

ZU46 ANNUAL
USD

FIDELITY MANAGEMENT TRUST CO
FIDELITY MANAGEMENT TRUST COMPANY
PORTFOLIO SALES REPORT

PAGE: 1
ASOF: 31DEC11

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
CASH EQUIVALENTS							
85749P9B9	STATE STR INSTL LIQUID RESVS	0.246 31DEC99	03JAN11	03JAN11	STATE STREET BANK AN	USD/CSW	
	0.01	100.000000		0.00	0.00	0.00	0.01
			05JAN11	05JAN11	STATE STREET BANK AN	USD/CSW	
	103,592.10	100.000000		0.00	0.00	0.00	103,592.10
			07JAN11	07JAN11	STATE STREET BANK AN	USD/CSW	
	35,135.44	100.000000		0.00	0.00	0.00	35,135.44
			11JAN11	11JAN11	STATE STREET BANK AN	USD/CSW	
	135,627.97	100.000000		0.00	0.00	0.00	135,627.97
			18JAN11	18JAN11	STATE STREET BANK AN	USD/CSW	
	8,134,748.50	100.000000		0.00	0.00	0.00	8,134,748.50
-- ASSET TOTALS --							
	8,409,104.02			0.00	0.00	0.00	8,409,104.02
85749P9B9	STATE STR INSTL LIQUID RESVS	0.196 31DEC99	19JAN11	19JAN11	STATE STREET BANK AN	USD/CSW	
	3,930,775.02	100.000000		0.00	0.00	0.00	3,930,775.02
			21JAN11	21JAN11	STATE STREET BANK AN	USD/CSW	
	74,972.34	100.000000		0.00	0.00	0.00	74,972.34
			24JAN11	24JAN11	STATE STREET BANK AN	USD/CSW	
	345,272.91	100.000000		0.00	0.00	0.00	345,272.91

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
CASH EQUIVALENTS							
85749P9B9	STATE STR INSTL LIQUID RESVS	0.196 31DEC99	27JAN11	27JAN11	STATE STREET BANK AN	USD/CSW	
	1,473,827.26	100.000000		0.00	0.00	0.00	1,473,827.26
			04FEB11	04FEB11	STATE STREET BANK AN	USD/CSW	
	752,307.19	100.000000		0.00	0.00	0.00	752,307.19
			08FEB11	08FEB11	STATE STREET BANK AN	USD/CSW	
	1,773,205.15	100.000000		0.00	0.00	0.00	1,773,205.15
-- ASSET TOTALS --	8,350,359.87			0.00	0.00	0.00	8,350,359.87
85749P9B9	STATE STR INSTL LIQUID RESVS	0.197 31DEC99	11FEB11	11FEB11	STATE STREET BANK AN	USD/CSW	
	3,140,711.62	100.000000		0.00	0.00	0.00	3,140,711.62
85749P9B9	STATE STR INSTL LIQUID RESVS	0.199 31DEC99	14FEB11	14FEB11	STATE STREET BANK AN	USD/CSW	
	425,671.02	100.000000		0.00	0.00	0.00	425,671.02
			15FEB11	15FEB11	STATE STREET BANK AN	USD/CSW	
	5,768,152.22	100.000000		0.00	0.00	0.00	5,768,152.22
-- ASSET TOTALS --	6,193,823.24			0.00	0.00	0.00	6,193,823.24
85749P9B9	STATE STR INSTL LIQUID RESVS	0.161 31DEC99	16FEB11	16FEB11	STATE STREET BANK AN	USD/CSW	
	4,022,746.42	100.000000		0.00	0.00	0.00	4,022,746.42

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 PROCEEDS	

LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

CASH EQUIVALENTS							

85749P9B9	STATE STR INSTL LIQUID RESVS	0.161 31DEC99	17FEB11	17FEB11	STATE STREET BANK AN	USD/CSW	
	13,761,364.27	100.000000	0.00	0.00	0.00	0.00	13,761,364.27
-- ASSET TOTALS --	17,784,110.69		0.00	0.00	0.00	0.00	17,784,110.69
85749P9B9	STATE STR INSTL LIQUID RESVS	0.206 31DEC99	23FEB11	23FEB11	STATE STREET BANK AN	USD/CSW	
	3,517,461.73	100.000000	0.00	0.00	0.00	0.00	3,517,461.73
85749P9B9	STATE STR INSTL LIQUID RESVS	0.179 31DEC99	28FEB11	28FEB11	STATE STREET BANK AN	USD/CSW	
	2,870,671.27	100.000000	0.00	0.00	0.00	0.00	2,870,671.27
85749P9B9	STATE STR INSTL LIQUID RESVS	0.173 31DEC99	02MAR11	02MAR11	STATE STREET BANK AN	USD/CSW	
	15,931.49	100.000000	0.00	0.00	0.00	0.00	15,931.49
			10MAR11	10MAR11	STATE STREET BANK AN	USD/CSW	
	20,249,410.33	100.000000	0.00	0.00	0.00	0.00	20,249,410.33
			17MAR11	17MAR11	STATE STREET BANK AN	USD/CSW	
	716,989.82	100.000000	0.00	0.00	0.00	0.00	716,989.82
			18MAR11	18MAR11	STATE STREET BANK AN	USD/CSW	
	936,116.71	100.000000	0.00	0.00	0.00	0.00	936,116.71
			23MAR11	23MAR11	STATE STREET BANK AN	USD/CSW	
	14,136,380.75	100.000000	0.00	0.00	0.00	0.00	14,136,380.75

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
CASH EQUIVALENTS							

-- ASSET TOTALS --							
	36,054,829.10			0.00	0.00	0.00	36,054,829.10
85749P9B9	STATE STR INSTL LIQUID RESVS	0.197 31DEC99	30MAR11	30MAR11	STATE STREET BANK AN	USD/CSW	
	176,973.03	100.000000		0.00	0.00	0.00	176,973.03
			01APR11	01APR11	STATE STREET BANK AN	USD/CSW	
	2,200.56	100.000000		0.00	0.00	0.00	2,200.56
			04APR11	04APR11	STATE STREET BANK AN	USD/CSW	
	778,191.84	100.000000		0.00	0.00	0.00	778,191.84
-- ASSET TOTALS --							
	957,365.43			0.00	0.00	0.00	957,365.43
85749P9B9	STATE STR INSTL LIQUID RESVS	0.184 31DEC99	05APR11	05APR11	STATE STREET BANK AN	USD/CSW	
	0.83	100.000000		0.00	0.00	0.00	0.83
			06APR11	06APR11	STATE STREET BANK AN	USD/CSW	
	74,648.43	100.000000		0.00	0.00	0.00	74,648.43
			14APR11	14APR11	STATE STREET BANK AN	USD/CSW	
	5,876,801.54	100.000000		0.00	0.00	0.00	5,876,801.54
			15APR11	15APR11	STATE STREET BANK AN	USD/CSW	
	8,140,530.73	100.000000		0.00	0.00	0.00	8,140,530.73

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
CASH EQUIVALENTS							

-- ASSET TOTALS --							
	14,091,981.53			0.00	0.00	0.00	14,091,981.53
85749P9B9	STATE STR INSTL LIQUID RESVS	0.177 31DEC99	18APR11	18APR11	STATE STREET BANK AN	USD/CSW	
	8,244,722.48	100.000000		0.00	0.00	0.00	8,244,722.48
85749P9B9	STATE STR INSTL LIQUID RESVS	0.198 31DEC99	21APR11	21APR11	STATE STREET BANK AN	USD/CSW	
	1,251,757.32	100.000000		0.00	0.00	0.00	1,251,757.32
			26APR11	26APR11	STATE STREET BANK AN	USD/CSW	
	118,569.58	100.000000		0.00	0.00	0.00	118,569.58
			28APR11	28APR11	STATE STREET BANK AN	USD/CSW	
	4,073,754.81	100.000000		0.00	0.00	0.00	4,073,754.81
			04MAY11	04MAY11	STATE STREET BANK AN	USD/CSW	
	1,015,874.36	100.000000		0.00	0.00	0.00	1,015,874.36
			11MAY11	11MAY11	STATE STREET BANK AN	USD/CSW	
	4,812.61	100.000000		0.00	0.00	0.00	4,812.61
			12MAY11	12MAY11	STATE STREET BANK AN	USD/CSW	
	32,226,951.23	100.000000		0.00	0.00	0.00	32,226,951.23
-- ASSET TOTALS --							
	38,691,719.91			0.00	0.00	0.00	38,691,719.91
85749P9B9	STATE STR INSTL LIQUID RESVS	0.215 31DEC99	13MAY11	13MAY11	STATE STREET BANK AN	USD/CSW	
	9,554,315.84	100.000000		0.00	0.00	0.00	9,554,315.84

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
CASH EQUIVALENTS							
85749P9B9	STATE STR INSTL LIQUID RESVS	0.215 31DEC99	17MAY11	17MAY11	STATE STREET BANK AN	USD/CSW	
	425,614.67	100.000000		0.00	0.00	0.00	425,614.67
			24MAY11	24MAY11	STATE STREET BANK AN	USD/CSW	
	3,497,547.12	100.000000		0.00	0.00	0.00	3,497,547.12
-- ASSET TOTALS --	13,477,477.63			0.00	0.00	0.00	13,477,477.63
85749P9B9	STATE STR INSTL LIQUID RESVS	0.180 31DEC99	26MAY11	26MAY11	STATE STREET BANK AN	USD/CSW	
	1,042,273.03	100.000000		0.00	0.00	0.00	1,042,273.03
			27MAY11	27MAY11	STATE STREET BANK AN	USD/CSW	
	13,436,688.19	100.000000		0.00	0.00	0.00	13,436,688.19
-- ASSET TOTALS --	14,478,961.22			0.00	0.00	0.00	14,478,961.22
85749P9B9	STATE STR INSTL LIQUID RESVS	0.181 31DEC99	01JUN11	01JUN11	STATE STREET BANK AN	USD/CSW	
	152,911.36	100.000000		0.00	0.00	0.00	152,911.36
			02JUN11	02JUN11	STATE STREET BANK AN	USD/CSW	
	10.86	100.000000		0.00	0.00	0.00	10.86
			08JUN11	08JUN11	STATE STREET BANK AN	USD/CSW	
	1,476,527.96	100.000000		0.00	0.00	0.00	1,476,527.96

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
CASH EQUIVALENTS							
85749P9B9	STATE STR INSTL LIQUID RESVS	0.181 31DEC99	15JUN11	15JUN11	STATE STREET BANK AN	USD/CSW	
	1,052,942.27	100.000000		0.00	0.00	0.00	1,052,942.27
			20JUN11	20JUN11	STATE STREET BANK AN	USD/CSW	
	9,891,572.60	100.000000		0.00	0.00	0.00	9,891,572.60
-- ASSET TOTALS --	12,573,965.05			0.00	0.00	0.00	12,573,965.05
85749P9B9	STATE STR INSTL LIQUID RESVS	0.166 31DEC99	21JUN11	21JUN11	STATE STREET BANK AN	USD/CSW	
	46,965.54	100.000000		0.00	0.00	0.00	46,965.54
			22JUN11	22JUN11	STATE STREET BANK AN	USD/CSW	
	2,187.28	100.000000		0.00	0.00	0.00	2,187.28
			24JUN11	24JUN11	STATE STREET BANK AN	USD/CSW	
	3,377,548.62	100.000000		0.00	0.00	0.00	3,377,548.62
-- ASSET TOTALS --	3,426,701.44			0.00	0.00	0.00	3,426,701.44
85749P9B9	STATE STR INSTL LIQUID RESVS	0.176 31DEC99	28JUN11	28JUN11	STATE STREET BANK AN	USD/CSW	
	531,048.80	100.000000		0.00	0.00	0.00	531,048.80
			30JUN11	30JUN11	STATE STREET BANK AN	USD/CSW	
	1,343,579.66	100.000000		0.00	0.00	0.00	1,343,579.66

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
CASH EQUIVALENTS							

-- ASSET TOTALS --							
	1,874,628.46			0.00	0.00	0.00	1,874,628.46
85749P9B9	STATE STR INSTL LIQUID RESVS	0.161 31DEC99	06JUL11	06JUL11	STATE STREET BANK AN	USD/CSW	
	696.09	100.000000		0.00	0.00	0.00	696.09
			18JUL11	18JUL11	STATE STREET BANK AN	USD/CSW	
	1,962,181.14	100.000000		0.00	0.00	0.00	1,962,181.14
			20JUL11	20JUL11	STATE STREET BANK AN	USD/CSW	
	4,518,201.11	100.000000		0.00	0.00	0.00	4,518,201.11
-- ASSET TOTALS --							
	6,481,078.34			0.00	0.00	0.00	6,481,078.34
85749P9B9	STATE STR INSTL LIQUID RESVS	0.163 31DEC99	22JUL11	22JUL11	STATE STREET BANK AN	USD/CSW	
	0.02	100.000000		0.00	0.00	0.00	0.02
			28JUL11	28JUL11	STATE STREET BANK AN	USD/CSW	
	1,030,426.46	100.000000		0.00	0.00	0.00	1,030,426.46
			18AUG11	18AUG11	STATE STREET BANK AN	USD/CSW	
	737,701.37	100.000000		0.00	0.00	0.00	737,701.37
-- ASSET TOTALS --							
	1,768,127.85			0.00	0.00	0.00	1,768,127.85
85749P9B9	STATE STR INSTL LIQUID RESVS	0.072 31DEC99	21SEP11	21SEP11	STATE STREET BANK AN	USD/CSW	
	3,501,817.99	100.000000		0.00	0.00	0.00	3,501,817.99

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 PROCEEDS	

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

CASH EQUIVALENTS							

85749P9B9	STATE STR INSTL LIQUID RESVS	0.164 31DEC99	23SEP11	23SEP11	STATE STREET BANK AN	USD/CSW	
	548,222.70	100.000000		0.00	0.00	0.00	548,222.70
			29SEP11	29SEP11	STATE STREET BANK AN	USD/CSW	
	7,194,757.06	100.000000		0.00	0.00	0.00	7,194,757.06
			30SEP11	30SEP11	STATE STREET BANK AN	USD/CSW	
	14,503,291.63	100.000000		0.00	0.00	0.00	14,503,291.63
-- ASSET TOTALS --	22,246,271.39			0.00	0.00	0.00	22,246,271.39
85749P9B9	STATE STR INSTL LIQUID RESVS	0.154 31DEC99	03OCT11	03OCT11	STATE STREET BANK AN	USD/CSW	
	2,122,544.05	100.000000		0.00	0.00	0.00	2,122,544.05
85749P9B9	STATE STR INSTL LIQUID RESVS	0.164 31DEC99	04OCT11	04OCT11	STATE STREET BANK AN	USD/CSW	
	0.59	100.000000		0.00	0.00	0.00	0.59
			11OCT11	11OCT11	STATE STREET BANK AN	USD/CSW	
	5,594.06	100.000000		0.00	0.00	0.00	5,594.06
			12OCT11	12OCT11	STATE STREET BANK AN	USD/CSW	
	730,929.21	100.000000		0.00	0.00	0.00	730,929.21
			13OCT11	13OCT11	STATE STREET BANK AN	USD/CSW	
	7,056,841.70	100.000000		0.00	0.00	0.00	7,056,841.70

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
CASH EQUIVALENTS							

-- ASSET TOTALS --							
	7,793,365.56			0.00	0.00	0.00	7,793,365.56
85749P9B9	STATE STR INSTL LIQUID RESVS	0.150 31DEC99	14OCT11	14OCT11	STATE STREET BANK AN	USD/CSW	
	29,532.97	100.000000		0.00	0.00	0.00	29,532.97
			20OCT11	20OCT11	STATE STREET BANK AN	USD/CSW	
	10,054,579.06	100.000000		0.00	0.00	0.00	10,054,579.06
-- ASSET TOTALS --							
	10,084,112.03			0.00	0.00	0.00	10,084,112.03
85749P9B9	STATE STR INSTL LIQUID RESVS	0.131 31DEC99	26OCT11	26OCT11	STATE STREET BANK AN	USD/CSW	
	5,363.61	100.000000		0.00	0.00	0.00	5,363.61
			31OCT11	31OCT11	STATE STREET BANK AN	USD/CSW	
	2,595,203.86	100.000000		0.00	0.00	0.00	2,595,203.86
			01NOV11	01NOV11	STATE STREET BANK AN	USD/CSW	
	0.04	100.000000		0.00	0.00	0.00	0.04
			16NOV11	16NOV11	STATE STREET BANK AN	USD/CSW	
	159,229.12	100.000000		0.00	0.00	0.00	159,229.12
			17NOV11	17NOV11	STATE STREET BANK AN	USD/CSW	
	8,953,426.42	100.000000		0.00	0.00	0.00	8,953,426.42

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
CASH EQUIVALENTS							

-- ASSET TOTALS --							
	11,713,223.05			0.00	0.00	0.00	11,713,223.05
85749P9B9	STATE STR INSTL LIQUID RESVS	0.098 31DEC99	29NOV11	29NOV11	STATE STREET BANK AN	USD/CSW	
	0.02	100.000000		0.00	0.00	0.00	0.02
			30NOV11	30NOV11	STATE STREET BANK AN	USD/CSW	
	289,048.88	100.000000		0.00	0.00	0.00	289,048.88
			12DEC11	12DEC11	STATE STREET BANK AN	USD/CSW	
	23,504,468.51	100.000000		0.00	0.00	0.00	23,504,468.51
-- ASSET TOTALS --							
	23,793,517.41			0.00	0.00	0.00	23,793,517.41
85749P9B9	STATE STR INSTL LIQUID RESVS	0.063 31DEC99	13DEC11	13DEC11	STATE STREET BANK AN	USD/CSW	
	35,051.33	100.000000		0.00	0.00	0.00	35,051.33
			14DEC11	14DEC11	STATE STREET BANK AN	USD/CSW	
	538,450.22	100.000000		0.00	0.00	0.00	538,450.22
			19DEC11	19DEC11	STATE STREET BANK AN	USD/CSW	
	4,356,208.90	100.000000		0.00	0.00	0.00	4,356,208.90
			21DEC11	21DEC11	STATE STREET BANK AN	USD/CSW	
	89,999,999.99	100.000000		0.00	0.00	0.00	89,999,999.99

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FIDELITY MANAGEMENT TRUST CO
FIDELITY MANAGEMENT TRUST COMPANY
PORTFOLIO SALES REPORT

PAGE: 12
ASOF: 31DEC11

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 PROCEEDS

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

CASH EQUIVALENTS

-- ASSET TOTALS --
94,929,710.44 0.00 0.00 0.00 94,929,710.44

85749P9B9 STATE STR INSTL LIQUID RESVS 0.132 31DEC99 23DEC11 23DEC11 STATE STREET BANK AN USD/CSW
225.51 100.000000 0.00 0.00 0.00 225.51
29DEC11 29DEC11 STATE STREET BANK AN USD/CSW
1,343.81 100.000000 0.00 0.00 0.00 1,343.81
-- ASSET TOTALS --
1,569.32 0.00 0.00 0.00 1,569.32

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 PROCEEDS	

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

FIXED INCOME							

004375AR2	ACCREDITED MORTGAGE LOAN TRUST	1.000 25DEC33	25APR11		JPMORGAN SECURITIES	USD/DTC	
	132,694.93	600,000.00	78.000003	443.86	0.00	0.00	103,502.05
			25APR11	CANCEL	JPMORGAN SECURITIES	USD/DTC	
	-132,694.93	600,000.00	78.000003	-443.86	0.00	0.00	-103,502.05
			25APR11	25APR11	JPMORGAN SECURITIES	USD/DTC	
	132,695.66	600,000.00	77.999574	443.86	0.00	0.00	103,502.05
-- ASSET TOTALS --							
	132,695.66	600,000.00		443.86	0.00	0.00	103,502.05
01F0304C9	FNMA TBA DECEMBER 15 YR SINGLE	3.000 01DEC99	06DEC11		BARCLAYS CAPITAL INC	USD/TBA	
	4,000,000.00	4,000,000.00	102.675781	4,666.66	0.00	0.00	4,107,031.25
			06DEC11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-4,000,000.00	4,000,000.00	102.675781	-4,666.66	0.00	0.00	-4,107,031.25
			06DEC11	15DEC11	BARCLAYS CAPITAL INC	USD/TBA	
	4,000,000.00	4,000,000.00	102.675781	4,666.66	0.00	0.00	4,107,031.25
-- ASSET TOTALS --							
	4,000,000.00	4,000,000.00		4,666.66	0.00	0.00	4,107,031.25
01F030413	FNMA TBA 15 YR	3.000 01DEC99	07JAN11		UBS WARBURG LLC CMO	USD/TBA	
	7,000,000.00	7,000,000.00	97.742188	10,500.00	0.00	0.00	6,841,953.13
			07JAN11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
	-7,000,000.00	7,000,000.00	97.742188	-10,500.00	0.00	0.00	-6,841,953.13
			07JAN11		UBS WARBURG LLC CMO	USD/TBA	
	7,000,000.00	7,000,000.00	97.742187	10,500.00	0.00	0.00	6,841,953.12

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F030413	FNMA TBA 15 YR						
	-7,000,000.00	7,000,000.00	3.000	01DEC99	07JAN11	CANCEL	UBS WARBURG LLC CMO USD/TBA
				97.742187			0.00 0.00 -6,841,953.12
					07JAN11	19JAN11	UBS WARBURG LLC CMO USD/TBA
	7,000,000.00	7,000,000.00		97.742187			0.00 0.00 6,841,953.12
-- ASSET TOTALS --							
	7,000,000.00	7,000,000.00			10,500.00		0.00 0.00 6,841,953.12
01F030447	FNMA TBA APR 15YR 3.0						
	4,000,000.00	4,000,000.00	3.000	01DEC99	18MAR11		BANK OF AMERICA SECU USD/TBA
				98.093750			0.00 0.00 3,923,750.00
					18MAR11	CANCEL	BANK OF AMERICA SECU USD/TBA
	-4,000,000.00	4,000,000.00		98.093750			0.00 0.00 -3,923,750.00
					18MAR11		GOLDMAN SACHS + CO USD/TBA
	3,000,000.00	3,000,000.00		98.093750		4,250.00	0.00 0.00 2,942,812.50
					18MAR11	CANCEL	GOLDMAN SACHS + CO USD/TBA
	-3,000,000.00	3,000,000.00		98.093750			0.00 0.00 -2,942,812.50
					18MAR11		JPMORGAN SECURITIES USD/TBA
	2,000,000.00	2,000,000.00		98.093750		2,833.33	0.00 0.00 1,961,875.00
					18MAR11	CANCEL	JPMORGAN SECURITIES USD/TBA
	-2,000,000.00	2,000,000.00		98.093750			0.00 0.00 -1,961,875.00
					18MAR11		GOLDMAN SACHS + CO USD/TBA
	3,000,000.00	3,000,000.00		98.093750		4,250.00	0.00 0.00 2,942,812.50
					18MAR11	CANCEL	GOLDMAN SACHS + CO USD/TBA
	-3,000,000.00	3,000,000.00		98.093750			0.00 0.00 -2,942,812.50
					18MAR11		JPMORGAN SECURITIES USD/TBA
	2,000,000.00	2,000,000.00		98.093750		2,833.33	0.00 0.00 1,961,875.00

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F030447	FNMA TBA APR 15YR 3.0	3.000 01DEC99	18MAR11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-2,000,000.00	2,000,000.00	98.093750	-2,833.33	0.00	0.00	-1,961,875.00
			18MAR11		BANK OF AMERICA SECU	USD/TBA	
	4,000,000.00	4,000,000.00	98.093750	5,666.66	0.00	0.00	3,923,750.00
			18MAR11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
	-4,000,000.00	4,000,000.00	98.093750	-5,666.66	0.00	0.00	-3,923,750.00
			18MAR11	18APR11	GOLDMAN SACHS + CO	USD/TBA	
	3,000,000.00	3,000,000.00	98.093750	4,250.00	0.00	0.00	2,942,812.50
			18MAR11	18APR11	JPMORGAN SECURITIES	USD/TBA	
	2,000,000.00	2,000,000.00	98.093750	2,833.33	0.00	0.00	1,961,875.00
			18MAR11	18APR11	BANK OF AMERICA SECU	USD/TBA	
	4,000,000.00	4,000,000.00	98.093750	5,666.66	0.00	0.00	3,923,750.00
			05APR11		BANK OF AMERICA SECU	USD/TBA	
	3,000,000.00	3,000,000.00	97.109375	4,250.00	0.00	0.00	2,913,281.25
			05APR11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
	-3,000,000.00	3,000,000.00	97.109375	-4,250.00	0.00	0.00	-2,913,281.25
			05APR11		BANK OF AMERICA SECU	USD/TBA	
	3,000,000.00	3,000,000.00	97.109375	4,250.00	0.00	0.00	2,913,281.25
			05APR11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
	-3,000,000.00	3,000,000.00	97.109375	-4,250.00	0.00	0.00	-2,913,281.25
			05APR11	18APR11	BANK OF AMERICA SECU	USD/TBA	
	3,000,000.00	3,000,000.00	97.109375	4,250.00	0.00	0.00	2,913,281.25
			12APR11		BANK OF AMERICA SECU	USD/TBA	
	2,000,000.00	2,000,000.00	97.226563	2,833.33	0.00	0.00	1,944,531.25

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

FIXED INCOME							

01F030447	FNMA TBA APR 15YR 3.0	3.000 01DEC99	12APR11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
	-2,000,000.00	2,000,000.00	97.226563	-2,833.33	0.00	0.00	-1,944,531.25
			12APR11	18APR11	BANK OF AMERICA SECU	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	13,686,250.00
01F0324A9	FNMA TBA OCT 15YR TBAXXX	3.500 01DEC99	13OCT11		UBS WARBURG LLC CMO	USD/TBA	
	1,000,000.00	1,000,000.00	103.570313	1,652.78	0.00	0.00	1,035,703.13
			13OCT11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
	-1,000,000.00	1,000,000.00	103.570313	-1,652.78	0.00	0.00	-1,035,703.13
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F0324B7	FEDERAL NATL MTG ASSN	3.500 01NOV99	04NOV11		UBS WARBURG LLC CMO	USD/TBA	
	3,700,000.00	3,700,000.00	103.937500	5,755.55	0.00	0.00	3,845,687.50
			04NOV11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
	-3,700,000.00	3,700,000.00	103.937500	-5,755.55	0.00	0.00	-3,845,687.50
			04NOV11	17NOV11	UBS WARBURG LLC CMO	USD/TBA	
	3,700,000.00	3,700,000.00	103.937500	5,755.55	0.00	0.00	3,845,687.50
-- ASSET TOTALS --							
	3,700,000.00	3,700,000.00		5,755.55	0.00	0.00	3,845,687.50
01F0324C5	FNMA TBA 15 YEAR 3.5	3.500 01DEC99	21NOV11		JPMORGAN SECURITIES	USD/TBA	
	4,600,000.00	4,600,000.00	103.859375	6,261.11	0.00	0.00	4,777,531.25

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

FIXED INCOME							

01F0324C5	FNMA TBA 15 YEAR 3.5	3.500 01DEC99	21NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-4,600,000.00	4,600,000.00	103.859375	-6,261.11	0.00	0.00	-4,777,531.25
			21NOV11		UBS WARBURG LLC CMO	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	UBS WARBURG LLC CMO	USD/TBA	
	-3,700,000.00	3,700,000.00	103.859375	-5,036.11	0.00	0.00	-3,842,796.87
			21NOV11		JPMORGAN SECURITIES	USD/TBA	
	4,600,000.00	4,600,000.00	103.859375	6,261.11	0.00	0.00	4,777,531.25
			21NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-4,600,000.00	4,600,000.00	103.859375	-6,261.11	0.00	0.00	-4,777,531.25
			21NOV11	15DEC11	JPMORGAN SECURITIES	USD/TBA	
	900,000.00	900,000.00	103.859376	1,225.00	0.00	0.00	934,734.38
			21NOV11	15DEC11	UBS WARBURG LLC CMO	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
			29NOV11		JPMORGAN CHASE BANK/	USD/TBA	
	7,000,000.00	7,000,000.00	103.812500	9,527.78	0.00	0.00	7,266,875.00
			29NOV11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-7,000,000.00	7,000,000.00	103.812500	-9,527.78	0.00	0.00	-7,266,875.00
			29NOV11	15DEC11	JPMORGAN CHASE BANK/	USD/TBA	
	7,000,000.00	7,000,000.00	103.812500	9,527.78	0.00	0.00	7,266,875.00
			06DEC11		JPMORGAN CHASE BANK/	USD/TBA	
	900,000.00	900,000.00	104.171876	1,225.00	0.00	0.00	937,546.88

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LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F0324C5	FNMA TBA 15 YEAR 3.5	01DEC99	06DEC11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-900,000.00	900,000.00	3.500	104.171876	0.00	0.00	-937,546.88
	900,000.00	900,000.00	3.500	104.171876	0.00	0.00	937,546.88
-- ASSET TOTALS --	16,200,000.00	16,200,000.00			0.00	0.00	16,824,750.00
01F032419	FNMA TBA 15 YR	01DEC99	16DEC10	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-14,000,000.00	14,000,000.00	3.500	98.859375	0.00	0.00	-13,840,312.50
	5,000,000.00	5,000,000.00	3.500	100.667969	0.00	0.00	5,033,398.44
	-5,000,000.00	5,000,000.00	3.500	100.667969	0.00	0.00	-5,033,398.44
	3,000,000.00	3,000,000.00	3.500	100.667969	0.00	0.00	3,020,039.06
	2,000,000.00	2,000,000.00	3.500	100.667969	0.00	0.00	2,013,359.37
	-3,000,000.00	3,000,000.00	3.500	100.667969	0.00	0.00	-3,020,039.06
	-2,000,000.00	2,000,000.00	3.500	100.667969	0.00	0.00	-2,013,359.37
	3,000,000.00	3,000,000.00	3.500	100.667968	0.00	0.00	3,020,039.06
	2,000,000.00	2,000,000.00	3.500	100.667968	0.00	0.00	2,013,359.37

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LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F032419	FNMA TBA 15 YR	3.500 01DEC99 13DEC11			JPMORGAN CHASE BANK/	USD/TBA	
	1,000,000.00	1,000,000.00	104.390625	1,652.78	0.00	0.00	1,043,906.25
	7,100,000.00	7,100,000.00	104.296875	11,734.72	0.00	0.00	7,405,078.13
	500,000.00	500,000.00	104.363282	826.39	0.00	0.00	521,816.41
-- ASSET TOTALS --							
	-400,000.00	400,000.00		-1,536.10	0.00	0.00	163,886.72
01F032427	FEDERAL NATL MTG ASSN	3.500 01DEC99 03FEB11			UBS WARBURG LLC CMO	USD/TBA	
	5,000,000.00	5,000,000.00	99.921875	6,805.56	0.00	0.00	4,996,093.75
	-5,000,000.00	5,000,000.00	99.921875	-6,805.56	0.00	0.00	-4,996,093.75
	5,000,000.00	5,000,000.00	99.921875	6,805.56	0.00	0.00	4,996,093.75
-- ASSET TOTALS --							
	5,000,000.00	5,000,000.00		6,805.56	0.00	0.00	4,996,093.75
01F032435	FNMA SINGLE FAMILY MORTGAGE 3.	3.500 01DEC99 09MAR11			JPMORGAN CHASE BANK/	USD/TBA	
	3,981,254.00	3,981,254.00	99.996094	5,805.99	0.00	0.00	3,981,098.48
	-3,981,254.00	3,981,254.00	99.996094	-5,805.99	0.00	0.00	-3,981,098.48
	5,000,000.00	5,000,000.00	99.992188	7,291.67	0.00	0.00	4,999,609.38

JANUARY 1, 2011 TO DECEMBER 31, 2011

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	

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

FIXED INCOME							

01F032435	FNMA SINGLE FAMILY MORTGAGE 3.	3.500 01DEC99	09MAR11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
-5,000,000.00	5,000,000.00	99.992188	-7,291.67		0.00	0.00	-4,999,609.38
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F032443	FNMA TBA APR 15 SINGLE FAMILY	3.500 01DEC99	14MAR11		JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	100.585938	1,652.78		0.00	0.00	1,005,859.38
			14MAR11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,000,000.00	1,000,000.00	100.585938	-1,652.78		0.00	0.00	-1,005,859.38
			14MAR11	18APR11	JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	100.585938	1,652.78		0.00	0.00	1,005,859.38
			16MAR11		CREDIT SUISSE SECURI	USD/TBA	
7,000,000.00	7,000,000.00	100.656250	11,569.44		0.00	0.00	7,045,937.50
			16MAR11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-7,000,000.00	7,000,000.00	100.656250	-11,569.44		0.00	0.00	-7,045,937.50
			16MAR11		CREDIT SUISSE SECURI	USD/TBA	
7,000,000.00	7,000,000.00	100.656250	11,569.44		0.00	0.00	7,045,937.50
			16MAR11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-7,000,000.00	7,000,000.00	100.656250	-11,569.44		0.00	0.00	-7,045,937.50
			16MAR11	18APR11	CREDIT SUISSE SECURI	USD/TBA	
7,000,000.00	7,000,000.00	100.656250	11,569.44		0.00	0.00	7,045,937.50
			24MAR11		JPMORGAN CHASE BANK/	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	JPMORGAN CHASE BANK/	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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

01F032443	FNMA TBA APR 15 SINGLE FAMILY	3.500 01DEC99	24MAR11		JPMORGAN CHASE BANK/	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	JPMORGAN CHASE BANK/	USD/TBA	
	-7,000,000.00	7,000,000.00	100.250000	-11,569.44	0.00	0.00	-7,017,500.00
			24MAR11	18APR11	JPMORGAN CHASE BANK/	USD/TBA	
	7,000,000.00	7,000,000.00	100.250000	11,569.44	0.00	0.00	7,017,500.00
			25MAR11		BANK OF AMERICA SECU	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	BANK OF AMERICA SECU	USD/TBA	
	-3,000,000.00	3,000,000.00	100.195313	-4,958.33	0.00	0.00	-3,005,859.38
			25MAR11		BANK OF AMERICA SECU	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	BANK OF AMERICA SECU	USD/TBA	
	-3,000,000.00	3,000,000.00	100.195313	-4,958.33	0.00	0.00	-3,005,859.38
			25MAR11	18APR11	BANK OF AMERICA SECU	USD/TBA	
	3,000,000.00	3,000,000.00	100.195312	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	18,075,156.26
01F032617	FNMA TBA 30YR SINGLE FAMILY JA	3.500 01DEC99	21DEC10	13JAN11	JPMORGAN SECURITIES	USD/TBA	
	14,477,515.00	14,477,515.00	94.593750	16,890.42	0.00	0.00	13,694,824.35
01F032625	FNMA TBA FEB 30 SINGLE FAM	3.500 01DEC99	10JAN11	10FEB11	JPMORGAN SECURITIES	USD/TBA	
	11,000,000.00	11,000,000.00	95.718750	9,624.99	0.00	0.00	10,529,062.50
			10JAN11	10FEB11	JPMORGAN SECURITIES	USD/TBA	
	3,500,000.00	3,500,000.00	95.718750	3,062.50	0.00	0.00	3,350,156.25

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

FIXED INCOME							

01F032625	FNMA TBA FEB 30 SINGLE FAM	3.500 01DEC99	07FEB11		JPMORGAN SECURITIES	USD/TBA	
	3,479,620.00	3,479,620.00	93.531250	3,044.66	0.00	0.00	3,254,532.08
	-3,479,620.00	3,479,620.00	93.531250	-3,044.66	0.00	0.00	-3,254,532.08
-- ASSET TOTALS --							
	14,500,000.00	14,500,000.00		12,687.49	0.00	0.00	13,879,218.75
01F032641	FNMA TBA APR 30 YEAR SINGLE FA	3.500 01DEC99	08MAR11		MORGAN STANLEY CO IN	USD/TBA	
	11,000,000.00	11,000,000.00	94.015625	12,833.33	0.00	0.00	10,341,718.75
	-11,000,000.00	11,000,000.00	94.015625	-12,833.33	0.00	0.00	-10,341,718.75
	10,000,000.00	10,000,000.00	94.015625	11,666.66	0.00	0.00	9,401,562.50
	10,000,000.00	10,000,000.00	94.617188	11,666.66	0.00	0.00	9,461,718.75
	-10,000,000.00	10,000,000.00	94.617188	-11,666.66	0.00	0.00	-9,461,718.75
	3,000,000.00	3,000,000.00	94.617187	3,500.00	0.00	0.00	2,838,515.62
	7,000,000.00	7,000,000.00	94.617187	8,166.66	0.00	0.00	6,623,203.12
	2,000,000.00	2,000,000.00	93.156250	2,333.33	0.00	0.00	1,863,125.00
	-2,000,000.00	2,000,000.00	93.156250	-2,333.33	0.00	0.00	-1,863,125.00

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 PROCEEDS		
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR		
FIXED INCOME								
01F032641	FNMA TBA APR 30 YEAR SINGLE FA	3.500 01DEC99	11APR11	13APR11	CREDIT SUISSE SECURI	USD/TBA		
	2,000,000.00	2,000,000.00	93.156250	2,333.33	0.00	0.00	1,863,125.00	
-- ASSET TOTALS --	22,000,000.00	22,000,000.00		25,666.65	0.00	0.00	20,726,406.24	
01F032666	FEDERAL NATL MTG ASSN	3.500 01DEC99	10MAY11	13JUN11	GOLDMAN SACHS + CO	USD/TBA		
	4,200,000.00	4,200,000.00	96.046875	4,900.00	0.00	0.00	4,033,968.75	
	800,000.00	800,000.00	97.019531	03JUN11	JPMORGAN SECURITIES	USD/TBA	776,156.25	
	-800,000.00	800,000.00	97.019531	03JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	-776,156.25
	800,000.00	800,000.00	97.019531	03JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	776,156.25
	1,000,000.00	1,000,000.00	97.046875	07JUN11	1,166.67	BARCLAYS CAPITAL INC	USD/TBA	970,468.75
	-1,000,000.00	1,000,000.00	97.046875	07JUN11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	-970,468.75
	4,200,000.00	4,200,000.00	96.867188	07JUN11	4,900.00	JPMORGAN SECURITIES	USD/TBA	4,068,421.88
	-4,200,000.00	4,200,000.00	96.867188	07JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	-4,068,421.88
	4,200,000.00	4,200,000.00	96.867188	07JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	4,068,421.88
-- ASSET TOTALS --	9,200,000.00	9,200,000.00		10,733.33	0.00	0.00	8,878,546.88	

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F032690	FNMA TBA SEP 30 SINGLE FAMILY	3.500 01DEC99 04AUG11	13SEP11		DEUTSCHE BANK SECURI	USD/TBA	
	20,000.00	20,000.00	99.660156	23.33	0.00	0.00	19,932.03
					08SEP11	JPMORGAN CHASE BANK/	USD/TBA
	14,880,661.00	14,880,661.00	101.593750	17,360.76	0.00	0.00	15,117,821.53
					08SEP11 CANCEL	JPMORGAN CHASE BANK/	USD/TBA
	-14,880,661.00	14,880,661.00	101.593750	-17,360.76	0.00	0.00	-15,117,821.53
-- ASSET TOTALS --							
	20,000.00	20,000.00		23.33	0.00	0.00	19,932.03
01F0404C8	FNMA 15 YR DEC TBAXXX	4.000 01DEC99 29NOV11			GOLDMAN SACHS + CO	USD/TBA	
	3,800,000.00	3,800,000.00	104.875000	5,911.11	0.00	0.00	3,985,250.00
					29NOV11 CANCEL	GOLDMAN SACHS + CO	USD/TBA
	-3,800,000.00	3,800,000.00	104.875000	-5,911.11	0.00	0.00	-3,985,250.00
					29NOV11	MORGAN STANLEY CO IN	USD/TBA
	4,200,000.00	4,200,000.00	104.875000	6,533.33	0.00	0.00	4,404,750.00
					29NOV11 CANCEL	MORGAN STANLEY CO IN	USD/TBA
	-4,200,000.00	4,200,000.00	104.875000	-6,533.33	0.00	0.00	-4,404,750.00
					29NOV11 15DEC11	MORGAN STANLEY CO IN	USD/TBA
	4,200,000.00	4,200,000.00	104.875000	6,533.33	0.00	0.00	4,404,750.00
					29NOV11 15DEC11	GOLDMAN SACHS + CO	USD/TBA
	3,800,000.00	3,800,000.00	104.875000	5,911.11	0.00	0.00	3,985,250.00
					07DEC11	JPMORGAN CHASE BANK/	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	JPMORGAN CHASE BANK/	USD/TBA
	-4,200,000.00	4,200,000.00	105.453125	-6,533.33	0.00	0.00	-4,429,031.25

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

FIXED INCOME							

01F0404C8	FNMA 15 YR DEC	TBAXXX	4.000	01DEC99	07DEC11	JPMORGAN CHASE BANK/	USD/TBA
	3,800,000.00	3,800,000.00		105.453125	5,911.11	0.00	4,007,218.75
					07DEC11	CANCEL	JPMORGAN CHASE BANK/
	-3,800,000.00	3,800,000.00		105.453125	-5,911.11	0.00	-4,007,218.75
					07DEC11	15DEC11	JPMORGAN CHASE BANK/
	4,200,000.00	4,200,000.00		105.453125	6,533.33	0.00	4,429,031.25
					07DEC11	15DEC11	JPMORGAN CHASE BANK/
	3,800,000.00	3,800,000.00		105.453125	5,911.11	0.00	4,007,218.75
					13DEC11		JPMORGAN SECURITIES
	2,737,000.00	2,737,000.00		105.507813	4,257.55	0.00	2,887,748.83
					13DEC11	CANCEL	JPMORGAN SECURITIES
	-2,737,000.00	2,737,000.00		105.507813	-4,257.55	0.00	-2,887,748.83
-- ASSET TOTALS --							
	16,000,000.00	16,000,000.00			24,888.88	0.00	16,826,250.00
01F040412	FNMA TBA SINGLE FAMILY JAN 15		4.000	01DEC99	28DEC10	CANCEL	BANK OF AMERICA SECU
	-3,500,000.00	3,500,000.00		102.289063	-7,000.00	0.00	-3,580,117.19
					28DEC10		BANK OF AMERICA SECU
	3,500,000.00	3,500,000.00		102.289063	7,000.00	0.00	3,580,117.19
					28DEC10	CANCEL	BANK OF AMERICA SECU
	-3,500,000.00	3,500,000.00		102.289063	-7,000.00	0.00	-3,580,117.19
					28DEC10	19JAN11	BANK OF AMERICA SECU
	3,500,000.00	3,500,000.00		102.289062	7,000.00	0.00	3,580,117.19
					15DEC11		JPMORGAN SECURITIES
	2,500,000.00	2,500,000.00		105.390625	4,722.22	0.00	2,634,765.62

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

FIXED INCOME							

-- ASSET TOTALS --							
2,500,000.00		2,500,000.00		4,722.22	0.00	0.00	2,634,765.62
01F040420	FNMA TBA SINGLE FAMILY FEB 15		4.000 01DEC99	26JAN11	BANK OF AMERICA SECU	USD/TBA	
3,500,000.00		3,500,000.00	102.824219		0.00	0.00	3,598,847.65
				26JAN11 CANCEL	BANK OF AMERICA SECU	USD/TBA	
-3,500,000.00		3,500,000.00	102.824219	-5,444.44	0.00	0.00	-3,598,847.65
				26JAN11 15FEB11	BANK OF AMERICA SECU	USD/TBA	
3,500,000.00		3,500,000.00	102.824219	5,444.44	0.00	0.00	3,598,847.65
				08FEB11	UBS WARBURG LLC CMO	USD/TBA	
3,000,000.00		3,000,000.00	101.894531	4,666.67	0.00	0.00	3,056,835.94
				08FEB11 CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-3,000,000.00		3,000,000.00	101.894531	-4,666.67	0.00	0.00	-3,056,835.94
				08FEB11 15FEB11	UBS WARBURG LLC CMO	USD/TBA	
1,000,000.00		1,000,000.00	101.894531	1,555.56	0.00	0.00	1,018,945.31
				08FEB11 15FEB11	UBS WARBURG LLC CMO	USD/TBA	
2,000,000.00		2,000,000.00	101.894531	3,111.11	0.00	0.00	2,037,890.62
-- ASSET TOTALS --							
6,500,000.00		6,500,000.00		10,111.11	0.00	0.00	6,655,683.58
01F040438	FNMA TBA MAR 15 SINGLE FAM		4.000 01DEC99	10MAR11	BANK OF AMERICA SECU	USD/TBA	
3,500,000.00		3,500,000.00	103.132813	5,833.33	0.00	0.00	3,609,648.44
				10MAR11 CANCEL	BANK OF AMERICA SECU	USD/TBA	
-3,500,000.00		3,500,000.00	103.132813	-5,833.33	0.00	0.00	-3,609,648.44

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F040438	FNMA TBA MAR 15 SINGLE FAM	4.000 01DEC99	10MAR11		UBS WARBURG LLC CMO	USD/TBA	
	3,000,000.00	3,000,000.00	103.445313	5,000.00	0.00	0.00	3,103,359.38
			10MAR11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
	-3,000,000.00	3,000,000.00	103.445313	-5,000.00	0.00	0.00	-3,103,359.38
			10MAR11	16MAR11	UBS WARBURG LLC CMO	USD/TBA	
	3,000,000.00	3,000,000.00	103.445313	5,000.00	0.00	0.00	3,103,359.38
			10MAR11	16MAR11	BANK OF AMERICA SECU	USD/TBA	
	3,500,000.00	3,500,000.00	103.132813	5,833.33	0.00	0.00	3,609,648.44
-- ASSET TOTALS --		6,500,000.00		10,833.33	0.00	0.00	6,713,007.82
01F040446	FNMA TBA APR 15 SINGLE FAMILY	4.000 01DEC99	14MAR11		UBS WARBURG LLC CMO	USD/TBA	
	500,000.00	500,000.00	103.250000	944.44	0.00	0.00	516,250.00
			14MAR11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
	-500,000.00	500,000.00	103.250000	-944.44	0.00	0.00	-516,250.00
			14MAR11		UBS WARBURG LLC CMO	USD/TBA	
	500,000.00	500,000.00	103.250000	944.44	0.00	0.00	516,250.00
			14MAR11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
	-500,000.00	500,000.00	103.250000	-944.44	0.00	0.00	-516,250.00
			14MAR11	18APR11	UBS WARBURG LLC CMO	USD/TBA	
	500,000.00	500,000.00	103.250000	944.44	0.00	0.00	516,250.00
			15MAR11		BARCLAYS CAPITAL INC	USD/TBA	
	9,000,000.00	9,000,000.00	103.289062	16,999.99	0.00	0.00	9,296,015.63
			15MAR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-9,000,000.00	9,000,000.00	103.289062	-16,999.99	0.00	0.00	-9,296,015.63

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
01F040446	FNMA TBA APR 15 SINGLE FAMILY	4.000 01DEC99	15MAR11		BARCLAYS CAPITAL INC	USD/TBA	
	2,500,000.00	2,500,000.00	103.289062	4,722.22	0.00	0.00	2,582,226.56
			15MAR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-2,500,000.00	2,500,000.00	103.289062	-4,722.22	0.00	0.00	-2,582,226.56
			15MAR11		BARCLAYS CAPITAL INC	USD/TBA	
	2,500,000.00	2,500,000.00	103.289062	4,722.22	0.00	0.00	2,582,226.56
			15MAR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-2,500,000.00	2,500,000.00	103.289062	-4,722.22	0.00	0.00	-2,582,226.56
			15MAR11		BARCLAYS CAPITAL INC	USD/TBA	
	4,000,000.00	4,000,000.00	103.289063	7,555.55	0.00	0.00	4,131,562.50
			15MAR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-4,000,000.00	4,000,000.00	103.289063	-7,555.55	0.00	0.00	-4,131,562.50
			15MAR11	18APR11	BARCLAYS CAPITAL INC	USD/TBA	
	2,500,000.00	2,500,000.00	103.289062	4,722.22	0.00	0.00	2,582,226.56
			15MAR11	18APR11	BARCLAYS CAPITAL INC	USD/TBA	
	2,500,000.00	2,500,000.00	103.289062	4,722.22	0.00	0.00	2,582,226.56
			15MAR11	18APR11	BARCLAYS CAPITAL INC	USD/TBA	
	4,000,000.00	4,000,000.00	103.289062	7,555.55	0.00	0.00	4,131,562.50
			12APR11		BANK OF AMERICA SECU	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	BANK OF AMERICA SECU	USD/TBA	
	-4,000,000.00	4,000,000.00	102.765625	-7,555.55	0.00	0.00	-4,110,625.00
			12APR11		UBS WARBURG LLC CMO	USD/TBA	
	2,500,000.00	2,500,000.00	102.804688	4,722.22	0.00	0.00	2,570,117.19

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

FIXED INCOME							

01F040446	FNMA TBA APR 15 SINGLE FAMILY	4.000 01DEC99	12APR11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-2,500,000.00	2,500,000.00	102.804688	-4,722.22		0.00	0.00	-2,570,117.19
			12APR11		BANK OF AMERICA SECU	USD/TBA	
3,500,000.00	3,500,000.00	102.765625	6,611.11		0.00	0.00	3,596,796.87
			12APR11		BANK OF AMERICA SECU	USD/TBA	
500,000.00	500,000.00	102.765624	944.44		0.00	0.00	513,828.12
			12APR11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-3,500,000.00	3,500,000.00	102.765625	-6,611.11		0.00	0.00	-3,596,796.87
			12APR11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-500,000.00	500,000.00	102.765624	-944.44		0.00	0.00	-513,828.12
			12APR11	18APR11	UBS WARBURG LLC CMO	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	BANK OF AMERICA SECU	USD/TBA	
3,500,000.00	3,500,000.00	102.765624	6,611.11		0.00	0.00	3,596,796.87
			12APR11	18APR11	BANK OF AMERICA SECU	USD/TBA	
500,000.00	500,000.00	102.765624	944.44		0.00	0.00	513,828.12
-- ASSET TOTALS --							
16,000,000.00	16,000,000.00		30,222.20		0.00	0.00	16,493,007.80
01F0406A0	FNMA OCT TBA TBAXXX	4.000 01DEC99	13SEP11		PERSHING LLC	USD/TBA	
1,000,000.00	1,000,000.00	104.281250	1,333.33		0.00	0.00	1,042,812.50
			13SEP11	CANCEL	PERSHING LLC	USD/TBA	
-1,000,000.00	1,000,000.00	104.281250	-1,333.33		0.00	0.00	-1,042,812.50
			13SEP11		PERSHING LLC	USD/TBA	
1,000,000.00	1,000,000.00	104.281250	1,333.33		0.00	0.00	1,042,812.50

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F0406A0	FNMA OCT TBA TBAXXX	4.000 01DEC99	13SEP11	CANCEL	PERSHING LLC	USD/TBA	
	-1,000,000.00	1,000,000.00	104.281250	-1,333.33	0.00	0.00	-1,042,812.50
	2,200,000.00	2,200,000.00	105.687500	2,933.33	0.00	0.00	2,325,125.00
	-2,200,000.00	2,200,000.00	105.687500	-2,933.33	0.00	0.00	-2,325,125.00
	2,000,000.00	2,000,000.00	105.718750	2,666.67	0.00	0.00	2,114,375.00
	-2,000,000.00	2,000,000.00	105.718750	-2,666.67	0.00	0.00	-2,114,375.00
	1,000,000.00	1,000,000.00	105.718750	1,333.33	0.00	0.00	1,057,187.50
	-1,000,000.00	1,000,000.00	105.718750	-1,333.33	0.00	0.00	-1,057,187.50
	3,000,000.00	3,000,000.00	105.578125	4,000.00	0.00	0.00	3,167,343.75
	-3,000,000.00	3,000,000.00	105.578125	-4,000.00	0.00	0.00	-3,167,343.75
	900,000.00	900,000.00	105.687500	1,200.00	0.00	0.00	951,187.50
	3,000,000.00	3,000,000.00	105.578125	4,000.00	0.00	0.00	3,167,343.75
	1,300,000.00	1,300,000.00	105.687500	1,733.33	0.00	0.00	1,373,937.50

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F0406A0	FNMA OCT TBA	TBAXXX	4.000	01DEC99	22SEP11	13OCT11	JPMORGAN SECURITIES USD/TBA
	500,000.00	500,000.00		105.718750		666.67	0.00 0.00 528,593.75
	800,000.00	800,000.00		105.718750	22SEP11	13OCT11	JPMORGAN SECURITIES USD/TBA
						1,066.67	0.00 0.00 845,750.00
	700,000.00	700,000.00		105.718750	22SEP11	13OCT11	JPMORGAN SECURITIES USD/TBA
						933.33	0.00 0.00 740,031.25
	1,000,000.00	1,000,000.00		105.718750	22SEP11		BANK OF AMERICA SECU USD/TBA
						1,333.33	0.00 0.00 1,057,187.50
	-1,000,000.00	1,000,000.00		105.718750	22SEP11	CANCEL	BANK OF AMERICA SECU USD/TBA
						-1,333.33	0.00 0.00 -1,057,187.50
	1,000,000.00	1,000,000.00		105.718750	22SEP11	13OCT11	BANK OF AMERICA SECU USD/TBA
						1,333.33	0.00 0.00 1,057,187.50
	1,000,000.00	1,000,000.00		105.093750	23SEP11		JPMORGAN SECURITIES USD/TBA
						1,333.33	0.00 0.00 1,050,937.50
	-1,000,000.00	1,000,000.00		105.093750	23SEP11	CANCEL	JPMORGAN SECURITIES USD/TBA
						-1,333.33	0.00 0.00 -1,050,937.50
	1,500,000.00	1,500,000.00		105.421875	23SEP11		BNP PARIBAS SECURITI USD/TBA
						2,000.00	0.00 0.00 1,581,328.13
	-1,500,000.00	1,500,000.00		105.421875	23SEP11	CANCEL	BNP PARIBAS SECURITI USD/TBA
						-2,000.00	0.00 0.00 -1,581,328.13
	3,000,000.00	3,000,000.00		105.085938	23SEP11		JPMORGAN CHASE BANK/ USD/TBA
						4,000.00	0.00 0.00 3,152,578.13
	-3,000,000.00	3,000,000.00		105.085938	23SEP11	CANCEL	JPMORGAN CHASE BANK/ USD/TBA
						-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 PROCEEDS	

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

FIXED INCOME							

01F0406A0	FNMA OCT TBA TBAXXX	4.000 01DEC99	23SEP11		JPMORGAN CHASE BANK/	USD/TBA	
	1,500,000.00	1,500,000.00	105.093750	2,000.00	0.00	0.00	1,576,406.25
			23SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-1,500,000.00	1,500,000.00	105.093750	-2,000.00	0.00	0.00	-1,576,406.25
			23SEP11		JPMORGAN CHASE BANK/	USD/TBA	
	1,100,000.00	1,100,000.00	105.093750	1,466.67	0.00	0.00	1,156,031.25
			23SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-1,100,000.00	1,100,000.00	105.093750	-1,466.67	0.00	0.00	-1,156,031.25
			23SEP11	13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
	400,000.00	400,000.00	105.093750	533.33	0.00	0.00	420,375.00
			23SEP11	13OCT11	BNP PARIBAS SECURITI	USD/TBA	
	1,500,000.00	1,500,000.00	105.421875	2,000.00	0.00	0.00	1,581,328.12
			23SEP11	13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
	3,000,000.00	3,000,000.00	105.085937	4,000.00	0.00	0.00	3,152,578.12
			23SEP11	13OCT11	JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00	1,000,000.00	105.093750	1,333.33	0.00	0.00	1,050,937.50
			23SEP11	13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
	1,100,000.00	1,100,000.00	105.093750	1,466.67	0.00	0.00	1,156,031.25
			27SEP11		JPMORGAN CHASE BANK/	USD/TBA	
	1,200,000.00	1,200,000.00	104.500000	1,600.00	0.00	0.00	1,254,000.00
			27SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-1,200,000.00	1,200,000.00	104.500000	-1,600.00	0.00	0.00	-1,254,000.00
			27SEP11		JPMORGAN CHASE BANK/	USD/TBA	
	2,000,000.00	2,000,000.00	104.484375	2,666.67	0.00	0.00	2,089,687.50

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

FIXED INCOME							

01F0406A0	FNMA OCT TBA TBAXXX	4.000 01DEC99	27SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-2,000,000.00	2,000,000.00	104.484375	-2,666.67	0.00	0.00	-2,089,687.50
			27SEP11		CREDIT SUISSE SECURI	USD/TBA	
	2,000,000.00	2,000,000.00	104.609375	2,666.67	0.00	0.00	2,092,187.50
			27SEP11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
	-2,000,000.00	2,000,000.00	104.609375	-2,666.67	0.00	0.00	-2,092,187.50
			27SEP11		MORGAN STANLEY CO IN	USD/TBA	
	1,000,000.00	1,000,000.00	104.562500	1,333.33	0.00	0.00	1,045,625.00
			27SEP11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-1,000,000.00	1,000,000.00	104.562500	-1,333.33	0.00	0.00	-1,045,625.00
			27SEP11	13OCT11	CREDIT SUISSE SECURI	USD/TBA	
	800,000.00	800,000.00	104.609375	1,066.67	0.00	0.00	836,875.00
			27SEP11	13OCT11	MORGAN STANLEY CO IN	USD/TBA	
	1,000,000.00	1,000,000.00	104.562500	1,333.33	0.00	0.00	1,045,625.00
			27SEP11	13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
	1,200,000.00	1,200,000.00	104.500000	1,600.00	0.00	0.00	1,254,000.00
			27SEP11	13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
	2,000,000.00	2,000,000.00	104.484375	2,666.67	0.00	0.00	2,089,687.50
			27SEP11	13OCT11	CREDIT SUISSE SECURI	USD/TBA	
	1,200,000.00	1,200,000.00	104.609375	1,600.00	0.00	0.00	1,255,312.50
			28SEP11		JPMORGAN CHASE BANK/	USD/TBA	
	2,000,000.00	2,000,000.00	104.593750	2,666.67	0.00	0.00	2,091,875.00
			28SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-2,000,000.00	2,000,000.00	104.593750	-2,666.67	0.00	0.00	-2,091,875.00

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F0406A0	FNMA OCT	TBA	TBAXXX	4.000 01DEC99	28SEP11	JPMORGAN CHASE BANK/	USD/TBA
	2,000,000.00	2,000,000.00		104.593750	2,666.67	0.00	2,091,875.00
					28SEP11 CANCEL	JPMORGAN CHASE BANK/	USD/TBA
	-2,000,000.00	2,000,000.00		104.593750	-2,666.67	0.00	-2,091,875.00
					28SEP11 13OCT11	JPMORGAN CHASE BANK/	USD/TBA
	2,000,000.00	2,000,000.00		104.593750	2,666.67	0.00	2,091,875.00
					29SEP11	JPMORGAN SECURITIES	USD/TBA
	200,000.00	200,000.00		104.546875	266.67	0.00	209,093.75
					29SEP11 CANCEL	JPMORGAN SECURITIES	USD/TBA
	-200,000.00	200,000.00		104.546875	-266.67	0.00	-209,093.75
					29SEP11 13OCT11	JPMORGAN SECURITIES	USD/TBA
	200,000.00	200,000.00		104.546875	266.67	0.00	209,093.75
					03OCT11	JPMORGAN SECURITIES	USD/TBA
	1,000,000.00	1,000,000.00		105.156250	1,333.33	0.00	1,051,562.50
					03OCT11 CANCEL	JPMORGAN SECURITIES	USD/TBA
	-1,000,000.00	1,000,000.00		105.156250	-1,333.33	0.00	-1,051,562.50
					03OCT11	NOMURA SECURITIES/FI	USD/TBA
	1,000,000.00	1,000,000.00		105.093750	1,333.33	0.00	1,050,937.50
					03OCT11 CANCEL	NOMURA SECURITIES/FI	USD/TBA
	-1,000,000.00	1,000,000.00		105.093750	-1,333.33	0.00	-1,050,937.50
					03OCT11	JPMORGAN SECURITIES	USD/TBA
	1,000,000.00	1,000,000.00		105.125000	1,333.33	0.00	1,051,250.00
					03OCT11 CANCEL	JPMORGAN SECURITIES	USD/TBA
	-1,000,000.00	1,000,000.00		105.125000	-1,333.33	0.00	-1,051,250.00

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

FIXED INCOME							

01F0406A0	FNMA OCT TBA TBAXXX	4.000 01DEC99	04OCT11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-3,900,000.00	3,900,000.00	104.906250	-5,200.00	0.00	0.00	-4,091,343.75
	1,000,000.00	1,000,000.00	105.156250	1,333.33	0.00	0.00	1,051,562.50
	-1,000,000.00	1,000,000.00	105.156250	-1,333.33	0.00	0.00	-1,051,562.50
	12,600,000.00	12,600,000.00	104.980468	16,800.00	0.00	0.00	13,227,539.06
	-12,600,000.00	12,600,000.00	104.980468	-16,800.00	0.00	0.00	-13,227,539.06
	3,000,000.00	3,000,000.00	104.980469	4,000.00	0.00	0.00	3,149,414.06
	-3,000,000.00	3,000,000.00	104.980469	-4,000.00	0.00	0.00	-3,149,414.06
	3,900,000.00	3,900,000.00	104.906250	5,200.00	0.00	0.00	4,091,343.75
	2,000,000.00	2,000,000.00	104.867188	2,666.67	0.00	0.00	2,097,343.75
	1,000,000.00	1,000,000.00	105.156250	1,333.33	0.00	0.00	1,051,562.50
	9,600,000.00	9,600,000.00	104.980469	12,800.00	0.00	0.00	10,078,125.00
	3,000,000.00	3,000,000.00	104.625000	4,000.00	0.00	0.00	3,138,750.00

-- ASSET TOTALS --							
	47,100,000.00	47,100,000.00		62,800.00	0.00	0.00	49,470,968.74

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
01F0406B8	FNMA TBA SINGLE FAMILY NOV 30	4.000 01DEC99	18OCT11		JPMORGAN SECURITIES	USD/TBA	
	3,500,000.00	3,500,000.00	103.375000	5,055.55	0.00	0.00	3,618,125.00
			18OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-3,500,000.00	3,500,000.00	103.375000	-5,055.55	0.00	0.00	-3,618,125.00
			18OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	3,500,000.00	3,500,000.00	103.375000	5,055.55	0.00	0.00	3,618,125.00
			19OCT11		JPMORGAN SECURITIES	USD/TBA	
	3,500,000.00	3,500,000.00	103.265625	5,055.55	0.00	0.00	3,614,296.87
			19OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-3,500,000.00	3,500,000.00	103.265625	-5,055.55	0.00	0.00	-3,614,296.87
			19OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	800,000.00	800,000.00	103.265625	1,155.56	0.00	0.00	826,125.00
			19OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	2,700,000.00	2,700,000.00	103.265625	3,900.00	0.00	0.00	2,788,171.88
			21OCT11		JPMORGAN SECURITIES	USD/TBA	
	2,700,000.00	2,700,000.00	103.312500	3,900.00	0.00	0.00	2,789,437.50
			21OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-2,700,000.00	2,700,000.00	103.312500	-3,900.00	0.00	0.00	-2,789,437.50
			21OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	800,000.00	800,000.00	103.312500	1,155.56	0.00	0.00	826,500.00
			21OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	1,500,000.00	1,500,000.00	103.312500	2,166.67	0.00	0.00	1,549,687.50
			21OCT11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	400,000.00	400,000.00	103.312500	577.78	0.00	0.00	413,250.00

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

FIXED INCOME							

01F0406B8	FNMA TBA SINGLE FAMILY NOV 30	4.000 01DEC99	02NOV11		JPMORGAN SECURITIES	USD/TBA	
	6,400,000.00	6,400,000.00	104.320313	9,244.44	0.00	0.00	6,676,500.00
			02NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-6,400,000.00	6,400,000.00	104.320313	-9,244.44	0.00	0.00	-6,676,500.00
			02NOV11		CITIGROUP GLOBAL MAR	USD/TBA	
	800,000.00	800,000.00	104.382813	1,155.56	0.00	0.00	835,062.50
			02NOV11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
	-800,000.00	800,000.00	104.382813	-1,155.56	0.00	0.00	-835,062.50
			02NOV11		JPMORGAN CHASE BANK/	USD/TBA	
	2,700,000.00	2,700,000.00	104.406250	3,900.00	0.00	0.00	2,818,968.75
			02NOV11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-2,700,000.00	2,700,000.00	104.406250	-3,900.00	0.00	0.00	-2,818,968.75
			02NOV11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	6,400,000.00	6,400,000.00	104.320313	9,244.44	0.00	0.00	6,676,500.00
			02NOV11	14NOV11	JPMORGAN CHASE BANK/	USD/TBA	
	2,700,000.00	2,700,000.00	104.406250	3,900.00	0.00	0.00	2,818,968.75
			02NOV11	14NOV11	CITIGROUP GLOBAL MAR	USD/TBA	
	800,000.00	800,000.00	104.382813	1,155.56	0.00	0.00	835,062.50
-- ASSET TOTALS --							
	19,600,000.00	19,600,000.00		28,311.12	0.00	0.00	20,352,390.63
01F0406B8	FNMA TBA SINGLE FAMILY NOV 30	4.000 01NOV41	03NOV11		MORGAN STANLEY CO IN	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	MORGAN STANLEY CO IN	USD/TBA	
	-2,700,000.00	2,700,000.00	104.148437	-3,900.00	0.00	0.00	-2,812,007.81

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

FIXED INCOME							

01F0406B8	FNMA TBA SINGLE FAMILY NOV 30	4.000 01NOV41	03NOV11		JPMORGAN SECURITIES	USD/TBA	
	3,100,000.00	3,100,000.00	104.171874	4,477.78	0.00	0.00	3,229,328.12
	-3,100,000.00	3,100,000.00	104.171874	-4,477.78	0.00	0.00	-3,229,328.12
-- 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	
	1,200,000.00	1,200,000.00	104.171875	1,733.33	0.00	0.00	1,250,062.50
	1,900,000.00	1,900,000.00	104.171875	2,744.44	0.00	0.00	1,979,265.62
	2,700,000.00	2,700,000.00	104.148437	3,900.00	0.00	0.00	2,812,007.81
-- ASSET TOTALS --							
	5,800,000.00	5,800,000.00		8,377.77	0.00	0.00	6,041,335.93
01F0406B8	FNMA TBA SINGLE FAMILY NOV 30	4.000 01NOV41	07NOV11		JPMORGAN SECURITIES	USD/TBA	
	3,220,076.00	3,220,076.00	104.308594	4,651.22	0.00	0.00	3,358,815.99
	-3,220,076.00	3,220,076.00	104.308594	-4,651.22	0.00	0.00	-3,358,815.99
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F0406C6	FNMA 30 YR DEC TBA	4.000 01DEC99	04NOV11		JPMORGAN SECURITIES	USD/TBA	
	500,000.00	500,000.00	104.000000	611.11	0.00	0.00	520,000.00

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F0406C6	FNMA 30 YR DEC TBA	4.000 01DEC99	04NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-500,000.00	500,000.00	104.000000	-611.11	0.00	0.00	-520,000.00
	500,000.00	500,000.00	104.000000	611.11	0.00	0.00	520,000.00
	500,000.00	500,000.00	103.703126	611.11	0.00	0.00	518,515.63
	-500,000.00	500,000.00	103.703126	-611.11	0.00	0.00	-518,515.63
	8,700,000.00	8,700,000.00	104.226563	10,633.33	0.00	0.00	9,067,710.94
	-8,700,000.00	8,700,000.00	104.226563	-10,633.33	0.00	0.00	-9,067,710.94
	3,500,000.00	3,500,000.00	104.289062	4,277.78	0.00	0.00	3,650,117.18
	-3,500,000.00	3,500,000.00	104.289062	-4,277.78	0.00	0.00	-3,650,117.18
	3,500,000.00	3,500,000.00	104.257812	4,277.78	0.00	0.00	3,649,023.43
	-3,500,000.00	3,500,000.00	104.257812	-4,277.78	0.00	0.00	-3,649,023.43
	2,300,000.00	2,300,000.00	104.226563	2,811.11	0.00	0.00	2,397,210.94
	6,400,000.00	6,400,000.00	104.226563	7,822.22	0.00	0.00	6,670,500.00

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

FIXED INCOME							

01F0406C6	FNMA 30 YR DEC TBA	4.000 01DEC99	02DEC11	12DEC11	CREDIT SUISSE SECURI	USD/TBA	
	3,500,000.00	3,500,000.00	104.257812	4,277.78	0.00	0.00	3,649,023.43
	3,500,000.00	3,500,000.00	104.289062	4,277.78	0.00	0.00	3,650,117.18
-- ASSET TOTALS --							
	16,200,000.00	16,200,000.00		19,800.00	0.00	0.00	16,886,851.55
01F040610	FNMA TBA SINGLE FAMILY MORTGAG	4.000 01DEC99	07DEC10	13JAN11	UBS WARBURG LLC CMO	USD/TBA	
	4,000,000.00	4,000,000.00	100.421875	5,333.33	0.00	0.00	4,016,875.00
	1,000,000.00	1,000,000.00	100.421875	1,333.33	0.00	0.00	1,004,218.75
	-1,000,000.00	1,000,000.00	100.421875	-1,333.33	0.00	0.00	-1,004,218.75
	-10,000,000.00	10,000,000.00	97.281250	-13,333.33	0.00	0.00	-9,728,125.00
	5,500,000.00	5,500,000.00	104.578125	6,722.22	0.00	0.00	5,751,796.88
	5,500,000.00	5,500,000.00	104.636719	6,722.22	0.00	0.00	5,755,019.53
-- ASSET TOTALS --							
	5,000,000.00	5,000,000.00		5,444.44	0.00	0.00	5,795,566.41
01F040628	FNMA TBA FEB 30YR SINGLE FAM	4.000 01DEC99	20JAN11		JPMORGAN SECURITIES	USD/TBA	
	4,000,000.00	4,000,000.00	98.875000	4,000.00	0.00	0.00	3,955,000.00

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F040628	FNMA TBA FEB 30YR SINGLE FAM	4.000 01DEC99	20JAN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-4,000,000.00	4,000,000.00		98.875000	-4,000.00	0.00	-3,955,000.00
			20JAN11		JPMORGAN SECURITIES	USD/TBA	
	4,000,000.00	4,000,000.00		98.875000	4,000.00	0.00	3,955,000.00
			20JAN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-4,000,000.00	4,000,000.00		98.875000	-4,000.00	0.00	-3,955,000.00
			20JAN11	10FEB11	JPMORGAN SECURITIES	USD/TBA	
	4,000,000.00	4,000,000.00		98.875000	4,000.00	0.00	3,955,000.00
			02FEB11		BARCLAYS CAPITAL INC	USD/TBA	
	900,000.00	900,000.00		98.355469	900.00	0.00	885,199.22
			02FEB11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-900,000.00	900,000.00		98.355469	-900.00	0.00	-885,199.22
			02FEB11		MORGAN STANLEY CO IN	USD/TBA	
	4,000,000.00	4,000,000.00		98.507813	4,000.00	0.00	3,940,312.50
			02FEB11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-4,000,000.00	4,000,000.00		98.507813	-4,000.00	0.00	-3,940,312.50
			02FEB11		BARCLAYS CAPITAL INC	USD/TBA	
	900,000.00	900,000.00		98.355469	900.00	0.00	885,199.22
			02FEB11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-900,000.00	900,000.00		98.355469	-900.00	0.00	-885,199.22
			02FEB11		MORGAN STANLEY CO IN	USD/TBA	
	4,000,000.00	4,000,000.00		98.507813	4,000.00	0.00	3,940,312.50
			02FEB11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-4,000,000.00	4,000,000.00		98.507813	-4,000.00	0.00	-3,940,312.50

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

FIXED INCOME							

01F040628	FNMA TBA FEB 30YR SINGLE FAM	4.000 01DEC99 02FEB11	10FEB11		BARCLAYS CAPITAL INC	USD/TBA	
	900,000.00	900,000.00	98.355469	900.00	0.00	0.00	885,199.22
	4,000,000.00	4,000,000.00	98.507812	4,000.00	0.00	0.00	3,940,312.50
-- ASSET TOTALS --							
	8,900,000.00	8,900,000.00		8,900.00	0.00	0.00	8,780,511.72
01F040651	FNMA TBA SINGLE FAMILY MAY	4.000 01DEC99 08APR11	12MAY11		BARCLAYS CAPITAL INC	USD/TBA	
	3,000,000.00	3,000,000.00	97.257813	3,666.67	0.00	0.00	2,917,734.38
01F040669	FNMA TBA SINGLE FAMILY JUN	4.000 01DEC99 26MAY11			CREDIT SUISSE SECURI	USD/TBA	
	11,000,000.00	11,000,000.00	100.625000	14,666.66	0.00	0.00	11,068,750.00
	-11,000,000.00	11,000,000.00	100.625000	-14,666.66	0.00	0.00	-11,068,750.00
	11,000,000.00	11,000,000.00	100.625000	14,666.66	0.00	0.00	11,068,750.00
	11,000,000.00	11,000,000.00	101.062500	14,666.66	0.00	0.00	11,116,875.00
	-11,000,000.00	11,000,000.00	101.062500	-14,666.66	0.00	0.00	-11,116,875.00
	11,000,000.00	11,000,000.00	101.062500	14,666.66	0.00	0.00	11,116,875.00
-- ASSET TOTALS --							
	22,000,000.00	22,000,000.00		29,333.32	0.00	0.00	22,185,625.00
01F040693	FNMA TBA SEP 30 SINGLE FAM	4.000 01DEC99 10AUG11			CREDIT SUISSE SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	104.500000	4,000.00	0.00	0.00	3,135,000.00

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 PROCEEDS				
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR				
FIXED INCOME										
01F040693	FNMA	TBA SEP 30	SINGLE FAM	4.000	01DEC99	10AUG11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
	-3,000,000.00		3,000,000.00	104.500000				0.00	0.00	-3,135,000.00
						10AUG11	13SEP11	CREDIT SUISSE SECURI	USD/TBA	
	3,000,000.00		3,000,000.00	104.500000				0.00	0.00	3,135,000.00
						22AUG11		DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00		3,000,000.00	104.125000				0.00	0.00	3,123,750.00
						22AUG11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-3,000,000.00		3,000,000.00	104.125000				0.00	0.00	-3,123,750.00
						22AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00		3,000,000.00	104.125000				0.00	0.00	3,123,750.00
						06SEP11		CREDIT SUISSE SECURI	USD/TBA	
	10,000,000.00		10,000,000.00	104.500000				0.00	0.00	10,450,000.00
						06SEP11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
	-10,000,000.00		10,000,000.00	104.500000				0.00	0.00	-10,450,000.00
						06SEP11		DEUTSCHE BANK SECURI	USD/TBA	
	10,000,000.00		10,000,000.00	104.468750				0.00	0.00	10,446,875.00
						06SEP11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-10,000,000.00		10,000,000.00	104.468750				0.00	0.00	-10,446,875.00
						06SEP11	13SEP11	DEUTSCHE BANK SECURI	USD/TBA	
	10,000,000.00		10,000,000.00	104.468750				0.00	0.00	10,446,875.00
						06SEP11	13SEP11	CREDIT SUISSE SECURI	USD/TBA	
	10,000,000.00		10,000,000.00	104.500000				0.00	0.00	10,450,000.00
						07SEP11		WELLS FARGO SECURITI	USD/TBA	
	6,000,000.00		6,000,000.00	104.312500				0.00	0.00	6,258,750.00

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F040693	FNMA TBA SEP 30 SINGLE FAM	4.000 01DEC99	07SEP11	CANCEL	WELLS FARGO SECURITI	USD/TBA	
-6,000,000.00	6,000,000.00	104.312500	-8,000.00	0.00	0.00	-6,258,750.00	
			07SEP11		DEUTSCHE BANK SECURI	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	DEUTSCHE BANK SECURI	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	
12,000,000.00	12,000,000.00	104.281250	16,000.00	0.00	0.00	12,513,750.00	
			07SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
-12,000,000.00	12,000,000.00	104.281250	-16,000.00	0.00	0.00	-12,513,750.00	
			07SEP11		JPMORGAN CHASE BANK/	USD/TBA	
4,000,000.00	4,000,000.00	104.281250	5,333.33	0.00	0.00	4,171,250.00	
			07SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
-4,000,000.00	4,000,000.00	104.281250	-5,333.33	0.00	0.00	-4,171,250.00	
			07SEP11		JPMORGAN CHASE BANK/	USD/TBA	
2,000,000.00	2,000,000.00	104.281250	2,666.67	0.00	0.00	2,085,625.00	
			07SEP11		DEUTSCHE BANK SECURI	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	
-2,000,000.00	2,000,000.00	104.281250	-2,666.67	0.00	0.00	-2,085,625.00	
			07SEP11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-4,000,000.00	4,000,000.00	104.320313	-5,333.33	0.00	0.00	-4,172,812.50	
			07SEP11		WELLS FARGO SECURITI	USD/TBA	
6,000,000.00	6,000,000.00	104.312500	8,000.00	0.00	0.00	6,258,750.00	

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F040693	FNMA TBA SEP 30 SINGLE FAM	4.000 01DEC99	07SEP11		JPMORGAN CHASE BANK/	USD/TBA	
	6,000,000.00	6,000,000.00	104.281250	8,000.00	0.00	0.00	6,256,875.00
					07SEP11 CANCEL	WELLS FARGO SECURITI	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	104.281250	-8,000.00	0.00	0.00	-6,256,875.00
					07SEP11 13SEP11	JPMORGAN CHASE BANK/	USD/TBA
	4,000,000.00	4,000,000.00	104.281250	5,333.33	0.00	0.00	4,171,250.00
					07SEP11 13SEP11	JPMORGAN CHASE BANK/	USD/TBA
	2,000,000.00	2,000,000.00	104.281250	2,666.67	0.00	0.00	2,085,625.00
					07SEP11 13SEP11	DEUTSCHE BANK SECURI	USD/TBA
	4,000,000.00	4,000,000.00	104.320312	5,333.33	0.00	0.00	4,172,812.50
					07SEP11 13SEP11	WELLS FARGO SECURITI	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	104.281250	8,000.00	0.00	0.00	6,256,875.00
-- ASSET TOTALS --							
	48,000,000.00	48,000,000.00		63,999.99	0.00	0.00	50,100,937.50
01F0424B6	FNMA TBA NOV 15 SINGLE FAM	4.500 01DEC99	01NOV11		DEUTSCHE BANK SECURI	USD/TBA	
	5,000,000.00	5,000,000.00	106.468750	10,000.00	0.00	0.00	5,323,437.50
					01NOV11 CANCEL	DEUTSCHE BANK SECURI	USD/TBA
	-5,000,000.00	5,000,000.00	106.468750	-10,000.00	0.00	0.00	-5,323,437.50
					01NOV11 17NOV11	DEUTSCHE BANK SECURI	USD/TBA
	5,000,000.00	5,000,000.00	106.468750	10,000.00	0.00	0.00	5,323,437.50

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

FIXED INCOME							

01F0424B6	FNMA TBA NOV 15 SINGLE FAM	4.500 01DEC99	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		JPMORGAN SECURITIES	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		JPMORGAN SECURITIES	USD/TBA	
-5,000,000.00	5,000,000.00	106.406250	-10,000.00		0.00	0.00	-5,320,312.50
			07NOV11		JPMORGAN SECURITIES	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		JPMORGAN SECURITIES	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		JPMORGAN SECURITIES	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		JPMORGAN SECURITIES	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
			09NOV11		JPMORGAN CHASE BANK/	USD/TBA	
600,000.00	600,000.00	106.320313	1,200.00		0.00	0.00	637,921.88
			09NOV11 CANCEL		JPMORGAN CHASE BANK/	USD/TBA	
-600,000.00	600,000.00	106.320313	-1,200.00		0.00	0.00	-637,921.88
-- ASSET TOTALS --							
16,800,000.00	16,800,000.00		33,600.00		0.00	0.00	17,877,250.00
01F0424C4	FNMA TBA DEC 15 SINGLE FAM	4.500 01DEC99	13DEC11		JPMORGAN SECURITIES	USD/TBA	
600,000.00	600,000.00	106.656250	1,050.00		0.00	0.00	639,937.50

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 PROCEEDS				
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR				
FIXED INCOME										
01F0424C4	FNMA	TBA DEC 15	SINGLE FAM	4.500	01DEC99	13DEC11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-600,000.00		600,000.00		106.656250		-1,050.00	0.00	0.00	-639,937.50
-- ASSET TOTALS --										
	0.00					0.00		0.00	0.00	0.00
01F042418	FNMA	TBA JAN 15	SINGLE FAM	4.500	01DEC99	13DEC10		UBS WARBURG LLC CMO	USD/TBA	
	1,000,000.00		1,000,000.00		104.484375		2,250.00	0.00	0.00	1,044,843.75
						13DEC10	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
	-1,000,000.00		1,000,000.00		104.484375		-2,250.00	0.00	0.00	-1,044,843.75
						13DEC10	19JAN11	UBS WARBURG LLC CMO	USD/TBA	
	1,000,000.00		1,000,000.00		104.484375		2,250.00	0.00	0.00	1,044,843.75
						13DEC11		JPMORGAN SECURITIES	USD/TBA	
	1,500,000.00		1,500,000.00		106.500000		3,187.50	0.00	0.00	1,597,500.00
-- ASSET TOTALS --										
	2,500,000.00		2,500,000.00				5,437.50	0.00	0.00	2,642,343.75
01F042426	FNMA	TBA FEB 15	SINGLE FAM	4.500	01DEC99	13JAN11	15FEB11	UBS WARBURG LLC CMO	USD/TBA	
	1,000,000.00		1,000,000.00		104.718750		1,750.00	0.00	0.00	1,047,187.50
01F042434	FNMA	TBA MAR 15	SINGLE FAM	4.500	01DEC99	11FEB11	16MAR11	UBS WARBURG LLC CMO	USD/TBA	
	1,000,000.00		1,000,000.00		103.703125		1,875.00	0.00	0.00	1,037,031.25
01F0426A6	FNMA	TBA OCT 30	SINGLE FAM	4.500	01DEC99	12SEP11		JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00		1,000,000.00		106.156250		1,500.00	0.00	0.00	1,061,562.50
						12SEP11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-1,000,000.00		1,000,000.00		106.156250		-1,500.00	0.00	0.00	-1,061,562.50

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F0426A6	FNMA TBA OCT 30 SINGLE FAM	4.500	01DEC99	12SEP11	13OCT11	JPMORGAN SECURITIES	USD/TBA
1,000,000.00	1,000,000.00	106.156250		1,500.00	0.00	0.00	1,061,562.50
				27SEP11		CREDIT SUISSE SECURI	USD/TBA
1,000,000.00	1,000,000.00	105.812500		1,500.00	0.00	0.00	1,058,125.00
				27SEP11	CANCEL	CREDIT SUISSE SECURI	USD/TBA
-1,000,000.00	1,000,000.00	105.812500		-1,500.00	0.00	0.00	-1,058,125.00
				27SEP11		JPMORGAN CHASE BANK/	USD/TBA
7,000,000.00	7,000,000.00	105.921875		10,500.00	0.00	0.00	7,414,531.25
				27SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA
-7,000,000.00	7,000,000.00	105.921875		-10,500.00	0.00	0.00	-7,414,531.25
				27SEP11	13OCT11	CREDIT SUISSE SECURI	USD/TBA
1,000,000.00	1,000,000.00	105.812500		1,500.00	0.00	0.00	1,058,125.00
				27SEP11	13OCT11	JPMORGAN CHASE BANK/	USD/TBA
7,000,000.00	7,000,000.00	105.921875		10,500.00	0.00	0.00	7,414,531.25
				28SEP11		JPMORGAN CHASE BANK/	USD/TBA
11,000,000.00	11,000,000.00	105.875000		16,500.00	0.00	0.00	11,646,250.00
				28SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA
-11,000,000.00	11,000,000.00	105.875000		-16,500.00	0.00	0.00	-11,646,250.00
				28SEP11		JPMORGAN CHASE BANK/	USD/TBA
11,000,000.00	11,000,000.00	105.875000		16,500.00	0.00	0.00	11,646,250.00
				28SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA
-11,000,000.00	11,000,000.00	105.875000		-16,500.00	0.00	0.00	-11,646,250.00
				28SEP11	13OCT11	JPMORGAN CHASE BANK/	USD/TBA
11,000,000.00	11,000,000.00	105.875000		16,500.00	0.00	0.00	11,646,250.00

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

FIXED INCOME							

01F0426A6	FNMA TBA OCT 30 SINGLE FAM	4.500 01DEC99	03OCT11	13OCT11	JPMORGAN SECURITIES	USD/TBA	
	975,000.00	975,000.00	106.195313	1,462.50	0.00	0.00	1,035,404.30
	3,000,000.00	3,000,000.00	106.195313	4,500.00	0.00	0.00	3,185,859.38
	2,900,000.00	2,900,000.00	106.257812	4,350.00	0.00	0.00	3,081,476.56
	4,000,000.00	4,000,000.00	106.242188	6,000.00	0.00	0.00	4,249,687.50
	3,000,000.00	3,000,000.00	105.578125	4,500.00	0.00	0.00	3,167,343.75
	6,600,000.00	6,600,000.00	105.437500	9,900.00	0.00	0.00	6,958,875.00
	-6,600,000.00	6,600,000.00	105.437500	-9,900.00	0.00	0.00	-6,958,875.00
	6,300,000.00	6,300,000.00	105.437500	9,450.00	0.00	0.00	6,642,562.50
-- ASSET TOTALS --							
	44,050,000.00	44,050,000.00		66,075.00	0.00	0.00	46,658,175.78
01F0426B4	TBA NOV 30 SINGLE FAM	4.500 01DEC99	12OCT11		DEUTSCHE BANK SECURI	USD/TBA	
	7,000,000.00	7,000,000.00	105.084710	11,375.00	0.00	0.00	7,355,929.70
	-7,000,000.00	7,000,000.00	105.084710	-11,375.00	0.00	0.00	-7,355,929.70
	7,000,000.00	7,000,000.00	105.084710	11,375.00	0.00	0.00	7,355,929.70

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

FIXED INCOME							

01F0426B4	TBA NOV 30 SINGLE FAM	4.500 01DEC99	28OCT11		BARCLAYS CAPITAL INC	USD/TBA	
	7,000,000.00	7,000,000.00	105.335938	11,375.00	0.00	0.00	7,373,515.63
			28OCT11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-7,000,000.00	7,000,000.00	105.335938	-11,375.00	0.00	0.00	-7,373,515.63
			28OCT11	14NOV11	BARCLAYS CAPITAL INC	USD/TBA	
	7,000,000.00	7,000,000.00	105.335938	11,375.00	0.00	0.00	7,373,515.63
			02NOV11		JPMORGAN SECURITIES	USD/TBA	
	9,875,000.00	9,875,000.00	105.949219	16,046.88	0.00	0.00	10,462,485.35
			02NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-9,875,000.00	9,875,000.00	105.949219	-16,046.88	0.00	0.00	-10,462,485.35
			02NOV11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00	1,000,000.00	105.949219	1,625.00	0.00	0.00	1,059,492.19
			02NOV11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	8,875,000.00	8,875,000.00	105.949219	14,421.88	0.00	0.00	9,402,993.16
-- ASSET TOTALS --							
	23,875,000.00	23,875,000.00		38,796.88	0.00	0.00	25,191,930.68
01F0426B4	TBA NOV 30 SINGLE FAM	4.500 01NOV41	03NOV11		BARCLAYS CAPITAL INC	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	BARCLAYS CAPITAL INC	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	BARCLAYS CAPITAL INC	USD/TBA	
	1,000,000.00	1,000,000.00	105.812500	1,625.00	0.00	0.00	1,058,125.00

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F0426C2	FNMA TBA DEC 30 SINGLE FAM	4.500	01DEC41	02DEC11	JPMORGAN SECURITIES	USD/TBA	
	3,575,000.00	3,575,000.00	105.726563	4,915.62	0.00	0.00	3,779,724.61
				02DEC11	CANCEL	JPMORGAN SECURITIES	USD/TBA
	-3,575,000.00	3,575,000.00	105.726563	-4,915.62	0.00	0.00	-3,779,724.61
				02DEC11	12DEC11	JPMORGAN SECURITIES	USD/TBA
	2,875,000.00	2,875,000.00	105.726562	3,953.12	0.00	0.00	3,039,638.67
				02DEC11	12DEC11	JPMORGAN SECURITIES	USD/TBA
	700,000.00	700,000.00	105.726563	962.50	0.00	0.00	740,085.94
				05DEC11		JPMORGAN SECURITIES	USD/TBA
	200,000.00	200,000.00	105.789065	275.00	0.00	0.00	211,578.13
				05DEC11	CANCEL	JPMORGAN SECURITIES	USD/TBA
	-200,000.00	200,000.00	105.789065	-275.00	0.00	0.00	-211,578.13
				05DEC11		JPMORGAN SECURITIES	USD/TBA
	100,000.00	100,000.00	105.789062	137.50	0.00	0.00	105,789.06
				05DEC11	CANCEL	JPMORGAN SECURITIES	USD/TBA
	-100,000.00	100,000.00	105.789062	-137.50	0.00	0.00	-105,789.06
				05DEC11		JPMORGAN SECURITIES	USD/TBA
	500,000.00	500,000.00	105.773438	687.50	0.00	0.00	528,867.19
				05DEC11	CANCEL	JPMORGAN SECURITIES	USD/TBA
	-500,000.00	500,000.00	105.773438	-687.50	0.00	0.00	-528,867.19
				05DEC11	12DEC11	JPMORGAN SECURITIES	USD/TBA
	500,000.00	500,000.00	105.773438	687.50	0.00	0.00	528,867.19
				05DEC11	12DEC11	JPMORGAN SECURITIES	USD/TBA
	200,000.00	200,000.00	105.789062	275.00	0.00	0.00	211,578.12

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 PROCEEDS				
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR				
FIXED INCOME										
01F0426C2	FNMA	TBA DEC 30	SINGLE FAM	4.500	01DEC41	05DEC11	12DEC11	JPMORGAN SECURITIES	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	12,857,896.48
01F042616	FNMA	TBA JAN 30	SINGLE FAM	4.500	01DEC99	14DEC10	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-14,000,000.00		14,000,000.00	101.726563			-21,000.00	0.00	0.00	-14,241,718.75
					14DEC10		21,000.00	0.00	0.00	14,241,718.75
	14,000,000.00		14,000,000.00	101.726562				0.00	0.00	14,241,718.75
					14DEC10	CANCEL	-21,000.00	0.00	0.00	-14,241,718.75
	-14,000,000.00		14,000,000.00	101.726562				0.00	0.00	-14,241,718.75
					14DEC10		3,000.00	0.00	0.00	2,034,531.25
	2,000,000.00		2,000,000.00	101.726563				0.00	0.00	2,034,531.25
					14DEC10	CANCEL	-3,000.00	0.00	0.00	-2,034,531.25
	-2,000,000.00		2,000,000.00	101.726563				0.00	0.00	-2,034,531.25
					07JAN11		30,750.00	0.00	0.00	20,990,078.13
	20,500,000.00		20,500,000.00	102.390625				0.00	0.00	20,990,078.13
					07JAN11	CANCEL	-30,750.00	0.00	0.00	-20,990,078.13
	-20,500,000.00		20,500,000.00	102.390625				0.00	0.00	-20,990,078.13
					07JAN11		4,500.00	0.00	0.00	3,075,351.56
	3,000,000.00		3,000,000.00	102.511719				0.00	0.00	3,075,351.56
					07JAN11	CANCEL	-4,500.00	0.00	0.00	-3,075,351.56
	-3,000,000.00		3,000,000.00	102.511719				0.00	0.00	-3,075,351.56
					07JAN11		30,750.00	0.00	0.00	20,990,078.12
	20,500,000.00		20,500,000.00	102.390625				0.00	0.00	20,990,078.12

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F042616	FNMA TBA JAN 30 SINGLE FAM	4.500	01DEC99	07JAN11	CANCEL	JPMORGAN CHASE BANK/ USD/TBA	
	-20,500,000.00	20,500,000.00	102.390625		-30,750.00	0.00	-20,990,078.12
	3,000,000.00	3,000,000.00	102.511719	07JAN11	4,500.00	MORGAN STANLEY CO IN USD/TBA	3,075,351.56
	-3,000,000.00	3,000,000.00	102.511719	07JAN11	CANCEL	MORGAN STANLEY CO IN USD/TBA	-3,075,351.56
	20,500,000.00	20,500,000.00	102.390624	07JAN11	30,750.00	JPMORGAN CHASE BANK/ USD/TBA	20,990,078.12
	-20,500,000.00	20,500,000.00	102.390624	07JAN11	CANCEL	JPMORGAN CHASE BANK/ USD/TBA	-20,990,078.12
	3,000,000.00	3,000,000.00	102.511718	07JAN11	4,500.00	MORGAN STANLEY CO IN USD/TBA	3,075,351.56
	-3,000,000.00	3,000,000.00	102.511718	07JAN11	CANCEL	MORGAN STANLEY CO IN USD/TBA	-3,075,351.56
	20,500,000.00	20,500,000.00	102.390624	07JAN11	13JAN11	JPMORGAN CHASE BANK/ USD/TBA	20,990,078.12
	3,000,000.00	3,000,000.00	102.511718	07JAN11	13JAN11	MORGAN STANLEY CO IN USD/TBA	3,075,351.56
	2,000,000.00	2,000,000.00	106.101563	08DEC11	2,750.00	CREDIT SUISSE SECURI USD/TBA	2,122,031.25
	2,000,000.00	2,000,000.00	106.085938	09DEC11	2,750.00	JPMORGAN SECURITIES USD/TBA	2,121,718.75
	6,500,000.00	6,500,000.00	106.171875	13DEC11	8,937.49	JPMORGAN SECURITIES USD/TBA	6,901,171.88

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F042616	FNMA TBA JAN 30 SINGLE FAM	4.500	01DEC99	15DEC11	JPMORGAN SECURITIES	USD/TBA	
	6,500,000.00	6,500,000.00	106.140625	8,937.49	0.00	0.00	6,899,140.62
-- ASSET TOTALS --		26,500,000.00		37,624.98	0.00	0.00	27,867,773.43
01F042624	FNMA TBA FEB 30 SINGLE FAM	4.500	01DEC99	26JAN11	GOLDMAN SACHS + CO	USD/TBA	
	13,000,000.00	13,000,000.00	101.906250	14,625.00	0.00	0.00	13,247,812.50
				26JAN11 CANCEL	GOLDMAN SACHS + CO	USD/TBA	
	-13,000,000.00	13,000,000.00	101.906250	-14,625.00	0.00	0.00	-13,247,812.50
				26JAN11 10FEB11	GOLDMAN SACHS + CO	USD/TBA	
	5,000,000.00	5,000,000.00	101.906250	5,625.00	0.00	0.00	5,095,312.50
				31JAN11	BARCLAYS CAPITAL INC	USD/TBA	
	5,000,000.00	5,000,000.00	102.242188	5,625.00	0.00	0.00	5,112,109.38
				31JAN11 CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-5,000,000.00	5,000,000.00	102.242188	-5,625.00	0.00	0.00	-5,112,109.38
				31JAN11	MORGAN STANLEY CO IN	USD/TBA	
	3,000,000.00	3,000,000.00	102.242188	3,375.00	0.00	0.00	3,067,265.63
				31JAN11 CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-3,000,000.00	3,000,000.00	102.242188	-3,375.00	0.00	0.00	-3,067,265.63
				31JAN11	BARCLAYS CAPITAL INC	USD/TBA	
	5,000,000.00	5,000,000.00	102.242188	5,625.00	0.00	0.00	5,112,109.38
				31JAN11 CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-5,000,000.00	5,000,000.00	102.242188	-5,625.00	0.00	0.00	-5,112,109.38
				31JAN11 10FEB11	MORGAN STANLEY CO IN	USD/TBA	
	3,000,000.00	3,000,000.00	102.242187	3,375.00	0.00	0.00	3,067,265.62

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

FIXED INCOME							

01F042624	FNMA TBA FEB 30 SINGLE FAM	4.500	01DEC99	31JAN11	10FEB11	BARCLAYS CAPITAL INC	USD/TBA
5,000,000.00	5,000,000.00	102.242187			5,625.00	0.00	5,112,109.38
				01FEB11		BARCLAYS CAPITAL INC	USD/TBA
4,000,000.00	4,000,000.00	101.906250			4,500.00	0.00	4,076,250.00
				01FEB11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA
-4,000,000.00	4,000,000.00	101.906250			-4,500.00	0.00	-4,076,250.00
				02FEB11		JPMORGAN CHASE BANK/	USD/TBA
8,500,000.00	8,500,000.00	101.546875			9,562.50	0.00	8,631,484.38
				02FEB11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA
-8,500,000.00	8,500,000.00	101.546875			-9,562.50	0.00	-8,631,484.38
				02FEB11		JPMORGAN CHASE BANK/	USD/TBA
8,500,000.00	8,500,000.00	101.546875			9,562.50	0.00	8,631,484.38
				02FEB11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA
-8,500,000.00	8,500,000.00	101.546875			-9,562.50	0.00	-8,631,484.38
				02FEB11		JPMORGAN CHASE BANK/	USD/TBA
8,500,000.00	8,500,000.00	101.546875			9,562.50	0.00	8,631,484.38
				02FEB11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA
-8,500,000.00	8,500,000.00	101.546875			-9,562.50	0.00	-8,631,484.38
				02FEB11	10FEB11	JPMORGAN CHASE BANK/	USD/TBA
8,500,000.00	8,500,000.00	101.546875			9,562.50	0.00	8,631,484.38
-- ASSET TOTALS --							
21,500,000.00	21,500,000.00				24,187.50	0.00	21,906,171.88

01F042632	FNMA TBA MAR 30 SINGLE FAM	4.500	01DEC99	02MAR11		MORGAN STANLEY CO IN	USD/TBA
3,000,000.00	3,000,000.00	101.828125			3,375.00	0.00	3,054,843.75

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 PROCEEDS				
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR				
FIXED INCOME										
01F042632	FNMA	TBA MAR 30	SINGLE FAM	4.500	01DEC99	02MAR11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-3,000,000.00		3,000,000.00	101.828125			-3,375.00	0.00	0.00	-3,054,843.75
					02MAR11			BARCLAYS CAPITAL INC	USD/TBA	
	6,500,000.00		6,500,000.00	101.820312			7,312.50	0.00	0.00	6,618,320.31
					02MAR11		CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-6,500,000.00		6,500,000.00	101.820312			-7,312.50	0.00	0.00	-6,618,320.31
					02MAR11			JPMORGAN CHASE BANK/	USD/TBA	
	8,500,000.00		8,500,000.00	101.851562			9,562.50	0.00	0.00	8,657,382.81
					02MAR11		CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-8,500,000.00		8,500,000.00	101.851562			-9,562.50	0.00	0.00	-8,657,382.81
					02MAR11			JPMORGAN SECURITIES	USD/TBA	
	7,500,000.00		7,500,000.00	101.867187			8,437.50	0.00	0.00	7,640,039.06
					02MAR11		CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-7,500,000.00		7,500,000.00	101.867187			-8,437.50	0.00	0.00	-7,640,039.06
					02MAR11			GOLDMAN SACHS + CO	USD/TBA	
	3,000,000.00		3,000,000.00	101.835937			3,375.00	0.00	0.00	3,055,078.12
					02MAR11		CANCEL	GOLDMAN SACHS + CO	USD/TBA	
	-3,000,000.00		3,000,000.00	101.835937			-3,375.00	0.00	0.00	-3,055,078.12
					02MAR11			JPMORGAN SECURITIES	USD/TBA	
	2,000,000.00		2,000,000.00	101.867188			2,250.00	0.00	0.00	2,037,343.75
					02MAR11		CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-2,000,000.00		2,000,000.00	101.867188			-2,250.00	0.00	0.00	-2,037,343.75
					02MAR11	10MAR11		GOLDMAN SACHS + CO	USD/TBA	
	2,000,000.00		2,000,000.00	101.835938			2,250.00	0.00	0.00	2,036,718.75

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

FIXED INCOME							

01F042632	FNMA TBA MAR 30 SINGLE FAM	4.500 01DEC99	02MAR11	10MAR11	BARCLAYS CAPITAL INC	USD/TBA	
5,000,000.00	5,000,000.00	101.820313		5,625.00	0.00	0.00	5,091,015.63
			02MAR11	10MAR11	BARCLAYS CAPITAL INC	USD/TBA	
1,500,000.00	1,500,000.00	101.820313		1,687.50	0.00	0.00	1,527,304.69
			02MAR11	10MAR11	GOLDMAN SACHS + CO	USD/TBA	
3,000,000.00	3,000,000.00	101.835937		3,375.00	0.00	0.00	3,055,078.12
			02MAR11	10MAR11	JPMORGAN SECURITIES	USD/TBA	
2,000,000.00	2,000,000.00	101.867187		2,250.00	0.00	0.00	2,037,343.75
			02MAR11	10MAR11	JPMORGAN SECURITIES	USD/TBA	
2,500,000.00	2,500,000.00	101.867188		2,812.50	0.00	0.00	2,546,679.69
			02MAR11	10MAR11	MORGAN STANLEY CO IN	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	JPMORGAN CHASE BANK/	USD/TBA	
8,500,000.00	8,500,000.00	101.851562		9,562.50	0.00	0.00	8,657,382.81
-- ASSET TOTALS --							
27,500,000.00	27,500,000.00			30,937.50	0.00	0.00	28,006,367.19
01F042640	FNMA TBA APR 30 SINGLE FAM	4.500 01DEC99	16MAR11		GOLDMAN SACHS + CO	USD/TBA	
4,000,000.00	4,000,000.00	102.390625		6,000.00	0.00	0.00	4,095,625.00
			16MAR11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-4,000,000.00	4,000,000.00	102.390625		-6,000.00	0.00	0.00	-4,095,625.00
			16MAR11		GOLDMAN SACHS + CO	USD/TBA	
4,000,000.00	4,000,000.00	102.390625		6,000.00	0.00	0.00	4,095,625.00
			16MAR11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-4,000,000.00	4,000,000.00	102.390625		-6,000.00	0.00	0.00	-4,095,625.00

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

FIXED INCOME							

01F042640	FNMA TBA APR 30 SINGLE FAM	4.500 01DEC99	16MAR11	13APR11	GOLDMAN SACHS + CO	USD/TBA	
4,000,000.00	4,000,000.00	102.390625		6,000.00	0.00	0.00	4,095,625.00
			11APR11		JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	101.277344		6,000.00	0.00	0.00	4,051,093.75
			11APR11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	101.277344		-6,000.00	0.00	0.00	-4,051,093.75
			11APR11		JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	101.277344		6,000.00	0.00	0.00	4,051,093.75
			11APR11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	101.277344		-6,000.00	0.00	0.00	-4,051,093.75
			11APR11	13APR11	JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	101.277343		6,000.00	0.00	0.00	4,051,093.75
-- ASSET TOTALS --							
8,000,000.00	8,000,000.00			12,000.00	0.00	0.00	8,146,718.75
01F042657	FNMA TBA MAY 30 SINGLE FAM	4.500 01DEC99	03MAY11		CITIGROUP GLOBAL MAR	USD/TBA	
1,000,000.00	1,000,000.00	102.937500		1,375.00	0.00	0.00	1,029,375.00
			03MAY11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-1,000,000.00	1,000,000.00	102.937500		-1,375.00	0.00	0.00	-1,029,375.00
			03MAY11	12MAY11	JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	102.937500		5,500.00	0.00	0.00	4,117,500.00
			03MAY11	12MAY11	CITIGROUP GLOBAL MAR	USD/TBA	
1,000,000.00	1,000,000.00	102.937500		1,375.00	0.00	0.00	1,029,375.00
			03MAY11	12MAY11	JPMORGAN SECURITIES	USD/TBA	
2,000,000.00	2,000,000.00	102.937500		2,750.00	0.00	0.00	2,058,750.00

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

FIXED INCOME							

01F042657	FNMA TBA MAY 30 SINGLE FAM	4.500 01DEC99	04MAY11		JPMORGAN CHASE BANK/	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 CHASE BANK/	USD/TBA	
-2,000,000.00	2,000,000.00	103.070313	-2,750.00		0.00	0.00	-2,061,406.25
			04MAY11		BARCLAYS CAPITAL INC	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		BARCLAYS CAPITAL INC	USD/TBA	
-1,000,000.00	1,000,000.00	103.109375	-1,375.00		0.00	0.00	-1,031,093.75
-- ASSET TOTALS --							
7,000,000.00	7,000,000.00		9,625.00		0.00	0.00	7,205,625.00
01F042665	FNMA TBA JUN 30 SINGLE FAM	4.500 31DEC99	12MAY11	13JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
3,500,000.00	3,500,000.00	103.093750	5,250.00		0.00	0.00	3,608,281.25
			12MAY11	13JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
2,500,000.00	2,500,000.00	103.093750	3,750.00		0.00	0.00	2,577,343.75
			13MAY11	13JUN11	DEUTSCHE BANK SECURI	USD/TBA	
4,000,000.00	4,000,000.00	103.281250	6,000.00		0.00	0.00	4,131,250.00
			20MAY11		JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	103.437500	1,500.00		0.00	0.00	1,034,375.00
			20MAY11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-1,000,000.00	1,000,000.00	103.437500	-1,500.00		0.00	0.00	-1,034,375.00
			20MAY11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	103.437500	1,500.00		0.00	0.00	1,034,375.00
			03JUN11		JPMORGAN SECURITIES	USD/TBA	
2,500,000.00	2,500,000.00	104.210938	3,750.00		0.00	0.00	2,605,273.44

FIDELITY MANAGEMENT TRUST CO
FIDELITY MANAGEMENT TRUST COMPANY
PORTFOLIO SALES 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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

01F042665	FNMA TBA JUN 30 SINGLE FAM	31DEC99	03JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-2,500,000.00	2,500,000.00	104.210938	-3,750.00		0.00	0.00	-2,605,273.44
			03JUN11		JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	104.351563	6,000.00		0.00	0.00	4,174,062.50
			03JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	104.351563	-6,000.00		0.00	0.00	-4,174,062.50
			03JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	104.351563	6,000.00		0.00	0.00	4,174,062.50
			03JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	104.210938	750.00		0.00	0.00	521,054.69
			03JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
2,000,000.00	2,000,000.00	104.210938	3,000.00		0.00	0.00	2,084,218.75
			07JUN11		JPMORGAN SECURITIES	USD/TBA	
8,500,000.00	8,500,000.00	104.489258	12,750.00		0.00	0.00	8,881,586.93
			07JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-8,500,000.00	8,500,000.00	104.489258	-12,750.00		0.00	0.00	-8,881,586.93
			07JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
8,500,000.00	8,500,000.00	104.489258	12,750.00		0.00	0.00	8,881,586.93
			08JUN11		JPMORGAN CHASE BANK/	USD/TBA	
12,000,000.00	12,000,000.00	104.609375	18,000.00		0.00	0.00	12,553,125.00
			08JUN11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
-12,000,000.00	12,000,000.00	104.609375	-18,000.00		0.00	0.00	-12,553,125.00
-- ASSET TOTALS --							
26,000,000.00	26,000,000.00		39,000.00		0.00	0.00	27,012,172.87

01F042673	FNMA TBA JUL 30 SINGLE FAM	01DEC99	09JUN11		JPMORGAN SECURITIES	USD/TBA	
8,500,000.00	8,500,000.00	104.109375	13,812.50		0.00	0.00	8,849,296.88

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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 PROCEEDS	

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

FIXED INCOME							

01F042673	FNMA TBA JUL 30 SINGLE FAM	4.500 01DEC99	09JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-8,500,000.00	8,500,000.00	104.109375		-13,812.50	0.00	0.00	-8,849,296.88
			09JUN11	14JUL11	JPMORGAN SECURITIES	USD/TBA	
8,500,000.00	8,500,000.00	104.109375		13,812.50	0.00	0.00	8,849,296.88
			22JUN11		GOLDMAN SACHS + CO	USD/TBA	
5,000,000.00	5,000,000.00	103.937500		8,125.00	0.00	0.00	5,196,875.00
			22JUN11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-5,000,000.00	5,000,000.00	103.937500		-8,125.00	0.00	0.00	-5,196,875.00
			22JUN11	14JUL11	GOLDMAN SACHS + CO	USD/TBA	
5,000,000.00	5,000,000.00	103.937500		8,125.00	0.00	0.00	5,196,875.00
			23JUN11		JPMORGAN SECURITIES	USD/TBA	
3,000,000.00	3,000,000.00	104.234375		4,875.00	0.00	0.00	3,127,031.25
			23JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-3,000,000.00	3,000,000.00	104.234375		-4,875.00	0.00	0.00	-3,127,031.25
			23JUN11	14JUL11	JPMORGAN SECURITIES	USD/TBA	
3,000,000.00	3,000,000.00	104.234375		4,875.00	0.00	0.00	3,127,031.25
			07JUL11		DEUTSCHE BANK SECURI	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	DEUTSCHE BANK SECURI	USD/TBA	
-1,000,000.00	1,000,000.00	103.304688		-1,625.00	0.00	0.00	-1,033,046.88
			07JUL11		DEUTSCHE BANK SECURI	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	DEUTSCHE BANK SECURI	USD/TBA	
-5,000,000.00	5,000,000.00	103.304688		-8,125.00	0.00	0.00	-5,165,234.38

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

FIXED INCOME							

01F042673	FNMA TBA JUL 30 SINGLE FAM	4.500	01DEC99	07JUL11	14JUL11	DEUTSCHE BANK SECURI	USD/TBA
1,000,000.00	1,000,000.00	103.304687				0.00	0.00
				07JUL11	14JUL11	DEUTSCHE BANK SECURI	USD/TBA
5,000,000.00	5,000,000.00	103.304688				0.00	0.00
				11JUL11		GOLDMAN SACHS + CO	USD/TBA
3,000,000.00	3,000,000.00	104.019531				0.00	0.00
				11JUL11	CANCEL	GOLDMAN SACHS + CO	USD/TBA
-3,000,000.00	3,000,000.00	104.019531				0.00	0.00
				11JUL11		JPMORGAN SECURITIES	USD/TBA
3,000,000.00	3,000,000.00	104.023438				0.00	0.00
				11JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA
-3,000,000.00	3,000,000.00	104.023438				0.00	0.00
				11JUL11		JPMORGAN SECURITIES	USD/TBA
2,000,000.00	2,000,000.00	104.023438				0.00	0.00
				11JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA
-2,000,000.00	2,000,000.00	104.023438				0.00	0.00
				11JUL11		GOLDMAN SACHS + CO	USD/TBA
3,000,000.00	3,000,000.00	104.019531				0.00	0.00
				11JUL11		JPMORGAN SECURITIES	USD/TBA
1,000,000.00	1,000,000.00	104.023438				0.00	0.00
				11JUL11	CANCEL	GOLDMAN SACHS + CO	USD/TBA
-3,000,000.00	3,000,000.00	104.019531				0.00	0.00
				11JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA
-1,000,000.00	1,000,000.00	104.023438				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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

01F042673	FNMA TBA JUL 30 SINGLE FAM	4.500	01DEC99	11JUL11	14JUL11	JPMORGAN SECURITIES	USD/TBA
2,000,000.00	2,000,000.00	104.023437		3,250.00	0.00	0.00	2,080,468.75
				11JUL11	14JUL11	GOLDMAN SACHS + CO	USD/TBA
3,000,000.00	3,000,000.00	104.019531		4,875.00	0.00	0.00	3,120,585.94
				11JUL11	14JUL11	JPMORGAN SECURITIES	USD/TBA
1,000,000.00	1,000,000.00	104.023438		1,625.00	0.00	0.00	1,040,234.38
-- ASSET TOTALS --				46,312.50	0.00	0.00	29,612,773.45
28,500,000.00	28,500,000.00						

01F042681	FNMA TBA AUG 30 SINGLE FAM	4.500	01DEC99	11JUL11		JPMORGAN CHASE BANK/	USD/TBA
1,000,000.00	1,000,000.00	103.773438		1,250.00	0.00	0.00	1,037,734.38
				11JUL11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA
-1,000,000.00	1,000,000.00	103.773438		-1,250.00	0.00	0.00	-1,037,734.38
				11JUL11	11AUG11	JPMORGAN CHASE BANK/	USD/TBA
1,000,000.00	1,000,000.00	103.773438		1,250.00	0.00	0.00	1,037,734.38
				26JUL11		GOLDMAN SACHS + CO	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	GOLDMAN SACHS + CO	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	GOLDMAN SACHS + CO	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
6,975,000.00	6,975,000.00	104.394531		8,718.75	0.00	0.00	7,281,518.55
				29JUL11	CANCEL	GOLDMAN SACHS + CO	USD/TBA
-6,975,000.00	6,975,000.00	104.394531		-8,718.75	0.00	0.00	-7,281,518.55

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

FIXED INCOME							

01F042681	FNMA TBA AUG 30 SINGLE FAM	4.500 01DEC99	29JUL11		GOLDMAN SACHS + CO	USD/TBA	
2,000,000.00	2,000,000.00	104.394531	2,500.00		0.00	0.00	2,087,890.62
			29JUL11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-2,000,000.00	2,000,000.00	104.394531	-2,500.00		0.00	0.00	-2,087,890.62
			29JUL11		GOLDMAN SACHS + CO	USD/TBA	
3,000,000.00	3,000,000.00	104.394531	3,750.00		0.00	0.00	3,131,835.94
			29JUL11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-3,000,000.00	3,000,000.00	104.394531	-3,750.00		0.00	0.00	-3,131,835.94
			29JUL11	11AUG11	GOLDMAN SACHS + CO	USD/TBA	
1,975,000.00	1,975,000.00	104.394531	2,468.75		0.00	0.00	2,061,791.99
			29JUL11	11AUG11	GOLDMAN SACHS + CO	USD/TBA	
3,000,000.00	3,000,000.00	104.394531	3,750.00		0.00	0.00	3,131,835.94
-- ASSET TOTALS --							
6,975,000.00	6,975,000.00		8,718.75		0.00	0.00	7,270,190.43
01F042699	FNMA TBA SEP 30 SINGLE FAM	4.500 01DEC99	10AUG11		JPMORGAN SECURITIES	USD/TBA	
3,000,000.00	3,000,000.00	106.078125	4,500.00		0.00	0.00	3,182,343.75
			10AUG11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-3,000,000.00	3,000,000.00	106.078125	-4,500.00		0.00	0.00	-3,182,343.75
			10AUG11		JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	106.078125	1,500.00		0.00	0.00	1,060,781.25
			10AUG11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,000,000.00	1,000,000.00	106.078125	-1,500.00		0.00	0.00	-1,060,781.25
			23AUG11		JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	105.734375	1,500.00		0.00	0.00	1,057,343.75

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F042699	FNMA TBA SEP 30 SINGLE FAM	4.500 01DEC99	23AUG11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,000,000.00	1,000,000.00	105.734375		-1,500.00	0.00	0.00	-1,057,343.75
			23AUG11	13SEP11	JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	105.734375		1,500.00	0.00	0.00	1,057,343.75
			24AUG11		CITIGROUP GLOBAL MAR	USD/TBA	
1,000,000.00	1,000,000.00	105.703125		1,500.00	0.00	0.00	1,057,031.25
			24AUG11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-1,000,000.00	1,000,000.00	105.703125		-1,500.00	0.00	0.00	-1,057,031.25
			24AUG11	13SEP11	CITIGROUP GLOBAL MAR	USD/TBA	
1,000,000.00	1,000,000.00	105.703125		1,500.00	0.00	0.00	1,057,031.25
			08SEP11		JPMORGAN CHASE BANK/	USD/TBA	
8,975,000.00	8,975,000.00	106.097656		13,462.50	0.00	0.00	9,522,264.64
			08SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
-8,975,000.00	8,975,000.00	106.097656		-13,462.50	0.00	0.00	-9,522,264.64
			08SEP11		BARCLAYS CAPITAL INC	USD/TBA	
5,000,000.00	5,000,000.00	106.039063		7,500.00	0.00	0.00	5,301,953.13
			08SEP11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-5,000,000.00	5,000,000.00	106.039063		-7,500.00	0.00	0.00	-5,301,953.13
			08SEP11		JPMORGAN CHASE BANK/	USD/TBA	
5,000,000.00	5,000,000.00	106.097656		7,500.00	0.00	0.00	5,304,882.81
			08SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
-5,000,000.00	5,000,000.00	106.097656		-7,500.00	0.00	0.00	-5,304,882.81
			08SEP11		BARCLAYS CAPITAL INC	USD/TBA	
5,000,000.00	5,000,000.00	106.039062		7,500.00	0.00	0.00	5,301,953.12

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

FIXED INCOME							

01F042699	FNMA TBA SEP 30 SINGLE FAM	4.500	01DEC99	08SEP11	JPMORGAN CHASE BANK/	USD/TBA	
	3,975,000.00	3,975,000.00	106.097656	5,962.50	0.00	0.00	4,217,381.83
				08SEP11 CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-5,000,000.00	5,000,000.00	106.039062	-7,500.00	0.00	0.00	-5,301,953.12
				08SEP11 CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-3,975,000.00	3,975,000.00	106.097656	-5,962.50	0.00	0.00	-4,217,381.83
				08SEP11 13SEP11	JPMORGAN CHASE BANK/	USD/TBA	
	5,000,000.00	5,000,000.00	106.097656	7,500.00	0.00	0.00	5,304,882.81
				08SEP11 13SEP11	BARCLAYS CAPITAL INC	USD/TBA	
	5,000,000.00	5,000,000.00	106.039062	7,500.00	0.00	0.00	5,301,953.12
				08SEP11	JPMORGAN CHASE BANK/	USD/TBA	
	3,975,000.00	3,975,000.00	106.097656	5,962.50	0.00	0.00	4,217,381.83
				08SEP11 CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-3,975,000.00	3,975,000.00	106.097656	-5,962.50	0.00	0.00	-4,217,381.83
				08SEP11	JPMORGAN CHASE BANK/	USD/TBA	
	3,975,000.00	3,975,000.00	106.097656	5,962.50	0.00	0.00	4,217,381.83
				08SEP11 CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-3,975,000.00	3,975,000.00	106.097656	-5,962.50	0.00	0.00	-4,217,381.83
-- ASSET TOTALS --							
	12,000,000.00	12,000,000.00		18,000.00	0.00	0.00	12,721,210.93
01F050445	FNMA TBA APR 15 SINGLE FAM	5.000	01DEC99	14MAR11	MORGAN STANLEY CO IN	USD/TBA	
	7,000,000.00	7,000,000.00	106.656250	16,527.78	0.00	0.00	7,465,937.50
				14MAR11 CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-7,000,000.00	7,000,000.00	106.656250	-16,527.78	0.00	0.00	-7,465,937.50

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

FIXED INCOME							

01F050445	FNMA TBA APR 15 SINGLE FAM	5.000 01DEC99	14MAR11	18APR11	MORGAN STANLEY CO IN	USD/TBA	
7,000,000.00	7,000,000.00	106.656250		16,527.78	0.00	0.00	7,465,937.50
-- ASSET TOTALS --							
7,000,000.00	7,000,000.00			16,527.78	0.00	0.00	7,465,937.50
01F050452	FNMA TBA MAY 15 SINGLE FAM	5.000 01DEC99	13APR11	17MAY11	MORGAN STANLEY CO IN	USD/TBA	
7,000,000.00	7,000,000.00	106.242188		15,555.55	0.00	0.00	7,436,953.13
01F050460	FNMA TBA JUN 15 SINGLE FAM	5.000 01DEC99	13MAY11	16JUN11	MORGAN STANLEY CO IN	USD/TBA	
7,000,000.00	7,000,000.00	106.878906		14,583.33	0.00	0.00	7,481,523.43
01F050478	FNMA TBA JUL 15 SINGLE FAM	5.000 01DEC99	14JUN11		MORGAN STANLEY CO IN	USD/TBA	
7,000,000.00	7,000,000.00	107.132812		17,500.00	0.00	0.00	7,499,296.88
			14JUN11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-7,000,000.00	7,000,000.00	107.132812		-17,500.00	0.00	0.00	-7,499,296.88
			14JUN11	19JUL11	MORGAN STANLEY CO IN	USD/TBA	
3,300,000.00	3,300,000.00	107.132812		8,250.00	0.00	0.00	3,535,382.81
			14JUN11	19JUL11	MORGAN STANLEY CO IN	USD/TBA	
3,700,000.00	3,700,000.00	107.132812		9,250.00	0.00	0.00	3,963,914.06
			13JUL11		NOMURA SECURITIES/FI	USD/TBA	
3,700,000.00	3,700,000.00	107.429688		9,250.00	0.00	0.00	3,974,898.44
			13JUL11	CANCEL	NOMURA SECURITIES/FI	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	NOMURA SECURITIES/FI	USD/TBA	
3,700,000.00	3,700,000.00	107.429688		9,250.00	0.00	0.00	3,974,898.44
-- ASSET TOTALS --							
10,700,000.00	10,700,000.00			26,750.00	0.00	0.00	11,474,195.31

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

FIXED INCOME							

01F050486	FNMA TBA AUG 15 SINGLE FAM	5.000 01DEC99	14JUL11		MORGAN STANLEY CO IN	USD/TBA	
3,300,000.00	3,300,000.00	107.296875	6,875.00		0.00	0.00	3,540,796.88
			14JUL11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-3,300,000.00	3,300,000.00	107.296875	-6,875.00		0.00	0.00	-3,540,796.88
			14JUL11	16AUG11	MORGAN STANLEY CO IN	USD/TBA	
3,300,000.00	3,300,000.00	107.296875	6,875.00		0.00	0.00	3,540,796.88
			10AUG11		JPMORGAN CHASE BANK/	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	JPMORGAN CHASE BANK/	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	108.000000	6,875.00		0.00	0.00	3,564,000.00
-- ASSET TOTALS --							
6,600,000.00	6,600,000.00		13,750.00		0.00	0.00	7,104,796.88
01F050494	FNMA TBA SEP 15 SINGLE FAM	5.000 01DEC99	10AUG11		JPMORGAN CHASE BANK/	USD/TBA	
3,300,000.00	3,300,000.00	107.750000	8,250.00		0.00	0.00	3,555,750.00
			10AUG11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
-3,300,000.00	3,300,000.00	107.750000	-8,250.00		0.00	0.00	-3,555,750.00
			10AUG11	19SEP11	JPMORGAN CHASE BANK/	USD/TBA	
3,300,000.00	3,300,000.00	107.750000	8,250.00		0.00	0.00	3,555,750.00
-- ASSET TOTALS --							
3,300,000.00	3,300,000.00		8,250.00		0.00	0.00	3,555,750.00
01F0506A9	FNMA TBA OCT 30 SINGLE FAM	5.000 01DEC99	01SEP11		CREDIT SUISSE SECURI	USD/TBA	
8,800,000.00	8,800,000.00	107.656250	14,666.66		0.00	0.00	9,473,750.00

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

FIXED INCOME							

01F0506A9	FNMA TBA OCT 30 SINGLE FAM	5.000 01DEC99	27SEP11	CANCEL	MORGAN STANLEY CO IN	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	
600,000.00	600,000.00	107.320313	1,000.00		0.00	0.00	643,921.88
			27SEP11	13OCT11	CITIGROUP GLOBAL MAR	USD/TBA	
3,000,000.00	3,000,000.00	107.312500	5,000.00		0.00	0.00	3,219,375.00
			04OCT11		JPMORGAN SECURITIES	USD/TBA	
3,100,000.00	3,100,000.00	107.609375	5,166.66		0.00	0.00	3,335,890.63
			04OCT11		MORGAN STANLEY CO IN	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	
-3,100,000.00	3,100,000.00	107.609375	-5,166.66		0.00	0.00	-3,335,890.63
			04OCT11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-1,900,000.00	1,900,000.00	107.578125	-3,166.67		0.00	0.00	-2,043,984.37
			04OCT11	13OCT11	MORGAN STANLEY CO IN	USD/TBA	
1,900,000.00	1,900,000.00	107.578125	3,166.67		0.00	0.00	2,043,984.37
			04OCT11	13OCT11	JPMORGAN SECURITIES	USD/TBA	
1,200,000.00	1,200,000.00	107.609375	2,000.00		0.00	0.00	1,291,312.50
			04OCT11	13OCT11	JPMORGAN SECURITIES	USD/TBA	
1,900,000.00	1,900,000.00	107.609375	3,166.67		0.00	0.00	2,044,578.12
-- ASSET TOTALS --							
29,900,000.00	29,900,000.00		49,833.32		0.00	0.00	32,165,609.37

01F0506B7	FNMA TBA NOV 30 SINGLE FAM	5.000 01DEC99	24OCT11		BARCLAYS CAPITAL INC	USD/TBA	
11,000,000.00	11,000,000.00	106.843750	19,861.11		0.00	0.00	11,752,812.50

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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 PROCEEDS				

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

FIXED INCOME										

01F0506B7	FNMA	TBA NOV 30	SINGLE FAM	5.000	01DEC99	04NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-2,600,000.00		2,600,000.00		107.687500		-4,694.44		0.00	-2,799,875.00
-- ASSET TOTALS --										
	0.00					0.00			0.00	0.00
01F0506B7	FNMA	TBA NOV 30	SINGLE FAM	5.000	01NOV41	04NOV11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	2,600,000.00		2,600,000.00		107.687500		4,694.44		0.00	2,799,875.00
						07NOV11		JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00		1,000,000.00		107.710938		1,805.56		0.00	1,077,109.38
						07NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-1,000,000.00		1,000,000.00		107.710938		-1,805.56		0.00	-1,077,109.38
						07NOV11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	500,000.00		500,000.00		107.710938		902.78		0.00	538,554.69
						07NOV11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	500,000.00		500,000.00		107.710938		902.78		0.00	538,554.69
-- ASSET TOTALS --										
	3,600,000.00		3,600,000.00				6,500.00		0.00	3,876,984.38
01F0506C5	FNMA	TBA DEC 30	SINGLE FAM	5.000	01DEC99	06DEC11		JPMORGAN SECURITIES	USD/TBA	
	4,100,000.00		4,100,000.00		107.687500		6,263.89		0.00	4,415,187.50
						06DEC11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-4,100,000.00		4,100,000.00		107.687500		-6,263.89		0.00	-4,415,187.50
						06DEC11	12DEC11	JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00		1,000,000.00		107.687500		1,527.78		0.00	1,076,875.00

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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 PROCEEDS				
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR				
FIXED INCOME										
01F0506C5	FNMA	TBA DEC 30	SINGLE FAM	5.000	01DEC99	06DEC11	12DEC11	JPMORGAN SECURITIES	USD/TBA	
	2,600,000.00		2,600,000.00		107.687500		3,972.22	0.00	0.00	2,799,875.00
	500,000.00		500,000.00		107.687500	06DEC11	12DEC11	JPMORGAN SECURITIES	USD/TBA	538,437.50
	500,000.00		500,000.00		107.703126	07DEC11		CREDIT SUISSE SECURI	USD/TBA	538,515.63
	-500,000.00		500,000.00		107.703126	07DEC11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	-538,515.63
	500,000.00		500,000.00		107.703124	07DEC11	12DEC11	CREDIT SUISSE SECURI	USD/TBA	538,515.62
-- ASSET TOTALS --										
	4,600,000.00		4,600,000.00				7,027.78	0.00	0.00	4,953,703.12
01F050619	FNMA	TBA JAN 30	SINGLE FAM	5.000	01DEC99	23DEC10	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-4,500,000.00		4,500,000.00		104.750000		-7,500.00	0.00	0.00	-4,713,750.00
	4,500,000.00		4,500,000.00		104.750000	23DEC10		MORGAN STANLEY CO IN	USD/TBA	4,713,750.00
	-4,500,000.00		4,500,000.00		104.750000	23DEC10	CANCEL	MORGAN STANLEY CO IN	USD/TBA	-4,713,750.00
	4,000,000.00		4,000,000.00		104.750000	23DEC10		MORGAN STANLEY CO IN	USD/TBA	4,190,000.00
	-4,000,000.00		4,000,000.00		104.750000	23DEC10	CANCEL	MORGAN STANLEY CO IN	USD/TBA	-4,190,000.00
	2,000,000.00		2,000,000.00		104.718750	06JAN11		UBS WARBURG LLC CMO	USD/TBA	2,094,375.00

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F050619	FNMA TBA JAN 30 SINGLE FAM	5.000 01DEC99	06JAN11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-2,000,000.00	2,000,000.00	104.718750		-3,333.33	0.00	0.00	-2,094,375.00
			06JAN11		MORGAN STANLEY CO IN	USD/TBA	
3,000,000.00	3,000,000.00	104.671875		5,000.00	0.00	0.00	3,140,156.25
			06JAN11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-3,000,000.00	3,000,000.00	104.671875		-5,000.00	0.00	0.00	-3,140,156.25
			06JAN11		MORGAN STANLEY CO IN	USD/TBA	
3,000,000.00	3,000,000.00	104.671875		5,000.00	0.00	0.00	3,140,156.25
			06JAN11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-3,000,000.00	3,000,000.00	104.671875		-5,000.00	0.00	0.00	-3,140,156.25
			06JAN11		UBS WARBURG LLC CMO	USD/TBA	
2,000,000.00	2,000,000.00	104.718750		3,333.33	0.00	0.00	2,094,375.00
			06JAN11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-2,000,000.00	2,000,000.00	104.718750		-3,333.33	0.00	0.00	-2,094,375.00
			06JAN11	13JAN11	UBS WARBURG LLC CMO	USD/TBA	
2,000,000.00	2,000,000.00	104.718750		3,333.33	0.00	0.00	2,094,375.00
			07JAN11		UBS WARBURG LLC CMO	USD/TBA	
3,000,000.00	3,000,000.00	104.890625		5,000.00	0.00	0.00	3,146,718.75
			07JAN11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-3,000,000.00	3,000,000.00	104.890625		-5,000.00	0.00	0.00	-3,146,718.75
			07JAN11		UBS WARBURG LLC CMO	USD/TBA	
3,000,000.00	3,000,000.00	104.890625		5,000.00	0.00	0.00	3,146,718.75
			07JAN11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-3,000,000.00	3,000,000.00	104.890625		-5,000.00	0.00	0.00	-3,146,718.75

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 PROCEEDS	

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

FIXED INCOME							

01F050619	FNMA TBA JAN 30 SINGLE FAM	5.000 01DEC99	07JAN11	13JAN11	UBS WARBURG LLC CMO	USD/TBA	
3,000,000.00	3,000,000.00	104.890625		5,000.00	0.00	0.00	3,146,718.75
			11JAN11		BARCLAYS CAPITAL INC	USD/TBA	
3,700,000.00	3,700,000.00	105.179688		6,166.66	0.00	0.00	3,891,648.44
			11JAN11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-3,700,000.00	3,700,000.00	105.179688		-6,166.66	0.00	0.00	-3,891,648.44
			11JAN11		GOLDMAN SACHS + CO	USD/TBA	
15,000,000.00	15,000,000.00	105.144531		24,999.99	0.00	0.00	15,771,679.68
			11JAN11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-15,000,000.00	15,000,000.00	105.144531		-24,999.99	0.00	0.00	-15,771,679.68
			11JAN11		BARCLAYS CAPITAL INC	USD/TBA	
3,700,000.00	3,700,000.00	105.179688		6,166.66	0.00	0.00	3,891,648.44
			11JAN11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-3,700,000.00	3,700,000.00	105.179688		-6,166.66	0.00	0.00	-3,891,648.44
			11JAN11		GOLDMAN SACHS + CO	USD/TBA	
15,000,000.00	15,000,000.00	105.144531		24,999.99	0.00	0.00	15,771,679.68
			11JAN11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-15,000,000.00	15,000,000.00	105.144531		-24,999.99	0.00	0.00	-15,771,679.68
			11JAN11		GOLDMAN SACHS + CO	USD/TBA	
15,000,000.00	15,000,000.00	105.144531		24,999.99	0.00	0.00	15,771,679.68
			11JAN11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-15,000,000.00	15,000,000.00	105.144531		-24,999.99	0.00	0.00	-15,771,679.68
			11JAN11		GOLDMAN SACHS + CO	USD/TBA	
7,000,000.00	7,000,000.00	105.144531		11,666.66	0.00	0.00	7,360,117.18

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F050619	FNMA TBA JAN 30 SINGLE FAM	5.000 01DEC99	11JAN11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-7,000,000.00	7,000,000.00	105.144531		-11,666.66	0.00	0.00	-7,360,117.18
			11JAN11		BARCLAYS CAPITAL INC	USD/TBA	
3,700,000.00	3,700,000.00	105.179687		6,166.66	0.00	0.00	3,891,648.44
			11JAN11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-3,700,000.00	3,700,000.00	105.179687		-6,166.66	0.00	0.00	-3,891,648.44
			11JAN11		GOLDMAN SACHS + CO	USD/TBA	
7,000,000.00	7,000,000.00	105.144531		11,666.66	0.00	0.00	7,360,117.18
			11JAN11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-7,000,000.00	7,000,000.00	105.144531		-11,666.66	0.00	0.00	-7,360,117.18
			11JAN11		BARCLAYS CAPITAL INC	USD/TBA	
3,700,000.00	3,700,000.00	105.179687		6,166.66	0.00	0.00	3,891,648.44
			11JAN11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-3,700,000.00	3,700,000.00	105.179687		-6,166.66	0.00	0.00	-3,891,648.44
			11JAN11	13JAN11	BARCLAYS CAPITAL INC	USD/TBA	
3,700,000.00	3,700,000.00	105.179687		6,166.66	0.00	0.00	3,891,648.44
			11JAN11		GOLDMAN SACHS + CO	USD/TBA	
6,000,000.00	6,000,000.00	105.144531		10,000.00	0.00	0.00	6,308,671.87
			11JAN11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-6,000,000.00	6,000,000.00	105.144531		-10,000.00	0.00	0.00	-6,308,671.87
			13DEC11		JPMORGAN SECURITIES	USD/TBA	
3,000,000.00	3,000,000.00	107.906250		4,583.33	0.00	0.00	3,237,187.50
			15DEC11		JPMORGAN SECURITIES	USD/TBA	
3,000,000.00	3,000,000.00	107.890625		4,583.33	0.00	0.00	3,236,718.75
-- ASSET TOTALS --							
10,200,000.00	10,200,000.00			16,166.65	0.00	0.00	10,892,898.44

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

FIXED INCOME							

01F050627	FNMA TBA FEB 30 SINGLE FAM	5.000 01DEC99	03FEB11		GOLDMAN SACHS + CO	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		GOLDMAN SACHS + CO	USD/TBA	
-14,000,000.00	14,000,000.00	104.289063	-17,500.00		0.00	0.00	-14,600,468.75
			03FEB11		BARCLAYS CAPITAL INC	USD/TBA	
5,000,000.00	5,000,000.00	104.296875	6,250.00		0.00	0.00	5,214,843.75
			03FEB11		JPMORGAN SECURITIES	USD/TBA	
14,000,000.00	14,000,000.00	104.250000	17,500.00		0.00	0.00	14,595,000.00
			03FEB11 CANCEL		BARCLAYS CAPITAL INC	USD/TBA	
-5,000,000.00	5,000,000.00	104.296875	-6,250.00		0.00	0.00	-5,214,843.75
			03FEB11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-14,000,000.00	14,000,000.00	104.250000	-17,500.00		0.00	0.00	-14,595,000.00
			03FEB11		BARCLAYS CAPITAL INC	USD/TBA	
2,200,000.00	2,200,000.00	104.296875	2,750.00		0.00	0.00	2,294,531.25
			03FEB11 CANCEL		BARCLAYS CAPITAL INC	USD/TBA	
-2,200,000.00	2,200,000.00	104.296875	-2,750.00		0.00	0.00	-2,294,531.25
			03FEB11 10FEB11		GOLDMAN SACHS + CO	USD/TBA	
14,000,000.00	14,000,000.00	104.289062	17,500.00		0.00	0.00	14,600,468.75
			03FEB11 10FEB11		BARCLAYS CAPITAL INC	USD/TBA	
5,000,000.00	5,000,000.00	104.296875	6,250.00		0.00	0.00	5,214,843.75
			03FEB11 10FEB11		JPMORGAN SECURITIES	USD/TBA	
14,000,000.00	14,000,000.00	104.250000	17,500.00		0.00	0.00	14,595,000.00
			03FEB11 10FEB11		BARCLAYS CAPITAL INC	USD/TBA	
2,200,000.00	2,200,000.00	104.296875	2,750.00		0.00	0.00	2,294,531.25

-- ASSET TOTALS --							
37,700,000.00	37,700,000.00		47,125.00		0.00	0.00	39,326,562.50

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

FIXED INCOME							

01F050635	FNMA TBA MAR 30 SINGLE FAM	5.000 01DEC99	07MAR11		BARCLAYS CAPITAL INC	USD/TBA	
	12,200,000.00	12,200,000.00	104.945313	15,250.00	0.00	0.00	12,803,328.13
			07MAR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-12,200,000.00	12,200,000.00	104.945313	-15,250.00	0.00	0.00	-12,803,328.13
			07MAR11		JPMORGAN SECURITIES	USD/TBA	
	14,000,000.00	14,000,000.00	104.929688	17,500.00	0.00	0.00	14,690,156.25
			07MAR11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-14,000,000.00	14,000,000.00	104.929688	-17,500.00	0.00	0.00	-14,690,156.25
			07MAR11	10MAR11	JPMORGAN SECURITIES	USD/TBA	
	14,000,000.00	14,000,000.00	104.929688	17,500.00	0.00	0.00	14,690,156.25
			07MAR11	10MAR11	BARCLAYS CAPITAL INC	USD/TBA	
	7,200,000.00	7,200,000.00	104.945313	9,000.00	0.00	0.00	7,556,062.50
			07MAR11		BARCLAYS CAPITAL INC	USD/TBA	
	2,000,000.00	2,000,000.00	104.945313	2,500.00	0.00	0.00	2,098,906.25
			07MAR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-2,000,000.00	2,000,000.00	104.945313	-2,500.00	0.00	0.00	-2,098,906.25
-- ASSET TOTALS --							
	21,200,000.00	21,200,000.00		26,500.00	0.00	0.00	22,246,218.75
01F050643	FNMA TBA APR 30 SINGLE FAM	5.000 01DEC99	24MAR11		JPMORGAN SECURITIES	USD/TBA	
	8,000,000.00	8,000,000.00	104.562500	13,333.33	0.00	0.00	8,365,000.00
			24MAR11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-8,000,000.00	8,000,000.00	104.562500	-13,333.33	0.00	0.00	-8,365,000.00
			24MAR11	13APR11	JPMORGAN SECURITIES	USD/TBA	
	8,000,000.00	8,000,000.00	104.562500	13,333.33	0.00	0.00	8,365,000.00

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F050643	FNMA TBA APR 30 SINGLE FAM	5.000 01DEC99	11APR11		JPMORGAN SECURITIES	USD/TBA	
6,000,000.00	6,000,000.00	104.375000	10,000.00		0.00	0.00	6,262,500.00
			11APR11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-6,000,000.00	6,000,000.00	104.375000	-10,000.00		0.00	0.00	-6,262,500.00
			11APR11		BARCLAYS CAPITAL INC	USD/TBA	
21,200,000.00	21,200,000.00	104.390625	35,333.32		0.00	0.00	22,130,812.50
			11APR11 CANCEL		BARCLAYS CAPITAL INC	USD/TBA	
-21,200,000.00	21,200,000.00	104.390625	-35,333.32		0.00	0.00	-22,130,812.50
			11APR11		CREDIT SUISSE SECURI	USD/TBA	
1,000,000.00	1,000,000.00	104.375000	1,666.67		0.00	0.00	1,043,750.00
			11APR11 CANCEL		CREDIT SUISSE SECURI	USD/TBA	
-1,000,000.00	1,000,000.00	104.375000	-1,666.67		0.00	0.00	-1,043,750.00
			11APR11		CREDIT SUISSE SECURI	USD/TBA	
1,000,000.00	1,000,000.00	104.375000	1,666.67		0.00	0.00	1,043,750.00
			11APR11 CANCEL		CREDIT SUISSE SECURI	USD/TBA	
-1,000,000.00	1,000,000.00	104.375000	-1,666.67		0.00	0.00	-1,043,750.00
			11APR11 13APR11		JPMORGAN SECURITIES	USD/TBA	
6,000,000.00	6,000,000.00	104.375000	10,000.00		0.00	0.00	6,262,500.00
			11APR11 13APR11		BARCLAYS CAPITAL INC	USD/TBA	
9,000,000.00	9,000,000.00	104.390625	14,999.99		0.00	0.00	9,395,156.25
			11APR11 13APR11		CREDIT SUISSE SECURI	USD/TBA	
1,000,000.00	1,000,000.00	104.375000	1,666.67		0.00	0.00	1,043,750.00
			11APR11		BARCLAYS CAPITAL INC	USD/TBA	
12,200,000.00	12,200,000.00	104.390625	20,333.33		0.00	0.00	12,735,656.25

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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 PROCEEDS	
SSELL/BTC	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR		
FIXED INCOME							
01F050643	FNMA TBA APR 30 SINGLE FAM	5.000 01DEC99	11APR11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-12,200,000.00	12,200,000.00	104.390625		-20,333.33	0.00	0.00	-12,735,656.25
			11APR11	13APR11	BARCLAYS CAPITAL INC	USD/TBA	
12,200,000.00	12,200,000.00	104.390625		20,333.33	0.00	0.00	12,735,656.25
-- ASSET TOTALS --							
36,200,000.00	36,200,000.00			60,333.32	0.00	0.00	37,802,062.50
01F050650	FNMA TBA MAY 30 SINGLE FAM	5.000 01DEC99	06MAY11		JPMORGAN SECURITIES	USD/TBA	
10,000,000.00	10,000,000.00	106.062500		15,277.77	0.00	0.00	10,606,250.00
			06MAY11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-10,000,000.00	10,000,000.00	106.062500		-15,277.77	0.00	0.00	-10,606,250.00
			06MAY11	12MAY11	JPMORGAN SECURITIES	USD/TBA	
6,000,000.00	6,000,000.00	106.062500		9,166.66	0.00	0.00	6,363,750.00
			06MAY11		JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	106.062500		6,111.11	0.00	0.00	4,242,500.00
			06MAY11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	106.062500		-6,111.11	0.00	0.00	-4,242,500.00
			06MAY11	12MAY11	BARCLAYS CAPITAL INC	USD/TBA	
3,000,000.00	3,000,000.00	106.062500		4,583.33	0.00	0.00	3,181,875.00
			06MAY11		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
			06MAY11	CANCEL	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
			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 ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM PER SHARE
SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

01F050650	FNMA TBA MAY 30 SINGLE FAM	5.000 01DEC99	09MAY11		BARCLAYS CAPITAL INC	USD/TBA	
18,200,000.00	18,200,000.00	106.093750	27,805.54		0.00	0.00	19,309,062.50
			09MAY11 CANCEL		BARCLAYS CAPITAL INC	USD/TBA	
-18,200,000.00	18,200,000.00	106.093750	-27,805.54		0.00	0.00	-19,309,062.50
			09MAY11 12MAY11		BARCLAYS CAPITAL INC	USD/TBA	
18,200,000.00	18,200,000.00	106.093750	27,805.54		0.00	0.00	19,309,062.50
-- ASSET TOTALS --							
30,200,000.00	30,200,000.00		46,138.86		0.00	0.00	32,036,562.50
01F050668	FNMA TBA JUN 30 SINGLE FAM	5.000 01DEC99	16MAY11		UBS WARBURG LLC CMO	USD/TBA	
2,000,000.00	2,000,000.00	105.875000	3,333.33		0.00	0.00	2,117,500.00
			16MAY11 CANCEL		UBS WARBURG LLC CMO	USD/TBA	
-2,000,000.00	2,000,000.00	105.875000	-3,333.33		0.00	0.00	-2,117,500.00
			16MAY11 13JUN11		UBS WARBURG LLC CMO	USD/TBA	
2,000,000.00	2,000,000.00	105.875000	3,333.33		0.00	0.00	2,117,500.00
			20MAY11		DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	106.109375	1,666.67		0.00	0.00	1,061,093.75
			20MAY11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-1,000,000.00	1,000,000.00	106.109375	-1,666.67		0.00	0.00	-1,061,093.75
			20MAY11 13JUN11		DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	106.109375	1,666.67		0.00	0.00	1,061,093.75
			25MAY11		DEUTSCHE BANK SECURI	USD/TBA	
2,000,000.00	2,000,000.00	106.187500	3,333.33		0.00	0.00	2,123,750.00
			25MAY11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-2,000,000.00	2,000,000.00	106.187500	-3,333.33		0.00	0.00	-2,123,750.00

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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 PROCEEDS	

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

FIXED INCOME							

01F050668	FNMA TBA JUN 30 SINGLE FAM	5.000 01DEC99	25MAY11	13JUN11	DEUTSCHE BANK SECURI	USD/TBA	
2,000,000.00	2,000,000.00	106.187500		3,333.33	0.00	0.00	2,123,750.00
			01JUN11		JPMORGAN SECURITIES	USD/TBA	
17,000,000.00	17,000,000.00	106.765625		28,333.32	0.00	0.00	18,150,156.25
			01JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-17,000,000.00	17,000,000.00	106.765625		-28,333.32	0.00	0.00	-18,150,156.25
			01JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
10,600,000.00	10,600,000.00	106.765625		17,666.66	0.00	0.00	11,317,156.25
			01JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
6,400,000.00	6,400,000.00	106.765625		10,666.66	0.00	0.00	6,833,000.00
			03JUN11		BANK OF AMERICA SECU	USD/TBA	
2,000,000.00	2,000,000.00	106.820313		3,333.33	0.00	0.00	2,136,406.25
			03JUN11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-2,000,000.00	2,000,000.00	106.820313		-3,333.33	0.00	0.00	-2,136,406.25
			03JUN11		BARCLAYS CAPITAL INC	USD/TBA	
10,600,000.00	10,600,000.00	106.796875		17,666.66	0.00	0.00	11,320,468.75
			03JUN11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-10,600,000.00	10,600,000.00	106.796875		-17,666.66	0.00	0.00	-11,320,468.75
			03JUN11		BARCLAYS CAPITAL INC	USD/TBA	
3,000,000.00	3,000,000.00	106.820313		5,000.00	0.00	0.00	3,204,609.38
			03JUN11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-3,000,000.00	3,000,000.00	106.820313		-5,000.00	0.00	0.00	-3,204,609.38
			03JUN11	13JUN11	BARCLAYS CAPITAL INC	USD/TBA	
10,600,000.00	10,600,000.00	106.796875		17,666.66	0.00	0.00	11,320,468.75

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

FIXED INCOME							

01F050668	FNMA TBA JUN 30 SINGLE FAM	5.000 01DEC99	03JUN11	13JUN11	BARCLAYS CAPITAL INC	USD/TBA	
3,000,000.00	3,000,000.00	106.820312		5,000.00	0.00	0.00	3,204,609.37
			03JUN11	13JUN11	BANK OF AMERICA SECU	USD/TBA	
2,000,000.00	2,000,000.00	106.820313		3,333.33	0.00	0.00	2,136,406.25
			06JUN11		BARCLAYS CAPITAL INC	USD/TBA	
4,600,000.00	4,600,000.00	106.773438		7,666.66	0.00	0.00	4,911,578.13
			06JUN11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-4,600,000.00	4,600,000.00	106.773438		-7,666.66	0.00	0.00	-4,911,578.13
			06JUN11	13JUN11	BARCLAYS CAPITAL INC	USD/TBA	
4,600,000.00	4,600,000.00	106.773437		7,666.66	0.00	0.00	4,911,578.12
			08JUN11		MORGAN STANLEY CO IN	USD/TBA	
4,500,000.00	4,500,000.00	107.109375		7,500.00	0.00	0.00	4,819,921.88
			08JUN11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-4,500,000.00	4,500,000.00	107.109375		-7,500.00	0.00	0.00	-4,819,921.88
			08JUN11	13JUN11	MORGAN STANLEY CO IN	USD/TBA	
4,500,000.00	4,500,000.00	107.109375		7,500.00	0.00	0.00	4,819,921.88
-- ASSET TOTALS --							
46,700,000.00	46,700,000.00			77,833.30	0.00	0.00	49,845,484.37
01F050676	FNMA TBA JUL 30 SINGLE FAM	5.000 01DEC99	24JUN11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	106.648438		5,416.67	0.00	0.00	3,199,453.13
			24JUN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	106.648438		-5,416.67	0.00	0.00	-3,199,453.13
			24JUN11	14JUL11	DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	106.648437		5,416.66	0.00	0.00	3,199,453.12

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F050676	FNMA TBA JUL 30 SINGLE FAM	5.000 01DEC99	08JUL11		BARCLAYS CAPITAL INC	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	BARCLAYS CAPITAL INC	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	BARCLAYS CAPITAL INC	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	
5,400,000.00	5,400,000.00	106.554688	9,750.00		0.00	0.00	5,753,953.13
			11JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-5,400,000.00	5,400,000.00	106.554688	-9,750.00		0.00	0.00	-5,753,953.13
			11JUL11		BARCLAYS CAPITAL INC	USD/TBA	
1,600,000.00	1,600,000.00	106.585938	2,888.89		0.00	0.00	1,705,375.00
			11JUL11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-1,600,000.00	1,600,000.00	106.585938	-2,888.89		0.00	0.00	-1,705,375.00
			11JUL11		MORGAN STANLEY CO IN	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	MORGAN STANLEY CO IN	USD/TBA	
-4,500,000.00	4,500,000.00	106.593750	-8,125.00		0.00	0.00	-4,796,718.75
			11JUL11		MORGAN STANLEY CO IN	USD/TBA	
4,500,000.00	4,500,000.00	106.593750	8,125.00		0.00	0.00	4,796,718.75
			11JUL11		JPMORGAN SECURITIES	USD/TBA	
900,000.00	900,000.00	106.554688	1,625.00		0.00	0.00	958,992.19
			11JUL11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-4,500,000.00	4,500,000.00	106.593750	-8,125.00		0.00	0.00	-4,796,718.75

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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 PROCEEDS			
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR			
FIXED INCOME									
01F050676	FNMA	TBA JUL 30	SINGLE FAM	5.000 01DEC99	11JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-900,000.00		900,000.00	106.554688		-1,625.00	0.00	0.00	-958,992.19
					11JUL11		JPMORGAN SECURITIES	USD/TBA	
	4,500,000.00		4,500,000.00	106.554688		8,125.00	0.00	0.00	4,794,960.94
					11JUL11		BARCLAYS CAPITAL INC	USD/TBA	
	1,600,000.00		1,600,000.00	106.585938		2,888.89	0.00	0.00	1,705,375.00
					11JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-4,500,000.00		4,500,000.00	106.554688		-8,125.00	0.00	0.00	-4,794,960.94
					11JUL11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
	-1,600,000.00		1,600,000.00	106.585938		-2,888.89	0.00	0.00	-1,705,375.00
					11JUL11	14JUL11	JPMORGAN SECURITIES	USD/TBA	
	900,000.00		900,000.00	106.554688		1,625.00	0.00	0.00	958,992.19
					11JUL11	14JUL11	JPMORGAN SECURITIES	USD/TBA	
	4,500,000.00		4,500,000.00	106.554687		8,125.00	0.00	0.00	4,794,960.94
					11JUL11	14JUL11	BARCLAYS CAPITAL INC	USD/TBA	
	1,600,000.00		1,600,000.00	106.585937		2,888.89	0.00	0.00	1,705,375.00
					11JUL11	11AUG11	28	MORGAN STANLEY CO IN	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	18,650,734.38
01F050684	FNMA	TBA AUG 30	SINGLE FAM	5.000 01DEC99	27JUL11		DEUTSCHE BANK SECURI	USD/TBA	
	9,000,000.00		9,000,000.00	106.234375		12,499.99	0.00	0.00	9,561,093.75
					27JUL11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-9,000,000.00		9,000,000.00	106.234375		-12,499.99	0.00	0.00	-9,561,093.75

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

01F050684	FNMA TBA AUG 30 SINGLE FAM	5.000 01DEC99	27JUL11	11AUG11	DEUTSCHE BANK SECURI	USD/TBA	
9,000,000.00	9,000,000.00	106.234375		12,499.99	0.00	0.00	9,561,093.75
			28JUL11		BARCLAYS CAPITAL INC	USD/TBA	
1,600,000.00	1,600,000.00	106.339844		2,222.22	0.00	0.00	1,701,437.50
			28JUL11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-1,600,000.00	1,600,000.00	106.339844		-2,222.22	0.00	0.00	-1,701,437.50
			28JUL11		JPMORGAN SECURITIES	USD/TBA	
5,400,000.00	5,400,000.00	106.339844		7,500.00	0.00	0.00	5,742,351.56
			28JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-5,400,000.00	5,400,000.00	106.339844		-7,500.00	0.00	0.00	-5,742,351.56
			28JUL11	11AUG11	BARCLAYS CAPITAL INC	USD/TBA	
1,600,000.00	1,600,000.00	106.339844		2,222.22	0.00	0.00	1,701,437.50
			28JUL11	11AUG11	JPMORGAN SECURITIES	USD/TBA	
5,400,000.00	5,400,000.00	106.339844		7,500.00	0.00	0.00	5,742,351.56
-- ASSET TOTALS --							
16,000,000.00	16,000,000.00			22,222.21	0.00	0.00	17,004,882.81
01F050692	FNMA TBA SEP 30 SINGLE FAM	5.000 01DEC99	10AUG11		MORGAN STANLEY CO IN	USD/TBA	
4,200,000.00	4,200,000.00	108.125000		7,000.00	0.00	0.00	4,541,250.00
			10AUG11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-4,200,000.00	4,200,000.00	108.125000		-7,000.00	0.00	0.00	-4,541,250.00
			10AUG11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	108.437500		5,000.00	0.00	0.00	3,253,125.00
			10AUG11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	108.437500		-5,000.00	0.00	0.00	-3,253,125.00

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

FIXED INCOME							

01F050692	FNMA TBA SEP 30 SINGLE FAM	5.000 01DEC99	10AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/TBA	
1,400,000.00	1,400,000.00	108.437500		2,333.33	0.00	0.00	1,518,125.00
			10AUG11	13SEP11	MORGAN STANLEY CO IN	USD/TBA	
4,200,000.00	4,200,000.00	108.125000		7,000.00	0.00	0.00	4,541,250.00
			10AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/TBA	
1,600,000.00	1,600,000.00	108.437500		2,666.67	0.00	0.00	1,735,000.00
			22AUG11		JPMORGAN SECURITIES	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	JPMORGAN SECURITIES	USD/TBA	
-4,200,000.00	4,200,000.00	107.914063		-7,000.00	0.00	0.00	-4,532,390.63
			22AUG11		BARCLAYS CAPITAL INC	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	BARCLAYS CAPITAL INC	USD/TBA	
-1,600,000.00	1,600,000.00	107.851563		-2,666.67	0.00	0.00	-1,725,625.00
			22AUG11		JPMORGAN SECURITIES	USD/TBA	
1,200,000.00	1,200,000.00	107.867188		2,000.00	0.00	0.00	1,294,406.25
			22AUG11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,200,000.00	1,200,000.00	107.867188		-2,000.00	0.00	0.00	-1,294,406.25
			22AUG11		DEUTSCHE BANK SECURI	USD/TBA	
7,600,000.00	7,600,000.00	107.859375		12,666.66	0.00	0.00	8,197,312.50
			22AUG11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-7,600,000.00	7,600,000.00	107.859375		-12,666.66	0.00	0.00	-8,197,312.50
			22AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/TBA	
7,600,000.00	7,600,000.00	107.859375		12,666.66	0.00	0.00	8,197,312.50

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
01F050692	FNMA TBA SEP 30 SINGLE FAM	22AUG11	13SEP11		BARCLAYS CAPITAL INC	USD/TBA	
1,600,000.00	1,600,000.00	107.851563	2,666.67		0.00	0.00	1,725,625.00
4,200,000.00	4,200,000.00	107.914062	7,000.00		JPMORGAN SECURITIES	USD/TBA	4,532,390.62
1,200,000.00	1,200,000.00	107.867188	2,000.00		JPMORGAN SECURITIES	USD/TBA	1,294,406.25
10,000,000.00	10,000,000.00	107.593750	16,666.66		CREDIT SUISSE SECURI	USD/TBA	10,759,375.00
4,000,000.00	4,000,000.00	107.640625	6,666.66		CREDIT SUISSE SECURI	USD/TBA	4,305,625.00
-10,000,000.00	10,000,000.00	107.593750	-16,666.66		CREDIT SUISSE SECURI	USD/TBA	-10,759,375.00
-4,000,000.00	4,000,000.00	107.640625	-6,666.66		CREDIT SUISSE SECURI	USD/TBA	-4,305,625.00
3,700,000.00	3,700,000.00	107.640625	6,166.66		CREDIT SUISSE SECURI	USD/TBA	3,982,703.12
1,200,000.00	1,200,000.00	107.593750	2,000.00		CREDIT SUISSE SECURI	USD/TBA	1,291,125.00
300,000.00	300,000.00	107.640627	500.00		CREDIT SUISSE SECURI	USD/TBA	322,921.88
8,800,000.00	8,800,000.00	107.593750	14,666.66		CREDIT SUISSE SECURI	USD/TBA	9,468,250.00
300,000.00	300,000.00	107.882813	500.00		JPMORGAN SECURITIES	USD/TBA	323,648.44

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

FIXED INCOME							

01F050692	FNMA TBA SEP 30 SINGLE FAM	5.000 01DEC99	07SEP11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-300,000.00	300,000.00	107.882813		-500.00	0.00	0.00	-323,648.44
			07SEP11		JPMORGAN SECURITIES	USD/TBA	
310,016.00	310,016.00	108.000000		516.69	0.00	0.00	334,817.28
			07SEP11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-310,016.00	310,016.00	108.000000		-516.69	0.00	0.00	-334,817.28
			07SEP11		JPMORGAN SECURITIES	USD/TBA	
300,000.00	300,000.00	107.882813		500.00	0.00	0.00	323,648.44
			07SEP11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-300,000.00	300,000.00	107.882813		-500.00	0.00	0.00	-323,648.44
			07SEP11	13SEP11	JPMORGAN SECURITIES	USD/TBA	
300,000.00	300,000.00	107.882813		500.00	0.00	0.00	323,648.44
-- ASSET TOTALS --							
36,100,000.00	36,100,000.00			60,166.65	0.00	0.00	38,932,757.81
01F0526A5	FNMA TBA OCT 30 SINGLE FAM	5.500 01DEC99	09SEP11		CREDIT SUISSE SECURI	USD/TBA	
1,600,000.00	1,600,000.00	108.750000		2,933.33	0.00	0.00	1,740,000.00
			09SEP11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-1,600,000.00	1,600,000.00	108.750000		-2,933.33	0.00	0.00	-1,740,000.00
			09SEP11		CREDIT SUISSE SECURI	USD/TBA	
1,600,000.00	1,600,000.00	108.703125		2,933.33	0.00	0.00	1,739,250.00
			09SEP11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-1,600,000.00	1,600,000.00	108.703125		-2,933.33	0.00	0.00	-1,739,250.00
			09SEP11		JPMORGAN CHASE BANK/	USD/TBA	
3,200,000.00	3,200,000.00	108.687500		5,866.67	0.00	0.00	3,478,000.00

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 PROCEEDS				
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR				
FIXED INCOME										
01F0526A5	FNMA	TBA OCT 30	SINGLE FAM	5.500	01DEC99	09SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
	-3,200,000.00		3,200,000.00		108.687500		-5,866.67	0.00	0.00	-3,478,000.00
						09SEP11		MORGAN STANLEY CO IN	USD/TBA	
	1,600,000.00		1,600,000.00		108.718750		2,933.33	0.00	0.00	1,739,500.00
						09SEP11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-1,600,000.00		1,600,000.00		108.718750		-2,933.33	0.00	0.00	-1,739,500.00
						09SEP11	13OCT11	CREDIT SUISSE SECURI	USD/TBA	
	900,000.00		900,000.00		108.703124		1,650.00	0.00	0.00	978,328.12
						09SEP11	13OCT11	CREDIT SUISSE SECURI	USD/TBA	
	100,000.00		100,000.00		108.750000		183.33	0.00	0.00	108,750.00
						09SEP11	13OCT11	MORGAN STANLEY CO IN	USD/TBA	
	1,600,000.00		1,600,000.00		108.718750		2,933.33	0.00	0.00	1,739,500.00
						09SEP11	13OCT11	CREDIT SUISSE SECURI	USD/TBA	
	700,000.00		700,000.00		108.703124		1,283.33	0.00	0.00	760,921.87
						09SEP11	13OCT11	JPMORGAN CHASE BANK/	USD/TBA	
	3,200,000.00		3,200,000.00		108.687500		5,866.67	0.00	0.00	3,478,000.00
						04OCT11		JPMORGAN SECURITIES	USD/TBA	
	3,200,000.00		3,200,000.00		108.562500		5,866.67	0.00	0.00	3,474,000.00
						04OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-3,200,000.00		3,200,000.00		108.562500		-5,866.67	0.00	0.00	-3,474,000.00
						04OCT11		JPMORGAN SECURITIES	USD/TBA	
	500,000.00		500,000.00		108.523438		916.67	0.00	0.00	542,617.19
						04OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-500,000.00		500,000.00		108.523438		-916.67	0.00	0.00	-542,617.19

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

FIXED INCOME							

01F0526C1	FNMA TBA DEC 30 SINGLE FAM	5.500 01DEC99 05DEC11	CANCEL		JPMORGAN SECURITIES	USD/TBA	
-500,000.00	500,000.00	108.562500	-840.28		0.00	0.00	-542,812.50
				05DEC11 12DEC11	JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	108.562500	840.28		0.00	0.00	542,812.50
-- ASSET TOTALS --							
500,000.00	500,000.00		840.28		0.00	0.00	542,812.50
01F052615	FNMA TBA JAN 30 SINGLE FAM	5.500 01DEC99 04JAN11			BNP PARIBAS SECURITI	USD/TBA	
300,000.00	300,000.00	107.000000	550.00		0.00	0.00	321,000.00
				04JAN11 CANCEL	BNP PARIBAS SECURITI	USD/TBA	
-300,000.00	300,000.00	107.000000	-550.00		0.00	0.00	-321,000.00
				06JAN11	DEUTSCHE BANK SECURI	USD/TBA	
6,000,000.00	6,000,000.00	106.656250	11,000.00		0.00	0.00	6,399,375.00
				06JAN11 CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-6,000,000.00	6,000,000.00	106.656250	-11,000.00		0.00	0.00	-6,399,375.00
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
01F052623	FNMA TBA FEB 30 SINGLE FAM	5.500 01DEC99 11JAN11	10FEB11		JPMORGAN SECURITIES	USD/TBA	
2,000,000.00	2,000,000.00	106.703125	2,750.00		0.00	0.00	2,134,062.50
				11JAN11 10FEB11	JPMORGAN SECURITIES	USD/TBA	
6,500,000.00	6,500,000.00	106.703125	8,937.49		0.00	0.00	6,935,703.13
				01FEB11	JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	106.687500	5,500.00		0.00	0.00	4,267,500.00

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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 PROCEEDS	

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

FIXED INCOME							

01F052623	FNMA TBA FEB 30 SINGLE FAM	5.500 01DEC99	01FEB11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	106.687500		-5,500.00	0.00	0.00	-4,267,500.00
			01FEB11	10FEB11	JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	106.687500		5,500.00	0.00	0.00	4,267,500.00
-- ASSET TOTALS --							
12,500,000.00	12,500,000.00			17,187.49	0.00	0.00	13,337,265.63
01F052631	FNMA TBA MAR 30 SINGLE FAM	5.500 01DEC99	08FEB11		DEUTSCHE BANK SECURI	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	DEUTSCHE BANK SECURI	USD/TBA	
-6,500,000.00	6,500,000.00	105.734375		-8,937.49	0.00	0.00	-6,872,734.38
			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	DEUTSCHE BANK SECURI	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
			07MAR11		DEUTSCHE BANK SECURI	USD/TBA	
1,500,000.00	1,500,000.00	107.062500		2,062.50	0.00	0.00	1,605,937.50
			07MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-1,500,000.00	1,500,000.00	107.062500		-2,062.50	0.00	0.00	-1,605,937.50
			07MAR11		DEUTSCHE BANK SECURI	USD/TBA	
1,500,000.00	1,500,000.00	107.062500		2,062.50	0.00	0.00	1,605,937.50

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F052631	FNMA TBA MAR 30 SINGLE FAM	5.500	01DEC99	07MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA
	-1,500,000.00	1,500,000.00	107.062500		-2,062.50	0.00	0.00
				07MAR11	10MAR11	DEUTSCHE BANK SECURI	USD/TBA
	1,500,000.00	1,500,000.00	107.062500		2,062.50	0.00	0.00
-- ASSET TOTALS --							
	14,500,000.00	14,500,000.00			19,937.48	0.00	0.00
01F052649	FNMA TBA APR 30 SINGLE FAM	5.500	01DEC99	08MAR11		DEUTSCHE BANK SECURI	USD/TBA
	15,000,000.00	15,000,000.00	106.687500		27,500.00	0.00	0.00
				08MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA
	-15,000,000.00	15,000,000.00	106.687500		-27,500.00	0.00	0.00
				08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/TBA
	1,500,000.00	1,500,000.00	106.687500		2,750.00	0.00	0.00
				08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/TBA
	5,000,000.00	5,000,000.00	106.687500		9,166.66	0.00	0.00
				05APR11		CREDIT SUISSE SECURI	USD/TBA
	5,000,000.00	5,000,000.00	106.773438		9,166.67	0.00	0.00
				05APR11	CANCEL	CREDIT SUISSE SECURI	USD/TBA
	-5,000,000.00	5,000,000.00	106.773438		-9,166.67	0.00	0.00
				05APR11	13APR11	CREDIT SUISSE SECURI	USD/TBA
	5,000,000.00	5,000,000.00	106.773437		9,166.66	0.00	0.00
				06APR11		JPMORGAN SECURITIES	USD/TBA
	900,000.00	900,000.00	106.640626		1,650.00	0.00	0.00
				06APR11	CANCEL	JPMORGAN SECURITIES	USD/TBA
	-900,000.00	900,000.00	106.640626		-1,650.00	0.00	0.00

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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 PROCEEDS				
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR				
FIXED INCOME										
01F052649	FNMA	TBA APR 30	SINGLE FAM	5.500	01DEC99	06APR11	13APR11	JPMORGAN SECURITIES	USD/TBA	
	400,000.00		400,000.00	106.640625			733.33	0.00	0.00	426,562.50
-- ASSET TOTALS --										
	11,900,000.00		11,900,000.00				21,816.65	0.00	0.00	12,699,921.87
01F052656	FNMA	TBA MAY 30	SINGLE FAM	5.500	01DEC99	07APR11	12MAY11	DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00		1,000,000.00	106.437500			1,680.56	0.00	0.00	1,064,375.00
						07APR11	12MAY11	UBS WARBURG LLC CMO	USD/TBA	
	300,000.00		300,000.00	106.390627			504.17	0.00	0.00	319,171.88
						07APR11	12MAY11	JPMORGAN CHASE BANK/	USD/TBA	
	600,000.00		600,000.00	106.398437			1,008.33	0.00	0.00	638,390.62
						07APR11	12MAY11	JPMORGAN CHASE BANK/	USD/TBA	
	400,000.00		400,000.00	106.398438			672.22	0.00	0.00	425,593.75
						08APR11		CREDIT SUISSE SECURI	USD/TBA	
	1,000,000.00		1,000,000.00	106.359375			1,680.56	0.00	0.00	1,063,593.75
						08APR11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
	-1,000,000.00		1,000,000.00	106.359375			-1,680.56	0.00	0.00	-1,063,593.75
						08APR11	12MAY11	CREDIT SUISSE SECURI	USD/TBA	
	1,000,000.00		1,000,000.00	106.359375			1,680.56	0.00	0.00	1,063,593.75
						18APR11		MORGAN STANLEY CO IN	USD/TBA	
	1,000,000.00		1,000,000.00	107.320313			1,680.56	0.00	0.00	1,073,203.13
						18APR11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-1,000,000.00		1,000,000.00	107.320313			-1,680.56	0.00	0.00	-1,073,203.13
						02MAY11		CREDIT SUISSE SECURI	USD/TBA	
	600,000.00		600,000.00	107.640625			1,008.33	0.00	0.00	645,843.75

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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 PROCEEDS			
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR			
FIXED INCOME									
01F052656	FNMA	TBA MAY 30	SINGLE FAM	5.500 01DEC99	02MAY11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
	-600,000.00		600,000.00	107.640625		-1,008.33	0.00	0.00	-645,843.75
					02MAY11	12MAY11	CREDIT SUISSE SECURI	USD/TBA	
	600,000.00		600,000.00	107.640625		1,008.33	0.00	0.00	645,843.75
					03MAY11		JPMORGAN SECURITIES	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	JPMORGAN SECURITIES	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	JPMORGAN SECURITIES	USD/TBA	
	100,000.00		100,000.00	107.679690		168.06	0.00	0.00	107,679.69
					03MAY11	12MAY11	JPMORGAN SECURITIES	USD/TBA	
	900,000.00		900,000.00	107.679688		1,512.50	0.00	0.00	969,117.19
					04MAY11		GOLDMAN SACHS + CO	USD/TBA	
	400,000.00		400,000.00	107.671875		672.22	0.00	0.00	430,687.50
					04MAY11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
	-400,000.00		400,000.00	107.671875		-672.22	0.00	0.00	-430,687.50
					04MAY11		GOLDMAN SACHS + CO	USD/TBA	
	300,000.00		300,000.00	107.679687		504.17	0.00	0.00	323,039.06
					04MAY11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
	-300,000.00		300,000.00	107.679687		-504.17	0.00	0.00	-323,039.06
					04MAY11		GOLDMAN SACHS + CO	USD/TBA	
	100,000.00		100,000.00	107.664062		168.06	0.00	0.00	107,664.06
					04MAY11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
	-100,000.00		100,000.00	107.664062		-168.06	0.00	0.00	-107,664.06

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

FIXED INCOME							

01F052656	FNMA TBA MAY 30 SINGLE FAM	5.500 01DEC99	04MAY11	12MAY11	GOLDMAN SACHS + CO	USD/TBA	
100,000.00	100,000.00	107.664062		168.06	0.00	0.00	107,664.06
			04MAY11	12MAY11	GOLDMAN SACHS + CO	USD/TBA	
300,000.00	300,000.00	107.679687		504.17	0.00	0.00	323,039.06
			04MAY11	12MAY11	GOLDMAN SACHS + CO	USD/TBA	
400,000.00	400,000.00	107.671875		672.22	0.00	0.00	430,687.50
-- ASSET TOTALS --							
5,700,000.00	5,700,000.00			9,579.18	0.00	0.00	6,095,156.25
01F052664	FNMA TBA JUN 30 SINGLE FAM	5.500 01DEC99	10MAY11	13JUN11	CREDIT SUISSE SECURI	USD/TBA	
1,700,000.00	1,700,000.00	107.796875		3,116.67	0.00	0.00	1,832,546.87
01F052672	FNMA TBA JUL 30 SINGLE FAM	5.500 01DEC99	09JUN11	14JUL11	CREDIT SUISSE SECURI	USD/TBA	
1,700,000.00	1,700,000.00	108.625000		3,376.39	0.00	0.00	1,846,625.00
01F052680	FNMA TBA AUG 30 SINGLE FAM	5.500 01DEC99	12JUL11		CREDIT SUISSE SECURI	USD/TBA	
1,700,000.00	1,700,000.00	108.000000		2,597.22	0.00	0.00	1,836,000.00
			12JUL11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-1,700,000.00	1,700,000.00	108.000000		-2,597.22	0.00	0.00	-1,836,000.00
			12JUL11	11AUG11	CREDIT SUISSE SECURI	USD/TBA	
400,000.00	400,000.00	108.000000		611.11	0.00	0.00	432,000.00
			12JUL11	11AUG11	CREDIT SUISSE SECURI	USD/TBA	
1,300,000.00	1,300,000.00	108.000000		1,986.11	0.00	0.00	1,404,000.00
-- ASSET TOTALS --							
1,700,000.00	1,700,000.00			2,597.22	0.00	0.00	1,836,000.00
01F052698	FNMA TBA SEP 30 SINGLE FAM	5.500 01DEC99	08AUG11		CREDIT SUISSE SECURI	USD/TBA	
1,300,000.00	1,300,000.00	108.687500		2,383.33	0.00	0.00	1,412,937.50

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F052698	FNMA TBA SEP 30 SINGLE FAM	5.500 01DEC99	08AUG11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-1,300,000.00	1,300,000.00	108.687500		-2,383.33	0.00	0.00	-1,412,937.50
			08AUG11	13SEP11	CREDIT SUISSE SECURI	USD/TBA	
1,300,000.00	1,300,000.00	108.687500		2,383.33	0.00	0.00	1,412,937.50
			10AUG11		BNP PARIBAS SECURITI	USD/TBA	
3,000,000.00	3,000,000.00	109.562500		5,500.00	0.00	0.00	3,286,875.00
			10AUG11	CANCEL	BNP PARIBAS SECURITI	USD/TBA	
-3,000,000.00	3,000,000.00	109.562500		-5,500.00	0.00	0.00	-3,286,875.00
			10AUG11	13SEP11	BNP PARIBAS SECURITI	USD/TBA	
3,000,000.00	3,000,000.00	109.562500		5,500.00	0.00	0.00	3,286,875.00
			22AUG11		DEUTSCHE BANK SECURI	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	DEUTSCHE BANK SECURI	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	DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	109.375000		5,500.00	0.00	0.00	3,281,250.00
			01SEP11		GOLDMAN SACHS + CO	USD/TBA	
4,000,000.00	4,000,000.00	109.445313		7,333.33	0.00	0.00	4,377,812.50
			01SEP11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-4,000,000.00	4,000,000.00	109.445313		-7,333.33	0.00	0.00	-4,377,812.50
			01SEP11		MORGAN STANLEY CO IN	USD/TBA	
4,000,000.00	4,000,000.00	109.425781		7,333.33	0.00	0.00	4,377,031.25
			01SEP11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-4,000,000.00	4,000,000.00	109.425781		-7,333.33	0.00	0.00	-4,377,031.25

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F052698	FNMA	TBA SEP 30	SINGLE FAM	5.500	01DEC99	01SEP11	MORGAN STANLEY CO IN USD/TBA
	4,000,000.00		4,000,000.00	109.445313		7,333.33	0.00 0.00 4,377,812.50
					01SEP11	CANCEL	MORGAN STANLEY CO IN USD/TBA
	-4,000,000.00		4,000,000.00	109.445313		-7,333.33	0.00 0.00 -4,377,812.50
					01SEP11		CREDIT SUISSE SECURI 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	CREDIT SUISSE SECURI USD/TBA
	-8,000,000.00		8,000,000.00	109.500000		-14,666.66	0.00 0.00 -8,760,000.00
					01SEP11		CREDIT SUISSE SECURI 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	CREDIT SUISSE SECURI 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	CREDIT SUISSE SECURI USD/TBA
	2,000,000.00		2,000,000.00	109.500000		3,666.67	0.00 0.00 2,190,000.00
					01SEP11	13SEP11	CREDIT SUISSE SECURI USD/TBA
	8,000,000.00		8,000,000.00	109.500000		14,666.66	0.00 0.00 8,760,000.00
					01SEP11	13SEP11	CREDIT SUISSE SECURI USD/TBA
	2,000,000.00		2,000,000.00	109.500000		3,666.67	0.00 0.00 2,190,000.00
					01SEP11	13SEP11	GOLDMAN SACHS + CO USD/TBA
	4,000,000.00		4,000,000.00	109.445313		7,333.33	0.00 0.00 4,377,812.50
					01SEP11	13SEP11	MORGAN STANLEY CO IN USD/TBA
	4,000,000.00		4,000,000.00	109.425781		7,333.33	0.00 0.00 4,377,031.25
					01SEP11	13SEP11	MORGAN STANLEY CO IN USD/TBA
	4,000,000.00		4,000,000.00	109.445313		7,333.33	0.00 0.00 4,377,812.50

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

FIXED INCOME							

01F052698	FNMA TBA SEP 30 SINGLE FAM	5.500	01DEC99	06SEP11		CREDIT SUISSE SECURI	USD/TBA
700,000.00	700,000.00	109.398437		1,283.33		0.00	765,789.06
				06SEP11	CANCEL	CREDIT SUISSE SECURI	USD/TBA
-700,000.00	700,000.00	109.398437		-1,283.33		0.00	-765,789.06
				06SEP11	13SEP11	CREDIT SUISSE SECURI	USD/TBA
700,000.00	700,000.00	109.398437		1,283.33		0.00	765,789.06
				08SEP11		JPMORGAN SECURITIES	USD/TBA
6,800,000.00	6,800,000.00	109.136719		12,466.66		0.00	7,421,296.87
				08SEP11	CANCEL	JPMORGAN SECURITIES	USD/TBA
-6,800,000.00	6,800,000.00	109.136719		-12,466.66		0.00	-7,421,296.87
				08SEP11		JPMORGAN SECURITIES	USD/TBA
6,800,000.00	6,800,000.00	109.136719		12,466.66		0.00	7,421,296.87
				08SEP11	CANCEL	JPMORGAN SECURITIES	USD/TBA
-6,800,000.00	6,800,000.00	109.136719		-12,466.66		0.00	-7,421,296.87
				08SEP11	13SEP11	JPMORGAN SECURITIES	USD/TBA
6,800,000.00	6,800,000.00	109.136718		12,466.66		0.00	7,421,296.87
-- ASSET TOTALS --							
38,800,000.00	38,800,000.00			71,133.31		0.00	42,440,804.68
01F0606A8	FNMA TBA OCT 30 SINGLE FAM	6.000	01DEC99	27SEP11		DEUTSCHE BANK SECURI	USD/TBA
5,000,000.00	5,000,000.00	109.515625		10,000.00		0.00	5,475,781.25
				27SEP11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA
-5,000,000.00	5,000,000.00	109.515625		-10,000.00		0.00	-5,475,781.25
				27SEP11		JPMORGAN SECURITIES	USD/TBA
7,000,000.00	7,000,000.00	109.484375		14,000.00		0.00	7,663,906.25

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

01F0606B6	FNMA TBA NOV 30 SINGLE FAM	6.000 01DEC99	08NOV11		JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	109.734376	1,083.33		0.00	0.00	548,671.88
			08NOV11 CANCEL		JPMORGAN SECURITIES	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	109.734376	1,083.33		0.00	0.00	548,671.88
-- ASSET TOTALS --							
14,800,000.00	14,800,000.00		32,066.65		0.00	0.00	16,199,109.39
01F0606C4	FNMA TBA DEC 30 SINGLE FAM	6.000 01DEC99	09NOV11		DEUTSCHE BANK SECURI	USD/TBA	
500,000.00	500,000.00	109.492187	916.67		0.00	0.00	547,460.94
			09NOV11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-500,000.00	500,000.00	109.492187	-916.67		0.00	0.00	-547,460.94
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
01F060618	FNMA TBA JAN 30 SINGLE FAM	6.000 01DEC99	16DEC10	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-13,000,000.00	13,000,000.00	107.734375	-26,000.00		0.00	0.00	-14,005,468.75
			16DEC10		UBS WARBURG LLC CMO	USD/TBA	
13,000,000.00	13,000,000.00	107.734375	26,000.00		0.00	0.00	14,005,468.75
			16DEC10 CANCEL		UBS WARBURG LLC CMO	USD/TBA	
-13,000,000.00	13,000,000.00	107.734375	-26,000.00		0.00	0.00	-14,005,468.75
			17DEC10 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-9,000,000.00	9,000,000.00	108.000000	-18,000.00		0.00	0.00	-9,720,000.00

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F060618	FNMA TBA JAN 30 SINGLE FAM	6.000 01DEC99	17DEC10		JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00	1,000,000.00	108.000000	2,000.00	0.00	0.00	1,080,000.00
			17DEC10	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-1,000,000.00	1,000,000.00	108.000000	-2,000.00	0.00	0.00	-1,080,000.00
			07JAN11		DEUTSCHE BANK SECURI	USD/TBA	
	15,000,000.00	15,000,000.00	108.515625	30,000.00	0.00	0.00	16,277,343.75
			07JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-15,000,000.00	15,000,000.00	108.515625	-30,000.00	0.00	0.00	-16,277,343.75
			07JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/TBA	
	6,000,000.00	6,000,000.00	108.515625	12,000.00	0.00	0.00	6,510,937.50
			07JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/TBA	
	8,000,000.00	8,000,000.00	108.515625	16,000.00	0.00	0.00	8,681,250.00
			07JAN11		DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	108.515625	2,000.00	0.00	0.00	1,085,156.25
			07JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-1,000,000.00	1,000,000.00	108.515625	-2,000.00	0.00	0.00	-1,085,156.25
			07JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	108.515625	2,000.00	0.00	0.00	1,085,156.25
			10JAN11		JPMORGAN SECURITIES	USD/TBA	
	7,000,000.00	7,000,000.00	108.562500	14,000.00	0.00	0.00	7,599,375.00
			10JAN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-7,000,000.00	7,000,000.00	108.562500	-14,000.00	0.00	0.00	-7,599,375.00
			10JAN11		JPMORGAN SECURITIES	USD/TBA	
	7,000,000.00	7,000,000.00	108.562500	14,000.00	0.00	0.00	7,599,375.00

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

FIXED INCOME							

01F060618	FNMA TBA JAN 30 SINGLE FAM	6.000 01DEC99	10JAN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-7,000,000.00	7,000,000.00	108.562500	-14,000.00	0.00	0.00	-7,599,375.00
			11JAN11		DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	108.515625	2,000.00	0.00	0.00	1,085,156.25
			11JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-1,000,000.00	1,000,000.00	108.515625	-2,000.00	0.00	0.00	-1,085,156.25
			11JAN11		DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	108.515625	2,000.00	0.00	0.00	1,085,156.25
			11JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-1,000,000.00	1,000,000.00	108.515625	-2,000.00	0.00	0.00	-1,085,156.25
			11JAN11		DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	108.515625	2,000.00	0.00	0.00	1,085,156.25
			11JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-1,000,000.00	1,000,000.00	108.515625	-2,000.00	0.00	0.00	-1,085,156.25
			11JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	108.515625	2,000.00	0.00	0.00	1,085,156.25
-- ASSET TOTALS --							
	-6,000,000.00	6,000,000.00		-12,000.00	0.00	0.00	-6,362,968.75
01F060626	FNMA TBA FEB 30 SINGLE FAM	6.000 01DEC99	12JAN11		UBS WARBURG LLC CMO	USD/TBA	
	4,000,000.00	4,000,000.00	108.218750	6,000.00	0.00	0.00	4,328,750.00
			12JAN11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
	-4,000,000.00	4,000,000.00	108.218750	-6,000.00	0.00	0.00	-4,328,750.00
			20JAN11		DEUTSCHE BANK SECURI	USD/TBA	
	4,400,000.00	4,400,000.00	108.437500	6,600.00	0.00	0.00	4,771,250.00

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F060626	FNMA TBA FEB 30 SINGLE FAM	6.000 01DEC99	20JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-4,400,000.00	4,400,000.00	108.437500		-6,600.00	0.00	0.00	-4,771,250.00
			20JAN11	10FEB11	DEUTSCHE BANK SECURI	USD/TBA	
4,400,000.00	4,400,000.00	108.437500		6,600.00	0.00	0.00	4,771,250.00
				02FEB11	DEUTSCHE BANK SECURI	USD/TBA	
2,000,000.00	2,000,000.00	108.507813		3,000.00	0.00	0.00	2,170,156.25
				02FEB11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA
-2,000,000.00	2,000,000.00	108.507813		-3,000.00	0.00	0.00	-2,170,156.25
				02FEB11	10FEB11	DEUTSCHE BANK SECURI	USD/TBA
1,000,000.00	1,000,000.00	108.507812		1,500.00	0.00	0.00	1,085,078.12
				02FEB11	10FEB11	DEUTSCHE BANK SECURI	USD/TBA
1,000,000.00	1,000,000.00	108.507812		1,500.00	0.00	0.00	1,085,078.12
				04FEB11	DEUTSCHE BANK SECURI	USD/TBA	
9,600,000.00	9,600,000.00	108.000000		14,400.00	0.00	0.00	10,368,000.00
				04FEB11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA
-9,600,000.00	9,600,000.00	108.000000		-14,400.00	0.00	0.00	-10,368,000.00
				04FEB11	GOLDMAN SACHS + CO	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	GOLDMAN SACHS + CO	USD/TBA
-4,000,000.00	4,000,000.00	108.093750		-6,000.00	0.00	0.00	-4,323,750.00
				04FEB11	JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	108.019531		6,000.00	0.00	0.00	4,320,781.25
				04FEB11	CANCEL	JPMORGAN SECURITIES	USD/TBA
-4,000,000.00	4,000,000.00	108.019531		-6,000.00	0.00	0.00	-4,320,781.25

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

FIXED INCOME							

01F060626	FNMA TBA FEB 30 SINGLE FAM	6.000 01DEC99	04FEB11		DEUTSCHE BANK SECURI	USD/TBA	
9,600,000.00	9,600,000.00	108.000000	14,400.00	0.00	0.00	10,368,000.00	
			04FEB11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-9,600,000.00	9,600,000.00	108.000000	-14,400.00	0.00	0.00	-10,368,000.00	
			04FEB11		GOLDMAN SACHS + CO	USD/TBA	
4,000,000.00	4,000,000.00	108.093750	6,000.00	0.00	0.00	4,323,750.00	
			04FEB11		JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	108.019531	6,000.00	0.00	0.00	4,320,781.25	
			04FEB11 CANCEL		GOLDMAN SACHS + CO	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	108.019531	-6,000.00	0.00	0.00	-4,320,781.25	
			04FEB11 10FEB11		DEUTSCHE BANK SECURI	USD/TBA	
9,600,000.00	9,600,000.00	108.000000	14,400.00	0.00	0.00	10,368,000.00	
			04FEB11 10FEB11		GOLDMAN SACHS + CO	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	108.019531	6,000.00	0.00	0.00	4,320,781.25	
-- ASSET TOTALS --							
24,000,000.00	24,000,000.00		36,000.00	0.00	0.00	25,953,937.49	
01F060634	FNMA TBA MAR 30 SINGLE FAM	6.000 01DEC99	04FEB11		DEUTSCHE BANK SECURI	USD/TBA	
1,500,000.00	1,500,000.00	107.890625	2,250.00	0.00	0.00	1,618,359.38	
			04FEB11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-1,500,000.00	1,500,000.00	107.890625	-2,250.00	0.00	0.00	-1,618,359.38	

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F060634	FNMA TBA MAR 30 SINGLE FAM	6.000 01DEC99	04FEB11	10MAR11	DEUTSCHE BANK SECURI	USD/TBA	
	500,000.00	500,000.00	107.890624	750.00	0.00	0.00	539,453.12
			04FEB11	10MAR11	DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	107.890625	1,500.00	0.00	0.00	1,078,906.25
			10FEB11		DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	107.609375	4,500.00	0.00	0.00	3,228,281.25
			10FEB11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-3,000,000.00	3,000,000.00	107.609375	-4,500.00	0.00	0.00	-3,228,281.25
			10FEB11	10MAR11	DEUTSCHE BANK SECURI	USD/TBA	
	1,600,000.00	1,600,000.00	107.609375	2,400.00	0.00	0.00	1,721,750.00
			10FEB11	10MAR11	DEUTSCHE BANK SECURI	USD/TBA	
	1,400,000.00	1,400,000.00	107.609375	2,100.00	0.00	0.00	1,506,531.25
			01MAR11		GOLDMAN SACHS + CO	USD/TBA	
	2,000,000.00	2,000,000.00	108.703125	3,000.00	0.00	0.00	2,174,062.50
			01MAR11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
	-2,000,000.00	2,000,000.00	108.703125	-3,000.00	0.00	0.00	-2,174,062.50
			01MAR11		GOLDMAN SACHS + CO	USD/TBA	
	2,000,000.00	2,000,000.00	108.703125	3,000.00	0.00	0.00	2,174,062.50
			01MAR11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
	-2,000,000.00	2,000,000.00	108.703125	-3,000.00	0.00	0.00	-2,174,062.50
			02MAR11		DEUTSCHE BANK SECURI	USD/TBA	
	2,000,000.00	2,000,000.00	108.718750	3,000.00	0.00	0.00	2,174,375.00
			02MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-2,000,000.00	2,000,000.00	108.718750	-3,000.00	0.00	0.00	-2,174,375.00

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F060634	FNMA TBA MAR 30 SINGLE FAM	6.000 01DEC99	02MAR11		DEUTSCHE BANK SECURI	USD/TBA	
8,000,000.00	8,000,000.00	108.718750	12,000.00	0.00	0.00	8,697,500.00	
			02MAR11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-8,000,000.00	8,000,000.00	108.718750	-12,000.00	0.00	0.00	-8,697,500.00	
			02MAR11		DEUTSCHE BANK SECURI	USD/TBA	
8,000,000.00	8,000,000.00	108.718750	12,000.00	0.00	0.00	8,697,500.00	
			02MAR11 CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-8,000,000.00	8,000,000.00	108.718750	-12,000.00	0.00	0.00	-8,697,500.00	
			02MAR11 10MAR11		DEUTSCHE BANK SECURI	USD/TBA	
8,000,000.00	8,000,000.00	108.718750	12,000.00	0.00	0.00	8,697,500.00	
-- ASSET TOTALS --							
12,500,000.00	12,500,000.00		18,750.00	0.00	0.00	13,544,140.62	
01F060642	FNMA TBA APR 30 SINGLE FAM	6.000 01DEC99	07MAR11 13APR11		JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	108.687500	1,000.00	0.00	0.00	543,437.50	
			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	
			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		DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	108.687500	2,000.00	0.00	0.00	1,086,875.00	
			07MAR11 CANCEL		DEUTSCHE BANK SECURI	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	

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

FIXED INCOME							

01F060642	FNMA TBA APR 30 SINGLE FAM	07MAR11	13APR11		DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	108.687500	2,000.00		0.00	0.00	1,086,875.00
				08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/TBA
1,900,000.00	1,900,000.00	108.789063	3,800.00		0.00	0.00	2,066,992.19
-- ASSET TOTALS --							
4,400,000.00	4,400,000.00		8,800.00		0.00	0.00	4,784,179.69
01F060667	FNMA TBA JUN 30 SINGLE FAM	23MAY11			CITIGROUP GLOBAL MAR	USD/TBA	
800,000.00	800,000.00	109.796875	1,600.00		0.00	0.00	878,375.00
				23MAY11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA
-800,000.00	800,000.00	109.796875	-1,600.00		0.00	0.00	-878,375.00
				23MAY11	13JUN11	CITIGROUP GLOBAL MAR	USD/TBA
800,000.00	800,000.00	109.796875	1,600.00		0.00	0.00	878,375.00
				25MAY11		CREDIT SUISSE SECURI	USD/TBA
800,000.00	800,000.00	109.796875	1,600.00		0.00	0.00	878,375.00
				25MAY11	CANCEL	CREDIT SUISSE SECURI	USD/TBA
-800,000.00	800,000.00	109.796875	-1,600.00		0.00	0.00	-878,375.00
				25MAY11	13JUN11	CREDIT SUISSE SECURI	USD/TBA
800,000.00	800,000.00	109.796875	1,600.00		0.00	0.00	878,375.00
				01JUN11		JPMORGAN SECURITIES	USD/TBA
700,000.00	700,000.00	110.281250	1,400.00		0.00	0.00	771,968.75
				01JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA
-700,000.00	700,000.00	110.281250	-1,400.00		0.00	0.00	-771,968.75
				01JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA
700,000.00	700,000.00	110.281250	1,400.00		0.00	0.00	771,968.75

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01F060667	FNMA TBA JUN 30 SINGLE FAM	6.000 01DEC99	02JUN11		JPMORGAN SECURITIES	USD/TBA	
	800,000.00	800,000.00	110.257813	1,600.00	0.00	0.00	882,062.50
			02JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-800,000.00	800,000.00	110.257813	-1,600.00	0.00	0.00	-882,062.50
			02JUN11		JPMORGAN SECURITIES	USD/TBA	
	800,000.00	800,000.00	110.312500	1,600.00	0.00	0.00	882,500.00
			02JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-800,000.00	800,000.00	110.312500	-1,600.00	0.00	0.00	-882,500.00
			02JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
	800,000.00	800,000.00	110.257813	1,600.00	0.00	0.00	882,062.50
			02JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
	800,000.00	800,000.00	110.312500	1,600.00	0.00	0.00	882,500.00
			08JUN11		JPMORGAN SECURITIES	USD/TBA	
	700,000.00	700,000.00	110.562500	1,400.00	0.00	0.00	773,937.50
			08JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-700,000.00	700,000.00	110.562500	-1,400.00	0.00	0.00	-773,937.50
			08JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
	700,000.00	700,000.00	110.562500	1,400.00	0.00	0.00	773,937.50
-- ASSET TOTALS --							
	4,600,000.00	4,600,000.00		9,200.00	0.00	0.00	5,067,218.75
01F060675	FNMA TBA JUL 30 SINGLE FAM	6.000 01DEC99	06JUL11		JPMORGAN SECURITIES	USD/TBA	
	700,000.00	700,000.00	109.867187	1,516.67	0.00	0.00	769,070.31
			06JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-700,000.00	700,000.00	109.867187	-1,516.67	0.00	0.00	-769,070.31

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

FIXED INCOME							

01F060675	FNMA TBA JUL 30 SINGLE FAM	06JUL11			JPMORGAN SECURITIES	USD/TBA	
700,000.00	700,000.00	109.867187	1,516.67		0.00	0.00	769,070.31
				06JUL11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
-700,000.00	700,000.00	109.867187	-1,516.67		0.00	0.00	-769,070.31
				06JUL11 14JUL11	JPMORGAN SECURITIES	USD/TBA	
700,000.00	700,000.00	109.867187	1,516.67		0.00	0.00	769,070.31
-- ASSET TOTALS --							
700,000.00	700,000.00		1,516.67		0.00	0.00	769,070.31
01F060683	FNMA TBA AUG 30 SINGLE FAM	13JUL11			DEUTSCHE BANK SECURI	USD/TBA	
9,000,000.00	9,000,000.00	109.640625	14,999.99		0.00	0.00	9,867,656.25
				13JUL11 CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-9,000,000.00	9,000,000.00	109.640625	-14,999.99		0.00	0.00	-9,867,656.25
				13JUL11 11AUG11	DEUTSCHE BANK SECURI	USD/TBA	
1,500,000.00	1,500,000.00	109.640625	2,500.00		0.00	0.00	1,644,609.38
				13JUL11 11AUG11	DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	109.640625	5,000.00		0.00	0.00	3,289,218.75
				13JUL11 11AUG11	DEUTSCHE BANK SECURI	USD/TBA	
700,000.00	700,000.00	109.640626	1,166.67		0.00	0.00	767,484.38
				25JUL11	JPMORGAN SECURITIES	USD/TBA	
700,000.00	700,000.00	109.882813	1,166.67		0.00	0.00	769,179.69
				25JUL11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
-700,000.00	700,000.00	109.882813	-1,166.67		0.00	0.00	-769,179.69
				25JUL11 11AUG11	JPMORGAN SECURITIES	USD/TBA	
700,000.00	700,000.00	109.882813	1,166.67		0.00	0.00	769,179.69

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

FIXED INCOME							

01F060683	FNMA TBA AUG 30 SINGLE FAM	6.000 01DEC99	26JUL11		CREDIT SUISSE 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	CREDIT SUISSE 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		MORGAN STANLEY CO IN	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	MORGAN STANLEY CO IN	USD/TBA	
-1,500,000.00	1,500,000.00	109.984375	-2,500.00		0.00	0.00	-1,649,765.63
			26JUL11	11AUG11	CREDIT SUISSE 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	11AUG11	MORGAN STANLEY CO IN	USD/TBA	
1,500,000.00	1,500,000.00	109.984375	2,500.00		0.00	0.00	1,649,765.62
-- ASSET TOTALS --							
10,400,000.00	10,400,000.00		17,333.34		0.00	0.00	11,418,851.57
01F062614	FNMA TBA JAN 30 SINGLE FAM	6.500 01DEC99	07DEC10		JPMORGAN CHASE BANK/	USD/TBA	
400,000.00	400,000.00	110.687500	866.67		0.00	0.00	442,750.00
			07DEC10	CANCEL	JPMORGAN CHASE BANK/	USD/TBA	
-400,000.00	400,000.00	110.687500	-866.67		0.00	0.00	-442,750.00
			07DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/TBA	
400,000.00	400,000.00	110.687500	866.67		0.00	0.00	442,750.00
-- ASSET TOTALS --							
400,000.00	400,000.00		866.67		0.00	0.00	442,750.00
01F062622	FNMA TBA FEB 30 SINGLE FAM	6.500 01DEC99	10JAN11		JPMORGAN CHASE BANK/	USD/TBA	
400,000.00	400,000.00	110.843750	650.00		0.00	0.00	443,375.00

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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 PROCEEDS	

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

FIXED INCOME							

01N0326B6	GNMA I TBA NOV 30YR TBAXXX	3.500 01DEC99	04NOV11	21NOV11	JPMORGAN SECURITIES	USD/TBA	
	3,800,000.00	3,800,000.00	103.933594	7,388.89	0.00	0.00	3,949,476.56
-- ASSET TOTALS --							
	3,800,000.00	3,800,000.00		7,388.89	0.00	0.00	3,949,476.56
01N0326C4	GNMA I TBA DEC 30YR	3.500 01DEC99	22NOV11		CITIGROUP GLOBAL MAR	USD/TBA	
	3,800,000.00	3,800,000.00	103.593750	6,650.00	0.00	0.00	3,936,562.50
			22NOV11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
	-3,800,000.00	3,800,000.00	103.593750	-6,650.00	0.00	0.00	-3,936,562.50
			22NOV11	19DEC11	CITIGROUP GLOBAL MAR	USD/TBA	
	3,800,000.00	3,800,000.00	103.593750	6,650.00	0.00	0.00	3,936,562.50
			09DEC11		JPMORGAN SECURITIES	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	JPMORGAN SECURITIES	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	JPMORGAN SECURITIES	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	7,899,843.75
01N0406A1	GOVERNMENT NATL MTG ASSN	4.000 01DEC99	20SEP11		DEUTSCHE BANK SECURI	USD/TBA	
	700,000.00	700,000.00	106.750000	1,477.78	0.00	0.00	747,250.00
			20SEP11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-700,000.00	700,000.00	106.750000	-1,477.78	0.00	0.00	-747,250.00

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

FIXED INCOME							

01N0406A1	GOVERNMENT NATL MTG ASSN	4.000 01DEC99	20SEP11		CREDIT SUISSE SECURI	USD/TBA	
	700,000.00	700,000.00	106.742187	1,477.78	0.00	0.00	747,195.31
			20SEP11	CANCEL	CREDIT SUISSE 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	106.750000	1,477.78	0.00	0.00	747,250.00
			20SEP11	20OCT11	CREDIT SUISSE SECURI	USD/TBA	
	700,000.00	700,000.00	106.742187	1,477.78	0.00	0.00	747,195.31
			18OCT11		NOMURA SECURITIES/FI	USD/TBA	
	2,000,000.00	2,000,000.00	106.187500	4,222.22	0.00	0.00	2,123,750.00
			18OCT11	CANCEL	NOMURA SECURITIES/FI	USD/TBA	
	-2,000,000.00	2,000,000.00	106.187500	-4,222.22	0.00	0.00	-2,123,750.00
-- ASSET TOTALS --							
	1,400,000.00	1,400,000.00		2,955.56	0.00	0.00	1,494,445.31
01N0406B9	GNMA I TBA NOV 30 SINGLE FAM	4.000 01DEC99	25OCT11		CITIGROUP GLOBAL MAR	USD/TBA	
	1,000,000.00	1,000,000.00	106.312500	2,222.22	0.00	0.00	1,063,125.00
			25OCT11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
	-1,000,000.00	1,000,000.00	106.312500	-2,222.22	0.00	0.00	-1,063,125.00
			25OCT11	21NOV11	CITIGROUP GLOBAL MAR	USD/TBA	
	1,000,000.00	1,000,000.00	106.312500	2,222.22	0.00	0.00	1,063,125.00
-- ASSET TOTALS --							
	1,000,000.00	1,000,000.00		2,222.22	0.00	0.00	1,063,125.00
01N0406C7	GOVERNMENT NATL MTG ASSN TBA	4.000 01DEC99	17NOV11		CITIGROUP GLOBAL MAR	USD/TBA	
	1,600,000.00	1,600,000.00	106.375000	3,200.00	0.00	0.00	1,702,000.00

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

FIXED INCOME							

01N0406C7	GOVERNMENT NATL MTG ASSN TBA	4.000 01DEC99	17NOV11	CANCEL	CITIGROUP GLOBAL MAR	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	CITIGROUP GLOBAL MAR	USD/TBA	
100,000.00	100,000.00	106.375000		200.00	0.00	0.00	106,375.00
			17NOV11	19DEC11	CITIGROUP GLOBAL MAR	USD/TBA	
1,500,000.00	1,500,000.00	106.375000		3,000.00	0.00	0.00	1,595,625.00
			21NOV11		NOMURA SECURITIES/FI	USD/TBA	
200,000.00	200,000.00	106.500000		400.00	0.00	0.00	213,000.00
			21NOV11	CANCEL	NOMURA SECURITIES/FI	USD/TBA	
-200,000.00	200,000.00	106.500000		-400.00	0.00	0.00	-213,000.00
			21NOV11	19DEC11	NOMURA SECURITIES/FI	USD/TBA	
200,000.00	200,000.00	106.500000		400.00	0.00	0.00	213,000.00
			22NOV11		CITIGROUP GLOBAL MAR	USD/TBA	
1,400,000.00	1,400,000.00	106.445313		2,800.00	0.00	0.00	1,490,234.38
			22NOV11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-1,400,000.00	1,400,000.00	106.445313		-2,800.00	0.00	0.00	-1,490,234.38
			22NOV11	19DEC11	CITIGROUP GLOBAL MAR	USD/TBA	
1,300,000.00	1,300,000.00	106.445312		2,600.00	0.00	0.00	1,383,789.06
			22NOV11	19DEC11	CITIGROUP GLOBAL MAR	USD/TBA	
100,000.00	100,000.00	106.445312		200.00	0.00	0.00	106,445.31
			28NOV11		JPMORGAN SECURITIES	USD/TBA	
200,000.00	200,000.00	106.484375		400.00	0.00	0.00	212,968.75
			28NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-200,000.00	200,000.00	106.484375		-400.00	0.00	0.00	-212,968.75

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

FIXED INCOME							

01N0406C7	GOVERNMENT NATL MTG ASSN TBA	4.000 01DEC99	28NOV11		JPMORGAN SECURITIES	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	JPMORGAN SECURITIES	USD/TBA	
-1,400,000.00	1,400,000.00	106.492188	-2,800.00		0.00	0.00	-1,490,890.63
			28NOV11	19DEC11	JPMORGAN SECURITIES	USD/TBA	
1,400,000.00	1,400,000.00	106.492187	2,800.00		0.00	0.00	1,490,890.62
			28NOV11	19DEC11	JPMORGAN SECURITIES	USD/TBA	
200,000.00	200,000.00	106.484375	400.00		0.00	0.00	212,968.75
-- ASSET TOTALS --							
4,800,000.00	4,800,000.00		9,600.00		0.00	0.00	5,109,093.74
01N040694	GOVERNMENT NATL MTG ASSN	4.000 01DEC99	13SEP11		CREDIT SUISSE SECURI	USD/TBA	
3,000,000.00	3,000,000.00	106.761719	6,666.67		0.00	0.00	3,202,851.56
			13SEP11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	106.761719	-6,666.67		0.00	0.00	-3,202,851.56
			13SEP11	21SEP11	CREDIT SUISSE SECURI	USD/TBA	
3,000,000.00	3,000,000.00	106.761719	6,666.67		0.00	0.00	3,202,851.56
-- ASSET TOTALS --							
3,000,000.00	3,000,000.00		6,666.67		0.00	0.00	3,202,851.56
01N0426C3	GNMA I TBA DEC 30 SINGLE FAM	4.500 01DEC99	21NOV11		BARCLAYS CAPITAL INC	USD/TBA	
100,000.00	100,000.00	108.437500	225.00		0.00	0.00	108,437.50
			21NOV11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-100,000.00	100,000.00	108.437500	-225.00		0.00	0.00	-108,437.50

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

FIXED INCOME							

01N0426C3	GNMA I TBA DEC 30 SINGLE FAM	4.500 01DEC99	21NOV11	19DEC11	BARCLAYS CAPITAL INC	USD/TBA	
100,000.00	100,000.00	108.437500		225.00	0.00	0.00	108,437.50
			22NOV11		CITIGROUP GLOBAL MAR	USD/TBA	
200,000.00	200,000.00	108.398440		450.00	0.00	0.00	216,796.88
			22NOV11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-200,000.00	200,000.00	108.398440		-450.00	0.00	0.00	-216,796.88
			22NOV11		JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	108.429688		1,125.00	0.00	0.00	542,148.44
			22NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-500,000.00	500,000.00	108.429688		-1,125.00	0.00	0.00	-542,148.44
			22NOV11	19DEC11	CITIGROUP GLOBAL MAR	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	
300,000.00	300,000.00	108.429687		675.00	0.00	0.00	325,289.06
			22NOV11	19DEC11	JPMORGAN SECURITIES	USD/TBA	
200,000.00	200,000.00	108.429690		450.00	0.00	0.00	216,859.38
			06DEC11		CITIGROUP GLOBAL MAR	USD/TBA	
100,000.00	100,000.00	108.796880		225.00	0.00	0.00	108,796.88
			06DEC11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-100,000.00	100,000.00	108.796880		-225.00	0.00	0.00	-108,796.88
			06DEC11	19DEC11	CITIGROUP GLOBAL MAR	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	976,179.70

01N042617	GNMA I TBA JAN 30 SINGLE FAM	4.500 15DEC99	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/TBA	
2,000,000.00	2,000,000.00	103.363281		4,750.00	0.00	0.00	2,067,265.62

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

FIXED INCOME							

01N042617	GNMA I TBA JAN 30 SINGLE FAM	4.500 15DEC99	14DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/TBA	
5,000,000.00	5,000,000.00	102.921875	11,875.00		0.00	0.00	5,146,093.75
			06JAN11		DEUTSCHE BANK SECURI	USD/TBA	
10,723,208.00	10,723,208.00	103.441406	25,467.61		0.00	0.00	11,092,237.14
			06JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-10,723,208.00	10,723,208.00	103.441406	-25,467.61		0.00	0.00	-11,092,237.14
			13DEC11		CITIGROUP GLOBAL MAR	USD/TBA	
2,000,000.00	2,000,000.00	109.023438	5,500.00		0.00	0.00	2,180,468.75
			15DEC11		JPMORGAN SECURITIES	USD/TBA	
2,000,000.00	2,000,000.00	108.953125	5,500.00		0.00	0.00	2,179,062.50
-- ASSET TOTALS --							
11,000,000.00	11,000,000.00		27,625.00		0.00	0.00	11,572,890.62
01N042625	GNMA I TBA FEB 30 SINGLE FAM	4.500 01DEC99	06JAN11		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
			06JAN11	CANCEL	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
			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
			06JAN11	17FEB11	GOLDMAN SACHS + CO	USD/TBA	
4,000,000.00	4,000,000.00	102.921875	8,000.00		0.00	0.00	4,116,875.00
			18JAN11		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
			18JAN11	CANCEL	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

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 PROCEEDS				

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

FIXED INCOME										

01N042625	GNMA I	TBA FEB 30	SINGLE FAM	4.500	01DEC99	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
7,000,000.00		7,000,000.00		103.796875		14,000.00		0.00	0.00	7,265,781.25
-- ASSET TOTALS --										
22,000,000.00		22,000,000.00				44,000.00		0.00	0.00	22,765,312.50
01N042633	GNMA I	TBA MAR 30	SINGLE FAM	4.500	15DEC99	24FEB11	21MAR11	BARCLAYS CAPITAL INC	USD/TBA	
1,500,000.00		1,500,000.00		103.031250		3,750.00		0.00	0.00	1,545,468.75
01N042666	GNMA I	TBA JUN 30	SINGLE FAM	4.500	15DEC99	24MAY11		CREDIT SUISSE SECURI	USD/TBA	
1,000,000.00		1,000,000.00		105.218750		2,375.00		0.00	0.00	1,052,187.50
-1,000,000.00		1,000,000.00		105.218750		-2,375.00		0.00	0.00	-1,052,187.50
1,000,000.00		1,000,000.00		105.218750		2,375.00		0.00	0.00	1,052,187.50
1,000,000.00		1,000,000.00		106.234375		2,375.00		0.00	0.00	1,062,343.75
-1,000,000.00		1,000,000.00		106.234375		-2,375.00		0.00	0.00	-1,062,343.75
1,000,000.00		1,000,000.00		106.234375		2,375.00		0.00	0.00	1,062,343.75
-1,000,000.00		1,000,000.00		106.234375		-2,375.00		0.00	0.00	-1,062,343.75
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

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

FIXED INCOME							

01N042666	GNMA I TBA JUN 30 SINGLE FAM	4.500 15DEC99	02JUN11		BARCLAYS CAPITAL INC	USD/TBA	
2,000,000.00	2,000,000.00	106.156250	4,750.00		0.00	0.00	2,123,125.00
			02JUN11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-2,000,000.00	2,000,000.00	106.156250	-4,750.00		0.00	0.00	-2,123,125.00
			02JUN11		BARCLAYS CAPITAL INC	USD/TBA	
2,000,000.00	2,000,000.00	106.156250	4,750.00		0.00	0.00	2,123,125.00
			02JUN11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-2,000,000.00	2,000,000.00	106.156250	-4,750.00		0.00	0.00	-2,123,125.00
			02JUN11	20JUN11	BARCLAYS CAPITAL INC	USD/TBA	
2,000,000.00	2,000,000.00	106.156250	4,750.00		0.00	0.00	2,123,125.00
			03JUN11		DEUTSCHE BANK SECURI	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	DEUTSCHE BANK SECURI	USD/TBA	
-2,000,000.00	2,000,000.00	106.242188	-4,750.00		0.00	0.00	-2,124,843.75
			03JUN11		DEUTSCHE BANK SECURI	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	DEUTSCHE BANK SECURI	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	DEUTSCHE BANK SECURI	USD/TBA	
2,000,000.00	2,000,000.00	106.242187	4,750.00		0.00	0.00	2,124,843.75
			07JUN11		DEUTSCHE BANK SECURI	USD/TBA	
500,000.00	500,000.00	106.281250	1,187.50		0.00	0.00	531,406.25
			07JUN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-500,000.00	500,000.00	106.281250	-1,187.50		0.00	0.00	-531,406.25

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
01N042666	GNMA I TBA JUN 30 SINGLE FAM	4.500 15DEC99	07JUN11		DEUTSCHE BANK SECURI	USD/TBA	
	500,000.00	500,000.00	106.281250	1,187.50	0.00	0.00	531,406.25
			07JUN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-500,000.00	500,000.00	106.281250	-1,187.50	0.00	0.00	-531,406.25
			07JUN11	20JUN11	DEUTSCHE BANK SECURI	USD/TBA	
	500,000.00	500,000.00	106.281250	1,187.50	0.00	0.00	531,406.25
			10JUN11		DEUTSCHE BANK SECURI	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	DEUTSCHE BANK SECURI	USD/TBA	
	-1,500,000.00	1,500,000.00	106.304687	-3,562.50	0.00	0.00	-1,594,570.31
			10JUN11		JPMORGAN SECURITIES	USD/TBA	
	1,500,000.00	1,500,000.00	106.285156	3,562.50	0.00	0.00	1,594,277.34
			10JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-1,500,000.00	1,500,000.00	106.285156	-3,562.50	0.00	0.00	-1,594,277.34
			10JUN11		DEUTSCHE BANK SECURI	USD/TBA	
	1,500,000.00	1,500,000.00	106.304687	3,562.50	0.00	0.00	1,594,570.31
			10JUN11		JPMORGAN SECURITIES	USD/TBA	
	1,500,000.00	1,500,000.00	106.285156	3,562.50	0.00	0.00	1,594,277.34
			10JUN11	CANCEL	DEUTSCHE BANK SECURI	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	106.285156	-3,562.50	0.00	0.00	-1,594,277.34
			10JUN11	20JUN11	DEUTSCHE BANK SECURI	USD/TBA	
	1,500,000.00	1,500,000.00	106.304687	3,562.50	0.00	0.00	1,594,570.31

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01N042666	GNMA I TBA JUN 30 SINGLE FAM	4.500 15DEC99	10JUN11	20JUN11	JPMORGAN SECURITIES	USD/TBA	
	1,500,000.00	1,500,000.00	106.285156	3,562.50	0.00	0.00	1,594,277.34
				14JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
	2,000,000.00	2,000,000.00	105.839844	4,750.00	0.00	0.00	2,116,796.87
				14JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
	-2,000,000.00	2,000,000.00	105.839844	-4,750.00	0.00	0.00	-2,116,796.87
				14JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
	2,000,000.00	2,000,000.00	105.839844	4,750.00	0.00	0.00	2,116,796.87
				14JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
	-2,000,000.00	2,000,000.00	105.839844	-4,750.00	0.00	0.00	-2,116,796.87
				14JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
	2,000,000.00	2,000,000.00	105.839843	4,750.00	0.00	0.00	2,116,796.87
				15JUN11	BNP PARIBAS SECURITI	USD/TBA	
	1,000,000.00	1,000,000.00	106.148438	2,375.00	0.00	0.00	1,061,484.38
				15JUN11	BNP PARIBAS SECURITI	USD/TBA	
	-1,000,000.00	1,000,000.00	106.148438	-2,375.00	0.00	0.00	-1,061,484.38
				16JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
	2,000,000.00	2,000,000.00	106.191406	4,750.00	0.00	0.00	2,123,828.12
				16JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
	-2,000,000.00	2,000,000.00	106.191406	-4,750.00	0.00	0.00	-2,123,828.12
				16JUN11	CITIGROUP GLOBAL MAR	USD/TBA	
	2,000,000.00	2,000,000.00	106.191406	4,750.00	0.00	0.00	2,123,828.12
-- ASSET TOTALS --							
	13,500,000.00	13,500,000.00		32,062.50	0.00	0.00	14,323,378.89
01N042674	GNMA I TBA JUL 30 SINGLE FAM	4.500 01DEC99	15JUN11		MORGAN STANLEY CO IN	USD/TBA	
	3,000,000.00	3,000,000.00	105.785156	7,125.00	0.00	0.00	3,173,554.69

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01N042674	GNMA I TBA JUL 30 SINGLE FAM	4.500 01DEC99	15JUN11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-3,000,000.00	3,000,000.00	105.785156	-7,125.00	0.00	0.00	-3,173,554.69
	1,000,000.00	1,000,000.00	105.785156	2,375.00	0.00	0.00	1,057,851.56
	2,000,000.00	2,000,000.00	105.785156	4,750.00	0.00	0.00	2,115,703.12
	1,000,000.00	1,000,000.00	105.562500	2,375.00	0.00	0.00	1,055,625.00
	-1,000,000.00	1,000,000.00	105.562500	-2,375.00	0.00	0.00	-1,055,625.00
	1,000,000.00	1,000,000.00	105.562500	2,375.00	0.00	0.00	1,055,625.00
	1,000,000.00	1,000,000.00	105.617188	2,375.00	0.00	0.00	1,056,171.88
	-1,000,000.00	1,000,000.00	105.617188	-2,375.00	0.00	0.00	-1,056,171.88
	2,000,000.00	2,000,000.00	105.664063	4,750.00	0.00	0.00	2,113,281.25
	-2,000,000.00	2,000,000.00	105.664063	-4,750.00	0.00	0.00	-2,113,281.25
	1,000,000.00	1,000,000.00	105.648438	2,375.00	0.00	0.00	1,056,484.38
	-1,000,000.00	1,000,000.00	105.648438	-2,375.00	0.00	0.00	-1,056,484.38

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

FIXED INCOME							

01N042674	GNMA I TBA JUL 30 SINGLE FAM	4.500 01DEC99	21JUN11	20JUL11	JPMORGAN SECURITIES	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	BNP PARIBAS SECURITI	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	CITIGROUP GLOBAL MAR	USD/TBA	
500,000.00	500,000.00	105.664062		1,187.50	0.00	0.00	528,320.31
			21JUN11	20JUL11	CITIGROUP GLOBAL MAR	USD/TBA	
1,500,000.00	1,500,000.00	105.664063		3,562.50	0.00	0.00	1,584,960.94
			08JUL11		CITIGROUP GLOBAL MAR	USD/TBA	
2,500,000.00	2,500,000.00	105.910156		5,937.50	0.00	0.00	2,647,753.91
			08JUL11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
-2,500,000.00	2,500,000.00	105.910156		-5,937.50	0.00	0.00	-2,647,753.91
			08JUL11		JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	105.890626		1,187.50	0.00	0.00	529,453.13
			08JUL11	CANCEL	JPMORGAN SECURITIES	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	105.910156		1,187.50	0.00	0.00	529,550.78
			08JUL11	20JUL11	JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	105.890624		1,187.50	0.00	0.00	529,453.12
			08JUL11	20JUL11	CITIGROUP GLOBAL MAR	USD/TBA	
2,000,000.00	2,000,000.00	105.910156		4,750.00	0.00	0.00	2,118,203.12
-- ASSET TOTALS --							
11,000,000.00	11,000,000.00			26,125.00	0.00	0.00	11,632,324.21

01N042682	GNMA I TBA AUG 30 SINGLE FAM	4.500 01DEC99	10AUG11		CITIGROUP GLOBAL MAR	USD/TBA	
1,000,000.00	1,000,000.00	109.000000		2,125.00	0.00	0.00	1,090,000.00

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01N042682	GNMA I TBA AUG 30 SINGLE FAM	4.500 01DEC99	10AUG11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
	-1,000,000.00	1,000,000.00	109.000000	-2,125.00	0.00	0.00	-1,090,000.00
	1,000,000.00	1,000,000.00	108.593750	2,125.00	0.00	0.00	1,085,937.50
	-1,000,000.00	1,000,000.00	108.593750	-2,125.00	0.00	0.00	-1,085,937.50
	1,000,000.00	1,000,000.00	109.000000	2,125.00	0.00	0.00	1,090,000.00
	-1,000,000.00	1,000,000.00	109.000000	-2,125.00	0.00	0.00	-1,090,000.00
	1,000,000.00	1,000,000.00	108.593750	2,125.00	0.00	0.00	1,085,937.50
	1,000,000.00	1,000,000.00	109.000000	2,125.00	0.00	0.00	1,090,000.00
-- ASSET TOTALS --	2,000,000.00	2,000,000.00		4,250.00	0.00	0.00	2,175,937.50
01N0506A0	GNMA I TBA OCT 30 SINGLE FAM	5.000 01DEC99	05OCT11		CITIGROUP GLOBAL MAR	USD/TBA	
	1,000,000.00	1,000,000.00	109.750000	2,638.89	0.00	0.00	1,097,500.00
	-1,000,000.00	1,000,000.00	109.750000	-2,638.89	0.00	0.00	-1,097,500.00
	1,000,000.00	1,000,000.00	109.750000	2,638.89	0.00	0.00	1,097,500.00
	500,000.00	500,000.00	109.718750	1,319.44	0.00	0.00	548,593.75

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

FIXED INCOME							

01N0506A0	GNMA I TBA OCT 30 SINGLE FAM	5.000 01DEC99	06OCT11	CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-500,000.00	500,000.00	109.718750		-1,319.44	0.00	0.00	-548,593.75
			12OCT11		DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	109.460937		2,638.89	0.00	0.00	1,094,609.37
			12OCT11	CANCEL	DEUTSCHE BANK SECURI	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	DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	109.460937		2,638.89	0.00	0.00	1,094,609.37
			13OCT11		DEUTSCHE BANK SECURI	USD/TBA	
300,000.00	300,000.00	109.593750		791.67	0.00	0.00	328,781.25
			13OCT11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-300,000.00	300,000.00	109.593750		-791.67	0.00	0.00	-328,781.25
			13OCT11	20OCT11	DEUTSCHE BANK SECURI	USD/TBA	
300,000.00	300,000.00	109.593750		791.67	0.00	0.00	328,781.25
			14OCT11		DEUTSCHE BANK SECURI	USD/TBA	
1,200,000.00	1,200,000.00	109.437500		3,166.67	0.00	0.00	1,313,250.00
			14OCT11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-1,200,000.00	1,200,000.00	109.437500		-3,166.67	0.00	0.00	-1,313,250.00
			14OCT11	20OCT11	DEUTSCHE BANK SECURI	USD/TBA	
1,200,000.00	1,200,000.00	109.437500		3,166.67	0.00	0.00	1,313,250.00
-- ASSET TOTALS --							
3,500,000.00	3,500,000.00			9,236.12	0.00	0.00	3,834,140.62

01N0506B8	GNMA I TBA NOV 30 SINGLE FAM	5.000 01DEC99	09NOV11		DEUTSCHE BANK SECURI	USD/TBA	
1,200,000.00	1,200,000.00	109.906250		3,333.33	0.00	0.00	1,318,875.00

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

FIXED INCOME							

01N0506B8	GNMA I TBA NOV 30 SINGLE FAM	5.000 01DEC99	09NOV11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-1,200,000.00	1,200,000.00	109.906250	-3,333.33		0.00	0.00	-1,318,875.00
			09NOV11	21NOV11	DEUTSCHE BANK SECURI	USD/TBA	
1,200,000.00	1,200,000.00	109.906250	3,333.33		0.00	0.00	1,318,875.00
-- ASSET TOTALS --							
1,200,000.00	1,200,000.00		3,333.33		0.00	0.00	1,318,875.00
01N0506C6	GNMA I TBA DEC 30 SINGLE FAM	5.000 01DEC99	22NOV11		CREDIT SUISSE SECURI	USD/TBA	
1,200,000.00	1,200,000.00	109.765625	3,000.00		0.00	0.00	1,317,187.50
			22NOV11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-1,200,000.00	1,200,000.00	109.765625	-3,000.00		0.00	0.00	-1,317,187.50
			22NOV11	19DEC11	CREDIT SUISSE SECURI	USD/TBA	
1,200,000.00	1,200,000.00	109.765625	3,000.00		0.00	0.00	1,317,187.50
			28NOV11		DEUTSCHE BANK 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	CANCEL	DEUTSCHE BANK 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	DEUTSCHE BANK 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	2,635,781.25
01N050610	GNMA I TBA JAN 30 SINGLE FAM	5.000 15DEC99	28NOV11		DEUTSCHE BANK SECURI	USD/TBA	
100,000.00	100,000.00	109.656250	305.56		0.00	0.00	109,656.25

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01N050610	GNMA I TBA JAN 30 SINGLE FAM	5.000 15DEC99	09DEC11		CREDIT SUISSE SECURI	USD/TBA	
	100,000.00	100,000.00	110.406250	305.56	0.00	0.00	110,406.25
	3,000,000.00	3,000,000.00	110.476562	9,166.67	0.00	0.00	3,314,296.88
	3,000,000.00	3,000,000.00	110.554687	9,166.66	0.00	0.00	3,316,640.62
-- ASSET TOTALS --							
	6,200,000.00	6,200,000.00		18,944.45	0.00	0.00	6,851,000.00
01N050628	GNMA I TBA FEB 30 SINGLE FAM	5.000 01FEB40	08FEB11		CITIGROUP GLOBAL MAR	USD/TBA	
	1,100,000.00	1,100,000.00	104.949218	2,444.44	0.00	0.00	1,154,441.40
	-1,100,000.00	1,100,000.00	104.949218	-2,444.44	0.00	0.00	-1,154,441.40
	1,100,000.00	1,100,000.00	104.949218	2,444.44	0.00	0.00	1,154,441.40
-- ASSET TOTALS --							
	1,100,000.00	1,100,000.00		2,444.44	0.00	0.00	1,154,441.40
01N050636	GNMA I TBA MAR 30 SINGLE FAM	5.000 15DEC99	25FEB11	21MAR11	DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	105.984375	8,333.33	0.00	0.00	3,179,531.25
	1,100,000.00	1,100,000.00	106.062500	3,055.55	0.00	0.00	1,166,687.50
-- ASSET TOTALS --							
	4,100,000.00	4,100,000.00		11,388.88	0.00	0.00	4,346,218.75
01N050651	GNMA I TBA MAY 30 SINGLE FAM	5.000 01DEC99	15APR11		CITIGROUP GLOBAL MAR	USD/TBA	
	3,900,000.00	3,900,000.00	106.312500	9,208.33	0.00	0.00	4,146,187.50

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

FIXED INCOME							

01N050651	GNMA I TBA MAY 30 SINGLE FAM	5.000 01DEC99	15APR11	CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
	-3,900,000.00	3,900,000.00	106.312500	-9,208.33	0.00	0.00	-4,146,187.50
	3,900,000.00	3,900,000.00	106.312500	9,208.33	0.00	0.00	4,146,187.50
-- ASSET TOTALS --							
	3,900,000.00	3,900,000.00		9,208.33	0.00	0.00	4,146,187.50
01N050669	GNMA I TBA JUN 30 SINGLE FAM	5.000 01DEC99	16MAY11		CITIGROUP GLOBAL MAR	USD/TBA	
	3,900,000.00	3,900,000.00	107.578125	10,291.66	0.00	0.00	4,195,546.88
	-3,900,000.00	3,900,000.00	107.578125	-10,291.66	0.00	0.00	-4,195,546.88
	2,000,000.00	2,000,000.00	107.578125	5,277.78	0.00	0.00	2,151,562.50
	-2,000,000.00	2,000,000.00	107.578125	-5,277.78	0.00	0.00	-2,151,562.50
	2,000,000.00	2,000,000.00	107.578125	5,277.78	0.00	0.00	2,151,562.50
	-2,000,000.00	2,000,000.00	107.578125	-5,277.78	0.00	0.00	-2,151,562.50
	1,100,000.00	1,100,000.00	108.671875	2,902.78	0.00	0.00	1,195,390.63
	-1,100,000.00	1,100,000.00	108.671875	-2,902.78	0.00	0.00	-1,195,390.63
	1,100,000.00	1,100,000.00	108.718750	2,902.78	0.00	0.00	1,195,906.25

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

FIXED INCOME							

01N050669	GNMA I TBA JUN 30 SINGLE FAM	5.000 01DEC99	10JUN11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-1,100,000.00	1,100,000.00	108.718750		-2,902.78	0.00	0.00	-1,195,906.25
			10JUN11	20JUN11	DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	108.671875		2,638.89	0.00	0.00	1,086,718.75
			10JUN11	20JUN11	MORGAN STANLEY CO IN	USD/TBA	
1,100,000.00	1,100,000.00	108.718750		2,902.78	0.00	0.00	1,195,906.25
			10JUN11	20JUN11	DEUTSCHE BANK SECURI	USD/TBA	
100,000.00	100,000.00	108.671880		263.89	0.00	0.00	108,671.88
-- ASSET TOTALS --							
2,200,000.00	2,200,000.00			5,805.56	0.00	0.00	2,391,296.88
01N050677	GNMA I TBA JUL 30 SINGLE FAM	5.000 01DEC99	18JUL11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	108.789063		7,916.66	0.00	0.00	3,263,671.88
			18JUL11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	108.789063		-7,916.66	0.00	0.00	-3,263,671.88
			18JUL11	20JUL11	DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	108.789063		7,916.66	0.00	0.00	3,263,671.88
-- ASSET TOTALS --							
3,000,000.00	3,000,000.00			7,916.66	0.00	0.00	3,263,671.88
01N050685	GNMA I TBA AUG 30 SINGLE FAM	5.000 01DEC99	16AUG11		DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	110.757813		7,083.33	0.00	0.00	3,322,734.38
			16AUG11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-3,000,000.00	3,000,000.00	110.757813		-7,083.33	0.00	0.00	-3,322,734.38

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
01N050685	GNMA I TBA AUG 30 SINGLE FAM	5.000 01DEC99 16AUG11	18AUG11		DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	110.757813	7,083.33	0.00	0.00	3,322,734.38
-- ASSET TOTALS --							
	3,000,000.00	3,000,000.00		7,083.33	0.00	0.00	3,322,734.38
01N050693	GNMA I TBA SEP 30 SINGLE FAM	5.000 01DEC99 14SEP11			DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	110.664063	8,333.33	0.00	0.00	3,319,921.88
				14SEP11 CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-3,000,000.00	3,000,000.00	110.664063	-8,333.33	0.00	0.00	-3,319,921.88
				14SEP11 21SEP11	DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	110.664063	8,333.33	0.00	0.00	3,319,921.88
-- ASSET TOTALS --							
	3,000,000.00	3,000,000.00		8,333.33	0.00	0.00	3,319,921.88
02R040417	FHLMC TBA JAN 15 GOLD SINGLE	4.000 31DEC99 13JAN11			BANK OF AMERICA SECU	USD/TBA	
	500,000.00	500,000.00	102.921876	1,000.00	0.00	0.00	514,609.38
				13JAN11 CANCEL	BANK OF AMERICA SECU	USD/TBA	
	-500,000.00	500,000.00	102.921876	-1,000.00	0.00	0.00	-514,609.38
				13JAN11	BANK OF AMERICA SECU	USD/TBA	
	500,000.00	500,000.00	102.921876	1,000.00	0.00	0.00	514,609.38
				13JAN11 CANCEL	BANK OF AMERICA SECU	USD/TBA	
	-500,000.00	500,000.00	102.921876	-1,000.00	0.00	0.00	-514,609.38
				13JAN11 19JAN11	BANK OF AMERICA SECU	USD/TBA	
	500,000.00	500,000.00	102.921876	1,000.00	0.00	0.00	514,609.38

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

-- ASSET TOTALS --							
500,000.00	500,000.00		1,000.00		0.00	0.00	514,609.38
02R040425	FHLMC TBA FEB 15 GOLD SINGLE	4.000 31DEC99	11FEB11		BANK OF AMERICA SECU	USD/TBA	
500,000.00	500,000.00	101.875000	777.78		0.00	0.00	509,375.00
			11FEB11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-500,000.00	500,000.00	101.875000	-777.78		0.00	0.00	-509,375.00
			11FEB11	15FEB11	BANK OF AMERICA SECU	USD/TBA	
500,000.00	500,000.00	101.875000	777.78		0.00	0.00	509,375.00
-- ASSET TOTALS --							
500,000.00	500,000.00		777.78		0.00	0.00	509,375.00
02R040433	FHLMC TBA MAR 15 GOLD SINGLE	4.000 01DEC99	14MAR11		BANK OF AMERICA SECU	USD/TBA	
500,000.00	500,000.00	103.601562	833.33		0.00	0.00	518,007.81
			14MAR11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-500,000.00	500,000.00	103.601562	-833.33		0.00	0.00	-518,007.81
			14MAR11	16MAR11	BANK OF AMERICA SECU	USD/TBA	
500,000.00	500,000.00	103.601562	833.33		0.00	0.00	518,007.81
-- ASSET TOTALS --							
500,000.00	500,000.00		833.33		0.00	0.00	518,007.81
02R040441	FHLMC TBA APR 15 GOLD SINGLE	4.000 01DEC99	11APR11		BANK OF AMERICA SECU	USD/TBA	
500,000.00	500,000.00	102.671876	944.44		0.00	0.00	513,359.38

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

FIXED INCOME							

02R040441	FHLMC TBA APR 15 GOLD SINGLE	4.000 01DEC99	11APR11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-500,000.00	500,000.00	102.671876		-944.44	0.00	0.00	-513,359.38
			11APR11		BANK OF AMERICA SECU	USD/TBA	
500,000.00	500,000.00	102.671874		944.44	0.00	0.00	513,359.37
			11APR11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-500,000.00	500,000.00	102.671874		-944.44	0.00	0.00	-513,359.37
			11APR11	18APR11	BANK OF AMERICA SECU	USD/TBA	
500,000.00	500,000.00	102.671874		944.44	0.00	0.00	513,359.37
-- ASSET TOTALS --							
500,000.00	500,000.00			944.44	0.00	0.00	513,359.37
02R0406A5	FHLMC GOLD TBA OCT 30YTBAXXX	4.000 01DEC99	04OCT11		JPMORGAN SECURITIES	USD/TBA	
4,500,000.00	4,500,000.00	104.644531		6,000.00	0.00	0.00	4,709,003.90
			04OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-4,500,000.00	4,500,000.00	104.644531		-6,000.00	0.00	0.00	-4,709,003.90
			04OCT11		GOLDMAN SACHS + CO	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	GOLDMAN SACHS + CO	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	104.644531		6,000.00	0.00	0.00	4,709,003.90
			04OCT11	13OCT11	GOLDMAN SACHS + CO	USD/TBA	
4,500,000.00	4,500,000.00	104.640625		6,000.00	0.00	0.00	4,708,828.12
-- ASSET TOTALS --							
9,000,000.00	9,000,000.00			12,000.00	0.00	0.00	9,417,832.02

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 PROCEEDS	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
02R0406B3	FHLMC GOLD TBA 30 YR	4.000	01NOV99	05OCT11	JPMORGAN SECURITIES	USD/TBA	
1,500,000.00	1,500,000.00	104.136719		2,166.67	0.00	0.00	1,562,050.78
			05OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,500,000.00	1,500,000.00	104.136719		-2,166.67	0.00	0.00	-1,562,050.78
-- ASSET TOTALS --							
0.00				0.00	0.00	0.00	0.00
02R0406B3	FHLMC GOLD TBA 30 YR	4.000	01NOV26	05OCT11	JPMORGAN SECURITIES	USD/TBA	
1,500,000.00	1,500,000.00	104.136719		2,166.67	0.00	0.00	1,562,050.78
02R0406B3	FHLMC GOLD TBA 30 YR	4.000	01NOV99	24OCT11	UBS WARBURG LLC CMO	USD/TBA	
2,000,000.00	2,000,000.00	102.906250		2,888.89	0.00	0.00	2,058,125.00
			24OCT11	CANCEL	UBS WARBURG LLC CMO	USD/TBA	
-2,000,000.00	2,000,000.00	102.906250		-2,888.89	0.00	0.00	-2,058,125.00
-- ASSET TOTALS --							
0.00				0.00	0.00	0.00	0.00
02R0406B3	FHLMC GOLD TBA 30 YR	4.000	01NOV26	24OCT11	UBS WARBURG LLC CMO	USD/TBA	
2,000,000.00	2,000,000.00	102.906250		2,888.89	0.00	0.00	2,058,125.00
02R0406B3	FHLMC GOLD TBA 30 YR	4.000	01NOV99	25OCT11	JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	103.281250		1,444.44	0.00	0.00	1,032,812.50
			25OCT11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,000,000.00	1,000,000.00	103.281250		-1,444.44	0.00	0.00	-1,032,812.50
-- ASSET TOTALS --							
0.00				0.00	0.00	0.00	0.00
02R0406B3	FHLMC GOLD TBA 30 YR	4.000	01NOV26	25OCT11	JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	103.281250		1,444.44	0.00	0.00	1,032,812.50

FIDELITY MANAGEMENT TRUST CO
FIDELITY MANAGEMENT TRUST COMPANY
PORTFOLIO SALES 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 PROCEEDS			

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

FIXED INCOME									

02R0406B3	FHLMC GOLD TBA 30 YR	4.000	01NOV99	01NOV11		JPMORGAN SECURITIES	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	JPMORGAN SECURITIES	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 --									
	0.00			0.00		0.00	0.00	0.00	
02R0406B3	FHLMC GOLD TBA 30 YR	4.000	01NOV26	01NOV11	14NOV11	JPMORGAN SECURITIES	USD/TBA		
	1,000,000.00	1,000,000.00	104.148438	1,444.44		0.00	0.00	1,041,484.38	
					01NOV11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	1,000,000.00	1,000,000.00	104.148438	1,444.44		0.00	0.00	1,041,484.38	
-- ASSET TOTALS --									
	2,000,000.00	2,000,000.00		2,888.88		0.00	0.00	2,082,968.76	
02R0406B3	FHLMC GOLD TBA 30 YR	4.000	01NOV99	04NOV11		JPMORGAN SECURITIES	USD/TBA		
	7,000,000.00	7,000,000.00	103.929688	10,111.11		0.00	0.00	7,275,078.13	
					04NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-7,000,000.00	7,000,000.00	103.929688	-10,111.11		0.00	0.00	-7,275,078.13	
-- ASSET TOTALS --									
	0.00			0.00		0.00	0.00	0.00	
02R0406B3	FHLMC GOLD TBA 30 YR	4.000	01NOV26	04NOV11	14NOV11	JPMORGAN SECURITIES	USD/TBA		
	4,500,000.00	4,500,000.00	103.929688	6,500.00		0.00	0.00	4,676,835.94	

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

FIXED INCOME							

02R0406B3	FHLMC GOLD TBA 30 YR	4.000 01NOV26	04NOV11	14NOV11	JPMORGAN SECURITIES	USD/TBA	
	2,500,000.00	2,500,000.00	103.929688	3,611.11	0.00	0.00	2,598,242.19
-- ASSET TOTALS --							
	7,000,000.00	7,000,000.00		10,111.11	0.00	0.00	7,275,078.13
02R0406C1	FEDERAL HOME LOAN MTG CORP	4.000 01DEC99	17NOV11		JPMORGAN SECURITIES	USD/TBA	
	7,000,000.00	7,000,000.00	103.718750	8,555.55	0.00	0.00	7,260,312.50
				17NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA
	-7,000,000.00	7,000,000.00	103.718750	-8,555.55	0.00	0.00	-7,260,312.50
				17NOV11	12DEC11	JPMORGAN SECURITIES	USD/TBA
	7,000,000.00	7,000,000.00	103.718750	8,555.55	0.00	0.00	7,260,312.50
-- ASSET TOTALS --							
	7,000,000.00	7,000,000.00		8,555.55	0.00	0.00	7,260,312.50
02R040664	FHLMC GOLD TBA 30 YR	4.000 01DEC99	07JUN11		GOLDMAN SACHS + CO	USD/TBA	
	2,500,000.00	2,500,000.00	101.007812	3,333.33	0.00	0.00	2,525,195.31
				07JUN11	CANCEL	GOLDMAN SACHS + CO	USD/TBA
	-2,500,000.00	2,500,000.00	101.007812	-3,333.33	0.00	0.00	-2,525,195.31
				07JUN11		MORGAN STANLEY CO IN	USD/TBA
	2,000,000.00	2,000,000.00	100.992188	2,666.67	0.00	0.00	2,019,843.75
				07JUN11	CANCEL	MORGAN STANLEY CO IN	USD/TBA
	-2,000,000.00	2,000,000.00	100.992188	-2,666.67	0.00	0.00	-2,019,843.75
				07JUN11	13JUN11	MORGAN STANLEY CO IN	USD/TBA
	2,000,000.00	2,000,000.00	100.992188	2,666.67	0.00	0.00	2,019,843.75

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

FIXED INCOME							

02R040664	FHLMC GOLD TBA 30 YR	07JUN11	13JUN11		GOLDMAN SACHS + CO	USD/TBA	
2,500,000.00	2,500,000.00	101.007812	3,333.33		0.00	0.00	2,525,195.31
-- ASSET TOTALS --							
4,500,000.00	4,500,000.00		6,000.00		0.00	0.00	4,545,039.06
02R040672	FHLMC GOLD TBA 30 YR TBA	11JUL11			GOLDMAN SACHS + CO	USD/TBA	
2,500,000.00	2,500,000.00	100.777343	3,611.11		0.00	0.00	2,519,433.58
-2,500,000.00	2,500,000.00	100.777343	-3,611.11		0.00	0.00	-2,519,433.58
2,000,000.00	2,000,000.00	100.789063	2,888.89		0.00	0.00	2,015,781.25
-2,000,000.00	2,000,000.00	100.789063	-2,888.89		0.00	0.00	-2,015,781.25
2,500,000.00	2,500,000.00	100.777343	3,611.11		0.00	0.00	2,519,433.58
2,000,000.00	2,000,000.00	100.789063	2,888.89		0.00	0.00	2,015,781.25
-2,500,000.00	2,500,000.00	100.777343	-3,611.11		0.00	0.00	-2,519,433.58
-2,000,000.00	2,000,000.00	100.789063	-2,888.89		0.00	0.00	-2,015,781.25
2,500,000.00	2,500,000.00	100.777343	3,611.11		0.00	0.00	2,519,433.58
2,000,000.00	2,000,000.00	100.789062	2,888.89	28	MORGAN STANLEY CO IN	USD/TBA	2,015,781.25

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

FIXED INCOME							

-- ASSET TOTALS --							
4,500,000.00	4,500,000.00		6,500.00		0.00	0.00	4,535,214.83
02R040680	FEDERAL HOME LOAN MORTGAGE COR	4.000 01DEC99	08AUG11		GOLDMAN SACHS + CO	USD/TBA	
2,500,000.00	2,500,000.00	103.132812	2,777.78		0.00	0.00	2,578,320.31
-2,500,000.00	2,500,000.00	103.132812	08AUG11 CANCEL	-2,777.78	GOLDMAN SACHS + CO	USD/TBA	-2,578,320.31
			08AUG11		MORGAN STANLEY CO IN	USD/TBA	
2,000,000.00	2,000,000.00	103.152344	2,222.22		0.00	0.00	2,063,046.87
-2,000,000.00	2,000,000.00	103.152344	08AUG11 CANCEL	-2,222.22	MORGAN STANLEY CO IN	USD/TBA	-2,063,046.87
			08AUG11 11AUG11		GOLDMAN SACHS + CO	USD/TBA	
2,500,000.00	2,500,000.00	103.132812	2,777.78		0.00	0.00	2,578,320.31
			08AUG11 11AUG11		MORGAN STANLEY CO IN	USD/TBA	
2,000,000.00	2,000,000.00	103.152344	2,222.22		0.00	0.00	2,063,046.87
-- ASSET TOTALS --							
4,500,000.00	4,500,000.00		5,000.00		0.00	0.00	4,641,367.18
02R040698	FHLMC TBA SEP 30 GOLD SINGLE	4.000 01DEC99	06SEP11		MORGAN STANLEY CO IN	USD/TBA	
2,000,000.00	2,000,000.00	104.421875	2,666.67		0.00	0.00	2,088,437.50
-2,000,000.00	2,000,000.00	104.421875	06SEP11 CANCEL	-2,666.67	MORGAN STANLEY CO IN	USD/TBA	-2,088,437.50
			06SEP11		GOLDMAN SACHS + CO	USD/TBA	
4,500,000.00	4,500,000.00	104.339844	6,000.00		0.00	0.00	4,695,292.97

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

FIXED INCOME							

02R040698	FHLMC TBA SEP 30 GOLD SINGLE	4.000 01DEC99	06SEP11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-4,500,000.00	4,500,000.00	104.339844	-6,000.00		0.00	0.00	-4,695,292.97
			06SEP11		GOLDMAN SACHS + CO	USD/TBA	
2,500,000.00	2,500,000.00	104.339844	3,333.33		0.00	0.00	2,608,496.09
			06SEP11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-2,500,000.00	2,500,000.00	104.339844	-3,333.33		0.00	0.00	-2,608,496.09
			06SEP11		GOLDMAN SACHS + CO	USD/TBA	
2,000,000.00	2,000,000.00	104.339844	2,666.67		0.00	0.00	2,086,796.87
			06SEP11	CANCEL	GOLDMAN SACHS + CO	USD/TBA	
-2,000,000.00	2,000,000.00	104.339844	-2,666.67		0.00	0.00	-2,086,796.87
			06SEP11		MORGAN STANLEY CO IN	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	MORGAN STANLEY CO IN	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	
2,500,000.00	2,500,000.00	104.339843	3,333.33		0.00	0.00	2,608,496.09
			06SEP11	13SEP11	GOLDMAN SACHS + CO	USD/TBA	
2,000,000.00	2,000,000.00	104.339843	2,666.67		0.00	0.00	2,086,796.87
			06SEP11	13SEP11	MORGAN STANLEY CO IN	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	6,783,730.46

02R0426A1	FHLMC TBA OCT 30 GOLD SINGLE	4.500 01DEC99	12SEP11		NOMURA SECURITIES/FI	USD/TBA	
2,000,000.00	2,000,000.00	105.937500	3,000.00		0.00	0.00	2,118,750.00

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
02R0426A1	FHLMC	TBA OCT 30	GOLD SINGLE	4.500 01DEC99	12SEP11	CANCEL	NOMURA SECURITIES/FI
-2,000,000.00		2,000,000.00		105.937500		-3,000.00	0.00
					12SEP11	13OCT11	NOMURA SECURITIES/FI
2,000,000.00		2,000,000.00		105.937500		3,000.00	0.00
					29SEP11		JPMORGAN SECURITIES
2,000,000.00		2,000,000.00		105.640625		3,000.00	0.00
					29SEP11	CANCEL	JPMORGAN SECURITIES
-2,000,000.00		2,000,000.00		105.640625		-3,000.00	0.00
					29SEP11	13OCT11	JPMORGAN SECURITIES
1,000,000.00		1,000,000.00		105.640625		1,500.00	0.00
					29SEP11	13OCT11	JPMORGAN SECURITIES
1,000,000.00		1,000,000.00		105.640625		1,500.00	0.00
					03OCT11		JPMORGAN SECURITIES
4,950,000.00		4,950,000.00		106.054687		7,425.00	0.00
					03OCT11	CANCEL	JPMORGAN SECURITIES
-4,950,000.00		4,950,000.00		106.054687		-7,425.00	0.00
					03OCT11		JPMORGAN SECURITIES
4,950,000.00		4,950,000.00		106.050781		7,425.00	0.00
					03OCT11	CANCEL	JPMORGAN SECURITIES
-4,950,000.00		4,950,000.00		106.050781		-7,425.00	0.00
					03OCT11		CREDIT SUISSE SECURI
1,000,000.00		1,000,000.00		106.078125		1,500.00	0.00
					03OCT11	CANCEL	CREDIT SUISSE SECURI
-1,000,000.00		1,000,000.00		106.078125		-1,500.00	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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
02R0426A1	FHLMC	TBA OCT 30 GOLD SINGLE	4.500	01DEC99	03OCT11	13OCT11	JPMORGAN SECURITIES
4,950,000.00		4,950,000.00	106.050781		7,425.00		USD/TBA
					0.00	0.00	5,249,513.67
					03OCT11	13OCT11	CREDIT SUISSE SECURI
1,000,000.00		1,000,000.00	106.078125		1,500.00		USD/TBA
					0.00	0.00	1,060,781.25
					03OCT11	13OCT11	JPMORGAN SECURITIES
4,950,000.00		4,950,000.00	106.054687		7,425.00		USD/TBA
					0.00	0.00	5,249,707.03
-- ASSET TOTALS --							
14,900,000.00		14,900,000.00			22,350.00	0.00	0.00
							15,791,564.45
02R0426B9	FHLMC	TBA NOV 30 GOLD SINGLE	4.500	01DEC99	04OCT11		JPMORGAN SECURITIES
2,400,000.00		2,400,000.00	105.625000		3,900.00		USD/TBA
					0.00	0.00	2,535,000.00
					04OCT11	CANCEL	JPMORGAN SECURITIES
-2,400,000.00		2,400,000.00	105.625000		-3,900.00		USD/TBA
					0.00	0.00	-2,535,000.00
-- ASSET TOTALS --							
0.00					0.00	0.00	0.00
02R0426B9	FHLMC	TBA NOV 30 GOLD SINGLE	4.500	01NOV41	04OCT11	14NOV11	JPMORGAN SECURITIES
2,400,000.00		2,400,000.00	105.625000		3,900.00		USD/TBA
					0.00	0.00	2,535,000.00
02R0426B9	FHLMC	TBA NOV 30 GOLD SINGLE	4.500	01DEC99	12OCT11		JPMORGAN SECURITIES
2,500,000.00		2,500,000.00	104.718750		4,062.50		USD/TBA
					0.00	0.00	2,617,968.75
					12OCT11	CANCEL	JPMORGAN SECURITIES
-2,500,000.00		2,500,000.00	104.718750		-4,062.50		USD/TBA
					0.00	0.00	-2,617,968.75
-- ASSET TOTALS --							
0.00					0.00	0.00	0.00
02R0426B9	FHLMC	TBA NOV 30 GOLD SINGLE	4.500	01NOV41	12OCT11	14NOV11	JPMORGAN SECURITIES
1,900,000.00		1,900,000.00	104.718750		3,087.50		USD/TBA
					0.00	0.00	1,989,656.25

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 PROCEEDS				
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR				
02R0426C7	FHLMC	TBA DEC 30	GOLD SINGLE	4.500	01DEC99	08NOV11	12DEC11	BANK OF AMERICA SECU	USD/TBA	
	200,000.00		200,000.00	105.281250			275.00	0.00	0.00	210,562.50
						14NOV11		JPMORGAN SECURITIES	USD/TBA	
	8,000,000.00		8,000,000.00	104.937500			10,999.99	0.00	0.00	8,395,000.00
						14NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-8,000,000.00		8,000,000.00	104.937500			-10,999.99	0.00	0.00	-8,395,000.00
						14NOV11	12DEC11	JPMORGAN SECURITIES	USD/TBA	
	8,000,000.00		8,000,000.00	104.937500			10,999.99	0.00	0.00	8,395,000.00
						17NOV11		JPMORGAN SECURITIES	USD/TBA	
	200,000.00		200,000.00	105.031250			275.00	0.00	0.00	210,062.50
						17NOV11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-200,000.00		200,000.00	105.031250			-275.00	0.00	0.00	-210,062.50
						17NOV11	12DEC11	JPMORGAN SECURITIES	USD/TBA	
	200,000.00		200,000.00	105.031250			275.00	0.00	0.00	210,062.50
						07DEC11		JPMORGAN SECURITIES	USD/TBA	
	900,000.00		900,000.00	105.554688			1,237.50	0.00	0.00	949,992.19
						07DEC11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-900,000.00		900,000.00	105.554688			-1,237.50	0.00	0.00	-949,992.19
						07DEC11		JPMORGAN SECURITIES	USD/TBA	
	200,000.00		200,000.00	105.546875			275.00	0.00	0.00	211,093.75
						07DEC11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-200,000.00		200,000.00	105.546875			-275.00	0.00	0.00	-211,093.75
						07DEC11	12DEC11	JPMORGAN SECURITIES	USD/TBA	
	900,000.00		900,000.00	105.554688			1,237.50	0.00	0.00	949,992.19

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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 PROCEEDS				
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR				
FIXED INCOME										
02R0426C7	FHLMC	TBA DEC 30	GOLD SINGLE	4.500	01DEC99	07DEC11	12DEC11	JPMORGAN SECURITIES	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	9,976,710.94
02R042611	FHLMC	TBA JAN 30	GOLD SINGLE	4.500	31DEC99	04JAN11		DEUTSCHE BANK SECURI	USD/TBA	
	14,000,000.00		14,000,000.00		102.539063		21,000.00	0.00	0.00	14,355,468.75
						04JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-14,000,000.00		14,000,000.00		102.539063		-21,000.00	0.00	0.00	-14,355,468.75
						04JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/TBA	
	14,000,000.00		14,000,000.00		102.539063		21,000.00	0.00	0.00	14,355,468.75
						10JAN11		BNP PARIBAS SECURITI	USD/TBA	
	7,000,000.00		7,000,000.00		102.578125		10,500.00	0.00	0.00	7,180,468.75
						10JAN11	CANCEL	BNP PARIBAS SECURITI	USD/TBA	
	-7,000,000.00		7,000,000.00		102.578125		-10,500.00	0.00	0.00	-7,180,468.75
						10JAN11	13JAN11	BNP PARIBAS SECURITI	USD/TBA	
	7,000,000.00		7,000,000.00		102.578125		10,500.00	0.00	0.00	7,180,468.75
-- ASSET TOTALS --										
	21,000,000.00		21,000,000.00				31,500.00	0.00	0.00	21,535,937.50
02R042629	FHLMC	TBA FEB 30	GOLD SINGLE	4.500	01FEB40	31JAN11		DEUTSCHE BANK SECURI	USD/TBA	
	14,000,000.00		14,000,000.00		102.054688		15,750.00	0.00	0.00	14,287,656.25
						31JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-14,000,000.00		14,000,000.00		102.054688		-15,750.00	0.00	0.00	-14,287,656.25

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

FIXED INCOME							

02R042629	FHLMC TBA FEB 30 GOLD SINGLE	4.500 01FEB40	31JAN11		BNP PARIBAS SECURITI	USD/TBA	
7,000,000.00	7,000,000.00	102.089844		7,875.00	0.00	0.00	7,146,289.06
			31JAN11	CANCEL	BNP PARIBAS SECURITI	USD/TBA	
-7,000,000.00	7,000,000.00	102.089844		-7,875.00	0.00	0.00	-7,146,289.06
			31JAN11		DEUTSCHE BANK SECURI	USD/TBA	
14,000,000.00	14,000,000.00	102.054688		15,750.00	0.00	0.00	14,287,656.25
			31JAN11		BNP PARIBAS SECURITI	USD/TBA	
7,000,000.00	7,000,000.00	102.089844		7,875.00	0.00	0.00	7,146,289.06
			31JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-14,000,000.00	14,000,000.00	102.054688		-15,750.00	0.00	0.00	-14,287,656.25
			31JAN11	CANCEL	BNP PARIBAS SECURITI	USD/TBA	
-7,000,000.00	7,000,000.00	102.089844		-7,875.00	0.00	0.00	-7,146,289.06
			31JAN11	10FEB11	DEUTSCHE BANK SECURI	USD/TBA	
14,000,000.00	14,000,000.00	102.054687		15,750.00	0.00	0.00	14,287,656.25
			31JAN11	10FEB11	BNP PARIBAS SECURITI	USD/TBA	
7,000,000.00	7,000,000.00	102.089843		7,875.00	0.00	0.00	7,146,289.06
-- ASSET TOTALS --							
21,000,000.00	21,000,000.00			23,625.00	0.00	0.00	21,433,945.31
02R042637	FHLMC TBA MAR 30 GOLD SINGLE	4.500 01DEC99	07MAR11		DEUTSCHE BANK SECURI	USD/TBA	
14,000,000.00	14,000,000.00	101.804688		15,750.00	0.00	0.00	14,252,656.25
			07MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-14,000,000.00	14,000,000.00	101.804688		-15,750.00	0.00	0.00	-14,252,656.25
			07MAR11	10MAR11	DEUTSCHE BANK SECURI	USD/TBA	
14,000,000.00	14,000,000.00	101.804688		15,750.00	0.00	0.00	14,252,656.25

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

FIXED INCOME							

02R042637	FHLMC TBA MAR 30 GOLD SINGLE	4.500	01DEC99	07MAR11	BARCLAYS CAPITAL INC	USD/TBA	
7,000,000.00	7,000,000.00	101.757813		7,875.00	0.00	0.00	7,123,046.88
				07MAR11 CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-7,000,000.00	7,000,000.00	101.757813		-7,875.00	0.00	0.00	-7,123,046.88
				07MAR11	BARCLAYS CAPITAL INC	USD/TBA	
4,000,000.00	4,000,000.00	101.757813		4,500.00	0.00	0.00	4,070,312.50
				07MAR11 CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-4,000,000.00	4,000,000.00	101.757813		-4,500.00	0.00	0.00	-4,070,312.50
				07MAR11	BARCLAYS CAPITAL INC	USD/TBA	
4,000,000.00	4,000,000.00	101.757812		4,500.00	0.00	0.00	4,070,312.50
				07MAR11 CANCEL	BARCLAYS CAPITAL INC	USD/TBA	
-4,000,000.00	4,000,000.00	101.757812		-4,500.00	0.00	0.00	-4,070,312.50
				07MAR11	BNP PARIBAS SECURITI	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	BNP PARIBAS SECURITI	USD/TBA	
-1,000,000.00	1,000,000.00	101.757812		-1,125.00	0.00	0.00	-1,017,578.12
				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
				07MAR11 10MAR11	BNP PARIBAS SECURITI	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	16,287,812.49

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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

02R042660	FHLMC TBA JUN 30 GOLD SINGLE	4.500	31DEC99	01JUN11	JPMORGAN SECURITIES	USD/TBA	
20,900,000.00	20,900,000.00	104.210938		31,350.00	0.00	0.00	21,780,085.94
				01JUN11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
-20,900,000.00	20,900,000.00	104.210938		-31,350.00	0.00	0.00	-21,780,085.94
				01JUN11 13JUN11	JPMORGAN SECURITIES	USD/TBA	
20,900,000.00	20,900,000.00	104.210938		31,350.00	0.00	0.00	21,780,085.94
-- ASSET TOTALS --							
20,900,000.00	20,900,000.00			31,350.00	0.00	0.00	21,780,085.94
02R042678	FHLMC TBA JUL 30 GOLD SINGLE	4.500	01DEC99	07JUL11	JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	103.156250		6,500.00	0.00	0.00	4,126,250.00
				07JUL11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	103.156250		-6,500.00	0.00	0.00	-4,126,250.00
				07JUL11	JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	103.156250		6,500.00	0.00	0.00	4,126,250.00
				07JUL11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	103.156250		-6,500.00	0.00	0.00	-4,126,250.00
				07JUL11 14JUL11	JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	103.156250		6,500.00	0.00	0.00	4,126,250.00
				08JUL11	JPMORGAN SECURITIES	USD/TBA	
16,900,000.00	16,900,000.00	103.683594		27,462.50	0.00	0.00	17,522,527.34
				08JUL11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
-16,900,000.00	16,900,000.00	103.683594		-27,462.50	0.00	0.00	-17,522,527.34
				08JUL11	JPMORGAN SECURITIES	USD/TBA	
16,900,000.00	16,900,000.00	103.683594		27,462.50	0.00	0.00	17,522,527.34

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

FIXED INCOME							

02R042678	FHLMC	TBA JUL 30 GOLD SINGLE	4.500 01DEC99	08JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA
-16,900,000.00		16,900,000.00	103.683594		-27,462.50	0.00	0.00
				08JUL11	14JUL11	JPMORGAN SECURITIES	USD/TBA
16,900,000.00		16,900,000.00	103.683593		27,462.50	0.00	0.00
-- ASSET TOTALS --							
20,900,000.00		20,900,000.00			33,962.50	0.00	0.00
02R042686	FHLMC	TBA AUG 30 GOLD SINGLE	4.500 31DEC99	27JUL11		JPMORGAN SECURITIES	USD/TBA
6,000,000.00		6,000,000.00	103.488281		7,500.00	0.00	0.00
				27JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA
-6,000,000.00		6,000,000.00	103.488281		-7,500.00	0.00	0.00
				27JUL11		JPMORGAN SECURITIES	USD/TBA
10,900,000.00		10,900,000.00	103.457031		13,625.00	0.00	0.00
				27JUL11	CANCEL	JPMORGAN SECURITIES	USD/TBA
-10,900,000.00		10,900,000.00	103.457031		-13,625.00	0.00	0.00
				27JUL11	11AUG11	JPMORGAN SECURITIES	USD/TBA
6,000,000.00		6,000,000.00	103.488281		7,500.00	0.00	0.00
				27JUL11	11AUG11	JPMORGAN SECURITIES	USD/TBA
10,900,000.00		10,900,000.00	103.457031		13,625.00	0.00	0.00
-- ASSET TOTALS --							
16,900,000.00		16,900,000.00			21,125.00	0.00	0.00
02R042694	FHLMC	TBA SEP 30 GOLD SINGLE	4.500 01DEC99	10AUG11		JPMORGAN SECURITIES	USD/TBA
4,000,000.00		4,000,000.00	106.218750		6,000.00	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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
02R042694	FHLMC TBA SEP 30 GOLD SINGLE	4.500 01DEC99	10AUG11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	106.218750		-6,000.00	0.00	0.00	-4,248,750.00
			10AUG11		JPMORGAN SECURITIES	USD/TBA	
2,000,000.00	2,000,000.00	106.218750		3,000.00	0.00	0.00	2,124,375.00
			10AUG11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-2,000,000.00	2,000,000.00	106.218750		-3,000.00	0.00	0.00	-2,124,375.00
			10AUG11		JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	106.218750		6,000.00	0.00	0.00	4,248,750.00
			10AUG11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	106.218750		-6,000.00	0.00	0.00	-4,248,750.00
			10AUG11	13SEP11	JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	106.218750		6,000.00	0.00	0.00	4,248,750.00
			10AUG11	13SEP11	JPMORGAN SECURITIES	USD/TBA	
2,000,000.00	2,000,000.00	106.218750		3,000.00	0.00	0.00	2,124,375.00
			08SEP11		JPMORGAN SECURITIES	USD/TBA	
10,900,000.00	10,900,000.00	105.867188		16,350.00	0.00	0.00	11,539,523.44
			08SEP11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-10,900,000.00	10,900,000.00	105.867188		-16,350.00	0.00	0.00	-11,539,523.44
			08SEP11		JPMORGAN SECURITIES	USD/TBA	
10,900,000.00	10,900,000.00	105.867188		16,350.00	0.00	0.00	11,539,523.44
			08SEP11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-10,900,000.00	10,900,000.00	105.867188		-16,350.00	0.00	0.00	-11,539,523.44
			08SEP11	13SEP11	JPMORGAN SECURITIES	USD/TBA	
10,900,000.00	10,900,000.00	105.867187		16,350.00	0.00	0.00	11,539,523.44
-- ASSET TOTALS --							
16,900,000.00	16,900,000.00			25,350.00	0.00	0.00	17,912,648.44

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

FIXED INCOME							

02R050648	FHLMC TBA APR 30 GOLD SINGLE	5.000 01DEC99	11APR11		JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	104.175781	6,666.66		0.00	0.00	4,167,031.25
			11APR11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	104.175781	-6,666.66		0.00	0.00	-4,167,031.25
			11APR11		JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	104.175781	6,666.66		0.00	0.00	4,167,031.25
			11APR11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	104.175781	-6,666.66		0.00	0.00	-4,167,031.25
			11APR11 13APR11		JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	104.175781	6,666.66		0.00	0.00	4,167,031.25
-- ASSET TOTALS --							
4,000,000.00	4,000,000.00		6,666.66		0.00	0.00	4,167,031.25
02R050655	FHLMC TBA MAY 30 GOLD SINGLE	5.000 01DEC99	03MAY11		JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	105.429688	6,111.11		0.00	0.00	4,217,187.50
			03MAY11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	105.429688	-6,111.11		0.00	0.00	-4,217,187.50
			03MAY11 12MAY11		JPMORGAN SECURITIES	USD/TBA	
4,000,000.00	4,000,000.00	105.429688	6,111.11		0.00	0.00	4,217,187.50
-- ASSET TOTALS --							
4,000,000.00	4,000,000.00		6,111.11		0.00	0.00	4,217,187.50
02R050663	FHLMC TBA JUN 30 GOLD SINGLE	5.000 01DEC99	01JUN11		JPMORGAN SECURITIES	USD/TBA	
6,400,000.00	6,400,000.00	106.726563	10,666.66		0.00	0.00	6,830,500.00

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

FIXED INCOME							

02R050663	FHLMC TBA JUN 30 GOLD SINGLE	5.000 01DEC99	01JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-6,400,000.00	6,400,000.00	106.726563		-10,666.66	0.00	0.00	-6,830,500.00
			01JUN11		BANK OF AMERICA SECU	USD/TBA	
2,000,000.00	2,000,000.00	106.730469		3,333.33	0.00	0.00	2,134,609.37
			01JUN11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-2,000,000.00	2,000,000.00	106.730469		-3,333.33	0.00	0.00	-2,134,609.37
			01JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
4,400,000.00	4,400,000.00	106.726563		7,333.33	0.00	0.00	4,695,968.75
			01JUN11		BANK OF AMERICA SECU	USD/TBA	
2,000,000.00	2,000,000.00	106.730468		3,333.33	0.00	0.00	2,134,609.37
			01JUN11	CANCEL	BANK OF AMERICA SECU	USD/TBA	
-2,000,000.00	2,000,000.00	106.730468		-3,333.33	0.00	0.00	-2,134,609.37
			01JUN11		JPMORGAN SECURITIES	USD/TBA	
2,000,000.00	2,000,000.00	106.726563		3,333.33	0.00	0.00	2,134,531.25
			01JUN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-2,000,000.00	2,000,000.00	106.726563		-3,333.33	0.00	0.00	-2,134,531.25
			01JUN11	13JUN11	JPMORGAN SECURITIES	USD/TBA	
2,000,000.00	2,000,000.00	106.726562		3,333.33	0.00	0.00	2,134,531.25
-- ASSET TOTALS --							
6,400,000.00	6,400,000.00			10,666.66	0.00	0.00	6,830,500.00
02R0526A0	FHLMC TBA OCT 30 GOLD SINGLE	5.500 01DEC99	27SEP11		CREDIT SUISSE SECURI	USD/TBA	
1,000,000.00	1,000,000.00	108.031250		1,833.33	0.00	0.00	1,080,312.50
			27SEP11	CANCEL	CREDIT SUISSE SECURI	USD/TBA	
-1,000,000.00	1,000,000.00	108.031250		-1,833.33	0.00	0.00	-1,080,312.50

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
02R052651	FHLMC	TBA MAY 30	GOLD SINGLE	5.500 01DEC99	11APR11	12MAY11	DEUTSCHE BANK SECURI
1,000,000.00		1,000,000.00		106.281250		1,680.56	USD/TBA
						0.00	0.00
					11APR11	12MAY11	DEUTSCHE BANK SECURI
1,000,000.00		1,000,000.00		106.281250		1,680.56	USD/TBA
						0.00	0.00
					20APR11		DEUTSCHE BANK SECURI
200,000.00		200,000.00		107.031250		336.11	USD/TBA
						0.00	0.00
					20APR11	CANCEL	DEUTSCHE BANK SECURI
-200,000.00		200,000.00		107.031250		-336.11	USD/TBA
						0.00	0.00
					02MAY11		CREDIT SUISSE SECURI
1,000,000.00		1,000,000.00		107.460938		1,680.56	USD/TBA
						0.00	0.00
					02MAY11	CANCEL	CREDIT SUISSE SECURI
-1,000,000.00		1,000,000.00		107.460938		-1,680.56	USD/TBA
						0.00	0.00
					02MAY11		MORGAN STANLEY CO IN
1,000,000.00		1,000,000.00		107.453125		1,680.56	USD/TBA
						0.00	0.00
					02MAY11	CANCEL	MORGAN STANLEY CO IN
-1,000,000.00		1,000,000.00		107.453125		-1,680.56	USD/TBA
						0.00	0.00
					02MAY11		CREDIT SUISSE SECURI
1,000,000.00		1,000,000.00		107.460938		1,680.56	USD/TBA
						0.00	0.00
					02MAY11	CANCEL	CREDIT SUISSE SECURI
-1,000,000.00		1,000,000.00		107.460938		-1,680.56	USD/TBA
						0.00	0.00
					02MAY11		MORGAN STANLEY CO IN
1,000,000.00		1,000,000.00		107.453125		1,680.56	USD/TBA
						0.00	0.00
					02MAY11	CANCEL	MORGAN STANLEY CO IN
-1,000,000.00		1,000,000.00		107.453125		-1,680.56	USD/TBA
						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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

02R052651	FHLMC TBA MAY 30 GOLD SINGLE	5.500	01DEC99	02MAY11	12MAY11	CREDIT SUISSE 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	MORGAN STANLEY CO IN	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 --				8,402.80	0.00	0.00	5,336,992.19
5,000,000.00	5,000,000.00						
02R052685	FHLMC TBA AUG 30 GOLD SINGLE	5.500	01DEC99	26JUL11		CREDIT SUISSE SECURI	USD/TBA
400,000.00	400,000.00	108.218750		611.11	0.00	0.00	432,875.00
				26JUL11	CANCEL	CREDIT SUISSE SECURI	USD/TBA
-400,000.00	400,000.00	108.218750		-611.11	0.00	0.00	-432,875.00
				26JUL11	11AUG11	CREDIT SUISSE SECURI	USD/TBA
400,000.00	400,000.00	108.218750		611.11	0.00	0.00	432,875.00
				27JUL11		DEUTSCHE BANK SECURI	USD/TBA
400,000.00	400,000.00	108.093750		611.11	0.00	0.00	432,375.00
				27JUL11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA
-400,000.00	400,000.00	108.093750		-611.11	0.00	0.00	-432,375.00
				27JUL11	11AUG11	DEUTSCHE BANK SECURI	USD/TBA
400,000.00	400,000.00	108.093750		611.11	0.00	0.00	432,375.00
-- ASSET TOTALS --				1,222.22	0.00	0.00	865,250.00
800,000.00	800,000.00						
02R060613	FHLMC TBA JAN 30 GOLD SINGLE	6.000	01DEC99	06JAN11		BARCLAYS CAPITAL INC	USD/TBA
900,000.00	900,000.00	108.062500		1,800.00	0.00	0.00	972,562.50

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

FIXED INCOME							

02R060613	FHLMC TBA JAN 30 GOLD SINGLE	06JAN11	CANCEL	6.000 01DEC99	BARCLAYS CAPITAL INC	USD/TBA	
	-900,000.00	900,000.00		108.062500	0.00	0.00	-972,562.50
	900,000.00	900,000.00		108.062500	0.00	0.00	972,562.50
	-900,000.00	900,000.00		108.062500	0.00	0.00	-972,562.50
	3,000,000.00	3,000,000.00		108.226563	0.00	0.00	3,246,796.88
	-3,000,000.00	3,000,000.00		108.226563	0.00	0.00	-3,246,796.88
	3,000,000.00	3,000,000.00		108.226563	0.00	0.00	3,246,796.88
	-3,000,000.00	3,000,000.00		108.226563	0.00	0.00	-3,246,796.88
	3,000,000.00	3,000,000.00		108.226562	0.00	0.00	3,246,796.88
-- ASSET TOTALS --							
	3,000,000.00	3,000,000.00			6,000.00	0.00	3,246,796.88
02R060621	FHLMC TBA FEB 30 GOLD SINGLE	31JAN11		6.000 01DEC99	DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00	3,000,000.00		108.476563	0.00	0.00	3,254,296.88
	-3,000,000.00	3,000,000.00		108.476563	0.00	0.00	-3,254,296.88
	3,000,000.00	3,000,000.00		108.476563	0.00	0.00	3,254,296.88

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

FIXED INCOME							

02R060621	FHLMC TBA FEB 30 GOLD SINGLE	6.000 01DEC99	31JAN11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-3,000,000.00	3,000,000.00	108.476563	-4,500.00	0.00	0.00	-3,254,296.88
			31JAN11	10FEB11	DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	108.476562	4,500.00	0.00	0.00	3,254,296.88
-- ASSET TOTALS --							
	3,000,000.00	3,000,000.00		4,500.00	0.00	0.00	3,254,296.88
02R060639	FHLMC TBA MAR 30 GOLD SINGLE	6.000 01DEC99	07MAR11		DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	108.960938	4,500.00	0.00	0.00	3,268,828.13
			07MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-3,000,000.00	3,000,000.00	108.960938	-4,500.00	0.00	0.00	-3,268,828.13
			07MAR11	10MAR11	DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	108.960937	4,500.00	0.00	0.00	3,268,828.12
-- ASSET TOTALS --							
	3,000,000.00	3,000,000.00		4,500.00	0.00	0.00	3,268,828.12
02R060647	FHLMC TBA APR 30 GOLD SINGLE	6.000 01DEC99	11APR11		DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	108.585938	6,000.00	0.00	0.00	3,257,578.13
			11APR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-3,000,000.00	3,000,000.00	108.585938	-6,000.00	0.00	0.00	-3,257,578.13
			11APR11	13APR11	DEUTSCHE BANK SECURI	USD/TBA	
	3,000,000.00	3,000,000.00	108.585937	6,000.00	0.00	0.00	3,257,578.12
-- ASSET TOTALS --							
	3,000,000.00	3,000,000.00		6,000.00	0.00	0.00	3,257,578.12
02R062619	FHLMC TBA JAN 30 GOLD SINGLE	6.500 01DEC99	07DEC10		MORGAN STANLEY CO IN	USD/TBA	
	4,000,000.00	4,000,000.00	110.570312	8,666.66	0.00	0.00	4,422,812.50

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 PROCEEDS		
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR		
FIXED INCOME								
02R062619	FHLMC TBA JAN 30 GOLD SINGLE	6.500	01DEC99	07DEC10	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
-4,000,000.00	4,000,000.00	110.570312		-8,666.66	0.00	0.00	-4,422,812.50	
-- ASSET TOTALS --				0.00	0.00	0.00	0.00	
02R062627	FHLMC TBA FEB 30 GOLD SINGLE	6.500	01DEC99	10JAN11		DEUTSCHE BANK SECURI	USD/TBA	
4,000,000.00	4,000,000.00	110.757812		6,500.00	0.00	0.00	4,430,312.50	
-4,000,000.00	4,000,000.00	110.757812		10JAN11 CANCEL	-6,500.00	0.00	0.00	-4,430,312.50
4,000,000.00	4,000,000.00	110.757813		10JAN11 10FEB11	6,500.00	0.00	0.00	4,430,312.50
-- ASSET TOTALS --				4,000,000.00	6,500.00	0.00	0.00	4,430,312.50
02660TBC6	AMERICAN HOME MORTGAGE INVESTM	4.550	25FEB44	27JUN11	27JUN11	CALLED BONDS	USD/DTC	
4,819.70	1,605,000.00	99.998962		0.00	0.00	0.00	4,819.65	
045424FJ2	ASSET SECURITIZATION CORPORATI	1.681	14FEB41	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC	
55,422.52		0.000000		0.00	0.00	0.00	0.00	
55,810.16		0.000000		28FEB11 28FEB11	0.00	0.00	0.00	
147,134.74		0.000000		29MAR11 29MAR11	0.00	0.00	0.00	
56,639.26		0.000000		29APR11 29APR11	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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
05532VBU0	BCAP LLC TRUST	5.000 26APR12	15SEP11	CANCEL	CREDIT SUISSE SECURI	USD/DTC	
	-1,478,316.63	2,430,000.00	103.062500	-3,901.11	0.00	0.00	-1,523,590.08
	1,442,445.42	2,430,000.00	105.625492	3,901.11	0.00	0.00	1,523,590.08
	-1,442,445.42	2,430,000.00	105.625492	-3,901.11	0.00	0.00	-1,523,590.08
	1,442,445.42	2,430,000.00	103.062522	3,806.45	0.00	0.00	1,486,620.63
	35,871.58		100.000000	0.00	0.00	0.00	35,871.58
-- ASSET TOTALS --	1,478,317.00	2,430,000.00		3,806.45	0.00	0.00	1,522,492.21
05947UVM7	BANC OF AMERICA COMMERCIAL MOR	4.576 10JUL42	12SEP11	12SEP11	PRINCIPAL PAYMENTS C	USD/DTC	
	182,119.03		100.000000	0.00	0.00	0.00	182,119.03
05949A6J4	BANC OF AMERICA MORTGAGE SECUR	4.613 25JUN35	20OCT11	25OCT11	BARCLAYS CAPITAL INC	USD/DTC	
	440,000.00	440,000.00	65.000000	841.02	0.00	0.00	286,000.00
059511AA3	BANC OF AMERICA COMMERCIAL MOR	5.421 10JAN12	11MAR11	11MAR11	CALLED BONDS	USD/DTC	
	120,982.33	385,000.00	99.999991	0.00	0.00	0.00	120,982.32
05955CAA5	BANC OF AMERICA FUNDING CORPOR	5.100 20MAY36	20JAN11	20JAN11	PRINCIPAL PAYMENTS C	USD/DTC	
	16,942.14		100.000000	0.00	0.00	0.00	16,942.14
	3,148.22		100.000000	0.00	0.00	0.00	3,148.22
	11,674.03		100.000000	0.00	0.00	0.00	11,674.03

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
05955CAA5	BANC OF AMERICA FUNDING CORPOR	5.100 20MAY36	20JUN11	20JUN11	PRINCIPAL PAYMENTS C	USD/DTC	
	9,344.76	100.000000		0.00	0.00	0.00	9,344.76
			20JUL11	21JUL11	1	PRINCIPAL PAYMENTS C	USD/DTC
	17,685.01	100.000000		0.00	0.00	0.00	17,685.01
			22AUG11	22AUG11	PRINCIPAL PAYMENTS C	USD/DTC	
	12,804.75	100.000000		0.00	0.00	0.00	12,804.75
			20OCT11	20OCT11	PRINCIPAL PAYMENTS C	USD/DTC	
	10,477.52	100.000000		0.00	0.00	0.00	10,477.52
			20NOV11	21NOV11	PRINCIPAL PAYMENTS C	USD/DTC	
	6,977.43	100.000000		0.00	0.00	0.00	6,977.43
			20DEC11	20DEC11	PRINCIPAL PAYMENTS C	USD/DTC	
	8,732.01	100.000000		0.00	0.00	0.00	8,732.01
-- ASSET TOTALS --	97,785.87			0.00	0.00	0.00	97,785.87
07324NAF0	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25OCT36	28APR11	03MAY11	MORGAN STANLEY CO IN	USD/DTC	
	64,072.96	100,000.00	37.999993	9.15	0.00	0.00	24,347.72
07324NAG8	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25OCT36	28APR11	03MAY11	MORGAN STANLEY CO IN	USD/DTC	
	67,276.58	105,000.00	34.999981	10.35	0.00	0.00	23,546.79
07324NAH6	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25OCT36	28APR11	03MAY11	MORGAN STANLEY CO IN	USD/DTC	
	134,553.22	210,000.00	32.000000	23.10	0.00	0.00	43,057.03
07324NAJ2	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25OCT36	10JAN11	13JAN11	PERSHING LLC	USD/DTC	
	65,894.76	100,000.00	14.500000	33.00	0.00	0.00	9,554.74
07324NAK9	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25OCT36	10JAN11	13JAN11	PERSHING LLC	USD/DTC	
	65,894.76	100,000.00	12.000000	50.12	0.00	0.00	7,907.37
07324NAL7	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25OCT36	10JAN11	13JAN11	PERSHING LLC	USD/DTC	
	66,116.67	100,000.00	10.000005	89.31	0.00	0.00	6,611.67

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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 PROCEEDS	
LOT#	SSELL/BTC	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR
FIXED INCOME							
07324NAL7	BAYVIEW COMMERCIAL ASSET TRUST	1.000	25OCT36	29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	0.04	0.000000			0.00	0.00	0.00
-- ASSET TOTALS --							
	66,116.71	100,000.00			89.31	0.00	0.00
07324SAK8	BAYVIEW COMMERCIAL ASSET TRUST	1.250	25APR34	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	13,726.20	0.000000			0.00	0.00	0.00
	4,652.14	0.000000		28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	12,661.54	0.000000		28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	16,641.54	0.000000		29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	23,988.52	0.000000		31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	20,857.89	0.000000		28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	11,392.92	0.000000		28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	24,063.87	0.000000		29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	19,018.35	0.000000		28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	15,340.95	0.000000		28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC

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

FIXED INCOME							

07324SAK8	BAYVIEW COMMERCIAL ASSET TRUST	1.250 25APR34	29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC	
	6,938.99	0.000000		0.00	0.00	0.00	0.00
			29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC	
	21,340.36	0.000000		0.00	0.00	0.00	0.00
-- ASSET TOTALS --							
	190,623.27			0.00	0.00	0.00	0.00
07324YAA7	BAYVIEW COMMERCIAL ASSET TRUST	0.849 25JUL36	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC	
	30,266.35	0.000000		0.00	0.00	0.00	0.00
			28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC	
	40,201.08	0.000000		0.00	0.00	0.00	0.00
			29MAR11	29MAR11	PRINCIPAL PAYMENTS C	USD/DTC	
	40,485.42	0.000000		0.00	0.00	0.00	0.00
			29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC	
	76,508.27	0.000000		0.00	0.00	0.00	0.00
			28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC	
	88,791.42	0.000000		0.00	0.00	0.00	0.00
			29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC	
	41,284.23	0.000000		0.00	0.00	0.00	0.00
			28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC	
	75,411.42	0.000000		0.00	0.00	0.00	0.00
			29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC	
	107,268.37	0.000000		0.00	0.00	0.00	0.00
			29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC	
	27,241.05	0.000000		0.00	0.00	0.00	0.00

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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 PROCEEDS	

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

FIXED INCOME							

-- ASSET TOTALS --							
	527,457.61			0.00	0.00	0.00	0.00
07325BAG3	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25DEC36 28APR11	03MAY11		CREDIT SUISSE SECURI	USD/DTC	
	62,795.20	100,000.00	20.999981	8.55	0.00	0.00	13,186.98
07325BAH1	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25DEC36 28APR11	03MAY11		CREDIT SUISSE SECURI	USD/DTC	
	62,795.21	100,000.00	14.000001	9.11	0.00	0.00	8,791.33
07325BAJ7	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25DEC36 28APR11	03MAY11		CREDIT SUISSE SECURI	USD/DTC	
	62,795.20	100,000.00	12.000000	10.22	0.00	0.00	7,535.42
07325BAK4	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25DEC36 03MAR11	08MAR11		BARCLAYS CAPITAL INC	USD/DTC	
	63,947.93	100,000.00	21.000007	18.79	0.00	0.00	13,429.07
07325BAM0	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25DEC36 17FEB11	23FEB11		CITIGROUP GLOBAL MAR	USD/DTC	
	64,637.54	100,000.00	13.500003	141.11	0.00	0.00	8,726.07
07325MAC8	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25MAR37 13JAN11			BARCLAYS CAPITAL INC	USD/DTC	
	31,062.81	45,000.00	50.562500	10.53	0.00	0.00	15,706.13
					BARCLAYS CAPITAL INC	USD/DTC	
	-31,062.81	45,000.00	50.562500	-10.53	0.00	0.00	-15,706.13
					BARCLAYS CAPITAL INC	USD/DTC	
	31,062.87	45,000.00	50.562391	10.53	0.00	0.00	15,706.13
-- ASSET TOTALS --							
	31,062.87	45,000.00		10.53	0.00	0.00	15,706.13
07325MAD6	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25MAR37 13JAN11			BARCLAYS CAPITAL INC	USD/DTC	
	24,159.98	35,000.00	44.250037	8.50	0.00	0.00	10,690.80

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
07325MAD6	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25MAR37	13JAN11	CANCEL	BARCLAYS CAPITAL INC	USD/DTC	
	-24,159.98	35,000.00	44.250037	-8.50	0.00	0.00	-10,690.80
	24,160.03	35,000.00	44.249945	8.50	0.00	0.00	10,690.80
-- ASSET TOTALS --	24,160.03	35,000.00		8.50	0.00	0.00	10,690.80
07325MAE4	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25MAR37	13JAN11		BARCLAYS CAPITAL INC	USD/DTC	
	20,708.56	30,000.00	39.500000	7.68	0.00	0.00	8,179.88
	-20,708.56	30,000.00	39.500000	-7.68	0.00	0.00	-8,179.88
	20,708.57	30,000.00	39.499975	7.68	0.00	0.00	8,179.88
-- ASSET TOTALS --	20,708.57	30,000.00		7.68	0.00	0.00	8,179.88
07325MAG9	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25MAR37	13JAN11		BARCLAYS CAPITAL INC	USD/DTC	
	24,159.98	35,000.00	32.000026	10.51	0.00	0.00	7,731.20
	-24,159.98	35,000.00	32.000026	-10.51	0.00	0.00	-7,731.20
	24,160.03	35,000.00	31.999960	10.51	0.00	0.00	7,731.20
-- ASSET TOTALS --	24,160.03	35,000.00		10.51	0.00	0.00	7,731.20
07325MAH7	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25MAR37	13JAN11		BARCLAYS CAPITAL INC	USD/DTC	
	34,514.25	50,000.00	25.000000	16.77	0.00	0.00	8,628.56

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
07325MAH7	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25MAR37	13JAN11	CANCEL	BARCLAYS CAPITAL INC	USD/DTC	
	-34,514.25	50,000.00	25.000000	-16.77	0.00	0.00	-8,628.56
	34,514.29	50,000.00	24.999963	16.77	0.00	0.00	8,628.56
					13JAN11 28FEB11	BARCLAYS CAPITAL INC	USD/DTC
-- ASSET TOTALS --	34,514.29	50,000.00		16.77	0.00	0.00	8,628.56
07325MAJ3	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25MAR37	10JAN11	13JAN11	PERSHING LLC	USD/DTC	
	37,965.69	55,000.00	15.250006	16.68	0.00	0.00	5,789.77
07325MAK0	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25MAR37	10JAN11	13JAN11	PERSHING LLC	USD/DTC	
	27,611.41	40,000.00	13.250000	18.39	0.00	0.00	3,658.51
07325MAL8	BAYVIEW COMMERCIAL ASSET TRUST	1.000 25MAR37	10JAN11	13JAN11	PERSHING LLC	USD/DTC	
	75,931.39	110,000.00	12.000004	129.46	0.00	0.00	9,111.77
07388VAA6	BEAR STEARNS COMMERCIAL MORTGA	5.145 12JAN45	14NOV11	14NOV11	CALLED BONDS	USD/DTC	
	184,199.65	735,000.00	99.999994	0.00	0.00	0.00	184,199.64
07399R9X4	BAYC	5.760 25MAR37	13JAN11		BARCLAYS CAPITAL INC	USD/DTC	
	13,805.70	20,000.00	37.000000	5.56	0.00	0.00	5,108.11
	-13,805.70	20,000.00	37.000000	-5.56	0.00	0.00	-5,108.11
	13,805.85	20,000.00	36.999605	5.56	0.00	0.00	5,108.11
-- ASSET TOTALS --	13,805.85	20,000.00		5.56	0.00	0.00	5,108.11
125044BC0	CDC COMMERCIAL MORTGAGE TRUST	0.000 15MAY35	11MAY09	11MAY09	PRINCIPAL PAYMENTS C	USD/DTC	
	19,076.22	0.000000	0.00	0.00	0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
125044BC0	CDC COMMERCIAL MORTGAGE TRUST	0.000	15MAY35	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	1,295,580.82		0.000000		0.00	0.00	0.00
	12,582.88		0.000000	28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	786,963.34		0.000000	29MAR11	29MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	1,108,780.72		0.000000	29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	11,659.80		0.000000	31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	10,496.34		0.000000	28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	496,374.04		0.000000	28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	286,254.84		0.000000	29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	9,534.71		0.000000	28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	1,732,260.35		0.000000	28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	6,069.08		0.000000	29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	6,707.58		0.000000	29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
-- ASSET TOTALS --							
	5,782,340.72				0.00	0.00	0.00

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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 PROCEEDS	

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

FIXED INCOME							

140574AC8	CAPITAL TRUST RE CDO LTD	31JUL39	07FEB11	10FEB11	MORGAN STANLEY CO IN	USD/DTC	
	105,000.00	105,000.00	46.000000	61.90	0.00	0.00	48,300.00
21H040616	GNMA II TBA JAN 30 JUMBOS	01DEC99	07JAN11		CITIGROUP GLOBAL MAR	USD/TBA	
	9,000,000.00	9,000,000.00	100.656250	19,000.00	0.00	0.00	9,059,062.50
				07JAN11 CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	
	-9,000,000.00	9,000,000.00	100.656250	-19,000.00	0.00	0.00	-9,059,062.50
				07JAN11 20JAN11	CITIGROUP GLOBAL MAR	USD/TBA	
	9,000,000.00	9,000,000.00	100.656250	19,000.00	0.00	0.00	9,059,062.50
				10JAN11	MORGAN STANLEY CO IN	USD/TBA	
	3,500,000.00	3,500,000.00	100.750000	7,388.89	0.00	0.00	3,526,250.00
				10JAN11 CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-3,500,000.00	3,500,000.00	100.750000	-7,388.89	0.00	0.00	-3,526,250.00
				10JAN11 20JAN11	MORGAN STANLEY CO IN	USD/TBA	
	3,500,000.00	3,500,000.00	100.750000	7,388.89	0.00	0.00	3,526,250.00
-- ASSET TOTALS --							
	12,500,000.00	12,500,000.00		26,388.89	0.00	0.00	12,585,312.50
21H040673	GOVERNMENT NATL MTG ASSN	01DEC99	08JUL11		JPMORGAN SECURITIES	USD/TBA	
	1,500,000.00	1,500,000.00	102.046875	3,166.67	0.00	0.00	1,530,703.12
				08JUL11 CANCEL	JPMORGAN SECURITIES	USD/TBA	
	-1,500,000.00	1,500,000.00	102.046875	-3,166.67	0.00	0.00	-1,530,703.12
				08JUL11 20JUL11	JPMORGAN SECURITIES	USD/TBA	
	1,500,000.00	1,500,000.00	102.046875	3,166.67	0.00	0.00	1,530,703.12
-- ASSET TOTALS --							
	1,500,000.00	1,500,000.00		3,166.67	0.00	0.00	1,530,703.12

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
21H040681	GOVERNMENT NATL MTG ASSN	4.000 01DEC99	15AUG11		JPMORGAN SECURITIES	USD/TBA	
1,500,000.00	1,500,000.00	106.195313	2,833.33		0.00	0.00	1,592,929.69
			15AUG11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,500,000.00	1,500,000.00	106.195313	-2,833.33		0.00	0.00	-1,592,929.69
			15AUG11	18AUG11	JPMORGAN SECURITIES	USD/TBA	
1,500,000.00	1,500,000.00	106.195313	2,833.33		0.00	0.00	1,592,929.69
-- ASSET TOTALS --							
1,500,000.00	1,500,000.00		2,833.33		0.00	0.00	1,592,929.69
21H042612	GNMA II TBA JAN 30 JUMBOS	4.500 01DEC99	06JAN11		JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	103.187500	2,375.00		0.00	0.00	1,031,875.00
			06JAN11	CANCEL	JPMORGAN SECURITIES	USD/TBA	
-1,000,000.00	1,000,000.00	103.187500	-2,375.00		0.00	0.00	-1,031,875.00
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
21H042646	GNMA II TBA APRIL 30 JUMBOS	4.500 01DEC99	14APR11		DEUTSCHE BANK SECURI	USD/TBA	
4,000,000.00	4,000,000.00	103.273438	9,500.00		0.00	0.00	4,130,937.50
			14APR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
-4,000,000.00	4,000,000.00	103.273438	-9,500.00		0.00	0.00	-4,130,937.50
			14APR11	20APR11	DEUTSCHE BANK SECURI	USD/TBA	
4,000,000.00	4,000,000.00	103.273438	9,500.00		0.00	0.00	4,130,937.50
-- ASSET TOTALS --							
4,000,000.00	4,000,000.00		9,500.00		0.00	0.00	4,130,937.50
21H042653	GNMA II TBA MAY 30 JUMBOS	4.500 01DEC99	13MAY11		DEUTSCHE BANK SECURI	USD/TBA	
4,000,000.00	4,000,000.00	105.218750	8,500.00		0.00	0.00	4,208,750.00

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
21H042653	GNMA II TBA MAY 30 JUMBOS	4.500 01DEC99	13MAY11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA	
	-4,000,000.00	4,000,000.00	105.218750	-8,500.00	0.00	0.00	-4,208,750.00
	4,000,000.00	4,000,000.00	105.218750	8,500.00	0.00	0.00	4,208,750.00
-- ASSET TOTALS --							
	4,000,000.00	4,000,000.00		8,500.00	0.00	0.00	4,208,750.00
21H042679	GNMA II TBA JUL 30 4.5PCT	4.500 01DEC99	28JUN11		CITIGROUP GLOBAL MAR	USD/TBA	
	2,000,000.00	2,000,000.00	105.390625	4,750.00	0.00	0.00	2,107,812.50
	-2,000,000.00	2,000,000.00	105.390625	-4,750.00	0.00	0.00	-2,107,812.50
	2,000,000.00	2,000,000.00	105.390625	4,750.00	0.00	0.00	2,107,812.50
	2,000,000.00	2,000,000.00	105.359375	4,750.00	0.00	0.00	2,107,187.50
	-2,000,000.00	2,000,000.00	105.359375	-4,750.00	0.00	0.00	-2,107,187.50
	6,000,000.00	6,000,000.00	105.187500	14,249.99	0.00	0.00	6,311,250.00
	-6,000,000.00	6,000,000.00	105.187500	-14,249.99	0.00	0.00	-6,311,250.00
	6,000,000.00	6,000,000.00	105.187500	14,249.99	0.00	0.00	6,311,250.00
	2,000,000.00	2,000,000.00	105.359375	4,750.00	0.00	0.00	2,107,187.50

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

FIXED INCOME							

21H042679	GNMA II TBA JUL 30 4.5PCT	4.500 01DEC99	08JUL11		MORGAN STANLEY CO IN	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		MORGAN STANLEY CO IN	USD/TBA	
-6,000,000.00	6,000,000.00	105.484375	-14,249.99		0.00	0.00	-6,329,062.50
			08JUL11		MORGAN STANLEY CO IN	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		MORGAN STANLEY CO IN	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		MORGAN STANLEY CO IN	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	16,855,312.50
21H042687	GNMA II TBA AUG 30 4.5PCT	4.500 01DEC99	08AUG11		JPMORGAN SECURITIES	USD/TBA	
1,800,000.00	1,800,000.00	106.953125	3,825.00		0.00	0.00	1,925,156.25
			08AUG11 CANCEL		JPMORGAN SECURITIES	USD/TBA	
-1,800,000.00	1,800,000.00	106.953125	-3,825.00		0.00	0.00	-1,925,156.25
			08AUG11		CITIGROUP GLOBAL MAR	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		CITIGROUP GLOBAL MAR	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		CITIGROUP GLOBAL MAR	USD/TBA	
800,000.00	800,000.00	106.984375	1,700.00		0.00	0.00	855,875.00
			08AUG11 18AUG11		JPMORGAN SECURITIES	USD/TBA	
1,800,000.00	1,800,000.00	106.953125	3,825.00		0.00	0.00	1,925,156.25

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
21H042687	GNMA II TBA AUG 30 4.5PCT	4.500 01DEC99	08AUG11	18AUG11	CITIGROUP GLOBAL MAR	USD/TBA	
	1,000,000.00	1,000,000.00	106.984375	2,125.00	0.00	0.00	1,069,843.75
-- ASSET TOTALS --							
	3,600,000.00	3,600,000.00		7,650.00	0.00	0.00	3,850,875.00
21H042695	GOVERNMENT NATL MTG ASSN	4.500 01DEC99	16SEP11		MORGAN STANLEY CO IN	USD/TBA	
	1,800,000.00	1,800,000.00	108.875000	4,500.00	0.00	0.00	1,959,750.00
			16SEP11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-1,800,000.00	1,800,000.00	108.875000	-4,500.00	0.00	0.00	-1,959,750.00
			16SEP11		MORGAN STANLEY CO IN	USD/TBA	
	200,000.00	200,000.00	108.875000	500.00	0.00	0.00	217,750.00
			16SEP11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-200,000.00	200,000.00	108.875000	-500.00	0.00	0.00	-217,750.00
			16SEP11		MORGAN STANLEY CO IN	USD/TBA	
	800,000.00	800,000.00	108.875000	2,000.00	0.00	0.00	871,000.00
			16SEP11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-800,000.00	800,000.00	108.875000	-2,000.00	0.00	0.00	-871,000.00
			16SEP11	27SEP11	6	MORGAN STANLEY CO IN	USD/TBA
	200,000.00	200,000.00	108.875000	500.00	0.00	0.00	217,750.00
			19SEP11		MORGAN STANLEY CO IN	USD/TBA	
	199,078.00	199,078.00	109.062500	497.70	0.00	0.00	217,119.44
			19SEP11	CANCEL	MORGAN STANLEY CO IN	USD/TBA	
	-199,078.00	199,078.00	109.062500	-497.70	0.00	0.00	-217,119.44
-- ASSET TOTALS --							
	200,000.00	200,000.00		500.00	0.00	0.00	217,750.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
22540VT85	CS FIRST BOSTON MORTGAGE SECUR	6.864	31MAY32	28JAN11		PRINCIPAL PAYMENTS C	USD/DTC
	492.06	100.000000			0.00	0.00	492.06
				28JAN11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-492.06	100.000000			0.00	0.00	-492.06
				31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	360.97	100.000000			0.00	0.00	360.97
				02MAR11	02MAR11	PRINCIPAL PAYMENTS C	USD/BOS
	265.01	100.000000			0.00	0.00	265.01
				31MAR11		PRINCIPAL PAYMENTS C	USD/BOS
	268.87	0.000000			0.00	0.00	0.00
				31MAR11	CANCEL	PRINCIPAL PAYMENTS C	USD/BOS
	-268.87	0.000000			0.00	0.00	0.00
				31MAR11	31MAR11	PRINCIPAL PAYMENTS C	USD/BOS
	268.87	100.000000			0.00	0.00	268.87
				29SEP11	29SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	532.47	100.000000			0.00	0.00	532.47
				28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	158.40	100.000000			0.00	0.00	158.40
				31OCT11		PRINCIPAL PAYMENTS C	USD/DTC
	37,234.70	0.000000			0.00	0.00	0.00
				31OCT11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-37,234.70	0.000000			0.00	0.00	0.00
				28DEC11	28DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	633.69	83.799649			0.00	0.00	531.03

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
22540VT85	CS FIRST BOSTON MORTGAGE SECUR	6.864	31MAY32	30DEC11	30DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	5,423.88		100.000000		0.00	0.00	5,423.88
-- ASSET TOTALS --	7,643.29			0.00	0.00	0.00	7,540.63
22545XAA1	CREDIT SUISSE MORTGAGE CAPITAL	5.227	15FEB40	28FEB11	28FEB11	STATE STREET BANK AN	USD/DTC
	0.04	260,000.00	0.000000		0.00	0.00	0.00
3128JR6U5	FED HM LN PC POOL 848083	1.000	01JUN35	11FEB11		J.P. MORGAN CLEARING	USD/FED
	65,887.55	95,234.00	104.937503		107.06	0.00	69,140.75
				11FEB11	CANCEL	J.P. MORGAN CLEARING	USD/FED
	-65,887.55	95,234.00	104.937503		-107.06	0.00	-69,140.75
				11FEB11	23FEB11	J.P. MORGAN CLEARING	USD/FED
	65,887.55	95,234.00	104.937503		106.34	0.00	69,140.75
-- ASSET TOTALS --	65,887.55	95,234.00		106.34	0.00	0.00	69,140.75
3128LDEA8	FED HM LN PC POOL A79129	5.500	01JUN38	20APR11	12MAY11	DEUTSCHE BANK SECURI	USD/FED
	199,999.70	514,014.00	107.031246		336.11	0.00	214,062.17
				16MAY11	16MAY11	PRINCIPAL PAYMENTS C	USD/FED
	11,742.09		100.000000		0.00	0.00	11,742.09
				12JUL11	14JUL11	DEUTSCHE BANK SECURI	USD/FED
	403,892.62	1,107,607.00	108.167970		802.18	0.00	436,882.45
				15JUL11	15JUL11	PRINCIPAL PAYMENTS C	USD/FED
	14,625.80		100.000000		0.00	0.00	14,625.80

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							

-- ASSET TOTALS --							
630,260.21	1,621,621.00		1,138.29		0.00	0.00	677,312.51
3128MJAZ3	FED HM LN PC POOL G08023	6.500 01NOV34	18MAR11		GOLDMAN SACHS + CO	USD/FED	
109,605.31	415,000.00	112.937503		237.48	0.00	0.00	123,785.50
			18MAR11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
-109,605.31	415,000.00	112.937503		-237.48	0.00	0.00	-123,785.50
			18MAR11	13APR11	GOLDMAN SACHS + CO	USD/FED	
108,587.30	415,000.00	112.937507		235.27	0.00	0.00	122,635.79
			15APR11	15APR11	PRINCIPAL PAYMENTS C	USD/FED	
1,018.01		100.000000		0.00	0.00	0.00	1,018.01
-- ASSET TOTALS --							
109,605.31	415,000.00		235.27		0.00	0.00	123,653.80
3128MJKN9	FED HM LN PC POOL G08300	5.500 01NOV38	08SEP11	13SEP11	JPMORGAN SECURITIES	USD/FED	
894,415.59	2,717,767.00	108.875001		1,639.76	0.00	0.00	973,794.98
			15SEP11	15SEP11	PRINCIPAL PAYMENTS C	USD/FED	
26,116.00		100.000000		0.00	0.00	0.00	26,116.00
-- ASSET TOTALS --							
920,531.59	2,717,767.00		1,639.76		0.00	0.00	999,910.98
3128MJM64	FED HM LN PC POOL G08380	4.500 01DEC39	03OCT11		JPMORGAN SECURITIES	USD/FED	
489,514.92	648,944.00	106.082031		734.27	0.00	0.00	519,287.37

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

FIXED INCOME							

3128MJM64	FED HM LN PC POOL G08380	4.500 01DEC39	03OCT11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-489,514.92	648,944.00	106.082031	-734.27	0.00	0.00	-519,287.37
	473,485.91	648,944.00	106.082031	710.23	0.00	0.00	502,283.47
	16,029.01		100.000000	0.00	0.00	0.00	16,029.01
-- ASSET TOTALS --	489,514.92	648,944.00		710.23	0.00	0.00	518,312.48
3128MJP38	FED HM LN PC POOL G08441	4.000 01MAR41	10MAY11	12MAY11	GOLDMAN SACHS + CO	USD/FED	
	2,504,315.11	2,512,308.00	100.230469	3,060.83	0.00	0.00	2,510,086.78
	4,161.29		100.000000	0.00	0.00	0.00	4,161.29
-- ASSET TOTALS --	2,508,476.40	2,512,308.00		3,060.83	0.00	0.00	2,514,248.07
3128MJP53	FED HM LN PC POOL G08443	4.500 01APR41	10MAY11	12MAY11	JPMORGAN SECURITIES	USD/FED	
	997,923.03	1,000,000.00	103.449219	1,372.14	0.00	0.00	1,032,343.58
3128M4K44	FED HM LN PC POOL G02715	6.500 01JUL36	18MAR11		GOLDMAN SACHS + CO	USD/FED	
	464,238.11	1,070,000.00	112.937501	1,005.85	0.00	0.00	524,298.92
	-464,238.11	1,070,000.00	112.937501	-1,005.85	0.00	0.00	-524,298.92
	458,112.78	1,070,000.00	112.937502	992.58	0.00	0.00	517,381.13

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
3128M4K44	FED HM LN PC POOL G02715	6.500 01JUL36	15APR11	15APR11	PRINCIPAL PAYMENTS C	USD/FED	
	6,125.33	100.000000		0.00	0.00		6,125.33
-- ASSET TOTALS --	464,238.11	1,070,000.00		992.58	0.00	0.00	523,506.46
3128M5R93	FED HM LN PC POOL G03812	5.500 01FEB38	08SEP11		JPMORGAN SECURITIES	USD/FED	
	5,060,173.07	16,150,000.00	108.875000	9,276.98	0.00	0.00	5,509,263.43
	-5,060,173.07	16,150,000.00	108.875000	-9,276.98	JPMORGAN SECURITIES	USD/FED	-5,509,263.43
	5,060,173.08	16,150,000.00	108.874999	9,276.98	JPMORGAN SECURITIES	USD/FED	5,509,263.43
	156,461.68		100.000000	0.00	PRINCIPAL PAYMENTS C	USD/FED	156,461.68
	-156,461.68		100.000000	0.00	PRINCIPAL PAYMENTS C	USD/FED	-156,461.68
	156,461.68		100.000000	0.00	PRINCIPAL PAYMENTS C	USD/FED	156,461.68
-- ASSET TOTALS --	5,216,634.76	16,150,000.00		9,276.98	0.00	0.00	5,665,725.11
3128M6JS8	FED HM LN PC POOL G04473	5.500 01JUN38	08SEP11	13SEP11	JPMORGAN SECURITIES	USD/FED	
	260,429.40	580,000.00	108.875004	477.45	0.00	0.00	283,542.52
3128M6J90	FED HM LN PC POOL G04488	5.000 01AUG38	10MAY11	12MAY11	JPMORGAN SECURITIES	USD/FED	
	468,540.94	937,233.00	105.882816	715.83	0.00	0.00	496,104.34

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

FIXED INCOME								

3128M6J90	FED HM LN PC POOL G04488	5.000 01AUG38	16MAY11		PRINCIPAL PAYMENTS C	USD/FED		
	10,450.32	100.000000		0.00	0.00	0.00	10,450.32	
			16MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED		
	-10,450.32	100.000000		0.00	0.00	0.00	-10,450.32	
			16MAY11	16MAY11	PRINCIPAL PAYMENTS C	USD/FED		
	10,450.34	99.999808		0.00	0.00	0.00	10,450.32	
-- ASSET TOTALS --								
	478,991.28		937,233.00		715.83	0.00	0.00	506,554.66
3128M6VZ8	FED HM LN PC POOL G04832	5.000 01OCT38	10MAY11	12MAY11	JPMORGAN SECURITIES	USD/FED		
	3,936,676.83	8,254,088.00	105.882813	6,014.36	0.00	0.00	4,168,264.15	
			16MAY11	16MAY11	PRINCIPAL PAYMENTS C	USD/FED		
	63,325.01	100.000000		0.00	0.00	0.00	63,325.01	
-- ASSET TOTALS --								
	4,000,001.84		8,254,088.00		6,014.36	0.00	0.00	4,231,589.16
3128M7AX4	FED HM LN PC POOL G05122	5.500 01JAN39	08SEP11		JPMORGAN SECURITIES	USD/FED		
	561,003.21	1,609,940.00	108.875001	1,028.51	0.00	0.00	610,792.25	
			08SEP11	CANCEL	JPMORGAN SECURITIES	USD/FED		
	-561,003.21	1,609,940.00	108.875001	-1,028.51	0.00	0.00	-610,792.25	
			08SEP11	13SEP11	JPMORGAN SECURITIES	USD/FED		
	561,003.23	1,609,940.00	108.874997	1,028.51	0.00	0.00	610,792.25	
			15SEP11	15SEP11	PRINCIPAL PAYMENTS C	USD/FED		
	21,773.10	100.000000		0.00	0.00	0.00	21,773.10	

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

-- ASSET TOTALS --							
	582,776.33	1,609,940.00		1,028.51	0.00	0.00	632,565.35
3128M7R24	FED HM LN PC POOL G05605	5.500 01APR39	08SEP11	13SEP11	JPMORGAN SECURITIES	USD/FED	
	49,285.21	116,434.00	108.875000	90.36	0.00	0.00	53,659.27
3128M8AW4	FED HM LN PC POOL G06021	5.500 01JAN40	23DEC10	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	150,014.61	167,990.00	106.484382	275.03	0.00	0.00	159,742.13
			23DEC10	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
			23DEC10	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
			23DEC10	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
			23DEC10	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
			23DEC10	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
			23DEC10	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
3128M8AW4	FED HM LN PC POOL G06021	5.500 01JAN40	23DEC10	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
	1,000,099.83	1,119,936.00	106.484376	1,833.52	0.00	0.00	1,064,950.06
	758,605.30		100.000000	0.00	0.00	0.00	758,605.30
-- ASSET TOTALS --		21,446,774.00		35,111.91	0.00	0.00	21,152,398.57
3128M8A95	FED HM LN PC POOL G06032	6.500 01SEP39	07DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
	1,000,000.80	1,156,922.00	110.570313	2,166.67	0.00	0.00	1,105,704.01

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

FIXED INCOME							

3128M8A95	FED HM LN PC POOL G06032	6.500 01SEP39 07DEC10	13JAN11		MORGAN STANLEY CO IN	USD/FED	
1,000,000.80	1,156,922.00	110.570313	2,166.67		0.00	0.00	1,105,704.01
			07DEC10 13JAN11		MORGAN STANLEY CO IN	USD/FED	
1,000,000.80	1,156,922.00	110.570313	2,166.67		0.00	0.00	1,105,704.01
			07DEC10 13JAN11		MORGAN STANLEY CO IN	USD/FED	
1,000,000.80	1,156,922.00	110.570313	2,166.67		0.00	0.00	1,105,704.01
-- ASSET TOTALS --							
4,000,003.20	4,627,688.00		8,666.68		0.00	0.00	4,422,816.04
3128M8G40	FED HM LN PC POOL G06219	6.000 01JAN41 06JAN11	13JAN11		BARCLAYS CAPITAL INC	USD/FED	
900,000.00	900,000.00	108.062500	1,800.00		0.00	0.00	972,562.50
3128S4B63	FED HM LN PC POOL 1Q0061	1.000 01MAR36 26MAY11			BARCLAYS CAPITAL INC	USD/FED	
465,477.54	1,910,000.00	104.843750	703.18		0.00	0.00	488,024.11
			26MAY11 CANCEL		BARCLAYS CAPITAL INC	USD/FED	
-465,477.54	1,910,000.00	104.843750	-703.18		0.00	0.00	-488,024.11
			26MAY11 23JUN11		BARCLAYS CAPITAL INC	USD/FED	
465,369.47	1,910,000.00	104.843751	703.87		0.00	0.00	487,910.81
			28JUN11		PRINCIPAL PAYMENTS C	USD/DTC	
108.07		0.000000	0.00		0.00	0.00	0.00
			28JUN11 CANCEL		PRINCIPAL PAYMENTS C	USD/DTC	
-108.07		0.000000	0.00		0.00	0.00	0.00
			15JUL11 15JUL11		PRINCIPAL PAYMENTS C	USD/FED	
108.07		100.000000	0.00		0.00	0.00	108.07
-- ASSET TOTALS --							
465,477.54	1,910,000.00		703.87		0.00	0.00	488,018.88

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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 PROCEEDS	
LOT#	SSELL/BTC	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR
FIXED INCOME							
31283H3M5	FED HM LN PC POOL G01704	5.500 01JUL33	15FEB11	15FEB11	PRINCIPAL PAYMENTS C	USD/FED	
39,915.06		100.000000	0.00		0.00	0.00	39,915.06
31288JKT2	FED HM LN PC POOL C79306	6.500 01MAY33	18MAR11		GOLDMAN SACHS + CO	USD/FED	
42,545.81	254,491.00	112.937514	92.18		0.00	0.00	48,050.18
			18MAR11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
-42,545.81	254,491.00	112.937514	-92.18		0.00	0.00	-48,050.18
			18MAR11	13APR11	GOLDMAN SACHS + CO	USD/FED	
36,915.11	254,491.00	112.937521	79.98		0.00	0.00	41,691.01
			15APR11	15APR11	PRINCIPAL PAYMENTS C	USD/FED	
5,630.70		100.000000	0.00		0.00	0.00	5,630.70
-- ASSET TOTALS --							
42,545.81	254,491.00		79.98		0.00	0.00	47,321.71
312933G57	FED HM LN PC POOL A86520	4.500 01JUN39	03OCT11		JPMORGAN SECURITIES	USD/FED	
1,358,067.86	1,733,559.00	106.082032	2,037.10		0.00	0.00	1,440,665.98
			03OCT11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-1,358,067.86	1,733,559.00	106.082032	-2,037.10		0.00	0.00	-1,440,665.98
			03OCT11	13OCT11	JPMORGAN SECURITIES	USD/FED	
1,343,506.99	1,733,559.00	106.082032	2,015.26		0.00	0.00	1,425,219.51
			15OCT11	17OCT11	PRINCIPAL PAYMENTS C	USD/FED	
14,560.87		100.000000	0.00		0.00	0.00	14,560.87
-- ASSET TOTALS --							
1,358,067.86	1,733,559.00		2,015.26		0.00	0.00	1,439,780.38
312933MW1	FED HM LN PC POOL A86673	4.500 01JUN39	03OCT11		JPMORGAN SECURITIES	USD/FED	
962,945.57	1,377,997.00	106.082031	1,444.42		0.00	0.00	1,021,512.22

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

FIXED INCOME							

312933MW1	FED HM LN PC POOL A86673	4.500 01JUN39	03OCT11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-962,945.57	1,377,997.00	106.082031	-1,444.42	0.00	0.00	-1,021,512.22
			03OCT11	13OCT11	JPMORGAN SECURITIES	USD/FED	
	949,317.74	1,377,997.00	106.082032	1,423.98	0.00	0.00	1,007,055.55
			15OCT11	17OCT11	PRINCIPAL PAYMENTS C	USD/FED	
	13,627.83		100.000000	0.00	0.00	0.00	13,627.83
-- ASSET TOTALS --							
	962,945.57	1,377,997.00		1,423.98	0.00	0.00	1,020,683.38
312938MN0	FED HM LN PC POOL A90365	4.500 01DEC39	03OCT11		JPMORGAN SECURITIES	USD/FED	
	713,739.40	800,000.00	106.082032	1,070.61	0.00	0.00	757,149.26
			03OCT11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-713,739.40	800,000.00	106.082032	-1,070.61	0.00	0.00	-757,149.26
			03OCT11	13OCT11	JPMORGAN SECURITIES	USD/FED	
	695,843.15	800,000.00	106.082032	1,043.76	0.00	0.00	738,164.55
			15OCT11	17OCT11	PRINCIPAL PAYMENTS C	USD/FED	
	17,896.25		100.000000	0.00	0.00	0.00	17,896.25
-- ASSET TOTALS --							
	713,739.40	800,000.00		1,043.76	0.00	0.00	756,060.80
312939GR6	FED HM LN PC POOL A91108	4.500 01JAN40	03OCT11		JPMORGAN SECURITIES	USD/FED	
	794,023.68	1,000,000.00	106.082031	1,191.04	0.00	0.00	842,316.45
			03OCT11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-794,023.68	1,000,000.00	106.082031	-1,191.04	0.00	0.00	-842,316.45

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

FIXED INCOME							

312939GR6	FED HM LN PC POOL A91108	4.500 01JAN40	03OCT11	13OCT11	JPMORGAN SECURITIES	USD/FED	
	782,018.26	1,000,000.00	106.082031	1,173.03	0.00	0.00	829,580.85
				15OCT11	17OCT11	PRINCIPAL PAYMENTS C	USD/FED
	12,005.42		100.000000	0.00	0.00	0.00	12,005.42
-- ASSET TOTALS --							
	794,023.68	1,000,000.00		1,173.03	0.00	0.00	841,586.27
312946FN1	FED HM LN PC POOL A97373	4.500 01MAR41	07MAR11	10MAR11	BARCLAYS CAPITAL INC	USD/FED	
	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/FED
	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/FED
	1,000,000.00	1,000,000.00	101.757812	1,125.00	0.00	0.00	1,017,578.12
-- ASSET TOTALS --							
	3,000,000.00	3,000,000.00		3,375.00	0.00	0.00	3,052,734.36
312946RM0	FED HM LN PC POOL A97692	4.500 01MAR41	07MAR11	10MAR11	BARCLAYS CAPITAL INC	USD/FED	
	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/FED
	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/FED
	1,000,000.00	1,000,000.00	101.757812	1,125.00	0.00	0.00	1,017,578.12
-- ASSET TOTALS --							
	3,000,000.00	3,000,000.00		3,375.00	0.00	0.00	3,052,734.36
312946UN4	FED HM LN PC POOL A97789	4.500 01MAR41	10MAY11	12MAY11	JPMORGAN SECURITIES	USD/FED	
	7,789,953.96	7,845,960.00	103.449219	10,711.18	0.00	0.00	8,058,646.51

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

FIXED INCOME							

312946UN4	FED HM LN PC POOL A97789	4.500 01MAR41 16MAY11	16MAY11		PRINCIPAL PAYMENTS C	USD/FED	
44,155.62		100.000000	0.00		0.00	0.00	44,155.62
-- ASSET TOTALS --							
7,834,109.58	7,845,960.00		10,711.18		0.00	0.00	8,102,802.13
312946W44	FED HM LN PC POOL A97867	4.500 01APR41 10MAY11	12MAY11		JPMORGAN SECURITIES	USD/FED	
6,143,240.38	6,174,390.00	103.449219	8,446.95		0.00	0.00	6,355,134.18
22,654.37		100.000000	0.00		0.00	0.00	22,654.37
-- ASSET TOTALS --							
6,165,894.75	6,174,390.00		8,446.95		0.00	0.00	6,377,788.55
312946ZF6	FED HM LN PC POOL A97942	4.500 01APR41 10MAY11	12MAY11		JPMORGAN SECURITIES	USD/FED	
998,426.08	1,002,043.00	103.449218	1,372.83		0.00	0.00	1,032,863.97
1,573.98		100.000000	0.00		0.00	0.00	1,573.98
-- ASSET TOTALS --							
1,000,000.06	1,002,043.00		1,372.83		0.00	0.00	1,034,437.95
31300LCN3	FED HM LN PC POOL 848177	4.105 01DEC39 29APR11			PRINCIPAL PAYMENTS C	USD/DTC	
10,694.91		0.000000	0.00		0.00	0.00	0.00
-10,694.91		0.000000	0.00		0.00	0.00	0.00

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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 PROCEEDS	

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

FIXED INCOME							

31300LCN3	FED HM LN PC POOL 848177	4.105	01DEC39	31MAY11		PRINCIPAL PAYMENTS C	USD/DTC
18,534.05		0.000000			0.00	0.00	0.00
				31MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
-18,534.05		0.000000			0.00	0.00	0.00
				02JUN11		RBC CAPITAL MARKETS	USD/FED
560,128.38	853,270.00	105.777343		1,406.51		0.00	592,488.92
				02JUN11	CANCEL	RBC CAPITAL MARKETS	USD/FED
-560,128.38	853,270.00	105.777343		-1,406.51		0.00	-592,488.92
				02JUN11	23JUN11	RBC CAPITAL MARKETS	USD/FED
553,891.17	853,270.00	105.777343		1,391.19		0.00	585,891.36
				15JUN11	15JUN11	PRINCIPAL PAYMENTS C	USD/FED
18,534.06		100.000000			0.00	0.00	18,534.06
				28JUN11		PRINCIPAL PAYMENTS C	USD/DTC
6,237.21		0.000000			0.00	0.00	0.00
				28JUN11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
-6,237.21		0.000000			0.00	0.00	0.00
				15JUL11	15JUL11	PRINCIPAL PAYMENTS C	USD/FED
6,237.21		100.000000			0.00	0.00	6,237.21
-- ASSET TOTALS --							
578,662.44	853,270.00			1,391.19		0.00	610,662.63
31300LCV5	FED HM LN PC POOL 848184	4.401	01APR34	15OCT10	CANCEL	JPMORGAN CHASE BANK/	USD/FED
-10,202.04	14,345.00	104.515665			-23.70	0.00	0.00
				15OCT10	28FEB11	JPMORGAN CHASE BANK/	USD/FED
10,202.05	14,345.00	104.515563			23.70	0.00	10,662.73

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

-- ASSET TOTALS --							
	0.01			0.00	0.00	0.00	0.00
31300LDK8	FED HM LN PC POOL 848206	4.021 01DEC39	29APR11		PRINCIPAL PAYMENTS C	USD/DTC	
	12,274.04			0.000000	0.00	0.00	0.00
	-12,274.04		29APR11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC	0.00
				0.000000	0.00	0.00	0.00
	892,529.89	1,279,900.00	105.359376	03MAY11	MORGAN STANLEY CO IN	USD/FED	940,363.92
				2,193.74	0.00	0.00	
	-892,529.89	1,279,900.00	105.359376	03MAY11	CANCEL	MORGAN STANLEY CO IN	USD/FED
				-2,193.74	0.00	0.00	-940,363.92
	872,457.79	1,279,900.00	105.359376	03MAY11	23MAY11	MORGAN STANLEY CO IN	USD/FED
				2,134.27	0.00	0.00	919,216.08
	12,274.06		100.000000	16MAY11	16MAY11	PRINCIPAL PAYMENTS C	USD/BOS
					0.00	0.00	12,274.06
	20,072.10		0.000000	31MAY11		PRINCIPAL PAYMENTS C	USD/DTC
					0.00	0.00	0.00
	-20,072.10		0.000000	31MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
					0.00	0.00	0.00
	20,072.10		100.000000	15JUN11	15JUN11	PRINCIPAL PAYMENTS C	USD/FED
					0.00	0.00	20,072.10
-- ASSET TOTALS --							
	904,803.95	1,279,900.00		2,134.27	0.00	0.00	951,562.24
31300LEJ0	FED HM LN PC POOL 848237	3.985 01MAR40	29APR11		PRINCIPAL PAYMENTS C	USD/DTC	
	5,196.54			0.000000	0.00	0.00	0.00

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

FIXED INCOME							

31300LEJ0	FED HM LN PC POOL 848237	3.985	01MAR40	29APR11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-5,196.54	0.000000			0.00	0.00	0.00
				15MAY11	15MAY11	PRINCIPAL PAYMENTS C	USD/FED
	5,196.53	100.000000			0.00	0.00	5,196.53
				16MAY11	23MAY11	JPMORGAN SECURITIES	USD/FED
	340,066.99	544,650.00	105.394531		827.33	0.00	0.00
				31MAY11		PRINCIPAL PAYMENTS C	USD/DTC
	13,030.08	0.000000			0.00	0.00	0.00
				31MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-13,030.08	0.000000			0.00	0.00	0.00
				15JUN11	15JUN11	PRINCIPAL PAYMENTS C	USD/FED
	13,030.06	100.000000			0.00	0.00	13,030.06
-- ASSET TOTALS --							
	358,293.58	544,650.00			827.33	0.00	0.00
							376,638.60
31300LEW1	FED HM LN PC POOL 848249	3.804	01APR40	29APR11		PRINCIPAL PAYMENTS C	USD/DTC
	6,771.80	0.000000			0.00	0.00	0.00
				29APR11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-6,771.80	0.000000			0.00	0.00	0.00
				16MAY11	16MAY11	PRINCIPAL PAYMENTS C	USD/BOS
	6,771.82	100.000000			0.00	0.00	6,771.82
				31MAY11		PRINCIPAL PAYMENTS C	USD/DTC
	10,214.20	0.000000			0.00	0.00	0.00
				31MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-10,214.20	0.000000			0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31300LEW1	FED HM LN PC POOL 848249	3.804	01APR40	15JUN11	15JUN11	PRINCIPAL PAYMENTS C	USD/FED
	10,214.22		100.000000		0.00	0.00	10,214.22
				28JUN11		PRINCIPAL PAYMENTS C	USD/DTC
	6,754.09		0.000000		0.00	0.00	0.00
				28JUN11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-6,754.09		0.000000		0.00	0.00	0.00
				15JUL11	15JUL11	PRINCIPAL PAYMENTS C	USD/FED
	6,754.11		100.000000		0.00	0.00	6,754.11
				28JUL11		PRINCIPAL PAYMENTS C	USD/DTC
	18,285.14		0.000000		0.00	0.00	0.00
				28JUL11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-18,285.14		0.000000		0.00	0.00	0.00
				03AUG11		CREDIT SUISSE SECURI	USD/FED
	308,274.00	592,020.00	105.007814		715.88	0.00	323,711.79
				03AUG11	CANCEL	CREDIT SUISSE SECURI	USD/FED
	-308,274.00	592,020.00	105.007814		-715.88	0.00	-323,711.79
				03AUG11	23AUG11	CREDIT SUISSE SECURI	USD/FED
	302,772.97	592,020.00	105.007812		703.66	0.00	317,935.27
				15AUG11	15AUG11	PRINCIPAL PAYMENTS C	USD/FED
	18,285.15		100.000000		0.00	0.00	18,285.15
				29AUG11		PRINCIPAL PAYMENTS C	USD/DTC
	5,501.03		0.000000		0.00	0.00	0.00
				29AUG11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-5,501.03		0.000000		0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

31300LEW1	FED HM LN PC POOL 848249	3.804	01APR40	15SEP11	15SEP11	PRINCIPAL PAYMENTS C	USD/FED
	5,501.03	100.000000			0.00	0.00	5,501.03
-- ASSET TOTALS --							
	350,299.30	592,020.00		703.66	0.00	0.00	365,461.60
31300LFA8	FED HM LN PC POOL 848261	3.920	01MAY40	29APR11		PRINCIPAL PAYMENTS C	USD/DTC
	14,027.43	0.000000		0.00	0.00	0.00	0.00
			29APR11	CANCEL		PRINCIPAL PAYMENTS C	USD/DTC
	-14,027.43	0.000000		0.00	0.00	0.00	0.00
			31MAY11			PRINCIPAL PAYMENTS C	USD/DTC
	22,749.66	0.000000		0.00	0.00	0.00	0.00
			31MAY11	CANCEL		PRINCIPAL PAYMENTS C	USD/DTC
	-22,749.66	0.000000		0.00	0.00	0.00	0.00
			08JUN11	23JUN11		WELLS FARGO SECURITI	USD/FED
	909,084.19	1,194,580.00	105.195313	2,179.98	0.00	0.00	956,313.96
			15JUN11	15JUN11		PRINCIPAL PAYMENTS C	USD/FED
	22,749.68	100.000000		0.00	0.00	0.00	22,749.68
			28JUN11			PRINCIPAL PAYMENTS C	USD/DTC
	3,296.78	0.000000		0.00	0.00	0.00	0.00
			28JUN11	CANCEL		PRINCIPAL PAYMENTS C	USD/DTC
	-3,296.78	0.000000		0.00	0.00	0.00	0.00
			15JUL11	15JUL11		PRINCIPAL PAYMENTS C	USD/FED
	3,296.78	100.000000		0.00	0.00	0.00	3,296.78
-- ASSET TOTALS --							
	935,130.65	1,194,580.00		2,179.98	0.00	0.00	982,360.42

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

FIXED INCOME							

3132GDA36	FED HM LN PC POOL Q00026	4.500 01APR41 10MAY11	12MAY11		JPMORGAN SECURITIES	USD/FED	
998,728.92	1,000,000.00	103.449218	1,373.25		0.00	0.00	1,033,177.26
3132GDJK9	FED HM LN PC POOL Q00266	4.500 01APR41 10MAY11	12MAY11		JPMORGAN SECURITIES	USD/FED	
3,995,093.24	4,000,000.00	103.449219	5,493.25		0.00	0.00	4,132,892.74
3132GEL81	FED HM LN PC POOL Q01251	5.000 01MAY41 01JUN11	13JUN11		BANK OF AMERICA SECU	USD/FED	
2,000,000.00	2,000,000.00	106.730469	3,333.33		0.00	0.00	2,134,609.37
3133THQB6	FREDDIE MAC	6.000 15JAN29 18JAN11	18JAN11		PRINCIPAL PAYMENTS C	USD/FED	
2,492.84		100.000000	0.00		0.00	0.00	2,492.84
			15FEB11 15FEB11		PRINCIPAL PAYMENTS C	USD/FED	
2,175.05		100.000000	0.00		0.00	0.00	2,175.05
			15MAR11 15MAR11		PRINCIPAL PAYMENTS C	USD/FED	
1,586.07		100.000000	0.00		0.00	0.00	1,586.07
			15APR11 15APR11		PRINCIPAL PAYMENTS C	USD/FED	
1,640.95		100.000000	0.00		0.00	0.00	1,640.95
			16MAY11 16MAY11		PRINCIPAL PAYMENTS C	USD/FED	
1,168.22		100.000000	0.00		0.00	0.00	1,168.22
			15JUN11 15JUN11		PRINCIPAL PAYMENTS C	USD/FED	
859.30		100.000000	0.00		0.00	0.00	859.30
			15JUL11 15JUL11		PRINCIPAL PAYMENTS C	USD/FED	
1,085.33		100.000000	0.00		0.00	0.00	1,085.33
			15AUG11 15AUG11		PRINCIPAL PAYMENTS C	USD/FED	
1,692.58		100.000000	0.00		0.00	0.00	1,692.58
			15SEP11 15SEP11		PRINCIPAL PAYMENTS C	USD/FED	
1,733.06		100.000000	0.00		0.00	0.00	1,733.06

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

FIXED INCOME							

3133THQB6	FREDDIE MAC	6.000	15JAN29	15OCT11	17OCT11	PRINCIPAL PAYMENTS C	USD/FED
	1,302.06	100.000000			0.00	0.00	1,302.06
				15NOV11	15NOV11	PRINCIPAL PAYMENTS C	USD/FED
	1,178.71	100.000000			0.00	0.00	1,178.71
				15DEC11	15DEC11	PRINCIPAL PAYMENTS C	USD/FED
	1,537.97	100.000000			0.00	0.00	1,537.97
-- ASSET TOTALS --	18,452.14				0.00	0.00	18,452.14
313401LY5	FED HM LN PC POOL 170074	12.500	01FEB13	28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/BOS
	23.98	0.000000			0.00	0.00	0.00
				15MAR11	15MAR11	PRINCIPAL PAYMENTS C	USD/BOS
	177.03	100.000000			0.00	0.00	177.03
				15APR11	15APR11	PRINCIPAL PAYMENTS C	USD/BOS
	156.20	100.000000			0.00	0.00	156.20
				02MAY11	02MAY11	PRINCIPAL PAYMENTS C	USD/BOS
	4.42	0.000000			0.00	0.00	0.00
				16MAY11	16MAY11	PRINCIPAL PAYMENTS C	USD/FED
	159.04	100.000000			0.00	0.00	159.04
				15JUN11	15JUN11	PRINCIPAL PAYMENTS C	USD/FED
	160.62	100.000000			0.00	0.00	160.62
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	53.65	0.000000			0.00	0.00	0.00
				15JUL11	15JUL11	PRINCIPAL PAYMENTS C	USD/FED
	214.27	100.000000			0.00	0.00	214.27

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	

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

FIXED INCOME							

313401LY5	FED HM LN PC POOL 170074	12.500	01FEB13	15AUG11	15AUG11	PRINCIPAL PAYMENTS C	USD/FED
	142.95	100.000000			0.00	0.00	142.95
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	1.57	0.000000			0.00	0.00	0.00
				15SEP11	15SEP11	PRINCIPAL PAYMENTS C	USD/FED
	144.53	100.000000			0.00	0.00	144.53
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	1.26	0.000000			0.00	0.00	0.00
				17OCT11	17OCT11	PRINCIPAL PAYMENTS C	USD/FED
	145.79	100.000000			0.00	0.00	145.79
				28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	1.89	0.000000			0.00	0.00	0.00
				15NOV11	15NOV11	PRINCIPAL PAYMENTS C	USD/FED
	147.68	100.000000			0.00	0.00	147.68
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	1.58	0.000000			0.00	0.00	0.00
				15DEC11	15DEC11	PRINCIPAL PAYMENTS C	USD/FED
	149.26	100.000000			0.00	0.00	149.26
				29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	2.21	0.000000			0.00	0.00	0.00
-- ASSET TOTALS --							
	1,687.93			0.00	0.00	0.00	1,597.37
313401XQ9	FED HM LN PC POOL 170220	8.000	01APR17	18JAN11	18JAN11	PRINCIPAL PAYMENTS C	USD/FED
	452.74	100.000000			0.00	0.00	452.74

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
313401XQ9	FED HM LN PC POOL 170220	8.000	01APR17	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	68.54	0.000000			0.00	0.00	0.00
				15FEB11	15FEB11	PRINCIPAL PAYMENTS C	USD/FED
	521.28	100.000000			0.00	0.00	521.28
				15MAR11	15MAR11	PRINCIPAL PAYMENTS C	USD/FED
	294.14	100.000000			0.00	0.00	294.14
				15APR11	15APR11	PRINCIPAL PAYMENTS C	USD/FED
	162.44	100.000000			0.00	0.00	162.44
				02MAY11	02MAY11	PRINCIPAL PAYMENTS C	USD/BOS
	73.27	0.000000			0.00	0.00	0.00
				16MAY11	16MAY11	PRINCIPAL PAYMENTS C	USD/FED
	164.37	100.000000			0.00	0.00	164.37
				15JUN11	15JUN11	PRINCIPAL PAYMENTS C	USD/FED
	235.71	100.000000			0.00	0.00	235.71
				15JUL11	15JUL11	PRINCIPAL PAYMENTS C	USD/FED
	164.98	100.000000			0.00	0.00	164.98
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	19.11	0.000000			0.00	0.00	0.00
				15AUG11	15AUG11	PRINCIPAL PAYMENTS C	USD/FED
	184.10	100.000000			0.00	0.00	184.10
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	38.36	0.000000			0.00	0.00	0.00
				15SEP11	15SEP11	PRINCIPAL PAYMENTS C	USD/FED
	222.45	100.000000			0.00	0.00	222.45

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	

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

FIXED INCOME							

313401XQ9	FED HM LN PC POOL 170220	8.000	01APR17	28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	147.57	0.000000			0.00	0.00	0.00
				15OCT11	17OCT11	PRINCIPAL PAYMENTS C	USD/FED
	370.03	100.000000			0.00	0.00	370.03
				15NOV11	15NOV11	PRINCIPAL PAYMENTS C	USD/FED
	249.00	100.000000			0.00	0.00	249.00
				15DEC11	15DEC11	PRINCIPAL PAYMENTS C	USD/FED
	175.48	100.000000			0.00	0.00	175.48
-- ASSET TOTALS --	3,543.57			0.00	0.00	0.00	3,196.72
31358RFR9	FEDERAL NATL MTG ASSN REMIC	7.000	25NOV22	25FEB11		PRINCIPAL PAYMENTS C	USD/FED
	4,867.25	100.000000			0.00	0.00	4,867.25
				25FEB11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-4,867.25	100.000000			0.00	0.00	-4,867.25
				25MAY11		PRINCIPAL PAYMENTS C	USD/FED
	5,323.39	100.000000			0.00	0.00	5,323.39
				25MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-5,323.39	100.000000			0.00	0.00	-5,323.39
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
31359SXB1	FANNIE MAE	6.000	25MAY31	25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED
	24,172.04	100.000000			0.00	0.00	24,172.04

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LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31359SXB1	FANNIE MAE	6.000	25MAY31	25MAY11		PRINCIPAL PAYMENTS C	USD/FED
	23,303.78		100.000000		0.00	0.00	23,303.78
				25MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-23,303.78		100.000000		0.00	0.00	-23,303.78
-- ASSET TOTALS --							
	24,172.04				0.00	0.00	24,172.04
3136FAZ78	FANNIEMAE STRIP	5.500	01JUL33	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	9,287.59		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	6,996.92		0.000000		0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	6,550.75		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	5,957.54		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/CSW
	4,627.20		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	3,665.70		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	4,357.52		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	5,055.06		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	4,710.06		0.000000		0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
3136FAZ78	FANNIEMAE STRIP	5.500	01JUL33	28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	4,370.16	0.000000			0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	4,991.70	0.000000			0.00	0.00	0.00
				29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	4,519.94	0.000000			0.00	0.00	0.00
-- ASSET TOTALS --	65,090.14				0.00	0.00	0.00
3136FA2X7	FANNIEMAE STRIP	5.500	01JUL18	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	7,859.81	0.000000			0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	6,773.43	0.000000			0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	6,630.14	0.000000			0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	5,677.77	0.000000			0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	6,322.43	0.000000			0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	6,313.94	0.000000			0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	5,529.16	0.000000			0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	6,126.80	0.000000			0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

3136FA2X7	FANNIEMAE STRIP	5.500	01JUL18	28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	5,695.67			0.000000	0.00	0.00	0.00
	5,572.30			0.000000	0.00	0.00	0.00
	6,028.98			0.000000	0.00	0.00	0.00
	6,008.16			0.000000	0.00	0.00	0.00
-- ASSET TOTALS --	74,538.59				0.00	0.00	0.00
3136FA6N5	FANNIEMAE STRIP	5.500	01MAY34	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	6,446.17			0.000000	0.00	0.00	0.00
	4,369.72			0.000000	0.00	0.00	0.00
	3,954.82			0.000000	0.00	0.00	0.00
	4,548.66			0.000000	0.00	0.00	0.00
	3,355.10			0.000000	0.00	0.00	0.00
	2,605.07			0.000000	0.00	0.00	0.00
	3,422.46			0.000000	0.00	0.00	0.00

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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 PROCEEDS	

LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

3136FA6N5	FANNIEMAE STRIP	5.500	01MAY34	29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	4,149.90		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	3,779.94		0.000000		0.00	0.00	0.00
				28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	3,605.83		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	3,751.56		0.000000		0.00	0.00	0.00
				29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	4,041.11		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --	48,030.34				0.00	0.00	0.00
3136FCEU6	FANNIEMAE STRIP	6.500	01AUG34	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	1,938.28		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	1,743.01		0.000000		0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	2,099.92		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	2,281.56		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	2,071.82		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	2,218.33		0.000000		0.00	0.00	0.00

ZU46
USD

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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 PROCEEDS	
SSELL/BTC	LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR
FIXED INCOME							
3136FCEU6	FANNIEMAE STRIP	6.500	01AUG34	28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	2,014.56	0.000000			0.00	0.00	0.00
			29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
	1,090.91	0.000000			0.00	0.00	0.00
			28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
	1,400.76	0.000000			0.00	0.00	0.00
			28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
	2,007.64	0.000000			0.00	0.00	0.00
			29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
	1,796.41	0.000000			0.00	0.00	0.00
			29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
	2,158.65	0.000000			0.00	0.00	0.00
-- ASSET TOTALS --	22,821.85				0.00	0.00	0.00
3136FCJB3	FANNIEMAE STRIP	5.500	01APR34	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	2,715.70	0.000000			0.00	0.00	0.00
			28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
	1,964.06	0.000000			0.00	0.00	0.00
			28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
	2,135.03	0.000000			0.00	0.00	0.00
			29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
	2,482.65	0.000000			0.00	0.00	0.00
			31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
	1,115.62	0.000000			0.00	0.00	0.00

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USD

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
3136FCJB3	FANNIEMAE STRIP	5.500	01APR34	28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	1,112.05		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	1,593.03		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	1,307.13		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	1,621.42		0.000000		0.00	0.00	0.00
				28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	1,817.98		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	1,404.63		0.000000		0.00	0.00	0.00
				29DEC11		PRINCIPAL PAYMENTS C	USD/DTC
	1,294.74		0.000000		0.00	0.00	0.00
				29DEC11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-1,294.74		0.000000		0.00	0.00	0.00
				29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	1,408.74		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --	20,678.04				0.00	0.00	0.00
3136FCJC1	FANNIEMAE STRIP	6.000	01MAR34	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	2,237.55		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	2,869.93		0.000000		0.00	0.00	0.00

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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 PROCEEDS	

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

FIXED INCOME							

3136FCJ1	FANNIEMAE STRIP	6.000	01MAR34	28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	1,587.42	0.000000			0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	1,334.52	0.000000			0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	1,866.89	0.000000			0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	2,379.80	0.000000			0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	2,168.76	0.000000			0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	1,575.68	0.000000			0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	2,442.38	0.000000			0.00	0.00	0.00
				28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	1,494.86	0.000000			0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	1,233.77	0.000000			0.00	0.00	0.00
				29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	1,528.84	0.000000			0.00	0.00	0.00
-- ASSET TOTALS --							
	22,720.40				0.00	0.00	0.00
3136FCUL8	FANNIEMAE STRIP	6.000	01JUL35	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	3,780.45	0.000000			0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
3136FCUL8	FANNIEMAE STRIP	6.000	01JUL35	28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	2,129.69			0.000000	0.00	0.00	0.00
	1,430.48			0.000000	0.00	0.00	0.00
	2,440.02			0.000000	0.00	0.00	0.00
	2,429.02			0.000000	0.00	0.00	0.00
	2,018.13			0.000000	0.00	0.00	0.00
	1,238.97			0.000000	0.00	0.00	0.00
	1,527.14			0.000000	0.00	0.00	0.00
	2,116.31			0.000000	0.00	0.00	0.00
	2,482.50			0.000000	0.00	0.00	0.00
	2,220.39			0.000000	0.00	0.00	0.00
	1,911.42			0.000000	0.00	0.00	0.00
-- ASSET TOTALS --	25,724.52				0.00	0.00	0.00
3136FC5M4	FANNIEMAE STRIP	0.000	01OCT36	25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED
	30,371.54			100.000000	0.00	0.00	30,371.54

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
3136FC5M4	FANNIEMAE STRIP	0.000 01OCT36	25FEB11	25FEB11		PRINCIPAL PAYMENTS C	USD/FED
	22,089.42	100.000000		0.00	0.00	0.00	22,089.42
	18,653.49	100.000000	25MAR11	25MAR11	0.00	PRINCIPAL PAYMENTS C	USD/FED
	16,800.70	100.000000	25APR11	25APR11	0.00	PRINCIPAL PAYMENTS C	USD/FED
	13,905.58	100.000000	25MAY11	25MAY11	0.00	PRINCIPAL PAYMENTS C	USD/FED
	13,832.64	100.000000	25JUN11	27JUN11	2	PRINCIPAL PAYMENTS C	USD/FED
	14,314.07	100.000000	25JUL11	25JUL11	0.00	PRINCIPAL PAYMENTS C	USD/FED
	14,811.08	100.000000	25AUG11	25AUG11	0.00	PRINCIPAL PAYMENTS C	USD/FED
	17,129.66	100.000000	26SEP11	26SEP11	0.00	PRINCIPAL PAYMENTS C	USD/FED
	17,574.30	100.000000	25OCT11	25OCT11	0.00	PRINCIPAL PAYMENTS C	USD/DTC
	18,880.88	100.000000	25NOV11	25NOV11	0.00	PRINCIPAL PAYMENTS C	USD/FED
	20,361.02	100.000000	25DEC11	27DEC11	2	PRINCIPAL PAYMENTS C	USD/FED
-- ASSET TOTALS --	218,724.38			0.00	0.00	0.00	218,724.38
3136FER61	FANNIEMAE STRIP	5.000 25JUL37	31JAN11	31JAN11		PRINCIPAL PAYMENTS C	USD/DTC
	37,180.70	0.000000		0.00	0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

31371KEJ6	FNMA POOL 254037	5.500 01OCT16	17MAY11		JPMORGAN SECURITIES	USD/FED	
34,616.35	715,000.00	108.636728	63.46		0.00	0.00	37,606.07
			17MAY11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-34,616.35	715,000.00	108.636728	-63.46		0.00	0.00	-37,606.07
			17MAY11	13JUN11	JPMORGAN SECURITIES	USD/FED	
34,034.34	715,000.00	108.636718	62.40		0.00	0.00	36,973.79
			25MAY11		PRINCIPAL PAYMENTS C	USD/FED	
642.77		100.000000	0.00		0.00	0.00	642.77
			25MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
-642.77		100.000000	0.00		0.00	0.00	-642.77
			25MAY11	25MAY11	PRINCIPAL PAYMENTS C	USD/FED	
642.79		99.996888	0.00		0.00	0.00	642.77
			25JUN11	25JUN11	PRINCIPAL PAYMENTS C	USD/FED	
582.01		100.000000	0.00		0.00	0.00	582.01
-- ASSET TOTALS --							
35,259.14	715,000.00		62.40		0.00	0.00	38,198.57
31371KVH1	FNMA POOL 254516	6.500 01NOV32	31MAR11		GOLDMAN SACHS + CO	USD/FED	
40,864.73	588,535.00	112.750017	88.54		0.00	0.00	46,074.99
			31MAR11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
-40,864.73	588,535.00	112.750017	-88.54		0.00	0.00	-46,074.99
			31MAR11	13APR11	GOLDMAN SACHS + CO	USD/FED	
39,915.35	588,535.00	112.750007	86.48		0.00	0.00	45,004.56
			25APR11	25APR11	PRINCIPAL PAYMENTS C	USD/FED	
949.38		100.000000	0.00		0.00	0.00	949.38

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

31371NV77	FNMA POOL 257238	5.000 01JUN28	07MAR11	10MAR11	BARCLAYS CAPITAL INC	USD/FED	
	417,093.44	997,585.00	104.945312	521.37	0.00	0.00	437,720.01
				07MAR11	10MAR11	BARCLAYS CAPITAL INC	USD/FED
	1,000,000.32	2,391,755.00	104.945312	1,250.00	0.00	0.00	1,049,453.46
-- ASSET TOTALS --							
	2,417,094.08	5,781,095.00		3,021.37	0.00	0.00	2,536,626.93
31371NWX9	FNMA POOL 257262	5.500 01JUL38	02MAY11		GOLDMAN SACHS + CO	USD/FED	
	805,409.93	1,560,000.00	107.718751	1,353.54	0.00	0.00	867,577.52
				02MAY11	CANCEL	GOLDMAN SACHS + CO	USD/FED
	-805,409.93	1,560,000.00	107.718751	-1,353.54	0.00	0.00	-867,577.52
				02MAY11	12MAY11	GOLDMAN SACHS + CO	USD/FED
	790,203.91	1,560,000.00	107.718751	1,327.98	0.00	0.00	851,197.78
				25MAY11	25MAY11	PRINCIPAL PAYMENTS C	USD/FED
	15,206.02		100.000000	0.00	0.00	0.00	15,206.02
-- ASSET TOTALS --							
	805,409.93	1,560,000.00		1,327.98	0.00	0.00	866,403.80
31371NZP3	FNMA POOL 257350	6.000 01SEP38	17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	767,890.73	2,085,272.00	108.000002	1,535.78	0.00	0.00	829,322.00
				17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED
	192,752.99	523,437.00	108.000000	385.51	0.00	0.00	208,173.23
-- ASSET TOTALS --							
	960,643.72	2,608,709.00		1,921.29	0.00	0.00	1,037,495.23
31371N2D6	FNMA POOL 257372	6.000 01SEP28	17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	891,329.91	2,292,154.00	108.000001	1,782.66	0.00	0.00	962,636.31

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

FIXED INCOME							

31371N2D6	FNMA POOL 257372	6.000 01SEP28	17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	60,208.16	154,832.00	108.000012	120.42	0.00	0.00	65,024.82
-- ASSET TOTALS --	951,538.07	2,446,986.00		1,903.08	0.00	0.00	1,027,661.13
31372CUT3	FNMA POOL 268894	6.500 01JAN24	18MAR11		NOMURA SECURITIES/FI	USD/FED	
	12,732.20	616,534.00	112.625000	27.59	0.00	0.00	14,339.64
	-12,732.20	616,534.00	112.625000	18MAR11 CANCEL -27.59	NOMURA SECURITIES/FI 0.00	USD/FED 0.00	-14,339.64
	12,642.84	616,534.00	112.625011	18MAR11 13APR11 27.39	NOMURA SECURITIES/FI 0.00	USD/FED 0.00	14,239.00
	89.35		100.000000	25APR11 0.00	PRINCIPAL PAYMENTS C 0.00	USD/FED 0.00	89.35
	-89.35		100.000000	25APR11 CANCEL 0.00	PRINCIPAL PAYMENTS C 0.00	USD/FED 0.00	-89.35
	89.36		99.988809	25APR11 29JUL11 0.00	PRINCIPAL PAYMENTS C 0.00	USD/FED 0.00	89.35
-- ASSET TOTALS --	12,732.20	616,534.00		27.39	0.00	0.00	14,328.35
31372MV45	FNMA POOL 277035	6.500 01APR24	18MAR11		NOMURA SECURITIES/FI	USD/FED	
	24,299.07	2,101,280.00	112.625010	52.65	0.00	0.00	27,366.83
	-24,299.07	2,101,280.00	112.625010	18MAR11 CANCEL -52.65	NOMURA SECURITIES/FI 0.00	USD/FED 0.00	-27,366.83

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

FIXED INCOME							

31372MV45	FNMA POOL 277035	6.500 01APR24	18MAR11	13APR11	NOMURA SECURITIES/FI	USD/FED	
	24,134.44	2,101,280.00	112.625000	52.29	0.00	0.00	27,181.41
				25APR11	25APR11	PRINCIPAL PAYMENTS C	USD/FED
	164.64		100.000000	0.00	0.00	0.00	164.64
-- ASSET TOTALS --				52.29	0.00	0.00	27,346.05
	24,299.08	2,101,280.00					
31376KHK5	FNMA POOL 357634	6.000 01OCT34	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-249,543.33	615,000.00	109.500001	-499.09	0.00	0.00	-273,249.95
				17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED
	246,602.38	615,000.00	109.500002	493.20	0.00	0.00	270,029.61
				25JAN11		PRINCIPAL PAYMENTS C	USD/FED
	2,940.95		100.000000	0.00	0.00	0.00	2,940.95
				25JAN11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-2,940.95		100.000000	0.00	0.00	0.00	-2,940.95
				25JAN11		PRINCIPAL PAYMENTS C	USD/FED
	2,940.96		100.000000	0.00	0.00	0.00	2,940.96
				25JAN11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-2,940.96		100.000000	0.00	0.00	0.00	-2,940.96
				25JAN11	28FEB11	PRINCIPAL PAYMENTS C	USD/FED
	2,940.96		99.999659	0.00	0.00	0.00	2,940.95
-- ASSET TOTALS --				-5.89	0.00	0.00	-279.39
	0.01						
31376TLL9	FNMA POOL 364931	6.500 01MAY13	29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC	
	0.01		0.000000	0.00	0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31376Y7C4	FNMA POOL 369991	6.000	01JAN17	10JAN11	13JAN11	JPMORGAN SECURITIES	USD/FED
	33,161.42	1,058,529.00	108.562510		66.32	0.00	36,000.87
31378QHP9	FNMA POOL 405338	6.500	01DEC27	18MAR11		NOMURA SECURITIES/FI	USD/FED
	4,520.44	140,000.00	112.625320		9.79	0.00	5,091.16
				18MAR11	CANCEL	NOMURA SECURITIES/FI	USD/FED
	-4,520.44	140,000.00	112.625320		-9.79	0.00	-5,091.16
				18MAR11	13APR11	NOMURA SECURITIES/FI	USD/FED
	3,569.88	140,000.00	112.625354		7.73	0.00	4,020.59
				25MAR11	25MAR11	PRINCIPAL PAYMENTS C	USD/FED
	14.76		100.000000		0.00	0.00	14.76
				25APR11	25APR11	PRINCIPAL PAYMENTS C	USD/FED
	950.56		100.000000		0.00	0.00	950.56
-- ASSET TOTALS --	4,535.20	140,000.00			7.73	0.00	4,985.91
31379PVV1	FNMA POOL 425528	6.500	01JUL13	27JAN11	27JAN11	PRINCIPAL PAYMENTS C	USD/FED
	0.01		0.000000		0.00	0.00	0.00
3138AAA35	FNMA POOL AH8125	3.500	01APR26	13OCT11	18OCT11	UBS WARBURG LLC CMO	USD/FED
	562,734.74	616,440.00	103.570314		930.08	0.00	582,826.14
3138AAHG9	FNMA POOL AH8330	5.000	01APR41	13OCT11		BARCLAYS CAPITAL INC	USD/FED
	337,311.77	340,831.00	107.625002		609.03	0.00	363,031.80
				13OCT11	CANCEL	BARCLAYS CAPITAL INC	USD/FED
	-337,311.77	340,831.00	107.625002		-609.03	0.00	-363,031.80
				13OCT11	14NOV11	BARCLAYS CAPITAL INC	USD/FED
	336,744.84	340,831.00	107.625002		608.01	0.00	362,421.64

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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 PROCEEDS		

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

FIXED INCOME								

3138AAHG9	FNMA POOL AH8330	5.000 01APR41	25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/FED		
	566.93	100.000000		0.00	0.00	0.00	566.93	
-- ASSET TOTALS --								
	337,311.77		340,831.00		608.01	0.00	0.00	362,988.57
3138AALB5	FNMA POOL AH8421	4.500 01APR41	16AUG11		CITIGROUP GLOBAL MAR	USD/FED		
	399,436.42	106.890626		599.15	0.00	0.00	426,960.09	
			16AUG11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED		
	-399,436.42	106.890626		-599.15	0.00	0.00	-426,960.09	
			16AUG11	13SEP11	CITIGROUP GLOBAL MAR	USD/FED		
	398,886.67	106.890626		598.33	0.00	0.00	426,372.46	
			25AUG11	25AUG11	PRINCIPAL PAYMENTS C	USD/FED		
	563.91	100.000000		0.00	0.00	0.00	563.91	
			26SEP11	26SEP11	PRINCIPAL PAYMENTS C	USD/FED		
	549.75	100.000000		0.00	0.00	0.00	549.75	
-- ASSET TOTALS --								
	400,000.33		402,103.00		598.33	0.00	0.00	427,486.12
3138AARE3	FNMA POOL AH8584	4.000 01FEB41	13SEP11	25OCT11	12 PERSHING LLC	USD/FED		
	371,317.33	104.281252		495.09	0.00	0.00	387,214.36	
3138ABMF3	FNMA POOL AH9357	4.500 01APR41	12SEP11		UBS WARBURG LLC CMO	USD/FED		
	2,803,952.02	106.593750		4,205.93	0.00	0.00	2,988,837.61	
			12SEP11	CANCEL	UBS WARBURG LLC CMO	USD/FED		
	-2,803,952.02	106.593750		-4,205.93	0.00	0.00	-2,988,837.61	

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

3138ABMF3	FNMA POOL AH9357	4.500 01APR41	12SEP11		UBS WARBURG LLC CMO	USD/FED	
2,803,952.02	2,859,210.00	106.593750	4,205.93		0.00	0.00	2,988,837.61
			12SEP11	CANCEL	UBS WARBURG LLC CMO	USD/FED	
-2,803,952.02	2,859,210.00	106.593750	-4,205.93		0.00	0.00	-2,988,837.61
			12SEP11	13OCT11	UBS WARBURG LLC CMO	USD/FED	
2,677,390.66	2,859,210.00	106.593750	4,016.09		0.00	0.00	2,853,931.10
			25OCT11	25OCT11	PRINCIPAL PAYMENTS C	USD/FED	
126,561.36		100.000000	0.00		0.00	0.00	126,561.36
-- ASSET TOTALS --							
2,803,952.02	2,859,210.00		4,016.09		0.00	0.00	2,980,492.46
3138AB6K0	FNMA POOL AH9873	4.500 01APR41	29JUL11	11AUG11	GOLDMAN SACHS + CO	USD/FED	
297,785.20	303,670.00	104.394531	372.23		0.00	0.00	310,871.46
3138ACAL1	FNMA POOL AH9910	4.000 01APR41	08SEP11	13SEP11	JPMORGAN SECURITIES	USD/FED	
588,730.21	596,079.00	104.386719	784.97		0.00	0.00	614,556.15
			26SEP11	26SEP11	PRINCIPAL PAYMENTS C	USD/FED	
934.96		100.000000	0.00		0.00	0.00	934.96
-- ASSET TOTALS --							
589,665.17	596,079.00		784.97		0.00	0.00	615,491.11
3138ACCX3	FNMA POOL AH9985	4.500 01MAY41	07OCT11	13OCT11	BANK OF AMERICA SECU	USD/FED	
2,589,684.51	2,627,750.00	106.218750	3,884.53		0.00	0.00	2,750,730.52
			25OCT11	25OCT11	PRINCIPAL PAYMENTS C	USD/FED	
3,555.11		100.000000	0.00		0.00	0.00	3,555.11

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

-- ASSET TOTALS --							
2,593,239.62	2,627,750.00			3,884.53	0.00	0.00	2,754,285.63
3138ADHY4	FNMA POOL AI0246	5.000 01APR41	13OCT11		BARCLAYS CAPITAL INC	USD/FED	
665,942.89	771,454.00	107.625001	1,202.40		0.00	0.00	716,721.04
			13OCT11	CANCEL	BARCLAYS CAPITAL INC	USD/FED	
-665,942.89	771,454.00	107.625001	-1,202.40		0.00	0.00	-716,721.04
			13OCT11	14NOV11	BARCLAYS CAPITAL INC	USD/FED	
631,964.54	771,454.00	107.625001	1,141.05		0.00	0.00	680,151.84
			25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/FED	
33,978.34		100.000000	0.00		0.00	0.00	33,978.34
-- ASSET TOTALS --							
665,942.88	771,454.00		1,141.05		0.00	0.00	714,130.18
3138ADTZ8	FNMA POOL AI0567	4.500 01MAY41	28SEP11		BARCLAYS CAPITAL INC	USD/FED	
4,015,478.36	4,118,600.00	106.250000	6,023.22		0.00	0.00	4,266,445.75
			28SEP11	CANCEL	BARCLAYS CAPITAL INC	USD/FED	
-4,015,478.36	4,118,600.00	106.250000	-6,023.22		0.00	0.00	-4,266,445.75
			28SEP11	13OCT11	BARCLAYS CAPITAL INC	USD/FED	
3,931,160.74	4,118,600.00	106.250000	5,896.74		0.00	0.00	4,176,858.29
			25OCT11	25OCT11	PRINCIPAL PAYMENTS C	USD/FED	
84,317.63		100.000000	0.00		0.00	0.00	84,317.63
-- ASSET TOTALS --							
4,015,478.37	4,118,600.00		5,896.74		0.00	0.00	4,261,175.92
3138ADWZ4	FNMA POOL AI0663	5.000 01MAY41	07NOV11	14NOV11	JPMORGAN SECURITIES	USD/FED	
1,021,491.20	1,128,756.00	107.718751	1,844.36		0.00	0.00	1,100,337.56

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

FIXED INCOME							

3138ADWZ4	FNMA POOL AI0663	5.000 01MAY41	25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/FED	
	36,460.53	100.000000		0.00	0.00		36,460.53
-- ASSET TOTALS --							
	1,057,951.73		1,128,756.00	1,844.36	0.00	0.00	1,136,798.09
3138AEJH7	FNMA POOL AI1163	4.500 01APR41	04AUG11	11AUG11	CREDIT SUISSE SECURI	USD/FED	
	785,283.48	105.515626		981.60	0.00	0.00	828,596.78
			04AUG11	11AUG11	CREDIT SUISSE SECURI	USD/FED	
	508,805.85	105.515626		636.01	0.00	0.00	536,869.68
			25AUG11	25AUG11	PRINCIPAL PAYMENTS C	USD/FED	
	128,818.61	100.000000		0.00	0.00	0.00	128,818.61
			08SEP11		JPMORGAN CHASE BANK/	USD/FED	
	7,327,105.03	106.097656		10,990.66	0.00	0.00	7,773,886.71
			08SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/FED	
	-7,327,105.03	106.097656		-10,990.66	0.00	0.00	-7,773,886.71
			08SEP11	28SEP11	15 JPMORGAN CHASE BANK/	USD/FED	
	7,327,105.06	106.097655		10,990.66	0.00	0.00	7,773,886.71
-- ASSET TOTALS --							
	8,750,013.00		8,998,585.00	12,608.27	0.00	0.00	9,268,171.78
3138AFCT5	FNMA POOL AI1881	4.000 01MAY41	08SEP11	13SEP11	JPMORGAN SECURITIES	USD/FED	
	1,993,115.39	104.386719		2,657.49	0.00	0.00	2,080,547.76
3138AFVZ0	FNMA POOL AI2431	5.000 01MAY41	13OCT11		BARCLAYS CAPITAL INC	USD/FED	
	2,514,870.16	107.625000		4,540.74	0.00	0.00	2,706,629.01

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

3138AFVZ0	FNMA POOL AI2431	5.000 01MAY41	13OCT11	CANCEL	BARCLAYS CAPITAL INC	USD/FED	
-2,514,870.16	2,532,881.00	107.625000	-4,540.74		0.00	0.00	-2,706,629.01
			13OCT11	14NOV11	BARCLAYS CAPITAL INC	USD/FED	
2,510,786.78	2,532,881.00	107.625000	4,533.36		0.00	0.00	2,702,234.27
			25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/DTC	
4,083.38		100.000734	0.00		0.00	0.00	4,083.41
-- ASSET TOTALS --							
2,514,870.16	2,532,881.00		4,533.36		0.00	0.00	2,706,317.68
3138AFWA4	FNMA POOL AI2440	5.000 01MAY41	13OCT11		BARCLAYS CAPITAL INC	USD/FED	
2,087,956.93	2,100,873.00	107.625000	3,769.92		0.00	0.00	2,247,163.65
			13OCT11	CANCEL	BARCLAYS CAPITAL INC	USD/FED	
-2,087,956.93	2,100,873.00	107.625000	-3,769.92		0.00	0.00	-2,247,163.65
			13OCT11	14NOV11	BARCLAYS CAPITAL INC	USD/FED	
2,085,295.90	2,100,873.00	107.625000	3,765.12		0.00	0.00	2,244,299.72
			25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/FED	
2,661.01		100.000000	0.00		0.00	0.00	2,661.01
-- ASSET TOTALS --							
2,087,956.91	2,100,873.00		3,765.12		0.00	0.00	2,246,960.73
3138AFWE6	FNMA POOL AI2444	5.000 01MAY41	13OCT11		BARCLAYS CAPITAL INC	USD/FED	
2,003,250.63	2,014,793.00	107.625000	3,616.98		0.00	0.00	2,155,998.49
			13OCT11	CANCEL	BARCLAYS CAPITAL INC	USD/FED	
-2,003,250.63	2,014,793.00	107.625000	-3,616.98		0.00	0.00	-2,155,998.49

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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 PROCEEDS		

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

FIXED INCOME								

3138AFWE6	FNMA POOL AI2444	5.000 01MAY41	13OCT11	14NOV11	BARCLAYS CAPITAL INC	USD/FED		
2,000,884.50	2,014,793.00	107.625000	3,612.71		0.00	0.00	2,153,451.94	
			25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/FED		
	2,366.13	100.000000	0.00		0.00	0.00	2,366.13	
-- ASSET TOTALS --								
	2,003,250.63		2,014,793.00		3,612.71	0.00	0.00	2,155,818.07
3138AFWF3	FNMA POOL AI2445	5.000 01MAY41	13OCT11		BARCLAYS CAPITAL INC	USD/FED		
576,319.90	579,812.00	107.625001	1,040.58		0.00	0.00	620,264.30	
			13OCT11	CANCEL	BARCLAYS CAPITAL INC	USD/FED		
	-576,319.90	107.625001	-1,040.58		0.00	0.00	-620,264.30	
			13OCT11	14NOV11	BARCLAYS CAPITAL INC	USD/FED		
	550,518.19	107.625001	993.99		0.00	0.00	592,495.21	
			25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/FED		
	25,801.71	100.000000	0.00		0.00	0.00	25,801.71	
-- ASSET TOTALS --								
	576,319.90		579,812.00		993.99	0.00	0.00	618,296.92
3138AFXA3	FNMA POOL AI2472	4.500 01MAY41	08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED		
102,581.39	105,075.00	106.097646	153.87		0.00	0.00	108,836.44	
3138AGGE2	FNMA POOL AI2896	5.000 01MAY41	06MAY11	12MAY11	JPMORGAN SECURITIES	USD/FED		
481,300.00	481,300.00	106.062500	735.32		0.00	0.00	510,478.81	
3138AG3R7	FNMA POOL AI3507	4.500 01JUN41	08JUL11	14JUL11	JPMORGAN SECURITIES	USD/FED		
4,997,466.70	5,011,420.00	103.695312	8,120.88		0.00	0.00	5,182,138.71	
3138AHCL8	FNMA POOL AI3674	4.500 01MAY41	07OCT11	13OCT11	BANK OF AMERICA SECU	USD/FED		
339,101.15	341,612.00	106.218749	508.65		0.00	0.00	360,189.00	

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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 PROCEEDS		

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

FIXED INCOME								

3138AHCL8	FNMA POOL AI3674 457.83		4.500 01MAY41	25OCT11	25OCT11	PRINCIPAL PAYMENTS C	USD/FED 0.00	457.83
			100.000000		0.00			
-- ASSET TOTALS --								
	339,558.98	341,612.00			508.65	0.00	0.00	360,646.83
3138AJC67	FNMA POOL AI4592 579,182.04	580,599.00	4.500 01JUL41	16AUG11		CITIGROUP GLOBAL MAR	USD/FED 0.00	619,091.31
			106.890626		868.77			
				16AUG11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED 0.00	-619,091.31
	-579,182.04	580,599.00	106.890626		-868.77			
				16AUG11	13SEP11	CITIGROUP GLOBAL MAR	USD/FED 0.00	618,253.39
	578,398.14	580,599.00	106.890626		867.60			
				25AUG11	25AUG11	PRINCIPAL PAYMENTS C	USD/FED 0.00	757.57
	757.57		100.000000		0.00			
				26SEP11	26SEP11	PRINCIPAL PAYMENTS C	USD/FED 0.00	783.90
	783.90		100.000000		0.00			
-- ASSET TOTALS --								
	579,939.61	580,599.00			867.60	0.00	0.00	619,794.86
3138AJK50	FNMA POOL AI4815 1,000,099.00	1,000,099.00	4.500 01JUN41	08JUN11	13JUN11	JPMORGAN CHASE BANK/	USD/FED 0.00	1,046,197.31
			104.609375		1,500.15			
				08JUN11	13JUN11	JPMORGAN CHASE BANK/	USD/FED 0.00	523,046.88
	500,000.00	500,000.00	104.609376		750.00			
				08JUN11	13JUN11	JPMORGAN CHASE BANK/	USD/FED 0.00	1,046,197.31
	1,000,099.00	1,000,099.00	104.609375		1,500.15			

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							

-- ASSET TOTALS --							
	2,500,198.00	2,500,198.00		3,750.30	0.00	0.00	2,615,441.50
3138AJ2H4	FNMA POOL AI5275	3.500 01OCT26	13OCT11	18OCT11	UBS WARBURG LLC CMO	USD/FED	
	1,000,000.00	1,000,000.00	103.570312	1,652.78	0.00	0.00	1,035,703.12
3138AKAD1	FNMA POOL AI5403	4.500 01APR26	13DEC11	15DEC11	JPMORGAN SECURITIES	USD/FED	
	576,265.47	663,454.00	106.656252	1,008.46	0.00	0.00	614,623.15
3138ALL39	FNMA POOL AI6645	4.500 01AUG41	29NOV11		PRINCIPAL PAYMENTS C	USD/DTC	
	4,911.73		0.000000	0.00	0.00	0.00	0.00
				29NOV11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-4,911.73		0.000000	0.00	0.00	0.00	0.00
				29NOV11		PRINCIPAL PAYMENTS C	USD/DTC
	4,911.73		0.000000	0.00	0.00	0.00	0.00
				29NOV11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-4,911.73		0.000000	0.00	0.00	0.00	0.00
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
3138AMUJ2	FNMA POOL AI7784	4.500 01JUL41	08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED	
	32,215.72	32,413.00	106.097675	48.32	0.00	0.00	34,180.13
3138AMVA0	FNMA POOL AI7808	4.500 01JUL41	07OCT11	13OCT11	BANK OF AMERICA SECU	USD/FED	
	1,867,813.78	1,881,216.00	106.218750	2,801.72	0.00	0.00	1,983,968.45
3138ANL68	FNMA POOL AI8448	4.500 01AUG41	29NOV11		PRINCIPAL PAYMENTS C	USD/DTC	
	833.46		0.000000	0.00	0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

3138ANL68	FNMA POOL AI8448	4.500 01AUG41	29NOV11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC	
	-833.46	0.000000		0.00	0.00	0.00	0.00
			29NOV11		PRINCIPAL PAYMENTS C	USD/DTC	
	833.46	0.000000		0.00	0.00	0.00	0.00
			29NOV11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC	
	-833.46	0.000000		0.00	0.00	0.00	0.00
-- ASSET TOTALS --				0.00	0.00	0.00	0.00
	0.00						

3138AN2G7	FNMA POOL AI8874	4.500 01JUN41	08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED	
	60,960.47	106.097673		91.44	0.00	0.00	64,677.64
3138AP6T0	FNMA POOL AI9881	4.500 01SEP41	07OCT11	13OCT11	BANK OF AMERICA SECU	USD/FED	
	4,467,773.01	106.218750		6,701.66	0.00	0.00	4,745,612.65
3138ARGQ1	FNMA POOL AJ0206	4.000 01SEP41	21OCT11		CITIGROUP GLOBAL MAR	USD/FED	
	287,095.22	103.609377		414.69	0.00	0.00	297,457.57
			21OCT11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-287,095.22	103.609377		-414.69	0.00	0.00	-297,457.57
			21OCT11	14NOV11	CITIGROUP GLOBAL MAR	USD/FED	
	286,572.42	103.609377		413.94	0.00	0.00	296,915.90
-- ASSET TOTALS --				413.94	0.00	0.00	296,915.90
	286,572.42						

3138AR3U6	FNMA POOL AJ0810	4.000 01SEP41	21OCT11		CITIGROUP GLOBAL MAR	USD/FED	
	124,754.93	103.765631		180.20	0.00	0.00	129,452.74

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

FIXED INCOME							

3138AR3U6	FNMA POOL AJ0810	4.000 01SEP41	21OCT11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-124,754.93	125,000.00	103.765631	-180.20	0.00	0.00	-129,452.74
			21OCT11	14NOV11	CITIGROUP GLOBAL MAR	USD/FED	
	124,514.07	125,000.00	103.765631	179.85	0.00	0.00	129,202.81
-- ASSET TOTALS --							
	124,514.07	125,000.00		179.85	0.00	0.00	129,202.81
3138ASLE0	FNMA POOL AJ1224	4.500 01OCT41	29NOV11		PRINCIPAL PAYMENTS C	USD/DTC	
	379.15		0.000000	0.00	0.00	0.00	0.00
			29NOV11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC	
	-379.15		0.000000	0.00	0.00	0.00	0.00
			29NOV11		PRINCIPAL PAYMENTS C	USD/DTC	
	379.15		0.000000	0.00	0.00	0.00	0.00
			29NOV11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC	
	-379.15		0.000000	0.00	0.00	0.00	0.00
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
3138ASLY6	FNMA POOL AJ1242	4.500 01OCT41	29NOV11		PRINCIPAL PAYMENTS C	USD/DTC	
	424.75		0.000000	0.00	0.00	0.00	0.00
			29NOV11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC	
	-424.75		0.000000	0.00	0.00	0.00	0.00
			29NOV11		PRINCIPAL PAYMENTS C	USD/DTC	
	424.75		0.000000	0.00	0.00	0.00	0.00

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
3138ASLY6	FNMA POOL AJ1242	4.500	01OCT41	29NOV11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-424.75		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --	0.00			0.00		0.00	0.00
3138ASR38	FNMA POOL AJ1405	4.000	01SEP41	21OCT11		JPMORGAN CHASE BANK/	USD/FED
	2,704,096.79	2,708,641.00	103.578125	3,905.92		0.00	0.00
				21OCT11	CANCEL	JPMORGAN CHASE BANK/	USD/FED
	-2,704,096.79	2,708,641.00	103.578125	-3,905.92		0.00	0.00
				21OCT11	14NOV11	JPMORGAN CHASE BANK/	USD/FED
	2,699,393.83	2,708,641.00	103.578125	3,899.12		0.00	0.00
				25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/FED
	4,702.96		100.000000		0.00	0.00	4,702.96
-- ASSET TOTALS --	2,704,096.79	2,708,641.00		3,899.12		0.00	0.00
3138AS3T7	FNMA POOL AJ1709	4.000	01SEP41	21OCT11		CITIGROUP GLOBAL MAR	USD/FED
	370,386.59	371,000.00	103.765625	535.00		0.00	0.00
				21OCT11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED
	-370,386.59	371,000.00	103.765625	-535.00		0.00	0.00
				21OCT11		CITIGROUP GLOBAL MAR	USD/FED
	367,650.73	371,000.00	103.765628	531.05		0.00	0.00
				21OCT11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED
	-367,650.73	371,000.00	103.765628	-531.05		0.00	0.00

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

FIXED INCOME							

3138AS3T7	FNMA POOL AJ1709	4.000 01SEP41	21OCT11	14NOV11	CITIGROUP GLOBAL MAR	USD/FED	
	367,650.73	371,000.00	103.765628	531.05	0.00	0.00	381,495.09
-- ASSET TOTALS --				531.05	0.00	0.00	381,495.09
3138ATMT4	FNMA POOL AJ2169	4.000 01OCT41	03NOV11		MORGAN STANLEY CO IN	USD/FED	
	249,669.35	250,000.00	104.437501	360.63	0.00	0.00	260,748.43
				03NOV11	CANCEL	MORGAN STANLEY CO IN	USD/FED
	-249,669.35	250,000.00	104.437501	-360.63	0.00	0.00	-260,748.43
				03NOV11	14NOV11	MORGAN STANLEY CO IN	USD/FED
	249,318.82	250,000.00	104.437503	360.13	0.00	0.00	260,382.35
				25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/FED
	350.53		100.000000	0.00	0.00	0.00	350.53
-- ASSET TOTALS --		250,000.00		360.13	0.00	0.00	260,732.88
3138ATMY3	FNMA POOL AJ2174	4.000 01SEP41	03NOV11		MORGAN STANLEY CO IN	USD/FED	
	374,503.18	375,000.00	104.437500	540.95	0.00	0.00	391,121.76
				03NOV11	CANCEL	MORGAN STANLEY CO IN	USD/FED
	-374,503.18	375,000.00	104.437500	-540.95	0.00	0.00	-391,121.76
				03NOV11	14NOV11	MORGAN STANLEY CO IN	USD/FED
	373,877.99	375,000.00	104.437501	540.05	0.00	0.00	390,468.83
				25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/FED
	625.19		100.000000	0.00	0.00	0.00	625.19

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

FIXED INCOME							

-- ASSET TOTALS --							
374,503.18		375,000.00		540.05	0.00	0.00	391,094.02
3138ATMZ0	FNMA POOL AJ2175		4.000 01SEP41	03NOV11	MORGAN STANLEY CO IN	USD/FED	
374,532.02		375,000.00	104.437500	540.99	0.00	0.00	391,151.88
-374,532.02		375,000.00	104.437500	03NOV11 CANCEL	MORGAN STANLEY CO IN	USD/FED	-391,151.88
				03NOV11 14NOV11	MORGAN STANLEY CO IN	USD/FED	
373,907.37		375,000.00	104.437500	540.09	0.00	0.00	390,499.51
				25NOV11 25NOV11	PRINCIPAL PAYMENTS C	USD/FED	
624.65			100.000000	0.00	0.00	0.00	624.65
-- ASSET TOTALS --							
374,532.02		375,000.00		540.09	0.00	0.00	391,124.16
3138ATNE6	FNMA POOL AJ2188		4.000 01OCT41	03NOV11	MORGAN STANLEY CO IN	USD/FED	
696,312.30		697,300.00	104.437500	1,005.78	0.00	0.00	727,211.16
-696,312.30		697,300.00	104.437500	03NOV11 CANCEL	MORGAN STANLEY CO IN	USD/FED	-727,211.16
				03NOV11 14NOV11	MORGAN STANLEY CO IN	USD/FED	
694,547.77		697,300.00	104.437502	1,003.24	0.00	0.00	725,368.34
				25NOV11 25NOV11	PRINCIPAL PAYMENTS C	USD/FED	
1,764.52			100.000000	0.00	0.00	0.00	1,764.52
-- ASSET TOTALS --							
696,312.29		697,300.00		1,003.24	0.00	0.00	727,132.86
3138ATNF3	FNMA POOL AJ2189		4.000 01OCT41	03NOV11	MORGAN STANLEY CO IN	USD/FED	
498,957.28		500,000.00	104.437500	720.72	0.00	0.00	521,098.51

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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 PROCEEDS	

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

FIXED INCOME							

3138ATNF3	FNMA POOL AJ2189	4.000 01OCT41	03NOV11	CANCEL	MORGAN STANLEY CO IN	USD/FED	
-498,957.28	500,000.00	104.437500		-720.72	0.00	0.00	-521,098.51
			03NOV11	14NOV11	MORGAN STANLEY CO IN	USD/FED	
498,143.20	500,000.00	104.437497		719.54	0.00	0.00	520,248.29
			25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/FED	
814.08		100.001228		0.00	0.00	0.00	814.09
-- ASSET TOTALS --							
498,957.28	500,000.00			719.54	0.00	0.00	521,062.38
3138AUTF4	FNMA POOL AJ3249	4.000 01OCT41	13SEP11	13OCT11	PERSHING LLC	USD/FED	
259,147.19	259,307.00	104.281250		345.53	0.00	0.00	270,241.93
3138AUX85	FNMA POOL AJ3402	4.500 01NOV41	29NOV11		PRINCIPAL PAYMENTS C	USD/DTC	
254.17		0.000000		0.00	0.00	0.00	0.00
			29NOV11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC	
-254.17		0.000000		0.00	0.00	0.00	0.00
			29NOV11		PRINCIPAL PAYMENTS C	USD/DTC	
254.17		0.000000		0.00	0.00	0.00	0.00
			29NOV11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC	
-254.17		0.000000		0.00	0.00	0.00	0.00
-- ASSET TOTALS --							
0.00				0.00	0.00	0.00	0.00
3138AW7G2	FNMA POOL AJ5394	4.000 01NOV41	03NOV11		MORGAN STANLEY CO IN	USD/FED	
125,000.00	125,000.00	104.437504		180.56	0.00	0.00	130,546.88

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

3138AW7G2	FNMA POOL AJ5394	4.000 01NOV41	03NOV11	CANCEL	MORGAN STANLEY CO IN	USD/FED	
	-125,000.00	125,000.00	104.437504	-180.56	0.00	0.00	-130,546.88
	124,833.15	125,000.00	104.437507	180.31	0.00	0.00	130,372.63
	166.85		100.000000	0.00	0.00	0.00	166.85
-- ASSET TOTALS --							
	125,000.00	125,000.00		180.31	0.00	0.00	130,539.48
3138AXB34	FNMA POOL AJ5457	4.000 01NOV41	03NOV11		MORGAN STANLEY CO IN	USD/FED	
	332,000.00	332,000.00	104.437500	479.56	0.00	0.00	346,732.50
	-332,000.00	332,000.00	104.437500	-479.56	0.00	0.00	-346,732.50
	331,590.85	332,000.00	104.437502	478.96	0.00	0.00	346,305.20
	409.15		100.000000	0.00	0.00	0.00	409.15
-- ASSET TOTALS --							
	332,000.00	332,000.00		478.96	0.00	0.00	346,714.35
3138A1BM2	FNMA POOL AH0043	4.000 01JAN41	07DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	1,000,000.00	1,000,000.00	100.421875	1,333.33	0.00	0.00	1,004,218.75
	1,000,000.00	1,000,000.00	99.625000	1,333.33	0.00	0.00	996,250.00

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
3138A1BM2	FNMA POOL AH0043	01JAN41	09DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
1,000,000.00	1,000,000.00	99.625000		1,333.33	0.00	0.00	996,250.00
			09DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
1,000,000.00	1,000,000.00	99.625000		1,333.33	0.00	0.00	996,250.00
			09DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
1,000,000.00	1,000,000.00	99.625000		1,333.33	0.00	0.00	996,250.00
			09DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
264,650.00	264,650.00	99.625000		352.87	0.00	0.00	263,657.56
			09DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
1,000,000.00	1,000,000.00	99.625000		1,333.33	0.00	0.00	996,250.00
-- ASSET TOTALS --							
6,264,650.00	6,264,650.00			8,352.85	0.00	0.00	6,249,126.31
3138A1HR5	FNMA POOL AH0239	01DEC40	11APR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
610,540.67	615,879.00	97.535157		814.05	0.00	0.00	595,491.80
			11APR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
999,999.40	1,008,743.00	97.535156		1,333.33	0.00	0.00	975,350.97
			11APR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
999,999.40	1,008,743.00	97.535156		1,333.33	0.00	0.00	975,350.97
			11APR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
304,699.82	307,364.00	97.535158		406.27	0.00	0.00	297,189.45
			25APR11	25APR11	PRINCIPAL PAYMENTS C	USD/FED	
4,564.04		100.000000		0.00	0.00	0.00	4,564.04
-- ASSET TOTALS --							
2,919,803.33	2,940,729.00			3,886.98	0.00	0.00	2,847,947.23

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

FIXED INCOME							

3138ALL66	FNMA POOL AH0348	3.500 01FEB26	13DEC11	15DEC11	MORGAN STANLEY CO IN	USD/FED	
	792,769.21	885,722.00	104.523438	1,079.05	0.00	0.00	828,629.63
				25DEC11	27DEC11	2	PRINCIPAL PAYMENTS C
	14,681.75		100.000000	0.00	0.00	0.00	14,681.75
-- ASSET TOTALS --							
	807,450.96	885,722.00		1,079.05	0.00	0.00	843,311.38
3138ALMG3	FNMA POOL AH0358	4.000 01MAR41	14MAR11	13APR11	CREDIT SUISSE SECURI	USD/FED	
	763,916.08	764,987.00	98.718751	1,018.55	0.00	0.00	754,128.41
				14MAR11	13APR11		CREDIT SUISSE SECURI
	999,900.26	1,001,302.00	98.718751	1,333.20	0.00	0.00	987,089.05
				14MAR11	13APR11		CREDIT SUISSE SECURI
	999,900.26	1,001,302.00	98.718751	1,333.20	0.00	0.00	987,089.05
				14MAR11	13APR11		CREDIT SUISSE SECURI
	438,135.78	438,750.00	98.718751	584.18	0.00	0.00	432,522.17
-- ASSET TOTALS --							
	3,201,852.38	3,206,341.00		4,269.13	0.00	0.00	3,160,828.68
3138A1PD7	FNMA POOL AH0419	3.500 01FEB26	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
	830,574.68	834,193.00	99.992189	1,211.25	0.00	0.00	830,509.80
3138A1P62	FNMA POOL AH0444	3.500 01DEC25	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
	51,031.08	51,881.00	99.996081	74.42	0.00	0.00	51,029.08
3138A1UZ2	FNMA POOL AH0599	4.000 01DEC40	07DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	1,000,000.22	1,001,623.00	100.421874	1,333.33	0.00	0.00	1,004,218.96

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

FIXED INCOME							

3138A1UZ2	FNMA POOL AH0599	4.000 01DEC40	07DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	1,000,000.22	1,001,623.00	100.421874	1,333.33	0.00	0.00	1,004,218.96
	596,144.58	597,112.00	100.421874	794.86	0.00	0.00	598,659.56
	1,000,000.22	1,001,623.00	100.421874	1,333.33	0.00	0.00	1,004,218.96
	389,459.11	391,993.00	97.535158	519.28	0.00	0.00	379,859.56
	999,999.84	1,006,506.00	97.535157	1,333.33	0.00	0.00	975,351.41
	999,999.84	1,006,506.00	97.535157	1,333.33	0.00	0.00	975,351.41
	1,000,001.83	1,006,508.00	97.535157	1,333.34	0.00	0.00	975,353.35
	999,999.84	1,006,506.00	97.535157	1,333.33	0.00	0.00	975,351.41
	7,265.03		100.000000	0.00	0.00	0.00	7,265.03
-- ASSET TOTALS --							
	7,992,870.73	8,020,000.00		10,647.46	0.00	0.00	7,899,848.61
3138A14U2	FNMA POOL AH0834	3.500 01DEC25	13DEC11	15DEC11	MORGAN STANLEY CO IN	USD/FED	
	364,072.02	423,406.00	104.523437	495.54	0.00	0.00	380,540.59
3138A2MP1	FNMA POOL AH1265	4.000 01JAN41	09DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
	1,000,000.00	1,000,000.00	99.625000	1,333.33	0.00	0.00	996,250.00

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

FIXED INCOME							

3138A2MP1	FNMA POOL AH1265	4.000 01JAN41	09DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
1,000,000.00	1,000,000.00	99.625000		1,333.33	0.00	0.00	996,250.00
			09DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
735,350.00	735,350.00	99.624999		980.47	0.00	0.00	732,592.43
-- ASSET TOTALS --							
2,735,350.00	2,735,350.00			3,647.13	0.00	0.00	2,725,092.43
3138A2Q36	FNMA POOL AH1373	3.500 01DEC25	13OCT11	18OCT11	UBS WARBURG LLC CMO	USD/FED	
389,733.16	434,199.00	103.570312		644.14	0.00	0.00	403,647.85
3138A2WS4	FNMA POOL AH1556	3.500 01DEC40	21DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
522,433.32	523,274.00	94.593750		609.51	0.00	0.00	494,189.27
			21DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
317,544.02	318,055.00	94.593748		370.47	0.00	0.00	300,376.79
-- ASSET TOTALS --							
839,977.34	841,329.00			979.98	0.00	0.00	794,566.06
3138A2WT2	FNMA POOL AH1557	3.500 01JAN41	08DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
999,900.13	1,001,653.00	96.242188		1,166.55	0.00	0.00	962,325.76
			08DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
999,900.13	1,001,653.00	96.242188		1,166.55	0.00	0.00	962,325.76
			08DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
999,900.13	1,001,653.00	96.242188		1,166.55	0.00	0.00	962,325.76
			08DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
999,900.13	1,001,653.00	96.242188		1,166.55	0.00	0.00	962,325.76

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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

3138A2WT2	FNMA POOL AH1557	3.500 01JAN41	08DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
999,900.13	1,001,653.00	96.242188	1,166.55		0.00	0.00	962,325.76
			08DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
109,590.88	109,783.00	96.242187	127.86		0.00	0.00	105,472.66
			07FEB11	10FEB11	JPMORGAN SECURITIES	USD/FED	
3,479,619.75	3,492,486.00	93.531250	3,044.66		0.00	0.00	3,254,531.85
			25FEB11	25FEB11	PRINCIPAL PAYMENTS C	USD/FED	
6,754.50		100.000000	0.00		0.00	0.00	6,754.50
-- ASSET TOTALS --							
8,595,465.78	8,610,534.00		9,005.27		0.00	0.00	8,178,387.81
3138A3CQ8	FNMA POOL AH1878	3.500 01DEC25	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
898,740.94	906,586.00	99.996095	1,310.66		0.00	0.00	898,705.84
3138A3DH7	FNMA POOL AH1903	3.500 01MAR26	13OCT11	18OCT11	UBS WARBURG LLC CMO	USD/FED	
654,691.16	700,000.00	103.570312	1,082.06		0.00	0.00	678,065.68
			25OCT11	25OCT11	PRINCIPAL PAYMENTS C	USD/FED	
3,122.83		100.000000	0.00		0.00	0.00	3,122.83
-- ASSET TOTALS --							
657,813.99	700,000.00		1,082.06		0.00	0.00	681,188.51
3138A3J24	FNMA POOL AH2080	3.500 01DEC25	16DEC10	24JAN11	5 JPMORGAN SECURITIES	USD/FED	
616,027.97	618,731.00	98.859376	1,078.05		0.00	0.00	609,001.41
			16DEC10	19JAN11	JPMORGAN SECURITIES	USD/FED	
72,202.18	72,519.00	98.859383	126.35		0.00	0.00	71,378.63

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

FIXED INCOME							

3138A3J24	FNMA POOL AH2080	3.500 01DEC25	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
	174,413.05	177,038.00	99.996095	254.35	0.00	0.00	174,406.24
				25MAR11	25MAR11	PRINCIPAL PAYMENTS C	USD/FED
	822.62		100.000000	0.00	0.00	0.00	822.62
-- ASSET TOTALS --							
	863,465.82	868,288.00		1,458.75	0.00	0.00	855,608.90
3138A3KS5	FNMA POOL AH2104	4.500 01JAN41	26JAN11	10FEB11	GOLDMAN SACHS + CO	USD/FED	
	1,000,000.28	1,002,333.00	101.906250	1,125.00	0.00	0.00	1,019,062.79
				26JAN11	10FEB11	GOLDMAN SACHS + CO	USD/FED
	1,000,000.28	1,002,333.00	101.906250	1,125.00	0.00	0.00	1,019,062.79
				26JAN11	10FEB11	GOLDMAN SACHS + CO	USD/FED
	1,000,000.28	1,002,333.00	101.906250	1,125.00	0.00	0.00	1,019,062.79
				26JAN11	10FEB11	GOLDMAN SACHS + CO	USD/FED
	820,360.32	822,274.00	101.906251	922.91	0.00	0.00	835,998.45
				26JAN11	10FEB11	GOLDMAN SACHS + CO	USD/FED
	1,000,000.28	1,002,333.00	101.906250	1,125.00	0.00	0.00	1,019,062.79
				26JAN11	10FEB11	GOLDMAN SACHS + CO	USD/FED
	1,000,000.28	1,002,333.00	101.906250	1,125.00	0.00	0.00	1,019,062.79
-- ASSET TOTALS --							
	6,820,362.00	6,836,272.00		7,672.91	0.00	0.00	6,950,375.19
3138A3VD6	FNMA POOL AH2411	4.000 01JAN41	13SEP11	13OCT11	PERSHING LLC	USD/FED	
	369,535.89	382,619.00	104.281251	492.71	0.00	0.00	385,356.65

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

FIXED INCOME							

3138A32B2	FNMA POOL AH2569	01JAN26	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
1,306,381.92	1,318,678.00	99.996093	1,905.14		0.00	0.00	1,306,330.88
			25MAR11	25MAR11	PRINCIPAL PAYMENTS C	USD/FED	
	6,195.38	100.000000	0.00		0.00	0.00	6,195.38
-- ASSET TOTALS --							
	1,312,577.30	1,318,678.00	1,905.14		0.00	0.00	1,312,526.26
3138A36S1	FNMA POOL AH2680	01JAN41	08DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
999,900.69	1,001,362.00	96.242188	1,166.55		0.00	0.00	962,326.30
			08DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
	999,900.69	1,001,362.00	96.242188	1,166.55	0.00	0.00	962,326.30
			08DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
	999,900.69	1,001,362.00	96.242188	1,166.55	0.00	0.00	962,326.30
			08DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
	999,900.69	1,001,362.00	96.242188	1,166.55	0.00	0.00	962,326.30
			08DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
	890,309.85	891,611.00	96.242188	1,038.69	0.00	0.00	856,853.68
			21DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	999,900.69	1,001,362.00	94.593750	1,166.55	0.00	0.00	945,843.56
			21DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	682,356.76	683,354.00	94.593752	796.08	0.00	0.00	645,466.86
			08MAR11	13APR11	MORGAN STANLEY CO IN	USD/FED	
	72,953.28	73,594.00	94.015622	85.11	0.00	0.00	68,587.48

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

-- ASSET TOTALS --							
	7,645,024.03	7,656,731.00		8,919.18	0.00	0.00	7,328,383.08
3138A4FA8	FNMA POOL AH2860		3.500	01FEB26 09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED
	891,755.51	900,122.00		99.996094	1,300.48	0.00	891,720.68
3138A4P90	FNMA POOL AH3147		4.500	01MAR41 13DEC11		JPMORGAN SECURITIES	USD/FED
	3,013,767.50	3,128,930.00		106.125000	5,650.81	0.00	3,198,360.77
				13DEC11 CANCEL		JPMORGAN SECURITIES	USD/FED
	-3,013,767.50	3,128,930.00		106.125000	-5,650.81	0.00	-3,198,360.77
				13DEC11 16DEC11		JPMORGAN SECURITIES	USD/FED
	3,013,767.50	3,128,930.00		106.281250	5,650.81	0.00	3,203,069.78
				25DEC11 27DEC11	2	PRINCIPAL PAYMENTS C	USD/FED
	79,665.05			100.000000	0.00	0.00	79,665.05
-- ASSET TOTALS --							
	3,093,432.55	3,128,930.00		5,650.81	0.00	0.00	3,282,734.83
3138A4WY7	FNMA POOL AH3362		3.500	01JAN26 16DEC10	25JAN11	6 JPMORGAN SECURITIES	USD/FED
	100,000.00	100,000.00		98.859380	175.00	0.00	98,859.38
3138A4WZ4	FNMA POOL AH3363		3.500	01FEB26 16DEC10	24JAN11	5 JPMORGAN SECURITIES	USD/FED
	399,960.00	399,960.00		98.859376	699.93	0.00	395,397.96
3138A4XY6	FNMA POOL AH3394		4.000	01JAN41 08SEP11	13SEP11	JPMORGAN SECURITIES	USD/FED
	8,885,012.52	9,117,117.00		104.386719	11,846.68	0.00	9,274,773.02
				26SEP11 26SEP11		PRINCIPAL PAYMENTS C	USD/FED
	40,496.16			100.000000	0.00	0.00	40,496.16

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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 PROCEEDS			

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

FIXED INCOME									

-- ASSET TOTALS --									
	8,925,508.68		9,117,117.00		11,846.68	0.00	0.00	9,315,269.18	
3138A46K6	FNMA POOL AH3573	3.500	01JAN41	07FEB11	10MAR11	JPMORGAN SECURITIES	USD/FED		
	697,121.72		699,759.00		93.250000	609.98	0.00	0.00	650,066.00
	1,000,000.89		1,003,784.00		93.250001	875.00	0.00	0.00	932,500.84
	1,000,000.89		1,003,784.00		93.250001	875.00	0.00	0.00	932,500.84
	1,000,000.89		1,003,784.00		93.250001	875.00	0.00	0.00	932,500.84
	1,000,000.89		1,003,784.00		93.250001	875.00	0.00	0.00	932,500.84
-- ASSET TOTALS --									
	4,697,125.28		4,714,895.00		4,109.98	0.00	0.00	4,380,069.36	
3138A46R1	FNMA POOL AH3579	4.500	01JUN40	08JUN11	13JUN11	JPMORGAN CHASE BANK/	USD/FED		
	962,570.00		972,354.00		104.609376	1,443.86	0.00	0.00	1,006,938.47
3138A5AQ5	FNMA POOL AH3614	3.500	01JAN26	13DEC11	15DEC11	MORGAN STANLEY CO IN	USD/FED		
	1,577,293.99		1,749,279.00		104.523438	2,146.87	0.00	0.00	1,648,641.91
	33,574.86				100.000000	0.00	0.00	0.00	33,574.86
-- ASSET TOTALS --									
	1,610,868.85		1,749,279.00		2,146.87	0.00	0.00	1,682,216.77	
3138A5XK3	FNMA POOL AH4281	3.500	01JAN26	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED		
	52,326.89		52,877.00		99.996082	76.31	0.00	0.00	52,324.84

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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
3138A5XK3	FNMA POOL AH4281	3.500 01JAN26	25MAR11	25MAR11	PRINCIPAL PAYMENTS C	USD/FED	
	311.86	100.000000		0.00	0.00		311.86
-- ASSET TOTALS --				76.31	0.00	0.00	52,636.70
	52,638.75		52,877.00				
3138A5YL0	FNMA POOL AH4314	4.500 01FEB41	01JUN11		CITIGROUP GLOBAL MAR	USD/FED	
	1,951,616.61	104.250000		2,927.42	0.00	0.00	2,034,560.32
			01JUN11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-1,951,616.61	104.250000		-2,927.42	0.00	0.00	-2,034,560.32
			01JUN11	13JUN11	CITIGROUP GLOBAL MAR	USD/FED	
	1,948,738.94	104.250001		2,923.11	0.00	0.00	2,031,560.36
			25JUN11	25JUN11	PRINCIPAL PAYMENTS C	USD/FED	
	2,877.67	100.000000		0.00	0.00	0.00	2,877.67
-- ASSET TOTALS --				2,923.11	0.00	0.00	2,034,438.03
	1,951,616.61		1,959,983.00				
3138A57A4	FNMA POOL AH4488	4.500 01FEB41	01JUN11		CITIGROUP GLOBAL MAR	USD/FED	
	28,301.46	104.250028		42.45	0.00	0.00	29,504.28
			01JUN11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-28,301.46	104.250028		-42.45	0.00	0.00	-29,504.28
			01JUN11	13JUN11	CITIGROUP GLOBAL MAR	USD/FED	
	28,104.70	104.250000		42.16	0.00	0.00	29,299.15
			27JUN11	27JUN11	PRINCIPAL PAYMENTS C	USD/FED	
	196.76	100.000000		0.00	0.00	0.00	196.76

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

-- ASSET TOTALS --							
28,301.46		28,695.00		42.16	0.00	0.00	29,495.91
3138A6BL3	FNMA POOL AH4542	3.500 01FEB26	13DEC11	15DEC11	MORGAN STANLEY CO IN	USD/FED	
255,115.00		279,672.00	104.523442	347.24	0.00	0.00	266,654.98
				25DEC11	27DEC11	2	PRINCIPAL PAYMENTS C USD/FED
1,654.34			100.000000	0.00	0.00	0.00	1,654.34
-- ASSET TOTALS --							
256,769.34		279,672.00		347.24	0.00	0.00	268,309.32
3138A6BX7	FNMA POOL AH4553	3.500 01FEB26	13OCT11	18OCT11	UBS WARBURG LLC CMO	USD/FED	
421,353.84		438,171.00	103.570313	696.40	0.00	0.00	436,397.49
				25OCT11	25OCT11		PRINCIPAL PAYMENTS C USD/FED
2,083.15			100.000000	0.00	0.00	0.00	2,083.15
-- ASSET TOTALS --							
423,436.99		438,171.00		696.40	0.00	0.00	438,480.64
3138A6B82	FNMA POOL AH4562	3.500 01MAR26	13DEC11	15DEC11	MORGAN STANLEY CO IN	USD/FED	
235,530.30		269,801.00	104.523435	320.58	0.00	0.00	246,184.36
				25DEC11			PRINCIPAL PAYMENTS C USD/FED
1,204.76			100.000000	0.00	0.00	0.00	1,204.76
				25DEC11	CANCEL		PRINCIPAL PAYMENTS C USD/FED
-1,204.76			100.000000	0.00	0.00	0.00	-1,204.76

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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
3138A6B82	FNMA POOL AH4562	3.500 01MAR26 27DEC11	27DEC11		PRINCIPAL PAYMENTS C	USD/FED	
	1,204.76	100.000000	0.00		0.00	0.00	1,204.76
-- ASSET TOTALS --							
	236,735.06	269,801.00		320.58	0.00	0.00	247,389.12
3138A6CZ1	FNMA POOL AH4587	3.500 01MAR26 13OCT11	18OCT11		UBS WARBURG LLC CMO	USD/FED	
	527,342.51	103.570313	871.58		0.00	0.00	546,170.29
	8,164.00	100.000000	0.00		0.00	0.00	8,164.00
-- ASSET TOTALS --							
	535,506.51	550,898.00		871.58	0.00	0.00	554,334.29
3138A6FA3	FNMA POOL AH4660	4.500 01FEB41 03OCT11	13OCT11		JPMORGAN SECURITIES	USD/FED	
	999,999.89	106.195313	1,500.00		0.00	0.00	1,061,953.01
	999,999.89	106.195313	1,500.00		0.00	0.00	1,061,953.01
-- ASSET TOTALS --							
	1,999,999.78	2,276,938.00		3,000.00	0.00	0.00	2,123,906.02
3138A6FZ8	FNMA POOL AH4683	4.000 01MAR41 14MAR11	13APR11		CREDIT SUISSE SECURI	USD/FED	
	235,984.65	98.718751	314.65		0.00	0.00	232,961.10
	999,900.10	98.718750	1,333.20		0.00	0.00	987,088.88

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

FIXED INCOME							

3138A6FZ8	FNMA POOL AH4683	4.000 01MAR41 14MAR11	13APR11		CREDIT SUISSE SECURI	USD/FED	
	999,900.10	1,001,732.00	98.718750	1,333.20	0.00	0.00	987,088.88
				14MAR11 13APR11	CREDIT SUISSE SECURI	USD/FED	
	999,900.10	1,001,732.00	98.718750	1,333.20	0.00	0.00	987,088.88
-- ASSET TOTALS --							
	3,235,684.95	3,241,613.00		4,314.25	0.00	0.00	3,194,227.74
3138A6GB0	FNMA POOL AH4693	4.000 01MAR26 10MAR11	16MAR11		PERSHING LLC	USD/FED	
	499,950.00	499,950.00	103.390625	833.25	0.00	0.00	516,901.43
3138A6GD6	FNMA POOL AH4695	4.500 01MAR41 02MAR11	10MAR11		JPMORGAN SECURITIES	USD/FED	
	1,000,000.00	1,000,000.00	101.867187	1,125.00	0.00	0.00	1,018,671.87
				07OCT11 13OCT11	BANK OF AMERICA SECU	USD/FED	
	300,029.18	325,089.00	105.437501	450.04	0.00	0.00	316,343.27
				25OCT11 25OCT11	PRINCIPAL PAYMENTS C	USD/FED	
	123,383.73		100.000000	0.00	0.00	0.00	123,383.73
				13DEC11	JPMORGAN SECURITIES	USD/FED	
	2,258,722.27	2,553,797.00	106.125000	4,235.10	0.00	0.00	2,397,069.02
				13DEC11 CANCEL	JPMORGAN SECURITIES	USD/FED	
	-2,258,722.27	2,553,797.00	106.125000	-4,235.10	0.00	0.00	-2,397,069.02
				13DEC11 16DEC11	JPMORGAN SECURITIES	USD/FED	
	2,258,722.27	2,553,797.00	106.281250	4,235.10	0.00	0.00	2,400,598.27
				25DEC11 27DEC11	2 PRINCIPAL PAYMENTS C	USD/FED	
	39,868.69		100.000000	0.00	0.00	0.00	39,868.69
-- ASSET TOTALS --							
	3,722,003.87	3,878,886.00		5,810.14	0.00	0.00	3,898,865.83

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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

3138A6GT1	FNMA POOL AH4709	4.500	01APR41	04MAY11	12MAY11	JPMORGAN CHASE BANK/	USD/FED
1,999,999.62	2,002,830.00	103.070313		2,750.00	0.00	0.00	2,061,405.86
			04MAY11	12MAY11	BARCLAYS CAPITAL INC	USD/FED	
999,999.81	1,001,415.00	103.109375		1,375.00	0.00	0.00	1,031,093.55
			31MAY11		PRINCIPAL PAYMENTS C	USD/DTC	
4,245.57		0.000000		0.00	0.00	0.00	0.00
			31MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC	
-4,245.57		0.000000		0.00	0.00	0.00	0.00
			03JUN11	03JUN11	PRINCIPAL PAYMENTS C	USD/DTC	
1,415.19		100.000000		0.00	0.00	0.00	1,415.19
			08JUN11	08JUN11	PRINCIPAL PAYMENTS C	USD/DTC	
2,830.38		100.000000		0.00	0.00	0.00	2,830.38
			13JUN11		PRINCIPAL PAYMENTS C	USD/DTC	
1,415.19		100.000000		0.00	0.00	0.00	1,415.19
			13JUN11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC	
-1,415.19		100.000000		0.00	0.00	0.00	-1,415.19
-- ASSET TOTALS --							
3,004,245.00	3,004,245.00			4,125.00	0.00	0.00	3,096,744.98
3138A6JH4	FNMA POOL AH4763	4.000	01JAN41	14MAR11	13APR11	CREDIT SUISSE SECURI	USD/FED
999,900.90	1,005,282.00	98.718751		1,333.20	0.00	0.00	987,089.68
			14MAR11	13APR11	CREDIT SUISSE SECURI	USD/FED	
561,764.79	564,788.00	98.718750		749.02	0.00	0.00	554,567.18
			14MAR11	13APR11	CREDIT SUISSE SECURI	USD/FED	
724,358.77	728,257.00	98.718750		965.81	0.00	0.00	715,077.92

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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 PROCEEDS	

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

FIXED INCOME							

3138A6JH4	FNMA POOL AH4763	4.000 01JAN41 25APR11	25APR11		PRINCIPAL PAYMENTS C	USD/FED	
	5,658.23	100.000000	0.00		0.00	0.00	5,658.23
-- ASSET TOTALS --							
	2,291,682.69	2,298,327.00		3,048.03	0.00	0.00	2,262,393.01
3138A6SV3	FNMA POOL AH5031	4.000 01FEB41 08SEP11	13SEP11		JPMORGAN SECURITIES	USD/FED	
	110,080.58	104.386723	146.77		0.00	0.00	114,909.51
	2,201.77	100.000000	0.00		0.00	0.00	2,201.77
-- ASSET TOTALS --							
	112,282.35	113,527.00		146.77	0.00	0.00	117,111.28
3138A6ZH6	FNMA POOL AH5243	3.500 01FEB26 13OCT11	18OCT11		UBS WARBURG LLC CMO	USD/FED	
	121,612.10	103.570312	201.00		0.00	0.00	125,954.03
3138A63B4	FNMA POOL AH5293	3.500 01JAN26 16DEC10	24JAN11	5	JPMORGAN SECURITIES	USD/FED	
	299,970.00	98.859376	524.95		0.00	0.00	296,548.47
3138A7NT1	FNMA POOL AH5801	3.500 01FEB26 13DEC11	15DEC11		MORGAN STANLEY CO IN	USD/FED	
	911,413.83	104.523438	1,240.54		0.00	0.00	952,641.07
3138A7XD5	FNMA POOL AH6075	4.000 01MAR41 08SEP11	13SEP11		JPMORGAN SECURITIES	USD/FED	
	600,047.96	104.386719	800.06		0.00	0.00	626,370.38
3138A74E5	FNMA POOL AH6220	4.500 01MAR41 08SEP11	13SEP11		JPMORGAN CHASE BANK/	USD/FED	
	699,569.82	106.097656	1,049.35		0.00	0.00	742,227.18
3138A8BH8	FNMA POOL AH6339	4.500 01APR41 13DEC11			JPMORGAN SECURITIES	USD/FED	
	451,594.42	106.125000	846.74		0.00	0.00	479,254.58

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

-- ASSET TOTALS --							
6,302,884.66		6,311,835.00		5,515.02	0.00	0.00	5,877,439.98
3138A8XB7	FNMA POOL AH6973						
796,383.27		800,000.00		3.500 01FEB26 09MAR11 16MAR11	JPMORGAN CHASE BANK/	USD/FED	
				99.992187	1,161.39	0.00	796,321.05
3138A8YD2	FNMA POOL AH7007						
417,587.37		420,357.00		4.000 01MAR41 09MAY11 13JUN11	MORGAN STANLEY CO IN	USD/FED	
				100.218752	556.78	0.00	418,500.85
					09MAY11 13JUN11	MORGAN STANLEY CO IN	USD/FED
285,738.85		287,634.00		100.218749	380.99	0.00	286,363.90
-- ASSET TOTALS --							
703,326.22		707,991.00		937.77	0.00	0.00	704,864.75
3138A8YF7	FNMA POOL AH7009						
984,897.87		996,578.00		4.500 01MAR41 08JUN11 13JUN11	JPMORGAN CHASE BANK/	USD/FED	
				104.609375	1,477.35	0.00	1,030,295.51
					08JUN11 13JUN11	JPMORGAN CHASE BANK/	USD/FED
1,000,099.59		1,011,960.00		104.609376	1,500.15	0.00	1,046,197.94
					08JUN11 13JUN11	JPMORGAN CHASE BANK/	USD/FED
500,000.38		505,930.00		104.609376	750.00	0.00	523,047.28
					08JUN11 13JUN11	JPMORGAN CHASE BANK/	USD/FED
37,529.92		37,975.00		104.609389	56.29	0.00	39,259.82
					25JUN11 25JUN11	PRINCIPAL PAYMENTS C	USD/FED
16,572.31				100.000000	0.00	0.00	16,572.31
					04AUG11 11AUG11	CREDIT SUISSE SECURI	USD/FED
442,786.03		456,290.00		105.515628	553.48	0.00	467,208.46

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

FIXED INCOME							

3138A8YF7	FNMA POOL AH7009	4.500 01MAR41	10AUG11	22SEP11	9	JPMORGAN SECURITIES	USD/FED
	483,919.35	505,957.00	106.078126	725.88		0.00	513,332.58
				25AUG11		PRINCIPAL PAYMENTS C	USD/FED
	3,757.95		100.000000	0.00		0.00	3,757.95
				25AUG11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-3,757.95		100.000000	0.00		0.00	-3,757.95
				25AUG11	25AUG11	PRINCIPAL PAYMENTS C	USD/FED
	3,757.95		100.000000	0.00		0.00	3,757.95
-- ASSET TOTALS --							
	3,469,563.40	3,514,690.00		5,063.15		0.00	3,639,671.85
3138A9RQ9	FNMA POOL AH7694	4.500 01FEB41	29JUL11	11AUG11		GOLDMAN SACHS + CO	USD/FED
	702,214.47	752,948.00	104.394532	877.77		0.00	733,073.51
				29JUL11	11AUG11	GOLDMAN SACHS + CO	USD/FED
	696,715.74	747,052.00	104.394533	870.89		0.00	727,333.14
-- ASSET TOTALS --							
	1,398,930.21	1,500,000.00		1,748.66		0.00	1,460,406.65
3138A9VW1	FNMA POOL AH7828	4.500 01APR41	29JUL11	11AUG11		GOLDMAN SACHS + CO	USD/FED
	303,283.90	304,975.00	104.394533	379.10		0.00	316,611.81
3138EGFA7	FNMA POOL AL0160	4.500 01MAY41	08SEP11	13SEP11		JPMORGAN CHASE BANK/	USD/FED
	923,457.05	957,207.00	106.097658	1,385.19		0.00	979,766.30
				08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED
	881,606.58	913,827.00	106.097656	1,322.41		0.00	935,363.92

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

FIXED INCOME							

3138EGFA7	FNMA POOL AL0160	4.500	01MAY41	08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED
	834,764.53	865,273.00	106.097657	1,252.15	0.00	0.00	885,665.61
-- ASSET TOTALS --							
	2,639,828.16	2,736,307.00		3,959.75	0.00	0.00	2,800,795.83
3138E0CQ0	FNMA POOL AJ7278	6.000	01DEC41	09NOV11	12DEC11	DEUTSCHE BANK SECURI	USD/FED
	500,000.00	500,000.00	109.492188	916.67	0.00	0.00	547,460.94
31384YJ31	FNMA POOL 537682	8.000	01MAY30	25NOV11	27NOV11	2	PRINCIPAL PAYMENTS C
	6,407.52		99.999843	0.00	0.00	0.00	6,407.51
31385XGK7	FNMA POOL 555602	5.000	01JUN18	14SEP11		JPMORGAN CHASE BANK/	USD/FED
	779,572.41	5,353,955.00	107.914063	1,948.93	0.00	0.00	841,268.26
	-779,572.41	5,353,955.00	107.914063	14SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/FED
					-1,948.93	0.00	-841,268.26
	779,572.48	5,353,955.00	107.914053	14SEP11	19SEP11	JPMORGAN CHASE BANK/	USD/FED
					1,948.93	0.00	841,268.26
	21,750.17		100.000000	26SEP11	26SEP11	PRINCIPAL PAYMENTS C	USD/FED
					0.00	0.00	21,750.17
-- ASSET TOTALS --							
	801,322.65	5,353,955.00		1,948.93	0.00	0.00	863,018.43
31385XHR1	FNMA POOL 555640	6.000	01JUL33	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED
	-44,297.71	425,000.00	109.500017	-88.60	0.00	0.00	-48,506.00
	43,072.25	425,000.00	109.500015	17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED
					86.14	0.00	47,164.12

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31385XHR1	FNMA POOL 555640	6.000 01JUL33	25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED	
	1,225.46	100.000000		0.00	0.00	0.00	1,225.46
-- ASSET TOTALS --	0.00			-2.46	0.00	0.00	-116.42
31387NY43	FNMA POOL 589431	6.000 01JUL31	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-15,795.57	515,000.00	109.500005	-31.59	0.00	0.00	-17,296.15
	15,764.67	515,000.00	109.500000	31.53	0.00	0.00	17,262.31
	30.90		100.000000	0.00	0.00	0.00	30.90
-- ASSET TOTALS --	0.00			-0.06	0.00	0.00	-2.94
31387QHY9	FNMA POOL 590747	6.000 01JUN31	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-364,533.96	1,930,000.00	109.500001	-729.07	0.00	0.00	-399,164.69
	341,685.88	1,930,000.00	109.500003	683.37	0.00	0.00	374,146.05
	-341,685.88	1,930,000.00	109.500003	-683.37	0.00	0.00	-374,146.05
	341,685.89	1,930,000.00	109.500000	683.37	0.00	0.00	374,146.05
	22,848.07		100.000000	0.00	0.00	0.00	22,848.07

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

-- ASSET TOTALS --							
	0.00			-45.70	0.00	0.00	-2,170.57
31387Y3Z4	FNMA POOL 598516	6.000 01AUG31	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-402,267.40	2,350,000.00	109.500002	-804.53	0.00	0.00	-440,482.81
	390,694.19	2,350,000.00	109.500003	781.39	0.00	0.00	427,810.15
	-390,694.19	2,350,000.00	109.500003	-781.39	0.00	0.00	-427,810.15
	390,694.25	2,350,000.00	109.499986	781.39	0.00	0.00	427,810.15
	11,573.21		100.000000	0.00	0.00	0.00	11,573.21
-- ASSET TOTALS --							
	0.06			-23.14	0.00	0.00	-1,099.45
31387Y4A8	FNMA POOL 598517	6.000 01AUG31	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-353,926.14	2,340,000.00	109.500002	-707.85	0.00	0.00	-387,549.13
	352,759.58	2,340,000.00	109.500003	705.52	0.00	0.00	386,271.75
	-352,759.58	2,340,000.00	109.500003	-705.52	0.00	0.00	-386,271.75
	352,759.59	2,340,000.00	109.499999	705.52	0.00	0.00	386,271.75

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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 PROCEEDS	

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

FIXED INCOME							

31387Y4A8	FNMA POOL 598517	6.000	01AUG31	25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED
	1,166.56		100.000000		0.00	0.00	1,166.56
-- ASSET TOTALS --							
	0.01				-2.33	0.00	0.00
							-110.82
31388KXP2	FNMA POOL 607386	5.500	01NOV16	17MAY11		JPMORGAN SECURITIES	USD/FED
	18,822.03		350,000.00	108.636688	34.51	0.00	0.00
					17MAY11	CANCEL	JPMORGAN SECURITIES
	-18,822.03		350,000.00	108.636688	-34.51	0.00	0.00
					17MAY11	13JUN11	JPMORGAN SECURITIES
	18,388.93		350,000.00	108.636718	33.71	0.00	0.00
					25MAY11	25MAY11	PRINCIPAL PAYMENTS C
	464.03			100.000000	0.00	0.00	0.00
					25JUN11	25JUN11	PRINCIPAL PAYMENTS C
	433.10			100.000000	0.00	0.00	0.00
-- ASSET TOTALS --							
	19,286.06		350,000.00		33.71	0.00	0.00
							20,874.26
31388XY57	FNMA POOL 618232	6.000	01NOV31	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED
	-22,786.72		515,000.00	109.500007	-45.57	0.00	0.00
					17DEC10	CREDIT SUISSE SECURI	USD/FED
	22,722.87		515,000.00	109.500032	45.45	0.00	0.00
					17DEC10	CANCEL	CREDIT SUISSE SECURI
	-22,722.87		515,000.00	109.500032	-45.45	0.00	0.00

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

FIXED INCOME							

31388XY57	FNMA POOL 618232	6.000 01NOV31	17DEC10	28FEB11	CREDIT SUISSE SECURI	USD/FED	
22,722.89	515,000.00	109.499935		45.45	0.00	0.00	24,881.55
			25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED	
63.84		100.000000		0.00	0.00	0.00	63.84
-- ASSET TOTALS --							
0.01				-0.12	0.00	0.00	-6.07
31388X4F8	FNMA POOL 618322	6.000 01DEC31	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
-89,187.56	985,000.00	109.500002		-178.38	0.00	0.00	-97,660.38
			17DEC10		CREDIT SUISSE SECURI	USD/FED	
82,132.72	985,000.00	109.500014		164.27	0.00	0.00	89,935.34
			17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
-82,132.72	985,000.00	109.500014		-164.27	0.00	0.00	-89,935.34
			17DEC10	28FEB11	CREDIT SUISSE SECURI	USD/FED	
82,132.73	985,000.00	109.500000		164.27	0.00	0.00	89,935.34
			25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED	
7,054.84		100.000000		0.00	0.00	0.00	7,054.84
-- ASSET TOTALS --							
0.01				-14.11	0.00	0.00	-670.20
31389DS81	FNMA POOL 622543	6.000 01SEP31	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
-160,682.07	1,170,539.00	109.499996		-321.36	0.00	0.00	-175,946.86
			17DEC10		CREDIT SUISSE SECURI	USD/FED	
159,339.23	1,170,539.00	109.499996		318.68	0.00	0.00	174,476.45

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

FIXED INCOME							

31391MRU9	FNMA POOL 671099	5.500 01JAN18 17MAY11	13JUN11		JPMORGAN SECURITIES	USD/FED	
	4,503.88	28,173.00	108.636775	8.26	0.00	0.00	4,892.87
			25MAY11	25MAY11	PRINCIPAL PAYMENTS C	USD/FED	
	66.32		100.000000	0.00	0.00	0.00	66.32
			25JUN11	25JUN11	PRINCIPAL PAYMENTS C	USD/FED	
	66.65		100.000000	0.00	0.00	0.00	66.65
-- ASSET TOTALS --							
	4,636.85	28,173.00		8.26	0.00	0.00	5,025.84
31391SZX1	FNMA POOL 675858	6.000 01JAN33 17DEC10	CANCEL		CREDIT SUISSE SECURI	USD/FED	
	-134,544.74	815,000.00	109.500007	-269.09	0.00	0.00	-147,326.50
			17DEC10		CREDIT SUISSE SECURI	USD/FED	
	125,337.32	815,000.00	109.500004	250.67	0.00	0.00	137,244.37
			17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-125,337.32	815,000.00	109.500004	-250.67	0.00	0.00	-137,244.37
			17DEC10	28FEB11	CREDIT SUISSE SECURI	USD/FED	
	125,337.33	815,000.00	109.499994	250.67	0.00	0.00	137,244.37
			25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED	
	9,207.41		100.000000	0.00	0.00	0.00	9,207.41
-- ASSET TOTALS --							
	0.00			-18.42	0.00	0.00	-874.72
31391XHD4	FNMA POOL 679828	5.500 01DEC17 17MAY11			JPMORGAN SECURITIES	USD/FED	
	3,484.43	39,216.00	108.636420	6.39	0.00	0.00	3,785.36

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

31391XHD4	FNMA POOL 679828	5.500 01DEC17	17MAY11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-3,484.43	39,216.00	108.636420		-6.39	0.00	0.00	-3,785.36
			17MAY11	13JUN11	JPMORGAN SECURITIES	USD/FED	
3,425.74	39,216.00	108.636966		6.28	0.00	0.00	3,721.62
			25JUN11	25JUN11	PRINCIPAL PAYMENTS C	USD/FED	
58.69		100.000000		0.00	0.00	0.00	58.69
-- ASSET TOTALS --							
3,484.43	39,216.00			6.28	0.00	0.00	3,780.31
31391Y6J1	FNMA POOL 681373	5.000 01JAN18	14SEP11		JPMORGAN CHASE BANK/	USD/FED	
56,949.82	538,084.00	107.914055		142.37	0.00	0.00	61,456.86
			14SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/FED	
-56,949.82	538,084.00	107.914055		-142.37	0.00	0.00	-61,456.86
			14SEP11	19SEP11	5 JPMORGAN CHASE BANK/	USD/FED	
56,949.83	538,084.00	107.914035		142.37	0.00	0.00	61,456.86
			26SEP11	26SEP11	PRINCIPAL PAYMENTS C	USD/FED	
2,045.89		100.000000		0.00	0.00	0.00	2,045.89
-- ASSET TOTALS --							
58,995.72	538,084.00			142.37	0.00	0.00	63,502.75
31392CVK7	FANNIE MAE	6.500 25APR32	25FEB11		PRINCIPAL PAYMENTS C	USD/FED	
3,344.37		100.000000		0.00	0.00	0.00	3,344.37
			25FEB11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
-3,344.37		100.000000		0.00	0.00	0.00	-3,344.37

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

FIXED INCOME							

31392CVK7	FANNIE MAE	6.500 25APR32	25MAY11		PRINCIPAL PAYMENTS C	USD/FED	
	5,076.83	100.000000		0.00	0.00	0.00	5,076.83
			25MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	-5,076.83	100.000000		0.00	0.00	0.00	-5,076.83
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
31392E5B2	FANNIE MAE	5.500 25NOV22	25FEB11		PRINCIPAL PAYMENTS C	USD/FED	
	20,658.71	100.000000		0.00	0.00	0.00	20,658.71
			25FEB11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	-20,658.71	100.000000		0.00	0.00	0.00	-20,658.71
			25MAY11		PRINCIPAL PAYMENTS C	USD/FED	
	11,270.34	100.000000		0.00	0.00	0.00	11,270.34
			25MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	-11,270.34	100.000000		0.00	0.00	0.00	-11,270.34
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
31392HWG4	FANNIE MAE	0.000 25SEP16	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC	
	77.42	0.000000		0.00	0.00	0.00	0.00
			31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC	
	575.95	0.000000		0.00	0.00	0.00	0.00
			28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC	
	77.42	0.000000		0.00	0.00	0.00	0.00

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

-- ASSET TOTALS --							
	730.79			0.00	0.00	0.00	0.00
31392JWK1	FANNIE MAE	0.000 25DEC42	25JAN11		PRINCIPAL PAYMENTS	C USD/DTC	
	327.20	100.000000		0.00	0.00	0.00	327.20
	-327.20		25JAN11	CANCEL	PRINCIPAL PAYMENTS	C USD/DTC	
		100.000000		0.00	0.00	0.00	-327.20
	327.20		25JAN11	25JAN11	PRINCIPAL PAYMENTS	C USD/DTC	
		100.000000		0.00	0.00	0.00	327.20
	14.08		25FEB11	25FEB11	PRINCIPAL PAYMENTS	C USD/DTC	
		100.000000		0.00	0.00	0.00	14.08
	970.38		25MAR11	25MAR11	PRINCIPAL PAYMENTS	C USD/DTC	
		100.000000		0.00	0.00	0.00	970.38
	4,087.51		25APR11	25APR11	PRINCIPAL PAYMENTS	C USD/DTC	
		100.000000		0.00	0.00	0.00	4,087.51
	173.39		25MAY11	25MAY11	PRINCIPAL PAYMENTS	C USD/DTC	
		100.000000		0.00	0.00	0.00	173.39
	6,106.23		27JUN11	27JUN11	PRINCIPAL PAYMENTS	C USD/DTC	
		100.000000		0.00	0.00	0.00	6,106.23
	530.61		25JUL11	25JUL11	PRINCIPAL PAYMENTS	C USD/DTC	
		100.000000		0.00	0.00	0.00	530.61
	224.46		25AUG11	25AUG11	PRINCIPAL PAYMENTS	C USD/DTC	
		100.000000		0.00	0.00	0.00	224.46
	5,533.29		26SEP11	26SEP11	PRINCIPAL PAYMENTS	C USD/DTC	
		100.000000		0.00	0.00	0.00	5,533.29

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31392JWK1	FANNIE MAE	0.000	25DEC42	25OCT11	25OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	2,287.64		100.000000		0.00	0.00	2,287.64
				25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	384.82		100.000000		0.00	0.00	384.82
				27DEC11	27DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	527.71		100.000000		0.00	0.00	527.71
-- ASSET TOTALS --	21,167.32				0.00	0.00	21,167.32
31392JY37	FANNIE MAE	2.780	25MAR33	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	3,369.63		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	4,574.28		0.000000		0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	2,267.18		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	1,548.62		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	1,464.57		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	4,388.60		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	1,972.28		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	4,090.86		0.000000		0.00	0.00	0.00

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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 PROCEEDS		
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR		

SSELL/BTC								

FIXED INCOME								

31392JY37	FANNIE MAE	2.780	25MAR33	28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC	
	2,999.56	0.000000			0.00	0.00	0.00	
				28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC	
	1,488.83	0.000000			0.00	0.00	0.00	
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC	
	3,343.71	0.000000			0.00	0.00	0.00	
				29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC	
	1,071.13	0.000000			0.00	0.00	0.00	
-- ASSET TOTALS --								
	32,579.25				0.00	0.00	0.00	
31392OZN3	FANNIE MAE	6.000	25SEP31	25JAN11		PRINCIPAL PAYMENTS C	USD/FED	
	45,000.72	100.000000			0.00	0.00	45,000.72	
				25JAN11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	-45,000.72	100.000000			0.00	0.00	-45,000.72	
				25JAN11	31JAN11	6	PRINCIPAL PAYMENTS C	USD/FED
	38,276.85	100.000000			0.00	0.00	38,276.85	
				25FEB11		PRINCIPAL PAYMENTS C	USD/FED	
	40,426.18	100.000000			0.00	0.00	40,426.18	
				25FEB11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	-40,426.18	100.000000			0.00	0.00	-40,426.18	
				25FEB11	25FEB11	PRINCIPAL PAYMENTS C	USD/FED	
	33,893.70	100.000000			0.00	0.00	33,893.70	
				25MAR11		PRINCIPAL PAYMENTS C	USD/FED	
	30,452.08	100.000000			0.00	0.00	30,452.08	

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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 PROCEEDS		
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR		
FIXED INCOME								
313920ZN3	FANNIE MAE	6.000	25SEP31	25MAR11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	-30,452.08		100.000000		0.00	0.00	-30,452.08	
	24,089.07		100.000000	25MAR11	25MAR11	PRINCIPAL PAYMENTS C	USD/FED	
	49,190.86		100.000000	25APR11		PRINCIPAL PAYMENTS C	USD/FED	
	-49,190.86		100.000000	25APR11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	42,948.30		100.000000	25APR11	29APR11	4	PRINCIPAL PAYMENTS C	USD/FED
	38,712.10		100.000000	25MAY11		PRINCIPAL PAYMENTS C	USD/FED	
	-38,712.10		100.000000	25MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	32,684.28		100.000000	25MAY11	25MAY11	PRINCIPAL PAYMENTS C	USD/FED	
	27,705.22		100.000000	25JUN11		PRINCIPAL PAYMENTS C	USD/FED	
	-27,705.22		100.000000	25JUN11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	21,840.89		100.000000	25JUN11	27JUN11	2	PRINCIPAL PAYMENTS C	USD/FED
	34,508.72		100.000000	25JUL11	25JUL11	PRINCIPAL PAYMENTS C	USD/FED	

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
313920ZN3	FANNIE MAE	25SEP31	25AUG11		PRINCIPAL PAYMENTS	C USD/FED	
	28,982.02		100.000000	0.00	0.00	0.00	28,982.02
			25AUG11	CANCEL	PRINCIPAL PAYMENTS	C USD/FED	
	-28,982.02		100.000000	0.00	0.00	0.00	-28,982.02
			25AUG11	25AUG11	PRINCIPAL PAYMENTS	C USD/FED	
	23,399.38		100.000000	0.00	0.00	0.00	23,399.38
			26SEP11		PRINCIPAL PAYMENTS	C USD/FED	
	33,019.16		100.000000	0.00	0.00	0.00	33,019.16
			26SEP11	CANCEL	PRINCIPAL PAYMENTS	C USD/FED	
	-33,019.16		100.000000	0.00	0.00	0.00	-33,019.16
			26SEP11	26SEP11	PRINCIPAL PAYMENTS	C USD/FED	
	27,553.50		100.000000	0.00	0.00	0.00	27,553.50
			25OCT11	25OCT11	PRINCIPAL PAYMENTS	C USD/FED	
	33,597.42		100.000000	0.00	0.00	0.00	33,597.42
			25NOV11		PRINCIPAL PAYMENTS	C USD/FED	
	30,574.48		100.000000	0.00	0.00	0.00	30,574.48
			25NOV11	CANCEL	PRINCIPAL PAYMENTS	C USD/FED	
	-30,574.48		100.000000	0.00	0.00	0.00	-30,574.48
			25NOV11	25NOV11	PRINCIPAL PAYMENTS	C USD/FED	
	25,414.58		100.000000	0.00	0.00	0.00	25,414.58
			25DEC11		PRINCIPAL PAYMENTS	C USD/FED	
	29,800.70		100.000000	0.00	0.00	0.00	29,800.70
			25DEC11	CANCEL	PRINCIPAL PAYMENTS	C USD/FED	
	-29,800.70		100.000000	0.00	0.00	0.00	-29,800.70

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

313920ZN3	FANNIE MAE	6.000	25SEP31	27DEC11		PRINCIPAL PAYMENTS C	USD/FED
	5,032.82		100.000000		0.00	0.00	5,032.82
				27DEC11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-5,032.82		100.000000		0.00	0.00	-5,032.82
				27DEC11	27DEC11	PRINCIPAL PAYMENTS C	USD/FED
	24,767.87		100.000000		0.00	0.00	24,767.87
-- ASSET TOTALS --					0.00	0.00	362,974.56
	362,974.56						
313921MN5	FANNIE MAE	6.500	25OCT31	25FEB11		PRINCIPAL PAYMENTS C	USD/FED
	803.78		100.000000		0.00	0.00	803.78
				25FEB11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-803.78		100.000000		0.00	0.00	-803.78
				25MAR11		PRINCIPAL PAYMENTS C	USD/FED
	865.73		100.000000		0.00	0.00	865.73
				25MAR11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-865.73		100.000000		0.00	0.00	-865.73
				25MAY11		PRINCIPAL PAYMENTS C	USD/FED
	1,003.67		100.000000		0.00	0.00	1,003.67
				25MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-1,003.67		100.000000		0.00	0.00	-1,003.67
-- ASSET TOTALS --					0.00	0.00	0.00
	0.00						
31393A2D8	FANNIE MAE	5.500	25MAR23	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	5,228.47		0.000000		0.00	0.00	0.00

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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 PROCEEDS	

LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

31393A2D8	FANNIE MAE	5.500	25MAR23	28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	5,156.01	0.000000			0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	4,482.69	0.000000			0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	4,795.15	0.000000			0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	3,452.65	0.000000			0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	3,074.28	0.000000			0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	3,647.99	0.000000			0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	2,770.96	0.000000			0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	3,148.90	0.000000			0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	3,358.23	0.000000			0.00	0.00	0.00
-- ASSET TOTALS --					0.00	0.00	0.00
	39,115.33						
31393BF83	FANNIE MAE	0.000	25APR17	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	4,565.25	0.000000			0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	4,790.96	0.000000			0.00	0.00	0.00

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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 PROCEEDS	

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

FIXED INCOME							

31393BF83	FANNIE MAE	0.000	25APR17	28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	4,042.93		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	4,792.60		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	3,590.73		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	3,800.52		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	3,395.25		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	3,576.43		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	3,596.83		0.000000		0.00	0.00	0.00
				28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	3,288.50		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	2,886.81		0.000000		0.00	0.00	0.00
				29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	3,428.76		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --							
	45,755.57				0.00	0.00	0.00
31393BK46	FANNIE MAE	2.180	25MAY18	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	5,903.55		0.000000		0.00	0.00	0.00

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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 PROCEEDS	

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

FIXED INCOME

31393BK46	FANNIE MAE	2.180	25MAY18	28FEB11	28FEB11	PRINCIPAL PAYMENTS	C USD/DTC	
	4,205.71	0.000000			0.00	0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS	C USD/DTC	
	3,322.64	0.000000			0.00	0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS	C USD/DTC	
	3,053.88	0.000000			0.00	0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS	C USD/DTC	
	2,743.08	0.000000			0.00	0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS	C USD/DTC	
	2,805.33	0.000000			0.00	0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS	C USD/DTC	
	2,516.77	0.000000			0.00	0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS	C USD/DTC	
	4,102.35	0.000000			0.00	0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS	C USD/DTC	
	2,548.90	0.000000			0.00	0.00	0.00	0.00
				28OCT11	28OCT11	PRINCIPAL PAYMENTS	C USD/DTC	
	2,372.52	0.000000			0.00	0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS	C USD/DTC	
	2,341.46	0.000000			0.00	0.00	0.00	0.00
				29DEC11	29DEC11	PRINCIPAL PAYMENTS	C USD/DTC	
	3,567.15	0.000000			0.00	0.00	0.00	0.00
-- ASSET TOTALS --								
	39,483.34				0.00	0.00	0.00	0.00
31393BUN3	FANNIE MAE	1.730	25NOV22	31JAN11	31JAN11	PRINCIPAL PAYMENTS	C USD/DTC	
	5,840.20	0.000000			0.00	0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31393BUN3	FANNIE MAE	1.730	25NOV22	28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	5,744.40		0.000000		0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	4,726.52		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	4,762.80		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	3,664.57		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	3,183.50		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	3,735.27		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	3,205.82		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	3,617.15		0.000000		0.00	0.00	0.00
				28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	2,978.60		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	3,732.31		0.000000		0.00	0.00	0.00
				29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	3,643.52		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --							
	48,834.66				0.00	0.00	0.00
31393CMR1	FANNIE MAE	5.000	25NOV17	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	12,994.07		0.000000		0.00	0.00	0.00

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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 PROCEEDS	

LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

31393CMR1	FANNIE MAE	5.000	25NOV17	28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	13,899.47		0.000000		0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	9,542.13		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	13,751.15		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	11,153.63		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	9,287.19		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	10,246.90		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	9,507.43		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	10,957.17		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	7,737.94		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --							
	109,077.08				0.00	0.00	0.00
31393KRL1	FREDDIE MAC	5.500	15AUG22	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	966.39		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	732.65		0.000000		0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31393KRL1	FREDDIE MAC	5.500	15AUG22	29MAR11	29MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	620.69	0.000000			0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	548.65	0.000000			0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	532.71	0.000000			0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	403.46	0.000000			0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	487.06	0.000000			0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	416.49	0.000000			0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	391.30	0.000000			0.00	0.00	0.00
-- ASSET TOTALS --	5,099.40				0.00	0.00	0.00
31393LJ53	FREDDIE MAC	0.000	15FEB22	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	8,154.33	0.000000			0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	6,158.02	0.000000			0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	4,624.68	0.000000			0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	4,702.55	0.000000			0.00	0.00	0.00

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

FIXED INCOME							

31393LJ53	FREDDIE MAC	0.000	15FEB22	31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	3,369.34		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	1,849.72		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --							
	28,858.64				0.00	0.00	0.00
31393MHY0	FREDDIE MAC	1.000	15JUN23	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	2,668.68		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	2,996.90		0.000000		0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	1,908.21		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	1,594.23		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	1,052.59		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	1,320.63		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	1,249.24		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	1,216.12		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	1,416.36		0.000000		0.00	0.00	0.00

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

FIXED INCOME							

31393MHY0	FREDDIE MAC	1.000 15JUN23	29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC	
	1,666.94	0.000000		0.00	0.00	0.00	0.00
			29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC	
	1,875.17	0.000000		0.00	0.00	0.00	0.00
-- ASSET TOTALS --	18,965.07			0.00	0.00	0.00	0.00
31393NA66	FREDDIE MAC	6.500 15MAR33	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC	
	5,346.21	0.000000		0.00	0.00	0.00	0.00
			28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC	
	3,354.33	0.000000		0.00	0.00	0.00	0.00
			28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC	
	4,412.74	0.000000		0.00	0.00	0.00	0.00
			29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC	
	4,566.06	0.000000		0.00	0.00	0.00	0.00
			31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC	
	3,436.31	0.000000		0.00	0.00	0.00	0.00
			28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC	
	4,012.77	0.000000		0.00	0.00	0.00	0.00
			28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC	
	2,686.69	0.000000		0.00	0.00	0.00	0.00
			29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC	
	3,075.36	0.000000		0.00	0.00	0.00	0.00
			28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC	
	5,397.61	0.000000		0.00	0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							

-- ASSET TOTALS --							
	36,288.08			0.00	0.00	0.00	0.00
31393NPH6	FREDDIE MAC	5.500	15SEP32	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	3,976.92		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	3,379.04		0.000000		0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	2,759.39		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	1,907.41		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	1,599.62		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	1,592.10		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	1,164.45		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	2,012.36		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	1,544.05		0.000000		0.00	0.00	0.00
				31OCT11	31OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	2,090.62		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	1,745.02		0.000000		0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31393NPH6	FREDDIE MAC	15SEP32	29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC	
	1,294.74			0.000000	0.00	0.00	0.00
-- ASSET TOTALS --	25,065.72			0.00	0.00	0.00	0.00
31393QM82	FREDDIE MAC	15MAY17	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC	
	99,483.27			0.000000	0.00	0.00	0.00
110,142.70			28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/BOS	0.00
			0.000000	0.00	0.00	0.00	
80,354.54			29MAR11	29MAR11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
			0.000000	0.00	0.00	0.00	
53,665.58			29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
			0.000000	0.00	0.00	0.00	
58,080.35			31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
			0.000000	0.00	0.00	0.00	
56,758.44			28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
			0.000000	0.00	0.00	0.00	
83,869.08			28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
			0.000000	0.00	0.00	0.00	
73,948.31			29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
			0.000000	0.00	0.00	0.00	
50,124.74			28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC	0.00
			0.000000	0.00	0.00	0.00	
-- ASSET TOTALS --	666,427.01			0.00	0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31394UZ39	FEDERAL NATL MTG ASSN	0.000	25MAR35	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	31,442.36	0.000000			0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	31,279.24	0.000000			0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	31,117.00	0.000000			0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	30,955.52	0.000000			0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	30,794.92	0.000000			0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	30,635.12	0.000000			0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	30,476.20	0.000000			0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	30,318.04	0.000000			0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	30,160.72	0.000000			0.00	0.00	0.00
				28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	30,004.20	0.000000			0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	29,848.48	0.000000			0.00	0.00	0.00
				29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	29,693.56	0.000000			0.00	0.00	0.00
-- ASSET TOTALS --							
	366,725.36				0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31394XKH8	FREDDIE MAC	5.110	15JUN17	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	36,631.74		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	35,686.58		0.000000		0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	33,850.03		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	30,808.43		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	26,220.49		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	32,514.91		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	26,740.10		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	25,519.04		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	25,472.40		0.000000		0.00	0.00	0.00
				28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	32,859.21		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	28,214.46		0.000000		0.00	0.00	0.00
				29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	30,464.28		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --							
	364,981.67				0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31394YXG4	FREDDIE MAC	1.000	15JUL30	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	7,587.22		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	8,014.05		0.000000		0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	7,936.37		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	5,469.56		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	5,961.90		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	4,275.76		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	3,748.47		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	3,693.02		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	3,245.25		0.000000		0.00	0.00	0.00
				28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	4,351.23		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	4,013.05		0.000000		0.00	0.00	0.00
				29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	4,622.09		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --							
	62,917.97				0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
SSELL/BTC	LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR
FIXED INCOME							
31395BTU7	FANNIE MAE	0.000 25MAR36	26JAN11	26JAN11	PRINCIPAL PAYMENTS	C USD/DTC	
	3,318.71	100.000000		0.00	0.00	0.00	3,318.71
			25FEB11	25FEB11	PRINCIPAL PAYMENTS	C USD/FED	
	3,301.49	100.000000		0.00	0.00	0.00	3,301.49
			25MAR11	25MAR11	PRINCIPAL PAYMENTS	C USD/FED	
	3,284.36	100.000000		0.00	0.00	0.00	3,284.36
			25APR11	25APR11	PRINCIPAL PAYMENTS	C USD/FED	
	3,267.32	100.000000		0.00	0.00	0.00	3,267.32
			25MAY11	25MAY11	PRINCIPAL PAYMENTS	C USD/FED	
	3,250.36	100.000000		0.00	0.00	0.00	3,250.36
			25JUN11	27JUN11	2	PRINCIPAL PAYMENTS	C USD/FED
	3,233.49	100.000000		0.00	0.00	0.00	3,233.49
			25JUL11	25JUL11		PRINCIPAL PAYMENTS	C USD/FED
	3,216.71	100.000000		0.00	0.00	0.00	3,216.71
			25AUG11	25AUG11		PRINCIPAL PAYMENTS	C USD/FED
	3,200.01	100.000000		0.00	0.00	0.00	3,200.01
			26SEP11	26SEP11		PRINCIPAL PAYMENTS	C USD/FED
	3,183.40	100.000000		0.00	0.00	0.00	3,183.40
			25OCT11	25OCT11		PRINCIPAL PAYMENTS	C USD/DTC
	3,166.88	100.000000		0.00	0.00	0.00	3,166.88
			25NOV11	25NOV11		PRINCIPAL PAYMENTS	C USD/FED
	3,150.44	100.000000		0.00	0.00	0.00	3,150.44
			27DEC11	27DEC11		PRINCIPAL PAYMENTS	C USD/DTC
	3,134.08	100.000000		0.00	0.00	0.00	3,134.08
-- ASSET TOTALS --							
	38,707.25			0.00	0.00	0.00	38,707.25

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31395WNC7	FREDDIE MAC	1.180 15JUL35	03JUN10	CANCEL	CANTOR FITZGERALD &	USD/FED	
	-1,106,792.71	3,485,000.00	12.999999	-4,358.05	0.00	0.00	-143,883.04
	1,106,792.72	3,485,000.00	12.999998	4,358.05	0.00	0.00	143,883.04
-- ASSET TOTALS --							
	0.01			0.00	0.00	0.00	0.00
31396GPH8	FREDDIE MAC	5.500 15MAR33	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC	
	22,507.68		0.000000	0.00	0.00	0.00	0.00
	21,677.41		0.000000	0.00	0.00	0.00	0.00
	18,812.43		0.000000	0.00	0.00	0.00	0.00
	14,329.03		0.000000	0.00	0.00	0.00	0.00
	12,499.39		0.000000	0.00	0.00	0.00	0.00
	11,276.88		0.000000	0.00	0.00	0.00	0.00
	12,066.26		0.000000	0.00	0.00	0.00	0.00
	11,971.61		0.000000	0.00	0.00	0.00	0.00
	14,376.00		0.000000	0.00	0.00	0.00	0.00

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

-- ASSET TOTALS --							
	139,516.69			0.00	0.00	0.00	0.00
31396JPRO	FREDDIE MAC	0.000 15MAR36	18JAN11	18JAN11	PRINCIPAL PAYMENTS	C USD/FED	
	5,258.03	100.000000		0.00	0.00	0.00	5,258.03
	5,230.86	100.000000	15FEB11	15FEB11	PRINCIPAL PAYMENTS	C USD/FED	5,230.86
	5,203.84	100.000000	15MAR11	15MAR11	PRINCIPAL PAYMENTS	C USD/DTC	5,203.84
	5,176.94	100.000000	15APR11	15APR11	PRINCIPAL PAYMENTS	C USD/FED	5,176.94
	5,150.19	100.000000	16MAY11	16MAY11	PRINCIPAL PAYMENTS	C USD/FED	5,150.19
	5,123.58	100.000000	15JUN11	15JUN11	PRINCIPAL PAYMENTS	C USD/FED	5,123.58
	5,097.11	100.000000	15JUL11	15JUL11	PRINCIPAL PAYMENTS	C USD/FED	5,097.11
	5,070.76	100.000000	15AUG11	15AUG11	PRINCIPAL PAYMENTS	C USD/FED	5,070.76
	5,044.55	100.000000	15SEP11	15SEP11	PRINCIPAL PAYMENTS	C USD/FED	5,044.55
	5,018.48	100.000000	15OCT11	17OCT11	PRINCIPAL PAYMENTS	C USD/FED	5,018.48
	4,992.55	100.000000	15NOV11	15NOV11	PRINCIPAL PAYMENTS	C USD/FED	4,992.55

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31396JPR0	FREDDIE MAC	0.000	15MAR36	15DEC11	15DEC11	PRINCIPAL PAYMENTS C	USD/FED
	4,966.75		100.000000		0.00	0.00	4,966.75
-- ASSET TOTALS --	61,333.64			0.00	0.00	0.00	61,333.64
31396KJP8	FANNIE MAE	1.000	25AUG36	29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	33,707.21		0.000000		0.00	0.00	0.00
	56,961.16		0.000000	29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
					0.00	0.00	0.00
-- ASSET TOTALS --	90,668.37			0.00	0.00	0.00	0.00
31396NCS3	FREDDIE MAC	1.000	15APR36	18JAN11	18JAN11	PRINCIPAL PAYMENTS C	USD/FED
	4,782.39		100.000000		0.00	0.00	4,782.39
	4,757.58		100.000000	15FEB11	15FEB11	PRINCIPAL PAYMENTS C	USD/FED
					0.00	0.00	4,757.58
	4,732.90		100.000000	15MAR11	15MAR11	PRINCIPAL PAYMENTS C	USD/FED
					0.00	0.00	4,732.90
	4,708.35		100.000000	15APR11	15APR11	PRINCIPAL PAYMENTS C	USD/FED
					0.00	0.00	4,708.35
	4,683.92		100.000000	16MAY11	16MAY11	PRINCIPAL PAYMENTS C	USD/FED
					0.00	0.00	4,683.92
	4,659.62		100.000000	15JUN11	15JUN11	PRINCIPAL PAYMENTS C	USD/FED
					0.00	0.00	4,659.62

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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 PROCEEDS	

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

FIXED INCOME							

31396NCS3	FREDDIE MAC	1.000	15APR36	15JUL11	15JUL11	PRINCIPAL PAYMENTS C	USD/FED
	4,635.44		100.000000		0.00	0.00	4,635.44
				15AUG11	15AUG11	PRINCIPAL PAYMENTS C	USD/FED
	4,611.39		100.000000		0.00	0.00	4,611.39
				15SEP11	15SEP11	PRINCIPAL PAYMENTS C	USD/FED
	4,587.47		100.000000		0.00	0.00	4,587.47
				15OCT11	17OCT11	PRINCIPAL PAYMENTS C	USD/FED
	4,563.66		100.000000		0.00	0.00	4,563.66
				15NOV11	15NOV11	PRINCIPAL PAYMENTS C	USD/FED
	4,539.98		100.000000		0.00	0.00	4,539.98
				15DEC11	15DEC11	PRINCIPAL PAYMENTS C	USD/FED
	4,516.41		100.000000		0.00	0.00	4,516.41
-- ASSET TOTALS --	55,779.11				0.00	0.00	55,779.11
31396QZ44	FANNIE MAE	5.500	25SEP24	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	44,024.34		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	40,213.09		0.000000		0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	33,311.28		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	33,339.21		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	36,069.74		0.000000		0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31396QZ44	FANNIE MAE	5.500	25SEP24	28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	29,196.41		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	31,604.85		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	28,842.95		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	40,746.01		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	58,112.33		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --	375,460.21				0.00	0.00	0.00
31396VQZ4	FANNIE MAE	1.795	25APR37	30NOV10	CANCEL	MIZUHO SECURITIES US	USD/FED
	-1,718,936.37	3,713,794.00	99.750001		-249.60	0.00	0.00
				30NOV10	28FEB11	MIZUHO SECURITIES US	USD/FED
	1,718,936.45	3,713,794.00	99.749995		249.60	0.00	0.00
-- ASSET TOTALS --	0.08				0.00	0.00	0.00
31396VRB6	FANNIE MAE	0.000	25APR37	30NOV10	CANCEL	MIZUHO SECURITIES US	USD/DTC
	-117,718.36	260,000.00	89.960894		0.00	0.00	0.00
				30NOV10		MIZUHO SECURITIES US	USD/FED
	117,718.34	260,000.00	88.000009		0.00	0.00	0.00

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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 PROCEEDS	
LOT#	SSELL/BTC	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR
31396VRB6	FANNIE MAE	0.000 25APR37	30NOV10	CANCEL	MIZUHO SECURITIES US	USD/FED	
-117,718.34		260,000.00	88.000009	0.00	0.00	0.00	-103,592.15
			30NOV10	28FEB11	MIZUHO SECURITIES US	USD/FED	
117,718.36		260,000.00	87.999994	0.00	0.00	0.00	103,592.15
-- ASSET TOTALS --							
		0.00		0.00	0.00	0.00	-2,308.34
31396VRE0	FANNIE MAE	1.795 25APR37	01DEC10	CANCEL	MIZUHO SECURITIES US	USD/FED	
-898,812.56		1,948,246.00	99.750000	-179.46	0.00	0.00	-896,565.53
			01DEC10	28FEB11	MIZUHO SECURITIES US	USD/FED	
898,812.58		1,948,246.00	99.749997	179.46	0.00	0.00	896,565.53
-- ASSET TOTALS --							
		0.02		0.00	0.00	0.00	0.00
31396VRF7	FANNIE MAE	1.280 25APR37	01DEC10	CANCEL	MIZUHO SECURITIES US	USD/FED	
-898,812.57		1,948,246.00	15.125000	-1,743.00	0.00	0.00	-135,945.40
			01DEC10	28FEB11	MIZUHO SECURITIES US	USD/FED	
898,812.58		1,948,246.00	15.125000	1,743.00	0.00	0.00	135,945.40
-- ASSET TOTALS --							
		0.01		0.00	0.00	0.00	0.00
31396VRF7	FANNIE MAE	6.381 25APR37	28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC	
11,448.90		0.000000		0.00	0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31396VRF7	FANNIE MAE	6.381	25APR37	29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	18,985.21		0.000000		0.00	0.00	0.00
				15DEC11	20DEC11	JEFFERIES + COMPANY	USD/FED
	676,626.95	1,940,000.00	15.375000		2,980.34	0.00	0.00
							104,031.39
-- ASSET TOTALS --							
	707,061.06	1,940,000.00			2,980.34	0.00	0.00
							104,031.39
31396VRG5	FANNIE MAE	0.000	25APR37	01DEC10	CANCEL	MIZUHO SECURITIES US	USD/FED
	-67,581.98	150,135.00	86.500040		0.00	0.00	-58,458.44
				01DEC10	28FEB11	MIZUHO SECURITIES US	USD/FED
	67,582.02	150,135.00	86.499989		0.00	0.00	58,458.44
-- ASSET TOTALS --							
	0.04				0.00	0.00	0.00
31397NBZ7	FANNIE MAE	1.000	25MAR24	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	39,100.99		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	33,275.46		0.000000		0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	33,575.17		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	35,340.46		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	25,801.66		0.000000		0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31397NBZ7	FANNIE MAE	1.000	25MAR24	28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	30,286.78		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	26,217.31		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	27,233.97		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	26,268.59		0.000000		0.00	0.00	0.00
				28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	29,905.03		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	26,608.80		0.000000		0.00	0.00	0.00
				29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	27,411.27		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --	361,025.49				0.00	0.00	0.00
31397U4B2	FANNIE MAE	4.000	25JUL26	29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	5,812.77		0.000000		0.00	0.00	0.00
31398FEA5	FNR 20110 29 G	4.500	25JUL38	31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	8,006.45		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	7,214.06		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	8,580.81		0.000000		0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31398FEA5	FNR 20110 29 G	4.500	25JUL38	29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	7,758.16		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	9,039.48		0.000000		0.00	0.00	0.00
				28OCT11	28OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	10,144.75		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	12,684.51		0.000000		0.00	0.00	0.00
				29DEC11	29DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	12,035.02		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --	75,463.24				0.00	0.00	0.00
31398FZW4	FANNIE MAE	4.500	25SEP24	31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	20,622.72		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	20,014.35		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	23,017.85		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	27,066.41		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	22,698.79		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	26,122.83		0.000000		0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							

-- ASSET TOTALS --							
	139,542.95			0.00	0.00	0.00	0.00
31398GKX6	FANNIE MAE	5.000	25DEC23	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	35,618.89		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	31,641.21		0.000000		0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	27,743.14		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	29,305.95		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	27,307.95		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	26,849.27		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	23,867.68		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	24,458.06		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	25,611.73		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	26,386.77		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --							
	278,790.65			0.00	0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
31398MK62	FANNIE MAE	5.000	25APR25	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	52,700.10		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	41,098.62		0.000000		0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	34,049.02		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	38,141.09		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	38,076.84		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	31,227.89		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	29,303.59		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	33,287.65		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	29,171.95		0.000000		0.00	0.00	0.00
				31OCT11	31OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	50,392.63	1,563,126.00	0.000000		0.00	0.00	0.00
				08NOV11		CITIGROUP GLOBAL MAR	USD/DTC
	861,991.66	1,563,126.00	8.437500	1,556.37	0.00	0.00	72,730.55
				08NOV11	CANCEL	CITIGROUP GLOBAL MAR	USD/DTC
	-861,991.66	1,563,126.00	8.437500	-1,556.37	0.00	0.00	-72,730.55

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31398MK62	FANNIE MAE	5.000 25APR25	08NOV11		CITIGROUP GLOBAL MAR	USD/FED	
861,991.66	1,563,126.00	8.437500	1,556.37		0.00	0.00	72,730.55
			08NOV11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
-861,991.66	1,563,126.00	8.437500	-1,556.37		0.00	0.00	-72,730.55
			08NOV11	14NOV11	CITIGROUP GLOBAL MAR	USD/DTC	
833,186.89	1,563,126.00	8.437500	1,504.37		0.00	0.00	70,300.14
-- ASSET TOTALS --							
1,210,636.27	3,126,252.00		1,504.37		0.00	0.00	70,300.14
31398MZK5	FANNIE MAE	5.000 25DEC18	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC	
34,054.48		0.000000	0.00		0.00	0.00	0.00
			28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC	
28,483.04		0.000000	0.00		0.00	0.00	0.00
			28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC	
25,599.48		0.000000	0.00		0.00	0.00	0.00
			29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC	
31,188.57		0.000000	0.00		0.00	0.00	0.00
			31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC	
29,125.02		0.000000	0.00		0.00	0.00	0.00
			28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC	
25,672.02		0.000000	0.00		0.00	0.00	0.00
			28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC	
21,296.63		0.000000	0.00		0.00	0.00	0.00
			29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC	
21,160.47		0.000000	0.00		0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

31398MZK5	FANNIE MAE	5.000	25DEC18	28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	24,290.75	0.000000			0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	23,232.25	0.000000			0.00	0.00	0.00
-- ASSET TOTALS --							
	264,102.71				0.00	0.00	0.00
31398MZZ2	FANNIE MAE	4.500	25OCT18	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	21,118.90	0.000000			0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	15,420.31	0.000000			0.00	0.00	0.00
				28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	12,303.69	0.000000			0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	15,023.28	0.000000			0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	15,318.50	0.000000			0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	12,449.65	0.000000			0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	16,946.65	0.000000			0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	24,573.62	0.000000			0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	13,827.90	0.000000			0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31398MZZ2	FANNIE MAE	4.500	25OCT18	29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	16,512.51		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --	163,495.01			0.00	0.00	0.00	0.00
31398NGJ7	FANNIE MAE	4.500	25AUG25	31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	40,982.84		0.000000		0.00	0.00	0.00
	41,531.43		0.000000	28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	48,173.71		0.000000	28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	46,784.79		0.000000	29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	51,589.46		0.000000	28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	57,371.27		0.000000	29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
-- ASSET TOTALS --	286,433.50			0.00	0.00	0.00	0.00
31398NML5	FANNIE MAE	5.000	25APR18	29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	53,569.46		0.000000		0.00	0.00	0.00
	43,195.94		0.000000	31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31398NML5	FANNIE MAE	5.000	25APR18	28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	50,797.32		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	42,694.58		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	40,655.70		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	44,048.86		0.000000		0.00	0.00	0.00
				31OCT11	31OCT11	PRINCIPAL PAYMENTS C	USD/DTC
	81,253.56	2,000,000.00	0.000000		0.00	0.00	0.00
				08NOV11		BARCLAYS CAPITAL INC	USD/DTC
	1,345,611.44	2,000,000.00	9.093750		2,429.58	0.00	0.00
				08NOV11	CANCEL	BARCLAYS CAPITAL INC	USD/DTC
	-1,345,611.44	2,000,000.00	9.093750		-2,429.58	0.00	0.00
				08NOV11		BARCLAYS CAPITAL INC	USD/FED
	1,345,611.44	2,000,000.00	9.093750		2,429.58	0.00	0.00
				08NOV11	CANCEL	BARCLAYS CAPITAL INC	USD/FED
	-1,345,611.44	2,000,000.00	9.093750		-2,429.58	0.00	0.00
				08NOV11	25NOV11	11	BARCLAYS CAPITAL INC
	1,304,576.22	2,000,000.00	9.093749		2,355.48	0.00	0.00
-- ASSET TOTALS --							
	1,660,791.64	4,000,000.00			2,355.48	0.00	0.00
31398NRU0	FANNIE MAE	5.500	25SEP40	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	33,214.28		0.000000		0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31398NRU0	FANNIE MAE	5.500	25SEP40	28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	32,988.62		0.000000		0.00	0.00	0.00
				29MAR11	29MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	32,764.44		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	32,541.71		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	32,320.44		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	61,880.79		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	61,459.77		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	61,041.60		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	60,626.16		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	59,803.39		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --	468,641.20				0.00	0.00	0.00
31398SVQ3	FANNIE MAE	4.500	25FEB40	31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	7,632.72		0.000000		0.00	0.00	0.00
				28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	6,570.92		0.000000		0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31398SVQ3	FANNIE MAE	4.500	25FEB40	28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	8,367.50		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	13,188.88		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	11,682.43		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	25,434.12		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --	72,876.57				0.00	0.00	0.00
31398TL90	FANNIE MAE	4.000	25MAY23	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC
	56,231.36		0.000000		0.00	0.00	0.00
				28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC
	28,774.65		0.000000		0.00	0.00	0.00
				29MAR11		PRINCIPAL PAYMENTS C	USD/DTC
	24,412.44		100.000000		0.00	0.00	24,412.44
				29MAR11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-24,412.44		100.000000		0.00	0.00	-24,412.44
				29MAR11	29MAR11	PRINCIPAL PAYMENTS C	USD/FED
	24,412.44		0.000000		0.00	0.00	0.00
				29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC
	25,958.03		0.000000		0.00	0.00	0.00
				31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC
	20,183.67		0.000000		0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31398TL90	FANNIE MAE	4.000	25MAY23	28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC
	22,391.32		0.000000		0.00	0.00	0.00
				28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	34,824.27		0.000000		0.00	0.00	0.00
				29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC
	37,298.60		0.000000		0.00	0.00	0.00
				28SEP11	28SEP11	PRINCIPAL PAYMENTS C	USD/DTC
	41,167.31		0.000000		0.00	0.00	0.00
				29NOV11	29NOV11	PRINCIPAL PAYMENTS C	USD/DTC
	55,896.24		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --							
	347,137.89				0.00	0.00	0.00
31400DAH5	FNMA POOL 684108	5.500	01JAN18	17MAY11		JPMORGAN SECURITIES	USD/FED
	6,584.40	82,863.00	108.636778		12.07	0.00	0.00
				17MAY11	CANCEL	JPMORGAN SECURITIES	USD/FED
	-6,584.40	82,863.00	108.636778		-12.07	0.00	0.00
				17MAY11	13JUN11	JPMORGAN SECURITIES	USD/FED
	6,490.76	82,863.00	108.636739		11.90	0.00	0.00
				25JUN11		PRINCIPAL PAYMENTS C	USD/FED
	93.63		100.000000		0.00	0.00	0.00
				25JUN11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-93.63		100.000000		0.00	0.00	0.00
				25JUN11	31AUG11	67	PRINCIPAL PAYMENTS C
	93.64		99.989320		0.00	0.00	0.00

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

-- ASSET TOTALS --							
6,584.40		82,863.00		11.90	0.00	0.00	7,144.98
31400EGG9	FNMA POOL 685199		5.000 01MAR18	14SEP11	JPMORGAN CHASE BANK/	USD/FED	
69,888.11		575,000.00	107.914064	174.72	0.00	0.00	75,419.10
-69,888.11		575,000.00	107.914064	14SEP11 CANCEL	JPMORGAN CHASE BANK/	USD/FED	-75,419.10
				174.72	0.00	0.00	
69,888.12		575,000.00	107.914048	14SEP11 19SEP11	JPMORGAN CHASE BANK/	USD/FED	75,419.10
				174.72	0.00	0.00	
1,643.22			100.000000	26SEP11 26SEP11	PRINCIPAL PAYMENTS C	USD/FED	1,643.22
				0.00	0.00	0.00	
-- ASSET TOTALS --							
71,531.34		575,000.00		174.72	0.00	0.00	77,062.32
31400JX79	FNMA POOL 689302		5.500 01FEB18	17MAY11	JPMORGAN SECURITIES	USD/FED	
84,795.33		752,485.00	108.636726	155.46	0.00	0.00	92,118.87
-84,795.33		752,485.00	108.636726	17MAY11 CANCEL	JPMORGAN SECURITIES	USD/FED	-92,118.87
				-155.46	0.00	0.00	
83,466.50		752,485.00	108.636723	17MAY11 13JUN11	JPMORGAN SECURITIES	USD/FED	90,675.27
				153.02	0.00	0.00	
1,328.84			100.000000	25JUN11 25JUN11	PRINCIPAL PAYMENTS C	USD/FED	1,328.84
				0.00	0.00	0.00	
-- ASSET TOTALS --							
84,795.34		752,485.00		153.02	0.00	0.00	92,004.11
31401A3J4	FNMA POOL 702901		6.000 01MAY33	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED
-82,002.56		255,000.00	109.499996	-164.01	0.00	0.00	-89,792.80

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

31401A3J4	FNMA POOL 702901	6.000 01MAY33	17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED	
	81,203.24	255,000.00	109.500003	162.41	0.00	0.00	88,917.55
				25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED
	799.32		100.000000	0.00	0.00	0.00	799.32
-- ASSET TOTALS --							
	0.00			-1.60	0.00	0.00	-75.93
31401PFN9	FNMA POOL 713973	5.000 01JUL33	12OCT10	CANCEL	GOLDMAN SACHS + CO	USD/FED	
	-275,222.97	712,964.00	106.843753	-344.03	0.00	0.00	-294,058.55
				12OCT10	28FEB11	GOLDMAN SACHS + CO	USD/FED
	275,222.99	712,964.00	106.843745	344.03	0.00	0.00	294,058.55
-- ASSET TOTALS --							
	0.02			0.00	0.00	0.00	0.00
31402CTT9	FNMA POOL 725162	6.000 01FEB34	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-2,723,319.26	16,710,000.00	109.500000	-5,446.64	0.00	0.00	-2,982,034.60
				17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED
	2,658,418.12	16,710,000.00	109.500000	5,316.84	0.00	0.00	2,910,967.85
				25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED
	64,901.14		100.000000	0.00	0.00	0.00	64,901.14
-- ASSET TOTALS --							
	0.00			-129.80	0.00	0.00	-6,165.61
31402CVV1	FNMA POOL 725228	6.000 01MAR34	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-2,693,999.45	16,270,000.00	109.500000	-5,388.00	0.00	0.00	-2,949,929.40

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31402CVV1	FNMA POOL 725228	6.000 01MAR34	17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED	
	2,630,656.76	16,270,000.00	109.500000	5,261.31	0.00	0.00	2,880,569.16
	63,342.53		100.000000	0.00	0.00	0.00	63,342.53
	0.16		0.000000	0.00	0.00	0.00	0.00
-- ASSET TOTALS --	0.00			-126.69	0.00	0.00	-6,017.71
31402MZ78	FNMA POOL 733466	5.000 01AUG33	12OCT10	CANCEL	GOLDMAN SACHS + CO	USD/FED	
	-582,633.85	1,625,000.00	106.843751	-728.29	0.00	0.00	-622,507.86
	582,633.88	1,625,000.00	106.843745	728.29	0.00	0.00	622,507.86
-- ASSET TOTALS --	0.03			0.00	0.00	0.00	0.00
31402RFV6	FNMA POOL 735580	5.000 01JUN35	11JAN11	13JAN11	GOLDMAN SACHS + CO	USD/FED	
	98,927.57	237,000.00	105.144542	164.88	0.00	0.00	104,016.94
31402TL94	FNMA POOL 737552	6.000 01SEP33	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-125,293.00	630,000.00	109.500004	-250.59	0.00	0.00	-137,195.84
	125,040.00	630,000.00	109.500000	250.08	0.00	0.00	136,918.80
	253.00		100.000000	0.00	0.00	0.00	253.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							

-- ASSET TOTALS --							
	0.00			-0.51	0.00	0.00	-24.04
31402WZ43	FNMA POOL 740663	6.000 01OCT33	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-127,273.40	420,000.00	109.500005	-254.55	0.00	0.00	-139,364.38
				17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED
	126,991.60	420,000.00	109.500006	253.98	0.00	0.00	139,055.81
				25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED
	281.80		100.000000	0.00	0.00	0.00	281.80
-- ASSET TOTALS --							
	0.00			-0.57	0.00	0.00	-26.77
31403BVY6	FNMA POOL 744131	6.500 01DEC24	08MAR11	10MAR11	JPMORGAN SECURITIES	USD/FED	
	111,970.43	1,755,000.00	111.968749	181.95	0.00	0.00	125,371.89
				25MAR11	25MAR11	PRINCIPAL PAYMENTS C	USD/FED
	2,171.74		100.000000	0.00	0.00	0.00	2,171.74
-- ASSET TOTALS --							
	114,142.17	1,755,000.00		181.95	0.00	0.00	127,543.63
31403C6L0	FNMA POOL 745275	5.000 01FEB36	11JAN11	13JAN11	GOLDMAN SACHS + CO	USD/FED	
	129,261.65	278,000.00	105.144534	215.44	0.00	0.00	135,911.56
31403DCE7	FNMA POOL 745369	5.000 01DEC19	14SEP11	19SEP11	JPMORGAN CHASE BANK/	USD/FED	
	68,318.43	225,000.00	107.914072	170.80	0.00	0.00	73,725.20
31403DUH0	FNMA POOL 745884	5.500 01SEP36	30MAR11		CREDIT SUISSE SECURI	USD/FED	
	4,992,743.90	12,760,000.00	107.250000	9,153.36	0.00	0.00	5,354,717.83

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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 PROCEEDS	

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

FIXED INCOME							

31403DUH0	FNMA POOL 745884	5.500 01SEP36	30MAR11	CANCEL	CREDIT SUISSE SECURI	USD/FED	
-4,992,743.90	12,760,000.00	107.250000		-9,153.36	0.00	0.00	-5,354,717.83
			30MAR11	13APR11	CREDIT SUISSE SECURI	USD/FED	
4,866,810.74	12,760,000.00	107.250000		8,922.48	0.00	0.00	5,219,654.52
			25APR11	25APR11	PRINCIPAL PAYMENTS C	USD/FED	
125,933.16		100.000000		0.00	0.00	0.00	125,933.16
-- ASSET TOTALS --							
4,992,743.90	12,760,000.00			8,922.48	0.00	0.00	5,345,587.68
31403SRB4	FNMA POOL 756582	6.000 01NOV33	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
-131,649.12	695,000.00	109.500003		-263.30	0.00	0.00	-144,155.79
			17DEC10	13JAN11	CREDIT SUISSE SECURI	USD/FED	
129,539.75	695,000.00	109.500003		259.08	0.00	0.00	141,846.03
			25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED	
2,109.37		100.000000		0.00	0.00	0.00	2,109.37
-- ASSET TOTALS --							
0.00				-4.22	0.00	0.00	-200.39
31405LRM3	FNMA POOL 792592	6.500 01AUG34	18MAR11	23MAR11	NOMURA SECURITIES/FI	USD/FED	
35,991.99	155,950.00	113.468775		142.97	0.00	0.00	40,839.67
			25MAR11	25MAR11	PRINCIPAL PAYMENTS C	USD/FED	
1,538.27		100.000000		0.00	0.00	0.00	1,538.27
-- ASSET TOTALS --							
37,530.26	155,950.00			142.97	0.00	0.00	42,377.94
31405NCX1	FNMA POOL 793986	6.000 01SEP29	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
-87,120.67	245,000.00	109.500007		-174.24	0.00	0.00	-95,397.14

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SHARES/PAR/CONTRACTS	UNITS/ORIG FACE	PRICE	INTEREST	COMMISSNS	TAX/FEE/OTH	NET PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

31405NXC1	FNMA POOL 793986	6.000 01SEP29	17DEC10		CREDIT SUISSE SECURI	USD/FED	
	86,900.12	245,000.00	109.500010	173.80	0.00	0.00	95,155.64
			17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-86,900.12	245,000.00	109.500010	-173.80	0.00	0.00	-95,155.64
			17DEC10	28FEB11	CREDIT SUISSE SECURI	USD/FED	
	86,900.13	245,000.00	109.499997	173.80	0.00	0.00	95,155.64
			25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED	
	220.55		100.000000	0.00	0.00	0.00	220.55
-- ASSET TOTALS --							
	0.01			-0.44	0.00	0.00	-20.95
31405QKS6	FNMA POOL 796005	6.500 01SEP34	18MAR11	23MAR11	NOMURA SECURITIES/FI	USD/FED	
	143,120.50	400,000.00	113.468755	568.51	0.00	0.00	162,397.05
			25MAR11		PRINCIPAL PAYMENTS C	USD/FED	
	262.72		100.000000	0.00	0.00	0.00	262.72
			25MAR11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	-262.72		100.000000	0.00	0.00	0.00	-262.72
			25MAR11	29APR11	35	PRINCIPAL PAYMENTS C	USD/FED
	262.74		99.992387	0.00	0.00	0.00	262.72
-- ASSET TOTALS --							
	143,383.24	400,000.00		568.51	0.00	0.00	162,659.77
31409UVM4	FNMA POOL 879120	5.831 01JUL36	25JUN09	25JUN09	PRINCIPAL PAYMENTS C	USD/DTC	
	169.77		100.000000	0.00	0.00	0.00	169.77

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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 PROCEEDS	

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

FIXED INCOME							

31409UVM4	FNMA POOL 879120	5.831	01JUL36	25JUL09	25JUL09	PRINCIPAL PAYMENTS C	USD/DTC
11,138.66		100.000000			0.00	0.00	11,138.66
			25AUG09	25AUG09		PRINCIPAL PAYMENTS C	USD/DTC
162.83		100.000000			0.00	0.00	162.83
			25SEP09	25SEP09		PRINCIPAL PAYMENTS C	USD/DTC
159.77		100.000000			0.00	0.00	159.77
			25OCT09	25OCT09		PRINCIPAL PAYMENTS C	USD/DTC
160.72		100.000000			0.00	0.00	160.72
			25NOV09	25NOV09		PRINCIPAL PAYMENTS C	USD/DTC
161.81		100.000000			0.00	0.00	161.81
			14DEC09	CANCEL		JPMORGAN SECURITIES	USD/FED
-150,745.20	355,000.00	106.070276			-392.33	0.00	-159,895.85
			14DEC09	17DEC09		JPMORGAN SECURITIES	USD/DTC
150,745.20	355,000.00	106.070276			392.33	0.00	159,895.85
			25DEC09			PRINCIPAL PAYMENTS C	USD/DTC
197.59		100.000000			0.00	0.00	197.59
			25DEC09	CANCEL		PRINCIPAL PAYMENTS C	USD/DTC
-197.59		100.000000			0.00	0.00	-197.59
			25MAY10	25MAY10		PRINCIPAL PAYMENTS C	USD/DTC
168.77		100.000000			0.00	0.00	168.77
			25MAY11			PRINCIPAL PAYMENTS C	USD/DTC
168.77		100.000000			0.00	0.00	168.77
			25MAY11	CANCEL		PRINCIPAL PAYMENTS C	USD/DTC
-168.77		100.000000			0.00	0.00	-168.77

-- ASSET TOTALS --							
12,122.33					0.00	0.00	12,122.33

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

FIXED INCOME							

31410GHN6	FNMA POOL 888637	6.000 01SEP37	08NOV11	14NOV11	JPMORGAN SECURITIES	USD/FED	
	504,632.58	1,770,471.00	109.812502	1,093.37	0.00	0.00	554,149.66
				25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/FED
	13,925.91		100.000000	0.00	0.00	0.00	13,925.91
-- ASSET TOTALS --							
	518,558.49	1,770,471.00		1,093.37	0.00	0.00	568,075.57
31410GYN7	FNMA POOL 889117	5.000 01OCT35	13DEC11	16DEC11	JPMORGAN SECURITIES	USD/FED	
	1,951,640.01	4,432,901.00	108.000001	4,065.92	0.00	0.00	2,107,771.23
				25DEC11	27DEC11	2	PRINCIPAL PAYMENTS C
	67,103.37		100.000000	0.00	0.00	0.00	67,103.37
-- ASSET TOTALS --							
	2,018,743.38	4,432,901.00		4,065.92	0.00	0.00	2,174,874.60
31410KCH5	FNMA POOL 889372	6.000 01DEC32	17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-3,946,731.45	7,500,000.00	109.500000	-7,893.46	0.00	0.00	-4,321,670.94
				17DEC10	CREDIT SUISSE SECURI	USD/FED	
	3,834,483.90	7,500,000.00	109.500000	7,668.97	0.00	0.00	4,198,759.87
				17DEC10	CANCEL	CREDIT SUISSE SECURI	USD/FED
	-3,834,483.90	7,500,000.00	109.500000	-7,668.97	0.00	0.00	-4,198,759.87
				17DEC10	28FEB11	CREDIT SUISSE SECURI	USD/FED
	3,834,483.96	7,500,000.00	109.499998	7,668.97	0.00	0.00	4,198,759.87
				25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED
	112,247.55		100.000000	0.00	0.00	0.00	112,247.55

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

FIXED INCOME							

-- ASSET TOTALS --	0.06			-224.49	0.00	0.00	-10,663.52
31410KGP3	FNMA POOL 889506	6.000 01MAR37	27JAN11		GOLDMAN SACHS + CO	USD/FED	
	7,961,767.08	17,000,000.00	109.203125	11,942.65	0.00	0.00	8,694,498.46
			27JAN11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
	-7,961,767.08	17,000,000.00	109.203125	-11,942.65	0.00	0.00	-8,694,498.46
			27JAN11	10FEB11	GOLDMAN SACHS + CO	USD/FED	
	7,785,795.83	17,000,000.00	109.203125	11,678.69	0.00	0.00	8,502,332.35
			25FEB11	25FEB11	PRINCIPAL PAYMENTS C	USD/FED	
	193,154.33		100.000000	0.00	0.00	0.00	193,154.33
-- ASSET TOTALS --	7,978,950.16	17,000,000.00		11,678.69	0.00	0.00	8,695,486.68
31410KHJ6	FNMA POOL 889533	5.500 01JUN38	04JAN11	13JAN11	BNP PARIBAS SECURITI	USD/FED	
	299,999.80	590,953.00	107.000001	550.00	0.00	0.00	320,999.79
			07JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
	899,999.93	1,772,860.00	106.843751	1,650.00	0.00	0.00	961,593.68
-- ASSET TOTALS --	1,199,999.73	2,363,813.00		2,200.00	0.00	0.00	1,282,593.47
31410KJR6	FNMA POOL 889572	5.500 01JUN38	27JAN11		JPMORGAN SECURITIES	USD/FED	
	6,273,073.43	14,090,000.00	106.921875	8,625.47	0.00	0.00	6,707,287.73

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 PROCEEDS	

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

FIXED INCOME							

31410KJR6	FNMA POOL 889572	5.500 01JUN38	27JAN11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-6,273,073.43	14,090,000.00	106.921875	-8,625.47		0.00	0.00	-6,707,287.73
			27JAN11	10FEB11	JPMORGAN SECURITIES	USD/FED	
6,066,205.60	14,090,000.00	106.921875	8,341.03		0.00	0.00	6,486,100.77
			25FEB11	25FEB11	PRINCIPAL PAYMENTS C	USD/FED	
206,867.83		100.000000	0.00		0.00	0.00	206,867.83
			09SEP11	25OCT11	12 CREDIT SUISSE SECURI	USD/FED	
397,014.97	1,142,274.00	108.750000	727.86		0.00	0.00	431,753.78
-- ASSET TOTALS --							
6,670,088.40	15,232,274.00		9,068.89		0.00	0.00	7,124,722.38
31410KM43	FNMA POOL 889679	5.500 01JUL38	06JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
6,000,003.95	13,282,380.00	106.656250	11,000.01		0.00	0.00	6,399,379.21
			07JAN11	13JAN11	DEUTSCHE BANK SECURI	USD/FED	
8,000,005.27	17,709,840.00	106.843750	14,666.67		0.00	0.00	8,547,505.64
-- ASSET TOTALS --							
14,000,009.22	30,992,220.00		25,666.68		0.00	0.00	14,946,884.85
31410KM84	FNMA POOL 889683	6.000 01JUL38	25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED	
115,132.43		100.000000	0.00		0.00	0.00	115,132.43
31410KNG5	FNMA POOL 889691	6.000 01JUL38	03MAR11		DEUTSCHE BANK SECURI	USD/FED	
935,438.87	2,200,000.00	108.734376	1,403.16		0.00	0.00	1,017,143.62
			03MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
-935,438.87	2,200,000.00	108.734376	-1,403.16		0.00	0.00	-1,017,143.62

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

FIXED INCOME							

31410KNG5	FNMA POOL 889691	6.000 01JUL38	03MAR11	10MAR11	DEUTSCHE BANK SECURI	USD/FED	
	910,753.75	2,200,000.00	108.734375	1,366.13	0.00	0.00	990,302.40
				25MAR11	25MAR11	PRINCIPAL PAYMENTS C	USD/FED
	24,685.12		100.000000	0.00	0.00	0.00	24,685.12
-- ASSET TOTALS --							
	935,438.87	2,200,000.00		1,366.13	0.00	0.00	1,014,987.52
31410KNH3	FNMA POOL 889692	5.500 01MAY38	07APR11	12MAY11	UBS WARBURG LLC CMO	USD/FED	
	699,999.92	1,634,391.00	106.390625	1,176.39	0.00	0.00	744,734.29
				18APR11	12MAY11	MORGAN STANLEY CO IN	USD/FED
	999,999.76	2,334,844.00	107.320314	1,680.55	0.00	0.00	1,073,202.88
-- ASSET TOTALS --							
	1,699,999.68	3,969,235.00		2,856.94	0.00	0.00	1,817,937.17
31410KNN0	FNMA POOL 889697	6.000 01JUL38	17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	91,259.82	208,790.00	108.000005	182.52	0.00	0.00	98,560.61
				13JUL11	11AUG11	DEUTSCHE BANK SECURI	USD/FED
	33,101.52	96,000.00	109.640645	55.17	0.00	0.00	36,292.72
-- ASSET TOTALS --							
	124,361.34	304,790.00		237.69	0.00	0.00	134,853.33
31410KXL3	FNMA POOL 889983	6.000 01OCT38	26JUL11		MORGAN STANLEY CO IN	USD/FED	
	759,265.13	2,059,050.00	110.125003	1,265.44	0.00	0.00	836,140.75

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

31410KXL3	FNMA POOL 889983	6.000 01OCT38	26JUL11	CANCEL	MORGAN STANLEY CO IN	USD/FED	
	-759,265.13	2,059,050.00	110.125003	-1,265.44	0.00	0.00	-836,140.75
			26JUL11	11AUG11	MORGAN STANLEY CO IN	USD/FED	
	742,169.41	2,059,050.00	110.125000	1,236.95	0.00	0.00	817,314.06
			25AUG11	25AUG11	PRINCIPAL PAYMENTS C	USD/FED	
	17,095.72		100.000000	0.00	0.00	0.00	17,095.72
-- ASSET TOTALS --							
	759,265.13	2,059,050.00		1,236.95	0.00	0.00	834,409.78
31410LCN0	FNMA POOL 890277	6.000 01SEP39	13JUL11	11AUG11	DEUTSCHE BANK SECURI	USD/FED	
	31,766.36	36,000.00	109.640670	52.94	0.00	0.00	34,828.85
31410MT59	FNMA POOL 891672	6.000 01JUL21	27JUL11		BANK OF AMERICA SECU	USD/FED	
	18,980.56	100,000.00	110.023519	47.45	0.00	0.00	20,883.08
			27JUL11	CANCEL	BANK OF AMERICA SECU	USD/FED	
	-18,980.56	100,000.00	110.023519	-47.45	0.00	0.00	-20,883.08
			27JUL11	16AUG11	BANK OF AMERICA SECU	USD/FED	
	18,828.50	100,000.00	110.023475	47.07	0.00	0.00	20,715.77
			25AUG11	25AUG11	PRINCIPAL PAYMENTS C	USD/FED	
	152.06		100.000000	0.00	0.00	0.00	152.06
-- ASSET TOTALS --							
	18,980.56	100,000.00		47.07	0.00	0.00	20,867.83
31410RJC4	FNMA POOL 894959	6.000 01AUG36	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	12,301.60	43,799.00	107.734441	24.60	0.00	0.00	13,253.06
31410SQD2	FNMA POOL 896052	6.000 01JUL36	02MAR11	10MAR11	DEUTSCHE BANK SECURI	USD/FED	
	3,866.45	25,841.00	108.718851	5.80	0.00	0.00	4,203.56

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31410WKN7	FNMA POOL 899501	4.500 01MAY37	04AUG11	11AUG11	CREDIT SUISSE SECURI	USD/FED	
	33,919.98	54,557.00	105.515658	42.40	0.00	0.00	35,790.89
31410WNM6	FNMA POOL 899596	4.500 01JUL37	04AUG11		CREDIT SUISSE SECURI	USD/FED	
	180,795.93	324,684.00	105.515622	225.99	0.00	0.00	190,767.95
				04AUG11	CANCEL	CREDIT SUISSE SECURI	USD/FED
	-180,795.93	324,684.00	105.515622	-225.99	0.00	0.00	-190,767.95
				04AUG11	01AUG11	CREDIT SUISSE SECURI	USD/FED
	180,795.94	324,684.00	105.515616	225.99	0.00	0.00	190,767.95
				25AUG11	25AUG11	PRINCIPAL PAYMENTS C	USD/FED
	296.20		100.000000	0.00	0.00	0.00	296.20
-- ASSET TOTALS --							
	181,092.14	324,684.00		225.99	0.00	0.00	191,064.15
31411AS30	FNMA POOL 902438	6.000 01NOV36	01MAR11	10MAR11	GOLDMAN SACHS + CO	USD/FED	
	774,865.11	2,601,715.00	108.703125	1,162.30	0.00	0.00	842,302.59
31411EBS5	FNMA POOL 905549	5.000 01NOV21	14SEP11	19SEP11	JPMORGAN CHASE BANK/	USD/FED	
	72,495.12	335,047.00	107.914078	181.24	0.00	0.00	78,232.44
31411F5K6	FNMA POOL 907250	6.000 01DEC36	13JUL11	11AUG11	DEUTSCHE BANK SECURI	USD/FED	
	61,916.15	200,732.00	109.640635	103.19	0.00	0.00	67,885.26
31411J4R4	FNMA POOL 909932	6.000 01MAR37	02MAR11		DEUTSCHE BANK SECURI	USD/FED	
	513,343.15	1,420,237.00	108.718751	770.01	0.00	0.00	558,100.26
				02MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/FED
	-513,343.15	1,420,237.00	108.718751	-770.01	0.00	0.00	-558,100.26
-- 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 PROCEEDS	

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

FIXED INCOME							

31411KAT0	FNMA POOL 910018	15,201.75	26,216.00	4.500	01FEB37 08JUN11	13JUN11	JPMORGAN CHASE BANK/ USD/FED
					104.609338	22.80	0.00 0.00 15,902.45
31411NZU4	FNMA POOL 912555	47,886.59	219,160.00	5.000	01FEB22 14SEP11	19SEP11	JPMORGAN CHASE BANK/ USD/FED
					107.914074	119.72	0.00 0.00 51,676.37
						26SEP11 26SEP11	PRINCIPAL PAYMENTS C USD/FED
		3,243.10		100.000000		0.00	0.00 3,243.10
-- ASSET TOTALS --		51,129.69	219,160.00			119.72	0.00 0.00 54,919.47
31411RFM5	FNMA POOL 912872	499,999.68	1,205,038.00	5.500	01FEB37 09SEP11	13OCT11	CREDIT SUISSE SECURI USD/FED
					108.750000	916.67	0.00 0.00 543,749.65
31411SQX7	FNMA POOL 914070	48,407.77	96,344.00	4.500	01MAR37 04AUG11	11AUG11	CREDIT SUISSE SECURI USD/FED
					105.515643	60.51	0.00 0.00 51,077.77
						25AUG11 25AUG11	PRINCIPAL PAYMENTS C USD/FED
		83.99		100.000000		0.00	0.00 83.99
-- ASSET TOTALS --		48,491.76	96,344.00			60.51	0.00 0.00 51,161.76
31411VTH2	FNMA POOL 915952	137,920.35	556,139.00	5.500	01APR37 08MAR11	13APR11	DEUTSCHE BANK SECURI USD/FED
					106.687505	252.85	0.00 0.00 147,143.78
31412HXU8	FNMA POOL 925991	217,677.24	538,038.00	6.000	01OCT38 01MAR11	10MAR11	GOLDMAN SACHS + CO USD/FED
					108.703119	326.52	0.00 0.00 236,621.95
31412MAQ1	FNMA POOL 928915	63,601.91	164,252.00	6.000	01NOV37 16DEC10	13JAN11	UBS WARBURG LLC CMO USD/FED
					107.734390	127.20	0.00 0.00 68,521.13
31412MDX3	FNMA POOL 929018	729,520.68	1,791,416.00	6.000	01DEC37 17DEC10	13JAN11	JPMORGAN SECURITIES USD/FED
					108.000001	1,459.04	0.00 0.00 787,882.34

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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 PROCEEDS	

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

FIXED INCOME							

31412MDX3	FNMA POOL 929018	6.000 01DEC37	17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	232,109.22	569,969.00	108.000001	464.22	0.00	0.00	250,677.96
-- ASSET TOTALS --							
	961,629.90	2,361,385.00		1,923.26	0.00	0.00	1,038,560.30
31412MR91	FNMA POOL 929412	5.500 01MAY38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
	128,920.99	320,451.00	106.687499	236.36	0.00	0.00	137,542.58
31412MXL7	FNMA POOL 929583	5.000 01JUN23	14SEP11	19SEP11	JPMORGAN CHASE BANK/	USD/FED	
	21,782.12	58,178.00	107.914106	54.46	0.00	0.00	23,505.98
			26SEP11	26SEP11	PRINCIPAL PAYMENTS C	USD/FED	
	628.56		100.000000	0.00	0.00	0.00	628.56
-- ASSET TOTALS --							
	22,410.68	58,178.00		54.46	0.00	0.00	24,134.54
31412MY69	FNMA POOL 929633	6.000 01JUN38	10JAN11	13JAN11	JPMORGAN SECURITIES	USD/FED	
	938,984.75	2,129,422.00	108.562499	1,877.97	0.00	0.00	1,019,385.31
31412M4W5	FNMA POOL 929737	5.500 01JUL38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
	83,018.06	182,140.00	106.687497	152.20	0.00	0.00	88,569.89
31412NE85	FNMA POOL 929959	6.000 01SEP38	12JAN11	22FEB11	12 UBS WARBURG LLC CMO	USD/FED	
	999,999.91	1,891,155.00	108.218750	1,500.00	0.00	0.00	1,082,187.40
31412NFY7	FNMA POOL 929983	6.000 01SEP38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	752,127.04	2,512,504.00	107.734376	1,504.25	0.00	0.00	810,299.37
31412NJQ0	FNMA POOL 930071	6.000 01OCT38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	1,000,000.00	3,397,056.00	107.734375	2,000.00	0.00	0.00	1,077,343.75

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

31412NJQ0	FNMA POOL 930071	6.000 01OCT38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
152,308.05	517,399.00	107.734378		304.62	0.00	0.00	164,088.13
			13JUL11	11AUG11	DEUTSCHE BANK SECURI	USD/FED	
40,175.60	174,000.00	109.640628		66.96	0.00	0.00	44,048.78
-- ASSET TOTALS --							
1,192,483.65	4,088,455.00			2,371.58	0.00	0.00	1,285,480.66
31412PE49	FNMA POOL 930855	4.000 01APR24	13APR11	18APR11	BARCLAYS CAPITAL INC	USD/FED	
674,251.75	958,182.00	103.125000		1,273.59	0.00	0.00	695,322.12
			25APR11	25APR11	PRINCIPAL PAYMENTS C	USD/FED	
11,314.49		100.000000		0.00	0.00	0.00	11,314.49
-- ASSET TOTALS --							
685,566.24	958,182.00			1,273.59	0.00	0.00	706,636.61
31412PK83	FNMA POOL 931019	5.000 01APR39	11JAN11	13JAN11	GOLDMAN SACHS + CO	USD/FED	
115,011.18	209,060.00	105.144543		191.69	0.00	0.00	120,927.98
31412QH05	FNMA POOL 931839	4.500 01AUG39	08SEP11		JPMORGAN CHASE BANK/	USD/FED	
1,630,536.37	2,032,904.00	106.097657		2,445.80	0.00	0.00	1,729,960.88
			08SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/FED	
-1,630,536.37	2,032,904.00	106.097657		-2,445.80	0.00	0.00	-1,729,960.88
			08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED	
1,630,536.40	2,032,904.00	106.097654		2,445.80	0.00	0.00	1,729,960.88
			26SEP11	26SEP11	PRINCIPAL PAYMENTS C	USD/FED	
15,631.32		100.000000		0.00	0.00	0.00	15,631.32

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

-- ASSET TOTALS --							
	1,646,167.72	2,032,904.00		2,445.80	0.00	0.00	1,745,592.20
31412QYT0	FNMA POOL 932322		4.500	01DEC39	14DEC10	13JAN11	DEUTSCHE BANK SECURI
	999,900.11	1,180,526.00		101.726563		1,499.85	0.00
					14DEC10	13JAN11	DEUTSCHE BANK SECURI
	999,900.11	1,180,526.00		101.726563		1,499.85	0.00
					14DEC10	13JAN11	DEUTSCHE BANK SECURI
	999,900.11	1,180,526.00		101.726563		1,499.85	0.00
					14DEC10	13JAN11	DEUTSCHE BANK SECURI
	999,900.11	1,180,526.00		101.726563		1,499.85	0.00
-- ASSET TOTALS --							
	4,999,500.55	5,902,630.00		7,499.25	0.00	0.00	5,085,820.10
31412RKT3	FNMA POOL 932806		4.000	01SEP40	07DEC10	13JAN11	UBS WARBURG LLC CMO
	403,856.19	418,903.00		100.421875		538.47	0.00
					07DEC10	13JAN11	UBS WARBURG LLC CMO
	1,000,000.15	1,037,258.00		100.421876		1,333.33	0.00
					07DEC10	13JAN11	UBS WARBURG LLC CMO
	1,000,000.15	1,037,258.00		100.421876		1,333.33	0.00
					25JAN11	25JAN11	PRINCIPAL PAYMENTS C
	34,123.71			100.000000		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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

-- ASSET TOTALS --							
	2,437,980.20	2,493,419.00		3,205.13	0.00	0.00	2,448,121.49
31412RMN4	FNMA POOL 932865		4.000	01DEC40	09MAY11	13JUN11	MORGAN STANLEY CO IN USD/FED
	231,065.85	234,752.00	100.218751		308.09	0.00	0.00 231,571.31
31412SL45	FNMA POOL 933347		5.000	01JAN38	06MAY11	12MAY11	JPMORGAN SECURITIES USD/FED
	210,277.23	559,267.00	106.062501		321.26	0.00	0.00 223,025.29
31412SY82	FNMA POOL 933735		5.000	01MAR38	23DEC10	13JAN11	MORGAN STANLEY CO IN USD/FED
	1,000,000.01	1,801,067.00	104.750001		1,666.67	0.00	0.00 1,047,500.02
				23DEC10	13JAN11		MORGAN STANLEY CO IN USD/FED
	1,000,000.01	1,801,067.00	104.750001		1,666.67	0.00	0.00 1,047,500.02
				23DEC10	13JAN11		MORGAN STANLEY CO IN USD/FED
	1,000,000.01	1,801,067.00	104.750001		1,666.67	0.00	0.00 1,047,500.02
				11JAN11	13JAN11		GOLDMAN SACHS + CO USD/FED
	847,183.93	1,525,835.00	105.144531		1,411.97	0.00	0.00 890,767.57
-- ASSET TOTALS --							
	4,847,183.97	8,730,103.00		8,078.65	0.00	0.00	5,080,767.65
31412TG98	FNMA POOL 934124		5.500	01JUL38	08MAR11	13APR11	DEUTSCHE BANK SECURI USD/FED
	69,925.18	174,325.00	106.687491		128.20	0.00	0.00 74,601.42
31412TLE1	FNMA POOL 934225		6.000	01DEC38	16DEC10	13JAN11	UBS WARBURG LLC CMO USD/FED
	299,970.37	605,209.00	107.734375		599.94	0.00	0.00 323,171.20
31412TMG5	FNMA POOL 934259		4.500	01JAN39	14DEC10	31JAN11	18 DEUTSCHE BANK SECURI USD/FED
	196,733.79	353,279.00	101.726567		295.10	0.00	0.00 200,130.53

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

FIXED INCOME							

31413TJH6	FNMA POOL 954864	6.000 01NOV37 01MAR11	10MAR11		GOLDMAN SACHS + CO	USD/FED	
100,000.09	249,470.00	108.703125	150.00		0.00	0.00	108,703.22
31413USB6	FNMA POOL 956014	6.000 01NOV37 07MAR11	13APR11		JPMORGAN SECURITIES	USD/FED	
100,000.08	450,824.00	108.687503	200.00		0.00	0.00	108,687.59
31413VSB4	FNMA POOL 956914	6.000 01NOV37 17DEC10	13JAN11		JPMORGAN SECURITIES	USD/FED	
908,739.95	2,038,690.00	108.000000	1,817.48		0.00	0.00	981,439.15
				17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED
41,267.70	92,581.00	108.000010	82.54		0.00	0.00	44,569.12
-- ASSET TOTALS --							
950,007.65	2,131,271.00		1,900.02		0.00	0.00	1,026,008.27
31413VUP0	FNMA POOL 956990	6.000 01DEC37 10JAN11	13JAN11		JPMORGAN SECURITIES	USD/FED	
491,351.11	1,206,185.00	108.562500	982.70		0.00	0.00	533,423.05
31413YQ53	FNMA POOL 959576	6.000 01NOV37 13JUL11	11AUG11		DEUTSCHE BANK SECURI	USD/FED	
915,923.72	3,248,370.00	109.640625	1,526.54		0.00	0.00	1,004,224.49
31413YS77	FNMA POOL 959642	6.000 01NOV37 10JAN11	13JAN11		JPMORGAN SECURITIES	USD/FED	
27,097.29	49,955.00	108.562517	54.19		0.00	0.00	29,417.50
31413Y2R1	FNMA POOL 959884	6.000 01NOV37 16DEC10	13JAN11		UBS WARBURG LLC CMO	USD/FED	
84,805.18	379,191.00	107.734386	169.61		0.00	0.00	91,364.34
31413Y2T7	FNMA POOL 959886	6.000 01NOV37 01MAR11	23MAR11	13	GOLDMAN SACHS + CO	USD/FED	
7,457.71	28,159.00	108.703125	11.19		0.00	0.00	8,106.76
31413Y6U0	FNMA POOL 959983	6.000 01NOV37 17DEC10	13JAN11		JPMORGAN SECURITIES	USD/FED	
898,523.69	3,709,483.00	108.000001	1,797.05		0.00	0.00	970,405.59
31414AAK8	FNMA POOL 960010	6.000 01NOV37 13JUL11	11AUG11		DEUTSCHE BANK SECURI	USD/FED	
43,800.88	165,915.00	109.640651	73.00		0.00	0.00	48,023.57
31414ADY5	FNMA POOL 960119	6.000 01NOV37 02MAR11			DEUTSCHE BANK SECURI	USD/FED	
6,441.86	25,767.00	108.718755	9.66		0.00	0.00	7,003.51

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

FIXED INCOME							

31414ADY5	FNMA POOL 960119	6.000 01NOV37	02MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
	-6,441.86	25,767.00	108.718755	-9.66	0.00	0.00	-7,003.51
			02MAR11	10MAR11	DEUTSCHE BANK SECURI	USD/FED	
	6,441.86	25,767.00	108.718755	9.66	0.00	0.00	7,003.51
-- ASSET TOTALS --							
	6,441.86	25,767.00		9.66	0.00	0.00	7,003.51
31414BD31	FNMA POOL 961022	6.000 01APR38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	66,898.53	270,995.00	107.734385	133.80	0.00	0.00	72,072.72
31414BYG9	FNMA POOL 961611	5.500 01FEB38	22MAR11		JPMORGAN SECURITIES	USD/FED	
	412,584.15	1,010,000.00	106.734376	756.40	0.00	0.00	440,369.12
			22MAR11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-412,584.15	1,010,000.00	106.734376	-756.40	0.00	0.00	-440,369.12
			22MAR11	13APR11	JPMORGAN SECURITIES	USD/FED	
	397,528.21	1,010,000.00	106.734375	728.80	0.00	0.00	424,299.25
			25APR11	25APR11	PRINCIPAL PAYMENTS C	USD/FED	
	15,055.94		100.000000	0.00	0.00	0.00	15,055.94
-- ASSET TOTALS --							
	412,584.15	1,010,000.00		728.80	0.00	0.00	439,355.19
31414C6Y9	FNMA POOL 962687	5.000 01APR38	07MAR11	10MAR11	BARCLAYS CAPITAL INC	USD/FED	
	999,900.11	1,855,364.00	104.945313	1,249.88	0.00	0.00	1,049,348.30
			07MAR11	10MAR11	BARCLAYS CAPITAL INC	USD/FED	
	999,900.11	1,855,364.00	104.945313	1,249.88	0.00	0.00	1,049,348.30

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

FIXED INCOME								

-- ASSET TOTALS --								
	1,999,800.22	3,710,728.00		2,499.76	0.00	0.00	2,098,696.60	
31414D4Y9	FNMA POOL 963539		5.500 01JUN38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
	135,773.43	323,948.00	106.687501		248.92	0.00	0.00	144,853.28
31414EFP4	FNMA POOL 963774		5.500 01JUN38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
	56,393.68	138,491.00	106.687505		103.39	0.00	0.00	60,165.01
31414E5U4	FNMA POOL 964459		6.000 01AUG38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	680,069.22	1,828,873.00	107.734376		1,360.14	0.00	0.00	732,668.33
31414FA50	FNMA POOL 964528		5.500 01AUG38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
	153,724.94	325,102.00	106.687497		281.83	0.00	0.00	164,005.29
31414FB67	FNMA POOL 964561		6.000 01JUL38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	1,000,000.01	1,612,073.00	107.734375		2,000.00	0.00	0.00	1,077,343.76
31414GDQ9	FNMA POOL 965511		6.000 01DEC37	01MAR11		GOLDMAN SACHS + CO	USD/FED	
	100,000.02	344,706.00	108.703128		150.00	0.00	0.00	108,703.15
				01MAR11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
	-100,000.02	344,706.00	108.703128		-150.00	0.00	0.00	-108,703.15
-- ASSET TOTALS --								
	0.00			0.00	0.00	0.00	0.00	
31414GJEO	FNMA POOL 965661		6.000 01JAN38	17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	151,181.99	302,276.00	108.000001		302.36	0.00	0.00	163,276.55
				17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	807,246.92	1,614,024.00	108.000000		1,614.49	0.00	0.00	871,826.67

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

-- ASSET TOTALS --							
	958,428.91	1,916,300.00		1,916.85	0.00	0.00	1,035,103.22
31414GVF3	FNMA POOL 966014		6.000 01JAN38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED
	221,498.34	413,872.00	107.734379		443.00	0.00	0.00
						0.00	238,629.86
31414HA31	FNMA POOL 966326		6.000 01DEC37	02MAR11		DEUTSCHE BANK SECURI	USD/FED
	6,442.88	25,525.00	108.718772		9.66	0.00	0.00
						0.00	7,004.62
				02MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/FED
	-6,442.88	25,525.00	108.718772		-9.66	0.00	0.00
						0.00	-7,004.62
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
31414HJY4	FNMA POOL 966579		6.000 01FEB38	17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED
	270,479.10	697,212.00	108.000001		540.96	0.00	0.00
						0.00	292,117.43
				17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED
	695,820.72	1,793,612.00	108.000000		1,391.64	0.00	0.00
						0.00	751,486.38
-- ASSET TOTALS --							
	966,299.82	2,490,824.00		1,932.60	0.00	0.00	1,043,603.81
31414KJG6	FNMA POOL 968363		6.000 01OCT38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED
	895,853.33	2,623,257.00	107.734375		1,791.71	0.00	0.00
						0.00	965,141.99
31414KSQ4	FNMA POOL 968627		6.000 01JAN38	13JUL11	11AUG11	DEUTSCHE BANK SECURI	USD/FED
	584,204.12	1,682,149.00	109.640625		973.67	0.00	0.00
						0.00	640,525.05
31414KYP9	FNMA POOL 968818		5.500 01JAN38	09SEP11	13OCT11	CREDIT SUISSE SECURI	USD/FED
	602,984.02	1,664,239.00	108.750001		1,105.47	0.00	0.00
						0.00	655,745.13
31414LAH1	FNMA POOL 969008		5.500 01FEB38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED
	144,778.60	351,389.00	106.687501		265.43	0.00	0.00
						0.00	154,460.67

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

FIXED INCOME							

31414L3E6	FNMA POOL 969797	5.500	01FEB38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED
	53,256.55	100,000.00	106.687497		97.64	0.00	56,818.08
31414MPE0	FNMA POOL 970321	6.000	01FEB38	02MAR11	10MAR11	DEUTSCHE BANK SECURI	USD/FED
	442,422.35	1,255,425.00	108.718750		663.63	0.00	480,996.05
31414M5P7	FNMA POOL 970754	6.000	01OCT38	02MAR11		DEUTSCHE BANK SECURI	USD/FED
	989,691.63	1,741,978.00	108.718750		1,484.54	0.00	1,075,980.37
				02MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/FED
	-989,691.63	1,741,978.00	108.718750		-1,484.54	0.00	-1,075,980.37
				02MAR11	20MAY11	71 DEUTSCHE BANK SECURI	USD/FED
	989,691.63	1,741,978.00	108.718750		1,484.54	0.00	1,075,980.37
-- ASSET TOTALS --							
	989,691.63	1,741,978.00			1,484.54	0.00	1,075,980.37
31414M6W1	FNMA POOL 970785	6.000	01NOV38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED
	976,166.57	2,835,065.00	107.734376		1,952.33	0.00	1,051,666.96
31414NDD3	FNMA POOL 970900	6.000	01NOV38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED
	19,860.77	37,824.00	107.734393		39.72	0.00	21,396.88
31414PDZ9	FNMA POOL 971820	6.000	01FEB38	13JUL11	11AUG11	DEUTSCHE BANK SECURI	USD/FED
	382,594.56	647,256.00	109.640626		637.66	0.00	419,479.07
				13JUL11	11AUG11	DEUTSCHE BANK SECURI	USD/FED
	955,930.76	1,617,200.00	109.640626		1,593.22	0.00	1,048,088.47
-- ASSET TOTALS --							
	1,338,525.32	2,264,456.00			2,230.88	0.00	1,467,567.54
31414PQS1	FNMA POOL 972165	6.000	01FEB38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED
	847,692.04	2,607,725.00	107.734376		1,695.38	0.00	913,255.73

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
31414PUX5	FNMA POOL 972298	6.000 01JAN38	17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	185,365.10	723,637.00	108.000001	370.73	0.00	0.00	200,194.31
31414P5A3	FNMA POOL 972541	6.000 01FEB38	10JAN11	13JAN11	JPMORGAN SECURITIES	USD/FED	
	942,755.78	2,331,895.00	108.562501	1,885.51	0.00	0.00	1,023,479.25
				02MAR11	DEUTSCHE BANK SECURI	USD/FED	
	513,344.63	1,421,240.00	108.718753	770.02	0.00	0.00	558,101.88
				02MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/FED
	-513,344.63	1,421,240.00	108.718753	-770.02	0.00	0.00	-558,101.88
-- ASSET TOTALS --							
	942,755.78	2,331,895.00		1,885.51	0.00	0.00	1,023,479.25
31414QVY0	FNMA POOL 973231	6.000 01OCT36	17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	108,669.75	216,218.00	108.000009	217.34	0.00	0.00	117,363.34
				17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED
	848,817.54	1,688,875.00	108.000001	1,697.64	0.00	0.00	916,722.95
-- ASSET TOTALS --							
	957,487.29	1,905,093.00		1,914.98	0.00	0.00	1,034,086.29
31414QXG7	FNMA POOL 973279	6.000 01APR38	01MAR11	10MAR11	GOLDMAN SACHS + CO	USD/FED	
	99,999.92	241,353.00	108.703127	150.00	0.00	0.00	108,703.04
31414R6U4	FNMA POOL 974383	5.000 01APR38	11JAN11	10FEB11	28 GOLDMAN SACHS + CO	USD/FED	
	225,098.62	534,314.00	105.144532	375.16	0.00	0.00	236,678.89
31414UAW8	FNMA POOL 976221	6.000 01JUL38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	122,384.92	145,572.00	107.734376	244.77	0.00	0.00	131,850.63
31414USW9	FNMA POOL 976733	5.000 01MAR38	07MAR11	10MAR11	BARCLAYS CAPITAL INC	USD/FED	
	582,906.73	1,385,325.00	104.945313	728.63	0.00	0.00	611,733.29

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

FIXED INCOME							

31415BJT7	FNMA POOL 981874	6.000 01JUL38	10JAN11	13JAN11	JPMORGAN SECURITIES	USD/FED	
	947,521.57	2,215,538.00	108.562501	1,895.04	0.00	0.00	1,028,653.11
	416,466.97	973,802.00	108.562501	832.93	0.00	0.00	452,126.96
	944,852.90	2,209,298.00	108.562500	1,889.71	0.00	0.00	1,025,755.93
-- ASSET TOTALS --							
	2,308,841.44	5,398,638.00		4,617.68	0.00	0.00	2,506,536.00
31415CJ99	FNMA POOL 982788	6.000 01FEB38	17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
	493,713.39	1,382,382.00	108.000000	987.43	0.00	0.00	533,210.46
31415LCN5	FNMA POOL 983077	5.000 01MAY38	23DEC10	13JAN11	MORGAN STANLEY CO IN	USD/FED	
	500,000.25	793,035.00	104.750002	833.33	0.00	0.00	523,750.27
	1,000,000.51	1,586,070.00	104.671876	1,666.67	0.00	0.00	1,046,719.29
	1,000,000.51	1,586,070.00	104.671876	1,666.67	0.00	0.00	1,046,719.29
	1,000,000.51	1,586,070.00	104.671876	1,666.67	0.00	0.00	1,046,719.29
	876,541.73	1,585,000.00	106.562501	1,582.64	0.00	0.00	934,064.79
	15,320.68		100.000000	0.00	0.00	0.00	15,320.68
-- ASSET TOTALS --							
	4,391,864.19	7,136,245.00		7,415.98	0.00	0.00	4,613,293.61

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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 PROCEEDS	

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

FIXED INCOME							

31415LML8	FNMA POOL 983363	6.000 01AUG38	17DEC10	13JAN11	JPMORGAN SECURITIES	USD/FED	
320,940.65	741,697.00	108.000002		641.88	0.00	0.00	346,615.91
31415LUU9	FNMA POOL 983595	5.500 01JUN38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
735,305.93	1,540,291.00	106.687501		1,348.06	0.00	0.00	784,479.52
			08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
849,857.36	1,780,249.00	106.687500		1,558.07	0.00	0.00	906,691.57
-- ASSET TOTALS --							
1,585,163.29	3,320,540.00			2,906.13	0.00	0.00	1,691,171.09
31415PGN2	FNMA POOL 985005	6.000 01JUL35	10JAN11	13JAN11	JPMORGAN SECURITIES	USD/FED	
30,805.11	52,086.00	108.562508		61.61	0.00	0.00	33,442.80
31415PZE1	FNMA POOL 985541	6.000 01MAY38	10JAN11	13JAN11	JPMORGAN SECURITIES	USD/FED	
32,011.87	64,956.00	108.562543		64.02	0.00	0.00	34,752.90
31415PZW1	FNMA POOL 985557	5.500 01JUN38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
799,968.21	3,111,535.00	106.687501		1,466.61	0.00	0.00	853,466.09
31415PZY7	FNMA POOL 985559	5.500 01JUN38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
718,943.68	2,676,613.00	106.687500		1,318.06	0.00	0.00	767,023.04
			08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
833,709.00	3,103,882.00	106.687501		1,528.47	0.00	0.00	889,463.30
			08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
890,349.92	3,314,755.00	106.687500		1,632.31	0.00	0.00	949,892.07
-- ASSET TOTALS --							
2,443,002.60	9,095,250.00			4,478.84	0.00	0.00	2,606,378.41
31415PZZ4	FNMA POOL 985560	6.000 01JUN38	12JAN11	10FEB11	UBS WARBURG LLC CMO	USD/FED	
999,999.96	2,974,120.00	108.218750		1,500.00	0.00	0.00	1,082,187.46

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

FIXED INCOME							

31415PZZ4	FNMA POOL 985560	6.000 01JUN38	12JAN11	10FEB11	UBS WARBURG LLC CMO	USD/FED	
	999,999.96	2,974,120.00	108.218750	1,500.00	0.00	0.00	1,082,187.46
-- ASSET TOTALS --							
	1,999,999.92	5,948,240.00		3,000.00	0.00	0.00	2,164,374.92
31415QNM4	FNMA POOL 986096	6.000 01SEP38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	869,499.54	1,806,940.00	107.734376	1,739.00	0.00	0.00	936,749.90
				16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED
	330,491.53	686,807.00	107.734377	660.98	0.00	0.00	356,052.99
-- ASSET TOTALS --							
	1,199,991.07	2,493,747.00		2,399.98	0.00	0.00	1,292,802.89
31415QNN2	FNMA POOL 986097	6.000 01SEP38	10JAN11	13JAN11	JPMORGAN SECURITIES	USD/FED	
	34,114.89	81,729.00	108.562507	68.23	0.00	0.00	37,035.98
31415RA46	FNMA POOL 986627	6.000 01MAY38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	336,108.62	590,496.00	107.734375	672.22	0.00	0.00	362,104.52
31415RLZ5	FNMA POOL 986944	6.000 01SEP38	12JAN11		UBS WARBURG LLC CMO	USD/FED	
	1,000,000.88	2,626,628.00	108.218750	1,500.00	0.00	0.00	1,082,188.45
				12JAN11	CANCEL	UBS WARBURG LLC CMO	USD/FED
	-1,000,000.88	2,626,628.00	108.218750	-1,500.00	0.00	0.00	-1,082,188.45
				12JAN11		UBS WARBURG LLC CMO	USD/FED
	999,999.73	2,626,625.00	108.218751	1,500.00	0.00	0.00	1,082,187.22
				12JAN11	CANCEL	UBS WARBURG LLC CMO	USD/FED
	-999,999.73	2,626,625.00	108.218751	-1,500.00	0.00	0.00	-1,082,187.22

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31415RLZ5	FNMA POOL 986944	6.000	01SEP38	12JAN11	UBS WARBURG LLC CMO	USD/FED	
	999,999.73	2,626,625.00	108.218751	1,500.00	0.00	0.00	1,082,187.22
				12JAN11	CANCEL	UBS WARBURG LLC CMO	USD/FED
	-999,999.73	2,626,625.00	108.218751	-1,500.00	0.00	0.00	-1,082,187.22
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
31415RY65	FNMA POOL 987333	6.000	01SEP38	02MAR11	10MAR11	DEUTSCHE BANK SECURI	USD/FED
	513,342.22	1,807,111.00	108.718751	770.01	0.00	0.00	558,099.25
31415R3L6	FNMA POOL 987403	6.000	01OCT38	10JAN11	13JAN11	JPMORGAN SECURITIES	USD/FED
	30,210.15	82,081.00	108.562520	60.42	0.00	0.00	32,796.90
31415SLL4	FNMA POOL 987831	6.000	01SEP38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED
	104,146.75	264,243.00	107.734375	208.29	0.00	0.00	112,201.85
31415SQY1	FNMA POOL 987971	6.000	01SEP38	10JAN11		JPMORGAN SECURITIES	USD/FED
	934,826.73	2,250,717.00	108.562500	1,869.65	0.00	0.00	1,014,871.27
				10JAN11	CANCEL	JPMORGAN SECURITIES	USD/FED
	-934,826.73	2,250,717.00	108.562500	-1,869.65	0.00	0.00	-1,014,871.27
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
31415SSR4	FNMA POOL 988028	5.500	01AUG38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED
	698,744.32	2,392,652.00	106.687501	1,281.03	0.00	0.00	745,472.85
31415TAH3	FNMA POOL 988408	4.500	01AUG23	09NOV11	17NOV11	JPMORGAN CHASE BANK/	USD/FED
	31,140.43	70,480.00	106.320337	62.28	0.00	0.00	33,108.61
31415TLL2	FNMA POOL 988731	5.500	01OCT38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED
	153,374.15	398,044.00	106.687502	281.19	0.00	0.00	163,631.05

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
31415TRC6	FNMA POOL 988883	203,517.64	214,461.00	3.500 01SEP25	09MAR11 16MAR11	JPMORGAN CHASE BANK/	USD/FED
				99.992192	296.80	0.00	203,501.75
31415TUM0	FNMA POOL 988988	7,458.50	43,115.00	6.000 01SEP38	01MAR11	GOLDMAN SACHS + CO	USD/FED
				108.703225	11.19	0.00	8,107.63
					01MAR11 CANCEL	GOLDMAN SACHS + CO	USD/FED
				108.703225	-11.19	0.00	-8,107.63
-- ASSET TOTALS --		0.00			0.00	0.00	0.00
31415U4X2	FNMA POOL 990138	216,331.54	478,058.00	6.000 01SEP38	16DEC10 13JAN11	UBS WARBURG LLC CMO	USD/FED
				107.734378	432.66	0.00	233,063.44
31415VBW4	FNMA POOL 990253	54,932.01	122,739.00	6.000 01SEP38	16DEC10 13JAN11	UBS WARBURG LLC CMO	USD/FED
				107.734397	109.86	0.00	59,180.67
31415VK61	FNMA POOL 990517	999,999.93	3,959,909.00	6.000 01SEP38	16DEC10 13JAN11	UBS WARBURG LLC CMO	USD/FED
				107.734376	2,000.00	0.00	1,077,343.68
					16DEC10 13JAN11	UBS WARBURG LLC CMO	USD/FED
				107.734375	1,784.49	0.00	961,252.06
-- ASSET TOTALS --		1,892,242.60	7,493,109.00		3,784.49	0.00	2,038,595.74
31415VNS0	FNMA POOL 990601	125,488.13	336,871.00	6.000 01SEP38	16DEC10 13JAN11	UBS WARBURG LLC CMO	USD/FED
				107.734381	250.98	0.00	135,193.86
31415VR72	FNMA POOL 990710	87,118.61	317,731.00	6.000 01SEP38	16DEC10 13JAN11	UBS WARBURG LLC CMO	USD/FED
				107.734375	174.24	0.00	93,856.69
31415VS63	FNMA POOL 990741	562,170.16	2,498,978.00	6.000 01SEP38	16DEC10 13JAN11	UBS WARBURG LLC CMO	USD/FED
				107.734375	1,124.34	0.00	605,650.51

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
31415V3K9	FNMA POOL 991002	6.000 01OCT38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	828,076.29	2,380,516.00	107.734376	1,656.15	0.00	0.00	892,122.82
31415WQD8	FNMA POOL 991552	6.000 01NOV38	12JAN11	10FEB11	UBS WARBURG LLC CMO	USD/FED	
	1,000,000.94	2,347,724.00	108.218750	1,500.00	0.00	0.00	1,082,188.52
31415WQT3	FNMA POOL 991566	5.500 01NOV38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
	124,183.70	383,575.00	106.687504	227.67	0.00	0.00	132,488.49
31415W4F7	FNMA POOL 991922	6.000 01NOV38	10JAN11	13JAN11	JPMORGAN SECURITIES	USD/FED	
	26,710.95	54,985.00	108.562518	53.42	0.00	0.00	28,998.08
31415XA84	FNMA POOL 992031	5.500 01OCT38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
	147,881.63	646,001.00	106.687504	271.12	0.00	0.00	157,771.22
31415XBA8	FNMA POOL 992033	6.000 01OCT38	13JUL11	11AUG11	DEUTSCHE BANK SECURI	USD/FED	
	12,203.15	94,000.00	109.640708	20.34	0.00	0.00	13,379.62
31415YFR5	FNMA POOL 993076	6.000 01DEC38	10JAN11		JPMORGAN SECURITIES	USD/FED	
	944,852.97	1,967,201.00	108.562500	1,889.71	0.00	0.00	1,025,756.01
				10JAN11	CANCEL	JPMORGAN SECURITIES	USD/FED
	-944,852.97	1,967,201.00	108.562500	-1,889.71	0.00	0.00	-1,025,756.01
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
31415YHP7	FNMA POOL 993138	6.000 01OCT38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	333,399.92	853,805.00	107.734375	666.80	0.00	0.00	359,186.32
31416A4W7	FNMA POOL 994637	5.500 01NOV38	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED	
	346,274.86	1,268,640.00	106.687503	634.84	0.00	0.00	369,432.00
				06APR11	13APR11	JPMORGAN SECURITIES	USD/FED
	347,022.75	1,271,380.00	106.640625	636.21	0.00	0.00	370,067.23

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							

-- ASSET TOTALS --							
	693,297.61	2,540,020.00		1,271.05	0.00	0.00	739,499.23
31416BSX7	FNMA POOL 995234	5.000 01JUL19	14SEP11	19SEP11	JPMORGAN CHASE BANK/	USD/FED	
	1,650,880.72	3,820,000.00	107.914063	4,127.20	0.00	0.00	1,781,532.46
31416BT73	FNMA POOL 995274	4.765 01DEC38	26MAY11		BNP PARIBAS SECURITI	USD/FED	
	5,279.68	9,173.00	105.249750	8.28	0.00	0.00	5,556.85
			26MAY11	CANCEL	BNP PARIBAS SECURITI	USD/FED	
	-5,279.68	9,173.00	105.249750	-8.28	0.00	0.00	-5,556.85
			26MAY11	23JUN11	BNP PARIBAS SECURITI	USD/FED	
	5,264.39	9,173.00	105.250000	8.22	0.00	0.00	5,540.77
			25JUN11	25JUN11	PRINCIPAL PAYMENTS C	USD/FED	
	15.29		100.000000	0.00	0.00	0.00	15.29
-- ASSET TOTALS --							
	5,279.68	9,173.00		8.22	0.00	0.00	5,556.06
31416B4J4	FNMA POOL 995525	6.000 01DEC38	16DEC10	13JAN11	UBS WARBURG LLC CMO	USD/FED	
	52,825.33	123,932.00	107.734396	105.65	0.00	0.00	56,911.05
31416CE36	FNMA POOL 995754	4.000 01MAY24	13APR11	18APR11	BARCLAYS CAPITAL INC	USD/FED	
	1,071,386.33	1,483,233.00	103.125001	2,023.73	0.00	0.00	1,104,867.16
			25APR11	25APR11	PRINCIPAL PAYMENTS C	USD/FED	
	16,157.24		100.000000	0.00	0.00	0.00	16,157.24
-- ASSET TOTALS --							
	1,087,543.57	1,483,233.00		2,023.73	0.00	0.00	1,121,024.40
31416CJY3	FNMA POOL 995879	6.000 01APR39	10JAN11	13JAN11	JPMORGAN SECURITIES	USD/FED	
	25,767.67	48,000.00	108.562513	51.54	0.00	0.00	27,974.03

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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 PROCEEDS	

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

FIXED INCOME							

31416CKP0	FNMA POOL 995902	5.000	01JUL24	14SEP11	JPMORGAN CHASE BANK/	USD/FED	
1,364,290.67	2,630,000.00	107.914063		3,410.73	0.00	0.00	1,472,261.49
			14SEP11	CANCEL	JPMORGAN CHASE BANK/	USD/FED	
-1,364,290.67	2,630,000.00	107.914063		-3,410.73	0.00	0.00	-1,472,261.49
			14SEP11	19SEP11	JPMORGAN CHASE BANK/	USD/FED	
1,364,290.69	2,630,000.00	107.914061		3,410.73	0.00	0.00	1,472,261.49
			26SEP11	26SEP11	PRINCIPAL PAYMENTS C	USD/FED	
37,776.35		100.000000		0.00	0.00	0.00	37,776.35
-- ASSET TOTALS --							
1,402,067.04	2,630,000.00			3,410.73	0.00	0.00	1,510,037.84
31416CK62	FNMA POOL 995917	5.000	01JUL39	06MAY11	JPMORGAN SECURITIES	USD/FED	
308,369.16	710,147.00	106.062503		12MAY11	0.00	0.00	327,064.05
				471.12			
31416J5H0	FNMA POOL AA1747	4.500	01JAN39	14DEC10	DEUTSCHE BANK SECURI	USD/FED	
803,365.83	1,539,323.00	101.726563		13JAN11	0.00	0.00	817,236.45
31416LHP4	FNMA POOL AA2937	4.000	01APR24	13APR11	BARCLAYS CAPITAL INC	USD/FED	
807,462.48	1,087,040.00	103.125001		18APR11	0.00	0.00	832,695.69
			25APR11	25APR11	PRINCIPAL PAYMENTS C	USD/FED	
6,891.49		100.000000		0.00	0.00	0.00	6,891.49
-- ASSET TOTALS --							
814,353.97	1,087,040.00			1,525.21	0.00	0.00	839,587.18
31416M2E3	FNMA POOL AA4372	4.000	01MAY24	13DEC11	JPMORGAN SECURITIES	USD/FED	
1,438,819.74	2,281,482.00	105.507813		15DEC11	0.00	0.00	1,518,067.24
31416NHU9	FNMA POOL AA4742	3.500	01OCT25	16DEC10	JPMORGAN SECURITIES	USD/FED	
377,335.73	382,918.00	98.859377		19JAN11	0.00	0.00	373,031.75
				660.34			

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

31416NJK1	FNMA POOL AA4777	3.500 01DEC25	16DEC10	24JAN11	5	JPMORGAN SECURITIES	USD/FED
100,000.15	100,468.00	98.859375		175.00		0.00	98,859.52
31416NJZ6	FNMA POOL AA4779	4.500 01DEC40	14DEC10	13JAN11		DEUTSCHE BANK SECURI	USD/FED
7,000,000.00	7,000,000.00	101.726563		10,500.00		0.00	7,120,859.38
31416WMH2	FNMA POOL AB1259	5.000 01JUL40	11JAN11	13JAN11		GOLDMAN SACHS + CO	USD/FED
774,901.21	898,383.00	105.144532		1,291.50		0.00	814,766.25
31416WPV8	FNMA POOL AB1335	4.500 01AUG40	13DEC11			JPMORGAN SECURITIES	USD/FED
3,317,676.74	4,010,000.00	106.125000		6,220.64		0.00	3,520,884.45
			13DEC11	CANCEL		JPMORGAN SECURITIES	USD/FED
-3,317,676.74	4,010,000.00	106.125000		-6,220.64		0.00	-3,520,884.45
			13DEC11	16DEC11		JPMORGAN SECURITIES	USD/FED
3,317,676.74	4,010,000.00	106.281250		6,220.64		0.00	3,526,068.32
			27DEC11	27DEC11		PRINCIPAL PAYMENTS C	USD/FED
89,632.49	4,010,000.00	100.000033		0.00		0.00	89,632.52
-- ASSET TOTALS --							
3,407,309.23	8,020,000.00			6,220.64		0.00	3,615,700.84
31416WT77	FNMA POOL AB1473	4.500 01SEP40	13DEC11			JPMORGAN SECURITIES	USD/FED
450,679.51	524,622.00	106.125000		845.02		0.00	478,283.63
			13DEC11	CANCEL		JPMORGAN SECURITIES	USD/FED
-450,679.51	524,622.00	106.125000		-845.02		0.00	-478,283.63
			13DEC11	16DEC11		JPMORGAN SECURITIES	USD/FED
450,679.51	524,622.00	106.281251		845.02		0.00	478,987.82
			27DEC11	27DEC11		PRINCIPAL PAYMENTS C	USD/FED
4,832.76		100.000206		0.00		0.00	4,832.77

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM PER SHARE
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LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

31416XKA7	FNMA POOL AB2088	01JAN41	04OCT11	13OCT11	JPMORGAN SECURITIES	USD/FED	
1,000,000.01	1,037,769.00	104.980470	1,333.33	0.00	0.00	1,049,804.71	
			04OCT11	13OCT11	JPMORGAN SECURITIES	USD/FED	
	516,784.57	536,303.00	104.980470	689.05	0.00	542,522.87	
			07NOV11	14NOV11	JPMORGAN SECURITIES	USD/FED	
	3,220,076.16	3,379,004.00	104.308594	4,651.22	0.00	3,358,816.16	
			25NOV11	25NOV11	PRINCIPAL PAYMENTS C	USD/DTC	
	35,951.04		100.000027	0.00	0.00	35,951.05	
-- ASSET TOTALS --							
	5,279,109.43	5,478,496.00		7,348.66	0.00	5,518,608.44	
31416XLU2	FNMA POOL AB2138	01JAN26	11MAR11	16MAR11	BANK OF AMERICA SECU	USD/FED	
1,990,100.84	2,017,842.00	97.820313	2,487.63	0.00	0.00	1,946,722.87	
			25MAR11	25MAR11	PRINCIPAL PAYMENTS C	USD/FED	
	9,700.08		100.000000	0.00	0.00	9,700.08	
-- ASSET TOTALS --							
	1,999,800.92	2,017,842.00		2,487.63	0.00	1,956,422.95	
31416XLV0	FNMA POOL AB2139	01JAN26	11MAR11	16MAR11	BANK OF AMERICA SECU	USD/FED	
6,961,931.49	7,068,929.00	97.820313	8,702.41	0.00	0.00	6,810,183.15	
			25MAR11	25MAR11	PRINCIPAL PAYMENTS C	USD/FED	
	37,369.35		100.000000	0.00	0.00	37,369.35	
-- ASSET TOTALS --							
	6,999,300.84	7,068,929.00		8,702.41	0.00	6,847,552.50	
31416XYZ7	FNMA POOL AB2527	01MAR41	08SEP11	13SEP11	JPMORGAN SECURITIES	USD/FED	
193,439.77	198,671.00	104.386719	257.92	0.00	0.00	201,925.43	

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ASSET ID	SECURITY DESCRIPTION	TRD DT	STL DT	FAIL DAYS	BROKER_NAME	STL CUR/LOC	COMM PER SHARE
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SSELL/BTC							
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

31416XYZ7	FNMA POOL AB2527	4.000	01MAR41	26SEP11	26SEP11	PRINCIPAL PAYMENTS C	USD/FED
	1,690.92		100.000000		0.00	0.00	1,690.92
-- ASSET TOTALS --							
	195,130.69	198,671.00		257.92	0.00	0.00	203,616.35
31417JRD4	FNMA POOL AC0483	4.500	01SEP39	08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED
	917,423.98	1,131,289.00	106.097656		1,376.14	0.00	973,365.34
31417J2A7	FNMA POOL AC0768	4.500	01SEP39	14DEC10	31JAN11	18 DEUTSCHE BANK SECURI	USD/FED
	806,313.52	948,976.00	101.726563		1,209.47	0.00	820,235.03
31417KLY1	FNMA POOL AC1242	5.500	01JUL39	08MAR11	13APR11	DEUTSCHE BANK SECURI	USD/FED
	83,272.95	134,258.00	106.687514		152.67	0.00	88,841.84
31417KXG7	FNMA POOL AC1578	4.000	01AUG39	20JAN11		BARCLAYS CAPITAL INC	USD/FED
	874,749.39	924,606.00	99.015625		874.75	0.00	866,138.58
				20JAN11	CANCEL	BARCLAYS CAPITAL INC	USD/FED
	-874,749.39	924,606.00	99.015625		-874.75	0.00	-866,138.58
				20JAN11	10FEB11	BARCLAYS CAPITAL INC	USD/FED
	865,349.92	924,606.00	99.015626		865.35	0.00	856,831.64
				25JAN11	25JAN11	PRINCIPAL PAYMENTS C	USD/FED
	4,242.72		100.000000		0.00	0.00	4,242.72
				25FEB11	25FEB11	PRINCIPAL PAYMENTS C	USD/FED
	9,399.46		100.000000		0.00	0.00	9,399.46
-- ASSET TOTALS --							
	878,992.10	924,606.00		865.35	0.00	0.00	870,473.82
31417KYP6	FNMA POOL AC1617	5.000	01AUG39	07SEP11	13SEP11	JPMORGAN SECURITIES	USD/FED
	309,482.47	400,000.00	108.000001		515.80	0.00	334,241.07

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

FIXED INCOME							

31417VQW6	FNMA POOL AC8568	4.500 01JAN40	02MAR11	10MAR11	JPMORGAN SECURITIES	USD/FED	
	999,900.76	1,173,398.00	101.867188	1,124.89	0.00	0.00	1,018,570.79
-- ASSET TOTALS --							
	1,999,801.52	2,346,796.00		2,249.78	0.00	0.00	2,037,141.58
31417WKQ3	FNMA POOL AC9302	4.500 01JUL41	13DEC11		JPMORGAN SECURITIES	USD/FED	
	208,557.93	216,200.00	106.124998	391.05	0.00	0.00	221,332.10
				13DEC11	CANCEL	JPMORGAN SECURITIES	USD/FED
	-208,557.93	216,200.00	106.124998	-391.05	0.00	0.00	-221,332.10
				13DEC11	16DEC11	JPMORGAN SECURITIES	USD/FED
	208,557.93	216,200.00	106.281252	391.05	0.00	0.00	221,657.98
-- ASSET TOTALS --							
	208,557.93	216,200.00		391.05	0.00	0.00	221,657.98
31417YP43	FNMA POOL MA0442	4.500 01JUN25	14MAR11	16MAR11	UBS WARBURG LLC CMO	USD/FED	
	991,925.18	1,100,000.00	105.562501	1,859.86	0.00	0.00	1,047,101.03
				25MAR11	25MAR11	PRINCIPAL PAYMENTS C	USD/FED
	41,705.22		100.000000	0.00	0.00	0.00	41,705.22
				13DEC11	15DEC11	JPMORGAN SECURITIES	USD/FED
	1,460,082.14	1,860,000.00	106.656250	2,555.14	0.00	0.00	1,557,268.86
				27DEC11	27DEC11	PRINCIPAL PAYMENTS C	USD/FED
	37,750.26		100.000105	0.00	0.00	0.00	37,750.30
-- ASSET TOTALS --							
	2,531,462.80	2,960,000.00		4,415.00	0.00	0.00	2,683,825.41
31417YTT4	FNMA POOL MA0561	4.000 01NOV40	09MAY11	13JUN11	MORGAN STANLEY CO IN	USD/FED	
	473,938.81	486,354.00	100.218750	631.92	0.00	0.00	474,975.55

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

FIXED INCOME							

31417YT72	FNMA POOL MA0573	3.500 01NOV25	16DEC10		JPMORGAN SECURITIES	USD/FED	
	882,597.60	899,675.00	98.859375	1,544.54	0.00	0.00	872,530.47
			16DEC10	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-882,597.60	899,675.00	98.859375	-1,544.54	0.00	0.00	-872,530.47
			16DEC10		JPMORGAN SECURITIES	USD/FED	
	109,972.14	112,100.00	98.859384	192.45	0.00	0.00	108,717.78
			16DEC10	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-109,972.14	112,100.00	98.859384	-192.45	0.00	0.00	-108,717.78
			16DEC10	31JAN11	12	JPMORGAN SECURITIES	USD/FED
	109,972.14	112,100.00	98.859384	192.45	0.00	0.00	108,717.78
-- ASSET TOTALS --							
	109,972.14	112,100.00		192.45	0.00	0.00	108,717.78
31417YW78	FNMA POOL MA0669	3.500 01MAR26	09MAR11	18APR11	33	JPMORGAN CHASE BANK/	USD/FED
	810,896.38	814,685.00	99.992188	1,182.56	0.00	0.00	810,833.03
31417Y2H9	FNMA POOL MA0775	4.000 01MAY41	08SEP11	13SEP11		JPMORGAN SECURITIES	USD/FED
	109,167.65	109,854.00	104.386721	145.56	0.00	0.00	113,956.53
31418MAY8	FNMA POOL AD0022	6.000 01JUN39	10JAN11	13JAN11		JPMORGAN SECURITIES	USD/FED
	931,137.08	1,737,238.00	108.562501	1,862.27	0.00	0.00	1,010,865.70
31418MGP1	FNMA POOL AD0205	6.000 01SEP39	10JAN11			JPMORGAN SECURITIES	USD/FED
	944,853.35	1,636,589.00	108.562500	1,889.71	0.00	0.00	1,025,756.42
			10JAN11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-944,853.35	1,636,589.00	108.562500	-1,889.71	0.00	0.00	-1,025,756.42
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31418MJY9	FNMA POOL AD0278	4.230	01SEP39	03MAY11		MORGAN STANLEY CO IN	USD/FED
	869,238.01	1,267,550.00	106.031250	2,246.45	0.00	0.00	921,663.93
				03MAY11	CANCEL	MORGAN STANLEY CO IN	USD/FED
	-869,238.01	1,267,550.00	106.031250	-2,246.45	0.00	0.00	-921,663.93
				03MAY11		MORGAN STANLEY CO IN	USD/FED
	844,720.49	1,267,550.00	106.031249	2,183.09	0.00	0.00	895,667.69
				03MAY11	CANCEL	MORGAN STANLEY CO IN	USD/FED
	-844,720.49	1,267,550.00	106.031249	-2,183.09	0.00	0.00	-895,667.69
				03MAY11	23MAY11	MORGAN STANLEY CO IN	USD/FED
	844,720.49	1,267,550.00	106.031249	2,186.70	0.00	0.00	895,667.69
				25MAY11	25MAY11	PRINCIPAL PAYMENTS C	USD/FED
	24,517.52		100.000000	0.00	0.00	0.00	24,517.52
-- ASSET TOTALS --							
	869,238.01	1,267,550.00		2,186.70	0.00	0.00	920,185.21
31418MKU5	FNMA POOL AD0306	5.500	01MAR39	06APR11	13APR11	JPMORGAN SECURITIES	USD/FED
	152,916.19	291,755.00	106.640625	280.35	0.00	0.00	163,070.78
31418MKZ4	FNMA POOL AD0311	5.000	01MAY38	13DEC11	16DEC11	JPMORGAN SECURITIES	USD/FED
	3,991,947.78	7,184,091.00	108.000000	8,316.56	0.00	0.00	4,311,303.59
31418MN40	FNMA POOL AD0410	3.972	01NOV39	25APR11	25APR11	PRINCIPAL PAYMENTS C	USD/FED
	7,468.46		100.000000	0.00	0.00	0.00	7,468.46
				03AUG11		DEUTSCHE BANK SECURI	USD/FED
	289,074.48	473,610.00	105.613281	701.68	0.00	0.00	305,301.04
				03AUG11	CANCEL	DEUTSCHE BANK SECURI	USD/FED
	-289,074.48	473,610.00	105.613281	-701.68	0.00	0.00	-305,301.04

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

FIXED INCOME							

31418MU91	FNMA POOL AD0607	4.000 01JAN40	16MAY11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-1,185,489.42	1,706,540.00	105.238282	-2,880.47	0.00	0.00	-1,247,588.70
	1,185,489.42	1,706,540.00	105.238282	2,879.03	0.00	0.00	1,247,588.70
	14,782.78		100.000000	0.00	0.00	0.00	14,782.78
	-14,782.78		100.000000	0.00	0.00	0.00	-14,782.78
	14,782.81		99.999797	0.00	0.00	0.00	14,782.78
-- ASSET TOTALS --	1,200,272.23	1,706,540.00		2,879.03	0.00	0.00	1,262,371.48
31418MVB5	FNMA POOL AD0609	4.103 01JAN40	08JUN11		BNP PARIBAS SECURITI	USD/FED	
	891,161.20	1,279,900.00	106.000001	2,232.31	0.00	0.00	944,630.88
	-891,161.20	1,279,900.00	106.000001	-2,232.31	0.00	0.00	-944,630.88
	891,161.21	1,279,900.00	105.999999	2,232.31	0.00	0.00	944,630.88
-- ASSET TOTALS --	891,161.21	1,279,900.00		2,232.31	0.00	0.00	944,630.88
31418MVR0	FNMA POOL AD0623	4.003 01JAN40	08JUN11	23JUN11	BNP PARIBAS SECURITI	USD/FED	
	601,252.12	853,270.00	105.695313	1,468.63	0.00	0.00	635,495.31

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31418MVR0	FNMA POOL AD0623	4.003 01JAN40	25JUN11	25JUN11	PRINCIPAL PAYMENTS C	USD/FED	
	10,784.90	100.000000		0.00	0.00	0.00	10,784.90
-- ASSET TOTALS --	612,037.02	853,270.00		1,468.63	0.00	0.00	646,280.21
31418MYK2	FNMA POOL AD0713	0.990 01JAN40	13JAN11		DEUTSCHE BANK SECURI	USD/FED	
	123,002.37	104.968750		237.72	0.00	0.00	129,114.05
	-123,002.37	179,228.00	104.968750	13JAN11 CANCEL	DEUTSCHE BANK SECURI	USD/FED	-129,114.05
				-237.72	0.00	0.00	
	123,002.37	179,228.00	104.968750	13JAN11 25JAN11	DEUTSCHE BANK SECURI	USD/FED	129,114.05
				235.10	0.00	0.00	
-- ASSET TOTALS --	123,002.37	179,228.00		235.10	0.00	0.00	129,114.05
31418MY97	FNMA POOL AD0735	4.013 01FEB40	08JUN11		BNP PARIBAS SECURITI	USD/FED	
	1,208,322.81	105.843750		2,960.32	0.00	0.00	1,278,934.18
	-1,208,322.81	1,706,540.00	105.843750	08JUN11 CANCEL	BNP PARIBAS SECURITI	USD/FED	-1,278,934.18
				-2,960.32	0.00	0.00	
	1,208,322.81	1,706,540.00	105.843750	08JUN11 23JUN11	BNP PARIBAS SECURITI	USD/FED	1,278,934.18
				2,958.11	0.00	0.00	
	36,361.49	100.000000		25JUN11 25JUN11	PRINCIPAL PAYMENTS C	USD/FED	36,361.49
				0.00	0.00	0.00	
-- ASSET TOTALS --	1,244,684.30	1,706,540.00		2,958.11	0.00	0.00	1,315,295.67
31418M7M8	FNMA POOL AD0899	3.985 01APR40	16MAY11		JPMORGAN SECURITIES	USD/FED	
	1,310,341.75	105.242187		3,189.44	0.00	0.00	1,379,032.32

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LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31418M7M8	FNMA POOL AD0899	3.985 01APR40	16MAY11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-1,310,341.75	1,706,540.00	105.242187	-3,189.44		0.00	0.00	-1,379,032.32
			16MAY11	23MAY11	JPMORGAN SECURITIES	USD/FED	
1,310,341.75	1,706,540.00	105.242187	3,186.24		0.00	0.00	1,379,032.32
			25MAY11	25MAY11	PRINCIPAL PAYMENTS C	USD/FED	
12,367.11		100.000000	0.00		0.00	0.00	12,367.11
-- ASSET TOTALS --							
1,322,708.86	1,706,540.00		3,186.24		0.00	0.00	1,391,399.43
31418NAC4	FNMA POOL AD0902	3.869 01APR40	08JUN11	23JUN11	BNP PARIBAS SECURITI	USD/FED	
1,254,317.44	1,706,540.00	105.324219	2,961.86		0.00	0.00	1,321,100.05
			25JUN11	25JUN11	PRINCIPAL PAYMENTS C	USD/FED	
25,821.37		100.000000	0.00		0.00	0.00	25,821.37
-- ASSET TOTALS --							
1,280,138.81	1,706,540.00		2,961.86		0.00	0.00	1,346,921.42
31418NBC3	FNMA POOL AD0934	3.658 01MAR40	16MAY11		JPMORGAN SECURITIES	USD/FED	
358,073.01	534,240.00	104.917972	800.45		0.00	0.00	375,682.94
			16MAY11	CANCEL	JPMORGAN SECURITIES	USD/FED	
-358,073.01	534,240.00	104.917972	-800.45		0.00	0.00	-375,682.94
			16MAY11	23MAY11	JPMORGAN SECURITIES	USD/FED	
358,073.01	534,240.00	104.917972	801.11		0.00	0.00	375,682.94
-- ASSET TOTALS --							
358,073.01	534,240.00		801.11		0.00	0.00	375,682.94
31418NCV0	FNMA POOL AD0983	3.691 01MAY40	15NOV11		BNP PARIBAS SECURITI	USD/FED	
135,473.08	225,000.00	104.046878	306.32		0.00	0.00	140,955.51

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

FIXED INCOME							

31418NCV0	FNMA POOL AD0983	3.691 01MAY40	15NOV11	CANCEL	BNP PARIBAS SECURITI	USD/FED	
	-135,473.08	225,000.00	104.046878	-306.32	0.00	0.00	-140,955.51
				15NOV11	23NOV11	BNP PARIBAS SECURITI	USD/FED
	135,473.08	225,000.00	104.046878	305.99	0.00	0.00	140,955.51
				21NOV11	23NOV11	BNP PARIBAS SECURITI	USD/FED
	149,688.71	248,610.00	104.058603	338.46	0.00	0.00	155,763.98
-- ASSET TOTALS --							
	285,161.79	473,610.00		644.45	0.00	0.00	296,719.49
31418PCM5	FNMA POOL AD1875	4.000 01OCT40	28NOV11	12DEC11	BANK OF AMERICA SECU	USD/FED	
	499,999.87	557,607.00	103.703125	611.11	0.00	0.00	518,515.49
31418P2F1	FNMA POOL AD2573	4.500 01MAR40	08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED	
	57,432.51	60,000.00	106.097661	86.15	0.00	0.00	60,934.55
31418RGS4	FNMA POOL AD3808	4.500 01APR40	08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED	
	44,326.44	54,145.00	106.097670	66.49	0.00	0.00	47,029.32
31418SHR3	FNMA POOL AD4739	3.500 01SEP25	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
	203,223.24	209,599.00	99.992181	296.37	0.00	0.00	203,207.35
31418SHS1	FNMA POOL AD4740	3.500 01OCT25	16DEC10	24JAN11	5 JPMORGAN SECURITIES	USD/FED	
	199,999.96	203,266.00	98.859375	350.00	0.00	0.00	197,718.71
31418SU49	FNMA POOL AD5102	3.500 01DEC25	16DEC10	24JAN11	5 JPMORGAN SECURITIES	USD/FED	
	685,700.00	685,700.00	98.859374	1,199.97	0.00	0.00	677,878.73
				16DEC10	24JAN11	5 JPMORGAN SECURITIES	USD/FED
	639,481.00	639,481.00	98.859375	1,119.09	0.00	0.00	632,186.92
				16DEC10	25JAN11	6 JPMORGAN SECURITIES	USD/FED
	627,828.00	627,828.00	98.859374	1,098.70	0.00	0.00	620,666.83

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

FIXED INCOME							

31418SU49	FNMA POOL AD5102	3.500 01DEC25 16DEC10	28JAN11	9	JPMORGAN SECURITIES	USD/FED	
	194,493.00	194,493.00	98.859368	340.36	0.00	0.00	192,274.55
-- ASSET TOTALS --		2,147,502.00		3,758.12	0.00	0.00	2,123,007.03
	2,147,502.00						
31418TEY9	FNMA POOL AD5550	5.500 01MAY40 09SEP11			CREDIT SUISSE SECURI	USD/FED	
	397,016.73	447,546.00	108.750002	727.86	0.00	0.00	431,755.70
				09SEP11 CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-397,016.73	447,546.00	108.750002	-727.86	0.00	0.00	-431,755.70
-- ASSET TOTALS --				0.00	0.00	0.00	0.00
	0.00						
31418T3C9	FNMA POOL AD6194	5.000 01JUN40 11JAN11	13JAN11		GOLDMAN SACHS + CO	USD/FED	
	172,690.97	199,947.00	105.144531	287.82	0.00	0.00	181,575.11
31418UCL6	FNMA POOL AD6374	5.000 01MAY40 11JAN11	13JAN11		GOLDMAN SACHS + CO	USD/FED	
	152,816.17	173,913.00	105.144541	254.69	0.00	0.00	160,677.86
				11JAN11 13JAN11	GOLDMAN SACHS + CO	USD/FED	
	1,000,000.36	1,138,054.00	105.144531	1,666.67	0.00	0.00	1,051,445.69
				11JAN11 13JAN11	GOLDMAN SACHS + CO	USD/FED	
	728,381.34	828,937.00	105.144532	1,213.97	0.00	0.00	765,853.15
				11JAN11 13JAN11	GOLDMAN SACHS + CO	USD/FED	
	1,000,000.36	1,138,054.00	105.144531	1,666.67	0.00	0.00	1,051,445.69
				11JAN11 13JAN11	GOLDMAN SACHS + CO	USD/FED	
	870,738.44	990,947.00	105.144531	1,451.23	0.00	0.00	915,533.85

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

FIXED INCOME							

31418UCL6	FNMA POOL AD6374	5.000 01MAY40	11JAN11		GOLDMAN SACHS + CO	USD/FED	
	225,098.36	256,174.00	105.144531	375.16	0.00	0.00	236,678.62
			11JAN11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
	-225,098.36	256,174.00	105.144531	-375.16	0.00	0.00	-236,678.62
			11JAN11		GOLDMAN SACHS + CO	USD/FED	
	1,000,000.36	1,138,054.00	105.144531	1,666.67	0.00	0.00	1,051,445.69
			11JAN11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
	-1,000,000.36	1,138,054.00	105.144531	-1,666.67	0.00	0.00	-1,051,445.69
			11JAN11	13JAN11	GOLDMAN SACHS + CO	USD/FED	
	1,000,000.36	1,138,054.00	105.144531	1,666.67	0.00	0.00	1,051,445.69
-- ASSET TOTALS --							
	4,751,937.03	5,407,959.00		7,919.90	0.00	0.00	4,996,401.93
31418UJES	FNMA POOL AD6560	4.500 01MAR41	13DEC11		JPMORGAN SECURITIES	USD/FED	
	1,909,036.88	1,994,968.00	106.125000	3,579.44	0.00	0.00	2,025,965.39
			13DEC11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-1,909,036.88	1,994,968.00	106.125000	-3,579.44	0.00	0.00	-2,025,965.39
			13DEC11	16DEC11	JPMORGAN SECURITIES	USD/FED	
	1,909,036.88	1,994,968.00	106.281251	3,579.44	0.00	0.00	2,028,948.27
			27DEC11	27DEC11	PRINCIPAL PAYMENTS C	USD/DTC	
	2,586.18	1,994,968.00	100.000773	0.00	0.00	0.00	2,586.20
-- ASSET TOTALS --							
	1,911,623.06	3,989,936.00		3,579.44	0.00	0.00	2,031,534.47
31418U4W1	FNMA POOL AD7136	5.000 01JUL40	11JAN11	13JAN11	GOLDMAN SACHS + CO	USD/FED	
	1,000,000.26	1,126,335.00	105.144532	1,666.67	0.00	0.00	1,051,445.59

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

31418U4W1	FNMA POOL AD7136	5.000 01JUL40	11JAN11	13JAN11		GOLDMAN SACHS + CO	USD/FED
1,000,000.26	1,126,335.00	105.144532		1,666.67	0.00		1,051,445.59
			11JAN11	13JAN11		GOLDMAN SACHS + CO	USD/FED
1,000,000.26	1,126,335.00	105.144532		1,666.67	0.00		1,051,445.59
			11JAN11	13JAN11		GOLDMAN SACHS + CO	USD/FED
1,000,000.26	1,126,335.00	105.144532		1,666.67	0.00		1,051,445.59
			11JAN11	13JAN11		GOLDMAN SACHS + CO	USD/FED
1,000,000.26	1,126,335.00	105.144532		1,666.67	0.00		1,051,445.59
			11JAN11	13JAN11		GOLDMAN SACHS + CO	USD/FED
1,000,000.26	1,126,335.00	105.144532		1,666.67	0.00		1,051,445.59
			11JAN11	13JAN11		GOLDMAN SACHS + CO	USD/FED
884,989.15	996,794.00	105.144531		1,474.98	0.00		930,517.69
-- ASSET TOTALS --							
7,884,990.97	8,881,139.00			13,141.67	0.00		8,290,636.82
31418VF98	FNMA POOL AD7391	4.500 01JUL40	08SEP11	13SEP11		JPMORGAN CHASE BANK/	USD/FED
62,653.61	68,350.00	106.097669		93.98	0.00		66,474.02
31418VRE4	FNMA POOL AD7684	3.500 01NOV25	16DEC10	24JAN11	5	JPMORGAN SECURITIES	USD/FED
855,473.73	864,571.00	98.859376		1,497.08	0.00		845,715.99
			16DEC10	19JAN11		JPMORGAN SECURITIES	USD/FED
1,000,000.80	1,010,635.00	98.859376		1,750.00	0.00		988,594.55
			16DEC10	19JAN11		JPMORGAN SECURITIES	USD/FED
1,000,000.80	1,010,635.00	98.859376		1,750.00	0.00		988,594.55

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							

-- ASSET TOTALS --							
	2,855,475.33	2,885,841.00		4,997.08	0.00	0.00	2,822,905.09
31418V4Y5	FNMA POOL AD8038	5.000 01AUG40	10MAY11	12MAY11	MORGAN STANLEY CO IN	USD/FED	
	4,499,999.68	4,730,277.00	106.125000	6,875.00	0.00	0.00	4,775,624.67
			31MAY11		PRINCIPAL PAYMENTS C	USD/DTC	
	28,229.68		0.000000	0.00	0.00	0.00	0.00
			31MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC	
	-28,229.68		0.000000	0.00	0.00	0.00	0.00
			10JUN11	10JUN11	PAYDOWN	USD/DTC	
	28,229.68		100.000000	0.00	0.00	0.00	28,229.68
-- ASSET TOTALS --							
	4,528,229.36	4,730,277.00		6,875.00	0.00	0.00	4,803,854.35
31418WBE9	FNMA POOL AD8136	4.500 01JUN25	09NOV11	17NOV11	JPMORGAN CHASE BANK/	USD/FED	
	568,859.02	753,986.00	106.320311	1,137.72	0.00	0.00	604,812.68
31418WFU9	FNMA POOL AD8278	3.500 01SEP25	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
	763,042.99	794,787.00	99.992188	1,112.77	0.00	0.00	762,983.38
31418WLF5	FNMA POOL AD8425	3.500 01SEP25	16DEC10	19JAN11	JPMORGAN SECURITIES	USD/FED	
	92,284.58	96,082.00	98.859387	161.50	0.00	0.00	91,231.97
31418WPP9	FNMA POOL AD8529	4.500 01AUG40	08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED	
	275,346.95	312,406.00	106.097660	413.02	0.00	0.00	292,136.67
31418XMM7	FNMA POOL AD9363	4.500 01SEP40	10AUG11	26SEP11	13	JPMORGAN SECURITIES	USD/FED
	516,080.54	576,313.00	106.078127	774.12	0.00	0.00	547,448.57
31418XYX0	FNMA POOL AD9725	3.500 01OCT40	08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED	
	3,372,828.38	3,512,302.00	101.593750	3,934.96	0.00	0.00	3,426,582.83

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31418XYX0	FNMA POOL AD9725	3.500 01OCT40	26SEP11	26SEP11	PRINCIPAL PAYMENTS C	USD/FED	
	24,792.11	100.000000		0.00	0.00		24,792.11
-- ASSET TOTALS --							
	3,397,620.49		3,512,302.00	3,934.96	0.00	0.00	3,451,374.94
31418XZR2	FNMA POOL AD9751	3.500 01DEC25	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
	49,063.40	99.996107		71.55	0.00	0.00	49,061.49
			25MAR11	25MAR11	PRINCIPAL PAYMENTS C	USD/FED	
	390.74	100.000000		0.00	0.00	0.00	390.74
-- ASSET TOTALS --							
	49,454.14		49,927.00	71.55	0.00	0.00	49,452.23
31419AA80	FNMA POOL AE0030	5.500 01MAY40	06APR11		JPMORGAN SECURITIES	USD/FED	
	152,977.55	106.640628		280.46	0.00	0.00	163,136.22
			06APR11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-152,977.55	106.640628		-280.46	0.00	0.00	-163,136.22
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
31419AB71	FNMA POOL AE0061	6.000 01FEB40	02MAR11		DEUTSCHE BANK SECURI	USD/FED	
	513,341.28	108.718750		770.01	0.00	0.00	558,098.22
			02MAR11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
	-513,341.28	108.718750		-770.01	0.00	0.00	-558,098.22
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31419ACA3	FNMA POOL AE0064	3.698 01MAY40	03AUG11		DEUTSCHE BANK SECURI	USD/FED	
	380,621.07	473,610.00	105.128907	860.86	0.00	0.00	400,142.77
	-380,621.07	473,610.00	105.128907	03AUG11 CANCEL	DEUTSCHE BANK SECURI	USD/FED	-400,142.77
	363,807.86	473,610.00	105.128908	03AUG11 23AUG11	DEUTSCHE BANK SECURI	USD/FED	382,467.23
	16,813.21		100.000000	25AUG11 25AUG11	PRINCIPAL PAYMENTS C	USD/FED	16,813.21
-- ASSET TOTALS --							
	380,621.07	473,610.00		823.28	0.00	0.00	399,280.44
31419ADT1	FNMA POOL AE0113	4.000 01JUL40	27JAN11		MORGAN STANLEY CO IN	USD/FED	
	4,005,355.15	4,200,000.00	98.710938	4,005.36	0.00	0.00	3,953,723.62
	-4,005,355.15	4,200,000.00	98.710938	27JAN11 CANCEL	MORGAN STANLEY CO IN	USD/FED	-3,953,723.62
	3,980,872.18	4,200,000.00	98.710938	27JAN11	MORGAN STANLEY CO IN	USD/FED	3,929,556.25
	-3,980,872.18	4,200,000.00	98.710938	27JAN11 CANCEL	MORGAN STANLEY CO IN	USD/FED	-3,929,556.25
	3,980,872.18	4,200,000.00	98.710938	27JAN11 10FEB11	MORGAN STANLEY CO IN	USD/FED	3,929,556.25
-- ASSET TOTALS --							
	3,980,872.18	4,200,000.00		3,980.87	0.00	0.00	3,929,556.25
31419AD87	FNMA POOL AE0126	5.000 01JUN20	14JUN11 16JUN11		NOMURA SECURITIES/FI	USD/FED	
	3,740,189.01	5,240,000.00	108.000000	7,792.06	0.00	0.00	4,039,404.14

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

31419AFP7	FNMA POOL AE0173	01JUL40	03MAY11		RBC CAPITAL MARKETS	USD/FED	
671,142.16	849,530.00	104.507814	1,579.46		0.00	0.00	701,396.00
			03MAY11	CANCEL	RBC CAPITAL MARKETS	USD/FED	
-671,142.16	849,530.00	104.507814	-1,579.46		0.00	0.00	-701,396.00
			03MAY11	23MAY11	RBC CAPITAL MARKETS	USD/FED	
666,962.18	849,530.00	104.507812	1,567.58		0.00	0.00	697,027.58
			25MAY11		PRINCIPAL PAYMENTS C	USD/FED	
4,179.97		100.000000	0.00		0.00	0.00	4,179.97
			25MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
-4,179.97		100.000000	0.00		0.00	0.00	-4,179.97
			25MAY11	25MAY11	PRINCIPAL PAYMENTS C	USD/FED	
4,180.00		99.999282	0.00		0.00	0.00	4,179.97
-- ASSET TOTALS --							
671,142.18	849,530.00		1,567.58		0.00	0.00	701,207.55
31419AKB2	FNMA POOL AE0289	01MAY40	03MAY11		BNP PARIBAS SECURITI	USD/FED	
2,841,471.20	3,800,000.00	104.683594	6,244.29		0.00	0.00	2,974,554.17
			03MAY11	CANCEL	BNP PARIBAS SECURITI	USD/FED	
-2,841,471.20	3,800,000.00	104.683594	-6,244.29		0.00	0.00	-2,974,554.17
			03MAY11	23MAY11	BNP PARIBAS SECURITI	USD/FED	
2,781,803.75	3,800,000.00	104.683594	6,114.87		0.00	0.00	2,912,092.14
			25MAY11	25MAY11	PRINCIPAL PAYMENTS C	USD/FED	
59,667.45		100.000000	0.00		0.00	0.00	59,667.45
-- ASSET TOTALS --							
2,841,471.20	3,800,000.00		6,114.87		0.00	0.00	2,971,759.59

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

31419ANJ2	FNMA POOL AE0392	5.500 01DEC39	08MAR11	20APR11	7	DEUTSCHE BANK SECURI	USD/FED
775,391.59	958,417.00	106.687501		1,421.55		0.00	827,245.91
31419ANJ2	FNMA POOL AE0392	5.500 01SEP40	08APR11	13APR11		CREDIT SUISSE SECURI	USD/FED
1,618,067.28	2,000,000.00	107.062500		2,966.46		0.00	1,732,343.28
31419ASD0	FNMA POOL AE0515	5.000 01APR40	13OCT11			BARCLAYS CAPITAL INC	USD/FED
2,343,571.50	2,706,600.00	107.625001		4,231.45		0.00	2,522,268.84
			13OCT11	CANCEL		BARCLAYS CAPITAL INC	USD/FED
-2,343,571.50	2,706,600.00	107.625001		-4,231.45		0.00	-2,522,268.84
			13OCT11	14NOV11		BARCLAYS CAPITAL INC	USD/FED
2,297,985.57	2,706,600.00	107.625000		4,149.14		0.00	2,473,206.97
			25NOV11	25NOV11		PRINCIPAL PAYMENTS C	USD/DTC
45,585.94		100.000043		0.00		0.00	45,585.96
-- ASSET TOTALS --							
2,343,571.51	2,706,600.00			4,149.14		0.00	2,518,792.93
31419AXL6	FNMA POOL AE0682	6.000 01APR39	26JUL11			MORGAN STANLEY CO IN	USD/FED
812,182.28	987,176.00	110.078127		1,353.64		0.00	894,035.04
			26JUL11	CANCEL		MORGAN STANLEY CO IN	USD/FED
-812,182.28	987,176.00	110.078127		-1,353.64		0.00	-894,035.04
			26JUL11	11AUG11		MORGAN STANLEY CO IN	USD/FED
793,290.64	987,176.00	110.078126		1,322.15		0.00	873,239.47
			25AUG11	25AUG11		PRINCIPAL PAYMENTS C	USD/FED
18,891.64		100.000000		0.00		0.00	18,891.64
-- ASSET TOTALS --							
812,182.28	987,176.00			1,322.15		0.00	892,131.11

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

FIXED INCOME							

31419A3K1	FNMA POOL AE0801	6.000 01JAN41	26JUL11		JPMORGAN SECURITIES	USD/FED	
	3,773,362.01	4,300,000.00	110.312500	6,288.93	0.00	0.00	4,162,489.97
			26JUL11	CANCEL	JPMORGAN SECURITIES	USD/FED	
	-3,773,362.01	4,300,000.00	110.312500	-6,288.93	0.00	0.00	-4,162,489.97
			26JUL11	11AUG11	JPMORGAN SECURITIES	USD/FED	
	3,700,020.39	4,300,000.00	110.312500	6,166.70	0.00	0.00	4,081,585.00
			25AUG11	25AUG11	PRINCIPAL PAYMENTS C	USD/FED	
	119,359.15		100.000000	0.00	0.00	0.00	119,359.15
-- ASSET TOTALS --							
	3,819,379.54	4,300,000.00		6,166.70	0.00	0.00	4,200,944.15
31419A3V7	FNMA POOL AE0811	6.000 01JAN41	07MAR11	13APR11	JPMORGAN SECURITIES	USD/FED	
	399,999.96	434,881.00	108.687501	800.00	0.00	0.00	434,749.96
			25JUL11		CREDIT SUISSE SECURI	USD/FED	
	3,022,221.04	3,565,119.00	110.125001	5,037.03	0.00	0.00	3,328,220.95
			25JUL11	CANCEL	CREDIT SUISSE SECURI	USD/FED	
	-3,022,221.04	3,565,119.00	110.125001	-5,037.03	0.00	0.00	-3,328,220.95
			25JUL11	11AUG11	CREDIT SUISSE SECURI	USD/FED	
	2,950,188.87	3,565,119.00	110.125000	4,916.98	0.00	0.00	3,248,895.50
			25AUG11	25AUG11	PRINCIPAL PAYMENTS C	USD/FED	
	72,032.17		100.000000	0.00	0.00	0.00	72,032.17
-- ASSET TOTALS --							
	3,422,221.00	4,000,000.00		5,716.98	0.00	0.00	3,755,677.63
31419A4N4	FNMA POOL AE0828	3.500 01FEB41	10MAY11	13JUN11	GOLDMAN SACHS + CO	USD/FED	
	999,999.64	1,013,762.00	96.046876	1,166.67	0.00	0.00	960,468.41

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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 PROCEEDS	

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

FIXED INCOME							

31419A4N4	FNMA POOL AE0828	3.500	01FEB41	10MAY11	13JUN11	GOLDMAN SACHS + CO	USD/FED
	999,999.64	1,013,762.00	96.046876		1,166.67	0.00	960,468.41
				10MAY11	13JUN11	GOLDMAN SACHS + CO	USD/FED
	999,999.64	1,013,762.00	96.046876		1,166.67	0.00	960,468.41
				10MAY11	13JUN11	GOLDMAN SACHS + CO	USD/FED
	999,999.64	1,013,762.00	96.046876		1,166.67	0.00	960,468.41
				10MAY11	13JUN11	GOLDMAN SACHS + CO	USD/FED
	999,999.64	1,013,762.00	96.046876		1,166.67	0.00	960,468.41
				07JUN11	13JUN11	BARCLAYS CAPITAL INC	USD/FED
	999,999.64	1,013,762.00	97.046875		1,166.67	0.00	970,468.40
				22JUN11	14JUL11	BARCLAYS CAPITAL INC	USD/FED
	499,999.97	508,770.00	96.769532		631.94	0.00	483,847.63
				25JUN11	25JUN11	PRINCIPAL PAYMENTS C	USD/FED
	74,489.32		100.000000		0.00	0.00	74,489.32
				30JUN11	14JUL11	CITIGROUP GLOBAL MAR	USD/FED
	999,999.95	1,017,540.00	95.531250		1,263.89	0.00	955,312.45
				30JUN11	14JUL11	CITIGROUP GLOBAL MAR	USD/FED
	799,999.96	814,032.00	95.531250		1,011.11	0.00	764,249.96
				30JUN11	14JUL11	CITIGROUP GLOBAL MAR	USD/FED
	999,999.95	1,017,540.00	95.531250		1,263.89	0.00	955,312.45
				30JUN11	14JUL11	CITIGROUP GLOBAL MAR	USD/FED
	999,999.95	1,017,540.00	95.531250		1,263.89	0.00	955,312.45
				25JUL11	25JUL11	PRINCIPAL PAYMENTS C	USD/FED
	18,999.99		100.000000		0.00	0.00	18,999.99

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

31419BBY0	FNMA POOL AE0954	4.500 01FEB41	01JUN11	13JUN11	CITIGROUP GLOBAL MAR	USD/FED	
561,660.53	573,221.00	104.250000		842.49	0.00	0.00	585,531.10
			25JUN11	25JUN11	PRINCIPAL PAYMENTS C	USD/FED	
2,491.01		100.000000		0.00	0.00	0.00	2,491.01
			10AUG11	21SEP11	8 JPMORGAN SECURITIES	USD/FED	
1,000,000.55	1,046,590.00	106.078126		1,500.00	0.00	0.00	1,060,781.84
-- ASSET TOTALS --							
1,564,152.09	1,619,811.00			2,342.49	0.00	0.00	1,648,803.95
31419BCT0	FNMA POOL AE0981	3.500 01MAR41	04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/FED	
1,000,000.59	1,023,817.00	99.660156		1,166.67	0.00	0.00	996,602.15
			04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/FED	
1,000,000.59	1,023,817.00	99.660156		1,166.67	0.00	0.00	996,602.15
			04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/FED	
1,000,000.59	1,023,817.00	99.660156		1,166.67	0.00	0.00	996,602.15
			04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/FED	
1,000,000.59	1,023,817.00	99.660156		1,166.67	0.00	0.00	996,602.15
			04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/FED	
1,000,000.59	1,023,817.00	99.660156		1,166.67	0.00	0.00	996,602.15
			04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/FED	
1,000,000.59	1,023,817.00	99.660156		1,166.67	0.00	0.00	996,602.15

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

FIXED INCOME							

31419BCT0	FNMA POOL AE0981	3.500 01MAR41	04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/FED	
1,000,000.59	1,023,817.00	99.660156	1,166.67	0.00	0.00	996,602.15	
			04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/FED	
1,000,000.59	1,023,817.00	99.660156	1,166.67	0.00	0.00	996,602.15	
			04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/FED	
1,000,000.59	1,023,817.00	99.660156	1,166.67	0.00	0.00	996,602.15	
			04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/FED	
1,000,000.59	1,023,817.00	99.660156	1,166.67	0.00	0.00	996,602.15	
			04AUG11	13SEP11	DEUTSCHE BANK SECURI	USD/FED	
1,000,000.59	1,023,817.00	99.660156	1,166.67	0.00	0.00	996,602.15	
-- ASSET TOTALS --							
14,000,008.26	14,333,438.00		16,333.38	0.00	0.00	13,952,430.10	
31419BCW3	FNMA POOL AE0984	4.500 01FEB41	01JUN11		CITIGROUP GLOBAL MAR	USD/FED	
430,488.00	434,623.00	104.250002	645.73	0.00	0.00	448,783.75	
			01JUN11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
-430,488.00	434,623.00	104.250002	-645.73	0.00	0.00	-448,783.75	
			01JUN11	13JUN11	CITIGROUP GLOBAL MAR	USD/FED	
428,886.38	434,623.00	104.250002	643.33	0.00	0.00	447,114.06	
			25JUN11	25JUN11	PRINCIPAL PAYMENTS C	USD/FED	
1,601.62		100.000000	0.00	0.00	0.00	1,601.62	
-- ASSET TOTALS --							
430,488.00	434,623.00		643.33	0.00	0.00	448,715.68	

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

FIXED INCOME							

31419BD69	FNMA POOL AE1024	3.500 01OCT25	16DEC10	19JAN11	JPMORGAN SECURITIES	USD/FED	
	800,000.11	817,202.00	98.859376	1,400.00	0.00	0.00	790,875.12
	43,786.48	44,728.00	98.859397	76.63	0.00	0.00	43,287.05
-- ASSET TOTALS --							
	843,786.59	861,930.00		1,476.63	0.00	0.00	834,162.17
31419BGB5	FNMA POOL AE1093	4.000 01SEP40	16DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/FED	
	351,616.43	353,919.00	97.281253	468.82	0.00	0.00	342,056.87
	1,000,098.84	1,006,648.00	97.281251	1,333.46	0.00	0.00	972,908.66
	1,000,098.84	1,006,648.00	97.281251	1,333.46	0.00	0.00	972,908.66
	1,000,098.84	1,006,648.00	97.281251	1,333.46	0.00	0.00	972,908.66
	1,000,098.84	1,006,648.00	97.281251	1,333.46	0.00	0.00	972,908.66
	1,000,098.84	1,006,648.00	97.281251	1,333.46	0.00	0.00	972,908.66
-- ASSET TOTALS --							
	6,352,209.47	6,393,807.00		8,469.58	0.00	0.00	6,179,508.83
31419BGK5	FNMA POOL AE1101	3.500 01OCT25	16DEC10	19JAN11	JPMORGAN SECURITIES	USD/FED	
	164,858.18	168,368.00	98.859377	288.50	0.00	0.00	162,977.77

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

FIXED INCOME							

31419BQ40	FNMA POOL AE1374	3.500 01OCT25	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
	796,677.66	819,399.00	99.992188	1,161.82	0.00	0.00	796,615.42
31419BSA4	FNMA POOL AE1412	3.500 01DEC25	16DEC10	19JAN11	JPMORGAN SECURITIES	USD/FED	
	25,118.22	25,231.00	98.859394	43.96	0.00	0.00	24,831.72
31419BUZ6	FNMA POOL AE1499	4.000 01AUG40	11APR11	13APR11	BARCLAYS CAPITAL INC	USD/FED	
	600,393.76	672,910.00	97.535158	800.52	0.00	0.00	585,595.00
				25APR11	25APR11	PRINCIPAL PAYMENTS C	USD/FED
	854.91		100.000000	0.00	0.00	0.00	854.91
-- ASSET TOTALS --							
	601,248.67	672,910.00		800.52	0.00	0.00	586,449.91
31419CL68	FNMA POOL AE2148	3.500 01FEB26	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
	407,861.62	409,805.00	99.996094	594.80	0.00	0.00	407,845.69
31419DJ44	FNMA POOL AE2982	4.500 01AUG25	13DEC11	15DEC11	JPMORGAN SECURITIES	USD/FED	
	23,734.25	33,062.00	106.656288	41.53	0.00	0.00	25,314.07
31419D3C3	FNMA POOL AE3494	4.500 01DEC40	26JAN11	10FEB11	GOLDMAN SACHS + CO	USD/FED	
	999,999.53	1,001,332.00	101.906251	1,125.00	0.00	0.00	1,019,062.03
				26JAN11	10FEB11	GOLDMAN SACHS + CO	USD/FED
	179,639.63	179,879.00	101.906255	202.09	0.00	0.00	183,064.02
				01FEB11	10FEB11	BARCLAYS CAPITAL INC	USD/FED
	999,999.53	1,001,332.00	101.906251	1,125.00	0.00	0.00	1,019,062.03
				01FEB11	10FEB11	BARCLAYS CAPITAL INC	USD/FED
	999,999.53	1,001,332.00	101.906251	1,125.00	0.00	0.00	1,019,062.03
				01FEB11	10FEB11	BARCLAYS CAPITAL INC	USD/FED
	999,999.53	1,001,332.00	101.906251	1,125.00	0.00	0.00	1,019,062.03

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

FIXED INCOME							

31419D3C3	FNMA POOL AE3494	4.500	01DEC40	01FEB11	10FEB11	BARCLAYS CAPITAL INC	USD/FED
	999,999.53	1,001,332.00	101.906251	1,125.00	0.00	0.00	1,019,062.03
-- ASSET TOTALS --							
	5,179,637.28	5,186,539.00		5,827.09	0.00	0.00	5,278,374.17
31419EFG9	FNMA POOL AE3766	3.500	01DEC25	13DEC11	15DEC11	MORGAN STANLEY CO IN	USD/FED
	422,676.26	448,284.00	104.523438	575.31	0.00	0.00	441,795.76
31419EFZ7	FNMA POOL AE3783	4.000	01MAR41	14MAR11	13APR11	CREDIT SUISSE SECURI	USD/FED
	292,331.73	292,851.00	98.718754	389.78	0.00	0.00	288,586.24
				14MAR11	13APR11	CREDIT SUISSE SECURI	USD/FED
	999,900.89	1,001,677.00	98.718751	1,333.20	0.00	0.00	987,089.67
				14MAR11	13APR11	CREDIT SUISSE SECURI	USD/FED
	275,541.56	276,031.00	98.718749	367.39	0.00	0.00	272,011.18
-- ASSET TOTALS --							
	1,567,774.18	1,570,559.00		2,090.37	0.00	0.00	1,547,687.09
31419END7	FNMA POOL AE3987	3.500	01SEP25	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED
	236,857.30	244,419.00	99.992189	345.42	0.00	0.00	236,838.80
31419FB54	FNMA POOL AE4559	4.500	01JUN41	08JUN11	13JUN11	JPMORGAN CHASE BANK/	USD/FED
	1,000,098.98	1,001,757.00	104.609375	1,500.15	0.00	0.00	1,046,197.29
				08JUN11	13JUN11	JPMORGAN CHASE BANK/	USD/FED
	1,000,098.98	1,001,757.00	104.609375	1,500.15	0.00	0.00	1,046,197.29
				08JUN11	13JUN11	JPMORGAN CHASE BANK/	USD/FED
	1,000,098.98	1,001,757.00	104.609375	1,500.15	0.00	0.00	1,046,197.29

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

31419FB54	FNMA POOL AE4559	4.500 01JUN41	08JUN11	13JUN11	JPMORGAN CHASE BANK/	USD/FED	
1,000,098.98	1,001,757.00	104.609375	1,500.15		0.00	0.00	1,046,197.29
			08JUN11	13JUN11	JPMORGAN CHASE BANK/	USD/FED	
1,000,098.98	1,001,757.00	104.609375	1,500.15		0.00	0.00	1,046,197.29
			08JUN11	13JUN11	JPMORGAN CHASE BANK/	USD/FED	
1,000,098.98	1,001,757.00	104.609375	1,500.15		0.00	0.00	1,046,197.29
-- ASSET TOTALS --							
6,000,593.88	6,010,542.00		9,000.90		0.00	0.00	6,277,183.74
31419FD94	FNMA POOL AE4627	4.000 01OCT25	13DEC11	15DEC11	JPMORGAN SECURITIES	USD/FED	
1,298,404.42	1,520,000.00	105.507813	2,019.74		0.00	0.00	1,369,918.11
31419FEG7	FNMA POOL AE4634	3.500 01OCT25	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
189,003.81	194,450.00	99.992191	275.63		0.00	0.00	188,989.05
31419FFV3	FNMA POOL AE4679	4.500 01NOV40	10AUG11	21SEP11	8 JPMORGAN SECURITIES	USD/FED	
1,000,000.47	1,052,828.00	106.078125	1,500.00		0.00	0.00	1,060,781.75
31419FPU4	FNMA POOL AE4934	4.000 01SEP40	16DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/FED	
1,000,098.51	1,014,335.00	97.281250	1,333.46		0.00	0.00	972,908.33
			16DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/FED	
648,481.80	657,713.00	97.281251	864.64		0.00	0.00	630,851.21
			16DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/FED	
1,000,098.51	1,014,335.00	97.281250	1,333.46		0.00	0.00	972,908.33
			16DEC10	13JAN11	JPMORGAN CHASE BANK/	USD/FED	
1,000,098.51	1,014,335.00	97.281250	1,333.46		0.00	0.00	972,908.33
-- ASSET TOTALS --							
3,648,777.33	3,700,718.00		4,865.02		0.00	0.00	3,549,576.20

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

FIXED INCOME							

31419FZ82	FNMA POOL AE5266	4.500 01SEP40	01JUN11		CITIGROUP GLOBAL MAR	USD/FED	
	495,333.57	532,729.00	104.250001	743.00	0.00	0.00	516,385.25
			01JUN11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-495,333.57	532,729.00	104.250001	-743.00	0.00	0.00	-516,385.25
			01JUN11	13JUN11	CITIGROUP GLOBAL MAR	USD/FED	
	493,605.03	532,729.00	104.249997	740.41	0.00	0.00	514,583.23
			25JUN11	25JUN11	PRINCIPAL PAYMENTS C	USD/FED	
	1,728.55		100.000000	0.00	0.00	0.00	1,728.55
-- ASSET TOTALS --							
	495,333.58	532,729.00		740.41	0.00	0.00	516,311.78
31419GB94	FNMA POOL AE5463	4.000 01OCT40	09MAY11	13JUN11	MORGAN STANLEY CO IN	USD/FED	
	240,222.36	248,369.00	100.218751	320.30	0.00	0.00	240,747.85
			09MAY11	13JUN11	MORGAN STANLEY CO IN	USD/FED	
	351,247.19	363,159.00	100.218752	468.33	0.00	0.00	352,015.55
-- ASSET TOTALS --							
	591,469.55	611,528.00		788.63	0.00	0.00	592,763.40
31419G2M5	FNMA POOL AE6179	4.000 01NOV40	14MAR11	13APR11	CREDIT SUISSE SECURI	USD/FED	
	509,226.92	512,979.00	98.718750	678.97	0.00	0.00	502,702.45
31419G4S0	FNMA POOL AE6232	3.500 01DEC40	08MAR11	13APR11	MORGAN STANLEY CO IN	USD/FED	
	875,184.83	882,236.00	94.015625	1,021.05	0.00	0.00	822,810.49
31419HG89	FNMA POOL AE6522	3.500 01NOV25	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
	169,325.88	173,094.00	99.992193	246.93	0.00	0.00	169,312.66
31419H3J9	FNMA POOL AE7100	3.500 01DEC25	16DEC10	19JAN11	JPMORGAN SECURITIES	USD/FED	
	183,972.66	187,517.00	98.859379	321.95	0.00	0.00	181,874.23

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

FIXED INCOME							

31419H3M2	FNMA POOL AE7103	3.500 01JAN26	13DEC11	15DEC11	MORGAN STANLEY CO IN	USD/FED	
	845,680.06	1,148,573.00	104.523439	1,151.06	0.00	0.00	883,933.88
				27DEC11	27DEC11	PRINCIPAL PAYMENTS C	USD/FED
	52,636.99	1,148,573.00	100.000000	0.00	0.00	0.00	52,636.99
-- ASSET TOTALS --							
	898,317.05	2,297,146.00		1,151.06	0.00	0.00	936,570.87
31419JV96	FNMA POOL AE7839	3.500 01NOV25	13DEC11	15DEC11	MORGAN STANLEY CO IN	USD/FED	
	1,677,147.47	2,064,822.00	104.523438	2,282.78	0.00	0.00	1,753,012.20
31419JW61	FNMA POOL AE7868	3.500 01DEC25	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
	51,113.16	51,836.00	99.996107	74.54	0.00	0.00	51,111.17
				25MAR11	25MAR11	PRINCIPAL PAYMENTS C	USD/FED
	244.94		100.000000	0.00	0.00	0.00	244.94
-- ASSET TOTALS --							
	51,358.10	51,836.00		74.54	0.00	0.00	51,356.11
31419J3B2	FNMA POOL AE7993	3.500 01NOV25	16DEC10	02FEB11	14	JPMORGAN SECURITIES	USD/FED
	882,598.22	895,129.00	98.859376	1,544.55	0.00	0.00	872,531.09
31419KAD7	FNMA POOL AE8103	3.500 01DEC25	16DEC10	24JAN11	5	JPMORGAN SECURITIES	USD/FED
	149,442.28	150,105.00	98.859372	261.52	0.00	0.00	147,737.70
				16DEC10	19JAN11	JPMORGAN SECURITIES	USD/FED
	846,242.25	849,995.00	98.859375	1,480.92	0.00	0.00	836,589.80
-- ASSET TOTALS --							
	995,684.53	1,000,100.00		1,742.44	0.00	0.00	984,327.50
31419KKG9	FNMA POOL AE8394	3.500 01NOV40	08SEP11	13SEP11	JPMORGAN CHASE BANK/	USD/FED	
	10,715,727.46	11,064,509.00	101.593750	12,501.67	0.00	0.00	10,886,509.37

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

FIXED INCOME							

31419KKJ3	FNMA POOL AE8396	4.000 01NOV40	08SEP11	13SEP11	JPMORGAN SECURITIES	USD/FED	
	766,697.43	809,255.00	104.386720	1,022.26	0.00	0.00	800,330.30
			26SEP11	26SEP11	PRINCIPAL PAYMENTS C	USD/FED	
	3,984.19		100.000000	0.00	0.00	0.00	3,984.19
-- ASSET TOTALS --							
	770,681.62	809,255.00		1,022.26	0.00	0.00	804,314.49
31419KKK0	FNMA POOL AE8397	4.000 01NOV40	08SEP11	13SEP11	JPMORGAN SECURITIES	USD/FED	
	98,585.37	100,320.00	104.386716	131.45	0.00	0.00	102,910.03
			26SEP11	26SEP11	PRINCIPAL PAYMENTS C	USD/FED	
	161.59		100.000000	0.00	0.00	0.00	161.59
-- ASSET TOTALS --							
	98,746.96	100,320.00		131.45	0.00	0.00	103,071.62
31419KKY0	FNMA POOL AE8410	3.500 01NOV25	16DEC10	24JAN11	5 JPMORGAN SECURITIES	USD/FED	
	1,000,000.46	1,016,817.00	98.859376	1,750.00	0.00	0.00	988,594.21
			16DEC10	24JAN11	5 JPMORGAN SECURITIES	USD/FED	
	144,526.56	146,957.00	98.859379	252.92	0.00	0.00	142,878.06
			16DEC10	24JAN11	5 JPMORGAN SECURITIES	USD/FED	
	1,000,000.46	1,016,817.00	98.859376	1,750.00	0.00	0.00	988,594.21
			16DEC10	19JAN11	JPMORGAN SECURITIES	USD/FED	
	805,507.16	819,053.00	98.859376	1,409.64	0.00	0.00	796,319.35
-- ASSET TOTALS --							
	2,950,034.64	2,999,644.00		5,162.56	0.00	0.00	2,916,385.83
31419KLS2	FNMA POOL AE8436	3.500 01NOV25	09MAR11	16MAR11	JPMORGAN CHASE BANK/	USD/FED	
	50,835.56	52,295.00	99.996105	74.14	0.00	0.00	50,833.58

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
31419KLS2	FNMA POOL AE8436	3.500 01NOV25 25MAR11	25MAR11		PRINCIPAL PAYMENTS C	USD/FED	
	283.18	100.000000	0.00		0.00	0.00	283.18
-- ASSET TOTALS --							
	51,118.74	52,295.00		74.14	0.00	0.00	51,116.76
31419LQB2	FNMA POOL AE9449	3.500 01DEC25 09MAR11	16MAR11		JPMORGAN CHASE BANK/	USD/FED	
	47,730.40	99.996103	69.61		0.00	0.00	47,728.54
	218.82	100.000000	0.00		0.00	0.00	218.82
-- ASSET TOTALS --							
	47,949.22	48,519.00		69.61	0.00	0.00	47,947.36
31419L4R1	FNMA POOL AE9831	3.500 01DEC40 04AUG11	13SEP11		DEUTSCHE BANK SECURI	USD/FED	
	26,983.11	99.660156	31.48		0.00	0.00	26,891.41
36176MXA6	GNMA POOL 770473	4.000 15JUL41 18OCT11	20OCT11		NOMURA SECURITIES/FI	USD/FED	
	33,946.12	106.187511	71.66		0.00	0.00	36,046.54
3620AATJ7	GNMA POOL 724253	5.000 15AUG39 16MAY11			CITIGROUP GLOBAL MAR	USD/FED	
	72,378.91	107.578133	191.00		0.00	0.00	77,863.88
	-72,378.91	107.578133	-191.00		0.00	0.00	-77,863.88
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
3620ACEJ9	GNMA II POOL 725637	5.500 20APR60 15JUN11	15JUN11		PRINCIPAL PAYMENTS C	USD/DTC	
	0.01	0.000000	0.00		0.00	0.00	0.00
3620ACUU6	GNMA POOL 726095	5.000 15NOV39 21JAN11			CITIGROUP GLOBAL MAR	USD/FED	
	344,177.82	106.859376	764.84		0.00	0.00	367,786.27

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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 PROCEEDS	

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

FIXED INCOME							

3620ACUU6	GNMA POOL 726095	5.000 15NOV39	21JAN11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-344,177.82	389,882.00	106.859376	-764.84	0.00	0.00	-367,786.27
			21JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	
	338,586.89	389,882.00	106.859377	752.42	0.00	0.00	361,811.84
			15FEB11	15FEB11	PRINCIPAL PAYMENTS C	USD/FED	
	22,363.69		100.000000	0.00	0.00	0.00	22,363.69
-- ASSET TOTALS --							
	360,950.58	389,882.00		752.42	0.00	0.00	384,175.53
3620ADPN6	GNMA POOL 726829	4.500 15OCT39	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	236,336.68	268,175.00	103.363282	561.30	0.00	0.00	244,285.35
3620ADSJ2	GNMA POOL 726921	5.000 15NOV39	21JAN11		CITIGROUP GLOBAL MAR	USD/FED	
	242,513.50	257,484.00	106.859375	538.92	0.00	0.00	259,148.41
			21JAN11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-242,513.50	257,484.00	106.859375	-538.92	0.00	0.00	-259,148.41
			21JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	
	240,890.13	257,484.00	106.859376	535.31	0.00	0.00	257,413.69
			15FEB11	15FEB11	PRINCIPAL PAYMENTS C	USD/FED	
	6,493.49		100.000000	0.00	0.00	0.00	6,493.49
-- ASSET TOTALS --							
	247,383.62	257,484.00		535.31	0.00	0.00	263,907.18
3620AEA26	GNMA POOL 727325	4.500 15FEB40	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	564,701.40	713,878.00	103.363282	1,341.17	0.00	0.00	583,693.90
3620AEHD5	GNMA POOL 727528	4.000 15SEP41	18OCT11	20OCT11	NOMURA SECURITIES/FI	USD/FED	
	54,360.03	54,436.00	106.187524	114.76	0.00	0.00	57,723.57

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

FIXED INCOME							

3620AGMU6	GNMA POOL 729471	4.500 15SEP40	24FEB11	21MAR11	JPMORGAN SECURITIES	USD/FED	
1,000,000.69	1,008,342.00	103.109375	2,500.00		0.00	0.00	1,031,094.46
			24FEB11	21MAR11	GOLDMAN SACHS + CO	USD/FED	
1,000,000.69	1,008,342.00	103.101563	2,500.00		0.00	0.00	1,031,016.34
			24FEB11	21MAR11	GOLDMAN SACHS + CO	USD/FED	
1,000,000.69	1,008,342.00	103.101563	2,500.00		0.00	0.00	1,031,016.34
			24FEB11	21MAR11	JPMORGAN SECURITIES	USD/FED	
1,000,000.69	1,008,342.00	103.109375	2,500.00		0.00	0.00	1,031,094.46
			24FEB11	21MAR11	JPMORGAN SECURITIES	USD/FED	
500,000.34	504,171.00	103.109376	1,250.00		0.00	0.00	515,547.23
-- ASSET TOTALS --							
4,500,003.10	4,537,539.00		11,250.00		0.00	0.00	4,639,768.83
3620AHM59	GNMA POOL 730380	4.500 15MAR40	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
181,631.33	204,800.00	103.363281	431.37		0.00	0.00	187,740.10
3620AJER6	GNMA POOL 731044	4.500 15FEB40	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
161,431.78	177,865.00	103.363284	383.40		0.00	0.00	166,861.19
			13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
854,587.79	941,582.00	103.363282	2,029.65		0.00	0.00	883,329.99
-- ASSET TOTALS --							
1,016,019.57	1,119,447.00		2,413.05		0.00	0.00	1,050,191.18
3620AJUR8	GNMA II POOL 731492	4.751 20DEC60	20FEB11		PRINCIPAL PAYMENTS C	USD/FED	
22.30		100.000000	0.00		0.00	0.00	22.30

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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 PROCEEDS	

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

FIXED INCOME							

3620AJUR8	GNMA II POOL 731492	4.751 20DEC60	20FEB11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	-22.30	100.000000		0.00	0.00	0.00	-22.30
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
3620AKWX0	GNMA POOL 732462	4.500 15MAY40	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	378,093.20	414,688.00	103.363279	897.97	0.00	0.00	390,809.53
3620ALSX3	GNMA POOL 733234	4.500 15JUL40	13DEC11	16DEC11	CITIGROUP GLOBAL MAR	USD/FED	
	282,135.55	314,796.00	109.285157	529.00	0.00	0.00	308,332.28
			15DEC11		PRINCIPAL PAYMENTS C	USD/FED	
	1,458.84		100.000000	0.00	0.00	0.00	1,458.84
	-1,458.84		100.000000	15DEC11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
				0.00	0.00	0.00	-1,458.84
			15DEC11	15DEC11	PRINCIPAL PAYMENTS C	USD/FED	
	1,458.85		99.999314	0.00	0.00	0.00	1,458.84
-- ASSET TOTALS --	283,594.40	314,796.00		529.00	0.00	0.00	309,791.12
3620AL4E1	GNMA POOL 733521	3.500 15DEC40	14SEP11	19SEP11	CITIGROUP GLOBAL MAR	USD/FED	
	994,983.59	1,018,311.00	103.832032	1,741.22	0.00	0.00	1,033,111.68
3620AMFT4	GNMA POOL 733778	5.000 15JUL40	20DEC11		NOMURA SECURITIES/FI	USD/FED	
	220,353.15	250,540.00	111.429685	673.30	0.00	0.00	245,538.82
3620AMFU1	GNMA POOL 733779	5.000 15JUL40	20DEC11		NOMURA SECURITIES/FI	USD/FED	
	230,383.18	250,577.00	111.429689	703.95	0.00	0.00	256,715.26
3620AMFZ0	GNMA POOL 733784	5.000 15JUL40	20DEC11		NOMURA SECURITIES/FI	USD/FED	
	462,157.24	501,129.00	111.429688	1,412.15	0.00	0.00	514,980.37

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

FIXED INCOME							

3620AMGA4	GNMA POOL 733793	4.500 15JUL40	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	208,358.05	216,789.00	103.363283	494.85	0.00	0.00	215,365.72
				13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED
	195,531.08	203,443.00	103.363281	464.39	0.00	0.00	202,107.34
-- ASSET TOTALS --							
	403,889.13	420,232.00		959.24	0.00	0.00	417,473.06
3620AMNE8	GNMA POOL 733989	4.000 15OCT40	18OCT11	20OCT11	NOMURA SECURITIES/FI	USD/FED	
	85,823.78	88,495.00	106.187504	181.18	0.00	0.00	91,134.13
3620AMNG3	GNMA POOL 733991	4.000 15SEP40	25NOV11	19DEC11	WELLS FARGO SECURITI	USD/FED	
	100,000.61	122,536.00	106.468761	200.00	0.00	0.00	106,469.41
				15DEC11	15DEC11	PRINCIPAL PAYMENTS C	USD/FED
	54,938.67		100.000000	0.00	0.00	0.00	54,938.67
-- ASSET TOTALS --							
	154,939.28	122,536.00		200.00	0.00	0.00	161,408.08
3620ANDX5	GNMA POOL 734618	4.000 15JUN40	08NOV11		CITIGROUP GLOBAL MAR	USD/FED	
	615,976.39	863,748.00	106.511719	1,368.84	0.00	0.00	656,087.04
				08NOV11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED
	-615,976.39	863,748.00	106.511719	-1,368.84	0.00	0.00	-656,087.04
				08NOV11	21NOV11	CITIGROUP GLOBAL MAR	USD/FED
	615,976.39	863,748.00	106.511719	1,368.84	0.00	0.00	656,087.04
-- ASSET TOTALS --							
	615,976.39	863,748.00		1,368.84	0.00	0.00	656,087.04
3620AQKQ5	GNMA POOL 736603	4.500 15MAR40	17MAR11	20APR11	BARCLAYS CAPITAL INC	USD/FED	
	152,826.46	158,573.00	103.593756	362.96	0.00	0.00	158,318.67

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

FIXED INCOME							

3620AQKQ5	GNMA POOL 736603	4.500 15MAR40	17MAR11	20APR11	BARCLAYS CAPITAL INC	USD/FED	
	815,432.35	846,094.00	103.593751	1,936.65	0.00	0.00	844,736.96
-- ASSET TOTALS --							
	968,258.81	1,004,667.00		2,299.61	0.00	0.00	1,003,055.63
3620AQL50	GNMA POOL 736648	5.000 15JUL39	16MAY11		CITIGROUP GLOBAL MAR	USD/FED	
	73,685.17	175,486.00	107.578133	194.45	0.00	0.00	79,269.13
				16MAY11	CITIGROUP GLOBAL MAR	USD/FED	
	-73,685.17	175,486.00	107.578133	-194.45	0.00	0.00	-79,269.13
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
3620AQPC1	GNMA POOL 736719	4.500 15MAY40	02NOV11		JPMORGAN SECURITIES	USD/FED	
	295,449.98	319,502.00	108.925003	738.62	0.00	0.00	321,818.90
				02NOV11	CANCEL	JPMORGAN SECURITIES	USD/FED
	-295,449.98	319,502.00	108.925003	-738.62	0.00	0.00	-321,818.90
				02NOV11		JPMORGAN SECURITIES	USD/FED
	294,511.44	319,502.00	108.925001	736.28	0.00	0.00	320,796.59
				02NOV11	CANCEL	JPMORGAN SECURITIES	USD/FED
	-294,511.44	319,502.00	108.925001	-736.28	0.00	0.00	-320,796.59
				02NOV11		JPMORGAN SECURITIES	USD/FED
	294,511.44	319,502.00	108.929690	736.28	0.00	0.00	320,810.40
				15NOV11	15NOV11	PRINCIPAL PAYMENTS C	USD/FED
	938.54		100.000000	0.00	0.00	0.00	938.54

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

-- ASSET TOTALS --							
295,449.98		319,502.00		736.28	0.00	0.00	321,748.94
3620AQ6Z1	GNMA POOL 737188	4.500 15APR40	15JUN11	20JUN11	BNP PARIBAS SECURITI	USD/FED	
831,667.31	926,423.00	106.148438	1,975.21		0.00	0.00	882,801.86
3620ARCF6	GNMA POOL 737270	5.000 15MAY40	06OCT11	20OCT11	BARCLAYS CAPITAL INC	USD/FED	
500,000.31	633,920.00	109.718750	1,319.44		0.00	0.00	548,594.09
3620ARFB2	GNMA POOL 737362	5.000 15MAR40	16MAY11	20JUN11	CITIGROUP GLOBAL MAR	USD/FED	
853,835.98	1,118,921.00	107.578125	2,253.18		0.00	0.00	918,540.74
			16MAY11	20JUN11	CITIGROUP GLOBAL MAR	USD/FED	
810,870.27	1,062,616.00	107.578126	2,139.80		0.00	0.00	872,319.04
-- ASSET TOTALS --							
1,664,706.25		2,181,537.00		4,392.98	0.00	0.00	1,790,859.78
3620ARFV8	GNMA POOL 737380	4.500 15MAR40	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
804,568.27	909,640.00	103.363282	1,910.85		0.00	0.00	831,628.17
3620ARLZ2	GNMA POOL 737544	4.500 15OCT40	24FEB11	21MAR11	DEUTSCHE BANK SECURI	USD/FED	
962,144.70	993,895.00	103.093751	2,405.36		0.00	0.00	991,911.06
			24FEB11	21MAR11	DEUTSCHE BANK SECURI	USD/FED	
999,999.51	1,032,999.00	103.093751	2,500.00		0.00	0.00	1,030,937.00
			22MAR11	23MAR11	1 PRINCIPAL PAYMENTS C	USD/FED	
37,855.53		100.000000	0.00		0.00	0.00	37,855.53
-- ASSET TOTALS --							
1,999,999.74		2,026,894.00		4,905.36	0.00	0.00	2,060,703.59
3620ASED7	GNMA POOL 738232	5.000 15APR41	17MAR11	20APR11	DEUTSCHE BANK SECURI	USD/FED	
3,900,000.00	3,900,000.00	106.421875	10,291.66		0.00	0.00	4,150,453.12

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

FIXED INCOME							

3620ASKU2	GNMA POOL 738407	4.000 15JUN41	08NOV11		CITIGROUP GLOBAL MAR	USD/FED	
	148,590.09	151,813.00	106.511720	330.20	0.00	0.00	158,265.86
			08NOV11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-148,590.09	151,813.00	106.511720	-330.20	0.00	0.00	-158,265.86
			08NOV11	21NOV11	CITIGROUP GLOBAL MAR	USD/FED	
	148,590.09	151,813.00	106.511720	330.20	0.00	0.00	158,265.86
-- ASSET TOTALS --							
	148,590.09	151,813.00		330.20	0.00	0.00	158,265.86
3620AVT51	GNMA POOL 741372	4.500 15AUG40	13DEC11	16DEC11	CITIGROUP GLOBAL MAR	USD/FED	
	387,378.77	422,930.00	109.285158	726.33	0.00	0.00	423,347.50
3620AWSX9	GNMA POOL 742234	3.500 15DEC40	14SEP11	19SEP11	CITIGROUP GLOBAL MAR	USD/FED	
	1,795,437.40	1,832,476.00	103.832033	3,142.01	0.00	0.00	1,864,239.15
3620A2XA9	GNMA POOL 717173	4.500 15JUN39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
	558,253.58	688,003.00	103.441407	1,325.85	0.00	0.00	577,465.36
			18JAN11	18JAN11	PRINCIPAL PAYMENTS C	USD/FED	
	16,260.44		100.000000	0.00	0.00	0.00	16,260.44
-- ASSET TOTALS --							
	574,514.02	688,003.00		1,325.85	0.00	0.00	593,725.80
3620A3ZP2	GNMA POOL 718150	4.500 15FEB40	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	195,953.78	216,603.00	103.363283	465.39	0.00	0.00	202,544.26
3620A5RK7	GNMA POOL 719690	4.500 15SEP39	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	435,398.00	472,757.00	103.363284	1,034.07	0.00	0.00	450,041.67
3620A5Z36	GNMA POOL 719962	4.500 15JAN41	15JUN11	20JUN11	BNP PARIBAS SECURITI	USD/FED	
	168,232.85	169,307.00	106.148437	399.55	0.00	0.00	178,576.54

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

FIXED INCOME							

3620A55S4	GNMA POOL 720057	4.500 15JUN39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
	421,874.04	496,973.00	103.441406	1,001.95	0.00	0.00	436,392.44
			18JAN11	18JAN11	PRINCIPAL PAYMENTS C	USD/FED	
	12,251.76		100.000000	0.00	0.00	0.00	12,251.76
-- ASSET TOTALS --							
	434,125.80	496,973.00		1,001.95	0.00	0.00	448,644.20
3620A55Z8	GNMA POOL 720064	4.500 15JUN39	17MAR11	20APR11	BARCLAYS CAPITAL INC	USD/FED	
	1,000,000.29	1,088,928.00	103.593750	2,375.00	0.00	0.00	1,035,937.80
			17MAR11	20APR11	BARCLAYS CAPITAL INC	USD/FED	
	1,000,000.29	1,088,928.00	103.593750	2,375.00	0.00	0.00	1,035,937.80
			17MAR11	20APR11	BARCLAYS CAPITAL INC	USD/FED	
	1,000,000.29	1,088,928.00	103.593750	2,375.00	0.00	0.00	1,035,937.80
			17MAR11	20APR11	BARCLAYS CAPITAL INC	USD/FED	
	847,173.79	922,511.00	103.593751	2,012.04	0.00	0.00	877,619.11
-- ASSET TOTALS --							
	3,847,174.66	4,189,295.00		9,137.04	0.00	0.00	3,985,432.51
3620A56D6	GNMA POOL 720068	4.500 15JUN39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
	4,008,756.64	4,755,855.00	103.441406	9,520.79	0.00	0.00	4,146,714.24
			18JAN11	18JAN11	PRINCIPAL PAYMENTS C	USD/FED	
	94,091.30		100.000000	0.00	0.00	0.00	94,091.30
-- ASSET TOTALS --							
	4,102,847.94	4,755,855.00		9,520.79	0.00	0.00	4,240,805.54
3620A57C7	GNMA POOL 720091	4.500 15JUN39	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	602,378.00	739,802.00	103.363281	1,430.65	0.00	0.00	622,637.67

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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 PROCEEDS	

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

FIXED INCOME							

3620A57C7	GNMA POOL 720091	4.500 15JUN39 06JAN11	20JAN11		DEUTSCHE BANK SECURI	USD/FED	
	975,866.82	1,198,497.00	103.441406	2,317.68	0.00	0.00	1,009,450.36
-- ASSET TOTALS --							
	1,578,244.82	1,938,299.00		3,748.33	0.00	0.00	1,632,088.03
3620A6BZ9	GNMA POOL 720156	4.500 15JUL39 06JAN11	20JAN11		DEUTSCHE BANK SECURI	USD/FED	
	304,577.57	366,790.00	103.441409	723.37	0.00	0.00	315,059.33
3620A6B71	GNMA POOL 720162	4.500 15JUL39 13DEC10	20JAN11		CITIGROUP GLOBAL MAR	USD/FED	
	221,020.59	279,428.00	103.363284	524.92	0.00	0.00	228,454.14
3620A6B97	GNMA POOL 720164	4.500 15JUL39 06JAN11	20JAN11		DEUTSCHE BANK SECURI	USD/FED	
	2,606,227.78	2,987,757.00	103.441406	6,189.79	0.00	0.00	2,695,918.67
	50,432.38		100.000000	0.00	0.00	0.00	50,432.38
-- ASSET TOTALS --							
	2,656,660.16	2,987,757.00		6,189.79	0.00	0.00	2,746,351.05
3620A6DC8	GNMA POOL 720199	5.000 15JUL39 25FEB11	21MAR11		CITIGROUP GLOBAL MAR	USD/FED	
	888,888.67	1,403,276.00	106.062502	2,469.13	0.00	0.00	942,777.56
3620A6FR3	GNMA POOL 720276	4.500 15AUG39 13DEC10	20JAN11		CITIGROUP GLOBAL MAR	USD/FED	
	838,667.38	1,000,000.00	103.363281	1,991.83	0.00	0.00	866,874.12
3620A7A21	GNMA POOL 721025	4.000 15DEC39 08NOV11			CITIGROUP GLOBAL MAR	USD/FED	
	54,679.24	56,888.00	106.511740	121.51	0.00	0.00	58,239.81
	-54,679.24	56,888.00	106.511740	-121.51	0.00	0.00	-58,239.81

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 PROCEEDS		
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR		
3620A7A21	GNMA POOL 721025	4.000	15DEC39	08NOV11	21NOV11	CITIGROUP GLOBAL MAR	USD/FED	
	54,679.24	56,888.00		106.511740	121.51	0.00	0.00	58,239.81
-- ASSET TOTALS --								
	54,679.24	56,888.00			121.51	0.00	0.00	58,239.81
3620A7HP3	GNMA POOL 721238	5.000	15APR40	16MAY11	06JUL11	16	CITIGROUP GLOBAL MAR	USD/FED
	73,629.31	86,618.00		107.578137	194.30	0.00	0.00	79,209.04
3620A7T62	GNMA II POOL 721573	5.493	20NOV59	15JAN11	25JAN11	10	PRINCIPAL PAYMENTS C	USD/DTC
	49,652.11		100.000000		0.00	0.00	0.00	49,652.11
				20JAN11		PRINCIPAL PAYMENTS C	USD/FED	
	86,977.50		100.000000		0.00	0.00	0.00	86,977.50
				20JAN11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	-86,977.50		100.000000		0.00	0.00	0.00	-86,977.50
				20FEB11		PRINCIPAL PAYMENTS C	USD/FED	
	68,295.01		100.000000		0.00	0.00	0.00	68,295.01
				20FEB11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	-68,295.01		100.000000		0.00	0.00	0.00	-68,295.01
				22FEB11	22FEB11	PRINCIPAL PAYMENTS C	USD/FED	
	31,230.86		100.000000		0.00	0.00	0.00	31,230.86
				21MAR11		PRINCIPAL PAYMENTS C	USD/FED	
	1,676.88		100.000000		0.00	0.00	0.00	1,676.88
				21MAR11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED	
	-1,676.88		100.000000		0.00	0.00	0.00	-1,676.88
				20APR11		PRINCIPAL PAYMENTS C	USD/FED	
	50,825.50		100.000000		0.00	0.00	0.00	50,825.50

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
3620A7T62	GNMA II POOL 721573	5.493	20NOV59	20APR11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-50,825.50	100.000000			0.00	0.00	-50,825.50
	13,736.26	100.000000		20APR11	20APR11	PRINCIPAL PAYMENTS C	USD/DTC
	19,602.03	100.000000		20MAY11		PRINCIPAL PAYMENTS C	USD/FED
	-19,602.03	100.000000		20MAY11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	72,534.58	100.000000		20JUN11		PRINCIPAL PAYMENTS C	USD/FED
	-72,534.58	100.000000		20JUN11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	35,428.40	100.000000		20JUN11	20JUN11	PRINCIPAL PAYMENTS C	USD/FED
	78,195.59	100.000000		20JUL11		PRINCIPAL PAYMENTS C	USD/FED
	-78,195.59	100.000000		20JUL11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	41,251.60	100.000000		20JUL11	20JUL11	PRINCIPAL PAYMENTS C	USD/FED
	21,360.23	100.000000		20AUG11		PRINCIPAL PAYMENTS C	USD/FED
	-21,360.23	100.000000		20AUG11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED

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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 PROCEEDS	

LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

3620A7T62	GNMA II POOL 721573	5.493	20NOV59	20OCT11		PRINCIPAL PAYMENTS C	USD/FED
	218,903.06		100.000000		0.00	0.00	218,903.06
				20OCT11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-218,903.06		100.000000		0.00	0.00	-218,903.06
				20OCT11	20OCT11	PRINCIPAL PAYMENTS C	USD/FED
	181,909.60		100.000000		0.00	0.00	181,909.60
				20DEC11		PRINCIPAL PAYMENTS C	USD/FED
	816.21		100.000000		0.00	0.00	816.21
				20DEC11	CANCEL	PRINCIPAL PAYMENTS C	USD/FED
	-816.21		100.000000		0.00	0.00	-816.21
				31DEC11	31DEC11	PRINCIPAL PAYMENTS C	USD/DTC
	803.00		0.000000		0.00	0.00	0.00
-- ASSET TOTALS --	354,011.83				0.00	0.00	353,208.83
3620A8HA4	GNMA POOL 722125	4.000	15FEB40	08NOV11		CITIGROUP GLOBAL MAR	USD/FED
	621,064.73		737,171.00	106.511721	1,380.14	0.00	661,506.73
				08NOV11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED
	-621,064.73		737,171.00	106.511721	-1,380.14	0.00	-661,506.73
				08NOV11	21NOV11	CITIGROUP GLOBAL MAR	USD/FED
	621,064.73		737,171.00	106.511721	1,380.14	0.00	661,506.73
				15NOV11	15NOV11	PRINCIPAL PAYMENTS C	USD/FED
	1,039.29		100.000000		0.00	0.00	1,039.29
-- ASSET TOTALS --	622,104.02		737,171.00		1,380.14	0.00	662,546.02

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
3620A9ZK0	GNMA POOL 723546	4.500 15DEC39	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	145,511.53	168,939.00	103.363287	345.59	0.00	0.00	150,405.50
3620C02K3	GNMA POOL 745178	5.000 15JUL40	16MAY11	20JUN11	CITIGROUP GLOBAL MAR	USD/FED	
	665,521.81	751,642.00	107.578126	1,756.24	0.00	0.00	715,955.89
3620C2L44	GNMA POOL 746547	4.000 15AUG40	08NOV11		CITIGROUP GLOBAL MAR	USD/FED	
	152,822.70	199,595.00	106.511716	339.61	0.00	0.00	162,774.08
			08NOV11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-152,822.70	199,595.00	106.511716	-339.61	0.00	0.00	-162,774.08
			08NOV11	21NOV11	CITIGROUP GLOBAL MAR	USD/FED	
	152,822.70	199,595.00	106.511716	339.61	0.00	0.00	162,774.08
			15NOV11	15NOV11	PRINCIPAL PAYMENTS C	USD/FED	
	219.03		100.000000	0.00	0.00	0.00	219.03
-- ASSET TOTALS --							
	153,041.73	199,595.00		339.61	0.00	0.00	162,993.11
3620C35P3	GNMA POOL 747954	3.500 15JAN41	14SEP11	19SEP11	CITIGROUP GLOBAL MAR	USD/FED	
	986,559.05	1,008,432.00	103.832032	1,726.48	0.00	0.00	1,024,364.31
3620C56D4	GNMA POOL 749768	4.000 15JUL41	18OCT11	20OCT11	NOMURA SECURITIES/FI	USD/FED	
	35,426.99	35,577.00	106.187514	74.79	0.00	0.00	37,619.04
3620C6LB9	GNMA POOL 750122	4.500 15OCT40	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	529,699.51	595,647.00	103.363282	1,258.04	0.00	0.00	547,514.80
36201L7L2	GNMA POOL 586899	6.500 15AUG32	09MAR11		GOLDMAN SACHS + CO	USD/FED	
	40,543.04	1,196,217.00	103.250028	146.41	0.00	0.00	41,860.70
			09MAR11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
	-40,543.04	1,196,217.00	103.250028	-146.41	0.00	0.00	-41,860.70

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

36201L7L2	GNMA POOL 586899	6.500 15AUG32	09MAR11	21MAR11	GOLDMAN SACHS + CO	USD/FED	
40,543.04	1,196,217.00	113.250018		146.41	0.00	0.00	45,915.00
-- ASSET TOTALS --				146.41	0.00	0.00	45,915.00
40,543.04	1,196,217.00						
36201SJB6	GNMA POOL 591658	6.500 15AUG32	09MAR11		GOLDMAN SACHS + CO	USD/FED	
307,004.28	3,200,000.00	103.250004		1,108.63	0.00	0.00	316,981.93
			09MAR11	CANCEL	GOLDMAN SACHS + CO	USD/FED	
-307,004.28	3,200,000.00	103.250004		-1,108.63	0.00	0.00	-316,981.93
			09MAR11	21MAR11	GOLDMAN SACHS + CO	USD/FED	
307,004.28	3,200,000.00	113.250004		1,108.63	0.00	0.00	347,682.36
-- ASSET TOTALS --				1,108.63	0.00	0.00	347,682.36
307,004.28	3,200,000.00						
36202E4G1	GNMA II POOL 004423	4.500 20APR39	01APR11		DEUTSCHE BANK SECURI	USD/FED	
4,205,086.76	4,915,708.00	103.070313		9,987.08	0.00	0.00	4,334,196.07
			01APR11	CANCEL	DEUTSCHE BANK SECURI	USD/FED	
-4,205,086.76	4,915,708.00	103.070313		-9,987.08	0.00	0.00	-4,334,196.07
			01APR11	20APR11	DEUTSCHE BANK SECURI	USD/FED	
4,165,505.87	4,915,708.00	103.070313		9,893.07	0.00	0.00	4,293,399.92
			20APR11	20APR11	PRINCIPAL PAYMENTS C	USD/FED	
39,580.89		100.000000		0.00	0.00	0.00	39,580.89
-- ASSET TOTALS --				9,893.07	0.00	0.00	4,332,980.81
4,205,086.76	4,915,708.00						
36202FJQ0	GNMA II POOL 004771	4.500 20AUG40	06JAN11	20JAN11	JPMORGAN SECURITIES	USD/FED	
1,000,000.43	1,018,662.00	103.187501		2,375.00	0.00	0.00	1,031,875.45

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME							

36202FKN5	GNMA II POOL 004801	4.500 20SEP40	23DEC10	CANCEL	MORGAN STANLEY CO IN	USD/FED	
	-992,369.82	999,800.00	103.359376	-2,356.88	0.00	0.00	-1,025,707.25
	985,471.16	999,800.00	103.359376	2,340.49	0.00	0.00	1,018,576.84
	6,898.66		100.000000	0.00	0.00	0.00	6,898.66
-- ASSET TOTALS --	0.00			-16.39	0.00	0.00	-231.75
36202FMB9	GNMA II POOL 004854	4.500 20NOV40	24FEB11	21MAR11	JPMORGAN SECURITIES	USD/FED	
	1,000,000.49	1,012,742.00	103.046876	2,500.00	0.00	0.00	1,030,469.26
	1,000,000.49	1,012,742.00	103.046876	2,500.00	0.00	0.00	1,030,469.26
-- ASSET TOTALS --	2,000,000.98	2,025,484.00		5,000.00	0.00	0.00	2,060,938.52
36202FPF7	GNMA II POOL 004922	4.000 20JAN41	24FEB11	21MAR11	CITIGROUP GLOBAL MAR	USD/FED	
	999,900.34	1,003,678.00	99.664064	2,222.00	0.00	0.00	996,541.31
	999,900.34	1,003,678.00	99.664064	2,222.00	0.00	0.00	996,541.31
	999,900.34	1,003,678.00	99.664064	2,222.00	0.00	0.00	996,541.31
	999,900.34	1,003,678.00	99.664064	2,222.00	0.00	0.00	996,541.31

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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

36202FPF7	GNMA II POOL 004922	4.000	20JAN41	24FEB11	21MAR11	CITIGROUP GLOBAL MAR	USD/FED
999,900.34	1,003,678.00	99.664064		2,222.00	0.00	0.00	996,541.31
				24FEB11	21MAR11	CITIGROUP GLOBAL MAR	USD/FED
506,408.77	508,322.00	99.664064		1,125.35	0.00	0.00	504,707.56
				24FEB11	21MAR11	CITIGROUP GLOBAL MAR	USD/FED
999,900.34	1,003,678.00	99.664064		2,222.00	0.00	0.00	996,541.31
				24FEB11	21MAR11	CITIGROUP GLOBAL MAR	USD/FED
999,900.34	1,003,678.00	99.664064		2,222.00	0.00	0.00	996,541.31
				01JUL11		JPMORGAN SECURITIES	USD/FED
1,463,416.12	1,481,043.00	102.019532		0.00	0.00	0.00	1,492,970.28
				01JUL11	CANCEL	JPMORGAN SECURITIES	USD/FED
-1,463,416.12	1,481,043.00	102.019532		0.00	0.00	0.00	-1,492,970.28
				01JUL11	01JUL11	JPMORGAN SECURITIES	USD/FED
1,457,949.82	1,481,043.00	102.019531		0.00	0.00	0.00	1,487,393.57
				20JUL11	20JUL11	PRINCIPAL PAYMENTS C	USD/FED
5,466.31		100.000000		0.00	0.00	0.00	5,466.31
-- ASSET TOTALS --							
8,969,127.28	9,015,111.00			16,679.35	0.00	0.00	8,973,356.61

36202FPG5	GNMA II POOL 004923	4.500	20JAN41	24FEB11		CITIGROUP GLOBAL MAR	USD/FED
1,000,000.18	1,001,705.00	103.054688		2,500.00	0.00	0.00	1,030,547.07
				24FEB11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED
-1,000,000.18	1,001,705.00	103.054688		-2,500.00	0.00	0.00	-1,030,547.07
				24FEB11	21MAR11	CITIGROUP GLOBAL MAR	USD/FED
998,046.46	1,001,705.00	103.054687		2,495.12	0.00	0.00	1,028,533.66

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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 PROCEEDS		

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

FIXED INCOME								

36202FPG5	GNMA II POOL 004923	4.500 20JAN41	21MAR11	21MAR11	PRINCIPAL PAYMENTS C	USD/FED		
	1,953.72	100.000000	0.00	0.00	0.00	0.00	1,953.72	
-- ASSET TOTALS --		1,000,000.18	1,001,705.00		2,495.12	0.00	0.00	1,030,487.38
36202FP67	GNMA II POOL 004945	4.000 20FEB41	24FEB11	21MAR11	CITIGROUP GLOBAL MAR	USD/FED		
	999,900.49	99.664063	2,222.00	0.00	0.00	0.00	996,541.45	
	999,900.49	99.664063	2,222.00	0.00	0.00	0.00	996,541.45	
	493,491.33	99.664063	1,096.65	0.00	0.00	0.00	491,833.51	
	999,900.49	99.664063	2,222.00	0.00	0.00	0.00	996,541.45	
	6,807.17	100.000000	0.00	0.00	0.00	0.00	6,807.17	
-- ASSET TOTALS --		3,499,999.97	3,500,000.00		7,762.65	0.00	0.00	3,488,265.03
36202FQ74	GNMA II POOL 004978	4.500 20MAR41	16SEP11	21SEP11	MORGAN STANLEY CO IN	USD/FED		
	799,920.95	108.875001	1,999.80	0.00	0.00	0.00	870,913.94	
36202FUF1	GNMA II POOL 005082	4.500 20JUN41	29JUN11		MORGAN STANLEY CO IN	USD/FED		
	5,999,800.00	105.375000	14,249.52	0.00	0.00	0.00	6,322,289.25	
	-5,999,800.00	105.375000	-14,249.52	0.00	0.00	0.00	-6,322,289.25	

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

36202FUF1	GNMA II POOL 005082	4.500 20JUN41	29JUN11	20JUL11	MORGAN STANLEY CO IN	USD/FED	
5,987,733.80	5,999,800.00	105.375000		14,220.86	0.00	0.00	6,309,574.49
			20JUL11	20JUL11	PRINCIPAL PAYMENTS C	USD/FED	
12,066.20		100.000000		0.00	0.00	0.00	12,066.20
			21JUL11		CITIGROUP GLOBAL MAR	USD/FED	
1,000,000.84	1,002,016.00	105.492188		2,125.00	0.00	0.00	1,054,922.77
			21JUL11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
-1,000,000.84	1,002,016.00	105.492188		-2,125.00	0.00	0.00	-1,054,922.77
			21JUL11	18AUG11	CITIGROUP GLOBAL MAR	USD/FED	
997,745.12	1,002,016.00	105.492187		2,120.21	0.00	0.00	1,052,543.15
			22AUG11	22AUG11	PRINCIPAL PAYMENTS C	USD/DTC	
2,255.72		100.000000		0.00	0.00	0.00	2,255.72
-- ASSET TOTALS --							
6,999,800.84	7,001,816.00			16,341.07	0.00	0.00	7,376,439.56
36202FVG8	GNMA II POOL 005115	4.500 20JUL41	04AUG11		CITIGROUP GLOBAL MAR	USD/FED	
800,000.00	800,000.00	107.531250		1,700.00	0.00	0.00	860,250.00
			04AUG11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
-800,000.00	800,000.00	107.531250		-1,700.00	0.00	0.00	-860,250.00
			04AUG11	18AUG11	CITIGROUP GLOBAL MAR	USD/FED	
798,429.61	800,000.00	107.531251		1,696.66	0.00	0.00	858,561.35
			22AUG11	22AUG11	PRINCIPAL PAYMENTS C	USD/DTC	
1,962.98		100.000000		0.00	0.00	0.00	1,962.98
			19SEP11	21SEP11	MORGAN STANLEY CO IN	USD/FED	
199,077.87	200,000.00	109.062504		497.69	0.00	0.00	217,119.31

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

FIXED INCOME							

-- ASSET TOTALS --							
999,470.46		1,000,000.00		2,194.35	0.00	0.00	1,077,643.64
36202FXB7	GNMA II POOL 005174	4.000 20SEP41	29SEP11		CITIGROUP GLOBAL MAR	USD/FED	
1,150,000.00	1,150,000.00	106.781250	2,044.44		0.00	0.00	1,227,984.37
			29SEP11 CANCEL		CITIGROUP GLOBAL MAR	USD/FED	
-1,150,000.00	1,150,000.00	106.781250	-2,044.44		0.00	0.00	-1,227,984.37
			29SEP11 17OCT11		CITIGROUP GLOBAL MAR	USD/FED	
1,147,743.71	1,150,000.00	106.781250	2,040.43		0.00	0.00	1,225,575.08
			20OCT11 20OCT11		PRINCIPAL PAYMENTS C	USD/FED	
2,942.69		100.000000	0.00		0.00	0.00	2,942.69
-- ASSET TOTALS --							
1,150,686.40	1,150,000.00		2,040.43	0.00	0.00		1,228,517.77
36202FXC5	GNMA II POOL 005175	4.500 20AUG41	16SEP11 21SEP11		MORGAN STANLEY CO IN	USD/FED	
1,000,000.00	1,000,000.00	108.875000	2,500.00		0.00	0.00	1,088,750.00
362077Z69	GNMA POOL 046665	13.000 15FEB11	15DEC10 15DEC10		PRINCIPAL PAYMENTS C	USD/FED	
137.58	1,200,000.00	99.992731	0.00		0.00	0.00	137.57
			15FEB11		MATURITY	USD/MBS	
0.01		100.000000	0.00		0.00	0.00	0.01
			15FEB11 CANCEL		MATURITY	USD/MBS	
-0.01		100.000000	0.00		0.00	0.00	-0.01
-- ASSET TOTALS --							
137.58	1,200,000.00		0.00	0.00	0.00		137.57
36208M7J8	GNMA POOL 455497	7.500 15SEP27	15FEB11		PRINCIPAL PAYMENTS C	USD/FED	
49.60		100.000000	0.00		0.00	0.00	49.60

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

FIXED INCOME							

36208M7J8	GNMA POOL 455497	7.500 15SEP27	15FEB11	CANCEL		PRINCIPAL PAYMENTS C	USD/FED
	-49.60	100.000000		0.00		0.00	-49.60
			15FEB11	15FEB11		PRINCIPAL PAYMENTS C	USD/FED
	49.60	100.000000		0.00		0.00	49.60
			15NOV11	15NOV11		PRINCIPAL PAYMENTS C	USD/FED
	76.00	100.000000		0.00		0.00	76.00
-- ASSET TOTALS --	125.60			0.00		0.00	125.60
362081BT7	GNMA POOL 049550	13.000 15JUL11	15MAR11	31MAR11	16	PRINCIPAL PAYMENTS C	USD/FED
	76.84	99.986985		0.00		0.00	76.83
36210AZK6	GNMA POOL 486846	7.000 15JAN29	15FEB11			PRINCIPAL PAYMENTS C	USD/FED
	16.20	100.000000		0.00		0.00	16.20
			15FEB11	CANCEL		PRINCIPAL PAYMENTS C	USD/FED
	-16.20	100.000000		0.00		0.00	-16.20
-- ASSET TOTALS --	0.00			0.00		0.00	0.00
362197TD7	GNMA POOL 269748	5.000 15APR33	25FEB11	21MAR11		CITIGROUP GLOBAL MAR	USD/FED
	11,111.77	25,000.00	106.062580	30.87		0.00	11,785.43
36230MKA4	GNMA POOL 752989	4.000 15AUG41	08NOV11			CITIGROUP GLOBAL MAR	USD/FED
	683,101.60	702,768.00	106.511719	1,518.00		0.00	727,583.26
			08NOV11	CANCEL		CITIGROUP GLOBAL MAR	USD/FED
	-683,101.60	702,768.00	106.511719	-1,518.00		0.00	-727,583.26

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

FIXED INCOME							

36230MKA4	GNMA POOL 752989	4.000 15AUG41	08NOV11	21NOV11	CITIGROUP GLOBAL MAR	USD/FED	
	683,101.60	702,768.00	106.511719	1,518.00	0.00	0.00	727,583.26
				15NOV11	15NOV11	PRINCIPAL PAYMENTS C	USD/FED
	17,719.90		100.000000	0.00	0.00	0.00	17,719.90
-- ASSET TOTALS --							
	700,821.50	702,768.00		1,518.00	0.00	0.00	745,303.16
36241LKA3	GNMA POOL 782989	4.500 15JUN40	13DEC11	16DEC11	CITIGROUP GLOBAL MAR	USD/FED	
	949,591.10	1,090,099.00	109.285157	1,780.48	0.00	0.00	1,037,762.12
				15DEC11	15DEC11	PRINCIPAL PAYMENTS C	USD/FED
	14,262.03		100.000000	0.00	0.00	0.00	14,262.03
-- ASSET TOTALS --							
	963,853.13	1,090,099.00		1,780.48	0.00	0.00	1,052,024.15
36241LLKV7	GNMA POOL 783008	4.500 15JUN40	17MAR11	20APR11	BARCLAYS CAPITAL INC	USD/FED	
	451,749.59	460,000.00	103.593752	1,072.90	0.00	0.00	467,984.35
				15APR11	29JUL11	PRINCIPAL PAYMENTS C	USD/DTC
	864.13		99.998842	0.00	0.00	0.00	864.12
-- ASSET TOTALS --							
	452,613.72	460,000.00		1,072.90	0.00	0.00	468,848.47
36241LLNV4	GNMA POOL 783104	4.000 15SEP40	08NOV11		CITIGROUP GLOBAL MAR	USD/FED	
	25,723.06	27,485.00	106.511745	57.16	0.00	0.00	27,398.08

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 PROCEEDS	

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

FIXED INCOME							

36241LNV4	GNMA POOL 783104	4.000 15SEP40	08NOV11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
-25,723.06	27,485.00	106.511745		-57.16	0.00	0.00	-27,398.08
			08NOV11	21NOV11	CITIGROUP GLOBAL MAR	USD/FED	
25,436.16	27,485.00	106.511718		56.52	0.00	0.00	27,092.49
			15NOV11	15NOV11	PRINCIPAL PAYMENTS C	USD/FED	
286.90		100.000000		0.00	0.00	0.00	286.90
-- ASSET TOTALS --							
25,723.06	27,485.00			56.52	0.00	0.00	27,379.39
36241LRT5	GNMA POOL 783198	4.000 15DEC40	18OCT11	20OCT11	NOMURA SECURITIES/FI	USD/FED	
930,627.28	966,187.00	106.187501		1,964.66	0.00	0.00	988,209.85
			18OCT11	20OCT11	NOMURA SECURITIES/FI	USD/FED	
859,816.98	892,671.00	106.187501		1,815.17	0.00	0.00	913,018.16
-- ASSET TOTALS --							
1,790,444.26	1,858,858.00			3,779.83	0.00	0.00	1,901,228.01
36241LSP2	GNMA POOL 783226	4.000 15JAN41	22SEP11	28SEP11	CITIGROUP GLOBAL MAR	USD/FED	
701,706.30	718,000.00	107.796876		2,105.12	0.00	0.00	756,417.47
36241LTS5	GNMA POOL 783261	4.500 15MAR41	13DEC11	16DEC11	CITIGROUP GLOBAL MAR	USD/FED	
1,906,374.32	2,084,000.00	109.285156		3,574.45	0.00	0.00	2,083,384.15
			15DEC11	15DEC11	PRINCIPAL PAYMENTS C	USD/FED	
29,538.10		100.000000		0.00	0.00	0.00	29,538.10
-- ASSET TOTALS --							
1,935,912.42	2,084,000.00			3,574.45	0.00	0.00	2,112,922.25
36241LXG6	GNMA POOL 783379	4.000 15AUG41	14NOV11	21NOV11	CITIGROUP GLOBAL MAR	USD/FED	
146,798.65	150,000.00	106.507819		326.22	0.00	0.00	156,352.04

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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 PROCEEDS	

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

FIXED INCOME							

36246LAA9	GS MORTGAGE SECURITIES TRUST	5.690	10AUG45	12MAY11	12MAY11	CALLED BONDS	USD/DTC
30,189.90	315,000.00	99.999966		0.00		0.00	30,189.89
36292EP61	GNMA POOL 646745	4.500	15MAR39	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED
201,767.56	252,245.00	103.363281		479.20		0.00	208,553.57
36292KMH6	GNMA POOL 651160	5.500	15DEC35	13DEC11	16DEC11	MORGAN STANLEY CO IN	USD/FED
45,763.33	140,155.00	112.546923		104.87		0.00	51,505.22
36295DNC9	GNMA POOL 667387	4.500	15MAY39	06JAN11		DEUTSCHE BANK SECURI	USD/FED
1,080,841.97	1,175,305.00	103.441407		2,567.00		0.00	1,118,038.14
			06JAN11	CANCEL		DEUTSCHE BANK SECURI	USD/FED
-1,080,841.97	1,175,305.00	103.441407		-2,567.00		0.00	-1,118,038.14
			06JAN11	28FEB11		DEUTSCHE BANK SECURI	USD/FED
1,080,841.98	1,175,305.00	103.441405		2,567.00		0.00	1,118,038.14
-- ASSET TOTALS --				2,567.00		0.00	1,118,038.14
1,080,841.98	1,175,305.00						
36295H5B2	GNMA POOL 671442	6.500	15JUL37	22NOV10	CANCEL	JPMORGAN SECURITIES	USD/FED
-110,323.27	519,177.00	112.687514		-378.47		0.00	-124,320.55
			22NOV10	28FEB11		JPMORGAN SECURITIES	USD/FED
110,323.28	519,177.00	112.687503		378.47		0.00	124,320.55
-- ASSET TOTALS --				0.00		0.00	0.00
0.01							
36295QGF1	GNMA POOL 677098	5.000	15JUL38	16MAY11	20JUN11	CITIGROUP GLOBAL MAR	USD/FED
334,378.50	637,785.00	107.578128		882.39		0.00	359,718.13
36295QKD1	GNMA POOL 677192	5.000	15JUN38	16MAY11	20JUN11	CITIGROUP GLOBAL MAR	USD/FED
803,645.68	1,788,188.00	107.578123		2,120.73		0.00	864,546.94

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
36295VXZ7	GNMA POOL 682096	5.000 15MAR38	16MAY11	20JUN11	CITIGROUP GLOBAL MAR	USD/FED	
	89,039.74	114,377.00	107.578133	234.97	0.00	0.00	95,787.29
36295WFP7	GNMA POOL 682474	4.500 15JUN40	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	828,537.78	844,611.00	103.363282	1,967.78	0.00	0.00	856,403.84
36296LGQ7	GNMA POOL 694207	4.500 15JAN39	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	648,297.19	851,871.00	103.363283	1,539.71	0.00	0.00	670,101.26
36296QH51	GNMA POOL 697852	5.000 15FEB39	16MAY11	20JUN11	CITIGROUP GLOBAL MAR	USD/FED	
	196,254.74	397,321.00	107.578130	517.89	0.00	0.00	211,127.18
36296QV48	GNMA POOL 698235	5.000 15JUN39	16MAY11	06JUL11	16 CITIGROUP GLOBAL MAR	USD/FED	
	72,434.95	123,103.00	107.578125	191.15	0.00	0.00	77,924.16
36296Q6S3	GNMA POOL 698481	4.500 15AUG39	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	791,741.36	911,223.00	103.363281	1,880.38	0.00	0.00	818,369.85
36296SQM0	GNMA POOL 699860	4.500 15MAY40	24FEB11	21MAR11	DEUTSCHE BANK SECURI	USD/FED	
	37,855.86	39,292.00	103.093761	94.64	0.00	0.00	39,027.03
				17MAR11	20APR11	BARCLAYS CAPITAL INC	USD/FED
	548,251.10	569,905.00	103.593750	1,302.10	0.00	0.00	567,953.87
				17MAR11	20APR11	BARCLAYS CAPITAL INC	USD/FED
	184,568.23	191,858.00	103.593755	438.35	0.00	0.00	191,201.16
-- ASSET TOTALS --							
	770,675.19	801,055.00		1,835.09	0.00	0.00	798,182.06
36296SQT5	GNMA POOL 699866	4.500 15JUN40	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	787,183.41	806,667.00	103.363282	1,869.56	0.00	0.00	813,658.61
36296TCA9	GNMA POOL 700365	4.500 15MAR39	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	234,062.99	256,494.00	103.363287	555.90	0.00	0.00	241,935.20
36296XEK6	GNMA POOL 704038	4.500 15OCT38	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	170,170.83	194,019.00	103.363285	404.16	0.00	0.00	175,894.16

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

FIXED INCOME							

36296XYZ1	GNMA POOL 704628	5.000 15JUL39	21JAN11		CITIGROUP GLOBAL MAR	USD/FED	
	240,329.49	268,750.00	106.859379	534.07	0.00	0.00	256,814.60
			21JAN11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-240,329.49	268,750.00	106.859379	-534.07	0.00	0.00	-256,814.60
			21JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	
	239,964.28	268,750.00	106.859375	533.25	0.00	0.00	256,424.33
			15FEB11	15FEB11	PRINCIPAL PAYMENTS C	USD/FED	
	1,460.86		100.000000	0.00	0.00	0.00	1,460.86
-- ASSET TOTALS --							
	241,425.14	268,750.00		533.25	0.00	0.00	257,885.19
36296YEB4	GNMA POOL 704930	4.000 15MAR40	08NOV11		CITIGROUP GLOBAL MAR	USD/FED	
	224,502.57	259,022.00	106.511721	498.89	0.00	0.00	239,121.55
			08NOV11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-224,502.57	259,022.00	106.511721	-498.89	0.00	0.00	-239,121.55
			08NOV11	21NOV11	CITIGROUP GLOBAL MAR	USD/FED	
	224,502.57	259,022.00	106.511721	498.89	0.00	0.00	239,121.55
-- ASSET TOTALS --							
	224,502.57	259,022.00		498.89	0.00	0.00	239,121.55
36296YXD9	GNMA POOL 705476	4.500 15MAR39	06JAN11	20JAN11	DEUTSCHE BANK SECURI	USD/FED	
	534,780.05	626,196.00	103.441406	1,270.10	0.00	0.00	553,184.00
			07NOV11	21NOV11	CITIGROUP GLOBAL MAR	USD/FED	
	257,279.91	338,941.00	108.882816	643.20	0.00	0.00	280,133.61

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							

-- ASSET TOTALS --							
	792,059.96	965,137.00		1,913.30	0.00	0.00	833,317.61
36297C3H0	GNMA POOL 708300	4.500 15MAR39	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	171,561.64	238,410.00	103.363287	407.46	0.00	0.00	177,331.75
36297DTG2	GNMA POOL 708951	4.500 15MAR39	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	212,915.82	251,338.00	103.363282	505.67	0.00	0.00	220,076.78
36297FWR9	GNMA POOL 710856	5.000 15SEP39	20DEC11		NOMURA SECURITIES/FI	USD/FED	
	1,018,989.77	1,283,492.00	111.429688	3,113.58	0.00	0.00	1,135,457.12
36297FWS7	GNMA POOL 710857	5.000 15SEP39	20DEC11		NOMURA SECURITIES/FI	USD/FED	
	1,677,495.60	2,103,750.00	111.429688	5,125.68	0.00	0.00	1,869,228.11
				20DEC11	NOMURA SECURITIES/FI	USD/FED	
	296,028.63	371,250.00	111.429688	904.53	0.00	0.00	329,863.78
-- ASSET TOTALS --							
	1,973,524.23	2,475,000.00		6,030.21	0.00	0.00	2,199,091.89
36297F3C4	GNMA POOL 710995	5.000 15NOV39	20DEC11		NOMURA SECURITIES/FI	USD/FED	
	422,461.47	505,000.00	111.429688	1,290.85	0.00	0.00	470,747.50
				20DEC11	NOMURA SECURITIES/FI	USD/FED	
	422,461.47	505,000.00	111.429688	1,290.85	0.00	0.00	470,747.50
-- ASSET TOTALS --							
	844,922.94	1,010,000.00		2,581.70	0.00	0.00	941,495.00
36297HPW2	GNMA POOL 712437	4.500 15JUN39	13DEC10	20JAN11	CITIGROUP GLOBAL MAR	USD/FED	
	400,985.47	500,000.00	103.363281	952.34	0.00	0.00	414,471.74
36297JPL2	GNMA POOL 713327	5.000 15MAY39	21JAN11		CITIGROUP GLOBAL MAR	USD/FED	
	237,487.90	276,601.00	106.859377	527.75	0.00	0.00	253,778.09

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

FIXED INCOME							

36297JPL2	GNMA POOL 713327	5.000 15MAY39	21JAN11	CANCEL	CITIGROUP GLOBAL MAR	USD/FED	
	-237,487.90	276,601.00	106.859377	-527.75	0.00	0.00	-253,778.09
			21JAN11	17FEB11	CITIGROUP GLOBAL MAR	USD/FED	
	235,769.74	276,601.00	106.859375	523.93	0.00	0.00	251,942.07
			15FEB11	15FEB11	PRINCIPAL PAYMENTS C	USD/FED	
	6,872.65		100.000000	0.00	0.00	0.00	6,872.65
-- ASSET TOTALS --							
	242,642.39	276,601.00		523.93	0.00	0.00	258,814.72
38374GZM7	GOVERNMENT NATIONAL MORTGAGE A	1.180 16MAY34	31JAN11	31JAN11	PRINCIPAL PAYMENTS C	USD/DTC	
	2,504.52		0.000000	0.00	0.00	0.00	0.00
			28FEB11	28FEB11	PRINCIPAL PAYMENTS C	USD/DTC	
	3,548.14		0.000000	0.00	0.00	0.00	0.00
			28MAR11	28MAR11	PRINCIPAL PAYMENTS C	USD/DTC	
	1,313.85		0.000000	0.00	0.00	0.00	0.00
			29APR11	29APR11	PRINCIPAL PAYMENTS C	USD/DTC	
	2,631.12		0.000000	0.00	0.00	0.00	0.00
			31MAY11	31MAY11	PRINCIPAL PAYMENTS C	USD/DTC	
	2,089.79		0.000000	0.00	0.00	0.00	0.00
			28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC	
	2,794.28		0.000000	0.00	0.00	0.00	0.00
			28JUL11	28JUL11	PRINCIPAL PAYMENTS C	USD/DTC	
	4,060.35		0.000000	0.00	0.00	0.00	0.00
			29AUG11	29AUG11	PRINCIPAL PAYMENTS C	USD/DTC	
	2,966.97		0.000000	0.00	0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME							

38374GZM7	GOVERNMENT NATIONAL MORTGAGE A	1.180 16MAY34	28SEP11	28SEP11	PRINCIPAL PAYMENTS	C USD/DTC	
	2,894.10	0.000000		0.00	0.00	0.00	0.00
			28OCT11	28OCT11	PRINCIPAL PAYMENTS	C USD/DTC	
	2,337.43	0.000000		0.00	0.00	0.00	0.00
			29NOV11	29NOV11	PRINCIPAL PAYMENTS	C USD/DTC	
	1,824.55	0.000000		0.00	0.00	0.00	0.00
			29DEC11	29DEC11	PRINCIPAL PAYMENTS	C USD/DTC	
	3,865.41	0.000000		0.00	0.00	0.00	0.00
-- ASSET TOTALS --	32,830.51			0.00	0.00	0.00	0.00
38374LR94	GOVERNMENT NATIONAL MORTGAGE A	5.250 16AUG35	16OCT10		PAYUP	USD/BOS	
	4,225.32	100.000000		0.00	0.00	0.00	4,225.32
			16OCT10	CANCEL	PAYUP	USD/BOS	
	-4,225.32	100.000000		0.00	0.00	0.00	-4,225.32
			16OCT10		PRINCIPAL PAYMENTS	C USD/BOS	
	4,225.32	100.000000		0.00	0.00	0.00	4,225.32
			16OCT10	CANCEL	PRINCIPAL PAYMENTS	C USD/BOS	
	-4,225.32	100.000000		0.00	0.00	0.00	-4,225.32
-- ASSET TOTALS --	0.00			0.00	0.00	0.00	0.00
38376LAK5	GOVERNMENT NATIONAL MORTGAGE A	0.000 20JUL40	28JUN11		PRINCIPAL PAYMENTS	C USD/DTC	
	4,676.27	0.000000		0.00	0.00	0.00	0.00

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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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
38376LAK5	GOVERNMENT NATIONAL MORTGAGE A	0.000	20JUL40	28JUN11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-4,676.27		0.000000		0.00	0.00	0.00
				01JUL11		PRINCIPAL PAYMENTS C	USD/DTC
	4,676.27		0.000000		0.00	0.00	0.00
				01JUL11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC
	-4,676.27		0.000000		0.00	0.00	0.00
				20JUL11	20JUL11	PRINCIPAL PAYMENTS C	USD/FED
	6,518.82		100.000000		0.00	0.00	6,518.82
				22AUG11	22AUG11	PRINCIPAL PAYMENTS C	USD/FED
	5,950.11		100.000000		0.00	0.00	5,950.11
				20SEP11	20SEP11	PRINCIPAL PAYMENTS C	USD/FED
	8,138.23		100.000000		0.00	0.00	8,138.23
				20OCT11	20OCT11	PRINCIPAL PAYMENTS C	USD/FED
	10,127.83		100.000000		0.00	0.00	10,127.83
				21NOV11	21NOV11	PRINCIPAL PAYMENTS C	USD/FED
	11,484.21		100.000000		0.00	0.00	11,484.21
				20DEC11	20DEC11	PRINCIPAL PAYMENTS C	USD/FED
	11,530.34		100.000000		0.00	0.00	11,530.34
-- ASSET TOTALS --	53,749.54				0.00	0.00	53,749.54
38376LPM5	GOVERNMENT NATIONAL MORTGAGE A	0.000	20JUN40	20JUL11	20JUL11	PRINCIPAL PAYMENTS C	USD/FED
	10,161.44		100.000000		0.00	0.00	10,161.44
				20AUG11	22AUG11	2	PRINCIPAL PAYMENTS C
	10,665.00		100.000000		0.00	0.00	10,665.00

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

FIXED INCOME							

38376LPM5	GOVERNMENT NATIONAL MORTGAGE A	0.000 20JUN40	20SEP11	20SEP11	PRINCIPAL PAYMENTS C	USD/FED	
	11,162.03	100.000000		0.00	0.00	0.00	11,162.03
			20OCT11	20OCT11	PRINCIPAL PAYMENTS C	USD/FED	
	11,652.16	100.000000		0.00	0.00	0.00	11,652.16
			21NOV11	21NOV11	PRINCIPAL PAYMENTS C	USD/FED	
	12,135.01	100.000000		0.00	0.00	0.00	12,135.01
			20DEC11	20DEC11	PRINCIPAL PAYMENTS C	USD/FED	
	12,610.20	100.000000		0.00	0.00	0.00	12,610.20
-- ASSET TOTALS --	68,385.84			0.00	0.00	0.00	68,385.84
38405JAG4	GRACECHURCH MORTGAGE FINANCING	5.847 20NOV56	21NOV11	21NOV11	CALLED BONDS	USD/DTC	
	470,000.00	470,000.00	100.000000	0.00	0.00	0.00	470,000.00
38741YCP2	GRANITE MASTER ISSUER PLC	1.000 20DEC54	25MAY11	31MAY11	JPMORGAN CHASE BANK/	USD/DTC	
	440,000.00	440,000.00	65.410000	93.54	0.00	0.00	287,804.00
38741YDN6	GRANITE MASTER ISSUER PLC	1.000 20DEC54	25MAY11	31MAY11	JPMORGAN CHASE BANK/	USD/DTC	
	260,000.00	260,000.00	65.460000	63.22	0.00	0.00	170,196.00
38741YDP1	GRANITE MASTER ISSUER PLC	1.000 24DEC54	25MAY11	31MAY11	JPMORGAN CHASE BANK/	USD/DTC	
	140,000.00	140,000.00	65.450000	49.44	0.00	0.00	91,630.00
40166RAC0	GUGGENHEIM STRUCTURED REAL EST	1.000 27MAY30	26APR11	26APR11	CALLED BONDS	USD/DTC	
	31,498.46	1,170,000.00	99.999841	0.00	0.00	0.00	31,498.41
46630JAA7	JP MORGAN CHASE COMMERCIAL MOR	5.122 15JAN49	15APR11	15APR11	CALLED BONDS	USD/DTC	
	17,099.08	240,000.00	99.999883	0.00	0.00	0.00	17,099.06
50179AAA5	LB UBS COMMERCIAL MORTGAGE TRU	5.391 15SEP37	28SEP11		PRINCIPAL PAYMENTS C	USD/DTC	
	17,797.07	0.000000		0.00	0.00	0.00	0.00

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
50179AAA5	LB UBS COMMERCIAL MORTGAGE TRU	5.391 15SEP37	28SEP11	CANCEL	PRINCIPAL PAYMENTS C	USD/DTC	
	-17,797.07		0.000000	0.00	0.00	0.00	0.00
	0.16	220,000.00	0.000000	06OCT11	OPEN 87 CALLED BONDS	USD/DTC	0.00
-- ASSET TOTALS --	0.16	220,000.00		0.00	0.00	0.00	0.00
55312TAA1	MERRILL LYNCH/COUNTRYWIDE COMM	5.175 12MAR51	14DEC11	14DEC11	CALLED BONDS	USD/DTC	
	5,140.84	215,000.00	99.998832	0.00	0.00	0.00	5,140.78
59001FCR0	MERITAGE MORTGAGE LOAN TRUST	0.807 25NOV35	27DEC11	27DEC11	CALLED BONDS	USD/DTC	
	2,905.40	7,019,266.00	99.995525	0.00	0.00	0.00	2,905.27
59022HHR6	MERRILL LYNCH MORTGAGE TRUST	0.597 12MAY43	28JUN11	28JUN11	PRINCIPAL PAYMENTS C	USD/DTC	
	110,723.64		0.000000	0.00	0.00	0.00	0.00
	216,365.47		0.000000	29DEC11	29DEC11 PRINCIPAL PAYMENTS C	USD/DTC	0.00
-- ASSET TOTALS --	327,089.11			0.00	0.00	0.00	0.00
617492AA1	MORGAN STANLEY RESECURITIZATIO	0.482 19JUN13	02MAR11	07MAR11	MORGAN STANLEY CO IN	USD/DTC	
	3,000,000.00	3,000,000.00	99.875000	856.67	0.00	0.00	2,996,250.00
61754KAA3	MORGAN STANLEY CAPITAL I	5.380 15APR49	15MAR11		CALLED BONDS	USD/DTC	
	0.02	510,000.00	0.000000	0.00	0.00	0.00	0.00
	-0.02	510,000.00	0.000000	15MAR11	CANCEL CALLED BONDS	USD/DTC	0.00

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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 PROCEEDS	
LOT#	SSELL/BTC	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR
FIXED INCOME							
61754KAA3	MORGAN STANLEY CAPITAL I	5.380	15APR49	16MAR11	16MAR11	CALLED BONDS	USD/DTC
	0.02	510,000.00	0.000000		0.00	0.00	0.00
-- ASSET TOTALS --		0.02	510,000.00		0.00	0.00	0.00
62888YAA0	NCUA GUARANTEED NOTES	0.711	08JAN20	04FEB11	25MAR11	PRINCIPAL PAYMENTS C	USD/DTC
	171.26		100.000000		0.00	0.00	171.26
88522AAC5	THORNBURG MORTGAGE SECURITIES	0.405	25JUL36	25JUL11		CALLED BONDS	USD/DTC
	1,155,210.42	2,642,927.00	99.999991		0.00	0.00	1,155,210.32
				25JUL11	CANCEL	CALLED BONDS	USD/DTC
	-1,155,210.42	2,642,927.00	99.999991		0.00	0.00	-1,155,210.32
				25JUL11	25JUL11	CALLED BONDS	USD/DTC
	1,155,210.42	2,642,927.00	99.999991		0.00	0.00	1,155,210.32
-- ASSET TOTALS --		1,155,210.42	2,642,927.00		0.00	0.00	1,155,210.32
929766XG3	WACHOVIA BANK COMMERCIAL MORTG	1.000	15OCT14	18NOV11	18NOV11	CALLED BONDS	USD/DTC
	300,000.00	300,000.00	100.000000		0.00	0.00	300,000.00
929766XH1	WACHOVIA BANK COMMERCIAL MORTG	1.000	15OCT41	18NOV11	18NOV11	CALLED BONDS	USD/DTC
	250,000.00	250,000.00	100.000000		0.00	0.00	250,000.00
94981UAF6	WELLS FARGO MORTGAGE BACKED SE	1.000	25MAR35	19OCT11		BARCLAYS CAPITAL INC	USD/DTC
	583,665.79	1,860,000.00	81.640625		1,020.71	0.00	476,508.40
				19OCT11	CANCEL	BARCLAYS CAPITAL INC	USD/DTC
	-583,665.79	1,860,000.00	81.640625		-1,020.71	0.00	-476,508.40

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME							
94981UAF6	WELLS FARGO MORTGAGE BACKED SE	1.000 25MAR35	19OCT11	18NOV11	25	BARCLAYS CAPITAL INC	USD/DTC
	577,115.75	1,860,000.00	81.640626	1,005.06		0.00	471,160.91
	6,550.18		99.999847	25OCT11	25OCT11	PRINCIPAL PAYMENTS C	USD/DTC
				0.00		0.00	6,550.17
-- ASSET TOTALS --							
	583,665.93	1,860,000.00		1,005.06		0.00	477,711.08

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

FIXED INCOME - SHORT							

01F0324C5	FNMA TBA 15 YEAR 3.5	29NOV11			JPMORGAN CHASE BANK/	USD/TBA	
	7,000,000.00	7,000,000.00	103.812500	9,527.78	0.00	0.00	7,266,875.00
	Y						
	-7,000,000.00	7,000,000.00	103.812500	-9,527.78	0.00	0.00	-7,266,875.00
	Y						
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F032419	FNMA TBA 15 YR	06DEC11			JPMORGAN CHASE BANK/	USD/TBA	
	7,900,000.00	7,900,000.00	103.937500	13,056.94	0.00	0.00	8,211,062.50
	Y						
01F032617	FNMA TBA 30YR SINGLE FAMILY JA	08DEC10	CANCEL		MORGAN STANLEY CO IN	USD/TBA	
	-11,000,000.00	11,000,000.00	96.242188	-12,833.33	0.00	0.00	-10,586,640.63
	Y						
	-17,000,000.00	17,000,000.00	94.593750	-19,833.32	0.00	0.00	-16,080,937.50
	Y						
-- ASSET TOTALS --							
	-28,000,000.00	28,000,000.00		-32,666.65	0.00	0.00	-26,667,578.13
01F032625	FNMA TBA FEB 30 SINGLE FAM	10JAN11			JPMORGAN SECURITIES	USD/TBA	
	14,500,000.00	14,500,000.00	95.718750	12,687.49	0.00	0.00	13,879,218.75
	Y						
	-14,500,000.00	14,500,000.00	95.718750	-12,687.49	0.00	0.00	-13,879,218.75
	Y						

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

FIXED INCOME - SHORT							

-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F032633	FNMA TBA MAR11 SINGLE FAMILY			07FEB11	JPMORGAN SECURITIES	USD/TBA	
	11,000,000.00	11,000,000.00	93.250000	9,624.99	0.00	0.00	10,257,500.00
	Y						
				07FEB11	CANCEL	JPMORGAN SECURITIES	USD/TBA
	-11,000,000.00	11,000,000.00	93.250000	-9,624.99	0.00	0.00	-10,257,500.00
	Y						
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F032641	FNMA TBA APR 30 YEAR SINGLE FA			08MAR11	MORGAN STANLEY CO IN	USD/TBA	
	11,000,000.00	11,000,000.00	94.015625	12,833.33	0.00	0.00	10,341,718.75
	Y						
				08MAR11	CANCEL	MORGAN STANLEY CO IN	USD/TBA
	-11,000,000.00	11,000,000.00	94.015625	-12,833.33	0.00	0.00	-10,341,718.75
	Y						
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F032666	FEDERAL NATL MTG ASSN			10MAY11	GOLDMAN SACHS + CO	USD/TBA	
	23,000,000.00	23,000,000.00	96.046875	26,833.32	0.00	0.00	22,090,781.25
	Y						
				10MAY11	CANCEL	GOLDMAN SACHS + CO	USD/TBA
	-23,000,000.00	23,000,000.00	96.046875	-26,833.32	0.00	0.00	-22,090,781.25
	Y						

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

FIXED INCOME - SHORT							

-- ASSET TOTALS --							
	0.00			0.00		0.00	0.00
01F032674	FNMA TBA 30YR SINGLE FAMILY JU	22JUN11			BARCLAYS CAPITAL INC	USD/TBA	
	500,000.00	500,000.00	96.769531	631.94	0.00	0.00	483,847.66
	Y						
	-500,000.00	500,000.00	96.769531	-631.94	0.00	0.00	-483,847.66
	Y						
	3,800,000.00	3,800,000.00	95.531250	4,802.77	0.00	0.00	3,630,187.50
	Y						
	-3,800,000.00	3,800,000.00	95.531250	-4,802.77	0.00	0.00	-3,630,187.50
	Y						
-- ASSET TOTALS --							
	0.00			0.00		0.00	0.00
01F032690	FNMA TBA SEP 30 SINGLE FAMILY	04AUG11			DEUTSCHE BANK SECURI	USD/TBA	
	15,000,000.00	15,000,000.00	99.660156	17,499.99	0.00	0.00	14,949,023.43
	Y						
	-15,000,000.00	15,000,000.00	99.660156	-17,499.99	0.00	0.00	-14,949,023.43
	Y						
-- ASSET TOTALS --							
	0.00			0.00		0.00	0.00
01F040412	FNMA TBA SINGLE FAMILY JAN 15	13DEC11			JPMORGAN SECURITIES	USD/TBA	
	3,000,000.00	3,000,000.00	105.406250	5,666.66	0.00	0.00	3,162,187.50
	Y						

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME - SHORT							
01F040438	FNMA TBA MAR 15 SINGLE FAM	10MAR11			PERSHING LLC	USD/TBA	
	500,000.00	500,000.00	103.390625	833.33	0.00	0.00	516,953.13
	Y						
	-500,000.00	500,000.00	103.390625	-833.33	0.00	0.00	-516,953.13
	Y						
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F040446	FNMA TBA APR 15 SINGLE FAMILY	15MAR11			BARCLAYS CAPITAL INC	USD/TBA	
	9,000,000.00	9,000,000.00	103.289063	16,999.99	0.00	0.00	9,296,015.63
	Y						
	-9,000,000.00	9,000,000.00	103.289063	-16,999.99	0.00	0.00	-9,296,015.63
	Y						
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F0406A0	FNMA OCT TBA TBAXXX	29SEP11			JPMORGAN SECURITIES	USD/TBA	
	200,000.00	200,000.00	104.546875	266.67	0.00	0.00	209,093.75
	Y						
	-200,000.00	200,000.00	104.546875	-266.67	0.00	0.00	-209,093.75
	Y						
	3,000,000.00	3,000,000.00	104.625000	4,000.00	0.00	0.00	3,138,750.00
	Y						

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME - SHORT							
01F0406A0	FNMA OCT TBA TBAXXX	05OCT11	CANCEL		JPMORGAN SECURITIES	USD/TBA	
	-3,000,000.00	3,000,000.00	104.625000	-4,000.00	0.00	0.00	-3,138,750.00
	Y						
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F0406B8	FNMA TBA SINGLE FAMILY NOV 30	03NOV11			JPMORGAN SECURITIES	USD/TBA	
	3,100,000.00	3,100,000.00	104.171875	4,477.78	0.00	0.00	3,229,328.12
	Y						
	-3,100,000.00	3,100,000.00	104.171875	-4,477.78	0.00	0.00	-3,229,328.12
	Y						
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F040610	FNMA TBA SINGLE FAMILY MORTGAG	07DEC10	CANCEL		UBS WARBURG LLC CMO	USD/TBA	
	-11,000,000.00	11,000,000.00	100.421875	-14,666.66	0.00	0.00	-11,046,406.25
	Y						
	-8,000,000.00	8,000,000.00	99.625000	-10,666.66	0.00	0.00	-7,970,000.00
	Y						
-- ASSET TOTALS --							
	-19,000,000.00	19,000,000.00		-25,333.32	0.00	0.00	-19,016,406.25
01F040628	FNMA TBA FEB 30YR SINGLE FAM	20JAN11			JPMORGAN SECURITIES	USD/TBA	
	4,000,000.00	4,000,000.00	98.875000	4,000.00	0.00	0.00	3,955,000.00
	Y						

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

FIXED INCOME - SHORT							

01F040628	FNMA TBA FEB 30YR SINGLE FAM	20JAN11	CANCEL		JPMORGAN SECURITIES	USD/TBA	
-4,000,000.00	4,000,000.00	98.875000	-4,000.00		0.00	0.00	-3,955,000.00
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F040644	FNMA TBA 30YR SINGLE FAMILY AP	14MAR11			CREDIT SUISSE SECURI	USD/TBA	
11,000,000.00	11,000,000.00	98.718750	14,666.66		0.00	0.00	10,859,062.50
	Y						
-11,000,000.00	11,000,000.00	98.718750	-14,666.66		0.00	0.00	-10,859,062.50
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F040651	FNMA TBA SINGLE FAMILY MAY	08APR11			BARCLAYS CAPITAL INC	USD/TBA	
3,000,000.00	3,000,000.00	97.257813	3,666.67		0.00	0.00	2,917,734.38
	Y						
-3,000,000.00	3,000,000.00	97.257813	-3,666.67		0.00	0.00	-2,917,734.38
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F040669	FNMA TBA SINGLE FAMILY JUN	09MAY11			MORGAN STANLEY CO IN	USD/TBA	
2,000,000.00	2,000,000.00	100.218750	2,666.67		0.00	0.00	2,004,375.00
	Y						

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

FIXED INCOME - SHORT							

-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F042434	FNMA TBA MAR 15 SINGLE FAM	11FEB11			UBS WARBURG LLC CMO	USD/TBA	
	1,000,000.00	1,000,000.00	103.703125	1,875.00	0.00	0.00	1,037,031.25
	Y						
	-1,000,000.00	1,000,000.00	103.703125	-1,875.00	UBS WARBURG LLC CMO	USD/TBA	-1,037,031.25
	Y						
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F0426A6	FNMA TBA OCT 30 SINGLE FAM	06OCT11			BANK OF AMERICA SECU	USD/TBA	
	3,000,000.00	3,000,000.00	105.578125	4,500.00	0.00	0.00	3,167,343.75
	Y						
	-3,000,000.00	3,000,000.00	105.578125	-4,500.00	BANK OF AMERICA SECU	USD/TBA	-3,167,343.75
	Y						
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F042616	FNMA TBA JAN 30 SINGLE FAM	21DEC11			DEUTSCHE BANK SECURI	USD/TBA	
	1,000,000.00	1,000,000.00	105.937500	1,375.00	0.00	0.00	1,059,375.00
	Y						
01F042632	FNMA TBA MAR 30 SINGLE FAM	02MAR11			GOLDMAN SACHS + CO	USD/TBA	
	5,000,000.00	5,000,000.00	101.835938	5,625.00	0.00	0.00	5,091,796.88
	Y						

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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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME - SHORT							
01F042632	FNMA TBA MAR 30 SINGLE FAM	02MAR11	CANCEL		GOLDMAN SACHS + CO	USD/TBA	
-5,000,000.00	5,000,000.00	101.835938	-5,625.00		0.00	0.00	-5,091,796.88
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F042657	FNMA TBA MAY 30 SINGLE FAM	03MAY11			JPMORGAN SECURITIES	USD/TBA	
6,000,000.00	6,000,000.00	102.937500	8,249.99		0.00	0.00	6,176,250.00
	Y						
-6,000,000.00	6,000,000.00	102.937500	-8,249.99		0.00	0.00	-6,176,250.00
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F042665	FNMA TBA JUN 30 SINGLE FAM	12MAY11			CITIGROUP GLOBAL MAR	USD/TBA	
6,000,000.00	6,000,000.00	103.093750	9,000.00		0.00	0.00	6,185,625.00
	Y						
-6,000,000.00	6,000,000.00	103.093750	-9,000.00		0.00	0.00	-6,185,625.00
	Y						
4,000,000.00	4,000,000.00	103.281250	6,000.00		0.00	0.00	4,131,250.00
	Y						
-4,000,000.00	4,000,000.00	103.281250	-6,000.00		0.00	0.00	-4,131,250.00
	Y						

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

FIXED INCOME - SHORT							

-- ASSET TOTALS --							
	0.00			0.00		0.00	0.00
01F042673	FNMA TBA JUL 30 SINGLE FAM	22JUN11			GOLDMAN SACHS + CO	USD/TBA	
	5,000,000.00	5,000,000.00	103.937500	8,125.00	0.00	0.00	5,196,875.00
	Y						
	-5,000,000.00	5,000,000.00	103.937500	-8,125.00	0.00	0.00	-5,196,875.00
	Y						
	3,000,000.00	3,000,000.00	104.234375	4,875.00	0.00	0.00	3,127,031.25
	Y						
	-3,000,000.00	3,000,000.00	104.234375	-4,875.00	0.00	0.00	-3,127,031.25
	Y						
-- ASSET TOTALS --							
	0.00			0.00		0.00	0.00
01F042681	FNMA TBA AUG 30 SINGLE FAM	04AUG11			CREDIT SUISSE SECURI	USD/TBA	
	2,000,000.00	2,000,000.00	105.515625	2,500.00	0.00	0.00	2,110,312.50
	Y						
	-2,000,000.00	2,000,000.00	105.515625	-2,500.00	0.00	0.00	-2,110,312.50
	Y						
-- ASSET TOTALS --							
	0.00			0.00		0.00	0.00
01F050445	FNMA TBA APR 15 SINGLE FAM	14MAR11			MORGAN STANLEY CO IN	USD/TBA	
	7,000,000.00	7,000,000.00	106.656250	16,527.78	0.00	0.00	7,465,937.50
	Y						

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

FIXED INCOME - SHORT							

01F050445	FNMA TBA APR 15 SINGLE FAM	14MAR11	CANCEL		MORGAN STANLEY CO IN	USD/TBA	
-7,000,000.00	7,000,000.00	106.656250	-16,527.78	0.00	0.00	-7,465,937.50	
	Y						
-- ASSET TOTALS --							
	0.00		0.00	0.00	0.00	0.00	
01F050452	FNMA TBA MAY 15 SINGLE FAM	13APR11			MORGAN STANLEY CO IN	USD/TBA	
7,000,000.00	7,000,000.00	106.242188	15,555.55	0.00	0.00	7,436,953.13	
	Y						
-7,000,000.00	7,000,000.00	106.242188	-15,555.55	0.00	0.00	-7,436,953.13	
	Y						
-- ASSET TOTALS --							
	0.00		0.00	0.00	0.00	0.00	
01F050460	FNMA TBA JUN 15 SINGLE FAM	13MAY11			MORGAN STANLEY CO IN	USD/TBA	
7,000,000.00	7,000,000.00	106.878906	14,583.33	0.00	0.00	7,481,523.43	
	Y						
-7,000,000.00	7,000,000.00	106.878906	-14,583.33	0.00	0.00	-7,481,523.43	
	Y						
-- ASSET TOTALS --							
	0.00		0.00	0.00	0.00	0.00	
01F050478	FNMA TBA JUL 15 SINGLE FAM	14JUN11			MORGAN STANLEY CO IN	USD/TBA	
7,000,000.00	7,000,000.00	107.132813	17,500.00	0.00	0.00	7,499,296.88	
	Y						

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

FIXED INCOME - SHORT							

01F050478	FNMA TBA JUL 15 SINGLE FAM	14JUN11	CANCEL		MORGAN STANLEY CO IN	USD/TBA	
-7,000,000.00	7,000,000.00	107.132813	-17,500.00		0.00	0.00	-7,499,296.88
	Y						
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
01F050486	FNMA TBA AUG 15 SINGLE FAM	14JUL11			MORGAN STANLEY CO IN	USD/TBA	
3,300,000.00	3,300,000.00	107.296875	6,875.00		0.00	0.00	3,540,796.88
	Y						
-3,300,000.00	3,300,000.00	107.296875	-6,875.00		0.00	0.00	-3,540,796.88
	Y						
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
01F050494	FNMA TBA SEP 15 SINGLE FAM	10AUG11			JPMORGAN CHASE BANK/	USD/TBA	
3,300,000.00	3,300,000.00	107.750000	8,250.00		0.00	0.00	3,555,750.00
	Y						
-3,300,000.00	3,300,000.00	107.750000	-8,250.00		0.00	0.00	-3,555,750.00
	Y						
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
01F0506A9	FNMA TBA OCT 30 SINGLE FAM	08SEP11			CREDIT SUISSE SECURI	USD/TBA	
4,900,000.00	4,900,000.00	107.437500	8,166.66		0.00	0.00	5,264,437.50
	Y						

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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

SSELL/BTC							

FIXED INCOME - SHORT							

01F0506A9	FNMA TBA OCT 30 SINGLE FAM	08SEP11	CANCEL		CREDIT SUISSE SECURI	USD/TBA	
-4,900,000.00	4,900,000.00	107.437500	-8,166.66		0.00	0.00	-5,264,437.50
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F050692	FNMA TBA SEP 30 SINGLE FAM	30AUG11			CREDIT SUISSE SECURI	USD/TBA	
10,000,000.00	10,000,000.00	107.593750	16,666.66		0.00	0.00	10,759,375.00
	Y						
-10,000,000.00	10,000,000.00	107.593750	-16,666.66		0.00	0.00	-10,759,375.00
	Y						
4,000,000.00	4,000,000.00	107.640625	6,666.66		0.00	0.00	4,305,625.00
	Y						
-4,000,000.00	4,000,000.00	107.640625	-6,666.66		0.00	0.00	-4,305,625.00
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F0526A5	FNMA TBA OCT 30 SINGLE FAM	09SEP11			MORGAN STANLEY CO IN	USD/TBA	
1,600,000.00	1,600,000.00	108.718750	2,933.33		0.00	0.00	1,739,500.00
	Y						
-1,600,000.00	1,600,000.00	108.718750	-2,933.33		0.00	0.00	-1,739,500.00
	Y						

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

FIXED INCOME - SHORT							

-- ASSET TOTALS --							
	0.00			0.00		0.00	0.00
01F052615	FNMA TBA JAN 30 SINGLE FAM	07JAN11			DEUTSCHE BANK SECURI	USD/TBA	
	9,000,000.00	9,000,000.00	106.843750	16,500.00	0.00	0.00	9,615,937.50
	Y						
	-9,000,000.00	9,000,000.00	106.843750	-16,500.00	0.00	0.00	-9,615,937.50
	Y						
	6,000,000.00	6,000,000.00	108.812500	10,083.33	JPMORGAN SECURITIES	USD/TBA	6,528,750.00
	Y						
	6,000,000.00	6,000,000.00	108.781250	10,083.33	JPMORGAN SECURITIES	USD/TBA	6,526,875.00
	Y						
-- ASSET TOTALS --							
	12,000,000.00	12,000,000.00		20,166.66	0.00	0.00	13,055,625.00
01F052623	FNMA TBA FEB 30 SINGLE FAM	11JAN11			JPMORGAN SECURITIES	USD/TBA	
	8,500,000.00	8,500,000.00	106.703125	11,687.49	0.00	0.00	9,069,765.63
	Y						
	-8,500,000.00	8,500,000.00	106.703125	-11,687.49	0.00	0.00	-9,069,765.63
	Y						
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F052631	FNMA TBA MAR 30 SINGLE FAM	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
	Y						

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 PROCEEDS	
SSELL/BTC	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR		
FIXED INCOME - SHORT							
01F052631	FNMA TBA MAR 30 SINGLE FAM	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
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F052649	FNMA TBA APR 30 SINGLE FAM	08MAR11			DEUTSCHE BANK SECURI	USD/TBA	
15,000,000.00	15,000,000.00	106.687500	27,500.00		0.00	0.00	16,003,125.00
	Y						
-15,000,000.00	15,000,000.00	106.687500	-27,500.00		0.00	0.00	-16,003,125.00
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F052656	FNMA TBA MAY 30 SINGLE FAM	07APR11			UBS WARBURG LLC CMO	USD/TBA	
1,000,000.00	1,000,000.00	106.390625	1,680.56		0.00	0.00	1,063,906.25
	Y						
1,000,000.00	1,000,000.00	106.398438	1,680.56		0.00	0.00	1,063,984.38
	Y						
1,000,000.00	1,000,000.00	106.437500	1,680.56		0.00	0.00	1,064,375.00
	Y						
-1,000,000.00	1,000,000.00	106.390625	-1,680.56		0.00	0.00	-1,063,906.25
	Y						

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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME - SHORT							

01F052680	FNMA TBA AUG 30 SINGLE FAM	12JUL11	CANCEL		CREDIT SUISSE SECURI	USD/TBA	
-1,700,000.00	1,700,000.00	108.000000	-2,597.22		0.00	0.00	-1,836,000.00
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F052698	FNMA TBA SEP 30 SINGLE FAM	08AUG11			CREDIT SUISSE SECURI	USD/TBA	
1,300,000.00	1,300,000.00	108.687500	2,383.33		0.00	0.00	1,412,937.50
	Y						
-1,300,000.00	1,300,000.00	108.687500	-2,383.33		0.00	0.00	-1,412,937.50
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F0606A8	FNMA TBA OCT 30 SINGLE FAM	27SEP11			JPMORGAN SECURITIES	USD/TBA	
7,000,000.00	7,000,000.00	109.484375	14,000.00		0.00	0.00	7,663,906.25
	Y						
-7,000,000.00	7,000,000.00	109.484375	-14,000.00		0.00	0.00	-7,663,906.25
	Y						
5,000,000.00	5,000,000.00	109.515625	10,000.00		0.00	0.00	5,475,781.25
	Y						
-5,000,000.00	5,000,000.00	109.515625	-10,000.00		0.00	0.00	-5,475,781.25
	Y						

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

FIXED INCOME - SHORT							

-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F0606B6	FNMA	TBA NOV 30 SINGLE FAM		05OCT11		DEUTSCHE BANK SECURI	USD/TBA
	12,000,000.00	12,000,000.00	109.437500	25,999.99	0.00	0.00	13,132,500.00
	Y						
	-12,000,000.00	12,000,000.00	109.437500	-25,999.99	0.00	0.00	-13,132,500.00
	Y						
	300,000.00	300,000.00	109.390627	650.00	0.00	0.00	328,171.88
	Y						
	-300,000.00	300,000.00	109.390627	-650.00	0.00	0.00	-328,171.88
	Y						
	2,000,000.00	2,000,000.00	109.488281	4,333.33	0.00	0.00	2,189,765.62
	Y						
	-2,000,000.00	2,000,000.00	109.488281	-4,333.33	0.00	0.00	-2,189,765.62
	Y						
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01F0606C4	FNMA	TBA DEC 30 SINGLE FAM		09NOV11		DEUTSCHE BANK SECURI	USD/TBA
	500,000.00	500,000.00	109.492187	916.67	0.00	0.00	547,460.94
	Y						

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME - SHORT							
01F0606C4	FNMA TBA DEC 30 SINGLE FAM	09NOV11	CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-500,000.00	500,000.00	109.492187	-916.67		0.00	0.00	-547,460.94
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F060618	FNMA TBA JAN 30 SINGLE FAM	07DEC11			JPMORGAN SECURITIES	USD/TBA	
500,000.00	500,000.00	109.625000	916.67		0.00	0.00	548,125.00
	Y						
3,000,000.00	3,000,000.00	109.968750	5,500.00		0.00	0.00	3,299,062.50
	Y						
3,000,000.00	3,000,000.00	109.957031	5,500.00		0.00	0.00	3,298,710.94
	Y						
-- ASSET TOTALS --							
	6,500,000.00		11,916.67		0.00	0.00	7,145,898.44
01F060634	FNMA TBA MAR 30 SINGLE FAM	02MAR11			DEUTSCHE BANK SECURI	USD/TBA	
10,000,000.00	10,000,000.00	108.718750	15,000.00		0.00	0.00	10,871,875.00
	Y						
-10,000,000.00	10,000,000.00	108.718750	-15,000.00		0.00	0.00	-10,871,875.00
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01F060642	FNMA TBA APR 30 SINGLE FAM	07MAR11			JPMORGAN SECURITIES	USD/TBA	
2,000,000.00	2,000,000.00	108.687500	4,000.00		0.00	0.00	2,173,750.00
	Y						

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

FIXED INCOME - SHORT							

01F060642	FNMA TBA APR 30 SINGLE FAM	07MAR11	CANCEL		JPMORGAN SECURITIES	USD/TBA	
-2,000,000.00	2,000,000.00	108.687500	-4,000.00		0.00	0.00	-2,173,750.00
	Y						
	1,900,000.00	1,900,000.00	108.789063	3,800.00	08MAR11	DEUTSCHE BANK SECURI	USD/TBA
	Y				0.00	0.00	2,066,992.19
	-1,900,000.00	1,900,000.00	108.789063	-3,800.00	08MAR11	CANCEL	DEUTSCHE BANK SECURI
	Y				0.00	0.00	-2,066,992.19
-- ASSET TOTALS --	0.00		0.00		0.00	0.00	0.00
01F060683	FNMA TBA AUG 30 SINGLE FAM	13JUL11			DEUTSCHE BANK SECURI	USD/TBA	
9,000,000.00	9,000,000.00	109.640625	14,999.99		0.00	0.00	9,867,656.25
	Y						
	-9,000,000.00	9,000,000.00	109.640625	-14,999.99	13JUL11	CANCEL	DEUTSCHE BANK SECURI
	Y				0.00	0.00	-9,867,656.25
-- ASSET TOTALS --	0.00		0.00		0.00	0.00	0.00
01F062614	FNMA TBA JAN 30 SINGLE FAM	07DEC10	CANCEL		JPMORGAN CHASE BANK/	USD/TBA	
-400,000.00	400,000.00	110.687500	-866.67		0.00	0.00	-442,750.00
	Y						
01F062622	FNMA TBA FEB 30 SINGLE FAM	10JAN11			JPMORGAN CHASE BANK/	USD/TBA	
400,000.00	400,000.00	110.843750	650.00		0.00	0.00	443,375.00
	Y						

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

FIXED INCOME - SHORT							

01F062622	FNMA TBA FEB 30 SINGLE FAM	10JAN11	CANCEL		JPMORGAN CHASE BANK/	USD/TBA	
-400,000.00	400,000.00	110.843750	-650.00		0.00	0.00	-443,375.00
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01N0406B9	GNMA I TBA NOV 30 SINGLE FAM	25OCT11			CITIGROUP GLOBAL MAR	USD/TBA	
1,000,000.00	1,000,000.00	106.312500	2,222.22		0.00	0.00	1,063,125.00
	Y						
-1,000,000.00	1,000,000.00	106.312500	-2,222.22		0.00	0.00	-1,063,125.00
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01N0406C7	GOVERNMENT NATL MTG ASSN TBA	25NOV11			WELLS FARGO SECURITI	USD/TBA	
100,000.00	100,000.00	106.468750	200.00		0.00	0.00	106,468.75
	Y						
-100,000.00	100,000.00	106.468750	-200.00		0.00	0.00	-106,468.75
	Y						
-- ASSET TOTALS --							
	0.00		0.00		0.00	0.00	0.00
01N042617	GNMA I TBA JAN 30 SINGLE FAM	13DEC10	CANCEL		CITIGROUP GLOBAL MAR	USD/TBA	
-13,000,000.00	13,000,000.00	103.363281	-30,874.99		0.00	0.00	-13,437,226.56
	Y						

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

FIXED INCOME - SHORT							

01N042617	GNMA I TBA JAN 30 SINGLE FAM	14DEC10	CANCEL		CITIGROUP GLOBAL MAR	USD/TBA	
-5,000,000.00	5,000,000.00	102.921875	-11,875.00		0.00	0.00	-5,146,093.75
	Y						
-- ASSET TOTALS --							
-18,000,000.00	18,000,000.00		-42,749.99		0.00	0.00	-18,583,320.31
01N042625	GNMA I TBA FEB 30 SINGLE FAM	06JAN11			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
	Y						
-4,000,000.00	4,000,000.00	102.921875	-8,000.00		0.00	0.00	-4,116,875.00
	Y						
7,000,000.00	7,000,000.00	103.796875	14,000.00		0.00	0.00	7,265,781.25
	Y						
-7,000,000.00	7,000,000.00	103.796875	-14,000.00		0.00	0.00	-7,265,781.25
	Y						
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
01N042633	GNMA I TBA MAR 30 SINGLE FAM	24FEB11			JPMORGAN SECURITIES	USD/TBA	
2,500,000.00	2,500,000.00	103.109375	6,250.00		0.00	0.00	2,577,734.38
	Y						
-2,500,000.00	2,500,000.00	103.109375	-6,250.00		0.00	0.00	-2,577,734.38
	Y						

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

FIXED INCOME - SHORT							

01N050636	GNMA I TBA MAR 30 SINGLE FAM	25FEB11			DEUTSCHE BANK SECURI	USD/TBA	
3,000,000.00	3,000,000.00	105.984375	8,333.33		0.00	0.00	3,179,531.25
	Y						
-2,000,000.00	2,000,000.00	106.062500	-5,555.55	25FEB11 CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	-2,121,250.00
	Y				0.00	0.00	
-3,000,000.00	3,000,000.00	105.984375	-8,333.33	25FEB11 CANCEL	DEUTSCHE BANK SECURI	USD/TBA	-3,179,531.25
	Y				0.00	0.00	
-- ASSET TOTALS --	0.00		0.00		0.00	0.00	0.00
01N050644	GNMA I TBA APR 30 SINGLE FAM	17MAR11			DEUTSCHE BANK SECURI	USD/TBA	
3,900,000.00	3,900,000.00	106.421875	10,291.66		0.00	0.00	4,150,453.13
	Y						
-3,900,000.00	3,900,000.00	106.421875	-10,291.66	17MAR11 CANCEL	DEUTSCHE BANK SECURI	USD/TBA	-4,150,453.13
	Y				0.00	0.00	
-- ASSET TOTALS --	0.00		0.00		0.00	0.00	0.00
01N050651	GNMA I TBA MAY 30 SINGLE FAM	15APR11			CITIGROUP GLOBAL MAR	USD/TBA	
3,900,000.00	3,900,000.00	106.312500	9,208.33		0.00	0.00	4,146,187.50
	Y						
-3,900,000.00	3,900,000.00	106.312500	-9,208.33	15APR11 CANCEL	CITIGROUP GLOBAL MAR	USD/TBA	-4,146,187.50
	Y				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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME - SHORT							

-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01N050669	GNMA I TBA JUN 30 SINGLE FAM	16MAY11			CITIGROUP GLOBAL MAR	USD/TBA	
	3,900,000.00	3,900,000.00	107.578125	10,291.66	0.00	0.00	4,195,546.88
	Y						
	-3,900,000.00	3,900,000.00	107.578125	-10,291.66	0.00	0.00	-4,195,546.88
	Y						
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
01N062631	GNMA I TBA MAR 30 SINGLE FAM	09MAR11			GOLDMAN SACHS + CO	USD/TBA	
	347,547.00	347,547.00	113.250000	1,255.03	0.00	0.00	393,596.98
	Y						
	-347,547.00	347,547.00	113.250000	-1,255.03	0.00	0.00	-393,596.98
	Y						
-- ASSET TOTALS --							
	0.00			0.00	0.00	0.00	0.00
02R042611	FHLMC TBA JAN 30 GOLD SINGLE	13DEC11			JPMORGAN SECURITIES	USD/TBA	
	6,000,000.00	6,000,000.00	105.703125	8,249.99	0.00	0.00	6,342,187.50
	Y						
	6,000,000.00	6,000,000.00	105.671875	8,249.99	0.00	0.00	6,340,312.50
	Y						

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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME - SHORT							

-- ASSET TOTALS --							
12,000,000.00	12,000,000.00			16,499.98	0.00	0.00	12,682,500.00
02R0526A0	FHLMC TBA OCT 30 GOLD SINGLE		27SEP11		CREDIT SUISSE SECURI	USD/TBA	
1,000,000.00	1,000,000.00	108.031250	1,833.33		0.00	0.00	1,080,312.50
	Y						
-1,000,000.00	1,000,000.00	108.031250	-1,833.33	27SEP11 CANCEL	CREDIT SUISSE SECURI	USD/TBA	-1,080,312.50
	Y				0.00	0.00	
-- ASSET TOTALS --							
0.00			0.00	0.00	0.00	0.00	0.00
02R0526B8	FHLMC TBA NOV 30 GOLD SINGLE		04OCT11		JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	108.000000	1,986.11		0.00	0.00	1,080,000.00
	Y						
-1,000,000.00	1,000,000.00	108.000000	-1,986.11	04OCT11 CANCEL	JPMORGAN SECURITIES	USD/TBA	-1,080,000.00
	Y				0.00	0.00	
-- ASSET TOTALS --							
0.00			0.00	0.00	0.00	0.00	0.00
02R0526C6	FHLMC TBA DEC 30 GOLD SINGLE		04NOV11		JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	108.031250	1,680.56		0.00	0.00	1,080,312.50
	Y						
-1,000,000.00	1,000,000.00	108.031250	-1,680.56	04NOV11 CANCEL	JPMORGAN SECURITIES	USD/TBA	-1,080,312.50
	Y				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 PROCEEDS	
LOT#	CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	

FIXED INCOME - SHORT							

-- ASSET TOTALS --							
	0.00			0.00		0.00	0.00
02R052610	FHLMC TBA JAN 30 GOLD SINGLE	23DEC10	CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-19,150,000.00	19,150,000.00	106.484375	-35,108.33		0.00	0.00	-20,391,757.80
	Y						
				05DEC11	DEUTSCHE BANK SECURI	USD/TBA	
1,000,000.00	1,000,000.00	107.914063	1,680.56		0.00	0.00	1,079,140.63
	Y						
				13DEC11	JPMORGAN SECURITIES	USD/TBA	
1,000,000.00	1,000,000.00	108.343750	1,680.56		0.00	0.00	1,083,437.50
	Y						
-- ASSET TOTALS --							
-17,150,000.00	17,150,000.00		-31,747.21		0.00	0.00	-18,229,179.67
02R052651	FHLMC TBA MAY 30 GOLD SINGLE	11APR11			DEUTSCHE BANK SECURI	USD/TBA	
2,000,000.00	2,000,000.00	106.281250	3,361.11		0.00	0.00	2,125,625.00
	Y						
				11APR11	CANCEL	DEUTSCHE BANK SECURI	USD/TBA
-2,000,000.00	2,000,000.00	106.281250	-3,361.11		0.00	0.00	-2,125,625.00
	Y						
-- ASSET TOTALS --							
0.00			0.00		0.00	0.00	0.00
02R062619	FHLMC TBA JAN 30 GOLD SINGLE	07DEC10	CANCEL		MORGAN STANLEY CO IN	USD/TBA	
-4,000,000.00	4,000,000.00	110.570313	-8,666.66		0.00	0.00	-4,422,812.50
	Y						
02R062627	FHLMC TBA FEB 30 GOLD SINGLE	10JAN11			DEUTSCHE BANK SECURI	USD/TBA	
4,000,000.00	4,000,000.00	110.757813	6,500.00		0.00	0.00	4,430,312.50
	Y						

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 PROCEEDS	
LOT#	SSELL/BTC CLOSING DATE	LAST CLOSING DATE	CONTR ID	CLSNG PRICE	FREE TO DIST DATE	INVESTOR	
FIXED INCOME - SHORT							
02R062627	FHLMC TBA FEB 30 GOLD SINGLE	10JAN11	CANCEL		DEUTSCHE BANK SECURI	USD/TBA	
-4,000,000.00	4,000,000.00	110.757813	-6,500.00	0.00	0.00	0.00	-4,430,312.50
	Y						
-- ASSET TOTALS --							
	0.00		0.00	0.00	0.00	0.00	0.00
21H040632	GOVERNMENT NATIONAL MTG ASSN	24FEB11			CITIGROUP GLOBAL MAR	USD/TBA	
11,000,000.00	11,000,000.00	99.664063	24,444.44	0.00	0.00	0.00	10,963,046.88
	Y						
-11,000,000.00	11,000,000.00	99.664063	-24,444.44	0.00	0.00	0.00	-10,963,046.88
	Y						
-- ASSET TOTALS --							
	0.00		0.00	0.00	0.00	0.00	0.00
21H042638	GNMA II TBA MAR 30 JUMBOS	24FEB11			JPMORGAN SECURITIES	USD/TBA	
2,000,000.00	2,000,000.00	103.046875	5,000.00	0.00	0.00	0.00	2,060,937.50
	Y						
-2,000,000.00	2,000,000.00	103.046875	-5,000.00	0.00	0.00	0.00	-2,060,937.50
	Y						
-- ASSET TOTALS --							
	0.00		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 PROCEEDS
CASH/NON-CASH TOTAL						

** FUND SUMMARY **						
SELL						

CASH EQUIVALENTS						

378,573,932.12			0.00	0.00	0.00	378,573,932.12
	TRADES:	83				
	CANCELS:	0				
FIXED INCOME						

2,288,661,104.64		2,549,274,533.00	3,651,409.17	0.00	0.00	2,371,959,860.53
	TRADES:	3,089				
	CANCELS:	879				
FIXED INCOME - SHORT						

-43,650,000.00		43,650,000.00	-72,411.09	0.00	0.00	-41,492,507.79
	TRADES:	98				
	CANCELS:	95				
GRAND TOTAL						

LONG						

2,667,235,036.76		2,549,274,533.00	3,651,409.17	0.00	0.00	2,750,533,792.65
	TRADES:	3,172				
	CANCELS:	879				
SHORT						

-43,650,000.00		43,650,000.00	-72,411.09	0.00	0.00	-41,492,507.79
	TRADES:	98				
	CANCELS:	95				

JANUARY 1, 2011 TO DECEMBER 31, 2011

FUND SUMMARY - BY LOCATION

	FIXED INCOME						GRAND TOTAL
	-----	-----	-----	-----	-----	-----	-----
CSW NET TRADES:	84						NET TRADES: 84
DTC NET TRADES:	548						NET TRADES: 548
TBA NET TRADES:	528						NET TRADES: 528
BOS NET TRADES:	10						NET TRADES: 10
FED NET TRADES:	1,112						NET TRADES: 1,112
TOTAL NET TRADES:	2,282						NET TRADES: 2,282

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

	FIXED INCOME						GRAND TOTAL
	-----	-----	-----	-----	-----	-----	-----
DTC NET TRADES:	14						NET TRADES: 14
TOTAL NET TRADES:	14						NET TRADES: 14

NOTE: NET TRADES = CORP ACTIONS

GRAND TOTAL:	2,296						NET TRADES: 2,296
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