.00 108,796.88  
-- ASSET TOTALS --  
900,000.00 900,000.00 2,025.00 0.00 0.00 977,625.01

01N042617 GNMA I TBA JAN 30 SINGLE FAM 4.500 15DEC99 06JAN11 DEUTSCHE BANK SECURI USD/TBA  
11,000,000.00 11,000,000.00 103.312500 26,124.99 0.00 0.00 11,364,375.00  
  
06JAN11 CANCEL DEUTSCHE BANK SECURI USD/TBA  
-11,000,000.00 11,000,000.00 103.312500 -26,124.99 0.00 0.00 -11,364,375.00  
  
18JAN11 CITIGROUP GLOBAL MAR USD/TBA  
7,000,000.00 7,000,000.00 104.062500 16,624.99 0.00 0.00 7,284,375.00  
  
18JAN11 CANCEL CITIGROUP GLOBAL MAR USD/TBA  
-7,000,000.00 7,000,000.00 104.062500 -16,624.99 0.00 0.00 -7,284,375.00  
  
18JAN11 20JAN11 CITIGROUP GLOBAL MAR USD/TBA  
5,000,000.00 5,000,000.00 104.062500 11,875.00 0.00 0.00 5,203,125.00  
  
18JAN11 20JAN11 CITIGROUP GLOBAL MAR USD/TBA  
2,000,000.00 2,000,000.00 104.062500 4,750.00 0.00 0.00 2,081,250.00  
  
22NOV11 JPMORGAN SECURITIES USD/TBA  
500,000.00 500,000.00 108.187500 1,375.00 0.00 0.00 540,937.50  
  
13DEC11 CITIGROUP GLOBAL MAR USD/TBA  
3,500,000.00 3,500,000.00 109.000000 9,625.00 0.00 0.00 3,815,000.00  
-- ASSET TOTALS --  
11,000,000.00 11,000,000.00 27,625.00 0.00 0.00 11,640,312.50

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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01N042625 GNMA I TBA FEB 30 SINGLE FAM 4.500 01DEC99 06JAN11 17FEB11 CITIGROUP GLOBAL MAR USD/TBA
4,000,000.00 4,000,000.00 102.921875 8,000.00 0.00 0.00 4,116,875.00

18JAN11 17FEB11 CITIGROUP GLOBAL MAR USD/TBA
7,000,000.00 7,000,000.00 103.796875 14,000.00 0.00 0.00 7,265,781.25

26JAN11 GOLDMAN SACHS + CO USD/TBA
13,000,000.00 13,000,000.00 103.093750 26,000.00 0.00 0.00 13,402,187.50

26JAN11 CANCEL GOLDMAN SACHS + CO USD/TBA
-13,000,000.00 13,000,000.00 103.093750 -26,000.00 0.00 0.00 -13,402,187.50

26JAN11 17FEB11 GOLDMAN SACHS + CO USD/TBA
7,000,000.00 7,000,000.00 103.093750 14,000.00 0.00 0.00 7,216,562.50

26JAN11 17FEB11 GOLDMAN SACHS + CO USD/TBA
4,000,000.00 4,000,000.00 103.093750 8,000.00 0.00 0.00 4,123,750.00

26JAN11 GOLDMAN SACHS + CO USD/TBA
2,000,000.00 2,000,000.00 103.093750 4,000.00 0.00 0.00 2,061,875.00

26JAN11 CANCEL GOLDMAN SACHS + CO USD/TBA
-2,000,000.00 2,000,000.00 103.093750 -4,000.00 0.00 0.00 -2,061,875.00

-- ASSET TOTALS --
22,000,000.00 22,000,000.00 44,000.00 0.00 0.00 22,722,968.75

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01N042633 GNMA I TBA MAR 30 SINGLE FAM 4.500 15DEC99 17MAR11 BARCLAYS CAPITAL INC USD/TBA
6,000,000.00 6,000,000.00 103.925781 15,000.00 0.00 0.00 6,235,546.87

17MAR11 CANCEL BARCLAYS CAPITAL INC USD/TBA
-6,000,000.00 6,000,000.00 103.925781 -15,000.00 0.00 0.00 -6,235,546.87

17MAR11 21MAR11 BARCLAYS CAPITAL INC USD/TBA
1,500,000.00 1,500,000.00 103.925781 3,750.00 0.00 0.00 1,558,886.72

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JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME  
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-- ASSET TOTALS --  
1,500,000.00 1,500,000.00 3,750.00 0.00 0.00 1,558,886.72

01N042666 GNMA I TBA JUN 30 SINGLE FAM 4.500 15DEC99 12MAY11 CITIGROUP GLOBAL MAR USD/TBA  
6,000,000.00 6,000,000.00 104.898438 14,249.99 0.00 0.00 6,293,906.25  
12MAY11 CANCEL CITIGROUP GLOBAL MAR USD/TBA  
-6,000,000.00 6,000,000.00 104.898438 -14,249.99 0.00 0.00 -6,293,906.25  
12MAY11 20JUN11 CITIGROUP GLOBAL MAR USD/TBA  
1,000,000.00 1,000,000.00 104.898438 2,375.00 0.00 0.00 1,048,984.38  
12MAY11 20JUN11 CITIGROUP GLOBAL MAR USD/TBA  
2,000,000.00 2,000,000.00 104.898438 4,750.00 0.00 0.00 2,097,968.75  
12MAY11 20JUN11 CITIGROUP GLOBAL MAR USD/TBA  
2,000,000.00 2,000,000.00 104.898438 4,750.00 0.00 0.00 2,097,968.75  
13MAY11 DEUTSCHE BANK SECURI USD/TBA  
4,000,000.00 4,000,000.00 105.093750 9,500.00 0.00 0.00 4,203,750.00  
13MAY11 CANCEL DEUTSCHE BANK SECURI USD/TBA  
-4,000,000.00 4,000,000.00 105.093750 -9,500.00 0.00 0.00 -4,203,750.00  
13MAY11 20JUN11 DEUTSCHE BANK SECURI USD/TBA  
500,000.00 500,000.00 105.093750 1,187.50 0.00 0.00 525,468.75  
13MAY11 20JUN11 DEUTSCHE BANK SECURI USD/TBA  
1,500,000.00 1,500,000.00 105.093750 3,562.50 0.00 0.00 1,576,406.25  
13MAY11 20JUN11 DEUTSCHE BANK SECURI USD/TBA  
2,000,000.00 2,000,000.00 105.093750 4,750.00 0.00 0.00 2,101,875.00  
01JUN11 CREDIT SUISSE SECURI USD/TBA  
1,000,000.00 1,000,000.00 106.234375 2,375.00 0.00 0.00 1,062,343.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME  
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01N042666	GNMA I	TBA JUN 30 SINGLE FAM	4.500 15DEC99	01JUN11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-1,000,000.00		1,000,000.00	106.234375		-2,375.00	0.00	0.00	-1,062,343.75
				01JUN11	20JUN11	CREDIT SUISSE SECURI	USD/TBA	
1,000,000.00		1,000,000.00	106.234375		2,375.00	0.00	0.00	1,062,343.75
				03JUN11		BARCLAYS CAPITAL INC	USD/TBA	
2,000,000.00		2,000,000.00	106.242188		4,750.00	0.00	0.00	2,124,843.75
				03JUN11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-2,000,000.00		2,000,000.00	106.242188		-4,750.00	0.00	0.00	-2,124,843.75
				03JUN11	20JUN11	BARCLAYS CAPITAL INC	USD/TBA	
2,000,000.00		2,000,000.00	106.242188		4,750.00	0.00	0.00	2,124,843.75
				10JUN11		JPMORGAN SECURITIES	USD/TBA	
1,500,000.00		1,500,000.00	106.304687		3,562.50	0.00	0.00	1,594,570.31
				10JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,500,000.00		1,500,000.00	106.304687		-3,562.50	0.00	0.00	-1,594,570.31
				10JUN11	20JUN11	JPMORGAN SECURITIES	USD/TBA	
1,500,000.00		1,500,000.00	106.304687		3,562.50	0.00	0.00	1,594,570.31
-- ASSET TOTALS --								
13,500,000.00		13,500,000.00			32,062.50	0.00	0.00	14,230,429.69

01N042674	GNMA I	TBA JUL 30 SINGLE FAM	4.500 01DEC99	10JUN11		JPMORGAN SECURITIES	USD/TBA	
1,500,000.00		1,500,000.00	105.906250		3,562.50	0.00	0.00	1,588,593.75
				10JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,500,000.00		1,500,000.00	105.906250		-3,562.50	0.00	0.00	-1,588,593.75
				10JUN11	20JUL11	JPMORGAN SECURITIES	USD/TBA	
1,000,000.00		1,000,000.00	105.906250		2,375.00	0.00	0.00	1,059,062.50

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01N042674	GNMA I TBA JUL 30 SINGLE FAM	4.500 01DEC99	10JUN11	20JUL11	JPMORGAN SECURITIES	USD/TBA	
	500,000.00	500,000.00	105.906250	1,187.50	0.00	0.00	529,531.25
				15JUN11	BNP PARIBAS SECURITI	USD/TBA	
	1,000,000.00	1,000,000.00	105.796875	2,375.00	0.00	0.00	1,057,968.75
				15JUN11 CANCEL	BNP PARIBAS SECURITI	USD/TBA	
	-1,000,000.00	1,000,000.00	105.796875	-2,375.00	0.00	0.00	-1,057,968.75
				15JUN11 20JUL11	BNP PARIBAS SECURITI	USD/TBA	
	1,000,000.00	1,000,000.00	105.796875	2,375.00	0.00	0.00	1,057,968.75
				16JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
	2,000,000.00	2,000,000.00	105.843750	4,750.00	0.00	0.00	2,116,875.00
				16JUN11 CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
	-2,000,000.00	2,000,000.00	105.843750	-4,750.00	0.00	0.00	-2,116,875.00
				16JUN11 20JUL11	CITIGROUP GLOBAL MAR	USD/TBA	
	2,000,000.00	2,000,000.00	105.843750	4,750.00	0.00	0.00	2,116,875.00
				21JUN11	MORGAN STANLEY CO IN	USD/TBA	
	2,000,000.00	2,000,000.00	105.664063	4,750.00	0.00	0.00	2,113,281.25
				21JUN11 CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-2,000,000.00	2,000,000.00	105.664063	-4,750.00	0.00	0.00	-2,113,281.25
				21JUN11	MORGAN STANLEY CO IN	USD/TBA	
	1,000,000.00	1,000,000.00	105.648438	2,375.00	0.00	0.00	1,056,484.38
				21JUN11 CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-1,000,000.00	1,000,000.00	105.648438	-2,375.00	0.00	0.00	-1,056,484.38
				21JUN11	DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	105.617188	2,375.00	0.00	0.00	1,056,171.88



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01N042674	GNMA I TBA JUL 30 SINGLE FAM	4.500 01DEC99	21JUN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-1,000,000.00	1,000,000.00	105.617188		-2,375.00	0.00	0.00	-1,056,171.88
			21JUN11	20JUL11	DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	105.617188		2,375.00	0.00	0.00	1,056,171.88
			21JUN11	20JUL11	MORGAN STANLEY CO IN	USD/TBA	
1,000,000.00	1,000,000.00	105.648438		2,375.00	0.00	0.00	1,056,484.38
			21JUN11	20JUL11	MORGAN STANLEY CO IN	USD/TBA	
2,000,000.00	2,000,000.00	105.664063		4,750.00	0.00	0.00	2,113,281.25
			28JUN11		CITIGROUP GLOBAL MAR	USD/TBA	
2,000,000.00	2,000,000.00	105.671875		4,750.00	0.00	0.00	2,113,437.50
			28JUN11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-2,000,000.00	2,000,000.00	105.671875		-4,750.00	0.00	0.00	-2,113,437.50
			28JUN11	20JUL11	CITIGROUP GLOBAL MAR	USD/TBA	
1,500,000.00	1,500,000.00	105.671875		3,562.50	0.00	0.00	1,585,078.12
			28JUN11	20JUL11	CITIGROUP GLOBAL MAR	USD/TBA	
500,000.00	500,000.00	105.671876		1,187.50	0.00	0.00	528,359.38
			08JUL11		CITIGROUP GLOBAL MAR	USD/TBA	
500,000.00	500,000.00	105.890626		1,187.50	0.00	0.00	529,453.13
			08JUL11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-500,000.00	500,000.00	105.890626		-1,187.50	0.00	0.00	-529,453.13
			08JUL11	20JUL11	CITIGROUP GLOBAL MAR	USD/TBA	
500,000.00	500,000.00	105.890624		1,187.50	0.00	0.00	529,453.12
-- ASSET TOTALS --							
11,000,000.00	11,000,000.00			26,125.00	0.00	0.00	11,632,265.63
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01N042682	GNMA I TBA AUG 30 SINGLE FAM	4.500 01DEC99	08JUL11		CITIGROUP GLOBAL MAR	USD/TBA	
2,500,000.00	2,500,000.00	105.578125		5,312.50	0.00	0.00	2,639,453.13

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE  PRICE      INTEREST      COMMISSNS  TAX/FEE/OTH  NET COST

      SSELL/BTC
LOT#  CLOSING DATE  LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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01N042682  GNMA I  TBA AUG 30 SINGLE FAM  4.500 01DEC99 08JUL11  CANCEL      CITIGROUP GLOBAL MAR  USD/TBA
-2,500,000.00      2,500,000.00      105.578125      -5,312.50      0.00      0.00      -2,639,453.13

      08JUL11  18AUG11      CITIGROUP GLOBAL MAR  USD/TBA
      1,000,000.00      1,000,000.00      105.578125      2,125.00      0.00      0.00      1,055,781.25

      08JUL11  18AUG11      CITIGROUP GLOBAL MAR  USD/TBA
      1,000,000.00      1,000,000.00      105.578125      2,125.00      0.00      0.00      1,055,781.25

      10AUG11      CITIGROUP GLOBAL MAR  USD/TBA
      1,002,090.00      1,002,090.00      109.046875      2,129.44      0.00      0.00      1,092,747.83

      10AUG11  CANCEL      CITIGROUP GLOBAL MAR  USD/TBA
      -1,002,090.00      1,002,090.00      109.046875      -2,129.44      0.00      0.00      -1,092,747.83

-- ASSET TOTALS --
      2,000,000.00      2,000,000.00      4,250.00      0.00      0.00      2,111,562.50

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01N0506A0  GNMA I  TBA OCT 30 SINGLE FAM  5.000 01DEC99 14SEP11      DEUTSCHE BANK SECURI  USD/TBA
3,000,000.00      3,000,000.00      110.429688      7,916.66      0.00      0.00      3,312,890.63

      14SEP11  CANCEL      DEUTSCHE BANK SECURI  USD/TBA
-3,000,000.00      3,000,000.00      110.429688      -7,916.66      0.00      0.00      -3,312,890.63

      14SEP11  20OCT11      DEUTSCHE BANK SECURI  USD/TBA
      1,000,000.00      1,000,000.00      110.429687      2,638.89      0.00      0.00      1,104,296.87

      14SEP11  20OCT11      DEUTSCHE BANK SECURI  USD/TBA
      300,000.00      300,000.00      110.429687      791.67      0.00      0.00      331,289.06

      14SEP11  20OCT11      DEUTSCHE BANK SECURI  USD/TBA
      1,200,000.00      1,200,000.00      110.429688      3,166.67      0.00      0.00      1,325,156.25

      12OCT11      CITIGROUP GLOBAL MAR  USD/TBA
      1,000,000.00      1,000,000.00      109.460937      2,638.89      0.00      0.00      1,094,609.37

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JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE  PRICE      INTEREST      COMMISSNS      TAX/FEE/OTH      NET COST

      SSELL/BTC
LOT#   CLOSING DATE   LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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01N0506A0  GNMA I  TBA OCT 30 SINGLE FAM  5.000 01DEC99 12OCT11  CANCEL      CITIGROUP GLOBAL MAR  USD/TBA
-1,000,000.00      1,000,000.00      109.460937      -2,638.89      0.00      0.00      -1,094,609.37

      12OCT11  20OCT11      CITIGROUP GLOBAL MAR  USD/TBA
      1,000,000.00      1,000,000.00      109.460937      2,638.89      0.00      0.00      1,094,609.37

-- ASSET TOTALS --
      3,500,000.00      3,500,000.00      9,236.12      0.00      0.00      3,855,351.55

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01N0506B8  GNMA I  TBA NOV 30 SINGLE FAM  5.000 01DEC99 14OCT11      DEUTSCHE BANK SECURI  USD/TBA
      1,200,000.00      1,200,000.00      109.234375      3,333.33      0.00      0.00      1,310,812.50

      14OCT11  CANCEL      DEUTSCHE BANK SECURI  USD/TBA
-1,200,000.00      1,200,000.00      109.234375      -3,333.33      0.00      0.00      -1,310,812.50

      14OCT11  21NOV11      DEUTSCHE BANK SECURI  USD/TBA
      1,200,000.00      1,200,000.00      109.234375      3,333.33      0.00      0.00      1,310,812.50

-- ASSET TOTALS --
      1,200,000.00      1,200,000.00      3,333.33      0.00      0.00      1,310,812.50

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01N0506C6  GNMA I  TBA DEC 30 SINGLE FAM  5.000 01DEC99 09NOV11      DEUTSCHE BANK SECURI  USD/TBA
      1,200,000.00      1,200,000.00      109.726563      3,000.00      0.00      0.00      1,316,718.75

      09NOV11  CANCEL      DEUTSCHE BANK SECURI  USD/TBA
-1,200,000.00      1,200,000.00      109.726563      -3,000.00      0.00      0.00      -1,316,718.75

      09NOV11  19DEC11      DEUTSCHE BANK SECURI  USD/TBA
      1,200,000.00      1,200,000.00      109.726563      3,000.00      0.00      0.00      1,316,718.75

      28NOV11      CREDIT SUISSE SECURI  USD/TBA
      1,200,000.00      1,200,000.00      109.882813      3,000.00      0.00      0.00      1,318,593.75

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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01N0506C6	GNMA I TBA DEC 30 SINGLE FAM	5.000 01DEC99	28NOV11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-1,200,000.00	1,200,000.00	109.882813	-3,000.00		0.00	0.00	-1,318,593.75
			28NOV11	19DEC11	CREDIT SUISSE SECURI	USD/TBA	
1,200,000.00	1,200,000.00	109.882813	3,000.00		0.00	0.00	1,318,593.75
-- ASSET TOTALS --							
2,400,000.00	2,400,000.00		6,000.00		0.00	0.00	2,635,312.50
01N050610	GNMA I TBA JAN 30 SINGLE FAM	5.000 15DEC99	22NOV11		CREDIT SUISSE SECURI	USD/TBA	
1,200,000.00	1,200,000.00	109.546875	3,666.67		0.00	0.00	1,314,562.50
			09DEC11		DEUTSCHE BANK SECURI	USD/TBA	
100,000.00	100,000.00	110.406250	305.56		0.00	0.00	110,406.25
			20DEC11		NOMURA SECURITIES/FI	USD/TBA	
4,900,000.00	4,900,000.00	110.531250	14,972.22		0.00	0.00	5,416,031.25
-- ASSET TOTALS --							
6,200,000.00	6,200,000.00		18,944.45		0.00	0.00	6,841,000.00
01N050628	GNMA I TBA FEB 30 SINGLE FAM	5.000 01FEB40	21JAN11		CITIGROUP GLOBAL MAR	USD/TBA	
1,100,000.00	1,100,000.00	106.062500	2,444.44		0.00	0.00	1,166,687.50
			21JAN11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-1,100,000.00	1,100,000.00	106.062500	-2,444.44		0.00	0.00	-1,166,687.50
			21JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/TBA	
1,100,000.00	1,100,000.00	106.062500	2,444.44		0.00	0.00	1,166,687.50
-- ASSET TOTALS --							
1,100,000.00	1,100,000.00		2,444.44		0.00	0.00	1,166,687.50
01N050636	GNMA I TBA MAR 30 SINGLE FAM	5.000 15DEC99	08FEB11		CITIGROUP GLOBAL MAR	USD/TBA	
1,100,000.00	1,100,000.00	104.578125	3,055.55		0.00	0.00	1,150,359.38

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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01N050636	GNMA I TBA MAR 30 SINGLE FAM	5.000 15DEC99	08FEB11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-1,100,000.00	1,100,000.00	104.578125	-3,055.55		0.00	0.00	-1,150,359.38
			08FEB11	21MAR11	CITIGROUP GLOBAL MAR	USD/TBA	
1,100,000.00	1,100,000.00	104.578125	3,055.55		0.00	0.00	1,150,359.38
			17MAR11		DEUTSCHE BANK SECURI	USD/TBA	
3,900,000.00	3,900,000.00	106.718750	10,833.33		0.00	0.00	4,162,031.25
			17MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-3,900,000.00	3,900,000.00	106.718750	-10,833.33		0.00	0.00	-4,162,031.25
			17MAR11	21MAR11	DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	106.718750	8,333.33		0.00	0.00	3,201,562.50
-- ASSET TOTALS --							
4,100,000.00	4,100,000.00		11,388.88		0.00	0.00	4,351,921.88
01N050644	GNMA I TBA APR 30 SINGLE FAM	5.000 01DEC99	15APR11		CITIGROUP GLOBAL MAR	USD/TBA	
3,900,000.00	3,900,000.00	106.617187	10,291.66		0.00	0.00	4,158,070.31
			15APR11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-3,900,000.00	3,900,000.00	106.617187	-10,291.66		0.00	0.00	-4,158,070.31
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
01N050651	GNMA I TBA MAY 30 SINGLE FAM	5.000 01DEC99	16MAY11		CITIGROUP GLOBAL MAR	USD/TBA	
3,900,000.00	3,900,000.00	107.937500	9,208.33		0.00	0.00	4,209,562.50
			16MAY11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-3,900,000.00	3,900,000.00	107.937500	-9,208.33		0.00	0.00	-4,209,562.50

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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LOT#	SSELL/BTC	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR
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<b>FIXED INCOME</b>							
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01N050651	GNMA I TBA MAY 30 SINGLE FAM	5.000 01DEC99 16MAY11	18MAY11		CITIGROUP GLOBAL MAR	USD/TBA	
	3,900,000.00	3,900,000.00	107.937500	9,208.33	0.00	0.00	4,209,562.50
-- ASSET TOTALS --				9,208.33	0.00	0.00	4,209,562.50
	3,900,000.00	3,900,000.00					
01N050669	GNMA I TBA JUN 30 SINGLE FAM	5.000 01DEC99 16MAY11			UBS WARBURG LLC CMO	USD/TBA	
	2,000,000.00	2,000,000.00	107.687500	5,277.78	0.00	0.00	2,153,750.00
-2,000,000.00	2,000,000.00	107.687500		16MAY11 CANCEL	UBS WARBURG LLC CMO	USD/TBA	-2,153,750.00
1,000,000.00	1,000,000.00	108.031250		20MAY11	DEUTSCHE BANK SECURI	USD/TBA	1,080,312.50
-1,000,000.00	1,000,000.00	108.031250		20MAY11 CANCEL	DEUTSCHE BANK SECURI	USD/TBA	-1,080,312.50
1,000,000.00	1,000,000.00	108.031250		20MAY11 20JUN11	DEUTSCHE BANK SECURI	USD/TBA	1,080,312.50
2,000,000.00	2,000,000.00	108.054688		25MAY11	DEUTSCHE BANK SECURI	USD/TBA	2,161,093.75
-2,000,000.00	2,000,000.00	108.054688		25MAY11 CANCEL	DEUTSCHE BANK SECURI	USD/TBA	-2,161,093.75
100,000.00	100,000.00	108.054690		25MAY11 20JUN11	DEUTSCHE BANK SECURI	USD/TBA	108,054.69
1,069,430.00	1,069,430.00	109.062500		10JUN11	MORGAN STANLEY CO IN	USD/TBA	1,166,347.09
-1,069,430.00	1,069,430.00	109.062500		10JUN11 CANCEL	MORGAN STANLEY CO IN	USD/TBA	-1,166,347.09

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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01N050669	GNMA I TBA JUN 30 SINGLE FAM	5.000 01DEC99	10JUN11		MORGAN STANLEY CO IN	USD/TBA	
1,100,000.00	1,100,000.00	108.671875	2,902.78	0.00	0.00	1,195,390.63	
			10JUN11 CANCEL		MORGAN STANLEY CO IN	USD/TBA	
-1,100,000.00	1,100,000.00	108.671875	-2,902.78	0.00	0.00	-1,195,390.63	
			10JUN11 20JUN11		MORGAN STANLEY CO IN	USD/TBA	
1,100,000.00	1,100,000.00	108.671875	2,902.78	0.00	0.00	1,195,390.62	
-- ASSET TOTALS --							
2,200,000.00	2,200,000.00		5,805.56	0.00	0.00	2,383,757.81	
01N050677	GNMA I TBA JUL 30 SINGLE FAM	5.000 01DEC99	24JUN11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	108.468750	7,916.66	0.00	0.00	3,254,062.50	
			24JUN11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	108.468750	-7,916.66	0.00	0.00	-3,254,062.50	
			24JUN11 20JUL11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	108.468750	7,916.66	0.00	0.00	3,254,062.50	
-- ASSET TOTALS --							
3,000,000.00	3,000,000.00		7,916.66	0.00	0.00	3,254,062.50	
01N050685	GNMA I TBA AUG 30 SINGLE FAM	5.000 01DEC99	18JUL11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	108.484375	7,083.33	0.00	0.00	3,254,531.25	
			18JUL11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	108.484375	-7,083.33	0.00	0.00	-3,254,531.25	
			18JUL11 18AUG11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	108.484375	7,083.33	0.00	0.00	3,254,531.25	

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE  PRICE      INTEREST      COMMISSNS      TAX/FEE/OTH      NET COST

      SSELL/BTC
LOT#  CLOSING DATE  LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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-- ASSET TOTALS --
      3,000,000.00      3,000,000.00      7,083.33      0.00      0.00      3,254,531.25

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01N050693  GNMA I  TBA SEP 30 SINGLE FAM  5.000 01DEC99 16AUG11      DEUTSCHE BANK SECURI  USD/TBA
      3,000,000.00      3,000,000.00      110.437500      8,333.33      0.00      0.00      3,313,125.00

      16AUG11  CANCEL      DEUTSCHE BANK SECURI  USD/TBA
-3,000,000.00      3,000,000.00      110.437500      -8,333.33      0.00      0.00      -3,313,125.00

      16AUG11  21SEP11      DEUTSCHE BANK SECURI  USD/TBA
      3,000,000.00      3,000,000.00      110.437500      8,333.33      0.00      0.00      3,313,125.00

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-- ASSET TOTALS --
      3,000,000.00      3,000,000.00      8,333.33      0.00      0.00      3,313,125.00

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02R040417  FHLMC  TBA JAN 15 GOLD SINGLE  4.000 31DEC99 13DEC10  CANCEL      BANK OF AMERICA SECU  USD/TBA
      -500,000.00      500,000.00      102.359376      -1,000.00      0.00      0.00      -511,796.88

      13DEC10  19JAN11      BANK OF AMERICA SECU  USD/TBA
      500,000.00      500,000.00      102.359376      1,000.00      0.00      0.00      511,796.88

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-- ASSET TOTALS --
      0.00      0.00      0.00      0.00      0.00      0.00

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02R040425  FHLMC  TBA FEB 15 GOLD SINGLE  4.000 31DEC99 13JAN11      BANK OF AMERICA SECU  USD/TBA
      500,000.00      500,000.00      102.703126      777.78      0.00      0.00      513,515.63

      13JAN11  CANCEL      BANK OF AMERICA SECU  USD/TBA
      -500,000.00      500,000.00      102.703126      -777.78      0.00      0.00      -513,515.63

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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02R0406A5	FHLMC GOLD TBA OCT 30YTBAXXX	4.000 01DEC99	06SEP11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-4,500,000.00	4,500,000.00	104.015625	-6,000.00		0.00	0.00	-4,680,703.13
			06SEP11	13OCT11	GOLDMAN SACHS + CO	USD/TBA	
4,500,000.00	4,500,000.00	104.015625	6,000.00		0.00	0.00	4,680,703.12
			04OCT11		JPMORGAN SECURITIES	USD/TBA	
4,500,000.00	4,500,000.00	104.640625	6,000.00		0.00	0.00	4,708,828.13
			04OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-4,500,000.00	4,500,000.00	104.640625	-6,000.00		0.00	0.00	-4,708,828.13
			04OCT11	13OCT11	JPMORGAN SECURITIES	USD/TBA	
4,500,000.00	4,500,000.00	104.640625	6,000.00		0.00	0.00	4,708,828.12
			05OCT11		JPMORGAN SECURITIES	USD/TBA	
1,430,000.00	1,430,000.00	104.691406	1,906.67		0.00	0.00	1,497,087.11
			05OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,430,000.00	1,430,000.00	104.691406	-1,906.67		0.00	0.00	-1,497,087.11
-- ASSET TOTALS --							
9,000,000.00	9,000,000.00		12,000.00		0.00	0.00	9,389,531.24
02R0406B3	FHLMC GOLD TBA 30 YR	4.000 01NOV99	04OCT11		JPMORGAN SECURITIES	USD/TBA	
4,500,000.00	4,500,000.00	104.343750	6,500.00		0.00	0.00	4,695,468.75
			04OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-4,500,000.00	4,500,000.00	104.343750	-6,500.00		0.00	0.00	-4,695,468.75
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
02R0406B3	FHLMC GOLD TBA 30 YR	4.000 01NOV26	04OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
4,500,000.00	4,500,000.00	104.343750	6,500.00		0.00	0.00	4,695,468.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
-----							
FIXED INCOME							
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02R0406B3	FHLMC GOLD TBA 30 YR	4.000 01NOV99	18OCT11		JPMORGAN SECURITIES	USD/TBA	
3,500,000.00	3,500,000.00	103.125000	5,055.55		0.00	0.00	3,609,375.00
			18OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-3,500,000.00	3,500,000.00	103.125000	-5,055.55		0.00	0.00	-3,609,375.00
-- ASSET TOTALS --			0.00		0.00	0.00	0.00
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02R0406B3	FHLMC GOLD TBA 30 YR	4.000 01NOV26	18OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	103.125000	1,444.44		0.00	0.00	1,031,250.00
			18OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
2,500,000.00	2,500,000.00	103.125000	3,611.11		0.00	0.00	2,578,125.00
-- ASSET TOTALS --			5,055.55		0.00	0.00	3,609,375.00
-----							
02R0406B3	FHLMC GOLD TBA 30 YR	4.000 01NOV99	19OCT11		JPMORGAN SECURITIES	USD/TBA	
3,500,000.00	3,500,000.00	103.011718	5,055.55		0.00	0.00	3,605,410.14
			19OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-3,500,000.00	3,500,000.00	103.011718	-5,055.55		0.00	0.00	-3,605,410.14
-- ASSET TOTALS --			0.00		0.00	0.00	0.00
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02R0406B3	FHLMC GOLD TBA 30 YR	4.000 01NOV26	19OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	103.011718	1,444.44		0.00	0.00	1,030,117.18

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
-----							
FIXED INCOME							
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02R0406B3	FHLMC GOLD TBA 30 YR	4.000 01NOV26	19OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00	1,000,000.00	103.011718	1,444.44	0.00	0.00	1,030,117.18
			19OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	1,500,000.00	1,500,000.00	103.011719	2,166.67	0.00	0.00	1,545,175.78
			01NOV11		UBS WARBURG LLC CMO	USD/TBA	
	2,000,000.00	2,000,000.00	104.148438	2,888.89	0.00	0.00	2,082,968.75
			01NOV11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
	-2,000,000.00	2,000,000.00	104.148438	-2,888.89	0.00	0.00	-2,082,968.75
			01NOV11	14NOV11	UBS WARBURG LLC CMO	USD/TBA	
	2,000,000.00	2,000,000.00	104.148438	2,888.89	0.00	0.00	2,082,968.75
-- ASSET TOTALS --							
	5,500,000.00	5,500,000.00		7,944.44	0.00	0.00	5,688,378.89
02R0406C1	FEDERAL HOME LOAN MTG CORP	4.000 01DEC99	04NOV11		JPMORGAN SECURITIES	USD/TBA	
	7,000,000.00	7,000,000.00	103.703125	8,555.55	0.00	0.00	7,259,218.75
			04NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-7,000,000.00	7,000,000.00	103.703125	-8,555.55	0.00	0.00	-7,259,218.75
			04NOV11	12DEC11	JPMORGAN SECURITIES	USD/TBA	
	7,000,000.00	7,000,000.00	103.703125	8,555.55	0.00	0.00	7,259,218.75
-- ASSET TOTALS --							
	7,000,000.00	7,000,000.00		8,555.55	0.00	0.00	7,259,218.75
02R040615	FHLMC GOLD TBA 30 YR	4.000 01DEC99	17NOV11		JPMORGAN SECURITIES	USD/TBA	
	7,000,000.00	7,000,000.00	103.500000	8,555.55	0.00	0.00	7,245,000.00
02R040631	FHLMC GOLD SINGLE FAMILY MARCH	4.000 01DEC99	28FEB11		CITIGROUP GLOBAL MAR	USD/TBA	
	4,500,000.00	4,500,000.00	98.445312	4,500.00	0.00	0.00	4,430,039.06

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
-----							
FIXED INCOME							
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02R040631	FHLMC GOLD SINGLE FAMILY MARCH	4.000 01DEC99	28FEB11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
	-4,500,000.00	4,500,000.00	98.445312	-4,500.00	0.00	0.00	-4,430,039.06
-- ASSET TOTALS --	0.00		0.00		0.00	0.00	0.00
02R040664	FHLMC GOLD TBA 30 YR	4.000 01DEC99	09MAY11		MORGAN STANLEY CO IN	USD/TBA	
	2,000,000.00	2,000,000.00	100.078125	2,666.67	0.00	0.00	2,001,562.50
	-2,000,000.00	2,000,000.00	100.078125	-2,666.67	0.00	0.00	-2,001,562.50
	2,000,000.00	2,000,000.00	100.078125	2,666.67	0.00	0.00	2,001,562.50
	2,500,000.00	2,500,000.00	99.859375	3,333.33	0.00	0.00	2,496,484.38
	-2,500,000.00	2,500,000.00	99.859375	-3,333.33	0.00	0.00	-2,496,484.38
	2,500,000.00	2,500,000.00	99.859375	3,333.33	0.00	0.00	2,496,484.38
-- ASSET TOTALS --	4,500,000.00	4,500,000.00		6,000.00	0.00	0.00	4,498,046.88
02R040672	FHLMC GOLD TBA 30 YR TBA	4.000 01DEC99	07JUN11		MORGAN STANLEY CO IN	USD/TBA	
	2,000,000.00	2,000,000.00	100.640625	2,888.89	0.00	0.00	2,012,812.50
	-2,000,000.00	2,000,000.00	100.640625	-2,888.89	0.00	0.00	-2,012,812.50

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE  PRICE      INTEREST      COMMISSNS      TAX/FEE/OTH      NET COST

      SSELL/BTC
LOT#  CLOSING DATE  LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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02R040672  FFLMC GOLD TBA 30 YR TBA      4.000 01DEC99 07JUN11      GOLDMAN SACHS + CO  USD/TBA
      2,500,000.00      2,500,000.00      100.656250      3,611.11      0.00      0.00      2,516,406.25

      07JUN11  CANCEL      GOLDMAN SACHS + CO  USD/TBA
-2,500,000.00      2,500,000.00      100.656250      -3,611.11      0.00      0.00      -2,516,406.25

      07JUN11  14JUL11      GOLDMAN SACHS + CO  USD/TBA
      2,500,000.00      2,500,000.00      100.656250      3,611.11      0.00      0.00      2,516,406.25

      07JUN11  11AUG11  28  MORGAN STANLEY CO IN  USD/TBA
      2,000,000.00      2,000,000.00      100.640625      2,888.89      0.00      0.00      2,012,812.50

-- ASSET TOTALS --
      4,500,000.00      4,500,000.00      6,500.00      0.00      0.00      4,529,218.75

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02R040680  FEDERAL HOME LOAN MORTGAGE COR  4.000 01DEC99 11JUL11      GOLDMAN SACHS + CO  USD/TBA
      2,500,000.00      2,500,000.00      100.468750      2,777.78      0.00      0.00      2,511,718.75

      11JUL11  CANCEL      GOLDMAN SACHS + CO  USD/TBA
-2,500,000.00      2,500,000.00      100.468750      -2,777.78      0.00      0.00      -2,511,718.75

      11JUL11      MORGAN STANLEY CO IN  USD/TBA
      2,000,000.00      2,000,000.00      100.480469      2,222.22      0.00      0.00      2,009,609.37

      11JUL11  CANCEL      MORGAN STANLEY CO IN  USD/TBA
-2,000,000.00      2,000,000.00      100.480469      -2,222.22      0.00      0.00      -2,009,609.37

      11JUL11  11AUG11      GOLDMAN SACHS + CO  USD/TBA
      2,500,000.00      2,500,000.00      100.468750      2,777.78      0.00      0.00      2,511,718.75

      11JUL11  11AUG11      MORGAN STANLEY CO IN  USD/TBA
      2,000,000.00      2,000,000.00      100.480469      2,222.22      0.00      0.00      2,009,609.37

-- ASSET TOTALS --
      4,500,000.00      4,500,000.00      5,000.00      0.00      0.00      4,521,328.12

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JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME  
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02R040698	FHLMC	TBA SEP 30 GOLD SINGLE	4.000	01DEC99	08AUG11				GOLDMAN SACHS + CO	USD/TBA	
	2,500,000.00	2,500,000.00	102.781250		3,333.33			0.00		0.00	2,569,531.25
					08AUG11	CANCEL			GOLDMAN SACHS + CO	USD/TBA	
	-2,500,000.00	2,500,000.00	102.781250		-3,333.33			0.00		0.00	-2,569,531.25
					08AUG11				MORGAN STANLEY CO IN	USD/TBA	
	2,000,000.00	2,000,000.00	102.800781		2,666.67			0.00		0.00	2,056,015.62
					08AUG11	CANCEL			MORGAN STANLEY CO IN	USD/TBA	
	-2,000,000.00	2,000,000.00	102.800781		-2,666.67			0.00		0.00	-2,056,015.62
					08AUG11	13SEP11			MORGAN STANLEY CO IN	USD/TBA	
	2,000,000.00	2,000,000.00	102.800781		2,666.67			0.00		0.00	2,056,015.62
					08AUG11	13SEP11			GOLDMAN SACHS + CO	USD/TBA	
	2,500,000.00	2,500,000.00	102.781250		3,333.33			0.00		0.00	2,569,531.25
					06SEP11				GOLDMAN SACHS + CO	USD/TBA	
	2,000,000.00	2,000,000.00	104.421875		2,666.67			0.00		0.00	2,088,437.50
					06SEP11	CANCEL			GOLDMAN SACHS + CO	USD/TBA	
	-2,000,000.00	2,000,000.00	104.421875		-2,666.67			0.00		0.00	-2,088,437.50
					06SEP11	13SEP11			GOLDMAN SACHS + CO	USD/TBA	
	2,000,000.00	2,000,000.00	104.421875		2,666.67			0.00		0.00	2,088,437.50
-- ASSET TOTALS --											
	6,500,000.00	6,500,000.00			8,666.67			0.00		0.00	6,713,984.37

02R0426A1	FHLMC	TBA OCT 30 GOLD SINGLE	4.500	01DEC99	08SEP11				JPMORGAN SECURITIES	USD/TBA	
	10,900,000.00	10,900,000.00	105.625000		16,350.00			0.00		0.00	11,513,125.00
					08SEP11	CANCEL			JPMORGAN SECURITIES	USD/TBA	
	-10,900,000.00	10,900,000.00	105.625000		-16,350.00			0.00		0.00	-11,513,125.00





JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME  
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02R0426B9	FHLMC	TBA NOV 30 GOLD SINGLE	4.500	01DEC99	03OCT11		JPMORGAN SECURITIES	USD/TBA	
	4,950,000.00	4,950,000.00	105.812500		8,043.75		0.00	0.00	5,237,718.75
					03OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-4,950,000.00	4,950,000.00	105.812500		-8,043.75		0.00	0.00	-5,237,718.75
					03OCT11		JPMORGAN SECURITIES	USD/TBA	
	4,950,000.00	4,950,000.00	105.812500		8,043.75		0.00	0.00	5,237,718.75
					03OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-4,950,000.00	4,950,000.00	105.812500		-8,043.75		0.00	0.00	-5,237,718.75
					03OCT11		JPMORGAN SECURITIES	USD/TBA	
	4,300,000.00	4,300,000.00	105.843750		6,987.50		0.00	0.00	4,551,281.25
					03OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-4,300,000.00	4,300,000.00	105.843750		-6,987.50		0.00	0.00	-4,551,281.25
-- ASSET TOTALS --	0.00				0.00		0.00	0.00	0.00

02R0426B9	FHLMC	TBA NOV 30 GOLD SINGLE	4.500	01NOV41	03OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	4,350,000.00	4,350,000.00	105.812500		7,068.75		0.00	0.00	4,602,843.75
					03OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	4,950,000.00	4,950,000.00	105.812500		8,043.75		0.00	0.00	5,237,718.75
					03OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	600,000.00	600,000.00	105.812500		975.00		0.00	0.00	634,875.00
					03OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	1,900,000.00	1,900,000.00	105.843750		3,087.50		0.00	0.00	2,011,031.25
					03OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	2,400,000.00	2,400,000.00	105.843750		3,900.00		0.00	0.00	2,540,250.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
14,200,000.00	14,200,000.00		23,075.00		0.00	0.00	15,026,718.75
02R0426B9	FHLMC TBA NOV 30 GOLD SINGLE	4.500 01DEC99	12OCT11		JPMORGAN SECURITIES	USD/TBA	
2,383,000.00	2,383,000.00	105.375000	3,872.38		0.00	0.00	2,511,086.25
			12OCT11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-2,383,000.00	2,383,000.00	105.375000	-3,872.38		0.00	0.00	-2,511,086.25
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
02R0426C7	FHLMC TBA DEC 30 GOLD SINGLE	4.500 01DEC99	02NOV11		JPMORGAN SECURITIES	USD/TBA	
9,300,000.00	9,300,000.00	105.484375	12,787.49		0.00	0.00	9,810,046.88
			02NOV11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-9,300,000.00	9,300,000.00	105.484375	-12,787.49		0.00	0.00	-9,810,046.88
			02NOV11 12DEC11		JPMORGAN SECURITIES	USD/TBA	
900,000.00	900,000.00	105.484376	1,237.50		0.00	0.00	949,359.38
			02NOV11 12DEC11		JPMORGAN SECURITIES	USD/TBA	
200,000.00	200,000.00	105.484375	275.00		0.00	0.00	210,968.75
			02NOV11 12DEC11		JPMORGAN SECURITIES	USD/TBA	
8,000,000.00	8,000,000.00	105.484375	10,999.99		0.00	0.00	8,438,750.00
			02NOV11 12DEC11		JPMORGAN SECURITIES	USD/TBA	
200,000.00	200,000.00	105.484375	275.00		0.00	0.00	210,968.75
			16NOV11		JPMORGAN SECURITIES	USD/TBA	
6,490,600.00	6,490,600.00	106.671875	8,924.57		0.00	0.00	6,923,644.72

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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02R0426C7	FHLMC TBA DEC 30 GOLD SINGLE	4.500 01DEC99	16NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-6,490,600.00	6,490,600.00	106.671875		-8,924.57	0.00	0.00	-6,923,644.72
			07DEC11		BANK OF AMERICA SECU	USD/TBA	
200,000.00	200,000.00	105.546875		275.00	0.00	0.00	211,093.75
			07DEC11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-200,000.00	200,000.00	105.546875		-275.00	0.00	0.00	-211,093.75
			07DEC11	12DEC11	BANK OF AMERICA SECU	USD/TBA	
200,000.00	200,000.00	105.546875		275.00	0.00	0.00	211,093.75
-- ASSET TOTALS --							
9,500,000.00	9,500,000.00			13,062.49	0.00	0.00	10,021,140.63
02R042611	FHLMC TBA JAN 30 GOLD SINGLE	4.500 31DEC99	09DEC10	CANCEL	BNP PARIBAS SECURITI	USD/TBA	
-7,000,000.00	7,000,000.00	102.312500		-10,500.00	0.00	0.00	-7,161,875.00
			09DEC10	13JAN11	BNP PARIBAS SECURITI	USD/TBA	
7,000,000.00	7,000,000.00	102.312500		10,500.00	0.00	0.00	7,161,875.00
			14DEC10	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-14,000,000.00	14,000,000.00	101.570313		-21,000.00	0.00	0.00	-14,219,843.75
			14DEC10	13JAN11	DEUTSCHE BANK SECURI	USD/TBA	
14,000,000.00	14,000,000.00	101.570313		21,000.00	0.00	0.00	14,219,843.75
-- ASSET TOTALS --							
0.00				0.00	0.00	0.00	0.00
02R042611	FHLMC TBA JAN 30 GOLD SINGLE	4.500 01DEC99	07DEC11		JPMORGAN SECURITIES	USD/TBA	
900,000.00	900,000.00	105.437500		1,237.50	0.00	0.00	948,937.50
02R042629	FHLMC TBA FEB 30 GOLD SINGLE	4.500 01FEB40	04JAN11		DEUTSCHE BANK SECURI	USD/TBA	
14,000,000.00	14,000,000.00	102.257813		15,750.00	0.00	0.00	14,316,093.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE      PRICE      INTEREST      COMMISSNS      TAX/FEE/OTH      NET COST

      SSELL/BTC
LOT#  CLOSING DATE  LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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02R042629  FFLMC  TBA FEB 30 GOLD SINGLE  4.500 01FEB40 04JAN11  CANCEL      DEUTSCHE BANK SECURI  USD/TBA
-14,000,000.00      14,000,000.00      102.257813      -15,750.00      0.00      0.00      -14,316,093.75

      04JAN11  10FEB11      DEUTSCHE BANK SECURI  USD/TBA
      14,000,000.00      14,000,000.00      102.257813      15,750.00      0.00      0.00      14,316,093.75

      10JAN11      BNP PARIBAS SECURITI  USD/TBA
      7,000,000.00      7,000,000.00      102.296875      7,875.00      0.00      0.00      7,160,781.25

      10JAN11  CANCEL      BNP PARIBAS SECURITI  USD/TBA
-7,000,000.00      7,000,000.00      102.296875      -7,875.00      0.00      0.00      -7,160,781.25

      10JAN11  10FEB11      BNP PARIBAS SECURITI  USD/TBA
      7,000,000.00      7,000,000.00      102.296875      7,875.00      0.00      0.00      7,160,781.25

-- ASSET TOTALS --
      21,000,000.00      21,000,000.00      23,625.00      0.00      0.00      21,476,875.00

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02R042637  FFLMC  TBA MAR 30 GOLD SINGLE  4.500 01DEC99 31JAN11      DEUTSCHE BANK SECURI  USD/TBA
      14,000,000.00      14,000,000.00      101.714844      15,750.00      0.00      0.00      14,240,078.12

      31JAN11  CANCEL      DEUTSCHE BANK SECURI  USD/TBA
-14,000,000.00      14,000,000.00      101.714844      -15,750.00      0.00      0.00      -14,240,078.12

      31JAN11  10MAR11      DEUTSCHE BANK SECURI  USD/TBA
      14,000,000.00      14,000,000.00      101.714844      15,750.00      0.00      0.00      14,240,078.12

      31JAN11      BNP PARIBAS SECURITI  USD/TBA
      7,000,000.00      7,000,000.00      101.750000      7,875.00      0.00      0.00      7,122,500.00

      31JAN11  CANCEL      BNP PARIBAS SECURITI  USD/TBA
-7,000,000.00      7,000,000.00      101.750000      -7,875.00      0.00      0.00      -7,122,500.00

      31JAN11      BNP PARIBAS SECURITI  USD/TBA
      4,000,000.00      4,000,000.00      101.750000      4,500.00      0.00      0.00      4,070,000.00

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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02R042637	FHLMC TBA MAR 30 GOLD SINGLE	4.500 01DEC99	31JAN11	CANCEL	BNP PARIBAS SECURITI	USD/TBA	
-4,000,000.00	4,000,000.00	101.750000		-4,500.00	0.00	0.00	-4,070,000.00
			31JAN11		BNP PARIBAS SECURITI	USD/TBA	
1,000,000.00	1,000,000.00	101.750000		1,125.00	0.00	0.00	1,017,500.00
			31JAN11	CANCEL	BNP PARIBAS SECURITI	USD/TBA	
-1,000,000.00	1,000,000.00	101.750000		-1,125.00	0.00	0.00	-1,017,500.00
			31JAN11	10MAR11	BNP PARIBAS SECURITI	USD/TBA	
1,000,000.00	1,000,000.00	101.750000		1,125.00	0.00	0.00	1,017,500.00
			07MAR11		BARCLAYS CAPITAL INC	USD/TBA	
1,000,000.00	1,000,000.00	101.757812		1,125.00	0.00	0.00	1,017,578.12
			07MAR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-1,000,000.00	1,000,000.00	101.757812		-1,125.00	0.00	0.00	-1,017,578.12
			07MAR11	10MAR11	BARCLAYS CAPITAL INC	USD/TBA	
1,000,000.00	1,000,000.00	101.757812		1,125.00	0.00	0.00	1,017,578.12
-- ASSET TOTALS --							
16,000,000.00	16,000,000.00			18,000.00	0.00	0.00	16,275,156.24
02R042645	FHLMC TBA APR 30 GOLD SINGLE	4.500 01DEC99	07MAR11		BARCLAYS CAPITAL INC	USD/TBA	
7,000,000.00	7,000,000.00	101.359375		10,500.00	0.00	0.00	7,095,156.25
			07MAR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-7,000,000.00	7,000,000.00	101.359375		-10,500.00	0.00	0.00	-7,095,156.25
			07MAR11		DEUTSCHE BANK SECURI	USD/TBA	
14,000,000.00	14,000,000.00	101.402344		21,000.00	0.00	0.00	14,196,328.12
			07MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-14,000,000.00	14,000,000.00	101.402344		-21,000.00	0.00	0.00	-14,196,328.12

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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-- ASSET TOTALS --							
	0.00			0.00		0.00	0.00
02R042660	FHLMC TBA JUN 30 GOLD SINGLE	4.500 31DEC99	10MAY11		JPMORGAN SECURITIES	USD/TBA	
20,900,000.00	20,900,000.00	103.046875	31,350.00		0.00	0.00	21,536,796.88
			10MAY11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-20,900,000.00	20,900,000.00	103.046875	-31,350.00		0.00	0.00	-21,536,796.88
			10MAY11 13JUN11		JPMORGAN SECURITIES	USD/TBA	
20,900,000.00	20,900,000.00	103.046875	31,350.00		0.00	0.00	21,536,796.88
-- ASSET TOTALS --							
	20,900,000.00		31,350.00		0.00	0.00	21,536,796.88
02R042678	FHLMC TBA JUL 30 GOLD SINGLE	4.500 01DEC99	01JUN11		JPMORGAN SECURITIES	USD/TBA	
20,900,000.00	20,900,000.00	103.828125	33,962.50		0.00	0.00	21,700,078.13
			01JUN11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-20,900,000.00	20,900,000.00	103.828125	-33,962.50		0.00	0.00	-21,700,078.13
			01JUN11 14JUL11		JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	103.828125	6,500.00		0.00	0.00	4,153,125.00
			01JUN11 14JUL11		JPMORGAN SECURITIES	USD/TBA	
16,900,000.00	16,900,000.00	103.828125	27,462.50		0.00	0.00	17,546,953.12
-- ASSET TOTALS --							
	20,900,000.00		33,962.50		0.00	0.00	21,700,078.12
02R042686	FHLMC TBA AUG 30 GOLD SINGLE	4.500 31DEC99	08JUL11		JPMORGAN SECURITIES	USD/TBA	
16,900,000.00	16,900,000.00	103.375000	21,125.00		0.00	0.00	17,470,375.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME

02R042686	FHLMC	TBA AUG 30 GOLD SINGLE	4.500	31DEC99	08JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-16,900,000.00		16,900,000.00	103.375000			-21,125.00	0.00	0.00	-17,470,375.00
					08JUL11	11AUG11	JPMORGAN SECURITIES	USD/TBA	
10,900,000.00		10,900,000.00	103.375000			13,625.00	0.00	0.00	11,267,875.00
					08JUL11	11AUG11	JPMORGAN SECURITIES	USD/TBA	
6,000,000.00		6,000,000.00	103.375000			7,500.00	0.00	0.00	6,202,500.00
-- ASSET TOTALS --									
16,900,000.00		16,900,000.00				21,125.00	0.00	0.00	17,470,375.00
02R042694	FHLMC	TBA SEP 30 GOLD SINGLE	4.500	01DEC99	27JUL11		JPMORGAN SECURITIES	USD/TBA	
10,900,000.00		10,900,000.00	103.093750			16,350.00	0.00	0.00	11,237,218.75
					27JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-10,900,000.00		10,900,000.00	103.093750			-16,350.00	0.00	0.00	-11,237,218.75
					27JUL11		JPMORGAN SECURITIES	USD/TBA	
6,000,000.00		6,000,000.00	103.125000			9,000.00	0.00	0.00	6,187,500.00
					27JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-6,000,000.00		6,000,000.00	103.125000			-9,000.00	0.00	0.00	-6,187,500.00
					27JUL11	13SEP11	JPMORGAN SECURITIES	USD/TBA	
4,000,000.00		4,000,000.00	103.125000			6,000.00	0.00	0.00	4,125,000.00
					27JUL11	13SEP11	JPMORGAN SECURITIES	USD/TBA	
10,900,000.00		10,900,000.00	103.093750			16,350.00	0.00	0.00	11,237,218.75
					27JUL11	13SEP11	JPMORGAN SECURITIES	USD/TBA	
2,000,000.00		2,000,000.00	103.125000			3,000.00	0.00	0.00	2,062,500.00
					27SEP11		JPMORGAN CHASE BANK/	USD/TBA	
6,663,000.00		6,663,000.00	106.609375			23,320.50	0.00	0.00	7,103,382.66

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
<b>FIXED INCOME</b>							
02R042694	FHLMC TBA SEP 30 GOLD SINGLE	4.500 01DEC99	27SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-6,663,000.00	6,663,000.00	106.609375	-23,320.50	0.00	0.00	-7,103,382.66
-- ASSET TOTALS --							
	16,900,000.00	16,900,000.00		25,350.00	0.00	0.00	17,424,718.75
02R050648	FHLMC TBA APR 30 GOLD SINGLE	5.000 01DEC99	24MAR11		JPMORGAN SECURITIES	USD/TBA	
	8,000,000.00	8,000,000.00	104.312500	13,333.33	0.00	0.00	8,345,000.00
	-8,000,000.00	8,000,000.00	104.312500	-13,333.33	0.00	0.00	-8,345,000.00
	4,000,000.00	4,000,000.00	104.312500	6,666.66	0.00	0.00	4,172,500.00
	4,000,000.00	4,000,000.00	104.312500	6,666.66	0.00	0.00	4,172,500.00
	-4,000,000.00	4,000,000.00	104.312500	-6,666.66	0.00	0.00	-4,172,500.00
-- ASSET TOTALS --							
	4,000,000.00	4,000,000.00		6,666.66	0.00	0.00	4,172,500.00
02R050655	FHLMC TBA MAY 30 GOLD SINGLE	5.000 01DEC99	11APR11		JPMORGAN SECURITIES	USD/TBA	
	4,000,000.00	4,000,000.00	103.812500	6,111.11	0.00	0.00	4,152,500.00
	-4,000,000.00	4,000,000.00	103.812500	-6,111.11	0.00	0.00	-4,152,500.00
	4,000,000.00	4,000,000.00	103.812500	6,111.11	0.00	0.00	4,152,500.00



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
-----							
FIXED INCOME							
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-- ASSET TOTALS --							
4,000,000.00	4,000,000.00			6,111.11	0.00	0.00	4,152,500.00
02R050663	FHLMC TBA JUN 30 GOLD SINGLE	5.000 01DEC99	03MAY11		JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	105.062500	6,666.66		0.00	0.00	4,202,500.00
			03MAY11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	105.062500	-6,666.66		0.00	0.00	-4,202,500.00
			03MAY11 13JUN11		JPMORGAN SECURITIES	USD/TBA	
2,000,000.00	2,000,000.00	105.062500	3,333.33		0.00	0.00	2,101,250.00
			03MAY11		JPMORGAN SECURITIES	USD/TBA	
2,000,000.00	2,000,000.00	105.062500	3,333.33		0.00	0.00	2,101,250.00
			03MAY11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-2,000,000.00	2,000,000.00	105.062500	-3,333.33		0.00	0.00	-2,101,250.00
			10MAY11		JPMORGAN SECURITIES	USD/TBA	
4,400,000.00	4,400,000.00	105.500000	7,333.33		0.00	0.00	4,642,000.00
			10MAY11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-4,400,000.00	4,400,000.00	105.500000	-7,333.33		0.00	0.00	-4,642,000.00
			10MAY11 13JUN11		JPMORGAN SECURITIES	USD/TBA	
4,400,000.00	4,400,000.00	105.500000	7,333.33		0.00	0.00	4,642,000.00
-- ASSET TOTALS --							
6,400,000.00	6,400,000.00			10,666.66	0.00	0.00	6,743,250.00
02R0526A0	FHLMC TBA OCT 30 GOLD SINGLE	5.500 01DEC99	04OCT11		JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	108.171875	1,833.33		0.00	0.00	1,081,718.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME

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02R0526A0 FFLMC TBA OCT 30 GOLD SINGLE 5.500 01DEC99 04OCT11 CANCEL JPMORGAN SECURITIES USD/TBA  
-1,000,000.00 1,000,000.00 108.171875 -1,833.33 0.00 0.00 -1,081,718.75  
  
04OCT11 13OCT11 JPMORGAN SECURITIES USD/TBA  
1,000,000.00 1,000,000.00 108.171875 1,833.33 0.00 0.00 1,081,718.75  
  
07OCT11 CREDIT SUISSE SECURI USD/TBA  
1,000,000.00 1,000,000.00 107.742188 1,833.33 0.00 0.00 1,077,421.88  
  
07OCT11 CANCEL CREDIT SUISSE SECURI USD/TBA  
-1,000,000.00 1,000,000.00 107.742188 -1,833.33 0.00 0.00 -1,077,421.88  
  
07OCT11 13OCT11 CREDIT SUISSE SECURI USD/TBA  
1,000,000.00 1,000,000.00 107.742188 1,833.33 0.00 0.00 1,077,421.88  
-- ASSET TOTALS --  
2,000,000.00 2,000,000.00 3,666.66 0.00 0.00 2,159,140.63

02R0526B8 FFLMC TBA NOV 30 GOLD SINGLE 5.500 01DEC99 04NOV11 JPMORGAN SECURITIES USD/TBA  
1,000,000.00 1,000,000.00 108.144531 1,986.11 0.00 0.00 1,081,445.31  
  
04NOV11 CANCEL JPMORGAN SECURITIES USD/TBA  
-1,000,000.00 1,000,000.00 108.144531 -1,986.11 0.00 0.00 -1,081,445.31  
  
04NOV11 14NOV11 JPMORGAN SECURITIES USD/TBA  
1,000,000.00 1,000,000.00 108.144531 1,986.11 0.00 0.00 1,081,445.31  
-- ASSET TOTALS --  
1,000,000.00 1,000,000.00 1,986.11 0.00 0.00 1,081,445.31

02R0526C6 FFLMC TBA DEC 30 GOLD SINGLE 5.500 01DEC99 05DEC11 DEUTSCHE BANK SECURI USD/TBA  
1,000,000.00 1,000,000.00 108.062500 1,680.56 0.00 0.00 1,080,625.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME  
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02R0526C6	FHLMC	TBA DEC 30 GOLD SINGLE	5.500	01DEC99	05DEC11	CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-1,000,000.00		1,000,000.00	108.062500		-1,680.56		0.00	0.00		-1,080,625.00
					05DEC11	12DEC11		DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00		1,000,000.00	108.062500		1,680.56		0.00	0.00		1,080,625.00
					06DEC11			JPMORGAN SECURITIES	USD/TBA	
1,000,000.00		1,000,000.00	108.093750		1,680.56		0.00	0.00		1,080,937.50
					06DEC11	CANCEL		JPMORGAN SECURITIES	USD/TBA	
-1,000,000.00		1,000,000.00	108.093750		-1,680.56		0.00	0.00		-1,080,937.50
					06DEC11	12DEC11		JPMORGAN SECURITIES	USD/TBA	
1,000,000.00		1,000,000.00	108.093750		1,680.56		0.00	0.00		1,080,937.50
-- ASSET TOTALS --										
2,000,000.00		2,000,000.00			3,361.12		0.00	0.00		2,161,562.50

02R052610	FHLMC	TBA JAN 30 GOLD SINGLE	5.500	01DEC99	08DEC11			DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00		1,000,000.00	108.390625		1,680.56		0.00	0.00		1,083,906.25
02R052644	FHLMC	TBA APR 30 GOLD SINGLE	5.500	01DEC99	07APR11			JPMORGAN CHASE BANK/	USD/TBA	
1,000,000.00		1,000,000.00	106.468750		1,833.33		0.00	0.00		1,064,687.50
					07APR11	CANCEL		JPMORGAN CHASE BANK/	USD/TBA	
-1,000,000.00		1,000,000.00	106.468750		-1,833.33		0.00	0.00		-1,064,687.50
					07APR11			UBS WARBURG LLC CMO	USD/TBA	
1,000,000.00		1,000,000.00	106.445313		1,833.33		0.00	0.00		1,064,453.13
					07APR11	CANCEL		UBS WARBURG LLC CMO	USD/TBA	
-1,000,000.00		1,000,000.00	106.445313		-1,833.33		0.00	0.00		-1,064,453.13
					08APR11			DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00		1,000,000.00	106.492188		1,833.33		0.00	0.00		1,064,921.88

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC	LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR
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FIXED INCOME

02R052644	FHLMC	TBA APR 30 GOLD SINGLE	5.500 01DEC99	08APR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA
-1,000,000.00		1,000,000.00	106.492188	-1,833.33	0.00	0.00	-1,064,921.88
-- ASSET TOTALS --							
0.00				0.00	0.00	0.00	0.00
02R052651	FHLMC	TBA MAY 30 GOLD SINGLE	5.500 01DEC99	07APR11		DEUTSCHE BANK SECURI	USD/TBA
1,000,000.00		1,000,000.00	106.242188	1,680.56	0.00	0.00	1,062,421.88
				07APR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA
-1,000,000.00		1,000,000.00	106.242188	-1,680.56	0.00	0.00	-1,062,421.88
				07APR11	12MAY11	DEUTSCHE BANK SECURI	USD/TBA
1,000,000.00		1,000,000.00	106.242188	1,680.56	0.00	0.00	1,062,421.88
				08APR11		CREDIT SUISSE SECURI	USD/TBA
1,000,000.00		1,000,000.00	106.195312	1,680.56	0.00	0.00	1,061,953.12
				08APR11	CANCEL	CREDIT SUISSE SECURI	USD/TBA
-1,000,000.00		1,000,000.00	106.195312	-1,680.56	0.00	0.00	-1,061,953.12
				08APR11	12MAY11	CREDIT SUISSE SECURI	USD/TBA
1,000,000.00		1,000,000.00	106.195312	1,680.56	0.00	0.00	1,061,953.12
				18APR11		MORGAN STANLEY CO IN	USD/TBA
1,000,000.00		1,000,000.00	107.171875	1,680.56	0.00	0.00	1,071,718.75
				18APR11	CANCEL	MORGAN STANLEY CO IN	USD/TBA
-1,000,000.00		1,000,000.00	107.171875	-1,680.56	0.00	0.00	-1,071,718.75
				18APR11	12MAY11	MORGAN STANLEY CO IN	USD/TBA
1,000,000.00		1,000,000.00	107.171875	1,680.56	0.00	0.00	1,071,718.75
				02MAY11		DEUTSCHE BANK SECURI	USD/TBA
1,000,000.00		1,000,000.00	107.460938	1,680.56	0.00	0.00	1,074,609.38

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME  
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02R052651	FHLMC	TBA MAY 30 GOLD SINGLE	5.500	01DEC99	02MAY11	CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
	-1,000,000.00	1,000,000.00	107.460938			-1,680.56		0.00	0.00	-1,074,609.38
					02MAY11			DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	107.453125			1,680.56		0.00	0.00	1,074,531.25
					02MAY11	CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
	-1,000,000.00	1,000,000.00	107.453125			-1,680.56		0.00	0.00	-1,074,531.25
					02MAY11	12MAY11		DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	107.460938			1,680.56		0.00	0.00	1,074,609.38
					02MAY11	12MAY11		DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	107.453125			1,680.56		0.00	0.00	1,074,531.25
-- ASSET TOTALS --										
	5,000,000.00	5,000,000.00				8,402.80		0.00	0.00	5,345,234.38

02R052685	FHLMC	TBA AUG 30 GOLD SINGLE	5.500	01DEC99	12JUL11			DEUTSCHE BANK SECURI	USD/TBA	
	400,000.00	400,000.00	108.000000			611.11		0.00	0.00	432,000.00
					12JUL11	CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
	-400,000.00	400,000.00	108.000000			-611.11		0.00	0.00	-432,000.00
					12JUL11	11AUG11		DEUTSCHE BANK SECURI	USD/TBA	
	400,000.00	400,000.00	108.000000			611.11		0.00	0.00	432,000.00
					27JUL11			CREDIT SUISSE SECURI	USD/TBA	
	400,000.00	400,000.00	108.093750			611.11		0.00	0.00	432,375.00
					27JUL11	CANCEL		CREDIT SUISSE SECURI	USD/TBA	
	-400,000.00	400,000.00	108.093750			-611.11		0.00	0.00	-432,375.00
					27JUL11	11AUG11		CREDIT SUISSE SECURI	USD/TBA	
	400,000.00	400,000.00	108.093750			611.11		0.00	0.00	432,375.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
800,000.00	800,000.00		1,222.22		0.00	0.00	864,375.00
02R060613	FHLMC TBA JAN 30 GOLD SINGLE	6.000 01DEC99	08DEC10	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-3,900,000.00	3,900,000.00	107.792969		-7,800.00	0.00	0.00	-4,203,925.78
			08DEC10	13JAN11	DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	107.792969		6,000.00	0.00	0.00	3,233,789.06
			08DEC10		DEUTSCHE BANK SECURI	USD/TBA	
900,000.00	900,000.00	107.792969		1,800.00	0.00	0.00	970,136.72
			08DEC10	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-900,000.00	900,000.00	107.792969		-1,800.00	0.00	0.00	-970,136.72
-- ASSET TOTALS --							
-900,000.00	900,000.00		-1,800.00		0.00	0.00	-970,136.72
02R060621	FHLMC TBA FEB 30 GOLD SINGLE	6.000 01DEC99	07JAN11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	108.054688		4,500.00	0.00	0.00	3,241,640.63
			07JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	108.054688		-4,500.00	0.00	0.00	-3,241,640.63
			07JAN11	10FEB11	DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	108.054687		4,500.00	0.00	0.00	3,241,640.62
-- ASSET TOTALS --							
3,000,000.00	3,000,000.00		4,500.00		0.00	0.00	3,241,640.62
02R060639	FHLMC TBA MAR 30 GOLD SINGLE	6.000 01DEC99	31JAN11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	108.250000		4,500.00	0.00	0.00	3,247,500.00



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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02R062627	FHLMC TBA FEB 30 GOLD SINGLE	6.500	01DEC99	20JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA
-4,000,000.00	4,000,000.00	110.812500			-6,500.00	0.00	0.00
				20JAN11	10FEB11	DEUTSCHE BANK SECURI	USD/TBA
4,000,000.00	4,000,000.00	110.812500			6,500.00	0.00	0.00
-- ASSET TOTALS --							
4,000,000.00	4,000,000.00				6,500.00	0.00	0.00
12645NAA3	CREDIT SUISSE MORTGAGE CAPITAL	1.440	09AUG47	08JUN11		CREDIT SUISSE SECURI	USD/DTC
1,000,000.00	1,000,000.00	100.000000			0.00	0.00	0.00
				08JUN11	CANCEL	CREDIT SUISSE SECURI	USD/DTC
-1,000,000.00	1,000,000.00	100.000000			0.00	0.00	0.00
				08JUN11	13JUN11	CREDIT SUISSE SECURI	USD/DTC
1,000,000.00	1,000,000.00	100.000000			0.00	0.00	0.00
-- ASSET TOTALS --							
1,000,000.00	1,000,000.00				0.00	0.00	0.00
21H0406A6	GNMA II TBA OCT 30 JUMBOS	4.000	01DEC99	29SEP11		CITIGROUP GLOBAL MAR	USD/TBA
1,000,000.00	1,000,000.00	106.687500			2,111.11	0.00	0.00
				29SEP11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA
-1,000,000.00	1,000,000.00	106.687500			-2,111.11	0.00	0.00
-- ASSET TOTALS --							
0.00					0.00	0.00	0.00
21H040616	GNMA II TBA JAN 30 JUMBOS	4.000	01DEC99	08DEC10	CANCEL	MORGAN STANLEY CO IN	USD/TBA
-3,500,000.00	3,500,000.00	100.386719			-7,388.89	0.00	0.00



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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21H040616	GNMA II TBA JAN 30 JUMBOS	4.000 01DEC99	08DEC10	20JAN11	MORGAN STANLEY CO IN	USD/TBA	
	3,500,000.00	3,500,000.00	100.386719	7,388.89	0.00	0.00	3,513,535.15
			09DEC10	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
	-9,000,000.00	9,000,000.00	100.605469	-19,000.00	0.00	0.00	-9,054,492.18
			09DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/TBA	
	9,000,000.00	9,000,000.00	100.605469	19,000.00	0.00	0.00	9,054,492.18
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
21H040624	GOVERNMENT NATL MTG ASSN	4.000 01DEC99	07JAN11		CITIGROUP GLOBAL MAR	USD/TBA	
	9,000,000.00	9,000,000.00	100.328125	15,999.99	0.00	0.00	9,029,531.25
			07JAN11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
	-9,000,000.00	9,000,000.00	100.328125	-15,999.99	0.00	0.00	-9,029,531.25
			10JAN11		MORGAN STANLEY CO IN	USD/TBA	
	3,500,000.00	3,500,000.00	100.421875	6,222.22	0.00	0.00	3,514,765.63
			10JAN11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-3,500,000.00	3,500,000.00	100.421875	-6,222.22	0.00	0.00	-3,514,765.63
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
21H040673	GOVERNMENT NATL MTG ASSN	4.000 01DEC99	01JUL11		JPMORGAN SECURITIES	USD/TBA	
	1,500,000.00	1,500,000.00	101.750000	3,166.67	0.00	0.00	1,526,250.00
			01JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-1,500,000.00	1,500,000.00	101.750000	-3,166.67	0.00	0.00	-1,526,250.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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LOT#	SSELL/BTC	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR
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<b>FIXED INCOME</b>							
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21H040673	GOVERNMENT NATL MTG ASSN	4.000 01DEC99	01JUL11	20JUL11	JPMORGAN SECURITIES	USD/TBA	
1,500,000.00	1,500,000.00	101.750000		3,166.67	0.00	0.00	1,526,250.00
-- ASSET TOTALS --				3,166.67	0.00	0.00	1,526,250.00
1,500,000.00	1,500,000.00						
21H040681	GOVERNMENT NATL MTG ASSN	4.000 01DEC99	08JUL11		JPMORGAN SECURITIES	USD/TBA	
1,500,000.00	1,500,000.00	101.718750		2,833.33	0.00	0.00	1,525,781.25
-1,500,000.00	1,500,000.00	101.718750	08JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA	-1,525,781.25
				-2,833.33	0.00	0.00	
1,500,000.00	1,500,000.00	101.718750	08JUL11	18AUG11	JPMORGAN SECURITIES	USD/TBA	1,525,781.25
				2,833.33	0.00	0.00	
-- ASSET TOTALS --				2,833.33	0.00	0.00	1,525,781.25
1,500,000.00	1,500,000.00						
21H040699	GNMA II JUMBO TBA SEP 30	4.000 01DEC99	15AUG11		JPMORGAN SECURITIES	USD/TBA	
1,500,000.00	1,500,000.00	105.812500		3,333.33	0.00	0.00	1,587,187.50
-1,500,000.00	1,500,000.00	105.812500	15AUG11	CANCEL	JPMORGAN SECURITIES	USD/TBA	-1,587,187.50
				-3,333.33	0.00	0.00	
-- ASSET TOTALS --				0.00	0.00	0.00	0.00
0.00							
21H042612	GNMA II TBA JAN 30 JUMBOS	4.500 01DEC99	23DEC10	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-1,000,000.00	1,000,000.00	103.296875		-2,375.00	0.00	0.00	-1,032,968.75
21H042620	GNMA II JAN 30	4.500 01DEC99	06JAN11		CITIGROUP GLOBAL MAR	USD/TBA	
4,000,000.00	4,000,000.00	102.906250		8,000.00	0.00	0.00	4,116,250.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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21H042620	GNMA II JAN 30	4.500 01DEC99	06JAN11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-4,000,000.00	4,000,000.00	102.906250		-8,000.00	0.00	0.00	-4,116,250.00
			06JAN11		JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	102.875000		2,000.00	0.00	0.00	1,028,750.00
			06JAN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,000,000.00	1,000,000.00	102.875000		-2,000.00	0.00	0.00	-1,028,750.00
-- ASSET TOTALS --				0.00	0.00	0.00	0.00
	0.00						
21H042646	GNMA II TBA APRIL 30 JUMBOS	4.500 01DEC99	01APR11		DEUTSCHE BANK SECURI	USD/TBA	
4,000,000.00	4,000,000.00	102.750000		9,500.00	0.00	0.00	4,110,000.00
			01APR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-4,000,000.00	4,000,000.00	102.750000		-9,500.00	0.00	0.00	-4,110,000.00
			01APR11	20APR11	DEUTSCHE BANK SECURI	USD/TBA	
4,000,000.00	4,000,000.00	102.750000		9,500.00	0.00	0.00	4,110,000.00
-- ASSET TOTALS --				9,500.00	0.00	0.00	4,110,000.00
	4,000,000.00						
21H042653	GNMA II TBA MAY 30 JUMBOS	4.500 01DEC99	14APR11		DEUTSCHE BANK SECURI	USD/TBA	
4,000,000.00	4,000,000.00	102.906250		8,500.00	0.00	0.00	4,116,250.00
			14APR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-4,000,000.00	4,000,000.00	102.906250		-8,500.00	0.00	0.00	-4,116,250.00
			14APR11	18MAY11	DEUTSCHE BANK SECURI	USD/TBA	
4,000,000.00	4,000,000.00	102.906250		8,500.00	0.00	0.00	4,116,250.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
4,000,000.00		4,000,000.00		8,500.00	0.00	0.00	4,116,250.00
21H042661	GNMA II TBA JUN 30 4.5PCT	4.500 01DEC99	13MAY11		DEUTSCHE BANK SECURI	USD/TBA	
4,000,000.00	4,000,000.00	104.796875	9,500.00	0.00	0.00	4,191,875.00	
			13MAY11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-4,000,000.00	4,000,000.00	104.796875	-9,500.00	0.00	0.00	-4,191,875.00	
			14JUN11		CITIGROUP GLOBAL MAR	USD/TBA	
2,000,000.00	2,000,000.00	105.406250	4,750.00	0.00	0.00	2,108,125.00	
			14JUN11 CANCEL		CITIGROUP GLOBAL MAR	USD/TBA	
-2,000,000.00	2,000,000.00	105.406250	-4,750.00	0.00	0.00	-2,108,125.00	
-- ASSET TOTALS --							
0.00			0.00	0.00	0.00	0.00	
21H042679	GNMA II TBA JUL 30 4.5PCT	4.500 01DEC99	15JUN11		MORGAN STANLEY CO IN	USD/TBA	
3,000,000.00	3,000,000.00	105.375000	7,125.00	0.00	0.00	3,161,250.00	
			15JUN11 CANCEL		MORGAN STANLEY CO IN	USD/TBA	
-3,000,000.00	3,000,000.00	105.375000	-7,125.00	0.00	0.00	-3,161,250.00	
			15JUN11 20JUL11		MORGAN STANLEY CO IN	USD/TBA	
2,000,000.00	2,000,000.00	105.375000	4,750.00	0.00	0.00	2,107,500.00	
			15JUN11		MORGAN STANLEY CO IN	USD/TBA	
1,000,000.00	1,000,000.00	105.375000	2,375.00	0.00	0.00	1,053,750.00	
			15JUN11 CANCEL		MORGAN STANLEY CO IN	USD/TBA	
-1,000,000.00	1,000,000.00	105.375000	-2,375.00	0.00	0.00	-1,053,750.00	

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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21H042679	GNMA II TBA JUL 30 4.5PCT	4.500 01DEC99	20JUN11		DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	105.171875	2,375.00	0.00	0.00	1,051,718.75	
			20JUN11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-1,000,000.00	1,000,000.00	105.171875	-2,375.00	0.00	0.00	-1,051,718.75	
			29JUN11		MORGAN STANLEY CO IN	USD/TBA	
6,000,000.00	6,000,000.00	105.359375	14,249.99	0.00	0.00	6,321,562.50	
			29JUN11 CANCEL		MORGAN STANLEY CO IN	USD/TBA	
-6,000,000.00	6,000,000.00	105.359375	-14,249.99	0.00	0.00	-6,321,562.50	
			29JUN11		CITIGROUP GLOBAL MAR	USD/TBA	
2,000,000.00	2,000,000.00	105.359375	4,750.00	0.00	0.00	2,107,187.50	
			29JUN11 CANCEL		CITIGROUP GLOBAL MAR	USD/TBA	
-2,000,000.00	2,000,000.00	105.359375	-4,750.00	0.00	0.00	-2,107,187.50	
			29JUN11 20JUL11		CITIGROUP GLOBAL MAR	USD/TBA	
2,000,000.00	2,000,000.00	105.359375	4,750.00	0.00	0.00	2,107,187.50	
			29JUN11 20JUL11		MORGAN STANLEY CO IN	USD/TBA	
6,000,000.00	6,000,000.00	105.359375	14,249.99	0.00	0.00	6,321,562.50	
			08JUL11		CITIGROUP GLOBAL MAR	USD/TBA	
6,000,000.00	6,000,000.00	105.484375	14,249.99	0.00	0.00	6,329,062.50	
			08JUL11 CANCEL		CITIGROUP GLOBAL MAR	USD/TBA	
-6,000,000.00	6,000,000.00	105.484375	-14,249.99	0.00	0.00	-6,329,062.50	
			08JUL11 20JUL11		CITIGROUP GLOBAL MAR	USD/TBA	
6,000,000.00	6,000,000.00	105.484375	14,249.99	0.00	0.00	6,329,062.50	
-- ASSET TOTALS --							
16,000,000.00	16,000,000.00		37,999.98	0.00	0.00	16,865,312.50	
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21H042687	GNMA II TBA AUG 30 4.5PCT	4.500 01DEC99	21JUL11		CITIGROUP GLOBAL MAR	USD/TBA	
1,000,000.00	1,000,000.00	105.468750	2,125.00	0.00	0.00	1,054,687.50	

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE  PRICE      INTEREST      COMMISSNS      TAX/FEE/OTH      NET COST

      SSELL/BTC
LOT#  CLOSING DATE  LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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21H042687  GNMA II TBA AUG 30 4.5PCT      4.500 01DEC99 21JUL11  CANCEL      CITIGROUP GLOBAL MAR  USD/TBA
-1,000,000.00      1,000,000.00      105.468750      -2,125.00      0.00      0.00      -1,054,687.50

      21JUL11  18AUG11      CITIGROUP GLOBAL MAR  USD/TBA
      1,000,000.00      1,000,000.00      105.468750      2,125.00      0.00      0.00      1,054,687.50

      04AUG11      CITIGROUP GLOBAL MAR  USD/TBA
      800,000.00      800,000.00      107.500000      1,700.00      0.00      0.00      860,000.00

      04AUG11  CANCEL      CITIGROUP GLOBAL MAR  USD/TBA
-800,000.00      800,000.00      107.500000      -1,700.00      0.00      0.00      -860,000.00

      04AUG11  18AUG11      CITIGROUP GLOBAL MAR  USD/TBA
      800,000.00      800,000.00      107.500000      1,700.00      0.00      0.00      860,000.00

      08AUG11      JPMORGAN SECURITIES  USD/TBA
      1,800,000.00      1,800,000.00      106.984375      3,825.00      0.00      0.00      1,925,718.75

      08AUG11  CANCEL      JPMORGAN SECURITIES  USD/TBA
-1,800,000.00      1,800,000.00      106.984375      -3,825.00      0.00      0.00      -1,925,718.75

      08AUG11  18AUG11      JPMORGAN SECURITIES  USD/TBA
      1,800,000.00      1,800,000.00      106.984375      3,825.00      0.00      0.00      1,925,718.75

-- ASSET TOTALS --
      3,600,000.00      3,600,000.00      7,650.00      0.00      0.00      3,840,406.25

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21H042695  GOVERNMENT NATL MTG ASSN      4.500 01DEC99 08AUG11      JPMORGAN SECURITIES  USD/TBA
      1,800,000.00      1,800,000.00      106.562500      4,500.00      0.00      0.00      1,918,125.00

      08AUG11  CANCEL      JPMORGAN SECURITIES  USD/TBA
-1,800,000.00      1,800,000.00      106.562500      -4,500.00      0.00      0.00      -1,918,125.00

      08AUG11      JPMORGAN SECURITIES  USD/TBA
      800,000.00      800,000.00      106.562500      2,000.00      0.00      0.00      852,500.00

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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21H042695	GOVERNMENT NATL MTG ASSN	4.500 01DEC99	08AUG11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-800,000.00	800,000.00	106.562500		-2,000.00	0.00	0.00	-852,500.00
			19SEP11		MORGAN STANLEY CO IN	USD/TBA	
200,000.00	200,000.00	109.062500		500.00	0.00	0.00	218,125.00
			19SEP11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-200,000.00	200,000.00	109.062500		-500.00	0.00	0.00	-218,125.00
			19SEP11		MORGAN STANLEY CO IN	USD/TBA	
200,000.00	200,000.00	109.062500		500.00	0.00	0.00	218,125.00
			19SEP11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-200,000.00	200,000.00	109.062500		-500.00	0.00	0.00	-218,125.00
			19SEP11	21SEP11	MORGAN STANLEY CO IN	USD/TBA	
200,000.00	200,000.00	109.062500		500.00	0.00	0.00	218,125.00
-- ASSET TOTALS --							
200,000.00	200,000.00			500.00	0.00	0.00	218,125.00
21H0506A5	GNMA II TBA OCT 30 JUMBOS	5.000 01DEC99	05OCT11		CITIGROUP GLOBAL MAR	USD/TBA	
1,000,000.00	1,000,000.00	109.875000		2,638.89	0.00	0.00	1,098,750.00
			05OCT11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-1,000,000.00	1,000,000.00	109.875000		-2,638.89	0.00	0.00	-1,098,750.00
-- ASSET TOTALS --							
0.00				0.00	0.00	0.00	0.00
22540VT85	CS FIRST BOSTON MORTGAGE SECUR	1.000 31MAY32	31JAN11	31JAN11	PAYUP	USD/DTC	
8.71		0.000000		0.00	0.00	0.00	0.00
3128LDEA8	FED HM LN PC POOL A79129	5.500 01JUN38	07APR11	13APR11	JPMORGAN CHASE BANK/	USD/FED	
642,704.89	1,621,621.00	106.468751		1,178.29	0.00	0.00	684,279.87

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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3128MJJT8	FED HM LN PC POOL G08273	5.500 01JUN38	07APR11	13APR11	UBS WARBURG LLC CMO	USD/FED	
	355,471.32	802,547.00	106.445313	651.70	0.00	0.00	378,382.56
3128MJKN9	FED HM LN PC POOL G08300	5.500 01NOV38	08APR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
	999,999.92	2,717,767.00	106.492188	1,833.33	0.00	0.00	1,064,921.79
3128MJL24	FED HM LN PC POOL G08344	4.500 01MAY39	07JUL11		JPMORGAN SECURITIES	USD/FED	
	5,218,800.00	5,218,800.00	103.273438	8,480.55	0.00	0.00	5,389,634.16
			07JUL11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-5,218,800.00	5,218,800.00	103.273438	-8,480.55	0.00	0.00	-5,389,634.16
			07JUL11		JPMORGAN SECURITIES	USD/FED	
	3,999,873.84	5,218,800.00	103.273438	6,499.80	0.00	0.00	4,130,807.22
			07JUL11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-3,999,873.84	5,218,800.00	103.273438	-6,499.80	0.00	0.00	-4,130,807.22
			07JUL11	14JUL11	JPMORGAN SECURITIES	USD/FED	
	3,957,160.00	5,218,800.00	103.273438	6,430.39	0.00	0.00	4,086,695.17
-- ASSET TOTALS --							
	3,957,160.00	5,218,800.00		6,430.39	0.00	0.00	4,086,695.17
3128MJMB3	FED HM LN PC POOL G08353	4.500 01JUL39	10AUG11		JPMORGAN SECURITIES	USD/FED	
	2,998,896.58	3,702,600.00	106.000000	4,498.34	0.00	0.00	3,178,830.37
			10AUG11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-2,998,896.58	3,702,600.00	106.000000	-4,498.34	0.00	0.00	-3,178,830.37
			10AUG11	13SEP11	JPMORGAN SECURITIES	USD/FED	
	2,968,262.52	3,702,600.00	106.000000	4,452.39	0.00	0.00	3,146,358.28
-- ASSET TOTALS --							
	2,968,262.52	3,702,600.00		4,452.39	0.00	0.00	3,146,358.28



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3128MJMS6	FED HM LN PC POOL G08368	4.500 01OCT39	17NOV11		JPMORGAN SECURITIES	USD/FED	
	200,009.66	273,200.00	105.093749	275.01	0.00	0.00	210,197.65
			17NOV11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-200,009.66	273,200.00	105.093749	-275.01	0.00	0.00	-210,197.65
			17NOV11	12DEC11	JPMORGAN SECURITIES	USD/FED	
	193,417.93	273,200.00	105.093757	265.95	0.00	0.00	203,270.17
-- ASSET TOTALS --							
	193,417.93	273,200.00		265.95	0.00	0.00	203,270.17
3128MJP38	FED HM LN PC POOL G08441	4.000 01MAR41	28FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
	1,000,100.00	1,000,100.00	98.445311	1,000.10	0.00	0.00	984,551.56
			28FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
	512,108.00	512,108.00	98.445312	512.11	0.00	0.00	504,146.32
			28FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
	1,000,100.00	1,000,100.00	98.445311	1,000.10	0.00	0.00	984,551.56
-- ASSET TOTALS --							
	2,512,308.00	2,512,308.00		2,512.31	0.00	0.00	2,473,249.44
3128MJP53	FED HM LN PC POOL G08443	4.500 01APR41	07MAR11	19APR11	6 BARCLAYS CAPITAL INC	USD/FED	
	1,000,000.00	1,000,000.00	101.359375	1,500.00	0.00	0.00	1,013,593.75
3128M6JS8	FED HM LN PC POOL G04473	5.500 01JUN38	07APR11	13APR11	JPMORGAN CHASE BANK/	USD/FED	
	301,701.94	580,000.00	106.468752	553.12	0.00	0.00	321,218.29
3128M6VZ8	FED HM LN PC POOL G04832	5.000 01OCT38	24MAR11	13APR11	JPMORGAN SECURITIES	USD/FED	
	1,000,000.46	2,063,522.00	104.312501	1,666.67	0.00	0.00	1,043,125.49

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3128M6VZ8	FED HM LN PC POOL G04832	5.000 01OCT38	24MAR11	13APR11	JPMORGAN SECURITIES	USD/FED	
	1,000,000.46	2,063,522.00	104.312501	1,666.67	0.00	0.00	1,043,125.49
			24MAR11	13APR11	JPMORGAN SECURITIES	USD/FED	
	1,000,000.46	2,063,522.00	104.312501	1,666.67	0.00	0.00	1,043,125.49
			24MAR11	13APR11	JPMORGAN SECURITIES	USD/FED	
	1,000,000.46	2,063,522.00	104.312501	1,666.67	0.00	0.00	1,043,125.49
-- ASSET TOTALS --							
	4,000,001.84	8,254,088.00		6,666.68	0.00	0.00	4,172,501.96
3128M7AX4	FED HM LN PC POOL G05122	5.500 01JAN39	07APR11	13APR11	UBS WARBURG LLC CMO	USD/FED	
	644,528.90	1,609,940.00	106.445312	1,181.64	0.00	0.00	686,070.80
3128M7ME3	FED HM LN PC POOL G05457	4.500 01MAY39	12OCT11		JPMORGAN SECURITIES	USD/FED	
	1,496,813.92	1,946,756.00	105.375001	2,432.32	0.00	0.00	1,577,267.68
			12OCT11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-1,496,813.92	1,946,756.00	105.375001	-2,432.32	0.00	0.00	-1,577,267.68
			12OCT11	14NOV11	JPMORGAN SECURITIES	USD/FED	
	1,458,788.68	1,946,756.00	105.375000	2,370.53	0.00	0.00	1,537,198.57
-- ASSET TOTALS --							
	1,458,788.68	1,946,756.00		2,370.53	0.00	0.00	1,537,198.57
3128M7R24	FED HM LN PC POOL G05605	5.500 01APR39	07APR11	13APR11	JPMORGAN CHASE BANK/	USD/FED	
	55,593.15	116,434.00	106.468747	101.92	0.00	0.00	59,189.33
3128M7TN6	FED HM LN PC POOL G05657	4.500 01SEP39	16NOV11		JPMORGAN SECURITIES	USD/FED	
	2,033,038.33	2,333,075.00	106.671875	2,795.43	0.00	0.00	2,168,680.11

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3128M7TN6	FED HM LN PC POOL G05657	4.500 01SEP39	16NOV11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-2,033,038.33	2,333,075.00	106.671875	-2,795.43	0.00	0.00	-2,168,680.11
	2,015,374.83	2,333,075.00	106.671875	16NOV11 12DEC11	JPMORGAN SECURITIES	USD/FED	2,149,838.12
				2,771.14	0.00	0.00	
-- ASSET TOTALS --							
	2,015,374.83	2,333,075.00		2,771.14	0.00	0.00	2,149,838.12
3128M7V86	FED HM LN PC POOL G05739	4.500 01NOV39	16NOV11		JPMORGAN SECURITIES	USD/FED	
	2,846,063.23	3,319,008.00	106.671875	3,913.33	0.00	0.00	3,035,949.01
	-2,846,063.23	3,319,008.00	106.671875	16NOV11 CANCEL	JPMORGAN SECURITIES	USD/FED	-3,035,949.01
				-3,913.33	0.00	0.00	
	2,817,642.00	3,319,008.00	106.671875	16NOV11 12DEC11	JPMORGAN SECURITIES	USD/FED	3,005,631.56
				3,874.25	0.00	0.00	
-- ASSET TOTALS --							
	2,817,642.00	3,319,008.00		3,874.25	0.00	0.00	3,005,631.56
3128M76Q4	FED HM LN PC POOL G05979	5.500 01OCT38	11APR11		DEUTSCHE BANK SECURI	USD/FED	
	2,040,581.56	2,710,240.00	106.390625	3,429.31	0.00	0.00	2,170,987.48
	-2,040,581.56	2,710,240.00	106.390625	11APR11 CANCEL	DEUTSCHE BANK SECURI	USD/FED	-2,170,987.48
				-3,429.31	0.00	0.00	
	1,999,499.02	2,710,240.00	106.390625	11APR11 12MAY11	DEUTSCHE BANK SECURI	USD/FED	2,127,279.50
				3,360.27	0.00	0.00	
-- ASSET TOTALS --							
	1,999,499.02	2,710,240.00		3,360.27	0.00	0.00	2,127,279.50
3128M8AW4	FED HM LN PC POOL G06021	5.500 01JAN40	20APR11	21APR11	DEUTSCHE BANK SECURI	USD/FED	
	200,118.84	243,290.00	107.250007	611.47	0.00	0.00	214,627.47

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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3128M8A95	FED HM LN PC POOL G06032	6.500 01SEP39	10JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,000.80	1,156,922.00	110.953124	2,166.67	0.00	0.00	1,109,532.13
			10JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,000.80	1,156,922.00	110.953124	2,166.67	0.00	0.00	1,109,532.13
			10JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,000.80	1,156,922.00	110.953124	2,166.67	0.00	0.00	1,109,532.13
			10JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,000.80	1,156,922.00	110.953124	2,166.67	0.00	0.00	1,109,532.13
-- ASSET TOTALS --							
	4,000,003.20	4,627,688.00		8,666.68	0.00	0.00	4,438,128.52
3128M8C28	FED HM LN PC POOL G06089	6.000 01AUG37	06JAN11		BARCLAYS CAPITAL INC	USD/FED	
	1,209,566.01	1,257,000.00	108.281250	2,419.13	0.00	0.00	1,309,733.19
			06JAN11	CANCEL	BARCLAYS CAPITAL INC	USD/FED	
	-1,209,566.01	1,257,000.00	108.281250	-2,419.13	0.00	0.00	-1,309,733.19
			06JAN11	13JAN11	BARCLAYS CAPITAL INC	USD/FED	
	1,163,002.06	1,257,000.00	108.281251	2,326.00	0.00	0.00	1,259,313.18
-- ASSET TOTALS --							
	1,163,002.06	1,257,000.00		2,326.00	0.00	0.00	1,259,313.18
3128M8G40	FED HM LN PC POOL G06219	6.000 01JAN41	08DECE10	21JAN11	8 DEUTSCHE BANK SECURI	USD/FED	
	900,000.00	900,000.00	107.792969	1,800.00	0.00	0.00	970,136.72
3128M8TZ7	FED HM LN PC POOL G06568	4.500 01FEB41	10AUG11		JPMORGAN SECURITIES	USD/FED	
	1,208,989.66	1,212,372.00	106.828125	1,813.48	0.00	0.00	1,291,540.99

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3128M8TZ7	FED HM LN PC POOL G06568	4.500 01FEB41	10AUG11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-1,208,989.66	1,212,372.00	106.828125		-1,813.48	0.00	0.00	-1,291,540.99
			10AUG11	13SEP11	JPMORGAN SECURITIES	USD/FED	
1,207,084.70	1,212,372.00	106.828124		1,810.63	0.00	0.00	1,289,505.94
-- ASSET TOTALS --							
1,207,084.70	1,212,372.00			1,810.63	0.00	0.00	1,289,505.94
3128M8W75	FED HM LN PC POOL G06670	6.500 01SEP39	08DEC11	12DEC11	PERSHING LLC	USD/FED	
1,979,213.59	2,160,000.00	111.000000		3,930.94	0.00	0.00	2,196,927.09
3129325J1	FED HM LN PC POOL A86249	4.500 01MAY39	14NOV11		JPMORGAN SECURITIES	USD/FED	
8,002,199.31	10,703,600.00	106.062500		11,003.02	0.00	0.00	8,487,332.65
			14NOV11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-8,002,199.31	10,703,600.00	106.062500		-11,003.02	0.00	0.00	-8,487,332.65
			14NOV11	12DEC11	JPMORGAN SECURITIES	USD/FED	
7,560,373.65	10,703,600.00	106.062500		10,395.51	0.00	0.00	8,018,721.30
-- ASSET TOTALS --							
7,560,373.65	10,703,600.00			10,395.51	0.00	0.00	8,018,721.30
312933Z23	FED HM LN PC POOL A87061	4.500 01JUN39	16NOV11		JPMORGAN SECURITIES	USD/FED	
1,611,499.14	1,904,367.00	106.671875		2,215.81	0.00	0.00	1,719,016.35
			16NOV11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-1,611,499.14	1,904,367.00	106.671875		-2,215.81	0.00	0.00	-1,719,016.35
			16NOV11	12DEC11	JPMORGAN SECURITIES	USD/FED	
1,591,309.27	1,904,367.00	106.671875		2,188.05	0.00	0.00	1,697,479.44

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
1,591,309.27	1,904,367.00			2,188.05	0.00	0.00	1,697,479.44
3129344K5	FED HM LN PC POOL A88026	4.500 01AUG39	04OCT11		JPMORGAN SECURITIES	USD/FED	
2,396,843.06	2,892,000.00	105.945312	3,595.26		0.00	0.00	2,539,342.87
			04OCT11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-2,396,843.06	2,892,000.00	105.945312	-3,595.26		0.00	0.00	-2,539,342.87
			04OCT11	13OCT11	JPMORGAN SECURITIES	USD/FED	
2,354,726.14	2,892,000.00	105.945313	3,532.09		0.00	0.00	2,494,721.98
-- ASSET TOTALS --							
2,354,726.14	2,892,000.00		3,532.09		0.00	0.00	2,494,721.98
312938GE7	FED HM LN PC POOL A90197	4.500 01DEC39	10AUG11		JPMORGAN SECURITIES	USD/FED	
4,017,147.27	4,729,260.00	106.296875	6,025.72		0.00	0.00	4,270,102.01
			10AUG11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-4,017,147.27	4,729,260.00	106.296875	-6,025.72		0.00	0.00	-4,270,102.01
			10AUG11	13SEP11	JPMORGAN SECURITIES	USD/FED	
3,953,438.94	4,729,260.00	106.296875	5,930.16		0.00	0.00	4,202,382.05
-- ASSET TOTALS --							
3,953,438.94	4,729,260.00		5,930.16		0.00	0.00	4,202,382.05
312942T88	FED HM LN PC POOL A94175	4.000 01OCT40	28FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
487,991.13	496,303.00	98.445312	487.99		0.00	0.00	480,404.39



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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312946DA1	FED HM LN PC POOL A97297	4.500 01FEB41	27SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/FED	
	-341,175.72	344,369.00	106.609375	-1,194.12	0.00	0.00	-363,725.30
	344,119.17	347,340.00	106.609376	1,204.42	0.00	0.00	366,863.30
-- ASSET TOTALS --							
	344,119.17	347,340.00		1,204.42	0.00	0.00	366,863.30
312946FN1	FED HM LN PC POOL A97373	4.500 01MAR41	31JAN11	10MAR11	BNP PARIBAS SECURITI	USD/FED	
	1,000,000.00	1,000,000.00	101.750000	1,125.00	0.00	0.00	1,017,500.00
	1,000,000.00	1,000,000.00	101.750000	1,125.00	0.00	0.00	1,017,500.00
	1,000,000.00	1,000,000.00	101.750000	1,125.00	0.00	0.00	1,017,500.00
-- ASSET TOTALS --							
	3,000,000.00	3,000,000.00		3,375.00	0.00	0.00	3,052,500.00
312946KD7	FED HM LN PC POOL A97492	4.500 01MAR41	27SEP11		JPMORGAN CHASE BANK/	USD/FED	
	927,057.40	956,084.00	106.609374	3,244.70	0.00	0.00	988,330.09
	-927,057.40	956,084.00	106.609374	-3,244.70	0.00	0.00	-988,330.09
	1,001,706.11	1,033,070.00	106.609375	3,505.97	0.00	0.00	1,067,912.62
-- ASSET TOTALS --							
	1,001,706.11	1,033,070.00		3,505.97	0.00	0.00	1,067,912.62
312946RM0	FED HM LN PC POOL A97692	4.500 01MAR41	31JAN11	17MAR11	7 BNP PARIBAS SECURITI	USD/FED	
	1,000,000.00	1,000,000.00	101.750000	1,125.00	0.00	0.00	1,017,500.00



JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME

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312946RM0 FED HM LN PC POOL A97692 4.500 01MAR41 31JAN11 17MAR11 7 BNP PARIBAS SECURITI USD/FED  
1,000,000.00 1,000,000.00 101.750000 1,125.00 0.00 0.00 1,017,500.00  
  
31JAN11 17MAR11 7 BNP PARIBAS SECURITI USD/FED  
1,000,000.00 1,000,000.00 101.750000 1,125.00 0.00 0.00 1,017,500.00  
-- ASSET TOTALS --  
3,000,000.00 3,000,000.00 3,375.00 0.00 0.00 3,052,500.00

312946UN4 FED HM LN PC POOL A97789 4.500 01MAR41 07MAR11 13APR11 DEUTSCHE BANK SECURI USD/FED  
1,000,000.33 1,001,513.00 101.402345 1,500.00 0.00 0.00 1,014,023.78  
  
07MAR11 13APR11 DEUTSCHE BANK SECURI USD/FED  
834,107.27 835,369.00 101.402345 1,251.16 0.00 0.00 845,804.33  
  
07MAR11 13APR11 DEUTSCHE BANK SECURI USD/FED  
1,000,000.33 1,001,513.00 101.402345 1,500.00 0.00 0.00 1,014,023.78  
  
07MAR11 13APR11 DEUTSCHE BANK SECURI USD/FED  
1,000,000.33 1,001,513.00 101.402345 1,500.00 0.00 0.00 1,014,023.78  
  
07MAR11 13APR11 DEUTSCHE BANK SECURI USD/FED  
1,000,000.33 1,001,513.00 101.402345 1,500.00 0.00 0.00 1,014,023.78  
  
07MAR11 13APR11 DEUTSCHE BANK SECURI USD/FED  
1,000,000.33 1,001,513.00 101.402345 1,500.00 0.00 0.00 1,014,023.78  
  
07MAR11 13APR11 DEUTSCHE BANK SECURI USD/FED  
1,000,000.33 1,001,513.00 101.402345 1,500.00 0.00 0.00 1,014,023.78  
-- ASSET TOTALS --  
7,834,109.58 7,845,960.00 11,751.16 0.00 0.00 7,943,970.79

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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312946W44	FED HM LN PC POOL A97867	4.500 01APR41	07MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,000.22	1,001,378.00	101.402344	1,500.00	0.00	0.00	1,014,023.66
	165,893.43	166,122.00	101.402340	248.84	0.00	0.00	168,219.82
	1,000,000.22	1,001,378.00	101.402344	1,500.00	0.00	0.00	1,014,023.66
	1,000,000.22	1,001,378.00	101.402344	1,500.00	0.00	0.00	1,014,023.66
	1,000,000.22	1,001,378.00	101.402344	1,500.00	0.00	0.00	1,014,023.66
	1,000,000.22	1,001,378.00	101.402344	1,500.00	0.00	0.00	1,014,023.66
-- ASSET TOTALS --							
	6,165,894.75	6,174,390.00		9,248.84	0.00	0.00	6,252,361.78
312946YH3	FED HM LN PC POOL A97912	4.500 01APR41	07MAR11		BARCLAYS CAPITAL INC	USD/FED	
	171,281.65	171,475.00	101.359381	256.92	0.00	0.00	173,610.02
	-171,281.65	171,475.00	101.359381	-256.92	0.00	0.00	-173,610.02
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
312946ZF6	FED HM LN PC POOL A97942	4.500 01APR41	07MAR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
	1,000,000.06	1,002,043.00	101.359376	1,500.00	0.00	0.00	1,013,593.82

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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312946ZF6	FED HM LN PC POOL A97942	4.500 01APR41	07MAR11		BARCLAYS CAPITAL INC	USD/FED	
	53,958.76	54,069.00	101.359390	80.94	0.00	0.00	54,692.27
					07MAR11	CANCEL	
	-53,958.76	54,069.00	101.359390	-80.94	0.00	0.00	-54,692.27
					07MAR11		
	1,000,000.06	1,002,043.00	101.359376	1,500.00	0.00	0.00	1,013,593.82
					07MAR11	CANCEL	
	-1,000,000.06	1,002,043.00	101.359376	-1,500.00	0.00	0.00	-1,013,593.82
-- ASSET TOTALS --							
	1,000,000.06	1,002,043.00		1,500.00	0.00	0.00	1,013,593.82
31300LCN3	FED HM LN PC POOL 848177	4.105 01DEC39	08MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
	589,357.35	853,270.00	103.804688	1,478.47	0.00	0.00	611,780.56
31300LDK8	FED HM LN PC POOL 848206	4.021 01DEC39	08MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
	904,803.95	1,279,900.00	103.523438	2,223.35	0.00	0.00	936,684.16
31300LEJ0	FED HM LN PC POOL 848237	3.985 01MAR40	07MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
	358,293.60	544,650.00	104.191406	872.54	0.00	0.00	373,311.14
31300LEW1	FED HM LN PC POOL 848249	3.804 01APR40	07MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
	350,299.30	592,020.00	103.937501	814.33	0.00	0.00	364,092.34
31300LFA8	FED HM LN PC POOL 848261	3.920 01MAY40	08MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
	949,158.10	1,194,580.00	103.105469	2,273.76	0.00	0.00	978,633.91
3132GDA36	FED HM LN PC POOL Q00026	4.500 01APR41	07MAR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
	1,000,000.00	1,000,000.00	101.359375	1,500.00	0.00	0.00	1,013,593.75
3132GDC83	FED HM LN PC POOL Q00095	4.500 01APR41	07MAR11		BARCLAYS CAPITAL INC	USD/FED	
	828,719.00	828,719.00	101.359375	1,243.08	0.00	0.00	839,984.40

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME

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3132GDC83 FED HM LN PC POOL Q00095 4.500 01APR41 07MAR11 CANCEL BARCLAYS CAPITAL INC USD/FED  
-828,719.00 828,719.00 101.359375 -1,243.08 0.00 0.00 -839,984.40  
  
07MAR11 BARCLAYS CAPITAL INC USD/FED  
1,000,000.00 1,000,000.00 101.359375 1,500.00 0.00 0.00 1,013,593.75  
  
07MAR11 CANCEL BARCLAYS CAPITAL INC USD/FED  
-1,000,000.00 1,000,000.00 101.359375 -1,500.00 0.00 0.00 -1,013,593.75  
  
07MAR11 BARCLAYS CAPITAL INC USD/FED  
1,000,000.00 1,000,000.00 101.359375 1,500.00 0.00 0.00 1,013,593.75  
  
07MAR11 CANCEL BARCLAYS CAPITAL INC USD/FED  
-1,000,000.00 1,000,000.00 101.359375 -1,500.00 0.00 0.00 -1,013,593.75  
  
07MAR11 BARCLAYS CAPITAL INC USD/FED  
946,042.00 946,042.00 101.359375 1,419.06 0.00 0.00 958,902.26  
  
07MAR11 CANCEL BARCLAYS CAPITAL INC USD/FED  
-946,042.00 946,042.00 101.359375 -1,419.06 0.00 0.00 -958,902.26  
  
07MAR11 BARCLAYS CAPITAL INC USD/FED  
1,000,000.00 1,000,000.00 101.359375 1,500.00 0.00 0.00 1,013,593.75  
  
07MAR11 CANCEL BARCLAYS CAPITAL INC USD/FED  
-1,000,000.00 1,000,000.00 101.359375 -1,500.00 0.00 0.00 -1,013,593.75  
  
-- ASSET TOTALS --  
0.00 0.00 0.00 0.00 0.00

3132GDJK9 FED HM LN PC POOL Q00266 4.500 01APR41 07MAR11 13APR11 BARCLAYS CAPITAL INC USD/FED  
1,000,000.00 1,000,000.00 101.359375 1,500.00 0.00 0.00 1,013,593.75  
  
07MAR11 13APR11 BARCLAYS CAPITAL INC USD/FED  
1,000,000.00 1,000,000.00 101.359375 1,500.00 0.00 0.00 1,013,593.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3132GDJK9	FED HM LN PC POOL Q00266	4.500 01APR41	07MAR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
1,000,000.00	1,000,000.00	101.359375		1,500.00	0.00	0.00	1,013,593.75
			07MAR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
1,000,000.00	1,000,000.00	101.359375		1,500.00	0.00	0.00	1,013,593.75
-- ASSET TOTALS --				6,000.00	0.00	0.00	4,054,375.00
4,000,000.00	4,000,000.00						
3132GEL81	FED HM LN PC POOL Q01251	5.000 01MAY41	03MAY11	13JUN11	JPMORGAN SECURITIES	USD/FED	
2,000,000.00	2,000,000.00	105.062500		3,333.33	0.00	0.00	2,101,250.00
3132GFJM0	FED HM LN PC POOL Q02068	4.500 01JUL41	27SEP11		JPMORGAN CHASE BANK/	USD/FED	
1,001,709.49	1,004,459.00	106.609375		3,505.98	0.00	0.00	1,067,916.23
			27SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/FED	
-1,001,709.49	1,004,459.00	106.609375		-3,505.98	0.00	0.00	-1,067,916.23
			27SEP11	29SEP11	JPMORGAN CHASE BANK/	USD/FED	
972,919.51	975,590.00	106.609376		3,405.22	0.00	0.00	1,037,223.42
-- ASSET TOTALS --				3,405.22	0.00	0.00	1,037,223.42
972,919.51	975,590.00						
3132GFNK9	FED HM LN PC POOL Q02194	4.500 01JUL41	27SEP11		JPMORGAN CHASE BANK/	USD/FED	
370,919.68	372,110.00	106.609374		1,298.22	0.00	0.00	395,435.15
			27SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/FED	
-370,919.68	372,110.00	106.609374		-1,298.22	0.00	0.00	-395,435.15
			27SEP11	29SEP11	JPMORGAN CHASE BANK/	USD/FED	
371,838.73	373,032.00	106.609376		1,301.44	0.00	0.00	396,414.95

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
371,838.73	373,032.00		1,301.44		0.00	0.00	396,414.95
3132GFSA6	FED HM LN PC POOL Q02313	4.500 01JUL41	27SEP11		JPMORGAN CHASE BANK/	USD/FED	
1,065,616.00	1,068,433.00	106.609375	3,729.66		0.00	0.00	1,136,046.56
			27SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/FED	
-1,065,616.00	1,068,433.00	106.609375	-3,729.66		0.00	0.00	-1,136,046.56
			27SEP11	29SEP11	JPMORGAN CHASE BANK/	USD/FED	
1,036,828.10	1,039,569.00	106.609374	3,628.90		0.00	0.00	1,105,355.95
-- ASSET TOTALS --							
1,036,828.10	1,039,569.00		3,628.90		0.00	0.00	1,105,355.95
3132GFYG6	FED HM LN PC POOL Q02511	4.500 01AUG41	08NOV11		BANK OF AMERICA SECU	USD/FED	
166,100.00	166,100.00	105.726562	269.91		0.00	0.00	175,611.82
			08NOV11	CANCEL	BANK OF AMERICA SECU	USD/FED	
-166,100.00	166,100.00	105.726562	-269.91		0.00	0.00	-175,611.82
			08NOV11	14NOV11	BANK OF AMERICA SECU	USD/FED	
165,239.67	166,100.00	105.726562	268.51		0.00	0.00	174,702.22
-- ASSET TOTALS --							
165,239.67	166,100.00		268.51		0.00	0.00	174,702.22
3132GGD44	FED HM LN PC POOL Q02823	4.500 01AUG41	27SEP11		JPMORGAN CHASE BANK/	USD/FED	
347,531.44	348,096.00	106.609373	1,216.36		0.00	0.00	370,501.09

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3132GGD44	FED HM LN PC POOL Q02823	4.500 01AUG41	27SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/FED	
	-347,531.44	348,096.00	106.609373	-1,216.36	0.00	0.00	-370,501.09
			27SEP11	29SEP11	JPMORGAN CHASE BANK/	USD/FED	
	347,841.93	348,407.00	106.609376	1,217.45	0.00	0.00	370,832.11
-- ASSET TOTALS --							
	347,841.93	348,407.00		1,217.45	0.00	0.00	370,832.11
3132GGEH4	FED HM LN PC POOL Q02836	4.500 01AUG41	27SEP11		JPMORGAN CHASE BANK/	USD/FED	
	307,227.81	307,597.00	106.609376	1,075.30	0.00	0.00	327,533.65
			27SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/FED	
	-307,227.81	307,597.00	106.609376	-1,075.30	0.00	0.00	-327,533.65
			27SEP11	29SEP11	JPMORGAN CHASE BANK/	USD/FED	
	307,372.63	307,742.00	106.609378	1,075.80	0.00	0.00	327,688.05
-- ASSET TOTALS --							
	307,372.63	307,742.00		1,075.80	0.00	0.00	327,688.05
3132GGE35	FED HM LN PC POOL Q02854	4.500 01AUG41	12SEP11		NOMURA SECURITIES/FI	USD/FED	
	1,921,416.64	1,924,000.00	106.515625	2,882.12	0.00	0.00	2,046,608.95
			12SEP11	CANCEL	NOMURA SECURITIES/FI	USD/FED	
	-1,921,416.64	1,924,000.00	106.515625	-2,882.12	0.00	0.00	-2,046,608.95
			12SEP11	13OCT11	NOMURA SECURITIES/FI	USD/FED	
	1,909,748.83	1,924,000.00	106.515625	2,864.62	0.00	0.00	2,034,180.91
-- ASSET TOTALS --							
	1,909,748.83	1,924,000.00		2,864.62	0.00	0.00	2,034,180.91
3132GGFL4	FED HM LN PC POOL Q02871	4.500 01AUG41	10AUG11		JPMORGAN SECURITIES	USD/FED	
	300,000.00	300,000.00	106.828127	450.00	0.00	0.00	320,484.38

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3132GGFL4	FED HM LN PC POOL Q02871	4.500 01AUG41	10AUG11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-300,000.00	300,000.00	106.828127		-450.00	0.00	0.00	-320,484.38
			10AUG11	13SEP11	JPMORGAN SECURITIES	USD/FED	
299,623.68	300,000.00	106.828129		449.44	0.00	0.00	320,082.37
-- ASSET TOTALS --				449.44	0.00	0.00	320,082.37
299,623.68	300,000.00						
3132GGGQ2	FED HM LN PC POOL Q02907	4.500 01AUG41	27SEP11		JPMORGAN CHASE BANK/	USD/FED	
348,534.18	348,997.00	106.609375		1,219.87	0.00	0.00	371,570.11
			27SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/FED	
-348,534.18	348,997.00	106.609375		-1,219.87	0.00	0.00	-371,570.11
			27SEP11	29SEP11	JPMORGAN CHASE BANK/	USD/FED	
348,742.90	349,206.00	106.609376		1,220.60	0.00	0.00	371,792.63
-- ASSET TOTALS --				1,220.60	0.00	0.00	371,792.63
348,742.90	349,206.00						
3132GJSS9	FED HM LN PC POOL Q03529	4.500 01SEP41	08NOV11		BANK OF AMERICA SECU	USD/FED	
31,575.60	31,740.00	105.726574		51.31	0.00	0.00	33,383.80
			08NOV11	CANCEL	BANK OF AMERICA SECU	USD/FED	
-31,575.60	31,740.00	105.726574		-51.31	0.00	0.00	-33,383.80
			08NOV11	14NOV11	BANK OF AMERICA SECU	USD/FED	
31,661.25	31,740.00	105.726527		51.45	0.00	0.00	33,474.34
-- ASSET TOTALS --				51.45	0.00	0.00	33,474.34
31,661.25	31,740.00						
3132GJWC9	FED HM LN PC POOL Q03643	4.500 01OCT41	12OCT11		JPMORGAN SECURITIES	USD/FED	
886,185.93	887,224.00	105.375001		1,440.05	0.00	0.00	933,818.43



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3132GJWC9	FED HM LN PC POOL Q03643	4.500 01OCT41	12OCT11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-886,185.93	887,224.00	105.375001		-1,440.05	0.00	0.00	-933,818.43
			12OCT11	14NOV11	JPMORGAN SECURITIES	USD/FED	
884,949.56	887,224.00	105.375000		1,438.04	0.00	0.00	932,515.60
-- ASSET TOTALS --							
884,949.56	887,224.00			1,438.04	0.00	0.00	932,515.60
3132GKEG7	FED HM LN PC POOL Q04035	4.000 01OCT41	24OCT11		UBS WARBURG LLC CMO	USD/FED	
224,000.00	224,000.00	103.500000		323.56	0.00	0.00	231,840.00
			24OCT11	CANCEL	UBS WARBURG LLC CMO	USD/FED	
-224,000.00	224,000.00	103.500000		-323.56	0.00	0.00	-231,840.00
			24OCT11	14NOV11	UBS WARBURG LLC CMO	USD/FED	
223,712.57	224,000.00	103.500004		323.14	0.00	0.00	231,542.52
-- ASSET TOTALS --							
223,712.57	224,000.00			323.14	0.00	0.00	231,542.52
3132GKF92	FED HM LN PC POOL Q04092	4.000 01OCT41	05OCT11	13OCT11	JPMORGAN SECURITIES	USD/FED	
1,430,000.00	1,430,000.00	104.691406		1,906.67	0.00	0.00	1,497,087.11
3132GKGT7	FED HM LN PC POOL Q04110	4.000 01OCT41	24OCT11		UBS WARBURG LLC CMO	USD/FED	
951,000.00	951,000.00	103.437501		1,373.67	0.00	0.00	983,690.63
			24OCT11	CANCEL	UBS WARBURG LLC CMO	USD/FED	
-951,000.00	951,000.00	103.437501		-1,373.67	0.00	0.00	-983,690.63
			24OCT11	14NOV11	UBS WARBURG LLC CMO	USD/FED	
949,720.63	951,000.00	103.437501		1,371.82	0.00	0.00	982,367.29

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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-- ASSET TOTALS --							
949,720.63	951,000.00		1,371.82		0.00	0.00	982,367.29
3132GKGW0	FED HM LN PC POOL Q04113	4.000 01OCT41	24OCT11		UBS WARBURG LLC CMO	USD/FED	
731,000.00	731,000.00	103.562501	1,055.89		0.00	0.00	757,041.88
			24OCT11	CANCEL	UBS WARBURG LLC CMO	USD/FED	
-731,000.00	731,000.00	103.562501	-1,055.89		0.00	0.00	-757,041.88
			24OCT11	14NOV11	UBS WARBURG LLC CMO	USD/FED	
730,031.82	731,000.00	103.562500	1,054.49		0.00	0.00	756,039.20
-- ASSET TOTALS --							
730,031.82	731,000.00		1,054.49		0.00	0.00	756,039.20
3132GKNL6	FED HM LN PC POOL Q04295	4.000 01NOV41	25OCT11	31OCT11	JPMORGAN SECURITIES	USD/FED	
998,000.00	998,000.00	103.757813	3,326.67		0.00	0.00	1,035,502.97
3133TUUS5	FREDDIE MAC	6.500 15SEP31	06OCT11	12OCT11	JPMORGAN CHASE BANK/	USD/FED	
267,191.83	600,000.00	112.250004	530.67		0.00	0.00	299,922.84
			06OCT11		JPMORGAN CHASE BANK/	USD/FED	
272,934.56	600,000.00	112.250002	542.08		0.00	0.00	306,369.05
			06OCT11	CANCEL	JPMORGAN CHASE BANK/	USD/FED	
-272,934.56	600,000.00	112.250002	-542.08		0.00	0.00	-306,369.05
-- ASSET TOTALS --							
267,191.83	600,000.00		530.67		0.00	0.00	299,922.84
313401LY5	FED HM LN PC POOL 170074	12.500 01FEB13	31JAN11	31JAN11	PAYDOWN	USD/DTC	
30.29		0.000000	0.00		0.00	0.00	0.00



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3137A5SQ8	FREDDIE MAC	4.500 15MAR38	01FEB11		MORGAN STANLEY CO IN	USD/FED	
1,690,000.00	1,690,000.00	105.285156	633.75	0.00	0.00	1,779,319.14	
			01FEB11	CANCEL	MORGAN STANLEY CO IN	USD/FED	
-1,690,000.00	1,690,000.00	105.285156	-633.75	0.00	0.00	-1,779,319.14	
-- ASSET TOTALS --							
1,683,593.26	1,690,000.00		631.35	0.00	0.00	1,772,573.80	
3137A6ZL9	FREDDIE MAC	4.500 15FEB41	20MAY11	25MAY11	JPMORGAN SECURITIES	USD/FED	
1,188,303.13	1,200,000.00	105.687500	3,564.91	0.00	0.00	1,255,887.87	
3137A7WV8	FREDDIE MAC	5.000 15MAR41	22JUN11	27JUN11	BNP PARIBAS SECURITI	USD/FED	
520,000.00	520,000.00	107.906250	1,877.78	0.00	0.00	561,112.50	
31371K4D0	FNMA POOL 254720	4.500 01MAY18	01NOV11		DEUTSCHE BANK SECURI	USD/FED	
486,972.38	2,990,983.00	106.687500	973.94	0.00	0.00	519,538.66	
			01NOV11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
-486,972.38	2,990,983.00	106.687500	-973.94	0.00	0.00	-519,538.66	
			01NOV11	17NOV11	DEUTSCHE BANK SECURI	USD/FED	
472,774.12	2,990,983.00	106.687500	945.55	0.00	0.00	504,390.89	
-- ASSET TOTALS --							
472,774.12	2,990,983.00		945.55	0.00	0.00	504,390.89	
31371K5U1	FNMA POOL 254759	4.500 01JUN18	01NOV11		DEUTSCHE BANK SECURI	USD/FED	
1,256,106.96	7,177,175.00	106.687501	2,512.21	0.00	0.00	1,340,109.12	
			01NOV11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
-1,256,106.96	7,177,175.00	106.687501	-2,512.21	0.00	0.00	-1,340,109.12	

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31371K5U1	FNMA POOL 254759	4.500 01JUN18	01NOV11	17NOV11	DEUTSCHE BANK SECURI	USD/FED	
	1,220,038.86	7,177,175.00	106.687500	2,440.08	0.00	0.00	1,301,628.96
-- ASSET TOTALS --				2,440.08	0.00	0.00	1,301,628.96
	1,220,038.86	7,177,175.00					
31371NMF9	FNMA POOL 256958	5.500 01NOV37	06DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	100,000.08	211,809.00	107.125004	183.33	0.00	0.00	107,125.09
31371NV77	FNMA POOL 257238	5.000 01JUN28	25FEB11	10MAR11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,000.32	2,391,755.00	104.546876	1,250.00	0.00	0.00	1,045,469.09
			25FEB11	10MAR11	DEUTSCHE BANK SECURI	USD/FED	
	417,093.44	997,585.00	104.546873	521.37	0.00	0.00	436,058.15
			25FEB11	10MAR11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,000.32	2,391,755.00	104.546876	1,250.00	0.00	0.00	1,045,469.09
-- ASSET TOTALS --				3,021.37	0.00	0.00	2,526,996.33
	2,417,094.08	5,781,095.00					
31371NZP3	FNMA POOL 257350	6.000 01SEP38	06DEC10	13JAN11	GOLDMAN SACHS + CO	USD/FED	
	767,890.73	2,085,272.00	108.468750	1,535.78	0.00	0.00	832,921.48
			06DEC10	13JAN11	GOLDMAN SACHS + CO	USD/FED	
	192,752.99	523,437.00	108.468751	385.51	0.00	0.00	209,076.76
-- ASSET TOTALS --				1,921.29	0.00	0.00	1,041,998.24
	960,643.72	2,608,709.00					
31371N2D6	FNMA POOL 257372	6.000 01SEP28	06DEC10	13JAN11	GOLDMAN SACHS + CO	USD/FED	
	60,208.16	154,832.00	108.468769	120.42	0.00	0.00	65,307.05

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31371N2D6	FNMA POOL 257372	6.000 01SEP28 06DEC10	13JAN11		GOLDMAN SACHS + CO	USD/FED	
	891,329.91	2,292,154.00	108.468751	1,782.66	0.00	0.00	966,814.42
-- ASSET TOTALS --	951,538.07	2,446,986.00		1,903.08	0.00	0.00	1,032,121.47
31376KP42	FNMA POOL 357843	6.000 01JUL35 01MAR11			GOLDMAN SACHS + CO	USD/FED	
	249,999.84	720,272.00	109.546874	375.00	0.00	0.00	273,867.01
	-249,999.84	720,272.00	109.546874	-375.00	0.00	0.00	-273,867.01
	249,541.34	720,272.00	109.546879	374.31	0.00	0.00	273,364.75
-- ASSET TOTALS --	249,541.34	720,272.00		374.31	0.00	0.00	273,364.75
31376KTJ5	FNMA POOL 357953	6.000 01AUG35 01MAR11			GOLDMAN SACHS + CO	USD/FED	
	250,000.06	615,592.00	109.546878	375.00	0.00	0.00	273,867.26
	-250,000.06	615,592.00	109.546878	-375.00	0.00	0.00	-273,867.26
	237,568.36	615,592.00	109.546877	356.35	0.00	0.00	260,248.72
-- ASSET TOTALS --	237,568.36	615,592.00		356.35	0.00	0.00	260,248.72
31376Y7C4	FNMA POOL 369991	6.000 01JAN17 06DEC10	13JAN11		BANK OF AMERICA SECU	USD/FED	
	33,161.42	1,058,529.00	108.484407	66.32	0.00	0.00	35,974.97
3138AAA35	FNMA POOL AH8125	3.500 01APR26 25MAR11	18APR11		GOLDMAN SACHS + CO	USD/FED	
	614,027.05	616,440.00	100.195311	1,014.85	0.00	0.00	615,226.31



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3138ADQ24	FNMA POOL AI0472	3.500 01AUG26	21NOV11		JPMORGAN SECURITIES	USD/FED	
	249,999.78	253,569.00	104.546880	340.28	0.00	0.00	261,366.97
			21NOV11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-249,999.78	253,569.00	104.546880	-340.28	0.00	0.00	-261,366.97
			21NOV11	15DEC11	JPMORGAN SECURITIES	USD/FED	
	248,717.54	253,569.00	104.546877	338.53	0.00	0.00	260,026.42
-- ASSET TOTALS --							
	248,717.54	253,569.00		338.53	0.00	0.00	260,026.42
3138ADTZ8	FNMA POOL AI0567	4.500 01MAY41	03MAY11		CREDIT SUISSE SECURI	USD/FED	
	4,118,600.00	4,118,600.00	103.062500	5,663.07	0.00	0.00	4,244,732.13
			03MAY11	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-4,118,600.00	4,118,600.00	103.062500	-5,663.07	0.00	0.00	-4,244,732.13
			03MAY11	12MAY11	CREDIT SUISSE SECURI	USD/FED	
	4,118,600.00	4,118,600.00	103.062500	5,663.07	0.00	0.00	4,244,732.13
-- ASSET TOTALS --							
	4,118,600.00	4,118,600.00		5,663.07	0.00	0.00	4,244,732.13
3138ADWZ4	FNMA POOL AI0663	5.000 01MAY41	06MAY11	12MAY11	JPMORGAN SECURITIES	USD/FED	
	1,126,723.97	1,128,756.00	106.632813	1,721.38	0.00	0.00	1,201,457.46
3138AD4C6	FNMA POOL AI0818	4.000 01SEP41	22SEP11		JPMORGAN SECURITIES	USD/FED	
	198,620.00	198,620.00	105.781251	264.83	0.00	0.00	210,102.72
			22SEP11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-198,620.00	198,620.00	105.781251	-264.83	0.00	0.00	-210,102.72



JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME  
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3138AD4C6	FNMA POOL AI0818		4.000	01SEP41	22SEP11	13OCT11		JPMORGAN SECURITIES	USD/FED	
	198,278.32	198,620.00		105.781252		264.37		0.00	0.00	209,741.29
-- ASSET TOTALS --										
	198,278.32	198,620.00				264.37		0.00	0.00	209,741.29

3138AEJH7	FNMA POOL AI1163		4.500	01APR41	02MAR11	13MAY11	30	JPMORGAN CHASE BANK/	USD/FED	
	1,000,000.00	1,000,000.00		101.453125		1,500.00		0.00	0.00	1,014,531.25
					02MAR11	13MAY11	30	JPMORGAN CHASE BANK/	USD/FED	
	1,000,000.00	1,000,000.00		101.453125		1,500.00		0.00	0.00	1,014,531.25
					02MAR11	13MAY11	30	JPMORGAN CHASE BANK/	USD/FED	
	1,000,000.00	1,000,000.00		101.453125		1,500.00		0.00	0.00	1,014,531.25
					02MAR11	13MAY11	30	JPMORGAN CHASE BANK/	USD/FED	
	1,000,000.00	1,000,000.00		101.453125		1,500.00		0.00	0.00	1,014,531.25
					02MAR11	13MAY11	30	JPMORGAN CHASE BANK/	USD/FED	
	1,000,000.00	1,000,000.00		101.453125		1,500.00		0.00	0.00	1,014,531.25
					02MAR11	13MAY11	30	JPMORGAN CHASE BANK/	USD/FED	
	1,000,000.00	1,000,000.00		101.453125		1,500.00		0.00	0.00	1,014,531.25
					15MAR11	13MAY11	30	BARCLAYS CAPITAL INC	USD/FED	
	998,585.00	998,585.00		102.433594		1,497.88		0.00	0.00	1,022,886.50
-- ASSET TOTALS --										
	8,998,585.00	8,998,585.00				13,497.88		0.00	0.00	9,139,136.50

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3138AFCT5	FNMA POOL AI1881	4.000 01MAY41	08JUN11	14JUL11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,000.05	1,006,824.00	101.089845	1,444.44	0.00	0.00	1,010,898.50
				08JUN11	14JUL11	DEUTSCHE BANK SECURI	USD/FED
	1,000,000.05	1,006,824.00	101.089845	1,444.44	0.00	0.00	1,010,898.50
-- ASSET TOTALS --							
	2,000,000.10	2,013,648.00		2,888.88	0.00	0.00	2,021,797.00
3138AFVZ0	FNMA POOL AI2431	5.000 01MAY41	06MAY11	12MAY11	JPMORGAN SECURITIES	USD/FED	
	2,532,881.00	2,532,881.00	106.632813	3,869.68	0.00	0.00	2,700,882.25
3138AFWA4	FNMA POOL AI2440	5.000 01MAY41	06MAY11	12MAY11	JPMORGAN SECURITIES	USD/FED	
	2,100,873.00	2,100,873.00	106.632813	3,209.67	0.00	0.00	2,240,219.97
3138AFWE6	FNMA POOL AI2444	5.000 01MAY41	06MAY11	12MAY11	JPMORGAN SECURITIES	USD/FED	
	2,014,793.00	2,014,793.00	106.632812	3,078.15	0.00	0.00	2,148,430.44
3138AFWF3	FNMA POOL AI2445	5.000 01MAY41	06MAY11	12MAY11	JPMORGAN SECURITIES	USD/FED	
	579,812.00	579,812.00	106.632810	885.82	0.00	0.00	618,269.83
3138AFXA3	FNMA POOL AI2472	4.500 01MAY41	29JUL11	22SEP11	9 GOLDMAN SACHS + CO	USD/FED	
	102,581.39	105,075.00	104.046865	153.87	0.00	0.00	106,732.72
3138AGGE2	FNMA POOL AI2896	5.000 01MAY41	11APR11	18MAY11	6 CREDIT SUISSE SECURI	USD/FED	
	481,300.00	481,300.00	104.015625	735.32	0.00	0.00	500,627.20
3138AG3R7	FNMA POOL AI3507	4.500 01JUN41	22JUN11	23JUN11	GOLDMAN SACHS + CO	USD/FED	
	5,011,420.00	5,011,420.00	104.175781	13,781.40	0.00	0.00	5,220,685.93
3138AHCL8	FNMA POOL AI3674	4.500 01MAY41	28SEP11	30SEP11	JPMORGAN CHASE BANK/	USD/FED	
	339,558.98	341,612.00	106.691406	1,230.90	0.00	0.00	362,280.25
3138AHJH0	FNMA POOL AI3863	3.500 01JUN26	21NOV11		JPMORGAN SECURITIES	USD/FED	
	249,999.57	256,053.00	104.546880	340.28	0.00	0.00	261,366.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3138AHJH0	FNMA POOL AI3863	3.500 01JUN26	21NOV11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-249,999.57	256,053.00	104.546880	-340.28	0.00	0.00	-261,366.75
	248,839.14	256,053.00	104.546877	338.70	0.00	0.00	260,153.55
-- ASSET TOTALS --							
	248,839.14	256,053.00		338.70	0.00	0.00	260,153.55
3138AJC67	FNMA POOL AI4592	4.500 01JUL41	11JUL11	14JUL11	JPMORGAN CHASE BANK/	USD/FED	
	579,939.61	580,599.00	104.300782	942.40	0.00	0.00	604,881.55
3138AJK50	FNMA POOL AI4815	4.500 01JUN41	09JUN11	13JUN11	JPMORGAN SECURITIES	USD/FED	
	1,000,099.00	1,000,099.00	104.464844	1,500.15	0.00	0.00	1,044,751.86
	500,000.00	500,000.00	104.464844	750.00	0.00	0.00	522,324.22
	1,000,099.00	1,000,099.00	104.464844	1,500.15	0.00	0.00	1,044,751.86
-- ASSET TOTALS --							
	2,500,198.00	2,500,198.00		3,750.30	0.00	0.00	2,611,827.94
3138AJ2H4	FNMA POOL AI5275	3.500 01OCT26	30SEP11	18OCT11	BARCLAYS CAPITAL INC	USD/FED	
	1,000,000.00	1,000,000.00	104.500000	1,652.78	0.00	0.00	1,045,000.00
3138AKAD1	FNMA POOL AI5403	4.500 01APR26	09NOV11	15DEC11	JPMORGAN CHASE BANK/	USD/FED	
	576,265.47	663,454.00	106.203124	1,008.46	0.00	0.00	612,011.93
3138ALL39	FNMA POOL AI6645	4.500 01AUG41	10NOV11		GOLDMAN SACHS + CO	USD/FED	
	104,912.00	104,912.00	105.875000	144.25	0.00	0.00	111,075.58

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3138ALL39	FNMA POOL AI6645	4.500 01AUG41	10NOV11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
-104,912.00	104,912.00	105.875000		-144.25	0.00	0.00	-111,075.58
			10NOV11	12DEC11	GOLDMAN SACHS + CO	USD/FED	
99,873.62	104,912.00	105.875005		137.33	0.00	0.00	105,741.20
-- ASSET TOTALS --							
99,873.62	104,912.00			137.33	0.00	0.00	105,741.20
3138AMUJ2	FNMA POOL AI7784	4.500 01JUL41	29JUL11	22SEP11	9	GOLDMAN SACHS + CO	USD/FED
32,215.72	32,413.00	104.046875		48.32	0.00	0.00	33,519.45
3138AMVA0	FNMA POOL AI7808	4.500 01JUL41	04AUG11		CREDIT SUISSE SECURI	USD/FED	
1,881,216.00	1,881,216.00	105.859375		2,351.52	0.00	0.00	1,991,443.50
			04AUG11	CANCEL	CREDIT SUISSE SECURI	USD/FED	
-1,881,216.00	1,881,216.00	105.859375		-2,351.52	0.00	0.00	-1,991,443.50
			04AUG11	11AUG11	CREDIT SUISSE SECURI	USD/FED	
1,878,737.70	1,881,216.00	105.859375		2,348.42	0.00	0.00	1,988,819.99
-- ASSET TOTALS --							
1,878,737.70	1,881,216.00			2,348.42	0.00	0.00	1,988,819.99
3138AM2B0	FNMA POOL AI7969	4.000 01SEP41	13SEP11		PERSHING LLC	USD/FED	
815,000.00	815,000.00	104.343750		1,086.67	0.00	0.00	850,401.56
			13SEP11	CANCEL	PERSHING LLC	USD/FED	
-815,000.00	815,000.00	104.343750		-1,086.67	0.00	0.00	-850,401.56
			13SEP11	13OCT11	PERSHING LLC	USD/FED	
813,844.91	815,000.00	104.343751		1,085.13	0.00	0.00	849,196.31

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
813,844.91	815,000.00		1,085.13		0.00	0.00	849,196.31
3138AM2W4	FNMA POOL AI7988	4.000 01SEP41	13SEP11		PERSHING LLC	USD/FED	
200,000.00	200,000.00	104.343750	266.67		0.00	0.00	208,687.50
			13SEP11	CANCEL	PERSHING LLC	USD/FED	
-200,000.00	200,000.00	104.343750	-266.67		0.00	0.00	-208,687.50
			13SEP11	13OCT11	PERSHING LLC	USD/FED	
199,733.93	200,000.00	104.343754	266.31		0.00	0.00	208,409.88
-- ASSET TOTALS --							
199,733.93	200,000.00		266.31		0.00	0.00	208,409.88
3138ANL68	FNMA POOL AI8448	4.500 01AUG41	10NOV11		GOLDMAN SACHS + CO	USD/FED	
98,933.00	98,933.00	105.875000	136.03		0.00	0.00	104,745.31
			10NOV11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
-98,933.00	98,933.00	105.875000	-136.03		0.00	0.00	-104,745.31
			10NOV11	12DEC11	GOLDMAN SACHS + CO	USD/FED	
97,948.09	98,933.00	105.875010	134.68		0.00	0.00	103,702.55
-- ASSET TOTALS --							
97,948.09	98,933.00		134.68		0.00	0.00	103,702.55
3138ANMF7	FNMA POOL AI8457	4.500 01JUL41	23AUG11		JPMORGAN SECURITIES	USD/FED	
949,999.76	951,314.00	106.203126	1,425.00		0.00	0.00	1,008,929.44

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3138ANMF7	FNMA POOL AI8457	4.500 01JUL41	23AUG11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-949,999.76	951,314.00	106.203126	-1,425.00		0.00	0.00	-1,008,929.44
			23AUG11	13SEP11	JPMORGAN SECURITIES	USD/FED	
948,408.17	951,314.00	106.203126	1,422.61		0.00	0.00	1,007,239.12
-- ASSET TOTALS --			1,422.61		0.00	0.00	1,007,239.12
948,408.17	951,314.00						
3138ANMM2	FNMA POOL AI8463	4.500 01JUL41	06OCT11		BANK OF AMERICA SECU	USD/FED	
510,352.94	512,000.00	106.265625	765.53		0.00	0.00	542,329.74
			06OCT11	CANCEL	BANK OF AMERICA SECU	USD/FED	
-510,352.94	512,000.00	106.265625	-765.53		0.00	0.00	-542,329.74
			06OCT11	13OCT11	BANK OF AMERICA SECU	USD/FED	
506,982.38	512,000.00	106.265624	760.47		0.00	0.00	538,747.99
-- ASSET TOTALS --			760.47		0.00	0.00	538,747.99
506,982.38	512,000.00						
3138ANPG2	FNMA POOL AI8522	3.500 01AUG26	21NOV11		JPMORGAN SECURITIES	USD/FED	
249,999.96	255,224.00	104.546877	340.28		0.00	0.00	261,367.15
			21NOV11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-249,999.96	255,224.00	104.546877	-340.28		0.00	0.00	-261,367.15
			21NOV11	15DEC11	JPMORGAN SECURITIES	USD/FED	
248,630.33	255,224.00	104.546879	338.41		0.00	0.00	259,935.25
-- ASSET TOTALS --			338.41		0.00	0.00	259,935.25
248,630.33	255,224.00						
3138ANY49	FNMA POOL AI8830	4.000 01AUG41	03OCT11		JPMORGAN SECURITIES	USD/FED	
498,999.50	499,739.00	105.156250	665.33		0.00	0.00	524,729.16

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3138ANY49	FNMA POOL AI8830	4.000 01AUG41	03OCT11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-498,999.50	499,739.00	105.156250	-665.33	0.00	0.00	-524,729.16
	498,108.65	499,739.00	105.156251	664.14	0.00	0.00	523,792.38
-- ASSET TOTALS --							
	498,108.65	499,739.00		664.14	0.00	0.00	523,792.38
3138ANZC0	FNMA POOL AI8838	4.000 01AUG41	03OCT11		JPMORGAN SECURITIES	USD/FED	
	249,999.90	250,344.00	105.156250	333.33	0.00	0.00	262,890.52
	-249,999.90	250,344.00	105.156250	-333.33	0.00	0.00	-262,890.52
	249,517.07	250,344.00	105.156252	332.69	0.00	0.00	262,382.80
-- ASSET TOTALS --							
	249,517.07	250,344.00		332.69	0.00	0.00	262,382.80
3138AN2G7	FNMA POOL AI8874	4.500 01JUN41	29JUL11	26SEP11	13 GOLDMAN SACHS + CO	USD/FED	
	60,960.47	61,037.00	104.046885	91.44	0.00	0.00	63,427.47
3138AN4V2	FNMA POOL AI8935	3.371 01SEP41	17JUN11	23AUG11	BANK OF AMERICA SECU	USD/FED	
	200,000.00	200,000.00	103.953125	412.01	0.00	0.00	207,906.25
3138APMB1	FNMA POOL AI9353	4.500 01AUG41	28SEP11	30SEP11	JPMORGAN CHASE BANK/	USD/FED	
	382,985.41	383,529.00	106.691409	1,388.32	0.00	0.00	408,612.53
3138AP6T0	FNMA POOL AI9881	4.500 01SEP41	28SEP11	30SEP11	JPMORGAN CHASE BANK/	USD/FED	
	4,487,589.00	4,487,589.00	106.691406	16,267.51	0.00	0.00	4,787,871.80
3138ARAB0	FNMA POOL AJ0001	4.500 01SEP41	28SEP11	30SEP11	JPMORGAN CHASE BANK/	USD/FED	
	325,160.00	325,160.00	106.691407	1,178.70	0.00	0.00	346,917.78

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3138ARGQ1	FNMA POOL AJ0206	4.000 01SEP41	21OCT11		UBS WARBURG LLC CMO	USD/FED	
	287,095.22	288,000.00	103.531250	414.69	0.00	0.00	297,233.27
				21OCT11	CANCEL	UBS WARBURG LLC CMO	USD/FED
	-287,095.22	288,000.00	103.531250	-414.69	0.00	0.00	-297,233.27
				21OCT11	14NOV11	UBS WARBURG LLC CMO	USD/FED
	286,572.42	288,000.00	103.531250	413.94	0.00	0.00	296,692.01
-- ASSET TOTALS --							
	286,572.42	288,000.00		413.94	0.00	0.00	296,692.01
3138AR3U6	FNMA POOL AJ0810	4.000 01SEP41	21OCT11		UBS WARBURG LLC CMO	USD/FED	
	124,754.93	125,000.00	103.734377	180.20	0.00	0.00	129,413.75
				21OCT11	CANCEL	UBS WARBURG LLC CMO	USD/FED
	-124,754.93	125,000.00	103.734377	-180.20	0.00	0.00	-129,413.75
				21OCT11	14NOV11	UBS WARBURG LLC CMO	USD/FED
	124,514.07	125,000.00	103.734381	179.85	0.00	0.00	129,163.90
-- ASSET TOTALS --							
	124,514.07	125,000.00		179.85	0.00	0.00	129,163.90
3138ASLE0	FNMA POOL AJ1224	4.500 01OCT41	10NOV11		GOLDMAN SACHS + CO	USD/FED	
	100,379.00	100,379.00	105.875004	138.02	0.00	0.00	106,276.27
				10NOV11	CANCEL	GOLDMAN SACHS + CO	USD/FED
	-100,379.00	100,379.00	105.875004	-138.02	0.00	0.00	-106,276.27
				10NOV11	12DEC11	GOLDMAN SACHS + CO	USD/FED
	99,811.50	100,379.00	105.875004	137.24	0.00	0.00	105,675.43



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
99,811.50	100,379.00			137.24	0.00	0.00	105,675.43
3138ASLY6	FNMA POOL AJ1242	4.500 01OCT41	10NOV11		GOLDMAN SACHS + CO	USD/FED	
100,425.00	100,425.00	105.875001		138.08	0.00	0.00	106,324.97
			10NOV11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
-100,425.00	100,425.00	105.875001		-138.08	0.00	0.00	-106,324.97
			10NOV11	12DEC11	GOLDMAN SACHS + CO	USD/FED	
99,795.19	100,425.00	105.875013		137.22	0.00	0.00	105,658.17
-- ASSET TOTALS --							
99,795.19	100,425.00			137.22	0.00	0.00	105,658.17
3138ASR38	FNMA POOL AJ1405	4.000 01SEP41	06SEP11	13SEP11	JPMORGAN SECURITIES	USD/FED	
2,708,641.00	2,708,641.00	104.750000		3,611.52	0.00	0.00	2,837,301.45
3138ASWW8	FNMA POOL AJ1560	4.000 01OCT41	22SEP11		BANK OF AMERICA SECU	USD/FED	
683,300.00	683,300.00	106.203123		911.07	0.00	0.00	725,685.94
			22SEP11	CANCEL	BANK OF AMERICA SECU	USD/FED	
-683,300.00	683,300.00	106.203123		-911.07	0.00	0.00	-725,685.94
			22SEP11	13OCT11	BANK OF AMERICA SECU	USD/FED	
682,428.02	683,300.00	106.203125		909.90	0.00	0.00	724,759.88
-- ASSET TOTALS --							
682,428.02	683,300.00			909.90	0.00	0.00	724,759.88
3138AS3E0	FNMA POOL AJ1696	4.000 01SEP41	03OCT11		NOMURA SECURITIES/FI	USD/FED	
508,000.00	508,000.00	105.156250		677.33	0.00	0.00	534,193.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3138AS3E0	FNMA POOL AJ1696	4.000 01SEP41	03OCT11	CANCEL	NOMURA SECURITIES/FI	USD/FED	
-508,000.00	508,000.00	105.156250		-677.33	0.00	0.00	-534,193.75
			03OCT11	13OCT11	NOMURA SECURITIES/FI	USD/FED	
507,080.68	508,000.00	105.156250		676.11	0.00	0.00	533,227.03
-- ASSET TOTALS --							
507,080.68	508,000.00			676.11	0.00	0.00	533,227.03
3138AS3T7	FNMA POOL AJ1709	4.000 01SEP41	21OCT11		UBS WARBURG LLC CMO	USD/FED	
370,386.59	371,000.00	103.734377		535.00	0.00	0.00	384,218.22
			21OCT11	CANCEL	UBS WARBURG LLC CMO	USD/FED	
-370,386.59	371,000.00	103.734377		-535.00	0.00	0.00	-384,218.22
			21OCT11	14NOV11	UBS WARBURG LLC CMO	USD/FED	
367,650.73	371,000.00	103.734379		531.05	0.00	0.00	381,380.20
-- ASSET TOTALS --							
367,650.73	371,000.00			531.05	0.00	0.00	381,380.20
3138AS4Q2	FNMA POOL AJ1730	4.500 01SEP41	28SEP11	30SEP11	JPMORGAN CHASE BANK/	USD/FED	
1,382,649.00	1,382,649.00	106.691406		5,012.10	0.00	0.00	1,475,167.66
3138ATD80	FNMA POOL AJ1926	4.000 01SEP41	03OCT11		NOMURA SECURITIES/FI	USD/FED	
500,000.00	500,000.00	105.156250		666.67	0.00	0.00	525,781.25
			03OCT11	CANCEL	NOMURA SECURITIES/FI	USD/FED	
-500,000.00	500,000.00	105.156250		-666.67	0.00	0.00	-525,781.25
			03OCT11	13OCT11	NOMURA SECURITIES/FI	USD/FED	
498,784.60	500,000.00	105.156252		665.05	0.00	0.00	524,503.19

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
498,784.60	500,000.00			665.05	0.00	0.00	524,503.19
3138ATMR8	FNMA POOL AJ2167	4.000 01SEP41	22SEP11		JPMORGAN SECURITIES	USD/FED	
400,000.00	400,000.00	105.781250		533.33	0.00	0.00	423,125.00
			22SEP11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-400,000.00	400,000.00	105.781250		-533.33	0.00	0.00	-423,125.00
			22SEP11	13OCT11	JPMORGAN SECURITIES	USD/FED	
399,466.73	400,000.00	105.781250		532.62	0.00	0.00	422,560.90
-- ASSET TOTALS --							
399,466.73	400,000.00			532.62	0.00	0.00	422,560.90
3138ATMT4	FNMA POOL AJ2169	4.000 01OCT41	22SEP11		JPMORGAN SECURITIES	USD/FED	
250,000.00	250,000.00	106.015625		333.33	0.00	0.00	265,039.06
			22SEP11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-250,000.00	250,000.00	106.015625		-333.33	0.00	0.00	-265,039.06
			22SEP11	13OCT11	JPMORGAN SECURITIES	USD/FED	
249,669.35	250,000.00	106.015628		332.89	0.00	0.00	264,688.53
-- ASSET TOTALS --							
249,669.35	250,000.00			332.89	0.00	0.00	264,688.53
3138ATMY3	FNMA POOL AJ2174	4.000 01SEP41	22SEP11		JPMORGAN SECURITIES	USD/FED	
375,000.00	375,000.00	106.015625		500.00	0.00	0.00	397,558.59

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3138ATMY3	FNMA POOL AJ2174	4.000 01SEP41	22SEP11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-375,000.00	375,000.00	106.015625	-500.00	0.00	0.00	-397,558.59
				22SEP11	13OCT11	JPMORGAN SECURITIES	USD/FED
	374,503.18	375,000.00	106.015626	499.34	0.00	0.00	397,031.89
-- ASSET TOTALS --							
	374,503.18	375,000.00		499.34	0.00	0.00	397,031.89
3138ATMZ0	FNMA POOL AJ2175	4.000 01SEP41	22SEP11		JPMORGAN SECURITIES	USD/FED	
	375,000.00	375,000.00	106.015625	500.00	0.00	0.00	397,558.59
				22SEP11	CANCEL	JPMORGAN SECURITIES	USD/FED
	-375,000.00	375,000.00	106.015625	-500.00	0.00	0.00	-397,558.59
				22SEP11	13OCT11	JPMORGAN SECURITIES	USD/FED
	374,532.02	375,000.00	106.015625	499.38	0.00	0.00	397,062.46
-- ASSET TOTALS --							
	374,532.02	375,000.00		499.38	0.00	0.00	397,062.46
3138ATNE6	FNMA POOL AJ2188	4.000 01OCT41	22SEP11		JPMORGAN SECURITIES	USD/FED	
	697,300.00	697,300.00	106.015623	929.73	0.00	0.00	739,246.94
				22SEP11	CANCEL	JPMORGAN SECURITIES	USD/FED
	-697,300.00	697,300.00	106.015623	-929.73	0.00	0.00	-739,246.94
				22SEP11	13OCT11	JPMORGAN SECURITIES	USD/FED
	696,312.30	697,300.00	106.015625	928.42	0.00	0.00	738,199.84
-- ASSET TOTALS --							
	696,312.30	697,300.00		928.42	0.00	0.00	738,199.84
3138ATNF3	FNMA POOL AJ2189	4.000 01OCT41	22SEP11		JPMORGAN SECURITIES	USD/FED	
	500,000.00	500,000.00	106.015624	666.67	0.00	0.00	530,078.12

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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3138ATNF3	FNMA POOL AJ2189	4.000 01OCT41	22SEP11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-500,000.00	500,000.00	106.015624		-666.67	0.00	0.00	-530,078.12
			22SEP11	13OCT11	JPMORGAN SECURITIES	USD/FED	
498,957.28	500,000.00	106.015625		665.28	0.00	0.00	528,972.68
-- ASSET TOTALS --							
498,957.28	500,000.00			665.28	0.00	0.00	528,972.68
3138ATNY2	FNMA POOL AJ2206	4.000 01SEP41	22SEP11		JPMORGAN SECURITIES	USD/FED	
350,000.00	350,000.00	105.781251		466.67	0.00	0.00	370,234.38
			22SEP11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-350,000.00	350,000.00	105.781251		-466.67	0.00	0.00	-370,234.38
			22SEP11	13OCT11	JPMORGAN SECURITIES	USD/FED	
349,553.01	350,000.00	105.781252		466.07	0.00	0.00	369,761.55
-- ASSET TOTALS --							
349,553.01	350,000.00			466.07	0.00	0.00	369,761.55
3138ATNZ9	FNMA POOL AJ2207	4.000 01OCT41	22SEP11		JPMORGAN SECURITIES	USD/FED	
500,000.00	500,000.00	105.781250		666.67	0.00	0.00	528,906.25
			22SEP11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-500,000.00	500,000.00	105.781250		-666.67	0.00	0.00	-528,906.25
			22SEP11	13OCT11	JPMORGAN SECURITIES	USD/FED	
499,309.67	500,000.00	105.781252		665.75	0.00	0.00	528,176.02
-- ASSET TOTALS --							
499,309.67	500,000.00			665.75	0.00	0.00	528,176.02
3138ATPY0	FNMA POOL AJ2238	4.500 01SEP41	28SEP11	30SEP11	JPMORGAN CHASE BANK/	USD/FED	
276,928.00	276,928.00	106.691407		1,003.86	0.00	0.00	295,458.38

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3138AUPA9	FNMA POOL AJ3116	4.500 01OCT41	28SEP11	30SEP11	JPMORGAN CHASE BANK/	USD/FED	
	1,454,638.00	1,454,638.00	106.691406	5,273.06	0.00	0.00	1,551,973.74
3138AUPB7	FNMA POOL AJ3117	4.500 01SEP41	28SEP11	30SEP11	JPMORGAN CHASE BANK/	USD/FED	
	467,577.00	467,577.00	106.691405	1,694.97	0.00	0.00	498,864.47
3138AUPW1	FNMA POOL AJ3136	4.500 01SEP41	28SEP11	30SEP11	JPMORGAN CHASE BANK/	USD/FED	
	546,806.00	546,806.00	106.691406	1,982.17	0.00	0.00	583,395.01
3138AUPX9	FNMA POOL AJ3137	4.500 01OCT41	28SEP11	30SEP11	JPMORGAN CHASE BANK/	USD/FED	
	415,709.00	415,709.00	106.691407	1,506.95	0.00	0.00	443,525.78
3138AUTD9	FNMA POOL AJ3247	4.000 01OCT41	03OCT11		JPMORGAN SECURITIES	USD/FED	
	250,000.00	250,000.00	105.156248	333.33	0.00	0.00	262,890.62
	-250,000.00	250,000.00	105.156248	-333.33	0.00	0.00	-262,890.62
	249,808.26	250,000.00	105.156251	333.08	0.00	0.00	262,689.00
-- ASSET TOTALS --							
	249,808.26	250,000.00		333.08	0.00	0.00	262,689.00
3138AUTF4	FNMA POOL AJ3249	4.000 01OCT41	30SEP11	13OCT11	MORGAN STANLEY CO IN	USD/FED	
	259,147.19	259,307.00	104.867188	345.53	0.00	0.00	271,760.37
3138AUX85	FNMA POOL AJ3402	4.500 01NOV41	10NOV11		GOLDMAN SACHS + CO	USD/FED	
	100,254.00	100,254.00	105.875000	137.85	0.00	0.00	106,143.92
	-100,254.00	100,254.00	105.875000	-137.85	0.00	0.00	-106,143.92
	99,827.41	100,254.00	105.875010	137.26	0.00	0.00	105,692.28

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
99,827.41	100,254.00		137.26		0.00	0.00	105,692.28
3138AVP90	FNMA POOL AJ4047	4.000 01OCT41	05OCT11	13OCT11	JPMORGAN SECURITIES	USD/FED	
2,866,000.00	2,866,000.00	104.906250		3,821.33	0.00	0.00	3,006,613.12
3138AW6X6	FNMA POOL AJ5385	4.000 01NOV41	21OCT11	31OCT11	JPMORGAN SECURITIES	USD/FED	
1,411,000.00	1,411,000.00	103.753906		4,703.33	0.00	0.00	1,463,967.62
3138AW7G2	FNMA POOL AJ5394	4.000 01NOV41	21OCT11	31OCT11	JPMORGAN SECURITIES	USD/FED	
125,000.00	125,000.00	103.753906		416.67	0.00	0.00	129,692.38
3138AXB34	FNMA POOL AJ5457	4.000 01NOV41	21OCT11	31OCT11	JPMORGAN SECURITIES	USD/FED	
332,000.00	332,000.00	103.753904		1,106.67	0.00	0.00	344,462.96
3138AXCX7	FNMA POOL AJ5485	4.000 01NOV41	28NOV11		BANK OF AMERICA SECU	USD/FED	
200,000.00	200,000.00	103.859375		244.44	0.00	0.00	207,718.75
			28NOV11	CANCEL	BANK OF AMERICA SECU	USD/FED	
-200,000.00	200,000.00	103.859375		-244.44	0.00	0.00	-207,718.75
			28NOV11	12DEC11	BANK OF AMERICA SECU	USD/FED	
199,710.43	200,000.00	103.859378		244.09	0.00	0.00	207,418.01
-- ASSET TOTALS --							
199,710.43	200,000.00		244.09		0.00	0.00	207,418.01
3138AXPC9	FNMA POOL AJ5818	4.000 01NOV41	04NOV11	14NOV11	JPMORGAN SECURITIES	USD/FED	
352,900.00	352,900.00	104.414063		509.74	0.00	0.00	368,477.23
3138AXP88	FNMA POOL AJ5846	4.000 01NOV41	04NOV11	14NOV11	JPMORGAN SECURITIES	USD/FED	
150,000.00	150,000.00	104.414062		216.67	0.00	0.00	156,621.09
3138AYY78	FNMA POOL AJ7033	4.000 01NOV41	28NOV11		BANK OF AMERICA SECU	USD/FED	
302,500.00	302,500.00	103.859372		369.72	0.00	0.00	314,174.60

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3138AYY78	FNMA POOL AJ7033	4.000 01NOV41	28NOV11	CANCEL	BANK OF AMERICA SECU	USD/FED	
-302,500.00	302,500.00	103.859372	-369.72		0.00	0.00	-314,174.60
			28NOV11	12DEC11	BANK OF AMERICA SECU	USD/FED	
302,082.84	302,500.00	103.859375	369.21		0.00	0.00	313,741.35
-- ASSET TOTALS --			369.21		0.00	0.00	313,741.35
302,082.84	302,500.00						
3138A1BM2	FNMA POOL AH0043	4.000 01JAN41	29DEC10	13JAN11	BARCLAYS CAPITAL INC	USD/FED	
1,000,000.00	1,000,000.00	98.398438	1,333.33		0.00	0.00	983,984.38
			29DEC10	13JAN11	BARCLAYS CAPITAL INC	USD/FED	
1,000,000.00	1,000,000.00	98.398438	1,333.33		0.00	0.00	983,984.38
			29DEC10	13JAN11	BARCLAYS CAPITAL INC	USD/FED	
264,650.00	264,650.00	98.398437	352.87		0.00	0.00	260,411.46
			29DEC10	13JAN11	BARCLAYS CAPITAL INC	USD/FED	
1,000,000.00	1,000,000.00	98.398438	1,333.33		0.00	0.00	983,984.38
			29DEC10	13JAN11	BARCLAYS CAPITAL INC	USD/FED	
1,000,000.00	1,000,000.00	98.398438	1,333.33		0.00	0.00	983,984.38
			29DEC10	13JAN11	BARCLAYS CAPITAL INC	USD/FED	
1,000,000.00	1,000,000.00	98.398438	1,333.33		0.00	0.00	983,984.38
-- ASSET TOTALS --			8,352.85		0.00	0.00	6,164,317.74
6,264,650.00	6,264,650.00						
3138A1HR5	FNMA POOL AH0239	4.000 01DEC40	24FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
999,900.91	1,007,067.00	98.312500	999.90		0.00	0.00	983,027.58



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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3138A1HR5	FNMA POOL AH0239	4.000 01DEC40	24FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
	920,001.53	926,595.00	98.312501	920.00	0.00	0.00	904,476.51
			24FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
	999,900.91	1,007,067.00	98.312500	999.90	0.00	0.00	983,027.58
-- ASSET TOTALS --							
	2,919,803.35	2,940,729.00		2,919.80	0.00	0.00	2,870,531.67
3138A1J36	FNMA POOL AH0281	4.000 01DEC40	11APR11	12MAY11	BARCLAYS CAPITAL INC	USD/FED	
	800,779.26	807,519.00	97.218750	978.73	0.00	0.00	778,507.59
			11APR11	12MAY11	BARCLAYS CAPITAL INC	USD/FED	
	313,786.02	316,427.00	97.218751	383.52	0.00	0.00	305,058.85
			11APR11		BARCLAYS CAPITAL INC	USD/FED	
	788,158.48	794,792.00	97.218751	963.30	0.00	0.00	766,237.83
			11APR11	CANCEL	BARCLAYS CAPITAL INC	USD/FED	
	-788,158.48	794,792.00	97.218751	-963.30	0.00	0.00	-766,237.83
-- ASSET TOTALS --							
	1,114,565.28	1,123,946.00		1,362.25	0.00	0.00	1,083,566.44
3138A1L66	FNMA POOL AH0348	3.500 01FEB26	18MAR11	18APR11	GOLDMAN SACHS + CO	USD/FED	
	876,555.09	885,722.00	100.812501	1,448.75	0.00	0.00	883,677.11
3138A1MG3	FNMA POOL AH0358	4.000 01MAR41	24FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
	79,899.00	79,899.00	98.312482	79.90	0.00	0.00	78,550.69
			24FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
	999,900.00	999,900.00	98.312500	999.90	0.00	0.00	983,026.69

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3138A1MG3	FNMA POOL AH0358	4.000 01MAR41	24FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
	126,742.00	126,742.00	98.312501	126.74	0.00	0.00	124,603.23
	999,900.00	999,900.00	98.312500	999.90	0.00	0.00	983,026.69
	999,900.00	999,900.00	98.312500	999.90	0.00	0.00	983,026.69
-- ASSET TOTALS --							
	3,206,341.00	3,206,341.00		3,206.34	0.00	0.00	3,152,233.99
3138A1PD7	FNMA POOL AH0419	3.500 01FEB26	03FEB11	16MAR11	UBS WARBURG LLC CMO	USD/FED	
	830,574.68	834,193.00	99.625001	1,211.25	0.00	0.00	827,460.03
3138A1P62	FNMA POOL AH0444	3.500 01DEC25	01FEB11	15FEB11	BARCLAYS CAPITAL INC	USD/FED	
	51,264.15	51,881.00	100.273446	69.78	0.00	0.00	51,404.33
3138A14U2	FNMA POOL AH0834	3.500 01DEC25	25MAR11	18APR11	GOLDMAN SACHS + CO	USD/FED	
	412,296.19	423,406.00	100.195313	681.43	0.00	0.00	413,101.46
3138A2CH0	FNMA POOL AH0971	4.000 01DEC25	10MAR11	16MAR11	PERSHING LLC	USD/FED	
	459,153.06	467,240.00	103.656251	765.25	0.00	0.00	475,940.85
3138A2DW6	FNMA POOL AH1016	4.000 01DEC40	08APR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
	1,000,000.20	1,011,626.00	97.828124	1,333.33	0.00	0.00	978,281.44
3138A2GB9	FNMA POOL AH1093	4.000 01DEC40	11APR11	12MAY11	BARCLAYS CAPITAL INC	USD/FED	
	489,089.83	497,067.00	97.218750	597.78	0.00	0.00	475,487.02
3138A2MP1	FNMA POOL AH1265	4.000 01JAN41	29DEC10	13JAN11	BARCLAYS CAPITAL INC	USD/FED	
	735,350.00	735,350.00	98.398437	980.47	0.00	0.00	723,572.91
	1,000,000.00	1,000,000.00	98.398438	1,333.33	0.00	0.00	983,984.38



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
863,465.82	868,288.00		1,442.92		0.00	0.00	873,139.31
3138A3KS5	FNMA POOL AH2104	4.500 01JAN41	07JAN11	10FEB11	JPMORGAN CHASE BANK/	USD/FED	
1,000,000.28	1,002,333.00	102.109375		1,125.00	0.00	0.00	1,021,094.04
			07JAN11	10FEB11	JPMORGAN CHASE BANK/	USD/FED	
1,000,000.28	1,002,333.00	102.109375		1,125.00	0.00	0.00	1,021,094.04
			07JAN11	10FEB11	JPMORGAN CHASE BANK/	USD/FED	
1,000,000.28	1,002,333.00	102.109375		1,125.00	0.00	0.00	1,021,094.04
			07JAN11	10FEB11	JPMORGAN CHASE BANK/	USD/FED	
1,000,000.28	1,002,333.00	102.109375		1,125.00	0.00	0.00	1,021,094.04
			07JAN11	10FEB11	JPMORGAN CHASE BANK/	USD/FED	
820,360.32	822,274.00	102.109377		922.91	0.00	0.00	837,664.81
			07JAN11	10FEB11	JPMORGAN CHASE BANK/	USD/FED	
1,000,000.28	1,002,333.00	102.109375		1,125.00	0.00	0.00	1,021,094.04
			07JAN11	10FEB11	JPMORGAN CHASE BANK/	USD/FED	
1,000,000.28	1,002,333.00	102.109375		1,125.00	0.00	0.00	1,021,094.04
-- ASSET TOTALS --							
6,820,362.00	6,836,272.00		7,672.91		0.00	0.00	6,964,229.05
3138A3VD6	FNMA POOL AH2411	4.000 01JAN41	30SEP11	13OCT11	MORGAN STANLEY CO IN	USD/FED	
369,535.89	382,619.00	104.867189		492.71	0.00	0.00	387,521.90
3138A32B2	FNMA POOL AH2569	3.500 01JAN26	01FEB11	15FEB11	BARCLAYS CAPITAL INC	USD/FED	
414,959.32	416,888.00	100.273439		564.81	0.00	0.00	416,093.98

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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3138A32B2	FNMA POOL AH2569	3.500 01JAN26	01FEB11	15FEB11	BARCLAYS CAPITAL INC	USD/FED	
	897,617.98	901,790.00	100.273438	1,221.76	0.00	0.00	900,072.41
-- ASSET TOTALS --							
	1,312,577.30	1,318,678.00		1,786.57	0.00	0.00	1,316,166.39
3138A36S1	FNMA POOL AH2680	3.500 01JAN41	14MAR11	13APR11	CREDIT SUISSE SECURI	USD/FED	
	72,953.28	73,594.00	94.500000	85.11	0.00	0.00	68,940.85
3138A37B7	FNMA POOL AH2689	4.500 01JAN41	28NOV11		NOMURA SECURITIES/FI	USD/FED	
	102,696.48	107,200.00	105.750002	141.21	0.00	0.00	108,601.53
			28NOV11	CANCEL	NOMURA SECURITIES/FI	USD/FED	
	-102,696.48	107,200.00	105.750002	-141.21	0.00	0.00	-108,601.53
			28NOV11	12DEC11	NOMURA SECURITIES/FI	USD/FED	
	102,529.96	107,200.00	105.750007	140.98	0.00	0.00	108,425.44
-- ASSET TOTALS --							
	102,529.96	107,200.00		140.98	0.00	0.00	108,425.44
3138A4FA8	FNMA POOL AH2860	3.500 01FEB26	01FEB11	15FEB11	BARCLAYS CAPITAL INC	USD/FED	
	896,003.76	900,122.00	100.273437	1,219.56	0.00	0.00	898,453.77
3138A4P90	FNMA POOL AH3147	4.500 01MAR41	16MAR11	12MAY11	29 CREDIT SUISSE SECURI	USD/FED	
	999,999.37	1,001,284.00	102.312500	1,500.00	0.00	0.00	1,023,124.36
			16MAR11	12MAY11	29 CREDIT SUISSE SECURI	USD/FED	
	999,999.37	1,001,284.00	102.312500	1,500.00	0.00	0.00	1,023,124.36
			16MAR11	12MAY11	29 CREDIT SUISSE SECURI	USD/FED	
	999,999.37	1,001,284.00	102.312500	1,500.00	0.00	0.00	1,023,124.36



JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
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FIXED INCOME  
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3138A4XY6 FNMA POOL AH3394 4.000 01JAN41 08JUN11 13JUN11 JPMORGAN CHASE BANK/ USD/FED  
1,000,000.07 1,013,013.00 101.441407 1,333.33 0.00 0.00 1,014,414.14

-- ASSET TOTALS --  
9,000,000.63 9,117,117.00 11,999.97 0.00 0.00 9,129,727.26

3138A4Y41 FNMA POOL AH3430 3.500 01JAN26 21NOV11 JPMORGAN SECURITIES USD/FED  
1,575,300.21 1,695,508.00 104.546874 2,144.16 0.00 0.00 1,646,927.13

-1,575,300.21 1,695,508.00 104.546874 21NOV11 CANCEL JPMORGAN SECURITIES USD/FED  
0.00 0.00 -1,646,927.13

1,563,922.59 1,695,508.00 104.546875 21NOV11 15DEC11 JPMORGAN SECURITIES USD/FED  
0.00 0.00 1,635,032.19

-- ASSET TOTALS --  
1,563,922.59 1,695,508.00 2,128.67 0.00 0.00 1,635,032.19

3138A46K6 FNMA POOL AH3573 3.500 01JAN41 08MAR11 10MAR11 MORGAN STANLEY CO IN USD/FED  
1,000,000.89 1,003,784.00 94.332032 875.00 0.00 0.00 943,321.16

1,000,000.89 1,003,784.00 94.332032 08MAR11 10MAR11 MORGAN STANLEY CO IN USD/FED  
0.00 0.00 943,321.16

1,000,000.89 1,003,784.00 94.332032 08MAR11 10MAR11 MORGAN STANLEY CO IN USD/FED  
0.00 0.00 943,321.16

1,000,000.89 1,003,784.00 94.332032 08MAR11 10MAR11 MORGAN STANLEY CO IN USD/FED  
0.00 0.00 943,321.16

697,121.72 699,759.00 94.332030 08MAR11 10MAR11 MORGAN STANLEY CO IN USD/FED  
0.00 0.00 657,609.07

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
4,697,125.28	4,714,895.00		4,109.98		0.00	0.00	4,430,893.71
3138A46R1	FNMA POOL AH3579	4.500 01JUN40	02MAR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
965,792.51	972,354.00	101.421876		1,448.69	0.00	0.00	979,524.88
3138A5AQ5	FNMA POOL AH3614	3.500 01JAN26	18MAR11	18APR11	GOLDMAN SACHS + CO	USD/FED	
999,999.54	1,015,185.00	100.812500		1,652.78	0.00	0.00	1,008,124.54
			18MAR11	18APR11	GOLDMAN SACHS + CO	USD/FED	
723,113.19	734,094.00	100.812501		1,195.14	0.00	0.00	728,988.49
-- ASSET TOTALS --							
1,723,112.73	1,749,279.00		2,847.92		0.00	0.00	1,737,113.03
3138A5XK3	FNMA POOL AH4281	3.500 01JAN26	01FEB11	15FEB11	BARCLAYS CAPITAL INC	USD/FED	
52,638.75	52,877.00	100.273449		71.65	0.00	0.00	52,782.69
3138A5YL0	FNMA POOL AH4314	4.500 01FEB41	02MAR11	23MAY11	40 BARCLAYS CAPITAL INC	USD/FED	
912,271.97	914,937.00	101.421875		1,368.41	0.00	0.00	925,243.34
			02MAR11	23MAY11	40 BARCLAYS CAPITAL INC	USD/FED	
42,001.30	42,124.00	101.421885		63.00	0.00	0.00	42,598.51
			02MAR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
1,000,000.68	1,002,922.00	101.421876		1,500.00	0.00	0.00	1,014,219.45
-- ASSET TOTALS --							
1,954,273.95	1,959,983.00		2,931.41		0.00	0.00	1,982,061.30
3138A53N0	FNMA POOL AH4404	4.000 01JAN41	23SEP11		BNP PARIBAS SECURITI	USD/FED	
1,503,107.17	1,530,600.00	105.437500		2,004.14	0.00	0.00	1,584,838.62



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3138A53N0	FNMA POOL AH4404	4.000 01JAN41	23SEP11	CANCEL	BNP PARIBAS SECURITI	USD/FED	
-1,503,107.17	1,530,600.00	105.437500	-2,004.14		0.00	0.00	-1,584,838.62
			23SEP11	13OCT11	BNP PARIBAS SECURITI	USD/FED	
1,493,755.21	1,530,600.00	105.437499	1,991.67		0.00	0.00	1,574,978.14
-- ASSET TOTALS --			1,991.67		0.00	0.00	1,574,978.14
1,493,755.21	1,530,600.00						
3138A57A4	FNMA POOL AH4488	4.500 01FEB41	31MAR11	13APR11	JPMORGAN CHASE BANK/	USD/FED	
28,345.85	28,695.00	101.644544	42.52		0.00	0.00	28,812.01
3138A6BL3	FNMA POOL AH4542	3.500 01FEB26	18MAR11	18APR11	GOLDMAN SACHS + CO	USD/FED	
276,885.89	279,672.00	100.812501	457.63		0.00	0.00	279,135.59
3138A6BX7	FNMA POOL AH4553	3.500 01FEB26	25MAR11	18APR11	GOLDMAN SACHS + CO	USD/FED	
434,196.13	438,171.00	100.195315	717.63		0.00	0.00	435,044.18
3138A6B82	FNMA POOL AH4562	3.500 01MAR26	18MAR11	18APR11	JPMORGAN SECURITIES	USD/FED	
267,045.10	269,801.00	100.812503	441.37		0.00	0.00	269,214.85
3138A6CD0	FNMA POOL AH4567	4.000 01MAR41	02MAY11	12MAY11	BANK OF AMERICA SECU	USD/FED	
500,000.76	501,797.00	99.511717	611.11		0.00	0.00	497,559.34
3138A6CZ1	FNMA POOL AH4587	3.500 01MAR26	25MAR11	18APR11	GOLDMAN SACHS + CO	USD/FED	
162,069.91	162,892.00	100.195317	267.87		0.00	0.00	162,386.46
			25MAR11	18APR11	GOLDMAN SACHS + CO	USD/FED	
386,047.80	388,006.00	100.195315	638.05		0.00	0.00	386,801.81
-- ASSET TOTALS --			905.92		0.00	0.00	549,188.27
548,117.71	550,898.00						
3138A6FA3	FNMA POOL AH4660	4.500 01FEB41	27SEP11	13OCT11	CREDIT SUISSE SECURI	USD/FED	
999,999.89	1,138,469.00	105.968751	1,500.00		0.00	0.00	1,059,687.39

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3138A6FA3	FNMA POOL AH4660	4.500 01FEB41	27SEP11	13OCT11	CREDIT SUISSE SECURI	USD/FED	
	999,999.89	1,138,469.00	105.968751	1,500.00	0.00	0.00	1,059,687.39
-- ASSET TOTALS --							
	1,999,999.78	2,276,938.00		3,000.00	0.00	0.00	2,119,374.78
3138A6FZ8	FNMA POOL AH4683	4.000 01MAR41	24FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
	999,900.00	999,900.00	98.312500	999.90	0.00	0.00	983,026.69
	873,158.00	873,158.00	98.312500	873.16	0.00	0.00	858,423.46
	999,900.00	999,900.00	98.312500	999.90	0.00	0.00	983,026.69
	429,241.00	429,241.00	98.312500	429.24	0.00	0.00	421,997.56
-- ASSET TOTALS --							
	3,302,199.00	3,302,199.00		3,302.20	0.00	0.00	3,246,474.40
3138A6GB0	FNMA POOL AH4693	4.000 01MAR26	14MAR11	16MAR11	UBS WARBURG LLC CMO	USD/FED	
	499,950.00	499,950.00	103.570313	833.25	0.00	0.00	517,799.78
3138A6GD6	FNMA POOL AH4695	4.500 01MAR41	24FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
	1,000,000.00	1,000,000.00	101.703125	1,125.00	0.00	0.00	1,017,031.25
	999,999.77	1,001,323.00	102.312501	1,500.00	0.00	0.00	1,023,124.77
	999,999.77	1,001,323.00	102.312501	1,500.00	0.00	0.00	1,023,124.77



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3138A63B4	FNMA POOL AH5293	3.500 01JAN26 07DEC10 24JAN11	5	UBS WARBURG LLC CMO	USD/FED		
	299,970.00	299,970.00	101.335937	524.95	0.00	0.00	303,977.41
3138A64W7	FNMA POOL AH5336	4.000 01OCT41 22SEP11		JPMORGAN SECURITIES	USD/FED		
	350,000.00	350,000.00	105.781251	466.67	0.00	0.00	370,234.38
				22SEP11 CANCEL	JPMORGAN SECURITIES	USD/FED	
	-350,000.00	350,000.00	105.781251	-466.67	0.00	0.00	-370,234.38
				22SEP11 13OCT11	JPMORGAN SECURITIES	USD/FED	
	349,512.82	350,000.00	105.781250	466.02	0.00	0.00	369,719.03
-- ASSET TOTALS --				466.02	0.00	0.00	369,719.03
	349,512.82	350,000.00					
3138A7FP8	FNMA POOL AH5573	4.000 01FEB41 03OCT11		JPMORGAN SECURITIES	USD/FED		
	934,616.83	957,000.00	105.578126	1,246.16	0.00	0.00	986,750.93
				03OCT11 CANCEL	JPMORGAN SECURITIES	USD/FED	
	-934,616.83	957,000.00	105.578126	-1,246.16	0.00	0.00	-986,750.93
				03OCT11	JPMORGAN SECURITIES	USD/FED	
	934,616.83	957,000.00	105.578126	1,246.16	0.00	0.00	986,750.93
				03OCT11 CANCEL	JPMORGAN SECURITIES	USD/FED	
	-934,616.83	957,000.00	105.578126	-1,246.16	0.00	0.00	-986,750.93
				03OCT11 13OCT11	JPMORGAN SECURITIES	USD/FED	
	930,451.24	957,000.00	105.578125	1,240.60	0.00	0.00	982,352.97
-- ASSET TOTALS --				1,240.60	0.00	0.00	982,352.97
	930,451.24	957,000.00					
3138A7FX1	FNMA POOL AH5581	4.500 01FEB41 16MAR11		GOLDMAN SACHS + CO	USD/FED		
	1,149,143.12	1,150,850.00	102.531250	1,723.71	0.00	0.00	1,178,230.81



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3138A8A97	FNMA POOL AH6331	3.500 01FEB26	18MAR11	18APR11	JPMORGAN SECURITIES	USD/FED	
	35,878.86	36,286.00	100.812512	59.30	0.00	0.00	36,170.38
3138A8BH8	FNMA POOL AH6339	4.500 01APR41	02MAR11	13APR11	JPMORGAN SECURITIES	USD/FED	
	500,000.00	500,000.00	101.468750	750.00	0.00	0.00	507,343.75
3138A8N44	FNMA POOL AH6710	4.000 01MAR41	01MAR11	10MAR11	JPMORGAN SECURITIES	USD/FED	
	198,614.00	198,614.00	98.234375	198.61	0.00	0.00	195,107.22
3138A8WN2	FNMA POOL AH6952	3.500 01FEB41	08MAR11	10MAR11	MORGAN STANLEY CO IN	USD/FED	
	1,000,000.96	1,001,421.00	94.332031	875.00	0.00	0.00	943,321.22
	1,000,000.96	1,001,421.00	94.332031	875.00	0.00	0.00	943,321.22
	1,000,000.96	1,001,421.00	94.332031	875.00	0.00	0.00	943,321.22
	1,000,000.96	1,001,421.00	94.332031	875.00	0.00	0.00	943,321.22
	302,878.90	303,309.00	94.332032	265.02	0.00	0.00	285,711.82
	1,000,000.96	1,001,421.00	94.332031	875.00	0.00	0.00	943,321.22
	1,000,000.96	1,001,421.00	94.332031	875.00	0.00	0.00	943,321.22
-- ASSET TOTALS --							
	6,302,884.66	6,311,835.00		5,515.02	0.00	0.00	5,945,639.14
3138A8XB7	FNMA POOL AH6973	3.500 01FEB26	03FEB11	16MAR11	UBS WARBURG LLC CMO	USD/FED	
	796,383.27	800,000.00	99.625000	1,161.39	0.00	0.00	793,396.83
3138A8YD2	FNMA POOL AH7007	4.000 01MAR41	10MAY11	13JUN11	CITIGROUP GLOBAL MAR	USD/FED	
	285,738.85	287,634.00	99.765625	380.99	0.00	0.00	285,069.15



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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3138A8Y59	FNMA POOL AH7031	4.500 01MAR41	06OCT11	CANCEL	BANK OF AMERICA SECU	USD/FED	
-461,324.03	470,000.00	106.265626	-691.99		0.00	0.00	-490,228.87
			06OCT11	13OCT11	BANK OF AMERICA SECU	USD/FED	
460,006.61	470,000.00	106.265627	690.01		0.00	0.00	488,828.91
-- ASSET TOTALS --			690.01		0.00	0.00	488,828.91
460,006.61	470,000.00						
3138A8ZA7	FNMA POOL AH7036	4.500 01MAR41	16MAR11		GOLDMAN SACHS + CO	USD/FED	
1,349,130.00	1,349,130.00	102.531250	2,023.70		0.00	0.00	1,383,279.85
			16MAR11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
-1,349,130.00	1,349,130.00	102.531250	-2,023.70		0.00	0.00	-1,383,279.85
			16MAR11	13APR11	GOLDMAN SACHS + CO	USD/FED	
1,346,293.77	1,349,130.00	102.531251	2,019.44		0.00	0.00	1,380,371.84
-- ASSET TOTALS --			2,019.44		0.00	0.00	1,380,371.84
1,346,293.77	1,349,130.00						
3138A9RQ9	FNMA POOL AH7694	4.500 01FEB41	29JUL11	11AUG11	JPMORGAN CHASE BANK/	USD/FED	
702,214.47	752,948.00	104.386720	877.77		0.00	0.00	733,018.65
			29JUL11	11AUG11	JPMORGAN CHASE BANK/	USD/FED	
696,715.74	747,052.00	104.386720	870.89		0.00	0.00	727,278.71
-- ASSET TOTALS --			1,748.66		0.00	0.00	1,460,297.36
1,398,930.21	1,500,000.00						
3138A9VW1	FNMA POOL AH7828	4.500 01APR41	29JUL11	11AUG11	JPMORGAN CHASE BANK/	USD/FED	
303,283.90	304,975.00	104.386721	379.10		0.00	0.00	316,588.12
3138A9Y81	FNMA POOL AH7934	3.500 01SEP26	21NOV11		JPMORGAN SECURITIES	USD/FED	
324,999.86	335,390.00	104.546876	442.36		0.00	0.00	339,777.20



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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3138A9Y81	FNMA POOL AH7934	3.500 01SEP26	21NOV11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-324,999.86	335,390.00	104.546876	-442.36	0.00	0.00	-339,777.20
			21NOV11	15DEC11	JPMORGAN SECURITIES	USD/FED	
	322,725.61	335,390.00	104.546878	439.27	0.00	0.00	337,399.55
-- ASSET TOTALS --							
	322,725.61	335,390.00		439.27	0.00	0.00	337,399.55
3138A94B7	FNMA POOL AH8017	4.000 01MAR36	08APR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
	1,000,000.36	1,002,027.00	97.828124	1,333.33	0.00	0.00	978,281.59
3138EGFA7	FNMA POOL AL0160	4.500 01MAY41	29JUL11	22SEP11	9	GOLDMAN SACHS + CO	USD/FED
	881,606.58	913,827.00	104.046875	1,322.41	0.00	0.00	917,284.10
			29JUL11	22SEP11	9	GOLDMAN SACHS + CO	USD/FED
	923,457.05	957,207.00	104.046875	1,385.19	0.00	0.00	960,828.20
			29JUL11	26SEP11	13	GOLDMAN SACHS + CO	USD/FED
	834,764.53	865,273.00	104.046877	1,252.15	0.00	0.00	868,546.42
-- ASSET TOTALS --							
	2,639,828.16	2,736,307.00		3,959.75	0.00	0.00	2,746,658.72
3138EGZZ0	FNMA POOL AL0759	4.500 01SEP41	07OCT11		BANK OF AMERICA SECU	USD/FED	
	6,581,170.81	6,610,000.00	106.156250	9,871.76	0.00	0.00	6,986,324.13
			07OCT11	CANCEL	BANK OF AMERICA SECU	USD/FED	
	-6,581,170.81	6,610,000.00	106.156250	-9,871.76	0.00	0.00	-6,986,324.13
			07OCT11	13OCT11	BANK OF AMERICA SECU	USD/FED	
	6,610,044.33	6,639,000.00	106.156250	9,915.07	0.00	0.00	7,016,975.19

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
6,610,044.33	6,639,000.00		9,915.07		0.00	0.00	7,016,975.19
3138EHJU7	FNMA POOL AL1174	4.000 01NOV26	29NOV11	15DEC11	MORGAN STANLEY CO IN	USD/FED	
4,148,225.00	4,148,225.00	105.835938		6,452.79	0.00	0.00	4,390,312.82
3138EHJU7	FNMA POOL AL1174	4.000 01DEC26	29NOV11		MORGAN STANLEY CO IN	USD/FED	
4,148,225.00	4,148,225.00	105.820313		6,452.79	0.00	0.00	4,389,664.66
			29NOV11	CANCEL	MORGAN STANLEY CO IN	USD/FED	
-4,148,225.00	4,148,225.00	105.820313		-6,452.79	0.00	0.00	-4,389,664.66
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
3138EHKA9	FNMA POOL AL1188	4.000 01SEP26	29NOV11	19DEC11	GOLDMAN SACHS + CO	USD/FED	
3,746,676.00	3,746,676.00	105.816406		7,493.35	0.00	0.00	3,964,597.90
3138E0CQ0	FNMA POOL AJ7278	6.000 01DEC41	07DEC11	12DEC11	JPMORGAN SECURITIES	USD/FED	
500,000.00	500,000.00	109.761718		916.67	0.00	0.00	548,808.59
31385W5N5	FNMA POOL 555353	4.500 01APR18	07NOV11	17NOV11	DEUTSCHE BANK SECURI	USD/FED	
852,484.81	5,903,000.00	106.578124		1,704.97	0.00	0.00	908,562.32
31385XGQ4	FNMA POOL 555607	4.500 01JUL18	07NOV11	17NOV11	DEUTSCHE BANK SECURI	USD/FED	
415,921.99	2,526,000.00	106.578125		831.84	0.00	0.00	443,281.86
31385XLF2	FNMA POOL 555726	4.500 01AUG18	01NOV11		DEUTSCHE BANK SECURI	USD/FED	
533,279.94	2,734,628.00	106.687501		1,066.56	0.00	0.00	568,943.04
			01NOV11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
-533,279.94	2,734,628.00	106.687501		-1,066.56	0.00	0.00	-568,943.04



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
350,544.47	620,000.00		744.91		0.00	0.00	44,256.24
31398FZW4	FANNIE MAE	4.500 25SEP24	15APR11	20APR11	JPMORGAN SECURITIES	USD/FED	
685,834.46	1,370,000.00	11.718751		1,628.86	0.00	0.00	80,371.23
31398NGJ7	FANNIE MAE	4.500 25AUG25	20APR11	26APR11	BANK OF AMERICA SECU	USD/FED	
1,395,418.70	2,190,000.00	11.312499		4,360.68	0.00	0.00	157,856.73
31398NML5	FANNIE MAE	5.000 25APR18	25MAR11	30MAR11	BARCLAYS CAPITAL INC	USD/DTC	
1,660,791.64	2,000,000.00	10.671875		6,689.30	0.00	0.00	177,237.60
31398NRU0	FANNIE MAE	5.500 25SEP40	18MAY11	23MAY11	CREDIT SUISSE SECURI	USD/FED	
2,064,303.87	2,310,000.00	19.500000		6,938.35	0.00	0.00	402,539.26
31398SVQ3	FANNIE MAE	4.500 25FEB40	30MAR11		CITIGROUP GLOBAL MAR	USD/DTC	
1,123,457.39	1,150,000.00	19.484374		421.30	0.00	0.00	218,898.64
			30MAR11	CANCEL	CITIGROUP GLOBAL MAR	USD/DTC	
-1,123,457.39	1,150,000.00	19.484374		-421.30	0.00	0.00	-218,898.64
			30MAR11	04APR11	CITIGROUP GLOBAL MAR	USD/FED	
1,113,920.74	1,150,000.00	19.484375		417.72	0.00	0.00	217,040.49
			30MAR11		CITIGROUP GLOBAL MAR	USD/FED	
1,123,457.39	1,150,000.00	19.484374		421.30	0.00	0.00	218,898.64
			30MAR11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
-1,123,457.39	1,150,000.00	19.484374		-421.30	0.00	0.00	-218,898.64
-- ASSET TOTALS --							
1,113,920.74	1,150,000.00		417.72		0.00	0.00	217,040.49
31400SCA5	FNMA POOL 695865	4.500 01MAY18	01NOV11		DEUTSCHE BANK SECURI	USD/FED	
439,371.05	2,340,625.00	106.687500		878.74	0.00	0.00	468,753.99

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31400SCA5	FNMA POOL 695865	4.500 01MAY18	01NOV11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
-439,371.05	2,340,625.00	106.687500		-878.74	0.00	0.00	-468,753.99
			01NOV11	17NOV11	DEUTSCHE BANK SECURI	USD/FED	
423,513.78	2,340,625.00	106.687501		847.03	0.00	0.00	451,836.27
-- ASSET TOTALS --				847.03	0.00	0.00	451,836.27
423,513.78	2,340,625.00						
31400SDG1	FNMA POOL 695903	4.500 01MAY18	01NOV11		DEUTSCHE BANK SECURI	USD/FED	
870,270.97	4,891,635.00	106.687501		1,740.54	0.00	0.00	928,470.35
			01NOV11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
-870,270.97	4,891,635.00	106.687501		-1,740.54	0.00	0.00	-928,470.35
			01NOV11	17NOV11	DEUTSCHE BANK SECURI	USD/FED	
847,360.51	4,891,635.00	106.687501		1,694.72	0.00	0.00	904,027.75
-- ASSET TOTALS --				1,694.72	0.00	0.00	904,027.75
847,360.51	4,891,635.00						
31402CVZ2	FNMA POOL 725232	5.000 01MAR34	23DEC10	CANCEL	MORGAN STANLEY CO IN	USD/FED	
-93,764.33	264,477.00	105.281262		-156.27	0.00	0.00	-98,716.27
			23DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
90,312.33	264,477.00	105.281250		150.52	0.00	0.00	95,081.95
-- ASSET TOTALS --				-5.75	0.00	0.00	-3,634.32
-3,452.00							
31402CXF4	FNMA POOL 725278	4.500 01FEB19	07NOV11	17NOV11	DEUTSCHE BANK SECURI	USD/FED	
492,944.19	2,361,000.00	106.578126		985.89	0.00	0.00	525,370.68
31402QSZ5	FNMA POOL 735036	5.500 01DEC34	04JAN11		BNP PARIBAS SECURITI	USD/FED	
119,664.58	362,300.00	107.625005		219.39	0.00	0.00	128,789.01

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31402QSZ5	FNMA POOL 735036	5.500 01DEC34	04JAN11	CANCEL	BNP PARIBAS SECURITI	USD/FED	
-119,664.58	362,300.00	107.625005		-219.39	0.00	0.00	-128,789.01
			04JAN11	13JAN11	BNP PARIBAS SECURITI	USD/FED	
116,217.45	362,300.00	107.625000		213.07	0.00	0.00	125,079.03
-- ASSET TOTALS --							
116,217.45	362,300.00			213.07	0.00	0.00	125,079.03
31402RAB5	FNMA POOL 735402	5.000 01APR35	10AUG11		MORGAN STANLEY CO IN	USD/FED	
4,215,477.13	11,460,120.00	108.453125		7,025.79	0.00	0.00	4,571,816.68
			10AUG11	CANCEL	MORGAN STANLEY CO IN	USD/FED	
-4,215,477.13	11,460,120.00	108.453125		-7,025.79	0.00	0.00	-4,571,816.68
			10AUG11	13SEP11	MORGAN STANLEY CO IN	USD/FED	
4,133,271.28	11,460,120.00	108.453125		6,888.78	0.00	0.00	4,482,661.87
-- ASSET TOTALS --							
4,133,271.28	11,460,120.00			6,888.78	0.00	0.00	4,482,661.87
31402RFV6	FNMA POOL 735580	5.000 01JUN35	16DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/FED	
98,927.57	237,000.00	103.531260		164.88	0.00	0.00	102,420.96
			23DEC10	CANCEL	MORGAN STANLEY CO IN	USD/FED	
-979,999.95	2,265,907.00	105.226563		-1,633.33	0.00	0.00	-1,031,220.26
			23DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
945,825.67	2,265,907.00	105.226564		1,576.38	0.00	0.00	995,259.85
-- ASSET TOTALS --							
64,753.29	237,000.00			107.93	0.00	0.00	66,460.55
31402RQY8	FNMA POOL 735871	5.500 01JUL35	04JAN11		BNP PARIBAS SECURITI	USD/FED	
45,430.73	121,100.00	107.625015		83.29	0.00	0.00	48,894.83

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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31402RQY8	FNMA POOL 735871	5.500 01JUL35	04JAN11	CANCEL	BNP PARIBAS SECURITI	USD/FED	
	-45,430.73	121,100.00	107.625015	-83.29	0.00	0.00	-48,894.83
			04JAN11	13JAN11	BNP PARIBAS SECURITI	USD/FED	
	43,787.38	121,100.00	107.625005	80.28	0.00	0.00	47,126.17
-- ASSET TOTALS --							
	43,787.38	121,100.00		80.28	0.00	0.00	47,126.17
31403C6L0	FNMA POOL 745275	5.000 01FEB36	16DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/FED	
	129,261.65	278,000.00	103.531256	215.44	0.00	0.00	133,826.21
31403DLV9	FNMA POOL 745640	6.000 01JUN36	01MAR11		JPMORGAN CHASE BANK/	USD/FED	
	1,024,247.00	2,870,000.00	109.531251	1,536.37	0.00	0.00	1,121,870.55
			01MAR11	CANCEL	JPMORGAN CHASE BANK/	USD/FED	
	-1,024,247.00	2,870,000.00	109.531251	-1,536.37	0.00	0.00	-1,121,870.55
			01MAR11	10MAR11	JPMORGAN CHASE BANK/	USD/FED	
	1,007,147.77	2,870,000.00	109.531251	1,510.72	0.00	0.00	1,103,141.55
-- ASSET TOTALS --							
	1,007,147.77	2,870,000.00		1,510.72	0.00	0.00	1,103,141.55
31403DQG7	FNMA POOL 745755	5.000 01DEC35	23DEC10	CANCEL	MORGAN STANLEY CO IN	USD/FED	
	-419,999.74	779,026.00	105.226565	-700.00	0.00	0.00	-441,951.30
			23DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
	404,765.23	779,026.00	105.226566	674.61	0.00	0.00	425,920.55
-- ASSET TOTALS --							
	-15,234.51			-25.39	0.00	0.00	-16,030.75
31403VPM5	FNMA POOL 759228	4.500 01JAN19	01NOV11		DEUTSCHE BANK SECURI	USD/FED	
	364,508.03	1,850,137.00	106.687502	729.02	0.00	0.00	388,884.51

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31403VPM5	FNMA POOL 759228	4.500	01JAN19	01NOV11	CANCEL	DEUTSCHE BANK SECURI	USD/FED
-364,508.03	1,850,137.00	106.687502		-729.02	0.00	0.00	-388,884.51
				01NOV11	17NOV11	DEUTSCHE BANK SECURI	USD/FED
340,406.20	1,850,137.00	106.687502		680.81	0.00	0.00	363,170.87
-- ASSET TOTALS --				680.81	0.00	0.00	363,170.87
340,406.20	1,850,137.00						
31407EJ61	FNMA POOL 828385	6.000	01JUN35	01MAR11		GOLDMAN SACHS + CO	USD/FED
530,000.06	1,630,462.00	109.546876		795.00	0.00	0.00	580,598.51
				01MAR11	CANCEL	GOLDMAN SACHS + CO	USD/FED
-530,000.06	1,630,462.00	109.546876		-795.00	0.00	0.00	-580,598.51
				01MAR11	10MAR11	GOLDMAN SACHS + CO	USD/FED
506,137.68	1,630,462.00	109.546875		759.21	0.00	0.00	554,458.01
-- ASSET TOTALS --				759.21	0.00	0.00	554,458.01
506,137.68	1,630,462.00						
31410F2Q7	FNMA POOL 888283	5.000	01AUG34	23DEC10	CANCEL	MORGAN STANLEY CO IN	USD/FED
-386,382.01	728,320.00	105.281247		-643.97	0.00	0.00	-406,787.80
				23DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED
371,860.44	728,320.00	105.281250		619.77	0.00	0.00	391,499.32
-- ASSET TOTALS --				-24.20	0.00	0.00	-15,288.48
-14,521.57							
31410GHN6	FNMA POOL 888637	6.000	01SEP37	01JUN11		JPMORGAN SECURITIES	USD/FED
585,274.17	1,770,471.00	110.375001		1,170.55	0.00	0.00	645,996.37



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31410GHN6	FNMA POOL 888637	6.000 01SEP37	01JUN11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-585,274.17	1,770,471.00	110.375001	-1,170.55	0.00	0.00	-645,996.37
			01JUN11	13JUN11	JPMORGAN SECURITIES	USD/FED	
	572,767.87	1,770,471.00	110.375001	1,145.54	0.00	0.00	632,192.54
-- ASSET TOTALS --							
	572,767.87	1,770,471.00		1,145.54	0.00	0.00	632,192.54
31410GYN7	FNMA POOL 889117	5.000 01OCT35	23DEC10	CANCEL	MORGAN STANLEY CO IN	USD/FED	
	-2,619,853.71	4,432,901.00	105.281250	-4,366.42	0.00	0.00	-2,758,214.74
			23DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
	2,523,095.93	4,432,901.00	105.281250	4,205.16	0.00	0.00	2,656,346.94
-- ASSET TOTALS --							
	-96,757.78			-161.26	0.00	0.00	-101,867.80
31410KGP3	FNMA POOL 889506	6.000 01MAR37	17DEC10	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-8,999,716.13	18,660,000.00	108.484375	-17,999.43	0.00	0.00	-9,763,285.80
			17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	8,739,210.21	18,660,000.00	108.484375	17,478.42	0.00	0.00	9,480,677.58
-- ASSET TOTALS --							
	-260,505.92			-521.01	0.00	0.00	-282,608.22
31410KHJ6	FNMA POOL 889533	5.500 01JUN38	06DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	699,999.89	1,378,891.00	107.125000	1,283.33	0.00	0.00	749,874.88

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31410KHJ6	FNMA POOL 889533	5.500 01JUN38	11JAN11	13JAN11	JPMORGAN SECURITIES	USD/FED	
	499,999.84	984,922.00	106.851564	916.67	0.00	0.00	534,257.65
-- ASSET TOTALS --							
	1,199,999.73	2,363,813.00		2,200.00	0.00	0.00	1,284,132.53
31410KJR6	FNMA POOL 889572	5.500 01JUN38	08SEP11	25OCT11	12 JPMORGAN SECURITIES	USD/FED	
	397,014.97	1,142,274.00	108.937502	727.86	0.00	0.00	432,498.19
31410KM43	FNMA POOL 889679	5.500 01JUL38	06DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	6,000,003.95	13,282,380.00	107.125000	11,000.01	0.00	0.00	6,427,504.24
			11JAN11	13JAN11	JPMORGAN SECURITIES	USD/FED	
	8,000,005.27	17,709,840.00	106.851563	14,666.67	0.00	0.00	8,548,130.64
-- ASSET TOTALS --							
	14,000,009.22	30,992,220.00		25,666.68	0.00	0.00	14,975,634.88
31410KNG5	FNMA POOL 889691	6.000 01JUL38	01JUN11		JPMORGAN SECURITIES	USD/FED	
	120,138.02	307,113.00	110.375000	240.28	0.00	0.00	132,602.34
			01JUN11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-120,138.02	307,113.00	110.375000	-240.28	0.00	0.00	-132,602.34
			01JUN11	13JUN11	JPMORGAN SECURITIES	USD/FED	
	117,087.10	307,113.00	110.375003	234.17	0.00	0.00	129,234.89
-- ASSET TOTALS --							
	117,087.10	307,113.00		234.17	0.00	0.00	129,234.89
31410KNH3	FNMA POOL 889692	5.500 01MAY38	10MAY11	12MAY11	CREDIT SUISSE SECURI	USD/FED	
	999,999.76	2,334,844.00	108.144532	1,680.55	0.00	0.00	1,081,445.06

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31410KNH3	FNMA POOL 889692	5.500 01MAY38	10MAY11	12MAY11	CREDIT SUISSE SECURI	USD/FED	
	699,999.92	1,634,391.00	108.144532	1,176.39	0.00	0.00	757,011.64
-- ASSET TOTALS --	1,699,999.68	3,969,235.00		2,856.94	0.00	0.00	1,838,456.70
31410KNN0	FNMA POOL 889697	6.000 01JUL38	06DEC10	13JAN11	GOLDMAN SACHS + CO	USD/FED	
	91,259.82	208,790.00	108.468754	182.52	0.00	0.00	98,988.39
	33,101.52	96,000.00	109.937489	55.17	0.00	0.00	36,390.98
-- ASSET TOTALS --	124,361.34	304,790.00		237.69	0.00	0.00	135,379.37
31410KXL3	FNMA POOL 889983	6.000 01OCT38	23MAY11		CITIGROUP GLOBAL MAR	USD/FED	
	801,343.07	2,059,050.00	109.894531	1,602.69	0.00	0.00	880,632.21
	-801,343.07	2,059,050.00	109.894531	-1,602.69	0.00	0.00	-880,632.21
	780,531.53	2,059,050.00	109.894532	1,561.06	0.00	0.00	857,761.47
-- ASSET TOTALS --	780,531.53	2,059,050.00		1,561.06	0.00	0.00	857,761.47
31410KXZ2	FNMA POOL 889996	5.500 01JUN38	05DEC11		JPMORGAN SECURITIES	USD/FED	
	506,439.26	1,420,827.00	108.609376	851.10	0.00	0.00	550,040.52

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31410KXZ2	FNMA POOL 889996	5.500 01JUN38	05DEC11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-506,439.26	1,420,827.00	108.609376	-851.10	0.00	0.00	-550,040.52
				05DEC11	12DEC11	JPMORGAN SECURITIES	USD/FED
	492,052.43	1,420,827.00	108.609377	826.92	0.00	0.00	534,415.08
-- ASSET TOTALS --							
	492,052.43	1,420,827.00		826.92	0.00	0.00	534,415.08
31410LCN0	FNMA POOL 890277	6.000 01SEP39	26JUL11	11AUG11	JPMORGAN SECURITIES	USD/FED	
	31,766.36	36,000.00	109.937525	52.94	0.00	0.00	34,923.15
31410RJC4	FNMA POOL 894959	6.000 01AUG36	07JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	12,301.60	43,799.00	108.546937	24.60	0.00	0.00	13,353.01
31410SQD2	FNMA POOL 896052	6.000 01JUL36	04FEB11	17MAR11	7 JPMORGAN SECURITIES	USD/FED	
	3,866.45	25,841.00	107.781298	5.80	0.00	0.00	4,167.31
31411AS30	FNMA POOL 902438	6.000 01NOV36	04FEB11	18MAR11	8 JPMORGAN SECURITIES	USD/FED	
	774,865.11	2,601,715.00	107.781250	1,162.30	0.00	0.00	835,159.30
31411F5K6	FNMA POOL 907250	6.000 01DEC36	26JUL11	11AUG11	JPMORGAN SECURITIES	USD/FED	
	61,916.15	200,732.00	109.937504	103.19	0.00	0.00	68,069.07
31411J4R4	FNMA POOL 909932	6.000 01MAR37	04FEB11		JPMORGAN SECURITIES	USD/FED	
	513,343.15	1,420,237.00	107.781251	770.01	0.00	0.00	553,287.67
				04FEB11	CANCEL	JPMORGAN SECURITIES	USD/FED
	-513,343.15	1,420,237.00	107.781251	-770.01	0.00	0.00	-553,287.67
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
31411RFM5	FNMA POOL 912872	5.500 01FEB37	08SEP11	13OCT11	JPMORGAN SECURITIES	USD/FED	
	499,999.68	1,205,038.00	108.937500	916.67	0.00	0.00	544,687.15

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31411VTH2	FNMA POOL 915952	5.500 01APR37	14MAR11	13APR11	MORGAN STANLEY CO IN	USD/FED	
	137,920.35	556,139.00	107.234378	252.85	0.00	0.00	147,898.03
31412HXU8	FNMA POOL 925991	6.000 01OCT38	04FEB11	18MAR11	8 JPMORGAN SECURITIES	USD/FED	
	217,677.24	538,038.00	107.781250	326.52	0.00	0.00	234,615.25
31412H5W5	FNMA POOL 926161	4.000 01AUG39	02FEB11	10MAR11	BARCLAYS CAPITAL INC	USD/FED	
	298,787.80	329,677.00	98.031248	298.79	0.00	0.00	292,905.41
31412MAQ1	FNMA POOL 928915	6.000 01NOV37	17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED	
	63,601.91	164,252.00	108.000011	127.20	0.00	0.00	68,690.07
31412MDX3	FNMA POOL 929018	6.000 01DEC37	06DEC10	13JAN11	GOLDMAN SACHS + CO	USD/FED	
	729,520.68	1,791,416.00	108.468751	1,459.04	0.00	0.00	791,301.97
	232,109.22	569,969.00	108.468750	464.22	0.00	0.00	251,765.97
-- ASSET TOTALS --							
	961,629.90	2,361,385.00		1,923.26	0.00	0.00	1,043,067.94
31412MR91	FNMA POOL 929412	5.500 01MAY38	14MAR11	13APR11	MORGAN STANLEY CO IN	USD/FED	
	128,920.99	320,451.00	107.234384	236.36	0.00	0.00	138,247.63
31412MY69	FNMA POOL 929633	6.000 01JUN38	06DEC10	13JAN11	BANK OF AMERICA SECU	USD/FED	
	938,984.75	2,129,422.00	108.484375	1,877.97	0.00	0.00	1,018,651.74
31412M4W5	FNMA POOL 929737	5.500 01JUL38	14MAR11	13APR11	MORGAN STANLEY CO IN	USD/FED	
	83,018.06	182,140.00	107.234390	152.20	0.00	0.00	89,023.91
31412NE85	FNMA POOL 929959	6.000 01SEP38	27JAN11	22FEB11	12 GOLDMAN SACHS + CO	USD/FED	
	999,999.91	1,891,155.00	108.734375	1,500.00	0.00	0.00	1,087,343.65
31412NFY7	FNMA POOL 929983	6.000 01SEP38	17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED	
	752,127.04	2,512,504.00	108.000001	1,504.25	0.00	0.00	812,297.21
31412NJQ0	FNMA POOL 930071	6.000 01OCT38	17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED	
	152,308.05	517,399.00	108.000004	304.62	0.00	0.00	164,492.70



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31412SY82	FNMA POOL 933735	5.000	01MAR38	16DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/FED
1,000,000.01	1,801,067.00	103.531251		1,666.67	0.00	0.00	1,035,312.52
				16DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/FED
1,000,000.01	1,801,067.00	103.531251		1,666.67	0.00	0.00	1,035,312.52
				16DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/FED
847,183.93	1,525,835.00	103.531251		1,411.97	0.00	0.00	877,100.12
				16DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/FED
1,000,000.01	1,801,067.00	103.531251		1,666.67	0.00	0.00	1,035,312.52
				16DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/FED
1,000,000.01	1,801,067.00	103.531251		1,666.67	0.00	0.00	1,035,312.52
-- ASSET TOTALS --				8,078.65	0.00	0.00	5,018,350.20
4,847,183.97	8,730,103.00						
31412TG98	FNMA POOL 934124	5.500	01JUL38	14MAR11	13APR11	MORGAN STANLEY CO IN	USD/FED
69,925.18	174,325.00	107.234390		128.20	0.00	0.00	74,983.84
31412TLE1	FNMA POOL 934225	6.000	01DEC38	17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED
299,970.37	605,209.00	108.000000		599.94	0.00	0.00	323,968.00
31412TMG5	FNMA POOL 934259	4.500	01JAN39	07DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED
196,733.79	353,279.00	103.203125		295.10	0.00	0.00	203,035.42
				07DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED
193,786.23	347,986.00	103.203127		290.68	0.00	0.00	199,993.45
-- ASSET TOTALS --				585.78	0.00	0.00	403,028.87
390,520.02	701,265.00						
31412TM59	FNMA POOL 934280	5.500	01JUN38	14MAR11	13APR11	MORGAN STANLEY CO IN	USD/FED
100,424.90	178,521.00	107.234381		184.11	0.00	0.00	107,690.02

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31412T4W0	FNMA POOL 934737	5.500 01JAN39 14MAR11	13APR11		MORGAN STANLEY CO IN	USD/FED	
	143,136.07	276,993.00	107.234382	262.42	0.00	0.00	153,491.08
31413HJM1	FNMA POOL 945868	5.500 01AUG37 14MAR11			MORGAN STANLEY CO IN	USD/FED	
	775,391.62	1,309,694.00	107.234377	1,421.55	0.00	0.00	831,486.37
					MORGAN STANLEY CO IN	USD/FED	
	-775,391.62	1,309,694.00	107.234377	14MAR11 CANCEL	0.00	0.00	-831,486.37
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
31413HJY5	FNMA POOL 945879	6.000 01AUG37 07JAN11	13JAN11		DEUTSCHE BANK SECURI	USD/FED	
	11,532.05	42,310.00	108.546875	23.06	0.00	0.00	12,517.68
31413HQR2	FNMA POOL 946064	6.000 01SEP37 06DEC10	13JAN11		BANK OF AMERICA SECU	USD/FED	
	28,049.86	88,732.00	108.484392	56.10	0.00	0.00	30,429.72
31413JC77	FNMA POOL 946594	6.000 01SEP37 06DEC10	13JAN11		BANK OF AMERICA SECU	USD/FED	
	34,748.14	116,652.00	108.484375	69.50	0.00	0.00	37,696.30
31413KAW1	FNMA POOL 947421	6.000 01SEP37 06DEC10			BANK OF AMERICA SECU	USD/FED	
	92,204.07	247,357.00	108.484376	184.41	0.00	0.00	100,027.01
					BANK OF AMERICA SECU	USD/FED	
	-92,204.07	247,357.00	108.484376	06DEC10 CANCEL	0.00	0.00	-100,027.01
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
31413LAS8	FNMA POOL 948317	6.000 01AUG37 06DEC10	13JAN11		BANK OF AMERICA SECU	USD/FED	
	28,721.57	85,686.00	108.484355	57.44	0.00	0.00	31,158.41
31413LZA0	FNMA POOL 949037	6.000 01SEP37 06DEC10	13JAN11		BANK OF AMERICA SECU	USD/FED	
	934,826.78	3,741,482.00	108.484376	1,869.65	0.00	0.00	1,014,141.00



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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31413LZA0	FNMA POOL 949037	6.000 01SEP37	06DEC10	13JAN11	BANK OF AMERICA SECU	USD/FED	
	92,181.88	368,942.00	108.484379	184.36	0.00	0.00	100,002.94
-- ASSET TOTALS --							
	1,027,008.66	4,110,424.00		2,054.01	0.00	0.00	1,114,143.94
31413NZ40	FNMA POOL 950863	6.000 01SEP37	06DEC10	13JAN11	GOLDMAN SACHS + CO	USD/FED	
	304,179.01	1,091,531.00	108.468753	608.36	0.00	0.00	329,939.18
31413QKR8	FNMA POOL 952204	6.000 01NOV37	04FEB11	10MAR11	JPMORGAN SECURITIES	USD/FED	
	44,235.34	116,154.00	107.781267	66.35	0.00	0.00	47,677.41
31413QQY7	FNMA POOL 952371	6.000 01NOV37	04FEB11	18MAR11	8 JPMORGAN SECURITIES	USD/FED	
	799,999.89	2,093,678.00	107.781250	1,200.00	0.00	0.00	862,249.88
31413RZX7	FNMA POOL 953558	5.500 01OCT37	31MAR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
	55,253.31	186,337.00	106.835952	101.30	0.00	0.00	59,030.40
31413R2X3	FNMA POOL 953590	5.500 01JAN38	14MAR11	13APR11	MORGAN STANLEY CO IN	USD/FED	
	80,217.45	214,715.00	107.234386	147.07	0.00	0.00	86,020.69
31413SGT5	FNMA POOL 953910	6.000 01NOV37	06DEC10	13JAN11	BANK OF AMERICA SECU	USD/FED	
	28,522.66	83,333.00	108.484412	57.05	0.00	0.00	30,942.64
31413TJH6	FNMA POOL 954864	6.000 01NOV37	04FEB11	18MAR11	8 JPMORGAN SECURITIES	USD/FED	
	100,000.09	249,470.00	107.781253	150.00	0.00	0.00	107,781.35
31413USB6	FNMA POOL 956014	6.000 01NOV37	11APR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
	100,000.08	450,824.00	108.761723	200.00	0.00	0.00	108,761.81
31413VSB4	FNMA POOL 956914	6.000 01NOV37	06DEC10	13JAN11	GOLDMAN SACHS + CO	USD/FED	
	908,739.95	2,038,690.00	108.468751	1,817.48	0.00	0.00	985,698.87
				06DEC10	13JAN11	GOLDMAN SACHS + CO	USD/FED
	41,267.70	92,581.00	108.468754	82.54	0.00	0.00	44,762.56





JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31414GJE0	FNMA POOL 965661	6.000 01JAN38	06DEC10	13JAN11	GOLDMAN SACHS + CO	USD/FED	
	151,181.99	302,276.00	108.468753	302.36	0.00	0.00	163,985.22
				06DEC10	13JAN11	GOLDMAN SACHS + CO	USD/FED
	807,246.92	1,614,024.00	108.468750	1,614.49	0.00	0.00	875,610.64
-- ASSET TOTALS --				1,916.85	0.00	0.00	1,039,595.86
	958,428.91	1,916,300.00					
31414GVF3	FNMA POOL 966014	6.000 01JAN38	17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED	
	221,498.34	413,872.00	108.000001	443.00	0.00	0.00	239,218.21
31414HA31	FNMA POOL 966326	6.000 01DEC37	04FEB11		JPMORGAN SECURITIES	USD/FED	
	6,442.88	25,525.00	107.781303	9.66	0.00	0.00	6,944.22
				04FEB11	CANCEL	JPMORGAN SECURITIES	USD/FED
	-6,442.88	25,525.00	107.781303	-9.66	0.00	0.00	-6,944.22
-- ASSET TOTALS --				0.00	0.00	0.00	0.00
	0.00						
31414HJY4	FNMA POOL 966579	6.000 01FEB38	06DEC10	13JAN11	GOLDMAN SACHS + CO	USD/FED	
	270,479.10	697,212.00	108.468750	540.96	0.00	0.00	293,385.30
				06DEC10	13JAN11	GOLDMAN SACHS + CO	USD/FED
	695,820.72	1,793,612.00	108.468750	1,391.64	0.00	0.00	754,748.04
-- ASSET TOTALS --				1,932.60	0.00	0.00	1,048,133.34
	966,299.82	2,490,824.00					
31414KJG6	FNMA POOL 968363	6.000 01OCT38	17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED	
	895,853.33	2,623,257.00	107.999999	1,791.71	0.00	0.00	967,521.59
31414KSQ4	FNMA POOL 968627	6.000 01JAN38	26JUL11	11AUG11	JPMORGAN SECURITIES	USD/FED	
	584,204.12	1,682,149.00	109.937501	973.67	0.00	0.00	642,259.41

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31414KYP9	FNMA POOL 968818	5.500 01JAN38 08SEP11 13OCT11			JPMORGAN SECURITIES	USD/FED	
	602,984.02	1,664,239.00	108.937502	1,105.47	0.00	0.00	656,875.73
31414LAH1	FNMA POOL 969008	5.500 01FEB38 31MAR11 13APR11			BARCLAYS CAPITAL INC	USD/FED	
	144,778.60	351,389.00	106.835937	265.43	0.00	0.00	154,675.57
31414L3E6	FNMA POOL 969797	5.500 01FEB38 14MAR11 13APR11			MORGAN STANLEY CO IN	USD/FED	
	53,256.55	100,000.00	107.234378	97.64	0.00	0.00	57,109.33
31414MPE0	FNMA POOL 970321	6.000 01FEB38 04FEB11 10MAR11			JPMORGAN SECURITIES	USD/FED	
	442,422.35	1,255,425.00	107.781250	663.63	0.00	0.00	476,848.34
31414M5P7	FNMA POOL 970754	6.000 01OCT38 04FEB11			JPMORGAN SECURITIES	USD/FED	
	989,691.63	1,741,978.00	107.781250	1,484.54	0.00	0.00	1,066,702.01
					04FEB11 CANCEL	JPMORGAN SECURITIES	USD/FED
	-989,691.63	1,741,978.00	107.781250	-1,484.54	0.00	0.00	-1,066,702.01
					04FEB11 20MAY11 71	JPMORGAN SECURITIES	USD/FED
	989,691.63	1,741,978.00	107.781250	1,484.54	0.00	0.00	1,066,702.01
-- ASSET TOTALS --							
	989,691.63	1,741,978.00		1,484.54	0.00	0.00	1,066,702.01
31414M6W1	FNMA POOL 970785	6.000 01NOV38 07JAN11 13JAN11			DEUTSCHE BANK SECURI	USD/FED	
	976,166.57	2,835,065.00	108.546875	1,952.33	0.00	0.00	1,059,598.31
31414NDD3	FNMA POOL 970900	6.000 01NOV38 17DEC10 13JAN11			CREDIT SUISSE SECURI	USD/FED	
	19,860.77	37,824.00	108.000042	39.72	0.00	0.00	21,449.64
31414PDZ9	FNMA POOL 971820	6.000 01FEB38 26JUL11 11AUG11			JPMORGAN SECURITIES	USD/FED	
	382,594.56	647,256.00	109.937501	637.66	0.00	0.00	420,614.90
					26JUL11 11AUG11	JPMORGAN SECURITIES	USD/FED
	955,930.76	1,617,200.00	109.937500	1,593.22	0.00	0.00	1,050,926.38

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
1,338,525.32	2,264,456.00			2,230.88	0.00	0.00	1,471,541.28
31414PQS1	FNMA POOL 972165	6.000 01FEB38 17DEC10	13JAN11		CREDIT SUISSE SECURI	USD/FED	
847,692.04	2,607,725.00	108.000001	1,695.38		0.00	0.00	915,507.41
31414PUX5	FNMA POOL 972298	6.000 01JAN38 06DEC10	13JAN11		BANK OF AMERICA SECU	USD/FED	
185,365.10	723,637.00	108.484375	370.73		0.00	0.00	201,092.17
31414P5A3	FNMA POOL 972541	6.000 01FEB38 06DEC10	13JAN11		BANK OF AMERICA SECU	USD/FED	
942,755.78	2,331,895.00	108.484377	1,885.51		0.00	0.00	1,022,742.73
				04FEB11	JPMORGAN SECURITIES	USD/FED	
513,344.63	1,421,240.00	107.781252	770.02		0.00	0.00	553,289.27
				04FEB11 CANCEL	JPMORGAN SECURITIES	USD/FED	
-513,344.63	1,421,240.00	107.781252	-770.02		0.00	0.00	-553,289.27
-- ASSET TOTALS --							
942,755.78	2,331,895.00		1,885.51	0.00	0.00	0.00	1,022,742.73
31414QVY0	FNMA POOL 973231	6.000 01OCT36 06DEC10	13JAN11		GOLDMAN SACHS + CO	USD/FED	
108,669.75	216,218.00	108.468751	217.34		0.00	0.00	117,872.72
				06DEC10 13JAN11	GOLDMAN SACHS + CO	USD/FED	
848,817.54	1,688,875.00	108.468751	1,697.64		0.00	0.00	920,701.78
-- ASSET TOTALS --							
957,487.29	1,905,093.00		1,914.98	0.00	0.00	0.00	1,038,574.50
31414QXG7	FNMA POOL 973279	6.000 01APR38 04FEB11	10MAR11		JPMORGAN SECURITIES	USD/FED	
99,999.92	241,353.00	107.781256	150.00		0.00	0.00	107,781.17
31414R6U4	FNMA POOL 974383	5.000 01APR38 16DEC10	10FEB11	28	JPMORGAN CHASE BANK/	USD/FED	
225,098.62	534,314.00	103.531252	375.16		0.00	0.00	233,047.42







JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31415PZY7	FNMA POOL 985559	5.500 01JUN38	14MAR11	13APR11	MORGAN STANLEY CO IN	USD/FED	
	890,349.92	3,314,755.00	107.234375	1,632.31	0.00	0.00	954,761.17
				14MAR11	13APR11	MORGAN STANLEY CO IN	USD/FED
	718,943.68	2,676,613.00	107.234376	1,318.06	0.00	0.00	770,954.77
-- ASSET TOTALS --							
	2,443,002.60	9,095,250.00		4,478.84	0.00	0.00	2,619,738.58
31415PZZ4	FNMA POOL 985560	6.000 01JUN38	27JAN11	10FEB11	GOLDMAN SACHS + CO	USD/FED	
	999,999.96	2,974,120.00	108.734375	1,500.00	0.00	0.00	1,087,343.71
				27JAN11	10FEB11	GOLDMAN SACHS + CO	USD/FED
	999,999.96	2,974,120.00	108.734375	1,500.00	0.00	0.00	1,087,343.71
-- ASSET TOTALS --							
	1,999,999.92	5,948,240.00		3,000.00	0.00	0.00	2,174,687.42
31415QNM4	FNMA POOL 986096	6.000 01SEP38	17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED	
	869,499.54	1,806,940.00	108.000001	1,739.00	0.00	0.00	939,059.51
				17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED
	330,491.53	686,807.00	107.999999	660.98	0.00	0.00	356,930.85
-- ASSET TOTALS --							
	1,199,991.07	2,493,747.00		2,399.98	0.00	0.00	1,295,990.36
31415QNN2	FNMA POOL 986097	6.000 01SEP38	06DEC10	13JAN11	BANK OF AMERICA SECU	USD/FED	
	34,114.89	81,729.00	108.484389	68.23	0.00	0.00	37,009.33
31415RA46	FNMA POOL 986627	6.000 01MAY38	17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED	
	336,108.62	590,496.00	107.999997	672.22	0.00	0.00	362,997.30
31415RLZ5	FNMA POOL 986944	6.000 01SEP38	27JAN11		GOLDMAN SACHS + CO	USD/FED	
	999,999.73	2,626,625.00	108.734376	1,500.00	0.00	0.00	1,087,343.47

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31415RLZ5	FNMA POOL 986944	6.000 01SEP38	27JAN11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
	-999,999.73	2,626,625.00	108.734376	-1,500.00	0.00	0.00	-1,087,343.47
			27JAN11		GOLDMAN SACHS + CO	USD/FED	
	1,000,000.88	2,626,628.00	108.734375	1,500.00	0.00	0.00	1,087,344.71
			27JAN11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
	-1,000,000.88	2,626,628.00	108.734375	-1,500.00	0.00	0.00	-1,087,344.71
			27JAN11		GOLDMAN SACHS + CO	USD/FED	
	999,999.73	2,626,625.00	108.734376	1,500.00	0.00	0.00	1,087,343.47
			27JAN11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
	-999,999.73	2,626,625.00	108.734376	-1,500.00	0.00	0.00	-1,087,343.47
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
31415RY65	FNMA POOL 987333	6.000 01SEP38	04FEB11	10MAR11	JPMORGAN SECURITIES	USD/FED	
	513,342.22	1,807,111.00	107.781252	770.01	0.00	0.00	553,286.67
31415R3L6	FNMA POOL 987403	6.000 01OCT38	06DEC10	13JAN11	BANK OF AMERICA SECU	USD/FED	
	30,210.15	82,081.00	108.484400	60.42	0.00	0.00	32,773.30
31415SLL4	FNMA POOL 987831	6.000 01SEP38	17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED	
	104,146.75	264,243.00	108.000000	208.29	0.00	0.00	112,478.49
31415SQY1	FNMA POOL 987971	6.000 01SEP38	06DEC10		BANK OF AMERICA SECU	USD/FED	
	934,826.73	2,250,717.00	108.484375	1,869.65	0.00	0.00	1,014,140.94
			06DEC10	CANCEL	BANK OF AMERICA SECU	USD/FED	
	-934,826.73	2,250,717.00	108.484375	-1,869.65	0.00	0.00	-1,014,140.94
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31415SSR4	FNMA POOL 988028	5.500 01AUG38 31MAR11	13APR11		BARCLAYS CAPITAL INC	USD/FED	
	698,744.32	2,392,652.00	106.835938	1,281.03	0.00	0.00	746,510.05
31415TAH3	FNMA POOL 988408	4.500 01AUG23 31OCT11	17NOV11		JPMORGAN SECURITIES	USD/FED	
	31,140.43	70,480.00	106.515645	62.28	0.00	0.00	33,169.43
31415TLL2	FNMA POOL 988731	5.500 01OCT38 31MAR11	13APR11		BARCLAYS CAPITAL INC	USD/FED	
	153,374.15	398,044.00	106.835937	281.19	0.00	0.00	163,858.71
31415TRC6	FNMA POOL 988883	3.500 01SEP25 03FEB11	16MAR11		UBS WARBURG LLC CMO	USD/FED	
	203,517.64	214,461.00	99.625001	296.80	0.00	0.00	202,754.45
31415TUM0	FNMA POOL 988988	6.000 01SEP38 04FEB11			JPMORGAN SECURITIES	USD/FED	
	7,458.50	43,115.00	107.781189	11.19	0.00	0.00	8,038.86
				04FEB11	CANCEL	JPMORGAN SECURITIES	USD/FED
	-7,458.50	43,115.00	107.781189	-11.19	0.00	0.00	-8,038.86
-- ASSET TOTALS --				0.00	0.00	0.00	0.00
	0.00						
31415U4X2	FNMA POOL 990138	6.000 01SEP38 17DEC10	13JAN11		CREDIT SUISSE SECURI	USD/FED	
	216,331.54	478,058.00	108.000003	432.66	0.00	0.00	233,638.07
31415VBW4	FNMA POOL 990253	6.000 01SEP38 17DEC10	13JAN11		CREDIT SUISSE SECURI	USD/FED	
	54,932.01	122,739.00	108.000017	109.86	0.00	0.00	59,326.58
31415VK61	FNMA POOL 990517	6.000 01SEP38 17DEC10	13JAN11		CREDIT SUISSE SECURI	USD/FED	
	892,242.67	3,533,200.00	108.000000	1,784.49	0.00	0.00	963,622.08
				17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED
	999,999.93	3,959,909.00	108.000001	2,000.00	0.00	0.00	1,079,999.93
-- ASSET TOTALS --				3,784.49	0.00	0.00	2,043,622.01
	1,892,242.60	7,493,109.00					

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31415VNS0	FNMA POOL 990601	6.000 01SEP38 17DEC10	13JAN11		CREDIT SUISSE SECURI	USD/FED	
125,488.13	336,871.00	108.000008	250.98		0.00	0.00	135,527.19
31415VR72	FNMA POOL 990710	6.000 01SEP38 17DEC10	13JAN11		CREDIT SUISSE SECURI	USD/FED	
87,118.61	317,731.00	108.000001	174.24		0.00	0.00	94,088.10
31415VS63	FNMA POOL 990741	6.000 01SEP38 17DEC10	13JAN11		CREDIT SUISSE SECURI	USD/FED	
562,170.16	2,498,978.00	108.000001	1,124.34		0.00	0.00	607,143.78
31415V3K9	FNMA POOL 991002	6.000 01OCT38 17DEC10	13JAN11		CREDIT SUISSE SECURI	USD/FED	
828,076.29	2,380,516.00	108.000001	1,656.15		0.00	0.00	894,322.40
31415WQD8	FNMA POOL 991552	6.000 01NOV38 27JAN11	10FEB11		GOLDMAN SACHS + CO	USD/FED	
1,000,000.94	2,347,724.00	108.734376	1,500.00		0.00	0.00	1,087,344.78
31415WQT3	FNMA POOL 991566	5.500 01NOV38 14MAR11	13APR11		MORGAN STANLEY CO IN	USD/FED	
124,183.70	383,575.00	107.234379	227.67		0.00	0.00	133,167.62
31415W4F7	FNMA POOL 991922	6.000 01NOV38 06DEC10	13JAN11		BANK OF AMERICA SECU	USD/FED	
26,710.95	54,985.00	108.484348	53.42		0.00	0.00	28,977.20
31415XA84	FNMA POOL 992031	5.500 01OCT38 31MAR11	13APR11		BARCLAYS CAPITAL INC	USD/FED	
147,881.63	646,001.00	106.835940	271.12		0.00	0.00	157,990.73
31415XBA8	FNMA POOL 992033	6.000 01OCT38 26JUL11	11AUG11		JPMORGAN SECURITIES	USD/FED	
12,203.15	94,000.00	109.937598	20.34		0.00	0.00	13,415.85
31415YFR5	FNMA POOL 993076	6.000 01DEC38 06DEC10			BANK OF AMERICA SECU	USD/FED	
944,852.97	1,967,201.00	108.484374	1,889.71		0.00	0.00	1,025,017.83
				06DEC10	CANCEL	BANK OF AMERICA SECU	USD/FED
-944,852.97	1,967,201.00	108.484374	-1,889.71		0.00	0.00	-1,025,017.83
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
31415YHP7	FNMA POOL 993138	6.000 01OCT38 17DEC10	13JAN11		CREDIT SUISSE SECURI	USD/FED	
333,399.92	853,805.00	108.000002	666.80		0.00	0.00	360,071.92

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31416A4W7	FNMA POOL 994637	5.500 01NOV38	14MAR11	13APR11	MORGAN STANLEY CO IN	USD/FED	
	693,297.62	2,540,020.00	107.234375	1,271.05	0.00	0.00	743,453.37
31416BN61	FNMA POOL 995113	5.500 01SEP36	04JAN11		BNP PARIBAS SECURITI	USD/FED	
	137,619.46	228,100.00	107.625004	252.30	0.00	0.00	148,112.95
			04JAN11	CANCEL	BNP PARIBAS SECURITI	USD/FED	
	-137,619.46	228,100.00	107.625004	-252.30	0.00	0.00	-148,112.95
			04JAN11	13JAN11	BNP PARIBAS SECURITI	USD/FED	
	133,324.35	228,100.00	107.624991	244.43	0.00	0.00	143,490.32
-- ASSET TOTALS --				244.43	0.00	0.00	143,490.32
	133,324.35	228,100.00					
31416B4J4	FNMA POOL 995525	6.000 01DEC38	17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED	
	52,825.33	123,932.00	108.000026	105.65	0.00	0.00	57,051.37
31416CJY3	FNMA POOL 995879	6.000 01APR39	06DEC10	13JAN11	BANK OF AMERICA SECU	USD/FED	
	25,767.67	48,000.00	108.484391	51.54	0.00	0.00	27,953.90
31416CKL9	FNMA POOL 995899	6.000 01FEB38	25MAY11		CREDIT SUISSE SECURI	USD/FED	
	802,179.99	1,687,270.00	109.890626	1,604.36	0.00	0.00	881,520.61
			25MAY11	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-802,179.99	1,687,270.00	109.890626	-1,604.36	0.00	0.00	-881,520.61
			25MAY11		CREDIT SUISSE SECURI	USD/FED	
	781,049.14	1,687,270.00	109.890626	1,562.10	0.00	0.00	858,299.79
			25MAY11	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-781,049.14	1,687,270.00	109.890626	-1,562.10	0.00	0.00	-858,299.79
			25MAY11	13JUN11	CREDIT SUISSE SECURI	USD/FED	
	781,049.14	1,687,270.00	109.898439	1,562.10	0.00	0.00	858,360.81

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
	781,049.14	1,687,270.00		1,562.10	0.00	0.00	858,360.81
31416CK62	FNMA POOL 995917		5.000	01JUL39 11APR11 12MAY11	CREDIT SUISSE SECURI	USD/FED	
	308,369.16	710,147.00		104.015629 471.12	0.00	0.00	320,752.12
31416J5H0	FNMA POOL AA1747		4.500	01JAN39 07DEC10 13JAN11	UBS WARBURG LLC CMO	USD/FED	
	803,365.83	1,539,323.00		103.203126 1,205.05	0.00	0.00	829,098.65
31416NHU9	FNMA POOL AA4742		3.500	01OCT25 07DEC10 19JAN11	UBS WARBURG LLC CMO	USD/FED	
	377,335.73	382,918.00		101.335940 660.34	0.00	0.00	382,376.71
31416NJX1	FNMA POOL AA4777		3.500	01DEC25 07DEC10 24JAN11	UBS WARBURG LLC CMO	USD/FED	
	100,000.15	100,468.00		101.335938 175.00	0.00	0.00	101,336.09
31416NJZ6	FNMA POOL AA4779		4.500	01DEC40 06DEC10 13JAN11	MORGAN STANLEY CO IN	USD/FED	
	7,000,000.00	7,000,000.00		103.652344 10,500.00	0.00	0.00	7,255,664.06
31416RBP7	FNMA POOL AA7245		4.500	01NOV18 01NOV11	DEUTSCHE BANK SECURI	USD/FED	
	876,527.12	1,616,169.00		106.687501 1,753.05	0.00	0.00	935,144.88
				01NOV11 CANCEL	DEUTSCHE BANK SECURI	USD/FED	
	-876,527.12	1,616,169.00		106.687501 -1,753.05	0.00	0.00	-935,144.88
				01NOV11 17NOV11	DEUTSCHE BANK SECURI	USD/FED	
	850,941.95	1,616,169.00		106.687501 1,701.88	0.00	0.00	907,848.70
-- ASSET TOTALS --							
	850,941.95	1,616,169.00		1,701.88	0.00	0.00	907,848.70
31416RBT9	FNMA POOL AA7249		4.500	01NOV18 07NOV11 17NOV11	DEUTSCHE BANK SECURI	USD/FED	
	579,060.78	1,121,000.00		106.578126 1,158.12	0.00	0.00	617,152.13
31416RFL2	FNMA POOL AA7370		4.500	01JAN22 01NOV11	DEUTSCHE BANK SECURI	USD/FED	
	328,962.83	610,101.00		106.687497 657.93	0.00	0.00	350,962.21

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31416RFL2	FNMA POOL AA7370	4.500 01JAN22	01NOV11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
-328,962.83	610,101.00	106.687497	-657.93		0.00	0.00	-350,962.21
			01NOV11	17NOV11	DEUTSCHE BANK SECURI	USD/FED	
322,337.25	610,101.00	106.687502	644.67		0.00	0.00	343,893.56
-- ASSET TOTALS --			644.67		0.00	0.00	343,893.56
322,337.25	610,101.00						
31416WHU9	FNMA POOL AB1142	4.500 01JUN40	16MAR11		BANK OF AMERICA SECU	USD/FED	
855,593.42	938,340.00	102.515626	1,283.39		0.00	0.00	877,116.95
			16MAR11	CANCEL	BANK OF AMERICA SECU	USD/FED	
-855,593.42	938,340.00	102.515626	-1,283.39		0.00	0.00	-877,116.95
			16MAR11	13APR11	BANK OF AMERICA SECU	USD/FED	
850,520.35	938,340.00	102.515626	1,275.78		0.00	0.00	871,916.26
-- ASSET TOTALS --			1,275.78		0.00	0.00	871,916.26
850,520.35	938,340.00						
31416WMH2	FNMA POOL AB1259	5.000 01JUL40	16DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/FED	
774,901.21	898,383.00	103.531251	1,291.50		0.00	0.00	802,264.92
31416WT77	FNMA POOL AB1473	4.500 01SEP40	02MAR11	17MAY11	34 BARCLAYS CAPITAL INC	USD/FED	
500,000.46	524,622.00	101.421875	750.00		0.00	0.00	507,109.84
31416WYD8	FNMA POOL AB1607	3.500 01OCT25	07DEC10	24JAN11	5 UBS WARBURG LLC CMO	USD/FED	
360,519.04	370,855.00	101.335935	630.91		0.00	0.00	365,335.34
			07DEC10	19JAN11	UBS WARBURG LLC CMO	USD/FED	
222,705.11	229,090.00	101.335942	389.73		0.00	0.00	225,680.32

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
583,224.15	599,945.00		1,020.64		0.00	0.00	591,015.66
31416W7J5	FNMA POOL AB1796	3.500 01NOV40	14MAR11	13APR11	CREDIT SUISSE SECURI	USD/FED	
51,861.09	52,861.00	94.500019		60.50	0.00	0.00	49,008.74
31416XJR2	FNMA POOL AB2071	3.500 01JAN41	08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED	
953,017.25	979,441.00	101.593751		1,111.85	0.00	0.00	968,205.97
31416XJS0	FNMA POOL AB2072	3.500 01JAN41	11APR11	12MAY11	CREDIT SUISSE SECURI	USD/FED	
999,999.18	1,008,769.00	92.859374		1,069.44	0.00	0.00	928,592.98
			11APR11	12MAY11	CREDIT SUISSE SECURI	USD/FED	
999,999.18	1,008,769.00	92.859374		1,069.44	0.00	0.00	928,592.98
-- ASSET TOTALS --							
1,999,998.36	2,017,538.00		2,138.88		0.00	0.00	1,857,185.96
31416XJZ4	FNMA POOL AB2079	4.000 01JAN41	06SEP11		CREDIT SUISSE SECURI	USD/FED	
4,123,624.07	4,233,800.00	104.703125		5,498.16	0.00	0.00	4,317,563.27
			06SEP11	CANCEL	CREDIT SUISSE SECURI	USD/FED	
-4,123,624.07	4,233,800.00	104.703125		-5,498.16	0.00	0.00	-4,317,563.27
			06SEP11	13SEP11	CREDIT SUISSE SECURI	USD/FED	
4,100,464.30	4,233,800.00	104.703125		5,467.28	0.00	0.00	4,293,314.26
-- ASSET TOTALS --							
4,100,464.30	4,233,800.00		5,467.28		0.00	0.00	4,293,314.26
31416XKA7	FNMA POOL AB2088	4.000 01JAN41	02MAY11	12MAY11	BANK OF AMERICA SECU	USD/FED	
406,785.96	412,181.00	99.511719		497.18	0.00	0.00	404,799.70







JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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31416YT32	FNMA POOL AB3269	4.000 01JUL41	22SEP11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-400,000.03	401,555.00	105.781250		-533.33	0.00	0.00	-423,125.03
			22SEP11	13OCT11	JPMORGAN SECURITIES	USD/FED	
391,980.53	401,555.00	105.781251		522.64	0.00	0.00	414,641.91
-- ASSET TOTALS --							
391,980.53	401,555.00			522.64	0.00	0.00	414,641.91
31416YVR6	FNMA POOL AB3323	3.500 01AUG26	21NOV11		JPMORGAN SECURITIES	USD/FED	
249,999.88	254,694.00	104.546878		340.28	0.00	0.00	261,367.07
			21NOV11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-249,999.88	254,694.00	104.546878		-340.28	0.00	0.00	-261,367.07
			21NOV11	15DEC11	JPMORGAN SECURITIES	USD/FED	
248,843.38	254,694.00	104.546876		338.70	0.00	0.00	260,157.98
-- ASSET TOTALS --							
248,843.38	254,694.00			338.70	0.00	0.00	260,157.98
31417ACZ0	FNMA POOL AB3687	4.000 01OCT41	03OCT11		MORGAN STANLEY CO IN	USD/FED	
957,000.00	957,000.00	105.484375		1,276.00	0.00	0.00	1,009,485.47
			03OCT11	CANCEL	MORGAN STANLEY CO IN	USD/FED	
-957,000.00	957,000.00	105.484375		-1,276.00	0.00	0.00	-1,009,485.47
			03OCT11	13OCT11	MORGAN STANLEY CO IN	USD/FED	
951,002.31	957,000.00	105.484376		1,268.00	0.00	0.00	1,003,158.85
-- ASSET TOTALS --							
951,002.31	957,000.00			1,268.00	0.00	0.00	1,003,158.85
31417AJS9	FNMA POOL AB3872	4.000 01NOV41	03NOV11		JPMORGAN SECURITIES	USD/FED	
3,093,000.00	3,093,000.00	104.500000		4,467.67	0.00	0.00	3,232,185.00

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31417AJS9	FNMA POOL AB3872	4.000 01NOV41	03NOV11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-3,093,000.00	3,093,000.00	104.500000	-4,467.67	0.00	0.00	-3,232,185.00
	3,085,440.98	3,093,000.00	104.500000	4,456.75	0.00	0.00	3,224,285.83
-- ASSET TOTALS --							
	3,085,440.98	3,093,000.00		4,456.75	0.00	0.00	3,224,285.83
31417JRD4	FNMA POOL AC0483	4.500 01SEP39	31MAR11	12MAY11	29 JPMORGAN CHASE BANK/	USD/FED	
	968,823.85	1,131,289.00	101.644531	1,453.24	0.00	0.00	984,756.46
31417J2A7	FNMA POOL AC0768	4.500 01SEP39	07DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	806,313.52	948,976.00	103.203125	1,209.47	0.00	0.00	832,140.75
31417KLY1	FNMA POOL AC1242	5.500 01JUL39	14MAR11	13APR11	MORGAN STANLEY CO IN	USD/FED	
	83,272.95	134,258.00	107.234390	152.67	0.00	0.00	89,297.24
31417LTE5	FNMA POOL AC2348	4.500 01DEC23	07NOV11	17NOV11	DEUTSCHE BANK SECURI	USD/FED	
	1,058,002.62	2,164,000.00	106.578125	2,116.01	0.00	0.00	1,127,599.36
31417VQW6	FNMA POOL AC8568	4.500 01JAN40	24FEB11	10MAR11	DEUTSCHE BANK SECURI	USD/FED	
	999,900.76	1,173,398.00	101.765626	1,124.89	0.00	0.00	1,017,555.27
	999,900.76	1,173,398.00	101.765626	1,124.89	0.00	0.00	1,017,555.27
-- ASSET TOTALS --							
	1,999,801.52	2,346,796.00		2,249.78	0.00	0.00	2,035,110.54
31417WKQ3	FNMA POOL AC9302	4.500 01JUL41	28NOV11		BANK OF AMERICA SECU	USD/FED	
	211,460.23	216,200.00	105.546878	290.76	0.00	0.00	223,189.67

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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31417WKQ3	FNMA POOL AC9302	4.500 01JUL41	28NOV11	CANCEL	BANK OF AMERICA SECU	USD/FED	
	-211,460.23	216,200.00	105.546878	-290.76	0.00	0.00	-223,189.67
			28NOV11	12DEC11	BANK OF AMERICA SECU	USD/FED	
	208,557.94	216,200.00	105.546876	286.77	0.00	0.00	220,126.39
-- ASSET TOTALS --							
	208,557.94	216,200.00		286.77	0.00	0.00	220,126.39
31417YTT4	FNMA POOL MA0561	4.000 01NOV40	10MAY11	13JUN11	CITIGROUP GLOBAL MAR	USD/FED	
	473,938.81	486,354.00	99.765626	631.92	0.00	0.00	472,828.02
31417YT72	FNMA POOL MA0573	3.500 01NOV25	07DEC10		UBS WARBURG LLC CMO	USD/FED	
	882,597.60	899,675.00	101.335938	1,544.54	0.00	0.00	894,388.56
			07DEC10	CANCEL	UBS WARBURG LLC CMO	USD/FED	
	-882,597.60	899,675.00	101.335938	-1,544.54	0.00	0.00	-894,388.56
			07DEC10	19JAN11	UBS WARBURG LLC CMO	USD/FED	
	109,972.14	112,100.00	101.335947	192.45	0.00	0.00	111,441.31
-- ASSET TOTALS --							
	109,972.14	112,100.00		192.45	0.00	0.00	111,441.31
31417YW78	FNMA POOL MA0669	3.500 01MAR26	03FEB11	16MAR11	UBS WARBURG LLC CMO	USD/FED	
	810,896.38	814,685.00	99.625000	1,182.56	0.00	0.00	807,855.52
31417Y2H9	FNMA POOL MA0775	4.000 01MAY41	11APR11	12MAY11	BARCLAYS CAPITAL INC	USD/FED	
	109,854.00	109,854.00	97.218754	134.27	0.00	0.00	106,798.69
31418MAY8	FNMA POOL AD0022	6.000 01JUN39	06DEC10	13JAN11	BANK OF AMERICA SECU	USD/FED	
	931,137.08	1,737,238.00	108.484376	1,862.27	0.00	0.00	1,010,138.25
31418MGG1	FNMA POOL AD0198	5.500 01SEP38	10AUG11		GOLDMAN SACHS + CO	USD/FED	
	1,500,608.56	2,613,210.00	110.343750	2,751.12	0.00	0.00	1,655,827.76

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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31418MGG1	FNMA POOL AD0198	5.500 01SEP38	10AUG11		BNP PARIBAS SECURITI	USD/FED	
	1,500,608.56	2,613,210.00	110.281250	2,751.12	0.00	0.00	1,654,889.88
			10AUG11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
	-1,500,608.56	2,613,210.00	110.343750	-2,751.12	0.00	0.00	-1,655,827.76
			10AUG11	CANCEL	BNP PARIBAS SECURITI	USD/FED	
	-1,500,608.56	2,613,210.00	110.281250	-2,751.12	0.00	0.00	-1,654,889.88
			10AUG11	13SEP11	GOLDMAN SACHS + CO	USD/FED	
	1,466,232.93	2,613,210.00	110.343750	2,688.09	0.00	0.00	1,617,896.40
			10AUG11	13SEP11	BNP PARIBAS SECURITI	USD/FED	
	1,466,232.93	2,613,210.00	110.281250	2,688.09	0.00	0.00	1,616,980.01
-- ASSET TOTALS --							
	2,932,465.86	5,226,420.00		5,376.18	0.00	0.00	3,234,876.41
31418MGP1	FNMA POOL AD0205	6.000 01SEP39	06DEC10		BANK OF AMERICA SECU	USD/FED	
	944,853.35	1,636,589.00	108.484375	1,889.71	0.00	0.00	1,025,018.25
			06DEC10	CANCEL	BANK OF AMERICA SECU	USD/FED	
	-944,853.35	1,636,589.00	108.484375	-1,889.71	0.00	0.00	-1,025,018.25
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
31418MJY9	FNMA POOL AD0278	4.230 01SEP39	08MAR11		JPMORGAN SECURITIES	USD/FED	
	870,967.66	1,267,550.00	104.386719	2,251.45	0.00	0.00	909,174.56
			08MAR11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-870,967.66	1,267,550.00	104.386719	-2,251.45	0.00	0.00	-909,174.56

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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31418MJY9	FNMA POOL AD0278	4.230 01SEP39	08MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
	870,967.66	1,267,550.00	104.386720	2,250.92	0.00	0.00	909,174.57
-- ASSET TOTALS --				2,250.92	0.00	0.00	909,174.57
	870,967.66	1,267,550.00					
31418MKU5	FNMA POOL AD0306	5.500 01MAR39	14MAR11	19APR11	6 MORGAN STANLEY CO IN	USD/FED	
	152,916.19	291,755.00	107.234375	280.35	0.00	0.00	163,978.72
31418MKZ4	FNMA POOL AD0311	5.000 01MAY38	06DEC11		JPMORGAN SECURITIES	USD/FED	
	4,115,360.19	7,184,091.00	107.750000	6,287.35	0.00	0.00	4,434,300.61
			06DEC11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-4,115,360.19	7,184,091.00	107.750000	-6,287.35	0.00	0.00	-4,434,300.61
			06DEC11	12DEC11	JPMORGAN SECURITIES	USD/FED	
	3,991,947.78	7,184,091.00	107.750000	6,098.81	0.00	0.00	4,301,323.74
-- ASSET TOTALS --				6,098.81	0.00	0.00	4,301,323.74
	3,991,947.78	7,184,091.00					
31418MN40	FNMA POOL AD0410	3.972 01NOV39	07MAR11		JPMORGAN SECURITIES	USD/FED	
	317,395.77	473,610.00	104.359378	770.43	0.00	0.00	331,232.25
			07MAR11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-317,395.77	473,610.00	104.359378	-770.43	0.00	0.00	-331,232.25
			07MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
	317,395.77	473,610.00	104.359378	769.46	0.00	0.00	331,232.25
-- ASSET TOTALS --				769.46	0.00	0.00	331,232.25
	317,395.77	473,610.00					
31418MU75	FNMA POOL AD0605	3.740 01JAN40	07MAR11		JPMORGAN SECURITIES	USD/FED	
	336,292.42	473,610.00	104.074219	768.61	0.00	0.00	349,993.71

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31418MU75	FNMA POOL AD0605	3.740 01JAN40	07MAR11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-336,292.42	473,610.00	104.074219	-768.61	0.00	0.00	-349,993.71
			07MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
	336,292.42	473,610.00	104.074219	769.44	0.00	0.00	349,993.71
-- ASSET TOTALS --							
	336,292.42	473,610.00		769.44	0.00	0.00	349,993.71
31418MU91	FNMA POOL AD0607	4.000 01JAN40	08MAR11		JPMORGAN SECURITIES	USD/FED	
	1,220,411.84	1,706,540.00	103.550782	2,967.57	0.00	0.00	1,263,746.00
			08MAR11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-1,220,411.84	1,706,540.00	103.550782	-2,967.57	0.00	0.00	-1,263,746.00
			08MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
	1,220,411.84	1,706,540.00	103.550782	2,965.33	0.00	0.00	1,263,746.00
-- ASSET TOTALS --							
	1,220,411.84	1,706,540.00		2,965.33	0.00	0.00	1,263,746.00
31418MVB5	FNMA POOL AD0609	4.103 01JAN40	08MAR11		JPMORGAN SECURITIES	USD/FED	
	931,035.66	1,279,900.00	104.003905	2,334.47	0.00	0.00	968,313.44
			08MAR11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-931,035.66	1,279,900.00	104.003905	-2,334.47	0.00	0.00	-968,313.44
			08MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
	931,035.66	1,279,900.00	104.003906	2,333.90	0.00	0.00	968,313.45
-- ASSET TOTALS --							
	931,035.66	1,279,900.00		2,333.90	0.00	0.00	968,313.45
31418MVR0	FNMA POOL AD0623	4.003 01JAN40	08MAR11		JPMORGAN SECURITIES	USD/FED	
	625,567.02	853,270.00	103.671875	0.00	0.00	0.00	648,537.06



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31418MVR0	FNMA POOL AD0623	4.003 01JAN40	08MAR11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-625,567.02	853,270.00	103.671875	0.00	0.00	0.00	-648,537.06
			08MAR11		JPMORGAN SECURITIES	USD/FED	
	625,567.02	853,270.00	103.671875	1,530.31	0.00	0.00	648,537.06
			08MAR11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-625,567.02	853,270.00	103.671875	-1,530.31	0.00	0.00	-648,537.06
			08MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
	625,567.02	853,270.00	103.671875	1,529.16	0.00	0.00	648,537.06
-- ASSET TOTALS --							
	625,567.02	853,270.00		1,529.16	0.00	0.00	648,537.06
31418MY97	FNMA POOL AD0735	4.013 01FEB40	08MAR11		JPMORGAN SECURITIES	USD/FED	
	1,266,904.97	1,706,540.00	103.691406	3,106.94	0.00	0.00	1,313,671.58
			08MAR11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-1,266,904.97	1,706,540.00	103.691406	-3,106.94	0.00	0.00	-1,313,671.58
			08MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
	1,266,904.97	1,706,540.00	103.691406	3,105.40	0.00	0.00	1,313,671.58
-- ASSET TOTALS --							
	1,266,904.97	1,706,540.00		3,105.40	0.00	0.00	1,313,671.58
31418M4E9	FNMA POOL AD0820	3.473 01MAR40	07MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
	641,140.15	947,230.00	103.484375	1,360.75	0.00	0.00	663,479.88
31418M7M8	FNMA POOL AD0899	3.985 01APR40	08MAR11		JPMORGAN SECURITIES	USD/FED	
	1,345,146.84	1,706,540.00	103.527344	0.00	0.00	0.00	1,392,594.80

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31418M7M8	FNMA POOL AD0899	3.985 01APR40	08MAR11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-1,345,146.84	1,706,540.00	103.527344		0.00	0.00	0.00	-1,392,594.80
			08MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
1,345,146.84	1,706,540.00	103.527344		3,274.16	0.00	0.00	1,392,594.80
-- ASSET TOTALS --							
1,345,146.84	1,706,540.00			3,274.16	0.00	0.00	1,392,594.80
31418NAC4	FNMA POOL AD0902	3.869 01APR40	08MAR11		JPMORGAN SECURITIES	USD/FED	
1,312,445.91	1,706,540.00	103.203125		3,103.13	0.00	0.00	1,354,485.19
			08MAR11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-1,312,445.91	1,706,540.00	103.203125		-3,103.13	0.00	0.00	-1,354,485.19
			08MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
1,312,445.91	1,706,540.00	103.203126		3,098.32	0.00	0.00	1,354,485.20
-- ASSET TOTALS --							
1,312,445.91	1,706,540.00			3,098.32	0.00	0.00	1,354,485.20
31418NBC3	FNMA POOL AD0934	3.658 01MAR40	07MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
370,131.81	534,240.00	103.820315		827.41	0.00	0.00	384,272.01
31418NCV0	FNMA POOL AD0983	3.691 01MAY40	07MAR11		JPMORGAN SECURITIES	USD/FED	
345,204.99	473,610.00	103.843751		778.65	0.00	0.00	358,473.81
			07MAR11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-345,204.99	473,610.00	103.843751		-778.65	0.00	0.00	-358,473.81
			07MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED	
345,204.99	473,610.00	103.843751		779.07	0.00	0.00	358,473.81

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE  PRICE      INTEREST      COMMISSNS      TAX/FEE/OTH      NET COST

      SSELL/BTC
LOT#   CLOSING DATE   LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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-- ASSET TOTALS --
345,204.99          473,610.00          779.07          0.00          0.00          358,473.81

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31418PCM5  FNMA POOL AD1875          4.000 01OCT40 30NOV11 12DEC11          JPMORGAN CHASE BANK/  USD/FED
          499,999.87          557,607.00          104.136719          611.11          0.00          0.00          520,683.46

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31418P2F1  FNMA POOL AD2573          4.500 01MAR40 29JUL11 22SEP11    9  GOLDMAN SACHS + CO  USD/FED
          57,432.51          60,000.00          104.046889          86.15          0.00          0.00          59,756.74

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31418RGS4  FNMA POOL AD3808          4.500 01APR40 29JUL11 26SEP11   13  GOLDMAN SACHS + CO  USD/FED
          44,326.44          54,145.00          104.046885          66.49          0.00          0.00          46,120.28

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31418SHR3  FNMA POOL AD4739          3.500 01SEP25 03FEB11 16MAR11          UBS WARBURG LLC CMO  USD/FED
          203,223.24          209,599.00          99.625000          296.37          0.00          0.00          202,461.15

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31418SHS1  FNMA POOL AD4740          3.500 01OCT25 07DEC10 24JAN11    5  UBS WARBURG LLC CMO  USD/FED
          199,999.96          203,266.00          101.335937          350.00          0.00          0.00          202,671.83

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31418SU49  FNMA POOL AD5102          3.500 01DEC25 07DEC10 24JAN11    5  UBS WARBURG LLC CMO  USD/FED
          685,700.00          685,700.00          101.335937          1,199.97          0.00          0.00          694,860.52

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          639,481.00          639,481.00          101.335937          07DEC10 24JAN11    5  UBS WARBURG LLC CMO  USD/FED
          0.00          0.00          0.00          1,119.09          0.00          0.00          648,024.06

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          627,828.00          627,828.00          101.335938          07DEC10 19JAN11          UBS WARBURG LLC CMO  USD/FED
          0.00          0.00          0.00          1,098.70          0.00          0.00          636,215.39

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          194,493.00          194,493.00          101.335930          07DEC10 19JAN11          UBS WARBURG LLC CMO  USD/FED
          0.00          0.00          0.00          340.36          0.00          0.00          197,091.29

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-- ASSET TOTALS --
2,147,502.00          2,147,502.00          3,758.12          0.00          0.00          2,176,191.26

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31418TEY9  FNMA POOL AD5550          5.500 01MAY40 08SEP11          JPMORGAN SECURITIES  USD/FED
          397,016.73          447,546.00          108.937502          727.86          0.00          0.00          432,500.11

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31418TEY9	FNMA POOL AD5550	5.500 01MAY40	08SEP11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-397,016.73	447,546.00	108.937502	-727.86	0.00	0.00	-432,500.11
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
31418T3C9	FNMA POOL AD6194	5.000 01JUN40	16DEC10	25JAN11	12	JPMORGAN CHASE BANK/	USD/FED
	172,690.97	199,947.00	103.531250	287.82	0.00	0.00	178,789.12
31418UCL6	FNMA POOL AD6374	5.000 01MAY40	16DEC10	13JAN11		JPMORGAN CHASE BANK/	USD/FED
	152,816.17	173,913.00	103.531256	254.69	0.00	0.00	158,212.50
			16DEC10	25JAN11	12	JPMORGAN CHASE BANK/	USD/FED
	870,738.44	990,947.00	103.531250	1,451.23	0.00	0.00	901,486.39
			16DEC10	13JAN11		JPMORGAN CHASE BANK/	USD/FED
	1,000,000.36	1,138,054.00	103.531251	1,666.67	0.00	0.00	1,035,312.88
			16DEC10	13JAN11		JPMORGAN CHASE BANK/	USD/FED
	728,381.34	828,937.00	103.531251	1,213.97	0.00	0.00	754,102.31
			16DEC10	13JAN11		JPMORGAN CHASE BANK/	USD/FED
	1,000,000.36	1,138,054.00	103.531251	1,666.67	0.00	0.00	1,035,312.88
			16DEC10	13JAN11		JPMORGAN CHASE BANK/	USD/FED
	1,000,000.36	1,138,054.00	103.531251	1,666.67	0.00	0.00	1,035,312.88
			16DEC10			JPMORGAN CHASE BANK/	USD/FED
	225,098.36	256,174.00	103.531252	375.16	0.00	0.00	233,047.15
			16DEC10	CANCEL		JPMORGAN CHASE BANK/	USD/FED
	-225,098.36	256,174.00	103.531252	-375.16	0.00	0.00	-233,047.15
-- ASSET TOTALS --	4,751,937.03	5,407,959.00		7,919.90	0.00	0.00	4,919,739.84

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE		
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST			
SSELL/BTC									
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR			
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FIXED INCOME									
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31418UJE5	FNMA POOL AD6560	4.500	01MAR41	02MAR11	23MAY11	40	BARCLAYS CAPITAL INC	USD/FED	
	1,000,000.39	1,001,386.00	101.421875		1,500.00		0.00	0.00	1,014,219.15
				02MAR11	23MAY11	40	BARCLAYS CAPITAL INC	USD/FED	
	34,207.60	34,255.00	101.421848		51.31		0.00	0.00	34,693.98
				02MAR11	13APR11		BARCLAYS CAPITAL INC	USD/FED	
	957,999.58	959,327.00	101.421876		1,437.00		0.00	0.00	971,621.15
-- ASSET TOTALS --									
	1,992,207.57	1,994,968.00			2,988.31		0.00	0.00	2,020,534.28
31418U4W1	FNMA POOL AD7136	5.000	01JUL40	16DEC10	13JAN11		UBS WARBURG LLC CMO	USD/FED	
	1,000,000.26	1,126,335.00	103.531250		1,666.67		0.00	0.00	1,035,312.77
				16DEC10	13JAN11		UBS WARBURG LLC CMO	USD/FED	
	1,000,000.26	1,126,335.00	103.531250		1,666.67		0.00	0.00	1,035,312.77
				16DEC10	13JAN11		UBS WARBURG LLC CMO	USD/FED	
	1,000,000.26	1,126,335.00	103.531250		1,666.67		0.00	0.00	1,035,312.77
				16DEC10	13JAN11		UBS WARBURG LLC CMO	USD/FED	
	1,000,000.26	1,126,335.00	103.531250		1,666.67		0.00	0.00	1,035,312.77
				16DEC10	13JAN11		UBS WARBURG LLC CMO	USD/FED	
	1,000,000.26	1,126,335.00	103.531250		1,666.67		0.00	0.00	1,035,312.77
				16DEC10	13JAN11		UBS WARBURG LLC CMO	USD/FED	
	1,000,000.26	1,126,335.00	103.531250		1,666.67		0.00	0.00	1,035,312.77
				16DEC10	13JAN11		JPMORGAN CHASE BANK/	USD/FED	
	884,989.15	996,794.00	103.531251		1,474.98		0.00	0.00	916,240.34

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
7,884,990.97	8,881,139.00		13,141.67		0.00	0.00	8,163,429.73
31418VF98	FNMA POOL AD7391	4.500 01JUL40	29JUL11	26SEP11	13	GOLDMAN SACHS + CO	USD/FED
62,653.61	68,350.00	104.046886		93.98		0.00	65,189.13
31418VRE4	FNMA POOL AD7684	3.500 01NOV25	07DEC10	24JAN11	5	UBS WARBURG LLC CMO	USD/FED
855,473.73	864,571.00	101.335937		1,497.08		0.00	866,902.32
			07DEC10	19JAN11		UBS WARBURG LLC CMO	USD/FED
1,000,000.80	1,010,635.00	101.335938		1,750.00		0.00	1,013,360.19
			07DEC10	19JAN11		UBS WARBURG LLC CMO	USD/FED
1,000,000.80	1,010,635.00	101.335938		1,750.00		0.00	1,013,360.19
-- ASSET TOTALS --							
2,855,475.33	2,885,841.00		4,997.08		0.00	0.00	2,893,622.70
31418V4Y5	FNMA POOL AD8038	5.000 01AUG40	08MAR11	13APR11		MORGAN STANLEY CO IN	USD/FED
4,528,229.36	4,730,277.00	104.367188		7,547.05		0.00	4,725,985.63
31418WBE9	FNMA POOL AD8136	4.500 01JUN25	31OCT11	17NOV11		JPMORGAN SECURITIES	USD/FED
568,859.02	753,986.00	106.515627		1,137.72		0.00	605,923.75
31418WFU9	FNMA POOL AD8278	3.500 01SEP25	03FEB11	16MAR11		UBS WARBURG LLC CMO	USD/FED
763,042.99	794,787.00	99.625000		1,112.77		0.00	760,181.58
31418WLF5	FNMA POOL AD8425	3.500 01SEP25	07DEC10	19JAN11		UBS WARBURG LLC CMO	USD/FED
92,284.58	96,082.00	101.335944		161.50		0.00	93,517.45
31418WPP9	FNMA POOL AD8529	4.500 01AUG40	29JUL11	26SEP11	13	GOLDMAN SACHS + CO	USD/FED
275,346.95	312,406.00	104.046876		413.02		0.00	286,489.90
31418XMM7	FNMA POOL AD9363	4.500 01SEP40	29JUL11	23SEP11	10	GOLDMAN SACHS + CO	USD/FED
516,080.54	576,313.00	104.046876		774.12		0.00	536,965.68



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
411,668.04	473,610.00			930.07	0.00	0.00	427,523.70
31419ACB1	FNMA POOL AE0065	3.790	01JUN40	07MAR11	JPMORGAN SECURITIES	USD/FED	
369,945.50	473,610.00	104.125002		856.83	0.00	0.00	385,205.76
				07MAR11	CANCEL	JPMORGAN SECURITIES	USD/FED
-369,945.50	473,610.00	104.125002		-856.83	0.00	0.00	-385,205.76
				07MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED
369,945.50	473,610.00	104.125002		857.51	0.00	0.00	385,205.76
-- ASSET TOTALS --							
369,945.50	473,610.00			857.51	0.00	0.00	385,205.76
31419ADT1	FNMA POOL AE0113	4.000	01JUL40	20JAN11	JPMORGAN SECURITIES	USD/FED	
4,005,355.15	4,200,000.00	98.945313		4,005.36	0.00	0.00	3,963,111.18
				20JAN11	CANCEL	JPMORGAN SECURITIES	USD/FED
-4,005,355.15	4,200,000.00	98.945313		-4,005.36	0.00	0.00	-3,963,111.18
				20JAN11	10FEB11	JPMORGAN SECURITIES	USD/FED
3,980,872.18	4,200,000.00	98.945313		3,980.87	0.00	0.00	3,938,886.42
-- ASSET TOTALS --							
3,980,872.18	4,200,000.00			3,980.87	0.00	0.00	3,938,886.42
31419AFP7	FNMA POOL AE0173	3.851	01JUL40	08MAR11	23MAR11	JPMORGAN SECURITIES	USD/FED
707,695.46	849,530.00	103.015625		1,665.48	0.00	0.00	729,036.90
31419AKB2	FNMA POOL AE0289	1.000	01MAY40	10FEB11	23FEB11	JPMORGAN SECURITIES	USD/FED
2,964,026.22	3,800,000.00	103.250000		6,517.24	0.00	0.00	3,060,357.07









JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31419A4N4	FNMA POOL AE0828	3.500 01FEB41	10MAY11	12MAY11	GOLDMAN SACHS + CO	USD/FED	
	999,999.87	1,010,479.00	96.343751	1,069.44	0.00	0.00	963,437.38
				10MAY11	12MAY11	GOLDMAN SACHS + CO	USD/FED
	999,999.87	1,010,479.00	96.343751	1,069.44	0.00	0.00	963,437.38
				10MAY11	12MAY11	GOLDMAN SACHS + CO	USD/FED
	999,999.87	1,010,479.00	96.343751	1,069.44	0.00	0.00	963,437.38
				10MAY11	12MAY11	GOLDMAN SACHS + CO	USD/FED
	999,999.87	1,010,479.00	96.343751	1,069.44	0.00	0.00	963,437.38
-- ASSET TOTALS --							
	22,999,997.01	23,241,017.00		24,597.12	0.00	0.00	22,159,059.74
31419BBC8	FNMA POOL AE0934	6.500 01FEB41	20JAN11	10FEB11	DEUTSCHE BANK SECURI	USD/FED	
	400,000.00	400,000.00	111.000000	650.00	0.00	0.00	444,000.00
31419BBT1	FNMA POOL AE0949	4.000 01FEB41	11APR11	12MAY11	BARCLAYS CAPITAL INC	USD/FED	
	999,999.13	1,007,538.00	97.218751	1,222.22	0.00	0.00	972,186.66
				26MAY11	27MAY11	CREDIT SUISSE SECURI	USD/FED
	11,000,000.43	11,082,928.00	100.787109	31,777.77	0.00	0.00	11,086,582.46
				07JUN11	13JUN11	BANK OF AMERICA SECU	USD/FED
	1,000,000.12	1,010,851.00	101.031250	1,333.33	0.00	0.00	1,010,312.62
-- ASSET TOTALS --							
	12,999,999.68	13,101,317.00		34,333.32	0.00	0.00	13,069,081.74
31419BBY0	FNMA POOL AE0954	4.500 01FEB41	02MAR11	13APR11	GOLDMAN SACHS + CO	USD/FED	
	567,648.46	573,221.00	101.437501	851.47	0.00	0.00	575,808.41



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31419BCT0	FNMA POOL AE0981	3.500 01MAR41	08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED	
	1,000,000.59	1,023,817.00	101.593750	1,166.67	0.00	0.00	1,015,938.10
			08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED	
	1,000,000.59	1,023,817.00	101.593750	1,166.67	0.00	0.00	1,015,938.10
			08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED	
	1,000,000.59	1,023,817.00	101.593750	1,166.67	0.00	0.00	1,015,938.10
			08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED	
	1,000,000.59	1,023,817.00	101.593750	1,166.67	0.00	0.00	1,015,938.10
-- ASSET TOTALS --							
	14,000,008.26	14,333,438.00		16,333.38	0.00	0.00	14,223,133.40
31419BCW3	FNMA POOL AE0984	4.500 01FEB41	02MAR11	04MAY11	21	GOLDMAN SACHS + CO	USD/FED
	432,350.90	434,623.00	101.437501	648.53	0.00	0.00	438,565.95
31419BD69	FNMA POOL AE1024	3.500 01OCT25	07DEC10	19JAN11		UBS WARBURG LLC CMO	USD/FED
	800,000.11	817,202.00	101.335939	1,400.00	0.00	0.00	810,687.62
			07DEC10	19JAN11		UBS WARBURG LLC CMO	USD/FED
	43,786.48	44,728.00	101.335937	76.63	0.00	0.00	44,371.44
-- ASSET TOTALS --							
	843,786.59	861,930.00		1,476.63	0.00	0.00	855,059.06
31419BGB5	FNMA POOL AE1093	4.000 01SEP40	16DEC10	13JAN11		JPMORGAN SECURITIES	USD/FED
	1,000,098.84	1,006,648.00	97.218750	1,333.46	0.00	0.00	972,283.59
			16DEC10	13JAN11		JPMORGAN SECURITIES	USD/FED
	1,000,098.84	1,006,648.00	97.218750	1,333.46	0.00	0.00	972,283.59







JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
1,087,728.20	1,091,867.00		1,631.59		0.00	0.00	1,103,194.35
31419EFG9	FNMA POOL AE3766	3.500 01DEC25	25MAR11	18APR11	GOLDMAN SACHS + CO	USD/FED	
439,775.40	448,284.00	100.195313		726.85	0.00	0.00	440,634.34
31419EFZ7	FNMA POOL AE3783	4.000 01MAR41	24FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
570,659.00	570,659.00	98.312500		570.66	0.00	0.00	561,029.13
			24FEB11	10MAR11	CITIGROUP GLOBAL MAR	USD/FED	
999,900.00	999,900.00	98.312500		999.90	0.00	0.00	983,026.69
			11APR11	12MAY11	BARCLAYS CAPITAL INC	USD/FED	
106,096.37	106,446.00	97.218755		129.67	0.00	0.00	103,145.57
-- ASSET TOTALS --							
1,676,655.37	1,677,005.00		1,700.23		0.00	0.00	1,647,201.39
31419END7	FNMA POOL AE3987	3.500 01SEP25	03FEB11	16MAR11	UBS WARBURG LLC CMO	USD/FED	
236,857.30	244,419.00	99.625002		345.42	0.00	0.00	235,969.09
31419FB54	FNMA POOL AE4559	4.500 01JUN41	09JUN11	13JUN11	JPMORGAN SECURITIES	USD/FED	
1,000,098.98	1,001,757.00	104.464844		1,500.15	0.00	0.00	1,044,751.84
			09JUN11	13JUN11	JPMORGAN SECURITIES	USD/FED	
1,000,098.98	1,001,757.00	104.464844		1,500.15	0.00	0.00	1,044,751.84
			09JUN11	13JUN11	JPMORGAN SECURITIES	USD/FED	
1,000,098.98	1,001,757.00	104.464844		1,500.15	0.00	0.00	1,044,751.84
			09JUN11	13JUN11	JPMORGAN SECURITIES	USD/FED	
1,000,098.98	1,001,757.00	104.464844		1,500.15	0.00	0.00	1,044,751.84

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31419FB54	FNMA POOL AE4559	4.500 01JUN41	09JUN11	13JUN11	JPMORGAN SECURITIES	USD/FED	
	1,000,098.98	1,001,757.00	104.464844	1,500.15	0.00	0.00	1,044,751.84
				09JUN11	13JUN11	JPMORGAN SECURITIES	USD/FED
	1,000,098.98	1,001,757.00	104.464844	1,500.15	0.00	0.00	1,044,751.84
-- ASSET TOTALS --				9,000.90	0.00	0.00	6,268,511.04
	6,000,593.88	6,010,542.00					
31419FEG7	FNMA POOL AE4634	3.500 01OCT25	03FEB11	16MAR11	UBS WARBURG LLC CMO	USD/FED	
	189,003.81	194,450.00	99.625002	275.63	0.00	0.00	188,295.05
31419FFV3	FNMA POOL AE4679	4.500 01NOV40	29JUL11	21SEP11	8 GOLDMAN SACHS + CO	USD/FED	
	1,000,000.47	1,052,828.00	104.046875	1,500.00	0.00	0.00	1,040,469.24
31419FPU4	FNMA POOL AE4934	4.000 01SEP40	16DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	1,000,098.51	1,014,335.00	97.218750	1,333.46	0.00	0.00	972,283.27
				16DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED
	648,481.80	657,713.00	97.218752	864.64	0.00	0.00	630,445.91
				16DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED
	1,000,098.51	1,014,335.00	97.218750	1,333.46	0.00	0.00	972,283.27
				16DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED
	1,000,098.51	1,014,335.00	97.218750	1,333.46	0.00	0.00	972,283.27
-- ASSET TOTALS --				4,865.02	0.00	0.00	3,547,295.72
	3,648,777.33	3,700,718.00					
31419FZ82	FNMA POOL AE5266	4.500 01SEP40	02MAR11	13MAY11	30 JPMORGAN CHASE BANK/	USD/FED	
	499,999.60	532,729.00	101.453125	750.00	0.00	0.00	507,265.22
31419GB94	FNMA POOL AE5463	4.000 01OCT40	10MAY11	13JUN11	CITIGROUP GLOBAL MAR	USD/FED	
	351,247.19	363,159.00	99.765627	468.33	0.00	0.00	350,423.96

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
<b>FIXED INCOME</b>							
31419GB94	FNMA POOL AE5463	4.000 01OCT40	10MAY11	13JUN11	CITIGROUP GLOBAL MAR	USD/FED	
	240,222.36	248,369.00	99.765630	320.30	0.00	0.00	239,659.35
-- ASSET TOTALS --	591,469.55	611,528.00		788.63	0.00	0.00	590,083.31
31419G2M5	FNMA POOL AE6179	4.000 01NOV40	01MAR11	10MAR11	JPMORGAN SECURITIES	USD/FED	
	509,998.80	512,979.00	98.234376	510.00	0.00	0.00	500,994.14
31419G4S0	FNMA POOL AE6232	3.500 01DEC40	14MAR11	13APR11	CREDIT SUISSE SECURI	USD/FED	
	875,184.83	882,236.00	94.500001	1,021.05	0.00	0.00	827,049.67
31419HC42	FNMA POOL AE6390	4.000 01FEB41	06SEP11		CREDIT SUISSE SECURI	USD/FED	
	2,765,568.09	2,804,900.00	104.703125	3,687.42	0.00	0.00	2,895,636.22
	-2,765,568.09	2,804,900.00	104.703125	06SEP11 CANCEL -3,687.42	CREDIT SUISSE SECURI	USD/FED	-2,895,636.22
	2,757,699.87	2,804,900.00	104.703125	06SEP11 13SEP11 3,676.93	CREDIT SUISSE SECURI	USD/FED	2,887,397.94
-- ASSET TOTALS --	2,757,699.87	2,804,900.00		3,676.93	0.00	0.00	2,887,397.94
31419HG89	FNMA POOL AE6522	3.500 01NOV25	03FEB11	16MAR11	UBS WARBURG LLC CMO	USD/FED	
	169,325.88	173,094.00	99.625007	246.93	0.00	0.00	168,690.92
31419H3J9	FNMA POOL AE7100	3.500 01DEC25	07DEC10	19JAN11	UBS WARBURG LLC CMO	USD/FED	
	183,972.66	187,517.00	101.335943	321.95	0.00	0.00	186,430.43
31419H3M2	FNMA POOL AE7103	3.500 01JAN26	18MAR11	18APR11	GOLDMAN SACHS + CO	USD/FED	
	999,999.25	1,022,367.00	100.812501	1,652.78	0.00	0.00	1,008,124.25

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31419H3M2	FNMA POOL AE7103	3.500 01JAN26	18MAR11	18APR11	GOLDMAN SACHS + CO	USD/FED	
	123,444.81	126,206.00	100.812509	204.03	0.00	0.00	124,447.81
-- ASSET TOTALS --							
	1,123,444.06	1,148,573.00		1,856.81	0.00	0.00	1,132,572.06
31419JV96	FNMA POOL AE7839	3.500 01NOV25	09MAR11	18APR11	JPMORGAN CHASE BANK/	USD/FED	
	1,000,000.25	1,032,411.00	99.687500	1,652.78	0.00	0.00	996,875.25
	1,000,000.25	1,032,411.00	99.687500	1,652.78	0.00	0.00	996,875.25
-- ASSET TOTALS --							
	2,000,000.50	2,064,822.00		3,305.56	0.00	0.00	1,993,750.50
31419JW61	FNMA POOL AE7868	3.500 01DEC25	01FEB11	15FEB11	BARCLAYS CAPITAL INC	USD/FED	
	51,358.10	51,836.00	100.273452	69.90	0.00	0.00	51,498.54
31419J3B2	FNMA POOL AE7993	3.500 01NOV25	07DEC10	31JAN11	12	UBS WARBURG LLC CMO	USD/FED
	882,598.22	895,129.00	101.335937	1,544.55	0.00	0.00	894,389.18
31419J6G8	FNMA POOL AE8070	4.000 01DEC40	08APR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
	1,007,690.27	1,022,086.00	97.828125	1,343.59	0.00	0.00	985,804.50
31419KAD7	FNMA POOL AE8103	3.500 01DEC25	07DEC10	24JAN11	5	UBS WARBURG LLC CMO	USD/FED
	149,442.28	150,105.00	101.335934	261.52	0.00	0.00	151,438.73
	846,242.25	849,995.00	101.335938	1,480.92	0.00	0.00	857,547.52
-- ASSET TOTALS --							
	995,684.53	1,000,100.00		1,742.44	0.00	0.00	1,008,986.25
31419KJ48	FNMA POOL AE8382	4.500 01NOV40	12SEP11		JPMORGAN SECURITIES	USD/FED	
	964,448.85	1,014,000.00	106.566406	1,446.67	0.00	0.00	1,027,778.48

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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31419KJ48	FNMA POOL AE8382	4.500 01NOV40	12SEP11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-964,448.85	1,014,000.00	106.566406	-1,446.67		0.00	0.00	-1,027,778.48
			12SEP11	13OCT11	JPMORGAN SECURITIES	USD/FED	
963,131.16	1,014,000.00	106.566407	1,444.70		0.00	0.00	1,026,374.27
-- ASSET TOTALS --			1,444.70		0.00	0.00	1,026,374.27
963,131.16	1,014,000.00						
31419KKJ3	FNMA POOL AE8396	4.000 01NOV40	11APR11	20MAY11	8 BARCLAYS CAPITAL INC	USD/FED	
788,159.87	809,255.00	97.218751	963.31		0.00	0.00	766,239.18
31419KKK0	FNMA POOL AE8397	4.000 01NOV40	11APR11	12MAY11	BARCLAYS CAPITAL INC	USD/FED	
99,219.88	100,320.00	97.218763	121.27		0.00	0.00	96,460.34
31419KKY0	FNMA POOL AE8410	3.500 01NOV25	07DEC10	24JAN11	5 UBS WARBURG LLC CMO	USD/FED	
1,000,000.46	1,016,817.00	101.335937	1,750.00		0.00	0.00	1,013,359.84
			07DEC10	24JAN11	5 UBS WARBURG LLC CMO	USD/FED	
1,000,000.46	1,016,817.00	101.335937	1,750.00		0.00	0.00	1,013,359.84
			07DEC10	24JAN11	5 UBS WARBURG LLC CMO	USD/FED	
144,526.56	146,957.00	101.335941	252.92		0.00	0.00	146,457.35
			07DEC10	19JAN11	5 UBS WARBURG LLC CMO	USD/FED	
805,507.16	819,053.00	101.335938	1,409.64		0.00	0.00	816,268.24
-- ASSET TOTALS --			5,162.56		0.00	0.00	2,989,445.27
2,950,034.64	2,999,644.00						
31419KLS2	FNMA POOL AE8436	3.500 01NOV25	01FEB11	15FEB11	BARCLAYS CAPITAL INC	USD/FED	
51,118.74	52,295.00	100.273442	69.58		0.00	0.00	51,258.52
31419LQB2	FNMA POOL AE9449	3.500 01DEC25	01FEB11	15FEB11	BARCLAYS CAPITAL INC	USD/FED	
47,949.22	48,519.00	100.273456	65.26		0.00	0.00	48,080.34

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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31419L4R1	FNMA POOL AE9831	3.500 01DEC40 08SEP11 13SEP11			JPMORGAN CHASE BANK/	USD/FED	
	26,983.11	27,493.00	101.593775	31.48	0.00	0.00	27,413.16
36176MXA6	GNMA POOL 770473	4.000 15JUL41 22SEP11 20OCT11			DEUTSCHE BANK SECURI	USD/FED	
	33,946.12	34,094.00	107.609382	71.66	0.00	0.00	36,529.21
36176PAE6	GNMA POOL 771605	4.000 15OCT41 13SEP11 20OCT11			CREDIT SUISSE SECURI	USD/FED	
	918,110.00	918,110.00	106.453125	1,938.23	0.00	0.00	977,356.79
3620AATJ7	GNMA POOL 724253	5.000 15AUG39 25MAY11			DEUTSCHE BANK SECURI	USD/FED	
	72,378.91	115,360.00	108.054694	191.00	0.00	0.00	78,208.81
				25MAY11 CANCEL	DEUTSCHE BANK SECURI	USD/FED	
	-72,378.91	115,360.00	108.054694	-191.00	0.00	0.00	-78,208.81
				25MAY11	DEUTSCHE BANK SECURI	USD/FED	
	72,378.91	115,360.00	108.054694	191.00	0.00	0.00	78,208.81
				25MAY11 CANCEL	DEUTSCHE BANK SECURI	USD/FED	
	-72,378.91	115,360.00	108.054694	-191.00	0.00	0.00	-78,208.81
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
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3620ADPN6	GNMA POOL 726829	4.500 15OCT39 06JAN11 20JAN11			DEUTSCHE BANK SECURI	USD/FED	
	236,336.68	268,175.00	103.312495	561.30	0.00	0.00	244,165.32
3620AEA26	GNMA POOL 727325	4.500 15FEB40 06JAN11 20JAN11			DEUTSCHE BANK SECURI	USD/FED	
	564,701.40	713,878.00	103.312501	1,341.17	0.00	0.00	583,407.14
3620AEHD5	GNMA POOL 727528	4.000 15SEP41 22SEP11 20OCT11			DEUTSCHE BANK SECURI	USD/FED	
	54,360.03	54,436.00	107.609396	114.76	0.00	0.00	58,496.50
3620AFH42	GNMA POOL 728451	5.000 15DEC39 10JUN11 20JUN11			MORGAN STANLEY CO IN	USD/FED	
	199,999.85	232,744.00	109.062502	527.78	0.00	0.00	218,124.84
3620AGMU6	GNMA POOL 729471	4.500 15SEP40 17MAR11 21MAR11			BARCLAYS CAPITAL INC	USD/FED	
	1,000,000.69	1,008,342.00	103.925781	2,500.00	0.00	0.00	1,039,258.53

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3620AGMU6	GNMA POOL 729471	4.500 15SEP40	17MAR11	21MAR11	BARCLAYS CAPITAL INC	USD/FED	
1,000,000.69	1,008,342.00	103.925781		2,500.00	0.00	0.00	1,039,258.53
			17MAR11	21MAR11	BARCLAYS CAPITAL INC	USD/FED	
500,000.34	504,171.00	103.925783		1,250.00	0.00	0.00	519,629.27
			17MAR11	21MAR11	BARCLAYS CAPITAL INC	USD/FED	
1,000,000.69	1,008,342.00	103.925781		2,500.00	0.00	0.00	1,039,258.53
			17MAR11	21MAR11	BARCLAYS CAPITAL INC	USD/FED	
1,000,000.69	1,008,342.00	103.925781		2,500.00	0.00	0.00	1,039,258.53
-- ASSET TOTALS --							
4,500,003.10	4,537,539.00			11,250.00	0.00	0.00	4,676,663.39
3620AHM59	GNMA POOL 730380	4.500 15MAR40	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
181,631.33	204,800.00	103.312501		431.37	0.00	0.00	187,647.87
3620AJER6	GNMA POOL 731044	4.500 15FEB40	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
161,431.78	177,865.00	103.312501		383.40	0.00	0.00	166,779.21
			06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
854,587.79	941,582.00	103.312501		2,029.65	0.00	0.00	882,896.02
-- ASSET TOTALS --							
1,016,019.57	1,119,447.00			2,413.05	0.00	0.00	1,049,675.23
3620AJUR8	GNMA II POOL 731492	4.751 20DEC60	04JAN11	25JAN11	BANK OF AMERICA SECU	USD/FED	
700,000.00	700,000.00	106.531250		2,217.13	0.00	0.00	745,718.75
3620AJU23	GNMA II POOL 731501	4.814 20JAN61	18JAN11	23FEB11	BANK OF AMERICA SECU	USD/FED	
300,000.00	300,000.00	106.470000		882.57	0.00	0.00	319,410.00





JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
403,889.13	420,232.00		959.24		0.00	0.00	417,267.97
3620AMNE8	GNMA POOL 733989	4.000 15OCT40	22SEP11	20OCT11	DEUTSCHE BANK SECURI	USD/FED	
85,823.78	88,495.00	107.609360		181.18	0.00	0.00	92,354.42
3620AMNG3	GNMA POOL 733991	4.000 15SEP40	13SEP11	20OCT11	CREDIT SUISSE SECURI	USD/FED	
299,999.25	305,307.00	106.453126		633.33	0.00	0.00	319,358.58
			13SEP11	20OCT11	CREDIT SUISSE SECURI	USD/FED	
27,112.31	27,592.00	106.453157		57.24	0.00	0.00	28,861.91
-- ASSET TOTALS --							
327,111.56	332,899.00		690.57		0.00	0.00	348,220.49
3620ANDX5	GNMA POOL 734618	4.000 15JUN40	22SEP11	20OCT11	CITIGROUP GLOBAL MAR	USD/FED	
674,346.33	863,748.00	107.468750		1,423.62	0.00	0.00	724,711.57
3620AQL50	GNMA POOL 736648	5.000 15JUL39	25MAY11		DEUTSCHE BANK SECURI	USD/FED	
73,685.17	175,486.00	108.054687		194.45	0.00	0.00	79,620.28
			25MAY11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
-73,685.17	175,486.00	108.054687		-194.45	0.00	0.00	-79,620.28
			25MAY11		DEUTSCHE BANK SECURI	USD/FED	
73,685.17	175,486.00	108.054687		194.45	0.00	0.00	79,620.28
			25MAY11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
-73,685.17	175,486.00	108.054687		-194.45	0.00	0.00	-79,620.28
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
3620AQPC1	GNMA POOL 736719	4.500 15MAY40	10AUG11	18AUG11	CITIGROUP GLOBAL MAR	USD/FED	
299,999.92	319,502.00	109.046876		637.50	0.00	0.00	327,140.54

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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3620AQ6Z1	GNMA POOL 737188	4.500 15APR40	12MAY11	20JUN11	CITIGROUP GLOBAL MAR	USD/FED	
	831,667.31	926,423.00	104.898438	1,975.21	0.00	0.00	872,406.02
3620ARCF6	GNMA POOL 737270	5.000 15MAY40	14SEP11	20OCT11	DEUTSCHE BANK SECURI	USD/FED	
	500,000.31	633,920.00	110.429690	1,319.44	0.00	0.00	552,148.79
3620ARFB2	GNMA POOL 737362	5.000 15MAR40	25MAY11	20JUN11	DEUTSCHE BANK SECURI	USD/FED	
	810,870.27	1,062,616.00	108.054688	2,139.80	0.00	0.00	876,183.34
				25MAY11	20JUN11	DEUTSCHE BANK SECURI	USD/FED
	853,835.98	1,118,921.00	108.054688	2,253.18	0.00	0.00	922,609.80
-- ASSET TOTALS --							
	1,664,706.25	2,181,537.00		4,392.98	0.00	0.00	1,798,793.14
3620ARFV8	GNMA POOL 737380	4.500 15MAR40	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
	804,568.27	909,640.00	103.312501	1,910.85	0.00	0.00	831,219.60
3620ARLZ2	GNMA POOL 737544	4.500 15OCT40	26JAN11	17FEB11	GOLDMAN SACHS + CO	USD/FED	
	999,999.87	1,013,447.00	103.093750	2,000.00	0.00	0.00	1,030,937.37
				26JAN11	21MAR11	32	GOLDMAN SACHS + CO
	999,999.87	1,013,447.00	103.093750	2,000.00	0.00	0.00	1,030,937.37
-- ASSET TOTALS --							
	1,999,999.74	2,026,894.00		4,000.00	0.00	0.00	2,061,874.74
3620ASED7	GNMA POOL 738232	5.000 15APR41	15APR11	20APR11	CITIGROUP GLOBAL MAR	USD/FED	
	3,900,000.00	3,900,000.00	106.617187	10,291.66	0.00	0.00	4,158,070.31
3620ASKU2	GNMA POOL 738407	4.000 15JUN41	22SEP11	20OCT11	DEUTSCHE BANK SECURI	USD/FED	
	150,440.59	151,813.00	107.609376	317.60	0.00	0.00	161,888.18
3620AS2V0	GNMA POOL 738888	4.000 15OCT41	25OCT11		CITIGROUP GLOBAL MAR	USD/FED	
	1,001,000.00	1,001,000.00	106.476561	2,224.44	0.00	0.00	1,065,830.38

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3620AS2V0	GNMA POOL 738888	4.000 15OCT41	25OCT11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-1,001,000.00	1,001,000.00	106.476561	-2,224.44	0.00	0.00	-1,065,830.38
			25OCT11	21NOV11	CITIGROUP GLOBAL MAR	USD/FED	
	999,447.14	1,001,000.00	106.476564	2,220.99	0.00	0.00	1,064,176.97
-- ASSET TOTALS --							
	999,447.14	1,001,000.00		2,220.99	0.00	0.00	1,064,176.97
3620AVT51	GNMA POOL 741372	4.500 15AUG40	10AUG11	18AUG11	CITIGROUP GLOBAL MAR	USD/FED	
	402,089.59	422,930.00	109.046877	854.44	0.00	0.00	438,466.14
3620AWSX9	GNMA POOL 742234	3.500 15DEC40	30JUN11	20JUL11	CITIGROUP GLOBAL MAR	USD/FED	
	500,735.23	508,939.00	96.968751	924.97	0.00	0.00	485,556.70
			30JUN11	20JUL11	CITIGROUP GLOBAL MAR	USD/FED	
	799,920.55	813,026.00	96.968751	1,477.63	0.00	0.00	775,672.97
			30JUN11	20JUL11	CITIGROUP GLOBAL MAR	USD/FED	
	502,281.89	510,511.00	96.968752	927.83	0.00	0.00	487,056.48
-- ASSET TOTALS --							
	1,802,937.67	1,832,476.00		3,330.43	0.00	0.00	1,748,286.15
3620AYFE1	GNMA POOL 743665	5.000 15JUL40	10JUN11	20JUN11	MORGAN STANLEY CO IN	USD/FED	
	99,999.63	103,856.00	109.062514	263.89	0.00	0.00	109,062.11
3620A3ZP2	GNMA POOL 718150	4.500 15FEB40	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
	195,953.78	216,603.00	103.312501	465.39	0.00	0.00	202,444.75
3620A5BB4	GNMA POOL 719234	5.000 15JUL40	28NOV11		DEUTSCHE BANK SECURI	USD/FED	
	100,439.01	120,500.00	110.000000	251.10	0.00	0.00	110,482.91

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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3620A5BB4	GNMA POOL 719234	5.000 15JUL40	28NOV11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
-100,439.01	120,500.00	110.000000		-251.10	0.00	0.00	-110,482.91
			28NOV11	19DEC11	DEUTSCHE BANK SECURI	USD/FED	
98,427.17	120,500.00	110.000013		246.07	0.00	0.00	108,269.90
-- ASSET TOTALS --							
98,427.17	120,500.00			246.07	0.00	0.00	108,269.90
3620A5B73	GNMA POOL 719262	5.000 15AUG40	10JUN11	20JUN11	MORGAN STANLEY CO IN	USD/FED	
250,000.15	265,408.00	109.062499		659.72	0.00	0.00	272,656.41
3620A5RK7	GNMA POOL 719690	4.500 15SEP39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
435,398.00	472,757.00	103.312503		1,034.07	0.00	0.00	449,820.57
3620A5Z36	GNMA POOL 719962	4.500 15JAN41	12MAY11	20JUN11	CITIGROUP GLOBAL MAR	USD/FED	
168,232.85	169,307.00	104.898437		399.55	0.00	0.00	176,473.63
3620A57C7	GNMA POOL 720091	4.500 15JUN39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
602,378.00	739,802.00	103.312500		1,430.65	0.00	0.00	622,331.77
3620A6B71	GNMA POOL 720162	4.500 15JUL39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
221,020.59	279,428.00	103.312501		524.92	0.00	0.00	228,341.90
3620A6DC8	GNMA POOL 720199	5.000 15JUL39	17MAR11	21MAR11	DEUTSCHE BANK SECURI	USD/FED	
888,888.67	1,403,276.00	106.718751		2,469.13	0.00	0.00	948,610.89
3620A6DF1	GNMA POOL 720202	4.500 15JUL39	07JUN11		DEUTSCHE BANK SECURI	USD/FED	
224,539.71	257,549.00	106.328119		533.28	0.00	0.00	238,748.85
			07JUN11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
-224,539.71	257,549.00	106.328119		-533.28	0.00	0.00	-238,748.85
			07JUN11	20JUN11	DEUTSCHE BANK SECURI	USD/FED	
224,539.71	257,549.00	106.328119		533.28	0.00	0.00	238,748.85

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
224,539.71	257,549.00		533.28		0.00	0.00	238,748.85
3620A6FR3	GNMA POOL 720276	4.500 15AUG39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
838,667.38	1,000,000.00	103.312500		1,991.83	0.00	0.00	866,448.24
3620A7A21	GNMA POOL 721025	4.000 15DEC39	13SEP11	20OCT11	CREDIT SUISSE SECURI	USD/FED	
54,777.47	56,888.00	106.453128		115.64	0.00	0.00	58,312.33
3620A7HP3	GNMA POOL 721238	5.000 15APR40	25MAY11	06JUL11	16 DEUTSCHE BANK SECURI	USD/FED	
73,629.31	86,618.00	108.054700		194.30	0.00	0.00	79,559.93
3620A7T62	GNMA II POOL 721573	1.000 20NOV59	21MAR11		PAYUP	USD/DTC	
35,521.04		100.000000		0.00	0.00	0.00	35,521.04
			21MAR11	CANCEL	PAYUP	USD/DTC	
-35,521.04		100.000000		0.00	0.00	0.00	-35,521.04
			21MAR11	21MAR11	PAYUP	USD/DTC	
35,251.04		100.000000		0.00	0.00	0.00	35,251.04
			20MAY11	20MAY11	PAYUP	USD/FED	
17,417.64		100.000000		0.00	0.00	0.00	17,417.64
			28JUN11	28JUN11	PAYUP	USD/DTC	
6.76		0.000000		0.00	0.00	0.00	0.00
			15AUG11	15AUG11	PAYUP	USD/DTC	
15,394.88		100.000000		0.00	0.00	0.00	15,394.88
			20SEP11	20SEP11	PAYUP	USD/DTC	
36,664.32		100.000000		0.00	0.00	0.00	36,664.32
			21NOV11		PAYUP	USD/FED	
35,424.72		100.000000		0.00	0.00	0.00	35,424.72

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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3620A7T62	GNMA II POOL 721573	1.000 20NOV59	21NOV11	CANCEL	PAYUP	USD/FED	
	-35,424.72	100.000000		0.00	0.00	0.00	-35,424.72
			21NOV11	21NOV11	PAYUP	USD/FED	
	35,437.84	100.000000		0.00	0.00	0.00	35,437.84
			20DEC11		PAYUP	USD/FED	
	35,500.05	100.000000		0.00	0.00	0.00	35,500.05
			20DEC11	CANCEL	PAYUP	USD/FED	
	-35,500.05	100.000000		0.00	0.00	0.00	-35,500.05
			20DEC11		PAYUP	USD/FED	
	36,316.26	100.000000		0.00	0.00	0.00	36,316.26
			20DEC11	CANCEL	PAYUP	USD/FED	
	-36,316.26	100.000000		0.00	0.00	0.00	-36,316.26
			20DEC11	20DEC11	PAYUP	USD/DTC	
	35,500.05	100.000000		0.00	0.00	0.00	35,500.05
-- ASSET TOTALS --	175,672.53			0.00	0.00	0.00	175,665.77
3620A8HA4	GNMA POOL 722125	4.000 15FEB40	13SEP11	20OCT11	CREDIT SUISSE SECURI	USD/FED	
	622,104.02	106.453127		1,313.33	0.00	0.00	662,249.18
3620A9ZK0	GNMA POOL 723546	4.500 15DEC39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
	145,511.53	103.312500		345.59	0.00	0.00	150,331.60
3620C02K3	GNMA POOL 745178	5.000 15JUL40	16MAY11	20JUN11	UBS WARBURG LLC CMO	USD/FED	
	665,521.81	107.687500		1,756.24	0.00	0.00	716,683.80
3620C2L44	GNMA POOL 746547	4.000 15AUG40	13SEP11	20OCT11	CREDIT SUISSE SECURI	USD/FED	
	153,041.73	106.453129		323.09	0.00	0.00	162,917.71
3620C35P3	GNMA POOL 747954	3.500 15JAN41	30JUN11	20JUL11	CITIGROUP GLOBAL MAR	USD/FED	
	499,165.40	96.968750		922.07	0.00	0.00	484,034.45



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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-- ASSET TOTALS --							
	312,646.15	381,460.00		825.04	0.00	0.00	343,519.96
36202FGY6	GNMA II POOL 004715	5.000 20JUN40	06OCT11		BARCLAYS CAPITAL INC	USD/FED	
	109,567.75	126,000.00	104.828127	289.14	0.00	0.00	114,857.82
			06OCT11	CANCEL	BARCLAYS CAPITAL INC	USD/FED	
	-109,567.75	126,000.00	104.828127	-289.14	0.00	0.00	-114,857.82
			06OCT11	20OCT11	BARCLAYS CAPITAL INC	USD/FED	
	107,811.42	126,000.00	109.828125	284.50	0.00	0.00	118,407.26
			06OCT11		BARCLAYS CAPITAL INC	USD/FED	
	107,811.42	126,000.00	104.828125	284.50	0.00	0.00	113,016.69
			06OCT11	CANCEL	BARCLAYS CAPITAL INC	USD/FED	
	-107,811.42	126,000.00	104.828125	-284.50	0.00	0.00	-113,016.69
-- ASSET TOTALS --							
	107,811.42	126,000.00		284.50	0.00	0.00	118,407.26
36202FHY5	GNMA II POOL 004747	5.000 20JUL40	05OCT11		CITIGROUP GLOBAL MAR	USD/FED	
	416,506.37	466,905.00	109.875001	1,099.11	0.00	0.00	457,636.38
			05OCT11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-416,506.37	466,905.00	109.875001	-1,099.11	0.00	0.00	-457,636.38
			05OCT11	20OCT11	CITIGROUP GLOBAL MAR	USD/FED	
	409,380.47	466,905.00	109.875002	1,080.31	0.00	0.00	449,806.80
-- ASSET TOTALS --							
	409,380.47	466,905.00		1,080.31	0.00	0.00	449,806.80
36202FJQ0	GNMA II POOL 004771	4.500 20AUG40	23DEC10	20JAN11	MORGAN STANLEY CO IN	USD/FED	
	1,000,000.43	1,018,662.00	103.296876	2,375.00	0.00	0.00	1,032,969.20



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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36202FJRS	GNMA II POOL 004772	5.000 20AUG40	06OCT11		BARCLAYS CAPITAL INC	USD/FED	
	392,828.37	436,000.00	109.828127	1,036.63	0.00	0.00	431,436.04
			06OCT11	CANCEL	BARCLAYS CAPITAL INC	USD/FED	
	-392,828.37	436,000.00	109.828127	-1,036.63	0.00	0.00	-431,436.04
			06OCT11	20OCT11	BARCLAYS CAPITAL INC	USD/FED	
	386,815.47	436,000.00	109.828128	1,020.76	0.00	0.00	424,832.19
			30NOV11		PAYUP	USD/DTC	
	8.17		0.000000	0.00	0.00	0.00	0.00
			30NOV11	CANCEL	PAYUP	USD/DTC	
	-8.17		0.000000	0.00	0.00	0.00	0.00
-- ASSET TOTALS --							
	386,815.47	436,000.00		1,020.76	0.00	0.00	424,832.19
36202FKN5	GNMA II POOL 004801	4.500 20SEP40	02JUN11		BARCLAYS CAPITAL INC	USD/FED	
	2,000,000.39	2,086,336.00	105.968750	4,750.00	0.00	0.00	2,119,375.41
			02JUN11	CANCEL	BARCLAYS CAPITAL INC	USD/FED	
	-2,000,000.39	2,086,336.00	105.968750	-4,750.00	0.00	0.00	-2,119,375.41
			02JUN11	20JUN11	BARCLAYS CAPITAL INC	USD/FED	
	1,988,627.60	2,086,336.00	105.968751	4,722.99	0.00	0.00	2,107,323.82
-- ASSET TOTALS --							
	1,988,627.60	2,086,336.00		4,722.99	0.00	0.00	2,107,323.82
36202FMB9	GNMA II POOL 004854	4.500 20NOV40	06JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	
	1,000,099.43	1,007,028.00	102.906250	2,000.20	0.00	0.00	1,029,164.82

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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36202FMB9	GNMA II POOL 004854	4.500 20NOV40	06JAN11	17FEB11			
1,000,099.43	1,007,028.00	102.906250		2,000.20	CITIGROUP GLOBAL MAR	USD/FED	1,029,164.82
					0.00	0.00	
			06JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	1,029,164.82
1,000,099.43	1,007,028.00	102.906250		2,000.20	0.00	0.00	
			06JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	1,029,164.82
1,000,099.43	1,007,028.00	102.906250		2,000.20	0.00	0.00	
-- ASSET TOTALS --							
4,000,397.72	4,028,112.00			8,000.80	0.00	0.00	4,116,659.28
36202FPF7	GNMA II POOL 004922	4.000 20JAN41	07JAN11	17FEB11			
1,000,000.81	1,001,679.00	100.328126		1,777.78	CITIGROUP GLOBAL MAR	USD/FED	1,003,282.07
					0.00	0.00	
			07JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	1,003,282.07
1,000,000.81	1,001,679.00	100.328126		1,777.78	0.00	0.00	
			07JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	1,003,282.07
1,000,000.81	1,001,679.00	100.328126		1,777.78	0.00	0.00	
			07JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	1,003,282.07
1,000,000.81	1,001,679.00	100.328126		1,777.78	0.00	0.00	
			07JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	1,003,282.07
1,000,000.81	1,001,679.00	100.328126		1,777.78	0.00	0.00	
			07JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	1,003,282.07
1,000,000.81	1,001,679.00	100.328126		1,777.78	0.00	0.00	
			07JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	1,003,282.07
1,000,000.81	1,001,679.00	100.328126		1,777.78	0.00	0.00	
			07JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	1,003,282.07

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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36202FPF7	GNMA II POOL 004922	4.000 20JAN41	07JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	
	1,000,000.81	1,001,679.00	100.328126	1,777.78	0.00	0.00	1,003,282.07
				29SEP11	20OCT11	CITIGROUP GLOBAL MAR	USD/FED
	1,000,099.09	1,041,764.00	106.687500	2,111.32	0.00	0.00	1,066,980.72
-- ASSET TOTALS --							
	10,000,106.38	10,056,875.00		18,111.34	0.00	0.00	10,096,519.35
36202FPG5	GNMA II POOL 004923	4.500 20JAN41	06JAN11	17FEB11	JPMORGAN SECURITIES	USD/FED	
	1,000,000.18	1,001,705.00	102.875000	2,000.00	0.00	0.00	1,028,750.19
36202FP67	GNMA II POOL 004945	4.000 20FEB41	10JAN11	17FEB11	MORGAN STANLEY CO IN	USD/FED	
	1,000,000.00	1,000,000.00	100.421875	1,777.78	0.00	0.00	1,004,218.75
				10JAN11	17FEB11	MORGAN STANLEY CO IN	USD/FED
	1,000,000.00	1,000,000.00	100.421875	1,777.78	0.00	0.00	1,004,218.75
				10JAN11	17FEB11	MORGAN STANLEY CO IN	USD/FED
	1,000,000.00	1,000,000.00	100.421875	1,777.78	0.00	0.00	1,004,218.75
				10JAN11	17FEB11	MORGAN STANLEY CO IN	USD/FED
	500,000.00	500,000.00	100.421874	888.89	0.00	0.00	502,109.37
-- ASSET TOTALS --							
	3,500,000.00	3,500,000.00		6,222.23	0.00	0.00	3,514,765.62
36202FP75	GNMA II POOL 004946	4.500 20FEB41	29JUN11		CITIGROUP GLOBAL MAR	USD/FED	
	3,351,903.87	3,394,040.00	105.242188	7,960.77	0.00	0.00	3,527,616.96
				29JUN11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED
	-3,351,903.87	3,394,040.00	105.242188	-7,960.77	0.00	0.00	-3,527,616.96

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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36202FP75	GNMA II POOL 004946	4.500 20FEB41	29JUN11	20JUL11	CITIGROUP GLOBAL MAR	USD/FED	
	3,329,959.43	3,394,040.00	105.242188	7,908.65	0.00	0.00	3,504,522.16
-- ASSET TOTALS --				7,908.65	0.00	0.00	3,504,522.16
	3,329,959.43	3,394,040.00					
36202FQ74	GNMA II POOL 004978	4.500 20MAR41	29JUN11		CITIGROUP GLOBAL MAR	USD/FED	
	2,648,101.09	2,664,600.00	105.242187	6,289.24	0.00	0.00	2,786,919.51
	-2,648,101.09	2,664,600.00	105.242187	-6,289.24	0.00	0.00	-2,786,919.51
	2,633,671.26	2,664,600.00	105.242188	6,254.97	0.00	0.00	2,771,733.25
	799,920.95	821,343.00	106.562501	1,999.80	0.00	0.00	852,415.77
-- ASSET TOTALS --				8,254.77	0.00	0.00	3,624,149.02
	3,433,592.21	3,485,943.00					
36202FUF1	GNMA II POOL 005082	4.500 20JUN41	13MAY11	20JUN11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,000.00	1,000,000.00	104.796875	2,375.00	0.00	0.00	1,047,968.75
	1,000,000.00	1,000,000.00	104.796875	2,375.00	0.00	0.00	1,047,968.75
	1,000,000.00	1,000,000.00	104.796875	2,375.00	0.00	0.00	1,047,968.75
	1,000,000.00	1,000,000.00	104.796875	2,375.00	0.00	0.00	1,047,968.75

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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36202FUF1	GNMA II POOL 005082	4.500 20JUN41	14JUN11	20JUN11			
	999,900.00	999,900.00	105.406250	2,374.76	0.00	0.00	1,053,957.09
				14JUN11	20JUN11		
	999,900.00	999,900.00	105.406250	2,374.76	0.00	0.00	1,053,957.09
				20JUN11	20JUL11		
	1,000,000.84	1,002,016.00	105.171876	2,375.00	0.00	0.00	1,051,719.64
-- ASSET TOTALS --							
	6,999,800.84	7,001,816.00		16,624.52	0.00	0.00	7,351,508.82
36202FVG8	GNMA II POOL 005115	4.500 20JUL41	15JUN11	28JUL11	8		
	1,000,000.00	1,000,000.00	105.375000	2,375.00	0.00	0.00	1,053,750.00
36202FXB7	GNMA II POOL 005174	4.000 20SEP41	15AUG11	21SEP11			
	999,900.00	999,900.00	105.812500	2,222.00	0.00	0.00	1,058,019.19
				15AUG11	21SEP11		
	499,950.00	499,950.00	105.812500	1,111.00	0.00	0.00	529,009.59
-- ASSET TOTALS --							
	1,499,850.00	1,499,850.00		3,333.00	0.00	0.00	1,587,028.78
36202FXC5	GNMA II POOL 005175	4.500 20AUG41	08AUG11	26SEP11	5		
	1,000,000.00	1,000,000.00	106.562500	2,500.00	0.00	0.00	1,065,625.00
36209RUT8	GNMA POOL 479494	4.000 15OCT41	18OCT11	20OCT11			
	2,008,000.00	2,008,000.00	106.359375	4,239.11	0.00	0.00	2,135,696.25
36209RXZ1	GNMA POOL 479596	4.000 15OCT41	25NOV11				
	24,966.51	25,000.00	106.625035	49.93	0.00	0.00	26,620.55

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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36209RXZ1	GNMA POOL 479596	4.000 15OCT41	25NOV11	CANCEL	WELLS FARGO SECURITI	USD/FED	
	-24,966.51	25,000.00	106.625035	-49.93	0.00	0.00	-26,620.55
	24,919.67	25,000.00	106.625007	49.84	0.00	0.00	26,570.60
-- ASSET TOTALS --	24,919.67	25,000.00		49.84	0.00	0.00	26,570.60
36209RYC1	GNMA POOL 479607	4.000 15OCT41	25NOV11		WELLS FARGO SECURITI	USD/FED	
	76,574.52	76,700.00	106.625000	153.15	0.00	0.00	81,647.58
	-76,574.52	76,700.00	106.625000	-153.15	0.00	0.00	-81,647.58
	76,469.21	76,700.00	106.625006	152.94	0.00	0.00	81,535.30
-- ASSET TOTALS --	76,469.21	76,700.00		152.94	0.00	0.00	81,535.30
36210EFB0	GNMA POOL 489862	4.000 15NOV41	21NOV11		NOMURA SECURITIES/FI	USD/FED	
	200,100.00	200,100.00	106.687501	400.20	0.00	0.00	213,481.69
	-200,100.00	200,100.00	106.687501	-400.20	0.00	0.00	-213,481.69
	199,202.54	200,100.00	106.687505	398.41	0.00	0.00	212,524.22
-- ASSET TOTALS --	199,202.54	200,100.00		398.41	0.00	0.00	212,524.22
362197TD7	GNMA POOL 269748	5.000 15APR33	17MAR11	21MAR11	DEUTSCHE BANK SECURI	USD/FED	
	11,111.77	25,000.00	106.718822	30.87	0.00	0.00	11,858.35

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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36230MKA4	GNMA POOL 752989	4.000 15AUG41	22SEP11	20OCT11	DEUTSCHE BANK SECURI	USD/FED	
	700,821.50	702,768.00	107.609376	1,479.51	0.00	0.00	754,149.64
36241LG34	GNMA POOL 782918	5.000 15APR40	10JUN11	20JUN11	MORGAN STANLEY CO IN	USD/FED	
	369,430.35	420,394.00	109.062501	974.89	0.00	0.00	402,909.98
36241LJT4	GNMA POOL 782974	5.000 15JUN40	13OCT11	20OCT11	DEUTSCHE BANK SECURI	USD/FED	
	300,666.58	360,000.00	109.656251	793.43	0.00	0.00	329,699.70
36241LKA3	GNMA POOL 782989	4.500 15JUN40	10AUG11	18AUG11	CITIGROUP GLOBAL MAR	USD/FED	
	999,780.43	1,090,099.00	108.625001	2,124.53	0.00	0.00	1,086,011.50
36241LNV4	GNMA POOL 783104	4.000 15SEP40	22SEP11	20OCT11	CITIGROUP GLOBAL MAR	USD/FED	
	25,723.06	27,485.00	107.468750	54.30	0.00	0.00	27,644.25
36241LRT5	GNMA POOL 783198	4.000 15DEC40	22SEP11	20OCT11	DEUTSCHE BANK SECURI	USD/FED	
	930,627.28	966,187.00	107.609376	1,964.66	0.00	0.00	1,001,442.21
			22SEP11	20OCT11	DEUTSCHE BANK SECURI	USD/FED	
	859,816.98	892,671.00	107.609375	1,815.17	0.00	0.00	925,243.68
-- ASSET TOTALS --							
	1,790,444.26	1,858,858.00		3,779.83	0.00	0.00	1,926,685.89
36241LSP2	GNMA POOL 783226	4.000 15JAN41	20SEP11		DEUTSCHE BANK SECURI	USD/FED	
	701,706.30	718,000.00	106.781250	1,481.38	0.00	0.00	749,290.76
			20SEP11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
	-701,706.30	718,000.00	106.781250	-1,481.38	0.00	0.00	-749,290.76
			20SEP11	28SEP11	DEUTSCHE BANK SECURI	USD/FED	
	701,706.30	718,000.00	107.007814	2,105.12	0.00	0.00	750,880.57
-- ASSET TOTALS --							
	701,706.30	718,000.00		2,105.12	0.00	0.00	750,880.57

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
-----							
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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<b>FIXED INCOME</b>							
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36241LTS5	GNMA POOL 783261	4.500 15MAR41	16SEP11		MORGAN STANLEY CO IN	USD/FED	
	2,000,796.19	2,084,000.00	109.035157	5,001.99	0.00	0.00	2,181,571.26
				16SEP11	CANCEL	MORGAN STANLEY CO IN	USD/FED
	-2,000,796.19	2,084,000.00	109.035157	-5,001.99	0.00	0.00	-2,181,571.26
				16SEP11	21SEP11	MORGAN STANLEY CO IN	USD/FED
	2,000,796.19	2,084,000.00	109.035157	5,001.99	0.00	0.00	2,181,571.26
-- ASSET TOTALS --		2,084,000.00		5,001.99	0.00	0.00	2,181,571.26
	2,000,796.19						
36241LUU8	GNMA POOL 783295	4.500 15MAR41	24MAY11		CREDIT SUISSE SECURI	USD/FED	
	996,704.64	999,050.00	105.570311	2,367.17	0.00	0.00	1,052,224.19
				24MAY11	CANCEL	CREDIT SUISSE SECURI	USD/FED
	-996,704.64	999,050.00	105.570311	-2,367.17	0.00	0.00	-1,052,224.19
				24MAY11	26MAY11	CREDIT SUISSE SECURI	USD/FED
	996,704.64	999,050.00	105.570312	3,114.70	0.00	0.00	1,052,224.20
-- ASSET TOTALS --		999,050.00		3,114.70	0.00	0.00	1,052,224.20
	996,704.64						
36241LXG6	GNMA POOL 783379	4.000 15AUG41	22SEP11	20OCT11	DEUTSCHE BANK SECURI	USD/FED	
	148,738.70	150,000.00	107.609378	314.00	0.00	0.00	160,056.79
36292EP61	GNMA POOL 646745	4.500 15MAR39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
	201,767.56	252,245.00	103.312500	479.20	0.00	0.00	208,451.11
36295QGF1	GNMA POOL 677098	5.000 15JUL38	16MAY11	20JUN11	UBS WARBURG LLC CMO	USD/FED	
	334,378.50	637,785.00	107.687501	882.39	0.00	0.00	360,083.85
36295QKD1	GNMA POOL 677192	5.000 15JUN38	16MAY11	20JUN11	UBS WARBURG LLC CMO	USD/FED	
	803,645.68	1,788,188.00	107.687499	2,120.73	0.00	0.00	865,425.93



JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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36295VXZ7	GNMA POOL 682096	5.000 15MAR38 25MAY11 20JUN11			DEUTSCHE BANK SECURI	USD/FED	
	89,039.74 114,377.00	108.054696		234.97	0.00	0.00	96,211.62
36295WFP7	GNMA POOL 682474	4.500 15JUN40 06JAN11 20JAN11			DEUTSCHE BANK SECURI	USD/FED	
	828,537.78 844,611.00	103.312501		1,967.78	0.00	0.00	855,983.10
36296LGQ7	GNMA POOL 694207	4.500 15JAN39 06JAN11 20JAN11			DEUTSCHE BANK SECURI	USD/FED	
	648,297.19 851,871.00	103.312501		1,539.71	0.00	0.00	669,772.04
36296QH51	GNMA POOL 697852	5.000 15FEB39 16MAY11 20JUN11			UBS WARBURG LLC CMO	USD/FED	
	196,254.74 397,321.00	107.687503		517.89	0.00	0.00	211,341.83
36296QV48	GNMA POOL 698235	5.000 15JUN39 25MAY11 06JUL11 16			DEUTSCHE BANK SECURI	USD/FED	
	72,434.95 123,103.00	108.054689		191.15	0.00	0.00	78,269.36
36296QY29	GNMA POOL 698329	4.500 15MAY39 21NOV11			BARCLAYS CAPITAL INC	USD/FED	
	99,995.31 120,600.00	108.750000		249.99	0.00	0.00	108,744.90
			21NOV11	CANCEL	BARCLAYS CAPITAL INC	USD/FED	
	-99,995.31 120,600.00	108.750000		-249.99	0.00	0.00	-108,744.90
			21NOV11		BARCLAYS CAPITAL INC	USD/FED	
	99,995.31 120,600.00	108.750000		224.99	0.00	0.00	108,744.90
			21NOV11	CANCEL	BARCLAYS CAPITAL INC	USD/FED	
	-99,995.31 120,600.00	108.750000		-224.99	0.00	0.00	-108,744.90
			21NOV11	19DEC11	BARCLAYS CAPITAL INC	USD/FED	
	98,785.09 120,600.00	108.750005		222.27	0.00	0.00	107,428.79
-- ASSET TOTALS --				222.27	0.00	0.00	107,428.79
	98,785.09 120,600.00						
36296Q6S3	GNMA POOL 698481	4.500 15AUG39 06JAN11 20JAN11			DEUTSCHE BANK SECURI	USD/FED	
	791,741.36 911,223.00	103.312501		1,880.38	0.00	0.00	817,967.80
36296SQT5	GNMA POOL 699866	4.500 15JUN40 06JAN11 20JAN11			DEUTSCHE BANK SECURI	USD/FED	
	787,183.41 806,667.00	103.312501		1,869.56	0.00	0.00	813,258.87

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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	SSELL/BTC						
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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FIXED INCOME							
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36296TCA9	GNMA POOL 700365	4.500 15MAR39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
	234,062.99	256,494.00	103.312506	555.90	0.00	0.00	241,816.34
36296XEK6	GNMA POOL 704038	4.500 15OCT38	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
	170,170.83	194,019.00	103.312501	404.16	0.00	0.00	175,807.74
36296YEB4	GNMA POOL 704930	4.000 15MAR40	13SEP11	20OCT11	CREDIT SUISSE SECURI	USD/FED	
	224,853.59	259,022.00	106.453128	474.69	0.00	0.00	239,363.68
36296YXD9	GNMA POOL 705476	4.500 15MAR39	07JUN11		DEUTSCHE BANK SECURI	USD/FED	
	274,077.55	338,941.00	106.328129	650.93	0.00	0.00	291,421.53
				07JUN11	CANCEL	DEUTSCHE BANK SECURI	USD/FED
	-274,077.55	338,941.00	106.328129	-650.93	0.00	0.00	-291,421.53
				07JUN11	20JUN11	DEUTSCHE BANK SECURI	USD/FED
	274,077.55	338,941.00	106.328129	650.93	0.00	0.00	291,421.53
-- ASSET TOTALS --							
	274,077.55	338,941.00		650.93	0.00	0.00	291,421.53
36297CQQ5	GNMA POOL 707963	4.500 15NOV39	08JUL11	18AUG11	CITIGROUP GLOBAL MAR	USD/FED	
	499,950.93	534,227.00	105.578125	1,062.40	0.00	0.00	527,838.82
36297C3H0	GNMA POOL 708300	4.500 15MAR39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
	171,561.64	238,410.00	103.312506	407.46	0.00	0.00	177,244.63
36297DTG2	GNMA POOL 708951	4.500 15MAR39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
	212,915.82	251,338.00	103.312502	505.67	0.00	0.00	219,968.66
36297HPW2	GNMA POOL 712437	4.500 15JUN39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
	400,985.47	500,000.00	103.312500	952.34	0.00	0.00	414,268.11
38374LR94	GOVERNMENT NATIONAL MORTGAGE A	5.250 16AUG35	16JUL10	16JUL10	PAYUP	USD/BOS	
	4,170.34	100.000000		0.00	0.00	0.00	4,170.34

JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
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SSELL/BTC	LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR
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<b>FIXED INCOME</b>							
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38374LR94	GOVERNMENT NATIONAL MORTGAGE A	5.250	16AUG35	16AUG10	16AUG10	PAYUP	USD/BOS
	4,188.58	100.000000			0.00	0.00	4,188.58
				16SEP10	16SEP10	PAYUP	USD/BOS
	4,206.93	100.000000			0.00	0.00	4,206.93
				30DEC10	CANCEL	PAYUP	USD/DTC
	-16,956.81	0.000000			0.00	0.00	0.00
				30DEC10	30DEC10	PAYUP	USD/BOS
	16,956.81	0.000000			0.00	0.00	0.00
				31JAN11		PAYUP	USD/DTC
	4,281.02	100.000000			0.00	0.00	4,281.02
				31JAN11	CANCEL	PAYUP	USD/DTC
	-4,281.02	100.000000			0.00	0.00	-4,281.02
				31JAN11	31JAN11	PAYUP	USD/BOS
	4,281.02	100.000000			0.00	0.00	4,281.02
				16FEB11		PAYUP	USD/DTC
	4,299.75	100.000000			0.00	0.00	4,299.75
				16FEB11	CANCEL	PAYUP	USD/DTC
	-4,299.75	100.000000			0.00	0.00	-4,299.75
				22FEB11	22FEB11	PAYUP	USD/BOS
	4,299.75	100.000000			0.00	0.00	4,299.75
				16MAR11		PAYUP	USD/DTC
	4,318.56	100.000000			0.00	0.00	4,318.56
				16MAR11	CANCEL	PAYUP	USD/DTC
	-4,318.56	100.000000			0.00	0.00	-4,318.56

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER_NAME STL CUR/LOC COMM_PER_SHARE
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST

SSELL/BTC
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR
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FIXED INCOME

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38374LR94 GOVERNMENT NATIONAL MORTGAGE A 5.250 16AUG35 16MAR11 16MAR11 PAYUP USD/BOS
4,318.56 100.000000 0.00 0.00 0.00 0.00 4,318.56

16APR11 PAYDOWN USD/DTC
4,337.45 100.000000 0.00 0.00 0.00 0.00 4,337.45

16APR11 CANCEL PAYDOWN USD/DTC
-4,337.45 100.000000 0.00 0.00 0.00 0.00 -4,337.45

16APR11 16APR11 PAYDOWN USD/BOS
4,337.45 100.000000 0.00 0.00 0.00 0.00 4,337.45

31MAY11 31MAY11 PAYUP USD/DTC
131.10 0.000000 0.00 0.00 0.00 0.00 0.00

16JUN11 16JUN11 PAYUP USD/DTC
4,375.49 100.000000 0.00 0.00 0.00 0.00 4,375.49

16JUL11 PAYUP USD/DTC
4,394.63 0.000000 0.00 0.00 0.00 0.00 0.00

16JUL11 CANCEL PAYUP USD/DTC
-4,394.63 0.000000 0.00 0.00 0.00 0.00 0.00

16JUL11 16JUL11 PAYUP USD/DTC
4,394.63 100.000000 0.00 0.00 0.00 0.00 4,394.63

16AUG11 16AUG11 PAYUP USD/DTC
4,413.86 100.000000 0.00 0.00 0.00 0.00 4,413.86

28SEP11 28SEP11 PAYUP USD/DTC
4,433.17 100.000000 0.00 0.00 0.00 0.00 4,433.17

16NOV11 PAYUP USD/DTC
8,924.61 0.000000 0.00 0.00 0.00 0.00 0.00

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
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SSELL/BTC							
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FIXED INCOME							
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38374LR94	GOVERNMENT NATIONAL MORTGAGE A	5.250 16AUG35	16NOV11	CANCEL	PAYUP	USD/DTC	
	-8,924.61	0.000000		0.00	0.00	0.00	0.00
			30NOV11		PAYUP	USD/DTC	
	4,452.57	100.000000		0.00	0.00	0.00	4,452.57
			30NOV11	CANCEL	PAYUP	USD/DTC	
	-4,452.57	100.000000		0.00	0.00	0.00	-4,452.57
			30NOV11	30NOV11	PAYUP	USD/DTC	
	4,472.04	100.000000		0.00	0.00	0.00	4,472.04
			31DEC11	31DEC11	PAYUP	USD/DTC	
	4,452.56	0.000000		0.00	0.00	0.00	0.00
			31DEC11		PAYUP	USD/DTC	
	4,491.61	0.000000		0.00	0.00	0.00	0.00
			31DEC11	CANCEL	PAYUP	USD/DTC	
	-4,491.61	0.000000		0.00	0.00	0.00	0.00
			31DEC11	31DEC11	PAYUP	USD/DTC	
	4,491.61	100.000000		0.00	0.00	0.00	4,491.61
-- ASSET TOTALS --	60,967.09			0.00	0.00	0.00	56,383.43
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38375BKD3	GOVERNMENT NATIONAL MORTGAGE A	0.760 20DEC60	01FEB11	28FEB11	BANK OF AMERICA SECU	USD/DTC	
	3,000,000.00	3,000,000.00	100.000000	507.09	0.00	0.00	3,000,000.00
38375BLS9	GOVERNMENT NATIONAL MORTGAGE A	0.699 20FEB61	04MAY11	27MAY11	MORGAN STANLEY CO IN	USD/DTC	
	1,700,000.00	1,700,000.00	100.000000	231.06	0.00	0.00	1,700,000.00
38375BLW0	GOVERNMENT NATIONAL MORTGAGE A	1.000 20APR61	03MAY11	27MAY11	BANK OF AMERICA SECU	USD/FED	
	725,000.00	725,000.00	99.734375	105.48	0.00	0.00	723,074.22
38376LAK5	GOVERNMENT NATIONAL MORTGAGE A	0.010 20JUL40	03JUN11		JPMORGAN CHASE BANK/	USD/DTC	
	628,524.53	700,000.00	78.718751	0.00	0.00	0.00	494,766.66

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID      SECURITY DESCRIPTION      TRD DT  STL DT  FAIL DAYS  BROKER_NAME  STL CUR/LOC  COMM_PER_SHARE
SHARES/PAR/CONTRACTS  UNITS/ORIG FACE  PRICE      INTEREST      COMMISSNS      TAX/FEE/OTH      NET COST

      SSELL/BTC
LOT#  CLOSING DATE  LAST CLOSING DATE  CONTR ID  CLSNG PRICE      FREE TO DIST DATE  INVESTOR
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FIXED INCOME

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38376LAK5  GOVERNMENT NATIONAL MORTGAGE A  0.010 20JUL40 03JUN11  CANCEL      JPMORGAN CHASE BANK/  USD/DTC
      -628,524.53      700,000.00      78.718751      0.00      0.00      0.00      -494,766.66

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-- ASSET TOTALS --
      0.00      0.00      0.00      0.00

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38376LAK5  GOVERNMENT NATIONAL MORTGAGE A  0.000 20JUL40 03JUN11      JPMORGAN CHASE BANK/  USD/FED
      628,524.53      700,000.00      78.718751      0.00      0.00      0.00      494,766.66

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      -628,524.53      700,000.00      78.718751      0.00      0.00      0.00      -494,766.66

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-- ASSET TOTALS --
      0.00      0.00      0.00      0.00

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38376LAK5  GOVERNMENT NATIONAL MORTGAGE A  0.010 20JUL40 03JUN11  08JUN11      JPMORGAN CHASE BANK/  USD/DTC
      623,848.26      700,000.00      78.718750      0.00      0.00      0.00      491,085.55

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38376LPM5  GOVERNMENT NATIONAL MORTGAGE A  0.010 20JUN40 07JUN11      GOLDMAN SACHS + CO  USD/DTC
      1,730,000.00      1,730,000.00      79.187500      0.00      0.00      0.00      1,369,943.75

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      -1,730,000.00      1,730,000.00      79.187500      0.00      0.00      0.00      -1,369,943.75

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-- ASSET TOTALS --
      0.00      0.00      0.00      0.00

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38376LPM5  GOVERNMENT NATIONAL MORTGAGE A  0.000 20JUN40 07JUN11  30JUN11      GOLDMAN SACHS + CO  USD/FED
      1,730,000.00      1,730,000.00      79.187500      0.00      0.00      0.00      1,369,943.75

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46631BAE5  JP MORGAN CHASE COMMERCIAL MOR  5.816 15JUN49 27SEP11      JEFFERIES + COMPANY  USD/DTC
      2,270,000.00      2,270,000.00      104.691406      10,636.44      0.00      0.00      2,376,494.92

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JANUARY 1, 2011 TO DECEMBER 31, 2011

ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM_PER_SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
-----							
FIXED INCOME							
-----							
46631BAE5	JP MORGAN CHASE COMMERCIAL MOR	5.816 15JUN49	27SEP11	CANCEL	JEFFERIES + COMPANY	USD/DTC	
-2,270,000.00	2,270,000.00	104.691406	-10,636.44	0.00	0.00	-2,376,494.92	
-- ASSET TOTALS --	0.00		0.00	0.00	0.00	0.00	
46631BAE5	JP MORGAN CHASE COMMERCIAL MOR	6.004 15JUN49	27SEP11		JEFFERIES + COMPANY	USD/DTC	
2,270,000.00	2,270,000.00	104.691406	10,980.03	0.00	0.00	2,376,494.91	
			27SEP11	CANCEL	JEFFERIES + COMPANY	USD/DTC	
-2,270,000.00	2,270,000.00	104.691406	-10,980.03	0.00	0.00	-2,376,494.91	
-- ASSET TOTALS --	0.00		0.00	0.00	0.00	0.00	
46631BAE5	JP MORGAN CHASE COMMERCIAL MOR	1.000 15JUN49	27SEP11	27OCT11	27	JEFFERIES + COMPANY	USD/DTC
2,270,000.00	2,270,000.00	104.691406	10,636.44	0.00	0.00	2,376,494.92	
59025KAE2	MERRILL LYNCH MORTGAGE TRUST	6.021 12JUN50	28SEP11	03OCT11		JEFFERIES + COMPANY	USD/DTC
2,000,000.00	2,000,000.00	106.093750	669.07	0.00	0.00	2,121,875.00	
62888YAA0	NCUA GUARANTEED NOTES	0.711 08JAN20	20JAN11	27JAN11		BARCLAYS CAPITAL INC	USD/DTC
1,600,000.00	1,600,000.00	100.000000	0.00	0.00	0.00	1,600,000.00	
92976BHJ4	WACHOVIA BANK COMMERCIAL MORTG	0.288 15SEP21	03JUN11	08JUN11		WELLS FARGO SECURITI	USD/DTC
1,025,639.03	2,012,000.00	97.500001	196.92	0.00	0.00	999,998.06	
92978NAE4	WACHOVIA BANK COMMERCIAL MORTG	5.898 15FEB51	27SEP11	03NOV11	34	UBS WARBURG LLC CMO	USD/DTC
810,000.00	810,000.00	105.609374	3,849.08	0.00	0.00	855,435.93	
92978NAE4	WACHOVIA BANK COMMERCIAL MORTG	6.096 15FEB51	27SEP11			UBS WARBURG LLC CMO	USD/DTC
810,000.00	810,000.00	105.609375	3,977.68	0.00	0.00	855,435.94	

ZU46 ANNUAL  
USD

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY  
PORTFOLIO PURCHASE REPORT

PAGE: 312  
ASOF: 31DEC11

JANUARY 1, 2011 TO DECEMBER 31, 2011

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ASSET ID SECURITY DESCRIPTION TRD DT STL DT FAIL DAYS BROKER\_NAME STL CUR/LOC COMM\_PER\_SHARE  
SHARES/PAR/CONTRACTS UNITS/ORIG FACE PRICE INTEREST COMMISSNS TAX/FEE/OTH NET COST  
  
SSELL/BTC  
LOT# CLOSING DATE LAST CLOSING DATE CONTR ID CLSNG PRICE FREE TO DIST DATE INVESTOR  
-----

FIXED INCOME  
-----

92978NAE4	WACHOVIA BANK COMMERCIAL MORTG	6.096	15FEB51	27SEP11	CANCEL	UBS WARBURG LLC CMO	USD/DTC	
-810,000.00	810,000.00	105.609375		-3,977.68		0.00	0.00	-855,435.94
-- ASSET TOTALS --								
	0.00			0.00		0.00	0.00	0.00



JANUARY 1, 2011 TO DECEMBER 31, 2011

SHARES/PAR/CONTRACTS	UNITS	# OF TRADES	INTEREST	COMMISSNS	TAX/FEE/OTH	NET COST
CASH/NON-CASH TOTAL						
-----						
** FUND SUMMARY **						
BUY						
-----						
CASH EQUIVALENTS						
-----						
335,111,066.09			0.00	0.00	0.00	335,111,066.09
	TRADES:	148				
	CANCELS:	0				
FIXED INCOME						
-----						
2,217,336,450.90		2,442,313,582.00	3,613,914.72	0.00	0.00	2,302,223,052.42
	TRADES:	2,207				
	CANCELS:	761				
GRAND TOTAL						
-----						
LONG						
-----						
2,552,447,516.99		2,442,313,582.00	3,613,914.72	0.00	0.00	2,637,334,118.51
	TRADES:	2,355				
	CANCELS:	761				

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USD

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY  
PORTFOLIO PURCHASE REPORT

PAGE: 314  
ASOF: 31DEC11

JANUARY 1, 2011 TO DECEMBER 31, 2011

FUND SUMMARY - BY LOCATION

	FIXED INCOME		GRAND TOTAL
CSW	NET TRADES:	148	NET TRADES: 148
TBA	NET TRADES:	515	NET TRADES: 515
DTC	NET TRADES:	27	NET TRADES: 27
FED	NET TRADES:	893	NET TRADES: 893
BOS	NET TRADES:	11	NET TRADES: 11
TOTAL	NET TRADES:	1,594	NET TRADES: 1,594

NOTE: NET TRADES = TRADES - CANCELLED TRADES - CORP ACTIONS