

## Return of Private Foundation

or Section 4947(a)(1) Trust Treated as Private Foundation

► Do not enter Social Security numbers on this form as it may be made public.  
► Information about Form 990-PF and its separate instructions is at [www.irs.gov/form990pf](http://www.irs.gov/form990pf).

For calendar year 2013 or tax year beginning

, and ending

Name of foundation

**George Hoag Family Foundation**

Number and street (or P O box number if mail is not delivered to street address)

**2665 Main Street, Suite 220**

A Employer identification number

**95-6006885**

City or town, state or province, country, and ZIP or foreign postal code

**Santa Monica, CA 90405**

B Telephone number

**(310) 664-1358**

G Check all that apply:

|   |  |
|---|--|
| <input type="checkbox"/> Initial return | <input type="checkbox"/> Initial return of a former public charity |
| <input type="checkbox"/> Final return   | <input type="checkbox"/> Amended return                            |
| <input type="checkbox"/> Address change | <input type="checkbox"/> Name change                               |

C If exemption application is pending, check here ► H Check type of organization:  Section 501(c)(3) exempt private foundation Section 4947(a)(1) nonexempt charitable trust  Other taxable private foundationD 1. Foreign organizations, check here ► 2. Foreign organizations meeting the 85% test,  
check here and attach computation ► 

I Fair market value of all assets at end of year J Accounting method:  Cash  Accrual  
(from Part II, col. (c), line 16)  Other (specify) \_\_\_\_\_

E If private foundation status was terminated  
under section 507(b)(1)(A), check here ► F If the foundation is in a 60-month termination  
under section 507(b)(1)(B), check here ► **Part I Analysis of Revenue and Expenses**

(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))

|                                       |  | (a) Revenue and expenses per books | (b) Net investment income | (c) Adjusted net income | (d) Disbursements for charitable purposes (cash basis only) |
|---------------------------------------|--|------------------------------------|---------------------------|-------------------------|---|
| Revenue                               | 1 Contributions, gifts, grants, etc., received   |                                    |                           | N/A                     |   |
|                                       | 2 Check ► <input checked="" type="checkbox"/> if the foundation is not required to attach Sch B Interest on savings and temporary cash investments |                                    |                           |                         |   |
|                                       | 3 Dividends and interest from securities   | 2,411,191.                         | 2,411,191.                |                         | Statement 1   |
|                                       | 5a Gross rents   |                                    |                           |                         |   |
|                                       | b Net rental income or (loss)  |                                    |                           |                         |   |
|                                       | 6a Net gain or (loss) from sale of assets not on line 10   | 666,240.                           |                           |                         |   |
|                                       | b Gross sales price for all assets on line 6a  | 8,446,640.                         |                           |                         |   |
|                                       | 7 Capital gain net income (from Part IV, line 2)   |                                    | 666,240.                  |                         |   |
|                                       | 8 Net short-term capital gain  |                                    |                           |                         |   |
|                                       | 9 Income modifications   |                                    |                           |                         |   |
|                                       | 10a Gross sales less returns and allowances  |                                    |                           |                         |   |
|                                       | b Less Cost of goods sold  |                                    |                           |                         |   |
|                                       | c Gross profit or (loss)   |                                    |                           |                         |   |
|                                       | 11 Other income  |                                    |                           |                         |   |
|                                       | 12 Total Add lines 1 through 11  | 3,077,431.                         | 3,077,431.                |                         |   |
| Operating and Administrative Expenses | 13 Compensation of officers, directors, trustees, etc  | 271,970.                           | 54,394.                   |                         | 217,576.  |
|                                       | 14 Other employee salaries and wages   | 37,460.                            | 7,492.                    |                         | 29,968.   |
|                                       | 15 Pension plans, employee benefits  |                                    |                           |                         |   |
|                                       | 16a Legal fees   |                                    |                           |                         |   |
|                                       | b Accounting fees  |                                    |                           |                         |   |
|                                       | c Other professional fees Stmt 2   | 359,331.                           | 342,827.                  |                         | 16,504.   |
|                                       | 17 Interest Stmt 3   |                                    |                           |                         |   |
|                                       | 18 Taxes   | 56,592.                            | 2,739.                    |                         | 9,853.  |
|                                       | 19 Depreciation and depletion  |                                    |                           |                         |   |
|                                       | 20 Occupancy   | 30,620.                            | 6,124.                    |                         | 24,496.   |
|                                       | 21 Travel, conferences, and meetings   |                                    |                           |                         |   |
|                                       | 22 Printing and publications   |                                    |                           |                         |   |
|                                       | 23 Other expenses Stmt 4   | 14,605.                            | 2,921.                    |                         | 11,684.   |
|                                       | 24 Total operating and administrative expenses. Add lines 13 through 23  | 770,578.                           | 416,497.                  |                         | 310,081.  |
|                                       | 25 Contributions, gifts, grants paid   | 2,202,000.                         |                           |                         | 3,027,000.  |
|                                       | 26 Total expenses and disbursements Add lines 24 and 25  | 2,972,578.                         | 416,497.                  |                         | 3,337,081.  |
|                                       | 27 Subtract line 26 from line 12:  | 104,853.                           |                           |                         |   |
|                                       | a Excess of revenue over expenses and disbursements  |                                    |                           |                         |   |
|                                       | b Net investment income (if negative, enter -0-)   |                                    | 2,660,934.                |                         |   |
|                                       | c Adjusted net income (if negative, enter -0-)   |                                    |                           | N/A                     |   |

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| <b>Part II Balance Sheets</b> |  | Attached schedules and amounts in the description column should be for end-of-year amounts only | Beginning of year | End of year           |
|-------------------------------|--|---|-------------------|-----------------------|
|                               |  | (a) Book Value  | (b) Book Value    | (c) Fair Market Value |
|                               | 1 Cash - non-interest-bearing  |   | 4,921.            | 19,663.               |
|                               | 2 Savings and temporary cash investments   |   | 1,506,627.        | 870,249.              |
|                               | 3 Accounts receivable ►  |   |                   |                       |
|                               | Less: allowance for doubtful accounts ►  |   |                   |                       |
|                               | 4 Pledges receivable ►   |   |                   |                       |
|                               | Less: allowance for doubtful accounts ►  |   |                   |                       |
|                               | 5 Grants receivable  |   |                   |                       |
|                               | 6 Receivables due from officers, directors, trustees, and other disqualified persons   |   |                   |                       |
|                               | 7 Other notes and loans receivable ►   |   |                   |                       |
|                               | Less: allowance for doubtful accounts ►  |   |                   |                       |
|                               | 8 Inventories for sale or use  |   |                   |                       |
|                               | 9 Prepaid expenses and deferred charges  |   |                   |                       |
|                               | 10a Investments - U.S. and state government obligations Stmt 7   |   | 6,636,304.        | 3,797,148.            |
|                               | b Investments - corporate stock Stmt 8   |   | 3,073,805.        | 3,528,251.            |
|                               | c Investments - corporate bonds Stmt 9   |   | 644,404.          | 1,033,813.            |
|                               | 11 Investments - land, buildings, and equipment basis ►  |   |                   |                       |
|                               | Less accumulated depreciation ►  |   |                   |                       |
|                               | 12 Investments - mortgage loans  |   |                   |                       |
|                               | 13 Investments - other Stmt 10   |   | 56,698,937.       | 59,576,883.           |
|                               | 14 Land, buildings, and equipment: basis ►   |   |                   |                       |
|                               | Less accumulated depreciation ►  |   |                   |                       |
|                               | 15 Other assets (describe ► )  |   |                   |                       |
|                               | 16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item 1)   |   | 68,564,998.       | 68,826,007.           |
|                               | 17 Accounts payable and accrued expenses   |   |                   |                       |
|                               | 18 Grants payable  |   | 6,500,000.        | 175,000.              |
|                               | 19 Deferred revenue  |   |                   |                       |
|                               | 20 Loans from officers, directors, trustees, and other disqualified persons  |   |                   |                       |
|                               | 21 Mortgages and other notes payable   |   |                   |                       |
|                               | 22 Other liabilities (describe ► )   |   |                   |                       |
|                               | 23 Total liabilities (add lines 17 through 22)   |   | 6,500,000.        | 175,000.              |
|                               | Foundations that follow SFAS 117, check here ► <input checked="" type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31. |   |                   |                       |
|                               | 24 Unrestricted  |   | 62,064,998.       | 68,651,007.           |
|                               | 25 Temporarily restricted  |   |                   |                       |
|                               | 26 Permanently restricted  |   |                   |                       |
|                               | Foundations that do not follow SFAS 117, check here ► <input type="checkbox"/> and complete lines 27 through 31.                         |   |                   |                       |
|                               | 27 Capital stock, trust principal, or current funds  |   |                   |                       |
|                               | 28 Paid-in or capital surplus, or land, bldg., and equipment fund  |   |                   |                       |
|                               | 29 Retained earnings, accumulated income, endowment, or other funds  |   |                   |                       |
|                               | 30 Total net assets or fund balances   |   | 62,064,998.       | 68,651,007.           |
|                               | 31 Total liabilities and net assets/fund balances  |   | 68,564,998.       | 68,826,007.           |

**Part III Analysis of Changes in Net Assets or Fund Balances**

|   |               |
|---|---------------|
| 1 Total net assets or fund balances at beginning of year - Part II, column (a), line 30<br>(must agree with end-of-year figure reported on prior year's return) | 1 62,064,998. |
| 2 Enter amount from Part I, line 27a  | 2 104,853.    |
| 3 Other increases not included in line 2 (itemize) ►  | 3 6,481,156.  |
| 4 Add lines 1, 2, and 3   | 4 68,651,007. |
| 5 Decreases not included in line 2 (itemize) ►  | 5 0.          |
| 6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30   | 6 68,651,007. |

**Part IV Capital Gains and Losses for Tax on Investment Income**

| (a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)  |  |   | (b) How acquired<br>P - Purchase<br>D - Donation   | (c) Date acquired<br>(mo., day, yr.) | (d) Date sold<br>(mo., day, yr.) |
|---|--|---|--|--------------------------------------|----------------------------------|
| 1a  |  |   |  |                                      |                                  |
| b   | See Attached Statement   |   |  |                                      |                                  |
| c   |  |   |  |                                      |                                  |
| d   |  |   |  |                                      |                                  |
| e   |  |   |  |                                      |                                  |
| (e) Gross sales price   | (f) Depreciation allowed<br>(or allowable)   | (g) Cost or other basis<br>plus expense of sale | (h) Gain or (loss)<br>(e) plus (f) minus (g)   |                                      |                                  |
| a   |  |   |  |                                      |                                  |
| b   |  |   |  |                                      |                                  |
| c   |  |   |  |                                      |                                  |
| d   |  |   |  |                                      |                                  |
| e   | 8,446,640.   | 8,446,640.                                      |  |                                      | 666,240.                         |
| Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69   |  |   | (I) Gains (Col. (h)) gain minus<br>col. (k), but not less than -0-) or<br>Losses (from col. (h)) |                                      |                                  |
| (i) F.M.V. as of 12/31/69   | (j) Adjusted basis<br>as of 12/31/69   | (k) Excess of col. (i)<br>over col. (j), if any |  |                                      |                                  |
| a   |  |   |  |                                      |                                  |
| b   |  |   |  |                                      |                                  |
| c   |  |   |  |                                      |                                  |
| d   |  |   |  |                                      |                                  |
| e   |  |   |  |                                      | 666,240.                         |
| 2 Capital gain net income or (net capital loss)   | $\begin{cases} \text{If gain, also enter in Part I, line 7} \\ \text{If (loss), enter -0- in Part I, line 7} \end{cases}$              |   | 2  |                                      | 666,240.                         |
| 3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):<br>If gain, also enter in Part I, line 8, column (c).<br>If (loss), enter -0- in Part I, line 8 | $\begin{cases} \text{If gain, also enter in Part I, line 8, column (c).} \\ \text{If (loss), enter -0- in Part I, line 8} \end{cases}$ |   | 3  |                                      | N/A                              |

**Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income**

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income.)

If section 4940(d)(2) applies, leave this part blank.

 Yes  No

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

1 Enter the appropriate amount in each column for each year; see the instructions before making any entries.

| (a)<br>Base period years<br>Calendar year (or tax year beginning in) | (b)<br>Adjusted qualifying distributions | (c)<br>Net value of noncharitable-use assets | (d)<br>Distribution ratio<br>(col. (b) divided by col. (c)) |
|--|--|--|---|
| 2012   | 3,351,394.                               | 68,082,343.                                  | .049226   |
| 2011   | 3,169,446.                               | 67,537,262.                                  | .046929   |
| 2010   | 3,242,722.                               | 64,697,400.                                  | .050121   |
| 2009   | 3,610,488.                               | 64,615,143.                                  | .055877   |
| 2008   | 3,969,165.                               | 74,900,696.                                  | .052992   |

- 2 Total of line 1, column (d) 2 .255145
- 3 Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years 3 .051029
- 4 Enter the net value of noncharitable-use assets for 2013 from Part X, line 5 4 68,198,838.
- 5 Multiply line 4 by line 3 5 3,480,119.
- 6 Enter 1% of net investment income (1% of Part I, line 27b) 6 26,609.
- 7 Add lines 5 and 6 7 3,506,728.
- 8 Enter qualifying distributions from Part XII, line 4 8 3,337,081.

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

**Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see instructions)**1a Exempt operating foundations described in section 4940(d)(2), check here ►  and enter "N/A" on line 1.

Date of ruling or determination letter: \_\_\_\_\_ (attach copy of letter if necessary-see instructions)

b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ►  and enter 1% of Part I, line 27b

c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).

2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)

3 Add lines 1 and 2

4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)

5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-

6 Credits/Payments:

a 2013 estimated tax payments and 2012 overpayment credited to 2013

b Exempt foreign organizations - tax withheld at source

c Tax paid with application for extension of time to file (Form 8868)

d Backup withholding erroneously withheld

|    |         |
|----|---------|
| 6a | 56,159. |
| 6b |         |
| 6c |         |
| 6d |         |

7 Total credits and payments. Add lines 6a through 6d

8 Enter any penalty for underpayment of estimated tax. Check here  if Form 2220 is attached

9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed

10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid

Statement 13

11 Enter the amount of line 10 to be: Credited to 2014 estimated tax ►

2,710. Refunded ►

|    |         |
|----|---------|
| 7  | 56,159. |
| 8  | 134.    |
| 9  |         |
| 10 | 2,806.  |
| 11 | 0.      |

**Part VII-A | Statements Regarding Activities**

1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?

|    |   |
|----|---|
| 1a | X |
| 1b | X |

b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)?  
*If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.*

c Did the foundation file Form 1120-POL for this year?

|    |   |
|----|---|
| 1c | X |
|----|---|

d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year:

(1) On the foundation. ► \$ 0. (2) On foundation managers. ► \$ 0.

e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ► \$ 0.

|   |   |
|---|---|
| 2 | X |
| 3 | X |

2 Has the foundation engaged in any activities that have not previously been reported to the IRS?

|     |   |
|-----|---|
| N/A |   |
| 3   | X |
| 4a  | X |
| 4b  |   |

*If "Yes," attach a detailed description of the activities.*3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*

4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?

|   |   |
|---|---|
| 5 | X |
| 6 | X |
| 7 | X |

*b If "Yes," has it filed a tax return on Form 990-T for this year?*

5 Was there a liquidation, termination, dissolution, or substantial contraction during the year?

|    |   |
|----|---|
| 8b | X |
| 9  | X |
| 10 | X |

*If "Yes," attach the statement required by General Instruction T.*

6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either:

|   |   |
|---|---|
| 6 | X |
| 7 | X |

● By language in the governing instrument, or

● By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?

7 Did the foundation have at least \$5,000 in assets at any time during the year? *If "Yes," complete Part II, col. (c), and Part XV*

8a Enter the states to which the foundation reports or with which it is registered (see instructions) ►

**CA**b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? *If "No," attach explanation*9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2013 or the taxable year beginning in 2013 (see instructions for Part XIV)? *If "Yes," complete Part XIV*10 Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*

**Part VII-A Statements Regarding Activities (continued)**

|                   |   |               |
|-------------------|---|---------------|
| 11                |   | X             |
| 12                |   | X             |
| 13                | X   |               |
| Website address ► | none  |               |
| 14                | The books are in care of ► Michael B. Sedgwick, Treasurer Telephone no. ► (310) 395-8655<br>Located at ► 11601 Wilshire Boulevard, Ste. 500, Los Angeles, ZIP+4 ► 90025   |               |
| 15                | Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here<br>and enter the amount of tax-exempt interest received or accrued during the year  | ► 15 N/A      |
| 16                | At any time during calendar year 2013, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?<br>See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ► | ► 16 Yes No X |

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

|    | File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.  | Yes  | No  |
|----|--|--|---|
| 1a | During the year did the foundation (either directly or indirectly):<br>(1) Engage in the sale or exchange, or leasing of property with a disqualified person?<br>(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?<br>(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?<br>(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?<br>(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?<br>(6) Agree to pay money or property to a government official? (Exception Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br><input checked="" type="checkbox"/> Yes <input type="checkbox"/> No<br><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |   |
| b  | If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?<br>Organizations relying on a current notice regarding disaster assistance check here ►   | 1b   | X   |
| c  | Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2013?  | 1c   | X   |
| 2  | Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):<br>a At the end of tax year 2013, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2013?<br>If "Yes," list the years ► _____, _____, _____, _____, _____  | 2a   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b  | Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)  | 2b   | N/A   |
| c  | If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here.<br>► _____, _____, _____, _____, _____  | 2c   |   |
| 3a | Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?<br>If "Yes," did it have excess business holdings in 2013 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2013.)  | 3a   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| 4a | Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?<br>b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2013?   | 4a<br>4b   | N/A X   |

**Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**

5a During the year did the foundation pay or incur any amount to:

- (1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?
- (2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?
- (3) Provide a grant to an individual for travel, study, or other similar purposes?
- (4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)?
- (5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

Yes  No  
 Yes  No  
 Yes  No  
 Yes  No  
 Yes  No

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

Organizations relying on a current notice regarding disaster assistance check here ►

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

N/A

Yes  No

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

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

Yes  No

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

Yes  No

If "Yes" to 6b, file Form 8870.

Yes  No

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

Yes  No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

Yes  No

N/A

7b

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

1 List all officers, directors, trustees, foundation managers and their compensation.

| (a) Name and address | (b) Title, and average hours per week devoted to position | (c) Compensation (If not paid, enter -0-) | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|----------------------|---|---|---|---------------------------------------|
| See Statement 14     |   | 271,970.                                  | 0.  | 0.                                    |
|                      |   |   |   |                                       |
|                      |   |   |   |                                       |
|                      |   |   |   |                                       |
|                      |   |   |   |                                       |
|                      |   |   |   |                                       |

2 Compensation of five highest-paid employees (other than those included on line 1). If none, enter "NONE."

| (a) Name and address of each employee paid more than \$50,000 | (b) Title, and average hours per week devoted to position | (c) Compensation | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|---|---|------------------|---|---------------------------------------|
| NONE  |   |                  |   |                                       |
|   |   |                  |   |                                       |
|   |   |                  |   |                                       |
|   |   |                  |   |                                       |
|   |   |                  |   |                                       |
|   |   |                  |   |                                       |

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

► 0

Form 990-PF (2013)

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

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

| (a) Name and address of each person paid more than \$50,000 | (b) Type of service | (c) Compensation |
|---|---------------------|------------------|
| NONE  |                     |                  |
|   |                     |                  |
|   |                     |                  |
|   |                     |                  |
|   |                     |                  |
|   |                     |                  |
|   |                     |                  |

Total number of others receiving over \$50,000 for professional services ►

0

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

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

Expenses

|   |     |  |
|---|-----|--|
| 1 | N/A |  |
| 2 |     |  |
| 3 |     |  |
| 4 |     |  |

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.

Amount

|   |     |  |
|---|-----|--|
| 1 | N/A |  |
| 2 |     |  |

All other program-related investments. See instructions.

|                              |   |    |
|------------------------------|---|----|
| 3                            |   |    |
| Total. Add lines 1 through 3 | ► | 0. |

**Part X****Minimum Investment Return** (All domestic foundations must complete this part. Foreign foundations, see instructions.)

|  |    |             |
|--|----|-------------|
| 1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:  |    |             |
| a Average monthly fair market value of securities  | 1a | 69,215,227. |
| b Average of monthly cash balances   | 1b | 22,172.     |
| c Fair market value of all other assets  | 1c |             |
| d <b>Total</b> (add lines 1a, b, and c)  | 1d | 69,237,399. |
| e Reduction claimed for blockage or other factors reported on lines 1a and<br>1c (attach detailed explanation) | 1e | 0.          |
| 2 Acquisition indebtedness applicable to line 1 assets   | 2  | 0.          |
| 3 Subtract line 2 from line 1d   | 3  | 69,237,399. |
| 4 Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)    | 4  | 1,038,561.  |
| 5 <b>Net value of noncharitable-use assets.</b> Subtract line 4 from line 3. Enter here and on Part V, line 4  | 5  | 68,198,838. |
| 6 <b>Minimum investment return.</b> Enter 5% of line 5   | 6  | 3,409,942.  |

**Part XI****Distributable Amount** (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here ►  and do not complete this part.)

|   |    |            |
|---|----|------------|
| 1 Minimum investment return from Part X, line 6   | 1  | 3,409,942. |
| 2a Tax on investment income for 2013 from Part VI, line 5   | 2a | 53,219.    |
| b Income tax for 2013. (This does not include the tax from Part VI.)  | 2b |            |
| c Add lines 2a and 2b   | 2c | 53,219.    |
| 3 Distributable amount before adjustments. Subtract line 2c from line 1                                     | 3  | 3,356,723. |
| 4 Recoveries of amounts treated as qualifying distributions   | 4  | 0.         |
| 5 Add lines 3 and 4   | 5  | 3,356,723. |
| 6 Deduction from distributable amount (see instructions)  | 6  | 0.         |
| 7 <b>Distributable amount as adjusted.</b> Subtract line 6 from line 5. Enter here and on Part XIII, line 1 | 7  | 3,356,723. |

**Part XII****Qualifying Distributions** (see instructions)

|   |    |            |
|---|----|------------|
| 1 Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:  | 1a | 3,337,081. |
| a Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26   | 1b | 0.         |
| b Program-related investments - total from Part IX-B  | 2  |            |
| 2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes                         | 3a |            |
| 3 Amounts set aside for specific charitable projects that satisfy the:  | 3b |            |
| a Suitability test (prior IRS approval required)  | 4  | 3,337,081. |
| b Cash distribution test (attach the required schedule)   | 5  | 0.         |
| 4 <b>Qualifying distributions.</b> Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4                 | 6  | 3,337,081. |
| 5 Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b |    |            |
| 6 <b>Adjusted qualifying distributions.</b> Subtract line 5 from line 4   |    |            |

**Note.** The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

**Part XIII Undistributed Income** (see instructions)

|  | (a)<br>Corpus | (b)<br>Years prior to 2012 | (c)<br>2012 | (d)<br>2013 |
|--|---------------|----------------------------|-------------|-------------|
| 1 Distributable amount for 2013 from Part XI, line 7   |               |                            |             | 3,356,723.  |
| 2 Undistributed income, if any, as of the end of 2013  |               |                            | 3,305,283.  |             |
| a Enter amount for 2012 only   |               |                            |             |             |
| b Total for prior years:   |               | 0.                         |             |             |
| 3 Excess distributions carryover, if any, to 2013:   |               |                            |             |             |
| a From 2008  |               |                            |             |             |
| b From 2009  |               |                            |             |             |
| c From 2010  |               |                            |             |             |
| d From 2011  |               |                            |             |             |
| e From 2012  |               |                            |             |             |
| f Total of lines 3a through e  | 0.            |                            |             |             |
| 4 Qualifying distributions for 2013 from Part XII, line 4: ► \$ 3,337,081.   |               |                            | 3,305,283.  |             |
| a Applied to 2012, but not more than line 2a   |               |                            |             |             |
| b Applied to undistributed income of prior years (Election required - see instructions)  |               | 0.                         |             |             |
| c Treated as distributions out of corpus (Election required - see instructions)  | 0.            |                            |             |             |
| d Applied to 2013 distributable amount   | 0.            |                            |             | 31,798.     |
| e Remaining amount distributed out of corpus   | 0.            |                            |             |             |
| 5 Excess distributions carryover applied to 2013 (If an amount appears in column (d), the same amount must be shown in column (a))   | 0.            |                            |             | 0.          |
| 6 Enter the net total of each column as indicated below:   |               |                            |             |             |
| a Corpus Add lines 3f, 4c, and 4e Subtract line 5  | 0.            |                            |             |             |
| b Prior years' undistributed income. Subtract line 4b from line 2b   |               | 0.                         |             |             |
| c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed |               | 0.                         |             |             |
| d Subtract line 6c from line 6b. Taxable amount - see instructions   |               | 0.                         |             |             |
| e Undistributed income for 2012. Subtract line 4a from line 2a. Taxable amount - see instr.  |               |                            | 0.          |             |
| f Undistributed income for 2013. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2014  |               |                            |             | 3,324,925.  |
| 7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3)   | 0.            |                            |             |             |
| 8 Excess distributions carryover from 2008 not applied on line 5 or line 7   | 0.            |                            |             |             |
| 9 Excess distributions carryover to 2014. Subtract lines 7 and 8 from line 6a  | 0.            |                            |             |             |
| 10 Analysis of line 9:   |               |                            |             |             |
| a Excess from 2009   |               |                            |             |             |
| b Excess from 2010   |               |                            |             |             |
| c Excess from 2011   |               |                            |             |             |
| d Excess from 2012   |               |                            |             |             |
| e Excess from 2013   |               |                            |             |             |

**Part XIV Private Operating Foundations** (see instructions and Part VII-A, question 9)**N/A**

|   |  |  |  |  |
|---|--|--|--|--|
| <b>1</b> <b>a</b> If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2013, enter the date of the ruling | ► <input type="checkbox"/> 4942(j)(3) or <input type="checkbox"/> 4942(j)(5) |  |  |  |
| <b>b</b> Check box to indicate whether the foundation is a private operating foundation described in section  |  |  |  |  |
| <b>2</b> <b>a</b> Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed   |  |  |  |  |
| <b>b</b> 85% of line 2a   |  |  |  |  |
| <b>c</b> Qualifying distributions from Part XII, line 4 for each year listed  |  |  |  |  |
| <b>d</b> Amounts included in line 2c not used directly for active conduct of exempt activities  |  |  |  |  |
| <b>e</b> Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c  |  |  |  |  |
| <b>3</b> Complete 3a, b, or c for the alternative test relied upon:   |  |  |  |  |
| <b>a</b> "Assets" alternative test - enter:   |  |  |  |  |
| (1) Value of all assets   |  |  |  |  |
| (2) Value of assets qualifying under section 4942(j)(3)(B)(i)   |  |  |  |  |
| <b>b</b> "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed   |  |  |  |  |
| <b>c</b> "Support" alternative test - enter:  |  |  |  |  |
| (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)   |  |  |  |  |
| (2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)  |  |  |  |  |
| (3) Largest amount of support from an exempt organization   |  |  |  |  |
| (4) Gross investment income   |  |  |  |  |

**Part XV Supplementary Information** (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year-see instructions.)**1 Information Regarding Foundation Managers:**

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

**None**

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

**None****2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:**

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

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

**Charles W. Smith, (310) 664-1358, csmith@hoagfoundation.org  
2665 Main Street, Ste. 220, Santa Monica, CA 90405**

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

**See Attached Statement**

- c** Any submission deadlines:

**See Attached Statement**

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

**See Attached Statement**

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

| Recipient<br>Name and address (home or business)  | If recipient is an individual,<br>show any relationship to<br>any foundation manager<br>or substantial contributor | Foundation<br>status of<br>recipient | Purpose of grant or<br>contribution<br>**  | Amount     |
|---|--|--------------------------------------|--|------------|
| <b>a Paid during the year</b>   |  |                                      |  |            |
| Various - See Attached Schedule of Grants   | None   | Public Charity                       | See Attached Schedule of Grants  | 2,027,000. |
|   |  |                                      |  |            |
|   |  |                                      |  |            |
|   |  |                                      |  |            |
|   |  |                                      |  |            |
| <b>Total</b>  |  |                                      | ► 3a   | 2,027,000. |
| <b>b Approved for future payment</b>  |  |                                      |  |            |
| Orangewood Children's Foundation<br>1575 E. 17th Street<br>Santa Ana, CA 92705                      | None   | Public Charity                       | In support of the Academy Charter School which will provide a college preparatory education for foster | 50,000.    |
| Children's Hospital Orange County (CHOC Foundation)<br>1201 West La Veta Avenue<br>Orange, CA 92868 | None   | Public Charity                       | Funding will underwrite the cost to secure a mental health project director who will build strategic   | 125,000.   |
|   |  |                                      |  |            |
| <b>Total</b>  |  |                                      | ► 3b   | 175,000.   |





## George Hoag Family Foundation

Continuation for 990-PF, Part IV  
95-6006885 Page 1 of 1

## Part IV Capital Gains and Losses for Tax on Investment Income

| (a) List and describe the kind(s) of property sold, e.g., real estate,<br>2-story brick warehouse; or common stock, 200 shs. MLC Co.  |  |   | (b) How acquired<br>P - Purchase<br>D - Donation  | (c) Date acquired<br>(mo., day, yr.) | (d) Date sold<br>(mo., day, yr.) |
|---|--|---|---|--------------------------------------|----------------------------------|
| 1a Various gains from sales of securities-see attach  |  |   | P   | Various                              | Various                          |
| b Lateef-to report gross proceeds   |  |   | P   | Various                              | Various                          |
| c FPA-to report gross proceeds  |  |   | P   | Various                              | Various                          |
| d Mutual Funds-to report gross proceeds   |  |   | P   | Various                              | Various                          |
| e GMO-to report gross proceeds  |  |   | P   | Various                              | Various                          |
| f   |  |   |   |                                      |                                  |
| g   |  |   |   |                                      |                                  |
| h   |  |   |   |                                      |                                  |
| i   |  |   |   |                                      |                                  |
| j   |  |   |   |                                      |                                  |
| k   |  |   |   |                                      |                                  |
| l   |  |   |   |                                      |                                  |
| m   |  |   |   |                                      |                                  |
| n   |  |   |   |                                      |                                  |
| o   |  |   |   |                                      |                                  |
| (e) Gross sales price   | (f) Depreciation allowed<br>(or allowable) | (g) Cost or other basis<br>plus expense of sale | (h) Gain or (loss)<br>(e) plus (f) minus (g)  |                                      |                                  |
| a   |  |   | 666,240.  |                                      |                                  |
| b 1,857,553.  |  | 1,857,553.                                      | 0.  |                                      |                                  |
| c 4,195,343.  |  | 4,195,343.                                      | 0.  |                                      |                                  |
| d 2,214,612.  |  | 2,214,612.                                      | 0.  |                                      |                                  |
| e 179,132.  |  | 179,132.  | 0.  |                                      |                                  |
| f   |  |   |   |                                      |                                  |
| g   |  |   |   |                                      |                                  |
| h   |  |   |   |                                      |                                  |
| i   |  |   |   |                                      |                                  |
| j   |  |   |   |                                      |                                  |
| k   |  |   |   |                                      |                                  |
| l   |  |   |   |                                      |                                  |
| m   |  |   |   |                                      |                                  |
| n   |  |   |   |                                      |                                  |
| o   |  |   |   |                                      |                                  |
| Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69   |  |   | (I) Losses (from col. (h))<br>Gains (excess of col. (h) gain over col. (k),<br>but not less than "-0-") |                                      |                                  |
| (i) F.M.V. as of 12/31/69   | (j) Adjusted basis<br>as of 12/31/69       | (k) Excess of col. (i)<br>over col. (j), if any |   |                                      |                                  |
| a   |  |   | 666,240.  |                                      |                                  |
| b   |  |   | 0.  |                                      |                                  |
| c   |  |   | 0.  |                                      |                                  |
| d   |  |   | 0.  |                                      |                                  |
| e   |  |   | 0.  |                                      |                                  |
| f   |  |   |   |                                      |                                  |
| g   |  |   |   |                                      |                                  |
| h   |  |   |   |                                      |                                  |
| i   |  |   |   |                                      |                                  |
| j   |  |   |   |                                      |                                  |
| k   |  |   |   |                                      |                                  |
| l   |  |   |   |                                      |                                  |
| m   |  |   |   |                                      |                                  |
| n   |  |   |   |                                      |                                  |
| o   |  |   |   |                                      |                                  |
| 2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7<br>If (loss), enter "-0-" in Part I, line 7 }   |  |   | 2   | 666,240.                             |                                  |
| 3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6):<br>If gain, also enter in Part I, line 8, column (c).<br>If (loss), enter "-0-" in Part I, line 8 } 3 |  |   |   | N/A                                  |                                  |

**Part XV | Supplementary Information****3b Grants and Contributions Approved for Future Payment Continuation of Purpose of Grant or Contribution**

Name of Recipient - Orangewood Children's Foundation

In support of the Academy Charter School which will provide a college preparatory education for foster and at-risk youth.

Name of Recipient - Children's Hospital Orange County (CHOC Foundation)

Funding will underwrite the cost to secure a mental health project director who will build strategic alliances and guide development of mental health services at CHOC.

Form 990-PF

## Dividends and Interest from Securities

Statement 1

| Source                              | Gross Amount | Capital Gains Dividends | (a) Revenue Per Books | (b) Net Investment Income | (c) Adjusted Net Income |
|-------------------------------------|--------------|-------------------------|-----------------------|---------------------------|-------------------------|
| Interest and dividends from various | 2,411,191.   | 0.                      | 2,411,191.            | 2,411,191.                |                         |
| To Part I, line 4                   | 2,411,191.   | 0.                      | 2,411,191.            | 2,411,191.                |                         |

Form 990-PF

## Other Professional Fees

Statement 2

| Description                  | (a) Expenses Per Books | (b) Net Investment Income | (c) Adjusted Net Income | (d) Charitable Purposes |
|------------------------------|------------------------|---------------------------|-------------------------|-------------------------|
| Accounting and legal expense | 20,630.                | 4,126.                    |                         | 16,504.                 |
| Investment counsel fees      | 338,701.               | 338,701.                  |                         | 0.                      |
| To Form 990-PF, Pg 1, ln 16c | 359,331.               | 342,827.                  |                         | 16,504.                 |

Form 990-PF

## Taxes

Statement 3

| Description  | (a) Expenses Per Books | (b) Net Investment Income | (c) Adjusted Net Income | (d) Charitable Purposes |
|--|------------------------|---------------------------|-------------------------|-------------------------|
| Excise taxes   | 44,000.                | 0.                        |                         | 0.                      |
| State of CA taxes and fees                             | 160.                   | 0.                        |                         | 160.                    |
| Foreign taxes withheld on dividends reported on line 4 | 316.                   | 316.                      |                         | 0.                      |
| Payroll taxes  | 12,116.                | 2,423.                    |                         | 9,693.                  |
| To Form 990-PF, Pg 1, ln 18                            | 56,592.                | 2,739.                    |                         | 9,853.                  |

Form 990-PF

## Other Expenses

Statement 4

| Description                 | (a)<br>Expenses<br>Per Books | (b)<br>Net Invest-<br>ment Income | (c)<br>Adjusted<br>Net Income | (d)<br>Charitable<br>Purposes |
|-----------------------------|------------------------------|-----------------------------------|-------------------------------|-------------------------------|
| Insurance expense           | 4,317.                       | 863.                              |                               | 3,454.                        |
| Dues and subscription       | 1,775.                       | 355.                              |                               | 1,420.                        |
| Telephone expense           | 3,225.                       | 645.                              |                               | 2,580.                        |
| Office expense              | 5,288.                       | 1,058.                            |                               | 4,230.                        |
| To Form 990-PF, Pg 1, ln 23 | 14,605.                      | 2,921.                            |                               | 11,684.                       |

## Footnotes

Statement 5

## Release of grant commitment:

During 2013 tax year the Foundation was released from making the remaining \$5.5M grant to the Hoag Memorial Hospital Presbyterian due to the change in the hospital's original capital requirement for the granted funds.

The Foundation, however, anticipates making future grants to Hoag Memorial Hospital Presbyterian for various other projects.

George Hoag Family Foundation

95-6006885

Form 990-PF Other Increases in Net Assets or Fund Balances Statement 6

| Description                              | Amount     |
|--|------------|
| Unrealized gain on marketable securities | 981,156.   |
| Release of grant commitment              | 5,500,000. |
| Total to Form 990-PF, Part III, line 3   | 6,481,156. |

Form 990-PF U.S. and State/City Government Obligations Statement 7

| Description  | U.S.<br>Gov't | Other<br>Gov't | Book Value | Fair Market<br>Value |
|--|---------------|----------------|------------|----------------------|
| US Govt. Obligations, Mortgage and Asset Backed Securities-see attached schedule | X             |                | 3,797,148. | 3,797,148.           |
| Total U.S. Government Obligations  |               |                | 3,797,148. | 3,797,148.           |
| Total State and Municipal Government Obligations                                 |               |                |            |                      |
| Total to Form 990-PF, Part II, line 10a  |               |                | 3,797,148. | 3,797,148.           |

Form 990-PF Corporate Stock Statement 8

| Description                             | Book Value | Fair Market<br>Value |
|---|------------|----------------------|
| Corporate Stock-see attached schedule   | 3,528,251. | 3,528,251.           |
| Total to Form 990-PF, Part II, line 10b | 3,528,251. | 3,528,251.           |

Form 990-PF Corporate Bonds Statement 9

| Description                             | Book Value | Fair Market<br>Value |
|---|------------|----------------------|
| Corporate Bonds-see attached schedule   | 1,033,813. | 1,033,813.           |
| Total to Form 990-PF, Part II, line 10c | 1,033,813. | 1,033,813.           |

## George Hoag Family Foundation

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Form 990-PF

Other Investments

Statement 10

| Description                            | Valuation Method | Book Value  | Fair Market Value |
|--|------------------|-------------|-------------------|
| REIT                                   | FMV              | 4,250,970.  | 4,250,970.        |
| Mutual Funds-see attached schedule     | FMV              | 55,325,913. | 55,325,913.       |
| Total to Form 990-PF, Part II, line 13 |                  | 59,576,883. | 59,576,883.       |

Form 990-PF

Late Payment Penalty

Statement 11

| Description                | Date     | Amount    | Balance  | Months | Penalty |
|----------------------------|----------|-----------|----------|--------|---------|
| Tax due                    | 05/15/14 | 7,060.    | 7,060.   | 2      | 71.     |
| Payment                    | 06/27/14 | <10,000.> | <2,940.> | 1      |         |
| Date filed                 | 08/15/14 |           | <2,940.> |        |         |
| Total late payment penalty |          |           |          |        | 71.     |

Form 990-PF

Late Payment Interest

Statement 12

| Description                 | Date     | Amount    | Balance  | Rate  | Days | Interest |
|-----------------------------|----------|-----------|----------|-------|------|----------|
| Tax due                     | 05/15/14 | 7,060.    | 7,060.   | .0300 | 43   | 25.      |
| Payment                     | 06/27/14 | <10,000.> | <2,915.> | .0300 | 49   |          |
| Date filed                  | 08/15/14 |           | <2,915.> |       |      |          |
| Total late payment interest |          |           |          |       |      | 25.      |

Form 990-PF

Interest and Penalties

Statement 13

|  |        |
|--|--------|
| Overpayment from Form 990-PF, Part VI, line 10 | 2,806. |
| Late payment interest                          | <25.>  |
| Late payment penalty                           | <71.>  |
| Net Overpayment                                | 2,710. |

Form 990-PF

Part VIII - List of Officers, Directors  
Trustees and Foundation Managers

Statement 14

| Name and Address  | Title and<br>Avrg Hrs/Wk              | Compen-<br>sation | Employee<br>Ben Plan<br>Contrib | Expense<br>Account |
|---|---------------------------------------|-------------------|---------------------------------|--------------------|
| George Grant Hoag III<br>2665 Main Street, Ste. 220<br>Santa Monica, CA 90405 | Vice President/CFO/Director<br>10.00  | 34,500.           | 0.                              | 0.                 |
| Melinda Hoag Smith<br>2665 Main Street, Ste. 220<br>Santa Monica, CA 90405    | President/CEO/Director<br>15.00       | 43,300.           | 0.                              | 0.                 |
| Gwyn P. Parry<br>2665 Main Street, Ste. 220<br>Santa Monica, CA 90405         | Director<br>2.00                      | 7,000.            | 0.                              | 0.                 |
| Michael B. Sedgwick<br>2665 Main Street, Ste. 220<br>Santa Monica, CA 90405   | Treasurer<br>10.00                    | 33,440.           | 0.                              | 0.                 |
| Charles W. Smith<br>2665 Main Street, Ste. 220<br>Santa Monica, CA 90405      | Secretary/Executive Director<br>40.00 | 132,730.          | 0.                              | 0.                 |
| Michael D. Stephens<br>2665 Main Street, Ste. 220<br>Santa Monica, CA 90405   | Director<br>2.00                      | 7,000.            | 0.                              | 0.                 |
| John L. Curci<br>2665 Main Street, Ste. 220<br>Santa Monica, CA 90405         | Director<br>2.00                      | 7,000.            | 0.                              | 0.                 |
| John G. Ebey<br>2665 Main Street, Ste. 220<br>Santa Monica, CA 90405          | Director<br>2.00                      | 7,000.            | 0.                              | 0.                 |
| Totals included on 990-PF, Page 6, Part VIII                                  |                                       | 271,970.          | 0.                              | 0.                 |

# CITY NATIONAL BANK

The way up.

## ASSETS Detail

| DESCRIPTION (ASSET ID)                     | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | % OF<br>ASSETS<br>= | MARKET<br>VALUE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST<br>PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCURED<br>INCOME (\$) | (%)<br>YIELD |
|--|----------------------|----------------------|---------------------|----------------------|----------------|--------------------|--------------------------|------------------------|----------------------------|------------------------|--------------|
| <b>Cash and Cash Equivalents</b>           |                      |                      |                     |                      |                |                    |                          |                        |                            |                        |              |
| MONEY MARKET SWEEP FUNDS                   |                      |                      |                     |                      |                |                    |                          |                        |                            |                        |              |
| CITY NATIONAL ROCHESTER GOVERNMENT         | 54,026.70            | 1 000                |                     | 54,026.70            | 1 51           | 54,026.70          | 1.000                    |                        |                            | 5                      | 0            |
| MONEY MARKET FUND SER CL 2628              |                      |                      |                     |                      |                |                    |                          |                        |                            |                        |              |
| AVERAGE INCOME YIELD @ MARKET              |                      |                      |                     |                      |                |                    |                          |                        |                            |                        |              |
| DECEMBER 2013 0.010% (CNIXX)               |                      |                      |                     |                      |                |                    |                          |                        |                            |                        |              |
| Total MONEY MARKET SWEEP FUNDS             |                      |                      |                     | \$54,026.70          | 1.51%          | \$54,026.70        |                          |                        | \$5                        | \$0                    |              |
| <b>Total Cash and Cash Equivalents</b>     |                      |                      |                     | \$54,026.70          | 1.51%          | \$54,026.70        |                          |                        | \$5                        | \$0                    |              |
| <b>Equity</b>                              |                      |                      |                     |                      |                |                    |                          |                        |                            |                        |              |
| <b>DOMESTIC COMMON &amp; FOREIGN STOCK</b> |                      |                      |                     |                      |                |                    |                          |                        |                            |                        |              |
| ACCENTURE PLC COM<br>[ACN]                 | 2,135.00             | 82 220               | 175,539.70          | 4.90                 | 94,674.94      | 44,344             | 80,864.76                | 3,971                  | 2.                         |                        |              |
| AFFILI MGRS GROUP INC COM<br>[AMG]         | 903.00               | 216 880              | 195,842.64          | 5 47                 | 57,022.26      | 63.148             | 138,820.38               |                        |                            |                        |              |
| AMETEK INC COM<br>[AME]                    | 5,009.00             | 52 670               | 263,824.03          | 7.36                 | 212,507.72     | 42 425             | 51,316.31                | 1,202                  | 0:                         |                        |              |
| ANSYS INC COM<br>[ANSS]                    | 1,923.00             | 87 200               | 167,685.60          | 4 68                 | 107,888.82     | 56 104             | 59,796.78                |                        |                            |                        |              |
| AON PLC COM<br>[AON]                       | 2,032.00             | 83.890               | 170,464.48          | 4 76                 | 162,885.82     | 80 160             | 7,578.66                 | 1,422                  | 01                         |                        |              |
| EMC CORP MASS COM<br>[EMC]                 | 7,154.00             | 25.150               | 179,923.10          | 5.02                 | 126,893.62     | 17 737             | 53,029.48                | 2,862                  | 1-                         |                        |              |
| HOSPIRA INC COM<br>[HSP]                   | 4,930.00             | 41 280               | 203,510.40          | 5 68                 | 164,838.68     | 33 436             | 38,671.72                |                        |                            |                        |              |

George Hoag Family Foundation

FEIN 95-6006885

Attachment to Form 990-PF

Part II Line 10a, 10b, 10c, 13

# City NATIONAL BANK

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## ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)                        | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | MARKET<br>PRICE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST<br>PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | (%<br>YIELD |
|---|----------------------|----------------------|----------------------|----------------|--------------------|--------------------------|------------------------|----------------------------|------------------------|-------------|
| MASTERCARD INC CL A COM<br>[MA]               | 111 00               | 835 460              | 92,736 06            | 2 59           | 31,837 91          | 286.828                  | 60,898 15              | 488                        | 0.                     | 0.          |
| PRICE T ROWE GROUP INC COM<br>[TROW]          | 1,365 00             | 83 770               | 114,346 05           | 3.19           | 101,042 95         | 74.024                   | 13,303 10              | 2,075                      | 11                     | 11          |
| ROBERT HALF INTL INC COM<br>[RHI]             | 5,002 00             | 41.990               | 210,033 98           | 5 86           | 138,529 78         | 27.695                   | 71,504 20              | 3,201                      | 1.                     | 1.          |
| SCRIPPS NETWORKS INTERACTIVE INC COM<br>[SNI] | 2,123 00             | 86 410               | 183,448 43           | 5.12           | 93,725 24          | 44.147                   | 89,723 19              | 1,274                      | 0.                     | 0.          |
| STANLEY BLACK & DECKER INC COM<br>[SWK]       | 3,469 00             | 80 690               | 279,913 61           | 7.81           | 257,835 78         | 74.326                   | 22,077.83              | 6,938                      | 2.                     | 2.          |
| STARWOOD HOTELS & RESORTS WRLD COM<br>[HOT]   | 2,693 00             | 79 450               | 213,958 85           | 5.97           | 146,430.88         | 54.375                   | 67,527 97              | 3,636                      | 1.                     | 1.          |
| TOWERS WATSON & CO-CL A COM<br>[TW]           | 906 00               | 127.610              | 115,614 66           | 3.23           | 104,109 82         | 114.911                  | 11,504 84              | 507                        | 127                    | 0.          |
| TRIMBLE NAV LTD COM<br>[TRMB]                 | 5,494 00             | 34 700               | 190,641.80           | 5 32           | 162,717 52         | 29.617                   | 27,924 28              |                            |                        |             |
| TWENTY FIRST CENTURY FOX INC COM<br>[FOXA]    | 4,937 00             | 35.170               | 173,634 29           | 4.85           | 157,039.24         | 31.809                   | 16,595 05              | 1,234                      | 0.                     | 0.          |
| WABTEC CORP COM<br>[WAB]                      | 2,724 00             | 74 270               | 202,311 48           | 5 65           | 146,206 25         | 53.673                   | 56,105 23              | 436                        | 0.                     | 0.          |
| WATERS CORP COM<br>[WAT]                      | 1,641 00             | 100 000              | 164,100 00           | 4.58           | 131,288 34         | 80.005                   | 32,811 66              |                            |                        |             |

**CITY NATIONAL BANK**  
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ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)                           | SHARES/<br>PAR VALUE<br>X | MARKET<br>PRICE (\$)  | MARKET<br>VALUE (\$) | % OF<br>ASSETS        | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | (%<br>YIELD) |
|--|---------------------------|-----------------------|----------------------|-----------------------|--------------------|-----------------------|------------------------|----------------------------|------------------------|--------------|
| WYNN RESORTS LTD COM<br>[WYNIN]                  | 1,188 00                  | 194 210               | 230,721 48           | 6.44                  | 118,977.11         | 100 149               | 111,744 37             | 4,752                      |                        | 2            |
| <b>Total DOMESTIC COMMON &amp; FOREIGN STOCK</b> |                           | <b>\$3,528,250.64</b> | <b>98.49%</b>        | <b>\$2,516,452.68</b> |                    |                       | <b>\$1,011,797.96</b>  | <b>\$33,999</b>            | <b>\$127</b>           |              |
| <b>Total Equity</b>                              |                           | <b>\$3,528,250.64</b> | <b>98.49%</b>        | <b>\$2,516,452.68</b> |                    |                       | <b>\$1,011,797.96</b>  | <b>\$33,999</b>            | <b>\$127</b>           |              |
| <b>Accrued Income on Sold Assets</b>             |                           |                       |                      |                       |                    |                       |                        |                            |                        |              |
| <b>Total on 12/31/13</b>                         |                           | <b>\$3,582,277.34</b> | <b>100%</b>          | <b>\$2,570,479.38</b> |                    |                       | <b>\$1,011,797.96</b>  | <b>\$34,004</b>            | <b>\$127</b>           |              |
| <b>\$0</b>                                       |                           |                       |                      |                       |                    |                       |                        |                            |                        |              |

# CITY NATIONAL BANK

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## ASSETS

Detail

| DESCRIPTION (ASSET ID)  | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | =<br>MARKET<br>VALUE (\$) | % OF<br>ASSETS | COST BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCURED<br>INCOME (\$) | (%)<br>YIELD |
|---|----------------------|----------------------|---------------------------|----------------|-----------------|-----------------------|------------------------|----------------------------|------------------------|--------------|
| <b>Cash and Cash Equivalents</b>                                  |                      |                      |                           |                |                 |                       |                        |                            |                        |              |
| MONEY MARKET SWEEP FUNDS  |                      |                      |                           |                |                 |                       |                        |                            |                        |              |
| CITY NATIONAL ROCHESTER GOVERNMENT                                | 42,153.39            | 1.000                | 42,153.39                 | 0.10           | 42,153.39       | 1.000                 |                        |                            |                        | 0            |
| MONEY MARKET FUND SER CL 2628                                     |                      |                      |                           |                |                 |                       |                        |                            |                        |              |
| AVERAGE INCOME YIELD @ MARKET                                     |                      |                      |                           |                |                 |                       |                        |                            |                        |              |
| DECEMBER 2013 0.010% (CNIXX)                                      |                      |                      |                           |                |                 |                       |                        |                            |                        |              |
| Total MONEY MARKET SWEEP FUNDS                                    |                      |                      | \$42,153.39               | 0.10%          | \$42,153.39     |                       |                        | \$4                        | \$0                    |              |
| Total Cash and Cash Equivalents                                   |                      |                      | \$42,153.39               | 0.10%          | \$42,153.39     |                       |                        | \$4                        | \$0                    |              |
| <b>Fixed Income</b>   |                      |                      |                           |                |                 |                       |                        |                            |                        |              |
| MUTUAL FUNDS - FIXED (TAXABLE)                                    |                      |                      |                           |                |                 |                       |                        |                            |                        |              |
| PIMCO TOTAL RETURN FUND INSTL<br>(693390700)                      | 659,932.926          | 10.690               | 7,054,682.98              | 16.80          | 7,267,013.34    | 11.012                | -212,330.36            | 182,141                    | 9,322                  | 2.           |
| VANGUARD INFLATION PORTFOLIO<br>SECURITIES FUND #1190 (922031745) | 532,861.171          | 10.370               | 5,525,770.34              | 13.16          | 5,009,238.86    | 9.401                 | 516,531.48             | 102,842                    | 1                      |              |
| Total MUTUAL FUNDS - FIXED (TAXABLE)                              |                      |                      | \$12,580,453.32           | 29.96%         | \$12,276,252.20 |                       |                        | \$304,201.12               | \$284,984              | \$9,322      |
| Total Fixed Income  |                      |                      | \$12,580,453.32           | 29.96%         | \$12,276,252.20 |                       |                        | \$304,201.12               | \$284,984              | \$9,322      |
| <b>Equity</b>   |                      |                      |                           |                |                 |                       |                        |                            |                        |              |
| MUTUAL FUNDS - EQUITY   |                      |                      |                           |                |                 |                       |                        |                            |                        |              |
| INTERNATIONAL VALUE ADVISERS<br>WORLDWIDE FUND CLASS I (WVWX)     | 531,529.812          | 17.820               | 9,471,861.25              | 22.56          | 6,854,780.41    | 12.896                | 2,617,080.84           | 130,756                    | 1.                     |              |

George Hoag Family Foundation

FEIN 95-6006885

Attachment to Form 990-PF  
Part II Line 10a, 10b, 10c, 13

THE GEORGE HOAG FAMILY FDI



**ASSETS | Detail | Continued**

| DESCRIPTION (ASSET ID)  | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | =                      | MARKET<br>VALUE (\$) | % OF<br>ASSETS         | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCURED<br>INCOME (\$) | (%<br>YIELD) |
|---|----------------------|----------------------|------------------------|----------------------|------------------------|--------------------|-----------------------|------------------------|----------------------------|------------------------|--------------|
| PIMCO ALL ASSET FUND<br>INSTL CLASS [PAAIX]                       | 417,061,533          | 12.080               | 5,038,103.32           | 12.00                | 5,208,874.17           | 12.489             | -170,770.85           | 246,900                |                            |                        | 4.1          |
| PIMCO COMMODITY REALRETURN STRATEGY<br>INSTL CL [PCRIX]           | 334,679,955          | 5.490                | 1,837,392.95           | 4.38                 | 2,150,203.59           | 6.425              | -312,810.64           | 27,752                 |                            |                        | 1.1          |
| <b>Total MUTUAL FUNDS - EQUITY</b>                                |                      |                      | <b>\$16,347,357.52</b> | <b>38.93%</b>        | <b>\$14,213,858.17</b> |                    |                       |                        | <b>\$2,133,499.35</b>      | <b>\$405,408</b>       |              |
| <hr/>   |                      |                      |                        |                      |                        |                    |                       |                        |                            |                        |              |
| <hr/>   |                      |                      |                        |                      |                        |                    |                       |                        |                            |                        |              |
| <b>MUTUAL FUND-CLOSED END</b>                                     |                      |                      |                        |                      |                        |                    |                       |                        |                            |                        |              |
| SPDR GOLD TRUST   | 32,184.00            | 116.120              | 3,737,206.08           | 8.90                 | 3,597,814.39           | 111.789            | 139,391.69            |                        |                            |                        |              |
| EXCHANGE TRADED FUND [GLD]  |                      |                      |                        |                      |                        |                    |                       |                        |                            |                        |              |
| VANGUARD DIVIDEND APPRECIATION INDEX<br>EXCHANGE TRADED FUND [VG] | 70,945.00            | 75.240               | 5,337,901.80           | 12.71                | 3,337,455.45           | 47.043             | 2,000,446.35          | 98,472                 |                            |                        | 1.1          |
| <b>Total MUTUAL FUND-CLOSED END</b>                               |                      |                      | <b>\$9,075,107.88</b>  | <b>21.61%</b>        | <b>\$6,935,269.84</b>  |                    |                       |                        | <b>\$2,139,838.04</b>      | <b>\$98,472</b>        |              |
| <hr/>   |                      |                      |                        |                      |                        |                    |                       |                        |                            |                        |              |
| <hr/>   |                      |                      |                        |                      |                        |                    |                       |                        |                            |                        |              |

# CITY NATIONAL BANK

The way up.

## ASSETS

Detail

| DESCRIPTION (ASSET ID)            | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | =          | MARKET<br>VALUE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCURED<br>INCOME (\$) | (%)<br>YIELD |
|-----------------------------------|----------------------|----------------------|------------|----------------------|----------------|--------------------|-----------------------|------------------------|----------------------------|------------------------|--------------|
| <b>Cash and Cash Equivalents</b>  |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| MONEY MARKET SWEEP FUNDS          |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| CITY NATIONAL ROCHDALE GOVERNMENT | 737,431.72           | 1 000                | 737,431.72 | 13.24                | 737,431.72     | 1 000              |                       |                        | 72                         |                        | 4            |
| MONEY MARKET FUND SER C1 2628     |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| AVERAGE INCOME YIELD @ MARKET     |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| DECEMBER 2013 0.010% (CNIXX)      |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| Total MONEY MARKET SWEEP FUNDS    |                      |                      |            | \$737,431.72         | 13.24%         | \$737,431.72       |                       |                        | \$72                       |                        | \$4          |
| Total Cash and Cash Equivalents   |                      |                      |            | \$737,431.72         | 13.24%         | \$737,431.72       |                       |                        | \$72                       |                        | \$4          |
| <b>Fixed Income</b>               |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| CORPORATE CMOS                    |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| US AIRWAYS GROUP INC              | 45,264.40            | 98.125               | 44,415.69  | 0.80                 | 44,629.46      | 98.600             |                       | -213.77                | 3,087                      |                        | 1,295        |
| 6.820% 7/30/19                    |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| CMO 1998 IC PASS (90332UADS)      |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| Moody's Rating - B3               |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| S&P Rating - B                    |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| MASTR ALTERNATIVE LOAN TRUST      | 21,129.22            | 103.629              | 21,896.00  | 0.39                 | 21,263.18      | 100.630            |                       | 632.82                 | 1,268                      |                        | 106          |
| 6.000% 9/25/19                    |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| CMO 2004-10 4A1 (576434V9)        |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| S&P Rating - BB                   |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| CTICORP MORTGAGE SECURITIES INC   | 4,783.70             | 103.593              | 4,955.58   | 0.09                 | 4,885.37       | 102.130            |                       | 70.21                  | 239                        |                        | 20           |
| 5.000% 8/25/20                    |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| CMO 2005-5 2A3 (1729732B4)        |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |
| Moody's Rating - BAA2             |                      |                      |            |                      |                |                    |                       |                        |                            |                        |              |

George Hoag Family Foundation

FEIN 95-6006885

Attachment to Form 990-PF  
Part II Line 10a, 10b, 10c, 13

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ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)                              | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | % OF<br>ASSETS      | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCREDIED<br>INCOME (\$) | YIELD          |
|---|----------------------|----------------------|---------------------|--------------------|-----------------------|------------------------|----------------------------|--------------------------|----------------|
| WELLS FARGO MORTGAGE BACKED SEC'S<br>5.225% 4/25/21 | 17,486.04            | 104.314              | 18,240.39           | 0.33               | 17,759.25             | 101.560                | 481.14                     | 914                      | .76            |
| CMO 2006-5 2A1 [94983XAH4]                          |                      |                      |                     |                    |                       |                        |                            |                          |                |
| Moody's Rating - BA3                                |                      |                      |                     |                    |                       |                        |                            |                          |                |
| CONTINENTAL AIRLINES 2000-1 B<br>8.388% 5/01/22     | 20,686.42            | 106.000              | 21,927.61           | 0.39               | 21,309.33             | 103.010                | 618.28                     | 1,735                    | .289           |
| CMO 2000-1 B [210805DA2]                            |                      |                      |                     |                    |                       |                        |                            |                          |                |
| Moody's Rating - BA3                                |                      |                      |                     |                    |                       |                        |                            |                          |                |
| S&P Rating - B+                                     |                      |                      |                     |                    |                       |                        |                            |                          |                |
| SEQUOIA MORTGAGE TRUST<br>3.750% 2/25/40            | 8,000.48             | 98.184               | 7,855.19            | 0.14               | 8,125.47              | 101.560                | -270.28                    | 300                      | .25            |
| CMO 2010-H1 A1                                      |                      |                      |                     |                    |                       |                        |                            |                          |                |
| CURRENT PRICE NOT AVAILABLE<br>[81744PAA3]          |                      |                      |                     |                    |                       |                        |                            |                          |                |
| Moody's Rating - AAA                                |                      |                      |                     |                    |                       |                        |                            |                          |                |
| SEQUOIA MORTGAGE TRUST<br>1.886% 2/25/43            | 76,220.62            | 85.446               | 65,127.47           | 1.17               | 76,218.54             | 100.000                | -11,091.07                 | 1,438                    | .120           |
| CMO 2013-2 A1 [81745WAA9]                           |                      |                      |                     |                    |                       |                        |                            |                          |                |
| S&P Rating - AAA                                    |                      |                      |                     |                    |                       |                        |                            |                          |                |
| <b>Total CORPORATE CMOS</b>                         |                      |                      | <b>\$184,417.93</b> | <b>3.31%</b>       | <b>\$194,190.60</b>   |                        | <b>-\$9,772.67</b>         | <b>\$8,980</b>           | <b>\$1,931</b> |
| <b>MORTGAGE BACKED GOVT ISSUES</b>                  |                      |                      |                     |                    |                       |                        |                            |                          |                |
| FEDERAL HOME LOAN MORTGAGE CORP<br>5.000% 3/01/18   | 13,198.50            | 105.851              | 13,970.74           | 0.25               | 14,242.00             | 107.910                | -271.26                    | 660                      | .108           |
| POOL #E01322 [31294KPF6]                            |                      |                      |                     |                    |                       |                        |                            |                          |                |
| FEDERAL HOME LOAN MORTGAGE CORP<br>7.000% 7/01/19   | 28,053.31            | 108.321              | 30,387.63           | 0.55               | 29,035.18             | 103.500                | 1,352.45                   | 1,964                    | .324           |
| POOL #C90287 [31335H87]                             |                      |                      |                     |                    |                       |                        |                            |                          |                |

# CITY NATIONAL BANK

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## ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)  | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | =         | MARKET<br>VALUE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST<br>PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCREDIED<br>INCOME (\$) | (%<br>YIELD |
|---|----------------------|----------------------|-----------|----------------------|----------------|--------------------|--------------------------|------------------------|----------------------------|--------------------------|-------------|
| FEDERAL HOME LOAN MORTGAGE CORP<br>4 5000% 11/01/19<br>POOL #111204 [3128QKRR1]     | 14,022.24            | 106.009              | 14,864.84 | 0.27                 | 14,990.64      | 106.910            | -125.80                  | 631                    | 103                        | 3.                       |             |
| FEDERAL NATIONAL MORTGAGE ASSOC<br>5 000% 6/01/20<br>POOL #E0126 [31419AD87]        | 18,440.91            | 107.054              | 19,741.73 | 0.35                 | 19,991.11      | 108.410            | -249.38                  | 922                    | 77                         | 3.                       |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>5.500% 7/01/20<br>POOL #889318 [31410KA11]        | 20,325.33            | 106.900              | 21,727.78 | 0.39                 | 22,218.13      | 109.310            | -490.35                  | 1,118                  | 93                         | 4.                       |             |
| FEDERAL HOME LOAN MORTGAGE CORP GOLD<br>3 500% 9/01/20<br>POOL #112954 [3128PSH75]  | 9,125.79             | 105.039              | 9,585.64  | 0.17                 | 9,614.85       | 105.360            | -29.21                   | 319                    |                            | 2.                       |             |
| FEDERAL HOME LOAN MORTGAGE CORP GOLD<br>5 500% 12/01/20<br>POOL #G14187 [3128MC2U8] | 35,890.67            | 108.270              | 38,858.83 | 0.70                 | 39,255.43      | 109.380            | -396.60                  | 1,974                  | 165                        | 4.                       |             |
| FEDERAL HOME LOAN MORTGAGE CORP GOLD<br>3 500% 12/01/20<br>POOL #113919 [3128PTK87] | 46,827.91            | 105.036              | 49,186.16 | 0.88                 | 49,381.50      | 105.450            | -195.34                  | 1,639                  | 270                        | 2.                       |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>6 000% 4/01/21<br>POOL #745832 [31403DSV2]        | 40,860.52            | 106.350              | 43,455.16 | 0.78                 | 44,844.43      | 109.750            | -1,389.27                | 2,452                  | 204                        | 5.                       |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.500% 11/01/21<br>POOL #MA0905 [31418AAF5]       | 78,372.42            | 105.091              | 82,362.36 | 1.48                 | 82,952.29      | 105.840            | -589.93                  | 2,743                  | 229                        | 2.                       |             |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>6 000% 3/15/23<br>POOL #782281 [36241KRA8]     | 24,753.31            | 110.189              | 27,275.42 | 0.49                 | 26,005.27      | 105.060            | 1,270.15                 | 1,485                  | 124                        | 4.                       |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>7.000% 01/01/29<br>POOL #252244 [31371HER5]       | 3,622.38             | 115.829              | 4,195.77  | 0.08                 | 3,634.34       | 100.330            | 561.43                   | 254                    | 21                         | 5.                       |             |

# CITY NATIONAL BANK

The way up.

## ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)   | SHARES/<br>PAR VALUE | X | MARKET<br>PRICE (\$) | = | MARKET<br>VALUE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$)  | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCURED<br>INCOME (\$) | (%<br>YIELD    |
|--|----------------------|---|----------------------|---|----------------------|----------------|---------------------|-----------------------|------------------------|----------------------------|------------------------|----------------|
| FEDERAL NATIONAL MORTGAGE ASSN<br>6.500% 2/01/36<br>POOL # 881605 [31409XNW5]  | 18,041.76            |   | 111.393              |   | 20,097.26            | 0.36           | 18,332.09           | 101.610               | 1,765.17               | 1,173                      | 98                     | 5.1            |
| FEDERAL NATIONAL MORTGAGE ASSOC<br>2.547% 3/01/36<br>POOL # 865983             | 13,501.22            |   | 106.394              |   | 14,364.49            | 0.26           | 13,662.64           | 101.200               | 701.85                 | 344                        | 29                     | 2.1            |
| VARIABLE RATE [31409BB89]  |                      |   |                      |   |                      |                |                     |                       |                        |                            |                        |                |
| FEDERAL HOME LOAN MORTGAGE CORP<br>6.500% 4/01/37<br>POOL # P50543 [31288LS85] | 1,354.85             |   | 110.323              |   | 1,494.71             | 0.03           | 1,378.75            | 101.760               | 115.96                 | 88                         | 15                     | 5.1            |
| <b>Total MORTGAGE BACKED GOVT ISSUES</b>                                       |                      |   |                      |   | <b>\$391,568.52</b>  | <b>7.03%</b>   | <b>\$389,538.65</b> |                       |                        | <b>\$2,029.87</b>          | <b>\$17,765</b>        | <b>\$1,859</b> |
| <b>U.S. GOVT REMICs/CMOS</b>   |                      |   |                      |   |                      |                |                     |                       |                        |                            |                        |                |
| FEDERAL HOME LOAN MORTGAGE CORP<br>4.500% 8/15/17<br>CMO 2640 UB [31393WC45]   | 26,698.18            |   | 106.457              |   | 28,422.08            | 0.51           | 28,116.53           | 105.310               | 305.55                 | 1,468                      | 122                    | 3.1            |
| FEDERAL HOME LOAN MORTGAGE CORP<br>5.500% 9/15/17<br>CMO 2503 B [31392ULK8]    | 43,283.21            |   | 105.639              |   | 45,723.95            | 0.82           | 45,670.55           | 105.520               | 53.40                  | 2,381                      | 198                    | 3.1            |
| FEDERAL NATIONAL MORTGAGE ASSN<br>5.500% 9/25/17<br>CMO 2002-58 HC [31392EIB4] | 23,046.10            |   | 105.885              |   | 24,402.36            | 0.44           | 24,090.36           | 104.530               | 312.00                 | 1,152                      | 96                     | 3.1            |
| FEDERAL HOME LOAN MORTGAGE CORP<br>5.000% 10/15/17<br>CMO 2509 CB [31392WKF6]  | 8,425.35             |   | 101.308              |   | 8,535.55             | 0.15           | 8,745.24            | 103.800               | -209.69                | 337                        | 28                     | 3.1            |
| CMO 3434 EJ [31397RMS2]  |                      |   |                      |   |                      |                |                     |                       |                        |                            |                        |                |

ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)   | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | YIELD (%) |
|--|----------------------|----------------------|----------------|--------------------|-----------------------|------------------------|----------------------------|------------------------|-----------|
| FEDERAL HOME LOAN MORTGAGE CORP<br>4.500% 6/15/18              | 6,273.57             | 105.577              | 6,623.45       | 0.12               | 6,614.69              | 105.440                | 876                        | 282                    | 24.3%     |
| CMO 2631 LC [31393RVZ0]  |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL HOME LOAN MORTGAGE CORP<br>4.000% 9/15/18              | 43,285.89            | 105.202              | 45,537.62      | 0.82               | 45,233.75             | 104.500                | 303.87                     | 1,731                  | 144.2%    |
| CMO 2672 HB [31394HX48]  |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4.500% 10/25/18              | 31,315.51            | 7.200                | 2,254.72       | 0.04               | 2,740.11              | 8.750                  | -485.39                    | 1,409                  | 114       |
| CMO 2012-110 IH [31398NP32]                                    |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL HOME LOAN MORTGAGE CORP<br>5.000% 2/15/19              | 14,388.39            | 106.876              | 15,377.74      | 0.28               | 15,732.80             | 109.340                | -355.06                    | 719                    | 60.3%     |
| CMO 2747 DX [31394PL27]  |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL HOME LOAN MORTGAGE CORP<br>4.500% 4/15/19              | 4,176.40             | 105.614              | 4,410.86       | 0.08               | 4,356.51              | 104.310                | 54.35                      | 188                    | 16.3%     |
| CMO 2785 AM [31394WWDT]  |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4.000% 10/25/19              | 8,376.32             | 105.193              | 8,811.30       | 0.16               | 8,772.88              | 104.730                | 38.42                      | 335                    | 28.3%     |
| CMO 2004-76 CL [31394AP26]                                     |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL HOME LOAN MORTGAGE CORP<br>5.000% 10/15/20 [3137A6CY6] | 386,951.04           | 8.076                | 31,250.17      | 0.56               | 32,892.29             | 8.500                  | -1,642.12                  | 19,348                 | 1,563     |
| CMO 2010-128 IO [31398SIB0]                                    |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.500% 11/25/20              | 243,862.35           | 8.238                | 20,089.38      | 0.36               | 25,629.59             | 10.510                 | -5,540.21                  | 8,535                  | 694       |
| CMO 2010-128 IO [31398SUS0]                                    |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.500% 12/25/20              | 94,237.56            | 8.396                | 7,912.19       | 0.14               | 9,571.02              | 10.160                 | -1,658.83                  | 3,298                  | 268       |
| CMO 2010-145 MI [31398SUS0]                                    |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL NATIONAL MORTGAGE ASSN<br>8.000% 2/25/21               | 274,006.45           | 13.737               | 37,640.27      | 0.68               | 55,229.44             | 20.160                 | -17,589.17                 | 21,921                 | 1,778     |
| CMO 2011-5 IK [31397QNC8]                                      |                      |                      |                |                    |                       |                        |                            |                        |           |

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ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)  | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | YIELD  |
|---|----------------------|----------------------|----------------|--------------------|-----------------------|------------------------|----------------------------|------------------------|--------|
| FEDERAL NATIONAL MORTGAGE ASSN<br>4 000% 7/25/21<br>CMO 2011-67 EI [31397U4T3]                  | 40,288.67            | 8 424                | 3,393.92       | 0.06               | 3,273.45              | 8.120                  | 120.47                     | 1,612                  | 130    |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4 000% 7/25/21<br>CMO 2011-67 EA [31397U3V9]                  | 50,360.85            | 106 104              | 53,434.88      | 0.96               | 53,382.50             | 106 000                | 52.38                      | 2,014                  | 168 3  |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3 000% 7/25/21<br>CMO 2011-141 EI [3136A25G4]                 | 57,748.85            | 7 403                | 4,275.15       | 0.08               | 4,069.49              | 7.050                  | 205.66                     | 1,732                  | 142    |
| FEDERAL NATIONAL MORTGAGE ASSOC<br>3 500% 9/25/21<br>CMO 2011-86 DI [3136A0188]                 | 115,402.28           | 9.591                | 11,068.23      | 0.20               | 10,764.88             | 9.330                  | 303.35                     | 4,039                  | 329    |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3 000% 10/25/21<br>CMO 2012-8 TI [3136A34G3]                  | 54,132.03            | 8 039                | 4,351.67       | 0.08               | 4,144.47              | 7.660                  | 207.20                     | 1,624                  | 133    |
| FEDERAL HOME LOAN MORTGAGE CORP<br>5 000% 12/1/5/21<br>CMO 3852 HA [3137AB7E5]                  | 24,095.80            | 108 156              | 26,061.05      | 0.47               | 26,143.96             | 108.500                | -82.91                     | 1,205                  | 100 31 |
| FEDERAL HOME LOAN MORTGAGE CORP<br>3 000% 2/15/22<br>CMO 3994 AI [3137AU9]                      | 293,214.16           | 8 547                | 25,061.01      | 0.45               | 25,381.36             | 8.660                  | -320.35                    | 8,796                  | 384    |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3 000% 2/25/22<br>CMO 2012-78 AI [3136A7KD3]                  | 63,301.44            | 7 453                | 4,717.86       | 0.08               | 4,391.53              | 6.940                  | 326.33                     | 1,899                  | 155    |
| FEDERAL NATIONAL MORTGAGE ASSN<br>1.990% 3/25/22<br>CMO 1992-39 FB<br>VARIABLE RATE [31358MCA0] | 4,757.56             | 104 678              | 4,980.12       | 0.09               | 4,820.11              | 101.310                | 160.01                     | 95                     | 2 1.   |

ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)   | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | YIELD (%) |
|--|----------------------|----------------------|----------------|--------------------|-----------------------|------------------------|----------------------------|------------------------|-----------|
| FEDERAL HOME LOAN MORTGAGE CORP<br>4 500% 4/15/22                  | 18,260.98            | 101.036              | 18,450.16      | 0.33               | 18,962.88             | 103.840                | -512.72                    | 822                    | 68 .4     |
| CMO 3439 AC [31397TA69]  |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3 000% 4/25/22                   | 169,093.99           | 8.627                | 14,587.74      | 0.26               | 15,429.82             | 9.120                  | -842.08                    | 5,073                  | 416       |
| CMO 2012-32 AI [3136A4S59]   |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3 000% 5/25/22                   | 68,522.11            | 8.903                | 6,100.52       | 0.11               | 5,974.28              | 8.720                  | 126.24                     | 2,056                  | 168       |
| CMO 2012-53 CI [3136A5N69]   |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL NATL MTG ASSN CMO 92-162FB<br>2 040% 9/25/22               | 31,717.27            | 105.179              | 33,359.91      | 0.60               | 32,351.62             | 102.000                | 1,008.29                   | 647                    | 11 .1     |
| VARIABLE RATE-1 MONTH LIBOR BASED<br>[31358QESO]                   |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL HOME LOAN MORTGAGE CORP<br>4 000% 2/15/23                  | 8,798.20             | 101.037              | 8,889.44       | 0.16               | 9,135.01              | 103.830                | -245.57                    | 352                    | 29 .3     |
| CMO 3806 AB [3137A6X98]  |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL NATIONAL MORTGAGE ASSN<br>1 730% 4/25/23                   | 7,964.61             | 104.078              | 8,289.41       | 0.15               | 8,084.07              | 101.500                | 205.34                     | 138                    | 11 .1     |
| CMO 1993-46 FH   |                      |                      |                |                    |                       |                        |                            |                        |           |
| VARIABLE RATE [31358USN7]  |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL NATL MTG ASSN CMO 1993-75 ZQ<br>6 500% 5/25/23 [31359AFS3] | 47,023.66            | 109.932              | 51,694.05      | 0.93               | 48,269.81             | 102.650                | 3,424.24                   | 3,057                  | 255 .5    |
| FEDERAL HOME IN MTG CORP CMO 101<br>2.110% 5/25/23                 | 22,355.33            | 104.959              | 23,463.93      | 0.42               | 22,802.41             | 102.000                | 661.52                     | 472                    | 39 .1     |
| VARIABLE RATE [312916BU2]  |                      |                      |                |                    |                       |                        |                            |                        |           |
| FEDERAL NATIONAL MORTGAGE ASSN<br>5 000% 6/25/23                   | 6,368.78             | 106.623              | 6,790.58       | 0.12               | 6,687.22              | 105.000                | 103.36                     | 318                    | 27 .4     |
| CMO 2003-83 PG [31393ERSO]   |                      |                      |                |                    |                       |                        |                            |                        |           |

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## ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)   | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | % OF<br>ASSETS | COST BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | %<br>YIELD |
|--|----------------------|----------------------|----------------|-----------------|-----------------------|------------------------|----------------------------|------------------------|------------|
| FEDERAL HOME IN MTG CORP CMO 1541 O<br>1 940% 7/15/23              | 9,302.65             | 104.037              | 9,678.20       | 0.17            | 9,404.49              | 101.090                | 273.71                     | 174                    | 8 1        |
| VARIABLE RATE [3133T0BX1]  |                      |                      |                |                 |                       |                        |                            |                        |            |
| FEDERAL NATIONAL MORTGAGE ASSN<br>2 040% 7/25/23                   | 11,897.80            | 104.540              | 12,437.96      | 0.22            | 12,135.73             | 102.000                | 302.23                     | 243                    | 4 1        |
| CMO 1993-127 F   |                      |                      |                |                 |                       |                        |                            |                        |            |
| VARIABLE RATE [31359BTV9]  |                      |                      |                |                 |                       |                        |                            |                        |            |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4 000% 9/25/23                   | 48,607.61            | 102.660              | 49,900.57      | 0.90            | 50,643.06             | 104.190                | -742.49                    | 1,944                  | 162 3      |
| CMO 2011-89 VA [3136A02E6]   |                      |                      |                |                 |                       |                        |                            |                        |            |
| FEDERAL HOME LOAN MORTGAGE CORP<br>3 000% 10/15/23                 | 60,297.27            | 103.365              | 62,326.27      | 1.12            | 61,880.07             | 102.620                | 446.20                     | 1,809                  | 151 2      |
| CMO 3814 A [3137A6KT8]   |                      |                      |                |                 |                       |                        |                            |                        |            |
| FEDERAL HOME IN MTG CORP CMO 1665 KZ<br>6 500% 1/15/24 [3133T3WB0] | 33,989.82            | 110.483              | 37,552.97      | 0.67            | 34,754.60             | 102.250                | 2,798.37                   | 2,209                  | 184 5      |
| FEDERAL NATL MTG ASSN CMO 199450 F<br>2 050% 3/25/24               | 32,212.58            | 105.036              | 33,834.81      | 0.61            | 33,098.44             | 102.750                | 736.37                     | 660                    | 55 1       |
| VARIABLE RATE-MONTHLY [31359HKC7]                                  |                      |                      |                |                 |                       |                        |                            |                        |            |
| FEDERAL HM IN MTG CORP CMO 1715 FA<br>2 160% 4/15/24               | 14,697.06            | 105.189              | 15,459.69      | 0.28            | 14,922.11             | 101.530                | 537.58                     | 317                    | 26 1       |
| VARIABLE RATE-MONTHLY [3133T43A2]                                  |                      |                      |                |                 |                       |                        |                            |                        |            |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3 000% 4/25/24                   | 17,056.52            | 104.176              | 17,768.80      | 0.32            | 17,610.86             | 103.250                | 157.94                     | 512                    | 43 2       |
| CMO 2011-36 DA [31397SC44]   |                      |                      |                |                 |                       |                        |                            |                        |            |
| FEDERAL HOME IN MTG CORP CMO 1730 FA<br>2 060% 5/15/24             | 13,434.39            | 104.254              | 14,005.89      | 0.25            | 14,383.21             | 107.060                | -377.32                    | 277                    | 23 1       |
| VARIABLE RATE [3133T5KV4]  |                      |                      |                |                 |                       |                        |                            |                        |            |
| FEDERAL HOME LOAN MORTGAGE CORP<br>3 000% 8/15/24                  | 6,759.75             | 102.848              | 6,952.27       | 0.12            | 6,971.00              | 103.130                | -18.73                     | 203                    | 17 2       |
| CMO 3829 CD [3137A8G28]  |                      |                      |                |                 |                       |                        |                            |                        |            |

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ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)   | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCURED<br>INCOME (\$) | (%<br>YIELD) |
|--|----------------------|----------------------|----------------|--------------------|-----------------------|------------------------|----------------------------|------------------------|--------------|
| FEDERAL HOME LOAN MORTGAGE CORP<br>4 500% 8/15/24                  | 48,311.04            | 10.336               | 4,993.43       | 0.09               | 4,906.59              | 10.160                 | 86.84                      | 2,174                  | 177          |
| CMO 3684 CI [31398QJX6]  |                      |                      |                |                    |                       |                        |                            |                        |              |
| FEDERAL HOME LOAN MORTGAGE CORP<br>4 000% 12/15/24                 | 57,907.97            | 105.722              | 61,221.46      | 1.10               | 60,803.37             | 105.000                | 418.09                     | 2,316                  | 193.3        |
| CMO 3609 IA [31398LNKO]  |                      |                      |                |                    |                       |                        |                            |                        |              |
| FEDERAL HOME LOAN MORTGAGE CORP<br>5 500% 8/15/25                  | 28,339.59            | 108.535              | 30,758.37      | 0.55               | 30,770.60             | 108.580                | -12.23                     | 1,559                  | 130.4        |
| CMO 3808 BQ [3137A6UM2]  |                      |                      |                |                    |                       |                        |                            |                        |              |
| FEDERAL HOME LOAN MORTGAGE CORP<br>6 000% 8/15/25                  | 13,246.75            | 105.535              | 13,979.96      | 0.25               | 14,662.51             | 110.690                | -682.55                    | 795                    | 66.5         |
| CMO 3926 GP [3137AFBS0]  |                      |                      |                |                    |                       |                        |                            |                        |              |
| FEDERAL HOME LOAN MORTGAGE CORP<br>5 500% 2/15/16                  | 13,750.14            | 109.247              | 15,021.62      | 0.27               | 15,069.30             | 109.590                | .47.68                     | 756                    | 63.4         |
| CMO 3855 HQ [3137AB259]  |                      |                      |                |                    |                       |                        |                            |                        |              |
| FEDERAL HOME LOAN MORTGAGE CORP<br>4 500% 7/15/26                  | 66,920.18            | 12.849               | 8,598.57       | 0.15               | 8,448.66              | 12.620                 | 149.91                     | 3,011                  | 246          |
| CMO 3917 AI [3137AEGV1]  |                      |                      |                |                    |                       |                        |                            |                        |              |
| FEDERAL HOME LOAN MORTGAGE CORP<br>3 000% 3/15/27                  | 150,250.74           | 12.051               | 18,106.72      | 0.33               | 16,809.32             | 11.190                 | 1,297.40                   | 4,508                  | 370          |
| CMO 4021 IP [3137AMGA9]  |                      |                      |                |                    |                       |                        |                            |                        |              |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.000% 1/25/28                   | 112,552.68           | 12.732               | 14,330.21      | 0.26               | 12,029.07             | 10.690                 | 2,301.14                   | 3,377                  | 278          |
| CMO 2012-149 CI [3136AA2Y0]  |                      |                      |                |                    |                       |                        |                            |                        |              |
| FEDERAL HOME IN MTG CORP CMO 2278 Z<br>7.000% 1/15/31 [3133TQVX2]  | 49,155.94            | 115.265              | 56,659.59      | 1.02               | 51,429.41             | 104.630                | 5,230.18                   | 3,441                  | 287.5        |
| FEDERAL HOME IN MTG CORP CMO 2303 ZD<br>7.000% 4/15/31 [3133TSTA1] | 61,803.25            | 116.007              | 71,696.10      | 1.29               | 64,738.88             | 104.750                | 6,957.22                   | 4,326                  | 361.5        |

ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)                               | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | % OF<br>ASSETS | COST BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | (%<br>YIELD) |
|--|----------------------|----------------------|----------------|-----------------|-----------------------|------------------------|----------------------------|------------------------|--------------|
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>4.579% 12/16/31 | 12,761.51            | 100.126              | 12,777.59      | 0.23            | 13,419.53             | 105.160                | -641.94                    | 584                    | 49 .4        |
| CMO 2007-34 B [38373MG53]                            |                      |                      |                |                 |                       |                        |                            |                        |              |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>3.772% 1/16/32  | 26,438.61            | 101.461              | 26,824.88      | 0.48            | 27,541.60             | 104.170                | -716.72                    | 997                    | 83 .3..      |
| CMO 2010-122 AD [38376GVX5]                          |                      |                      |                |                 |                       |                        |                            |                        |              |
| GOVERNMENT NATIONAL MORTGAGE ASSOC<br>4.255% 2/16/32 | 764.75               | 99.883               | 763.86         | 0.01            | 795.34                | 104.000                | -31.48                     | 33                     | 3 .4         |
| CMO 2006-63 A  |                      |                      |                |                 |                       |                        |                            |                        |              |
| CURRENT PRICE NOT AVAILABLE<br>(38374NV46)           |                      |                      |                |                 |                       |                        |                            |                        |              |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>1.661% 3/16/33  | 12,988.02            | 100.025              | 12,991.27      | 0.23            | 13,117.89             | 101.000                | -126.62                    | 216                    | 18 ..        |
| CMO 2012-22 AB [38378BDP1]                           |                      |                      |                |                 |                       |                        |                            |                        |              |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>3.934% 8/16/33  | 96,508.63            | 102.386              | 98,811.33      | 1.77            | 101,526.31            | 105.200                | -2,714.98                  | 3,797                  | 316 .31      |
| CMO 2011-120 A [38376G5A4]                           |                      |                      |                |                 |                       |                        |                            |                        |              |
| FEDERAL NATIONAL MORTGAGE ASSN<br>5.350% 8/25/33     | 40,135.89            | 101.955              | 40,920.55      | 0.73            | 41,314.89             | 102.940                | -394.34                    | 2,147                  | 179 .5       |
| CMO 2003-W17 1A5 [31393UAH6]                         |                      |                      |                |                 |                       |                        |                            |                        |              |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>2.800% 1/16/34  | 88,273.87            | 101.327              | 89,445.26      | 1.61            | 89,935.91             | 101.880                | -490.65                    | 2,472                  | 206 .2 ;     |
| CMO 2011-49 AB [38376GP53]                           |                      |                      |                |                 |                       |                        |                            |                        |              |
| FEDERAL HOME LOAN MORTGAGE CORP<br>4.000% 6/15/36    | 14,679.27            | 102.633              | 15,065.78      | 0.27            | 14,899.47             | 101.500                | 166.31                     | 587                    | 26 .31       |
| CMO 3992 H [3137AKDQ1]                               |                      |                      |                |                 |                       |                        |                            |                        |              |
| FEDERAL NATIONAL MORTGAGE ASSN<br>6.000% 6/25/36     | 26,018.15            | 110.039              | 28,630.11      | 0.51            | 26,408.44             | 101.500                | 2,221.67                   | 1,561                  | 130 .5 :     |
| CMO 2006-49 PA [31395DXA2]                           |                      |                      |                |                 |                       |                        |                            |                        |              |

ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)                             | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | MARKET<br>VALUE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCREDID<br>INCOME (\$) | (%<br>YIELD |
|--|----------------------|----------------------|----------------------|----------------|--------------------|-----------------------|------------------------|----------------------------|-------------------------|-------------|
| FEDERAL HOME LOAN MORTGAGE CORP<br>6.000% 10/15/36 | 68,301.00            | 110.728              | 75,628.33            | 1.36           | 69,666.99          | 102.000               | 5,961.34               | 4,098                      | 342                     | 5.1         |
| CMO 32233 PA [31397BYPO]                           |                      |                      |                      |                |                    |                       |                        |                            |                         |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.500% 2/25/38   | 1,664.54             | 100.307              | 1,669.65             | 0.03           | 1,680.14           | 100.940               | -10.49                 | 58                         | 5                       | 3.1         |
| CMO 2011-106 MC [3136A1XG5]                        |                      |                      |                      |                |                    |                       |                        |                            |                         |             |
| FEDERAL HOME LOAN MORTGAGE CORP<br>4.000% 8/15/38  | 9,945.80             | 100.926              | 10,037.90            | 0.18           | 10,110.52          | 101.660               | .72.62                 | 398                        | 33                      | 3.1         |
| CMO 3B77 EL [3137ACDN6]                            |                      |                      |                      |                |                    |                       |                        |                            |                         |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4.000% 10/25/38  | 1,978.17             | 100.030              | 1,978.76             | 0.04           | 2,010.62           | 101.640               | -31.86                 | 79                         | 7                       | 4.1         |
| CMO 2011-89 H [3136AOX51]                          |                      |                      |                      |                |                    |                       |                        |                            |                         |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4.000% 9/25/39   | 24,602.02            | 104.463              | 25,700.01            | 0.46           | 25,836.86          | 105.020               | -136.85                | 984                        | 82                      | 3.1         |
| CMO 2011-27 JQ [31397SGM0]                         |                      |                      |                      |                |                    |                       |                        |                            |                         |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4.500% 3/25/40   | 22,437.14            | 103.138              | 23,141.22            | 0.42           | 23,853.47          | 106.310               | -712.25                | 1,010                      | 84                      | 4.1         |
| COM 2011-145 LD [3136A3BBZ3]                       |                      |                      |                      |                |                    |                       |                        |                            |                         |             |
| FEDERAL HOME LOAN MORTGAGE CORP<br>4.000% 10/15/40 | 31,193.80            | 102.517              | 31,978.95            | 0.57           | 33,065.42          | 106.000               | -1,086.47              | 1,248                      | 104                     | 3.1         |
| CMO 4088 LF [3137ASQ72]                            |                      |                      |                      |                |                    |                       |                        |                            |                         |             |
| FEDERAL HOME LOAN MORTGAGE CORP<br>1.750% 11/15/40 | 35,751.90            | 94.787               | 33,888.15            | 0.61           | 36,008.87          | 100.720               | -2,120.72              | 626                        | 52                      | 2.1         |
| CMO 4097 PB [3137ATN17]                            |                      |                      |                      |                |                    |                       |                        |                            |                         |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4.000% 11/25/40  | 17,104.25            | 104.424              | 17,860.94            | 0.32           | 17,804.45          | 104.090               | 56.49                  | 684                        | 57                      | 3.1         |
| CMO 2012-95 AB [3136A73Q3]                         |                      |                      |                      |                |                    |                       |                        |                            |                         |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4.000% 11/25/40  | 6,487.63             | 100.792              | 6,539.01             | 0.12           | 6,540.34           | 100.810               | -1.33                  | 260                        | 22                      | 4.1         |
| CMO 2012-11 PN [3136A3TSQ]                         |                      |                      |                      |                |                    |                       |                        |                            |                         |             |

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## ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)   | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | % OF<br>ASSETS = | MARKET<br>VALUE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCREDIED<br>INCOME (\$) | (%<br>YIELD |
|--|----------------------|----------------------|------------------|----------------------|----------------|--------------------|-----------------------|------------------------|----------------------------|--------------------------|-------------|
| FEDERAL NATIONAL MORTGAGE ASSN<br>4.500% 12/25/40<br>CMO 2012-67 PB [3136A7HX3]  | 22,916.95            | 101.701              | 23,306.77        | 0.42                 | 24,377.92      | 106.380            | -1,071.15             | 1,031                  | 86                         | 4.                       |             |
| FEDERAL NATIONAL MORTGAGE ASSOC<br>4.500% 12/25/40<br>CMO 2012-40 GC [3136A5BH8] | 13,585.31            | 100.083              | 13,596.59        | 0.24                 | 13,997.12      | 103.030            | -400.53               | 611                    | 51                         | 4.                       |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4.500% 3/25/41<br>CMO 2012-102 PA [3136A8SG6]  | 58,538.99            | 104.532              | 61,191.98        | 1.10                 | 62,365.98      | 106.540            | -1,174.00             | 2,634                  | 220                        | 4.                       |             |
| FEDERAL HOME LOAN MORTGAGE CORP<br>3.000% 4/15/41<br>CMO 4088 AP [3137ASNY6]     | 28,188.34            | 98.031               | 27,633.31        | 0.50                 | 28,796.15      | 102.160            | -1,162.84             | 846                    | 70                         | 3.                       |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4.000% 8/25/41<br>CMO 2012-78 PA [3136A7KK7]   | 29,157.92            | 102.697              | 29,944.31        | 0.54                 | 30,725.15      | 105.370            | -780.84               | 1,166                  | 97                         | 3.                       |             |
| FEDERAL HOME LOAN MORTGAGE CORP<br>4.500% 9/15/41<br>CMO 3939 D [3137AGEK2]      | 6,863.75             | 99.894               | 6,856.47         | 0.12                 | 7,354.93       | 107.160            | -498.46               | 309                    | 26                         | 4.                       |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4.000% 10/25/41<br>CMO 2012-97 MA [3136A73D2]  | 24,123.61            | 104.642              | 25,243.43        | 0.45                 | 25,220.49      | 104.550            | 22.94                 | 965                    | 80                         | 3.                       |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.000% 10/25/41<br>CMO 2011-110 BH [3136A2DK6] | 32,670.46            | 99.645               | 32,554.48        | 0.58                 | 33,528.05      | 102.620            | .973.57               | 980                    | 82                         | 3.                       |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4.500% 12/25/41<br>CMO 2011-148 PB [3136A3EP2] | 59,447.93            | 102.400              | 60,874.68        | 1.09                 | 62,215.98      | 104.660            | -1,341.30             | 2,675                  | 223                        | 4.                       |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>2.500% 12/25/41<br>CMO 2011-125 GE [3136A2SA2] | 83,039.73            | 99.050               | 82,250.85        | 1.48                 | 83,008.00      | 99.960             | -757.15               | 2,076                  | 173                        | 2.                       |             |

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## ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)                            | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | = | MARKET<br>VALUE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST<br>PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCREDIED<br>INCOME (\$) | (%<br>YIELD |
|---|----------------------|----------------------|---|----------------------|----------------|--------------------|--------------------------|------------------------|----------------------------|--------------------------|-------------|
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.500% 12/25/41 | 11,889.59            | 100.759              |   | 11,979.83            | 0.22           | 12,119.95          | 101.940                  | -140.12                | 416                        | 35                       | 3:          |
| CMO 2011-148 PD [3136A3EQ0]                       |                      |                      |   |                      |                |                    |                          |                        |                            |                          |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.500% 1/25/42  | 80,279.34            | 101.436              |   | 81,432.15            | 1.46           | 84,227.45          | 104.920                  | -2,795.30              | 2,810                      | 234                      | 3.          |
| CMO 2012-73 JB [3136A65G5]                        |                      |                      |   |                      |                |                    |                          |                        |                            |                          |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.500% 2/25/42  | 81,076.91            | 101.109              |   | 81,976.05            | 1.47           | 84,624.02          | 104.370                  | -2,647.97              | 2,838                      | 236                      | 3.          |
| CMO 2012-8 LE [3136A34J7]                         |                      |                      |   |                      |                |                    |                          |                        |                            |                          |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.500% 3/25/42  | 110,939.00           | 98.897               |   | 109,715.34           | 1.97           | 116,312.60         | 104.840                  | -6,597.26              | 3,883                      | 324                      | 3.          |
| CMO 2012-26 ME [3136A37B1]                        |                      |                      |   |                      |                |                    |                          |                        |                            |                          |             |
| FEDERAL NATIONAL MORTGAGE ASSOC<br>1.500% 3/25/42 | 18,832.23            | 92.140               |   | 17,352.02            | 0.31           | 18,914.63          | 100.440                  | -1,562.61              | 282                        | 24                       | 1.          |
| CMO 2013-64 TA [3136AEXP7]                        |                      |                      |   |                      |                |                    |                          |                        |                            |                          |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.500% 4/25/42  | 103,698.12           | 100.507              |   | 104,223.87           | 1.87           | 108,753.41         | 104.880                  | -4,529.54              | 3,629                      | 302                      | 3:          |
| CMO 2012-41 LB [3136A4R50]                        |                      |                      |   |                      |                |                    |                          |                        |                            |                          |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.500% 5/25/42  | 101,212.53           | 99.827               |   | 101,037.43           | 1.81           | 105,941.05         | 104.670                  | -4,903.62              | 3,542                      | 295                      | 3:          |
| CMO 2012-48 MB [3136A47F0]                        |                      |                      |   |                      |                |                    |                          |                        |                            |                          |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>4.000% 8/25/42  | 21,600.90            | 101.647              |   | 21,956.67            | 0.39           | 22,655.75          | 104.880                  | -699.08                | 864                        | 72                       | 3.          |
| CMO 2012-81 Q [3136A7J29]                         |                      |                      |   |                      |                |                    |                          |                        |                            |                          |             |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.500% 10/25/42 | 129,000.00           | 100.055              |   | 129,070.95           | 2.32           | 137,868.75         | 106.880                  | -8,797.80              | 4,515                      | 376                      | 3:          |
| CMO 2012-117 AD [3136A8N71]                       |                      |                      |   |                      |                |                    |                          |                        |                            |                          |             |
| FEDERAL HOME LOAN MORTGAGE CORP<br>2.000% 1/15/43 | 39,225.32            | 90.307               |   | 35,423.21            | 0.64           | 38,685.96          | 98.620                   | -3,262.75              | 785                        | 65                       | 2:          |
| CMO 4151 YU [3137AXKG7]                           |                      |                      |   |                      |                |                    |                          |                        |                            |                          |             |

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ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)   | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | %<br>YIELD |
|--|----------------------|----------------------|----------------|--------------------|-----------------------|------------------------|----------------------------|------------------------|------------|
| FEDERAL HOME LOAN MORTGAGE CORP<br>2.500% 1/15/43<br>CMO 4153 KP [3137AXSM6]                         | 36,212.53            | 85.733               | 31,046.09      | 0.56               | 36,020.14             | 99.470                 | -4,974.05                  | 905                    | 75 3       |
| FEDERAL NATIONAL MORTGAGE ASSN<br>1.500% 1/25/43<br>CMO 2013-6 TA [3136ABV42]                        | 83,958.25            | 94.233               | 79,116.38      | 1.42               | 84,220.61             | 100.310                | -5,104.23                  | 1,259                  | 105 11     |
| FEDERAL NATIONAL MORTGAGE ASSN<br>3.500% 2/25/43<br>CMO 2013-112 WA [3136AG5N8]                      | 78,008.80            | 104.448              | 81,478.63      | 1.46               | 80,105.29             | 102.690                | 1,373.34                   | 2,730                  | 228 31     |
| FEDERAL NATIONAL MORTGAGE ASSN<br>1.500% 4/25/43<br>CMO 2013-30 CA [3136ADMQ9]                       | 47,006.50            | 89.656               | 42,144.15      | 0.76               | 46,536.45             | 99.000                 | -4,392.30                  | 705                    | 59 21      |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>0.031% 1/16/44<br>CMO 2004-10 IO<br>VARIABLE RATE [38373MKW9]   | 1,037,663.70         | 0.069                | 715.99         | 0.01               | 36,143.29             | 3.480                  | -35,427.30                 | 326                    | 24         |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>0.485% 6/16/44<br>CMO 2004-43 IO<br>VARIABLE RATE [38374C5M0]   | 1,430,725.36         | 2.339                | 33,464.67      | 0.60               | 47,271.29             | 3.300                  | -13,806.62                 | 6,939                  | 426        |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>0.582% 12/16/44<br>CMO 2004-10B-IO<br>VARIABLE RATE [38373MMW9] | 1,005,592.43         | 2.471                | 24,848.19      | 0.45               | 38,701.20             | 3.850                  | -13,853.01                 | 5,853                  | 485        |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>2.903% 1/16/45<br>CMO 2005-9 IO<br>VARIABLE RATE [38373MNK4]    | 35,553.95            | 2.057                | 731.34         | 0.01               | 1,713.40              | 4.820                  | -982.06                    | 1,032                  | 11         |

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## ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)  | SHARES/ PAR VALUE | MARKET PRICE (\$) | = MARKET VALUE (\$) | % OF ASSETS | COST BASIS (\$) | COST PER UNIT (\$) | UNREALIZED G/L (\$) | EST. ANNUAL INCOME (\$) | ACCREDIED INCOME (\$) | % YIELD |
|---|-------------------|-------------------|---------------------|-------------|-----------------|--------------------|---------------------|-------------------------|-----------------------|---------|
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>6.217% 5/16/46<br>CMO 2006-30 IO<br>VARIABLE RATE (38373MV11)            | 45,793.25         | 4,535             | 20,76.72            | 0.04        | 2,426.91        | 5300               | -350.19             | 2,847                   | 12                    |         |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>2.477% 8/16/46<br>CMO 2006-55 IO<br>VARIABLE RATE (38374NP43)            | 165,839.41        | 2,958             | 4,905.53            | 0.09        | 9,292.66        | 5,600              | -4,387.13           | 4,108                   | 55                    |         |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>1.332% 8/16/46<br>CMO 2011-78 IX (38376GV64)                             | 204,601.85        | 6,433             | 13,162.04           | 0.24        | 15,824.68       | 7,730              | -2,662.64           | 2,725                   | 226                   |         |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>2.101% 9/16/46<br>CMO 2011-16 IO (38376GF70)                             | 297,158.29        | 5,031             | 14,950.03           | 0.27        | 21,451.11       | 7,220              | -6,501.08           | 6,243                   | 513                   |         |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>0.946% 7/16/47<br>CMO 2013-13 IO (38378B653)                             | 186,816.92        | 7,055             | 13,179.93           | 0.24        | 14,266.35       | 7,640              | -1,086.42           | 1,767                   | 147                   |         |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>0.923% 11/16/47<br>CMO 2007-77 IO<br>VARIABLE RATE - MONTHLY (38373MP87) | 107,454.81        | 2,998             | 3,221.50            | 0.06        | 7,072.74        | 6,580              | -3,851.24           | 992                     | 36                    |         |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>0.306% 11/16/47<br>CMO 2008-8 IO (38373MQ86)                             | 74,631.60         | 2,328             | 1,737.42            | 0.03        | 4,930.53        | 6,610              | -3,193.11           | 229                     | 20                    |         |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>0.193% 2/16/48<br>CMO 2008-45 IO<br>VARIABLE RATE (38373MV80)            | 183,891.16        | 2,355             | 4,330.64            | 0.08        | 11,078.22       | 6,020              | -6,747.58           | 355                     | 27                    |         |

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ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)   | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | = | MARKET<br>VALUE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | %<br>YIELD |
|--|----------------------|----------------------|---|----------------------|----------------|--------------------|-----------------------|------------------------|----------------------------|------------------------|------------|
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>00 511% 4/16/48<br>CMO 2008-48 IO<br>VARIABLE RATE [38373MAY87] | 86,719.79            | 3 850                |   | 3,338.71             | 0.06           | 4,912.89           | 5.670                 | -1,574.18              | 4.43                       | 25                     |            |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>12 768% 7/16/48<br>CMO 2008-78 IO<br>VARIABLE RATE [38373MA5]   | 93,404.48            | 4 836                |   | 4,517.04             | 0.08           | 5,538.01           | 5.930                 | -1,020.97              | 11,926                     | 46                     |            |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>9 556% 10/16/48<br>CMO 2008-92 IO<br>VARIABLE RATE [38373MAT4]  | 327,315.16           | 4 600                |   | 15,056.50            | 0.27           | 20,334.36          | 6.210                 | -5,277.86              | 31,278                     | 145                    |            |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>00 925% 3/16/49<br>CMO 2009-30 IO [38374XSK2]                   | 127,376.10           | 4 692                |   | 5,976.49             | 0.11           | 12,256.10          | 9.620                 | -6,279.61              | 1,178                      | 98                     |            |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>00 645% 6/16/49<br>CMO 2009-49 IO<br>VARIABLE RATE [38373M77Z]  | 369,018.85           | 3 697                |   | 13,642.63            | 0.25           | 26,151.37          | 7.090                 | -12,508.74             | 2,380                      | 198                    |            |
| GOVERNMENT NATIONAL MORTGAGE ASSOC<br>10 212% 6/16/49<br>CMO 2009-60 IO<br>VARIABLE RATE [38376GAE0] | 413,591.33           | 4 635                |   | 19,169.96            | 0.34           | 24,386.29          | 5.900                 | -5,216.33              | 42,236                     | 235                    |            |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>7.259% 7/16/49<br>CMO 2009-71 IO<br>VARIABLE RATE [38376GAL4]   | 331,128.92           | 3 137                |   | 10,387.51            | 0.19           | 25,455.54          | 7.690                 | -15,068.03             | 24,037                     | 1,731                  |            |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>0 587% 10/16/49<br>CMO 2009-86 IO [38376GAS9]                   | 355,558.79           | 3.002                |   | 10,673.87            | 0.19           | 20,938.19          | 5.890                 | -10,264.32             | 2,087                      | 174                    |            |

# CITY NATIONAL BANK

The way up.

ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)   | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | = | MARKET<br>VALUE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST<br>PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | (%<br>YIELD |
|--|----------------------|----------------------|---|----------------------|----------------|--------------------|--------------------------|------------------------|----------------------------|------------------------|-------------|
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>00 499% 11/16/49                              | 184,407 14           | 3 834                |   | 7,070.17             | 0 13           | 11,042 82          | 5 990                    | -3,972 65              | 920                        |                        | 38          |
| CMO 2009-105 IO [38376GBG4]<br>12 057% 12/16/49                                    | 451,339 05           | 2 638                |   | 11,906.32            | 0 21           | 25,514 53          | 5 650                    | -13,608.21             | 54,418                     |                        | 3,895       |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>CMO 2009-119 IO [38376GCM0]                   | 294,259 15           | 3 543                |   | 10,425 60            | 0 19           | 15,126.74          | 5 140                    | 4,701 14               | 1,995                      |                        | 166         |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>0 678% 12/16/50                               | 190,704 09           | 5 073                |   | 9,674 42             | 0 17           | 15,435.11          | 8,090                    | -5,760 69              | 5,201                      |                        | 426         |
| CMO 2010-161 IA<br>VARIABLE RATE [38376GZE3]<br>2 722% 10/16/52                    |                      |                      |   |                      |                |                    |                          |                        |                            |                        |             |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>CMO 2010-148 IX<br>VARIABLE RATE [38376GXZ8]  |                      |                      |   |                      |                |                    |                          |                        |                            |                        |             |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>1 040% 2/16/53<br>CMO 2012-95 IO [38378BA43]  | 292,388 08           | 8.509                |   | 24,879.30            | 0 45           | 26,303.52          | 9,000                    | -1,424.22              | 3,041                      |                        | 253         |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>0 928% 2/16/53<br>CMO 2012-131 IO [38378BW70] | 215,569 21           | 8.565                |   | 18,463 50            | 0 33           | 19,131 77          | 8,880                    | -668 27                | 2,000                      |                        | 166         |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>1 050% 3/16/53<br>CMO 2012-79 IO [38378BWM7]  | 292,145 79           | 7 808                |   | 22,810.74            | 0 41           | 24,649.81          | 8,440                    | -1,839 07              | 3,068                      |                        | 255         |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>0.979% 9/16/53<br>CMO 2013-30 IO [38378KBK4]  | 519,086.02           | 7 721                |   | 40,078.63            | 0 72           | 42,743.47          | 8 230                    | -2,664.84              | 5,082                      |                        | 423         |
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>1 287% 12/16/53<br>CMO 2012-86 IO [38378BYJ2] | 746,411 82           | 7.619                |   | 56,869 12            | 1.02           | 63,065 97          | 8 450                    | -6,196.85              | 9,606                      |                        | 800         |

# CITY NATIONAL BANK

The way up.®

## ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)   | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | % OF<br>ASSETS        | MARKET<br>VALUE (\$) | COST<br>BASIS (\$)    | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | YIELD           |
|--|----------------------|----------------------|-----------------------|----------------------|-----------------------|-----------------------|------------------------|----------------------------|------------------------|-----------------|
| GOVERNMENT NATIONAL MORTGAGE ASSN<br>0 951% 10/16/54                 | 99,563.22            | 6.037                | 6,010.63              | 0.11                 | 6,133.25              | 6 160                 | -122.62                | 947                        | 79                     |                 |
| CMO 2013-125 IO<br>VARIABLE RATE [38378KG69]                         |                      |                      |                       |                      |                       |                       |                        |                            |                        |                 |
| <b>Total U.S. GOVT REMICs/CMOS</b>                                   |                      |                      | <b>\$3,405,579.06</b> | <b>61.16%</b>        | <b>\$3,656,340.93</b> |                       |                        | <b>-\$250,761.87</b>       | <b>\$433,221</b>       | <b>\$27,015</b> |
| <b>CORPORATE BONDS-DOMESTIC</b>                                      |                      |                      |                       |                      |                       |                       |                        |                            |                        |                 |
| HD SUPPLY INC<br>8 123% 4/15/19 [40415RAF2]                          | 68,000.00            | 111.375              | 75,735.00             | 1.36                 | 75,735.00             | 111.380               |                        | 5,525                      | 1,166                  | 5%              |
| Moody's Rating - B1<br>S&P Rating - B+                               |                      |                      |                       |                      |                       |                       |                        |                            |                        |                 |
| FIDELITY NATIONAL INFORMATION<br>7 87% 7/15/20 [31620MAD8]           | 60,000.00            | 109.096              | 65,457.60             | 1 18                 | 66,675.00             | 111.130               | -1,217.40              | 4,725                      | 2,179                  | 6%              |
| Moody's Rating - BAA3<br>S&P Rating - BBB-                           |                      |                      |                       |                      |                       |                       |                        |                            |                        |                 |
| <b>Total CORPORATE BONDS-DOMESTIC</b>                                |                      |                      | <b>\$141,192.60</b>   | <b>2.54%</b>         | <b>\$142,410.00</b>   |                       |                        | <b>-\$1,217.40</b>         | <b>\$10,250</b>        | <b>\$3,345</b>  |
| <b>ASSET BACKED CORP ISSUES</b>                                      |                      |                      |                       |                      |                       |                       |                        |                            |                        |                 |
| AMERICREDIT AUTOMOBILE RECEIVABLES<br>5 189% 8/17/15                 | 2,846.82             | 101.093              | 2,877.94              | 0.05                 | 3,009.85              | 105.730               | -131.91                | 148                        | 6                      | 4%              |
| ABS 2010-1 C [03064CAE0]<br>Moody's Rating - AAA<br>S&P Rating - AAA |                      |                      |                       |                      |                       |                       |                        |                            |                        |                 |
| SANTANDER DRIVE AUTO RECEIVABLES TR<br>0.470% 9/15/15                | 18,437.79            | 99.996               | 18,437.05             | 0.33                 | 18,436.46             | 99.990                | 0.59                   | 87                         | 4                      | 0%              |
| ABS 2012-6 A2 [80283CAB9]<br>Moody's Rating - AAA                    |                      |                      |                       |                      |                       |                       |                        |                            |                        |                 |

# CITY NATIONAL BANK

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## ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)  | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | = | MARKET<br>VALUE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST<br>PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCREDIED<br>INCOME (\$) | (%<br>YIELD) |
|---|----------------------|----------------------|---|----------------------|----------------|--------------------|--------------------------|------------------------|----------------------------|--------------------------|--------------|
| AMERICREDIT AUTOMOBILE RECEIVABLES TR<br>2.190% 2/08/16<br>ABS 2011-1 B [03064MAD0]<br>Moody's Rating - AAA<br>S&P Rating - AAA | 60,470.89            | 100.359              | = | 60,687.98            | 1.09           | 60,914.97          | 100.730                  | -226.99                | 1,324                      | 85                       | 21           |
| SANTANDER DRIVE AUTO RECEIVABLES TR<br>0.480% 2/16/16<br>ABS 2013-1 A2 [80283FAB2]<br>S&P Rating - AAA                          | 8,766.24             | 99.996               | = | 8,765.89             | 0.16           | 8,765.69           | 99.990                   | 0.20                   | 42                         | 2                        | 0:           |
| AMERICREDIT AUTOMOBILE RECEIVABLES<br>3.340% 4/08/16<br>ABS 2010-3 C [03063PAE2]<br>Moody's Rating - AAA<br>S&P Rating - AA+    | 66,000.00            | 101.666              | = | 67,099.56            | 1.21           | 67,320.00          | 102.000                  | -220.44                | 2,204                      | 141                      | 21           |
| SANTANDER DRIVE AUTO RECEIVABLES TR<br>1.079% 4/15/16<br>ABS 2012-3 A3 [80282WAC4]<br>Moody's Rating - AAA<br>S&P Rating - AAA  | 57,790.28            | 100.186              | = | 57,897.77            | 1.04           | 57,907.66          | 100.200                  | -9.89                  | 624                        | 28                       | 1:           |
| AMERICREDIT AUTOMOBILE RECEIVABLES<br>6.240% 6/08/16<br>ABS 2010-2 D [03064EAF3]<br>Moody's Rating - AAA<br>S&P Rating - AA+    | 15,000.00            | 103.455              | = | 15,518.25            | 0.28           | 16,275.39          | 108.500                  | -757.14                | 936                        | 60                       | 1:           |
| SANTANDER DRIVE AUTO RECEIVABLES TR<br>1.040% 8/15/16<br>ABS 2012-4 A3 [80282XAC2]<br>Moody's Rating - AAA                      | 67,000.00            | 100.221              | = | 67,148.07            | 1.21           | 67,146.56          | 100.220                  | 1.51                   | 697                        | 31                       | 1:           |

## ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)                                | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | =         | MARKET<br>VALUE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | YIELD (%) |
|---|----------------------|----------------------|-----------|----------------------|----------------|--------------------|-----------------------|------------------------|----------------------------|------------------------|-----------|
| NORTHWEST AIRLINES 1999-2 B<br>7 950% 9/01/16         | 12,848.29            | 102.250              | 13,137.38 | 0.24                 | 13,639.26      | 106.160            | -501.88               | 1,021                  | 340                        | 71                     |           |
| ABS 1999-2 (667294AN2)<br>Moody's Rating - B3         |                      |                      |           |                      |                |                    |                       |                        |                            |                        |           |
| AMERICREDIT AUTOMOBILE RECEIVABLES<br>2 260% 9/08/16  | 66,000.00            | 101.159              | 66,764.94 | 1.20                 | 66,863.67      | 101.310            | .98                   | 73                     | 1,492                      | 95                     | 11        |
| ABS 2011-4 B [03064RAD9]<br>S&P Rating - AA+          |                      |                      |           |                      |                |                    |                       |                        |                            |                        |           |
| SANTANDER DRIVE AUTO RECEIVABLES<br>0 890% 9/15/16    | 32,851.28            | 100.166              | 32,905.81 | 0.59                 | 32,848.54      | 99.990             | 57.27                 | 292                    | 13                         | 01                     |           |
| ABS 2013-4 AS [80283HAB8]<br>Moody's Rating - AAA     |                      |                      |           |                      |                |                    |                       |                        |                            |                        |           |
| S&P Rating - AAA                                      |                      |                      |           |                      |                |                    |                       |                        |                            |                        |           |
| SANTANDER DRIVE AUTO RECEIVABLES TR<br>0.550% 9/15/16 | 56,607.27            | 99.968               | 56,589.16 | 1.02                 | 56,545.36      | 99.890             | 43.80                 | 311                    | 14                         | 01                     |           |
| ABS 2013-3 A2 [80283GA80]<br>S&P Rating - AAA         |                      |                      |           |                      |                |                    |                       |                        |                            |                        |           |
| CONTINENTAL AIRLINES 1997-1 A<br>7 461% 10/01/16      | 5,981.26             | 102.500              | 6,130.79  | 0.11                 | 6,302.76       | 105.380            | -171.97               | 446                    | 112                        | 61                     |           |
| ABS 1997-1 1A [210805BD8]<br>Moody's Rating - BAA3    |                      |                      |           |                      |                |                    |                       |                        |                            |                        |           |
| S&P Rating - BB-                                      |                      |                      |           |                      |                |                    |                       |                        |                            |                        |           |
| AMERICREDIT AUTO RECEIVABLES<br>3 189% 10/08/16       | 20,000.00            | 101.828              | 20,365.60 | 0.37                 | 20,393.75      | 101.970            | -28.15                | 636                    | 41                         | 21                     |           |
| ABS 2011-2 C [03064NAF3]<br>Moody's Rating - AAA      |                      |                      |           |                      |                |                    |                       |                        |                            |                        |           |
| S&P Rating - AA+                                      |                      |                      |           |                      |                |                    |                       |                        |                            |                        |           |

ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)   | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | % OF<br>ASSETS | COST<br>BASIS (\$) | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | YIELD  |
|--|----------------------|----------------------|----------------|--------------------|-----------------------|------------------------|----------------------------|------------------------|--------|
| AMERICREDIT AUTOMOBILE RECEIVABLES<br>0 740% 11/08/16<br>ABS 2013-4 A2 (03065CAB5)<br>Moody's Rating - AAA<br>S&P Rating - AAA | 64,000.00            | 100.098              | 64,062.72      | 1.15               | 64,005.41             | 100.010                | 57.31                      | 474                    | 30 .0: |
| AMERICREDIT AUTOMOBILE RECEIVABLES<br>0.530% 11/08/16<br>ABS 2013-2 A2 (03064JAB1)<br>S&P Rating - AAA                         | 57,092.19            | 99.976               | 57,078.49      | 1.03               | 57,007.45             | 99.850                 | 71.04                      | 303                    | 19 .0: |
| AMERICREDIT AUTO RECEIVABLES TRUST<br>4 980% 1/08/18<br>ABS 2010-3 D (03063PAF9)<br>Moody's Rating - AA1<br>S&P Rating - AA    | 30,000.00            | 104.378              | 31,313.40      | 0.56               | 31,875.58             | 106.250                | -562.18                    | 1,494                  | 95 .31 |
| US AIRWAYS FT TRUST 1998-1 B<br>7 350% 7/30/19<br>ABS 1998-1B PASS (90332UAB9)<br>Moody's Rating - BA1<br>S&P Rating - BBB     | 13,409.38            | 106.000              | 14,213.94      | 0.26               | 14,348.04             | 107.000                | -134.10                    | 986                    | 413 .6 |
| NORTHWEST AIRLINES 2000-1 G<br>7 150% 4/01/21<br>ABS 2000-1 G (667294AT9)<br>Moody's Rating - BA3<br>S&P Rating - BB           | 29,326.13            | 106.250              | 31,159.01      | 0.56               | 31,195.67             | 106.370                | -36.66                     | 2,097                  | 524 .6 |

# City NATIONAL BANK

The way up.

ASSETS | Detail | Continued

| DESCRIPTION (ASSET ID)                | SHARES/<br>PAR VALUE | MARKET<br>PRICE (\$) | = | MARKET<br>VALUE (\$)  | % OF<br>ASSETS | COST<br>BASIS (\$)    | COST PER<br>UNIT (\$) | UNREALIZED<br>G/L (\$) | EST. ANNUAL<br>INCOME (\$) | ACCRUED<br>INCOME (\$) | (%)<br>YIELD    |
|---------------------------------------|----------------------|----------------------|---|-----------------------|----------------|-----------------------|-----------------------|------------------------|----------------------------|------------------------|-----------------|
| NORTHWEST AIRLINES<br>8 304% 3/01/99  | 15,580.84            | 103.000              |   | 16,048.27             | 0.29           | 14,568.09             | 93.500                | 1,480.18               | 1,294                      | 431                    | 8.              |
| ABS 1999-2 C                          |                      |                      |   |                       |                |                       |                       |                        |                            |                        |                 |
| ACTUAL MATURITY DATE 3/01/12          |                      |                      |   |                       |                |                       |                       |                        |                            |                        |                 |
| MATURED DEFULTED BOND {667294AP7}     |                      |                      |   |                       |                |                       |                       |                        |                            |                        |                 |
| <b>Total ASSET BACKED CORP ISSUES</b> |                      |                      |   | <b>\$708,202.02</b>   | <b>12.72%</b>  | <b>\$709,370.16</b>   |                       |                        | <b>-\$1,168.14</b>         | <b>\$16,907</b>        | <b>\$2,484</b>  |
| <b>Total Fixed Income</b>             |                      |                      |   | <b>\$4,830,960.13</b> | <b>86.76%</b>  | <b>\$5,091,850.34</b> |                       |                        | <b>-\$260,890.21</b>       | <b>\$487,123</b>       | <b>\$36,633</b> |
| <b>Accrued Income on Sold Assets</b>  |                      |                      |   |                       |                |                       |                       |                        |                            |                        |                 |
| <b>Total on 12/31/13</b>              |                      |                      |   | <b>\$5,568,391.85</b> | <b>100%</b>    | <b>\$5,829,282.06</b> |                       |                        | <b>-\$260,890.21</b>       | <b>\$487,196</b>       | <b>\$36,637</b> |

# George Hoag Family Foundation

## Change in Market Value, Account Detail in USD

YTD Ending December 31, 2013

| Fund                                | % Of Fund | Market Value<br>12/31/2012 | Cash Flows | Gains/<br>Losses | Current Shares | Price | Market Value<br>12/31/2013 |
|-------------------------------------|-----------|----------------------------|------------|------------------|----------------|-------|----------------------------|
| Benchmark-Free Fund-II <sup>1</sup> | 0.33      | 12,583,918                 | -179,132   | 1,590,528        | 636,729.497    | 21.98 | 13,995,314                 |
| Multi-Strategy Fund Offshore E      | 0.07      | 3,070,275                  | 179,132    | 78,273           | N/A            | N/A   | 3,327,681                  |
| <b>Total</b>                        |           | <b>15,654,194</b>          | <b>0</b>   | <b>1,668,801</b> |                |       | <b>17,322,995</b>          |

If you are an investor in a GMO fund who receives statements directly from the relevant Fund's transfer agent or administrator, we urge you to compare those statements with your GMO statements.

Note:

<sup>1</sup>The above transaction information, as it pertains to mutual fund distributions, should not be used for tax reporting purposes. The finalized tax character of the distributions will be reported to applicable shareholders on Form 1099-DIV, which is expected to be mailed in early 2014. In addition, the final mutual fund distribution rates paid in 2013 for tax reporting purposes will be available on GMO's website in early 2014.

## Transaction Details

| Date                                  | Transaction                         | Gross Amount | Net Amount  | Fees Paid | Price | Shares This Transaction | Total Shares |
|---------------------------------------|-------------------------------------|--------------|-------------|-----------|-------|-------------------------|--------------|
| Benchmark-Free Fund-III in USD        |                                     |              |             |           |       |                         |              |
| 07/08/2013                            | Dividend-Reinvested                 | 2,437.56     | 2,437.56    | 0.00      | 21.47 | 113,533                 | 609,504,254  |
| 07/08/2013                            | Long Term Cap Gain-Reinvest         | 152,591.44   | 152,591.44  | 0.00      | 21.47 | 7,107.193               | 616,611,447  |
| 09/30/2013                            | Exchange Out to Private Fund or SMA | -179,383.31  | -179,132.17 | 251.14    | 22.06 | -8,131.610              | 608,479,837  |
| 12/27/2013                            | Dividend-Reinvested                 | 445,163.85   | 445,163.85  | 0.00      | 21.94 | 20,290.057              | 628,769,894  |
| 12/27/2013                            | Short Term Cap Gain-Reinvest        | 28,841.94    | 28,841.94   | 0.00      | 21.94 | 1,314.582               | 630,084,476  |
| 12/27/2013                            | Long Term Cap Gain-Reinvest         | 145,791.77   | 145,791.77  | 0.00      | 21.94 | 6,645.021               | 636,729.497  |
| Multi-Strategy Fund Offshore E in USD |                                     |              |             |           |       |                         |              |
| 09/30/2013                            | Exchange Purchase                   | 179,132.17   | 179,132.17  | 0.00      | N/A   | N/A                     | N/A          |

George Hoag Family Foundation

FEIN 95-6006885

Attachment to Form 990-PF  
Part II Line 10a, 10b, 10c, 13

GMO



Deutsche Asset  
& Wealth Management

**NCREIF America REIT II**

Quarter Ended December 31, 2013

George Hoag Family Foundation

Board Approved - Based on Audited Financial Statements

**Statement of Account**

|   | Transaction Date | Amount                 | Number of Shares   | Per Share <sup>(1)</sup> |
|---|------------------|------------------------|--------------------|--------------------------|
| <b>Prior Period Ending Market Value</b>                           |                  |                        |                    |                          |
| Contribution - Reinvested Distributions                           | 09/30/2013       | \$4,210,057.48         | 46,179.7444        | \$ 91.17                 |
| Contribution - Capital Calls                                      |                  | 0.00                   | 0.0000             | \$ 0.00                  |
| Distribution - Income   | 10/31/2013       | (15,719.19)            | 0.00               | \$ 0.00                  |
| Distribution - Income   | 12/31/2013       | (30,126.23)            | 0.00               | \$ 0.00                  |
| Distribution - Return of Capital                                  |                  | 0.00                   | 0.0000             | \$ 0.00                  |
| Distribution - Realized Gain                                      |                  | 0.00                   | 0.0000             | \$ 0.00                  |
| Net Income Before Fees  |                  | 56,003.44              |                    |                          |
| Realized Gain (Loss)  |                  | (374.41)               |                    |                          |
| Unrealized Gain (Loss)  |                  | 41,229.74              |                    |                          |
| Redemptions   |                  | 0.00                   | 0.0000             | \$ 0.00                  |
| <b>Ending Market Value - Before Fees</b>                          |                  | <b>\$4,261,070.83</b>  |                    |                          |
| Management Fees   |                  | (10,051.07)            |                    |                          |
| Incentive Fees  |                  | (49.82) <sup>(2)</sup> |                    |                          |
| <b>Ending Market Value - After Fees</b>                           | 12/31/2013       | <b>\$4,250,969.94</b>  | <b>46,179.7444</b> | <b>\$ 92.05</b>          |
| Distribution - Income - To be Reinvested                          |                  | 0.00                   | 0.0000             | \$ 0.00                  |
| Distribution - Return of Capital - To be Reinvested               |                  | 0.00                   | 0.0000             | \$ 0.00                  |
| Distribution - Realized Gain - To be Reinvested                   |                  | 0.00                   | 0.0000             | \$ 0.00                  |
| <b>Ending Market Value plus Reinvestments</b>                     |                  | <b>\$4,250,969.94</b>  | <b>46,179.7444</b> | <b>\$ 92.05</b>          |
| Distribution - Income - To be Paid                                | 01/31/2014       | 45,845.42              |                    |                          |
| Distribution - Return of Capital - To be Paid                     |                  | 0.00                   |                    |                          |
| Distribution - Realized Gain - To be Paid                         |                  | 0.00                   |                    |                          |
| <b>Ending Market Value plus Reinvestments &amp; Distributions</b> |                  | <b>\$4,296,815.36</b>  |                    |                          |

**Client Fund Performance (based on market value)**

|  | Current Quarter | 12 Months Ended December 31, 2013 | Since Inception (April 15, 2005) |
|--|-----------------|-----------------------------------|----------------------------------|
| Time Weighted Total Return Before Fees                         | 2.3%            | 15.0%                             | 5.7%                             |
| Time Weighted Total Return After Management Fees               | 2.1%            | 14.4%                             | 5.2%                             |
| Time Weighted Total Return After Management and Incentive Fees | 2.1%            | 14.5%                             | 4.9%                             |
| NCREIF Property Index  | 2.5%            | 11.0%                             | 7.8%                             |
| NCREIF Fund Index ODCE - Gross                                 | 3.2%            | 13.9%                             | 6.2%                             |
| NCREIF Fund Index ODCE - Net                                   | 2.9%            | 12.9%                             | 5.2%                             |

(1) Per share amounts are rounded

(2) Incentive fee adjustment due to delayed release of CPI during previous quarter. This residual amount is recorded in the fourth quarter

(3) Not Applicable

(4) Not Applicable.

(5) Not Applicable

(6) Not Applicable

Past performance is not indicative of future results

*George Hoag Family Foundation  
FEIN 95-6006885  
Attachment to Form 990-PF  
Part II Line 10a, 10b, 10c, 13*

# REALIZED CAPITAL GAINS and LOSSES

**CITY NATIONAL BANK**  
The way up.

This section details the realized capital gain or loss for assets sold and bonds matured or called. It also shows distributions paid by mutual funds that are characterized as capital gains. Because the federal cost basis used in these calculations can come from different sources and may require refinement, this information is:

*George Hoag Family Foundation*

FEIN 95-6006885

Attachment to Form 990-PF

Part IV Line 1a

| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION                        | BASIS (\$) | COST     | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) |                | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|------------------------------------|------------|----------|--|----------------|---|
|           |            |                      |                                    |            |          | PROCEEDS (\$)                            | GAIN/LOSS (\$) |   |
| 01/15/13  | 31333T0BX1 | 279.97               | FHUMC CMO 1541 OV/R 0.920% 7/15/23 | -283.04    | 279.97   |  |                | -3.0/-                                  |
| 01/15/13  | 31333T3WB0 | 512.70               | FHUMC CMO 1665 KZ 6.500% 1/15/24   | -524.24    | 512.70   |  |                | -11.5/-                                 |
| 01/15/13  | 31333T43A2 | 200.79               | FHUMC CMO 1715 V/R 1.170% 4/15/24  | -203.86    | 200.79   |  |                | -3.0/-                                  |
| 01/15/13  | 31333T5KV4 | 349.46               | FHUMC CMO 1730 FA 1.070% 5/15/24   | -374.14    | 349.46   |  |                | -24.6/-                                 |
| 01/15/13  | 31333TQVX2 | 1,061.04             | FHUMC CMO 2278 Z 7.000% 1/15/31    | -1,110.11  | 1,061.04 |  |                | -49.0/-                                 |
| 01/15/13  | 31333TSTA1 | 1,374.65             | FHUMC CMO 2303 ZD 7.000% 4/15/31   | -1,439.95  | 1,374.65 |  |                | -65.3/-                                 |
| 01/15/13  | 31392UJK8  | 2,486.89             | FHUMC CMO 2503 B 5.500% 9/15/17    | -2,619.01  | 2,486.89 |  |                | -132.1/-                                |
| 01/15/13  | 31392WKF6  | 1,383.22             | FHUMC CMO 2509 CB 5.000% 10/15/17  | -1,445.90  | 1,383.22 |  |                | -62.6/-                                 |
| 01/15/13  | 31394KP57  | 1,859.17             | FHUMC CMO 2686 TQ 4.500% 10/15/18  | -1,911.45  | 1,859.17 |  |                | -52.2/-                                 |
| 01/15/13  | 31394P127  | 617.30               | FHUMC CMO 2747 DX 5.000% 2/15/19   | -674.98    | 617.30   |  |                | -57.6/-                                 |
| 01/15/13  | 31394THe8  | 331.28               | FHUMC CMO 2767 CA 4.000% 9/15/17   | -339.04    | 331.28   |  |                | -7.7/-                                  |
| 01/15/13  | 31395MV55  | 1,071.65             | FHUMC CMO 2922 Z 5.500% 1/15/32    | -1,117.03  | 1,071.65 |  |                | -45.3/-                                 |
| 01/15/13  | 31397BYPO  | 4,275.64             | FHUMC CMO 3233 PA 6.000% 10/15/36  | -4,361.15  | 4,275.64 |  |                | -85.5/-                                 |
| 01/15/13  | 31397FTXO  | 4,567.13             | FHUMC CMO 3285 LC 5.000% 8/15/25   | -4,729.83  | 4,567.13 |  |                | -162.7/-                                |
| 01/15/13  | 31397RM52  | 1,459.49             | FHUMC CMO 3434 EJ 4.000% 3/15/18   | -1,514.91  | 1,459.49 |  |                | -55.4/-                                 |
| 01/15/13  | 31397TA69  | 3,903.52             | FHUMC CMO 3439 AC 4.500% 4/15/22   | -4,053.56  | 3,903.52 |  |                | -150.0/-                                |
| 01/15/13  | 3137A6X98  | 3,228.20             | FHUMC CMO 3806 AB 4.000% 2/15/23   | -3,361.78  | 3,228.20 |  |                | -123.5/-                                |
| 01/15/13  | 3137A6JM2  | 2,660.37             | FHUMC CMO 3808 BQ 5.500% 8/15/25   | -2,888.58  | 2,660.37 |  |                | -228.2/-                                |
| 01/15/13  | 3137A8G28  | 737.40               | FHUMC CMO 3829 CD 3.000% 8/15/24   | -760.44    | 737.40   |  |                | -23.0/-                                 |
| 01/15/13  | 3137AB7E5  | 1,066.34             | FHUMC CMO 3852 HA 5.000% 12/15/21  | -1,156.98  | 1,066.34 |  |                | -90.6/-                                 |
| 01/15/13  | 3137AB2S9  | 1,429.82             | FHUMC CMO 3855 HQ 5.500% 2/15/26   | -1,566.99  | 1,429.82 |  |                | -137.1/-                                |
| 01/15/13  | 3137ACDN6  | 7,224.11             | FHUMC CMO 3877 EL 4.000% 8/15/38   | -7,343.76  | 7,224.11 |  |                | -119.65/-                               |
| 01/15/13  | 3137AFBS0  | 1,021.84             | FHUMC CMO 3926 GP 6.000% 8/15/25   | -1,131.05  | 1,021.84 |  |                | -109.2/-                                |
| 01/15/13  | 3137AGEK2  | 977.96               | FHUMC CMO 3939 D 4.500% 9/15/41    | -1,047.95  | 977.96   |  |                | -69.99/-                                |
| 01/15/13  | 3137AKDQ1  | 2,142.52             | FHUMC CMO 3992 H 4.000% 6/15/36    | -2,174.66  | 2,142.52 |  |                | -32.14/-                                |
| 01/15/13  | 3137ASQ72  | 297.85               | FHUMC CMO 4088 LE 4.000% 10/15/40  | -315.72    | 297.85   |  |                | -17.87/-                                |



## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION                         | COST BASIS (\$) |           | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|-------------------------------------|-----------------|-----------|---------------|--|---|
|           |            |                      |                                     | 12/01/20        | 7/01/19   |               |  |   |
| 01/15/13  | 3128PTK87  | 2,327.59             | FHUMC POOL # J13919 3 500% 12/01/20 | -2,454.52       | 2,327.59  | -             | -126.93                                  |   |
| 01/15/13  | 31335HJ87  | 467.29               | FHUMC POOL #C90287 7 000% 7/01/19   | -483.65         | 467.29    | -             | -16.34                                   |   |
| 01/15/13  | 31294KPF6  | 885.10               | FHUMC POOL #E013222 5 000% 3/01/18  | -955.08         | 885.10    | -             | -69.95                                   |   |
| 01/15/13  | 3128MC2U8  | 1,438.53             | FHUMC POOL #G14187 5.500% 12/01/20  | -1,573.39       | 1,438.53  | -             | -134.84                                  |   |
| 01/15/13  | 3128MDFB4  | 529.16               | FHUMC POOL #G14462 3 000% 5/01/22   | -560.33         | 529.16    | -             | -31.17                                   |   |
| 01/15/13  | 3128PQKR1  | 555.87               | FHUMC POOL #J11204 4.500% 11/01/19  | -594.26         | 555.87    | -             | -38.35                                   |   |
| 01/15/13  | 3128PQR78  | 890.21               | FHUMC POOL #J11410 4 000% 1/01/25   | .939.73         | 890.21    | -             | -49.52                                   |   |
| 01/15/13  | 3128PRUW7  | 2,111.21             | FHUMC POOL #J12397 4 000% 6/01/25   | -2,145.52       | 2,111.21  | -             | -34.31                                   |   |
| 01/15/13  | 3128PSH75  | 277.30               | FHUMC POOL #J12954 3 500% 9/01/20   | -292.16         | 277.30    | -             | -14.84                                   |   |
| 01/15/13  | 3128PYL2   | 1,570.39             | FHUMC POOL #J18815 3 000% 4/01/22   | -1,665.35       | 1,570.39  | -             | -94.96                                   |   |
| 01/15/13  | 31306XN82  | 511.55               | FHUMC POOL #J20415 2 500% 9/01/22   | -538.97         | 511.55    | -             | -27.42                                   |   |
| 01/15/13  | 31288LS85  | 3.02                 | FHUMC POOL #P50543 6 500% 4/01/37   | -3.07           | 3.02      | -             | -0.05                                    |   |
| 01/15/13  | 3128QOF51  | 773.20               | FHUMC POOL #J19188 3 000% 5/01/22   | -820.32         | 773.20    | -             | -47.12                                   |   |
| 01/15/13  | 3128QOQL4  | 1,507.82             | FHUMC POOL #J19459 3 000% 6/01/22   | -1,596.40       | 1,507.82  | -             | -88.58                                   |   |
| 01/15/13  | 36241KRA8  | 676.74               | GNMA POOL 782281 6 000% 3/15/23     | -710.97         | 676.74    | -             | -34.24                                   |   |
| 01/16/13  | 383378BDP1 | 39.43                | GNMA CMO 1222 AB 1.66104% 3/16/33   | -39.82          | 39.43     | -             | -0.39                                    |   |
| 01/16/13  | 383373Y6X7 | 14,036.78            | GNMA CMO 2003-16 B 4.4899% 8/16/25  | -14,365.77      | 14,036.78 | -             | -328.99                                  |   |
| 01/16/13  | 383374BSV6 | 2,134.76             | GNMA CMO 2003-64 E 5.162% 4/16/39   | -2,273.52       | 2,134.76  | -             | -138.74                                  |   |
| 01/16/13  | 383373MVG2 | 10,352.46            | GNMA CMO 2006-30 B 4 958% 1/16/31   | -10,999.49      | 10,352.46 | -             | -647.03                                  |   |
| 01/16/13  | 383374NN86 | 6,841.40             | GNMA CMO 2006-55-B 4.875% 12/16/32  | -7,106.50       | 6,841.40  | -             | -265.10                                  |   |
| 01/16/13  | 383374NV46 | 3,410.06             | GNMA CMO 2006-63 A 4.255% 2/16/32   | -3,546.46       | 3,410.06  | -             | -136.40                                  |   |
| 01/16/13  | 383374NY77 | 15,298.60            | GNMA CMO 2006-67 B 4.858% 1/16/34   | -16,187.83      | 15,298.60 | -             | -889.23                                  |   |
| 01/16/13  | 383373MTM2 | 8,503.91             | GNMA CMO 2006-8 C 5.313% 2/16/36    | -8,913.25       | 8,503.91  | -             | -409.32                                  |   |
| 01/16/13  | 383373MYR5 | 553.26               | GNMA CMO 2007-15 B 4.425% 12/16/32  | -583.69         | 553.26    | -             | -30.44                                   |   |
| 01/16/13  | 383373MG53 | 707.54               | GNMA CMO 2007-34 B 4.579% 12/16/31  | -744.02         | 707.54    | -             | -36.48                                   |   |
| 01/16/13  | 383373ML81 | 843.45               | GNMA CMO 2007-69 B 4.959% 6/16/30   | -879.41         | 843.45    | -             | -35.96                                   |   |
| 01/16/13  | 37611CAB2  | 225.64               | GNMA CMO 2007-75 B 5.055% 3/16/36   | -240.59         | 225.64    | -             | -14.92                                   |   |
| 01/16/13  | 383376GVX5 | 180.95               | GNMA CMO 2010-122 AD 3 772% 1/16/32 | -188.50         | 180.95    | -             | -7.55                                    |   |
| 01/16/13  | 383376GSA4 | 309.39               | GNMA CMO 2011-120 3 944% 8/16/33    | -325.48         | 309.39    | -             | -16.05                                   |   |
| 01/16/13  | 383376GP53 | 8,508.45             | GNMA CMO 2011-49 AB 2 800% 1/16/34  | -8,678.62       | 8,508.45  | -             | -170.17                                  |   |
| 01/16/13  | 80282JABS  | 3,076.89             | SDART ABS 2011-4 A2 1.370% 3/16/15  | -3,075.45       | 3,076.89  | -             | 1.44                                     |   |

# CITY NATIONAL BANK

The way up.

## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                          | COST<br>BASIS (\$) |                | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) |  | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|--------------------------------------|--------------------|----------------|--|--|---|
|           |           |                      |                                      | PROCEEDS (\$)      | GAIN/LOSS (\$) |  |  |   |
| 01/16/13  | 80281AAB5 | 6,163.12             | SDART ABS 2012-1 A2 1 250% 4/15/15   | -6,162.96          | 6,163.12       |  |  | 0.1¢                                    |
| 01/17/13  | 31417YJMO | 25,613.27            | FNMA POOL #MA0267 4 000% 12/01/19    | -27,126.07         | 27,422.21      |  |  | 296.1¢                                  |
| 01/17/13  | 31417YUB1 | 15,577.26            | FNMA POOL #MA0577 3 500% 11/01/20    | -16,404.81         | 16,528.93      |  |  | 124.1¢                                  |
| 01/25/13  | 312916BU2 | 492.43               | FHUCIC CMO 1011 V/R 1.120% 5/25/23   | -502.28            | 492.43         |  |  | -9.8¢                                   |
| 01/25/13  | 31358QE50 | 662.02               | FNMA CMO 162 FB V/R 1.050% 9/25/22   | -675.26            | 662.02         |  |  | -13.2¢                                  |
| 01/25/13  | 31359BTv9 | 381.08               | FNMA CMO 1993-127 VR 0.990% 7/25/23  | -388.70            | 381.08         |  |  | -7.6¢                                   |
| 01/25/13  | 31358USN7 | 185.22               | FNMA CMO 1993-46 FH 0.890% 4/25/23   | -188.00            | 185.22         |  |  | -2.7¢                                   |
| 01/25/13  | 31359AFS3 | 825.20               | FNMA CMO 1993-75 ZQ 6.500% 5/25/23   | -847.07            | 825.20         |  |  | -21.8¢                                  |
| 01/25/13  | 31392ELB4 | 3,127.16             | FNMA CMO 2002-58 HC 5.500% 9/25/17   | -3,299.64          | 3,127.16       |  |  | -172.4¢                                 |
| 01/25/13  | 31393UAH6 | 1,947.89             | FNMA CMO 2003-W17 5.350% 8/25/33     | -2,005.11          | 1,947.89       |  |  | -57.2¢                                  |
| 01/25/13  | 31395BP64 | 1,499.71             | FNMA CMO 2006-21 CA 5.500% 3/25/29   | -1,510.96          | 1,499.71       |  |  | -11.2¢                                  |
| 01/25/13  | 31395D4Z9 | 2,391.65             | FNMA CMO 2006-46 LA 6 000% 2/25/34   | -2,457.42          | 2,391.65       |  |  | -65.7¢                                  |
| 01/25/13  | 31395DXA2 | 1,364.45             | FNMA CMO 2006-49 PA 6 000% 6/25/36   | -1,384.92          | 1,364.45       |  |  | -20.4¢                                  |
| 01/25/13  | 31396QC80 | 586.63               | FNMA CMO 2009-68 KA 3.750% 11/25/22  | -604.78            | 586.63         |  |  | -18.1¢                                  |
| 01/25/13  | 3136A1WK7 | 4,502.00             | FNMA CMO 2011-100 KA 4.000% 8/25/38  | -4,545.05          | 4,502.00       |  |  | -43.05                                  |
| 01/25/13  | 3136A1XG5 | 5,123.59             | FNMA CMO 2011-106 MC 3.500% 2/25/38  | -5,171.62          | 5,123.59       |  |  | -48.03                                  |
| 01/25/13  | 3136A2DK6 | 4,066.49             | FNMA CMO 2011-110 BH 3.000% 10/25/41 | -4,173.24          | 4,066.49       |  |  | -106.75                                 |
| 01/25/13  | 3136A2RH8 | 4,287.02             | FNMA CMO 2011-125 GD 3.500% 6/25/25  | -4,415.63          | 4,287.02       |  |  | -128.61                                 |
| 01/25/13  | 3136A3BZ3 | 3,806.87             | FNMA CMO 2011-145 LD 4.500% 3/25/40  | -4,047.18          | 3,806.87       |  |  | -240.31                                 |
| 01/25/13  | 3136A3EP2 | 4,251.92             | FNMA CMO 2011-148 PB 4.500% 12/25/41 | -4,562.84          | 4,251.92       |  |  | -310.92                                 |
| 01/25/13  | 31397SGM0 | 793.16               | FNMA CMO 2011-27 JQ 4 000% 9/25/39   | -836.78            | 793.16         |  |  | -43.62                                  |
| 01/25/13  | 31397UL23 | 24,192.83            | FNMA CMO 2011-65 A 4 000% 10/25/31   | -24,321.36         | 24,192.83      |  |  | -128.53                                 |
| 01/25/13  | 31397U3V9 | 3,476.81             | FNMA CMO 2011-67 EA 4 000% 7/25/21   | -3,685.42          | 3,476.81       |  |  | -208.61                                 |
| 01/25/13  | 3136A0X51 | 14,092.46            | FNMA CMO 2011-89 H 4 000% 10/25/38   | -14,323.67         | 14,092.46      |  |  | -231.21                                 |
| 01/25/13  | 3136A02E6 | 407.74               | FNMA CMO 2011-89 VA 4 000% 9/25/23   | -424.81            | 407.74         |  |  | -17.07                                  |
| 01/25/13  | 3136A8SG6 | 6,335.79             | FNMA CMO 2012-102 PA 4.500% 3/25/41  | -6,801.07          | 6,335.79       |  |  | -465.28                                 |
| 01/25/13  | 3136A3TS0 | 6,269.47             | FNMA CMO 2012-11 PN 4.000% 11/25/40  | -6,320.41          | 6,269.47       |  |  | -50.94                                  |
| 01/25/13  | 3136A5BH8 | 1,782.83             | FNMA CMO 2012-40 GC 4.500% 12/25/40  | -1,836.87          | 1,782.83       |  |  | -54.04                                  |
| 01/25/13  | 3136A7HX3 | 3,354.50             | FNMA CMO 2012-67 PB 4.500% 12/25/40  | -3,568.35          | 3,354.50       |  |  | -213.85                                 |
| 01/25/13  | 3136A6G5  | 1,518.54             | FNMA CMO 2012-73 JB 3 500% 1/25/42   | -1,593.22          | 1,518.54       |  |  | -74.68                                  |
| 01/25/13  | 3136A7KK7 | 4,527.12             | FNMA CMO 2012-78 PA 4 000% 8/25/41   | -4,704.45          | 4,527.12       |  |  | -243.33                                 |

**REALIZED CAPITAL GAINS and LOSSES | Continued**

| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION                         | COST       |                | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|-------------------------------------|------------|----------------|---------------|--|---|
|           |            |                      |                                     | BASIS (\$) | GAIN/LOSS (\$) |               |  |   |
| 01/25/13  | 3136A7J29  | 6,297.62             | FNMA CMO 2012-81 Q 4 000% 8/25/42   | -6,633.17  | 6,297.62       | 6,297.62      | -335.55                                  |   |
| 01/25/13  | 3136A73Q3  | 4,912.89             | FNMA CMO 2012-95 AB 4 000% 11/25/40 | -5,114.01  | 4,912.89       | 4,912.89      | -201.12                                  |   |
| 01/25/13  | 3136A73D2  | 6,916.44             | FNMA CMO 2012-97 MA 4 000% 10/25/41 | -7,230.92  | 6,916.44       | 6,916.44      | -314.48                                  |   |
| 01/25/13  | 31368MCA0  | 56.80                | FNMA CMO 92-39 V/R 1.000% 3/25/22   | -57.55     | 56.80          | 56.80         | -0.75                                    |   |
| 01/25/13  | 31359HKC7  | 853.01               | FNMA CMO 94-50 V/R 1.170% 3/25/24   | -876.47    | 853.01         | 853.01        | -23.46                                   |   |
| 01/25/13  | 31368HBG7  | 168.25               | FNMA POOL #190039 7.500% 9/01/13    | -180.87    | 168.25         | 168.25        | -12.61                                   |   |
| 01/25/13  | 31371HER5  | 123.15               | FNMA POOL #252244 7.000% 1/01/29    | -123.56    | 123.15         | 123.15        | -0.41                                    |   |
| 01/25/13  | 31403DSV2  | 2,060.59             | FNMA POOL #745832 6.000% 4/01/21    | -2,261.50  | 2,060.59       | 2,060.59      | -200.91                                  |   |
| 01/25/13  | 31409XNW5  | 37.00                | FNMA POOL #881605 6.500% 2/01/36    | -37.60     | 37.00          | 37.00         | -0.60                                    |   |
| 01/25/13  | 31410KAT1  | 958.01               | FNMA POOL #8899318 5 500% 7/01/20   | -1,047.23  | 958.01         | 958.01        | -89.24                                   |   |
| 01/25/13  | 31410LHE5  | 1,969.74             | FNMA POOL #890429 3.000% 5/01/22    | -2,091.93  | 1,969.74       | 1,969.74      | -122.19                                  |   |
| 01/25/13  | 31412EYB6  | 1,147.35             | FNMA POOL #923306 6.500% 3/01/37    | -1,168.52  | 1,147.35       | 1,147.35      | -21.17                                   |   |
| 01/25/13  | 31416NBW1  | 104.10               | FNMA POOL #AA44552 4 000% 8/01/24   | -106.78    | 104.10         | 104.10        | -2.66                                    |   |
| 01/25/13  | 313846IX6  | 769.51               | FNMA POOL #AH4841 4 000% 2/01/26    | -788.27    | 769.51         | 769.51        | -18.76                                   |   |
| 01/25/13  | 3138E9L40  | 203.13               | FNMA POOL #AK4846 3.000% 5/01/27    | -215.76    | 203.13         | 203.13        | -12.63                                   |   |
| 01/25/13  | 3138M45R76 | 111.91               | FNMA POOL #AP2309 2.500% 9/01/27    | -117.82    | 111.91         | 111.91        | -5.91                                    |   |
| 01/25/13  | 3138M6Y50  | 71.74                | FNMA POOL #AP3431 2.500% 9/01/27    | -75.53     | 71.74          | 71.74         | -3.79                                    |   |
| 01/25/13  | 31417YGM3  | 947.05               | FNMA POOL #MA0203 4 000% 10/01/19   | -1,001.80  | 947.05         | 947.05        | -54.75                                   |   |
| 01/25/13  | 31417YHM2  | 1,083.23             | FNMA POOL #MA0235 4 000% 11/01/19   | -1,145.85  | 1,083.23       | 1,083.23      | -62.61                                   |   |
| 01/25/13  | 31417YJMO  | 906.08               | FNMA POOL #MA0267 4 000% 12/01/20   | -959.60    | 906.08         | 906.08        | -53.56                                   |   |
| 01/25/13  | 31417YN78  | 2,111.18             | FNMA POOL #MA0413 4 000% 5/01/20    | -2,233.23  | 2,111.18       | 2,111.18      | -122.04                                  |   |
| 01/25/13  | 31417YPQ4  | 2,308.78             | FNMA POOL #MA0430 4.000% 6/01/20    | -2,442.26  | 2,308.78       | 2,308.78      | -133.48                                  |   |
| 01/25/13  | 31417YQM2  | 1,063.44             | FNMA POOL #MA0459 4 000% 7/01/20    | -1,124.92  | 1,063.44       | 1,063.44      | -61.46                                   |   |
| 01/25/13  | 31417YUB1  | 505.06               | FNMA POOL #MA0577 3 500% 11/01/20   | -531.89    | 505.06         | 505.06        | -26.85                                   |   |
| 01/25/13  | 31417YUY1  | 453.95               | FNMA POOL #MA0598 3 500% 12/01/20   | -478.70    | 453.95         | 453.95        | -24.75                                   |   |
| 01/25/13  | 31417YVF1  | 1,084.04             | FNMA POOL #MA0613 4 000% 11/01/20   | -1,146.71  | 1,084.04       | 1,084.04      | -62.67                                   |   |
| 01/25/13  | 31417YVX2  | 4,113.96             | FNMA POOL #MA0629 3.500% 1/01/21    | -4,340.87  | 4,113.96       | 4,113.96      | -226.91                                  |   |
| 01/25/13  | 31418AAFS  | 1,629.96             | FNMA POOL #MA0905 3 500% 11/01/21   | -1,725.21  | 1,629.96       | 1,629.96      | -95.25                                   |   |
| 01/25/13  | 31419AD87  | 915.86               | FNMA POOL #E0126 5 000% 6/01/20     | -992.85    | 915.86         | 915.86        | -76.98                                   |   |
| 01/25/13  | 3138M7QQ1  | 783.38               | FNMA POOL #P4062 3 000% 8/01/22     | -834.30    | 783.38         | 783.38        | -50.92                                   |   |
| 01/25/13  | 57634VX9   | 366.80               | MALT CMO 2004-10 4A1 6 000% 9/25/19 | -369.15    | 366.80         | 366.80        | -2.35                                    |   |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                         | BASIS (\$) | COST      | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|-------------------------------------|------------|-----------|---------------|--|---|
| 01/25/13  | 81744PAA3 | 804.85               | SEMT CMO 2010H1 A1 3 750% 2/25/40   | -817.43    | 804.85    |               |  | -12.56                                  |
| 01/25/13  | 94983YAH4 | 1,232.39             | WFMBs 2006-5 2A1 5.250% 4/25/21     | -1,251.65  | 1,232.39  |               |  | -19.26                                  |
| 01/28/13  | 1729732B4 | 112.13               | CMSI CMO 2005-5 2A3 5.000% 8/25/20  | -114.51    | 112.13    |               |  | -2.38                                   |
| 01/28/13  | 63543VAB9 | 4,973.24             | NCSLT ABS 06-3 V/R 0.31967% 3/25/26 | -4,876.88  | 4,973.24  |               |  | 96.36                                   |
| 02/14/13  | 31417YGM3 | 22,584.51            | FNMA POOL #MA0203 4 000% 10/01/19   | -23,890.18 | 24,130.14 |               |  | 239.94                                  |
| 02/14/13  | 31417YN78 | 43,556.33            | FNMA POOL #MA0413 4 000% 5/01/20    | -46,074.43 | 46,537.22 |               |  | 462.75                                  |
| 02/15/13  | 313310BX1 | 151.34               | FHLMC CMO 1541 O V/R 1.170% 7/15/23 | -153.00    | 151.34    |               |  | -1.64                                   |
| 02/15/13  | 313313WBO | 507.67               | FHLMC CMO 1665 KZ 6 500% 1/15/24    | -519.09    | 507.67    |               |  | -11.45                                  |
| 02/15/13  | 3133143A2 | 179.05               | FHLMC CMO 1715 V/R 1.190% 4/15/24   | -181.79    | 179.05    |               |  | -2.74                                   |
| 02/15/13  | 313315KV4 | 229.69               | FHLMC CMO 1730 FA 1 090% 5/15/24    | -245.91    | 229.69    |               |  | -16.24                                  |
| 02/15/13  | 31331QX2  | 613.36               | FHLMC CMO 2278 Z 7 000% 1/15/31     | -641.73    | 613.36    |               |  | -28.37                                  |
| 02/15/13  | 31331STA1 | 1,095.14             | FHLMC CMO 2303 ZD 7 000% 4/15/31    | -1,147.16  | 1,095.14  |               |  | -52.05                                  |
| 02/15/13  | 31392UJK8 | 1,531.01             | FHLMC CMO 2503 B 5 500% 9/15/17     | -1,612.34  | 1,531.01  |               |  | -81.33                                  |
| 02/15/13  | 31392WKF6 | 1,735.60             | FHLMC CMO 2509 CB 5.000% 10/15/17   | -1,814.24  | 1,735.60  |               |  | -78.64                                  |
| 02/15/13  | 31394KP57 | 4,019.67             | FHLMC CMO 2686 TQ 4.500% 10/15/18   | -4,132.73  | 4,019.67  |               |  | -113.04                                 |
| 02/15/13  | 31394PL27 | 603.92               | FHLMC CMO 2747 DX 5 000% 2/15/19    | -660.35    | 603.92    |               |  | -56.44                                  |
| 02/15/13  | 31395MV55 | 1,036.83             | FHLMC CMO 2922 Z 5.500% 1/15/32     | -1,080.73  | 1,036.83  |               |  | -43.90                                  |
| 02/15/13  | 31397BYPO | 3,318.91             | FHLMC CMO 3233 PA 6 000% 10/15/36   | -3,385.29  | 3,318.91  |               |  | -66.38                                  |
| 02/15/13  | 31399FTX0 | 4,414.10             | FHLMC CMO 3285 LC 5 000% 8/15/25    | -4,571.35  | 4,414.10  |               |  | -157.24                                 |
| 02/15/13  | 31397RMS2 | 1,492.62             | FHLMC CMO 3434 EJ 4.000% 3/15/18    | -1,549.29  | 1,492.62  |               |  | -56.67                                  |
| 02/15/13  | 31397TA69 | 4,014.38             | FHLMC CMO 3439 AC 4.500% 4/15/22    | -4,168.68  | 4,014.38  |               |  | -154.30                                 |
| 02/15/13  | 3137A6X98 | 3,064.06             | FHLMC CMO 3806 AB 4.000% 2/15/23    | -3,181.36  | 3,064.06  |               |  | -117.34                                 |
| 02/15/13  | 3137A6UM2 | 2,463.05             | FHLMC CMO 3808 BQ 5.500% 8/15/25    | -2,674.33  | 2,463.05  |               |  | -211.26                                 |
| 02/15/13  | 3137A8G28 | 740.15               | FHLMC CMO 3829 CD 3.000% 8/15/24    | -763.28    | 740.15    |               |  | -23.11                                  |
| 02/15/13  | 3137AB7E5 | 1,271.54             | FHLMC CMO 3852 HA 5 000% 12/15/21   | -1,379.62  | 1,271.54  |               |  | -108.06                                 |
| 02/15/13  | 3137AB2S9 | 1,493.80             | FHLMC CMO 3855 HQ 5 500% 2/15/26    | -1,637.11  | 1,493.80  |               |  | -143.31                                 |
| 02/15/13  | 3137ACDN6 | 6,323.06             | FHLMC CMO 3877 EL 4.000% 8/15/38    | -6,427.79  | 6,323.06  |               |  | -104.73                                 |
| 02/15/13  | 3137AFBS0 | 1,324.31             | FHLMC CMO 3926 GP 6 000% 8/15/25    | -1,465.85  | 1,324.31  |               |  | -141.54                                 |
| 02/15/13  | 3137AGEK2 | 1,096.60             | FHLMC CMO 3939 D 4.500% 9/15/41     | -1,175.08  | 1,096.60  |               |  | -78.48                                  |
| 02/15/13  | 3137AKDQ1 | 3,846.90             | FHLMC CMO 3992 H 4 000% 6/15/36     | -3,904.60  | 3,846.90  |               |  | -57.70                                  |
| 02/15/13  | 3137ASQ72 | 234.75               | FHLMC CMO 4088 LE 4.000% 10/15/40   | -248.84    | 234.75    |               |  | -14.09                                  |

REALIZED CAPITAL GAINS and LOSSES | Continued

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|-----------|-----------|----------------------|-------------------------------------|--------------------|---------------|--|---|
|           |           |                      |                                     |                    |               |  |   |
| 02/15/13  | 3137AXSM6 | 116.34               | FHUMC CMO 4153 KP 2.500% 1/15/43    | -115.72            | 116.34        | 0.62                                     |   |
| 02/15/13  | 3128PTK87 | 1,500.30             | FHUMC POOL #J13919 3 500% 12/01/20  | -1,582.11          | 1,500.30      | -81.81                                   |   |
| 02/15/13  | 31335H187 | 1,573.49             | FHUMC POOL #C90287 7.000% 7/01/19   | -1,628.56          | 1,573.49      | -55.07                                   |   |
| 02/15/13  | 31294KPF6 | 794.50               | FHUMC POOL #E01322 5 000% 3/01/18   | -857.32            | 794.50        | -62.84                                   |   |
| 02/15/13  | 31294NSX8 | 142.34               | FHUMC POOL #E04134 2 500% 11/01/27  | -149.57            | 142.34        | -7.23                                    |   |
| 02/15/13  | 3128MC2U8 | 1,505.43             | FHUMC POOL #G14187 5.500% 12/01/20  | -1,646.56          | 1,505.43      | -141.11                                  |   |
| 02/15/13  | 3128MDFB4 | 975.17               | FHUMC POOL #G14462 3.000% 5/01/22   | -1,032.61          | 975.17        | -57.44                                   |   |
| 02/15/13  | 3128PQKR1 | 382.13               | FHUMC POOL #J11204 4 500% 11/01/19  | -408.52            | 382.13        | -26.35                                   |   |
| 02/15/13  | 3128PQR78 | 1,090.35             | FHUMC POOL #J11410 4 000% 1/01/25   | -1,151.00          | 1,090.35      | -60.65                                   |   |
| 02/15/13  | 3128PRUW7 | 2,104.46             | FHUMC POOL #J12397 4.000% 6/01/25   | -2,138.66          | 2,104.46      | -34.20                                   |   |
| 02/15/13  | 3128PSHT5 | 151.11               | FHUMC POOL #J12954 3 500% 9/01/20   | -159.21            | 151.11        | -8.11                                    |   |
| 02/15/13  | 3128PYI12 | 1,666.07             | FHUMC POOL #J18815 3.000% 4/01/22   | -1,766.82          | 1,666.07      | -100.75                                  |   |
| 02/15/13  | 31306KN82 | 439.27               | FHUMC POOL #J20415 2 500% 9/01/22   | -462.81            | 439.27        | -23.54                                   |   |
| 02/15/13  | 31288LS85 | 3.04                 | FHUMC POOL #P50543 6 500% 4/01/37   | -3.09              | 3.04          | 0.00                                     |   |
| 02/15/13  | 3128QOF51 | 1,412.51             | FHUMC POOL #J19188 3 000% 5/01/22   | -1,498.58          | 1,412.51      | -86.07                                   |   |
| 02/15/13  | 3128QOQL4 | 458.84               | FHUMC POOL #J19459 3.000% 6/01/22   | -485.80            | 458.84        | -26.96                                   |   |
| 02/15/13  | 36241KRA8 | 387.66               | GNMA POOL 782281 6.000% 3/15/23     | -407.27            | 387.66        | -19.61                                   |   |
| 02/19/13  | 38378BDP1 | 44.56                | GNMA CMO 12.22 AB 1.661% 3/16/33    | -45.01             | 44.56         | -0.45                                    |   |
| 02/19/13  | 38373Y6X7 | 5,872.00             | GNMA CMO 2003-16 B 4.490% 8/16/25   | -6,009.62          | 5,872.00      | -137.62                                  |   |
| 02/19/13  | 38374BSV6 | 118.43               | GNMA CMO 2003-64 E 5 185% 4/16/39   | -126.13            | 118.43        | -7.71                                    |   |
| 02/19/13  | 38373MVG2 | 14,768.20            | GNMA CMO 2006-30 B 4 958% 1/16/31   | -15,691.21         | 14,768.20     | -923.01                                  |   |
| 02/19/13  | 38374NV46 | 184.62               | GNMA CMO 2006-63 A 4 255% 2/16/32   | -192.00            | 184.62        | -7.38                                    |   |
| 02/19/13  | 38374NTY7 | 11,404.77            | GNMA CMO 2006-67 B 4 858% 1/16/34   | -12,067.67         | 11,404.77     | -662.90                                  |   |
| 02/19/13  | 38373MTM2 | 348.23               | GNMA CMO 2006-8 C 5.313% 2/16/36    | -364.99            | 348.23        | -16.74                                   |   |
| 02/19/13  | 38373MYR5 | 24,273.41            | GNMA CMO 2007-15 B 4 425% 12/16/32  | -25,608.45         | 24,273.41     | -1,335.02                                |   |
| 02/19/13  | 38373MG53 | 710.84               | GNMA CMO 2007-34 B 4 579% 12/16/31  | -747.49            | 710.84        | -36.65                                   |   |
| 02/19/13  | 38373ML81 | 23,828.23            | GNMA CMO 2007-69 B 4 959% 6/16/30   | -24,843.91         | 23,828.23     | -1,015.68                                |   |
| 02/19/13  | 37611CAB2 | 7,041.43             | GNMA CMO 2007-75 B 5 055% 3/16/36   | -7,507.92          | 7,041.43      | -466.45                                  |   |
| 02/19/13  | 38376GVX5 | 1,985.35             | GNMA CMO 2010-122 AD 3.772% 1/16/32 | -2,068.18          | 1,985.35      | -82.86                                   |   |
| 02/19/13  | 38376G5A4 | 313.32               | GNMA CMO 2011-120 3 944% 8/16/33    | -329.61            | 313.32        | -16.25                                   |   |
| 02/19/13  | 38376GP53 | 270.99               | GNMA CMO 2011-49 AB 2.800% 1/16/34  | -276.41            | 270.99        | -5.42                                    |   |

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|-----------|------------|----------------------|--------------------------------------|--------------------|---------------|--|---|
|           |            |                      |                                      |                    |               |  |   |
| 02/19/13  | 80282JAB5  | 3,339.57             | SDART ABS 2011-4 A2 1 370% 3/16/15   | -3,338.00          | 3,339.57      |  | 1.5%                                    |
| 02/19/13  | 80281AAB5  | 6,627.04             | SDART ABS 2012-1 A2 1 250% 4/15/15   | -6,626.86          | 6,627.04      | 0.1€                                     |   |
| 02/25/13  | 312916BU2  | 492.32               | FHMAC CMO 1011 V/R 1 140% 5/25/23    | 502.17             | 492.32        |  | -9.8€                                   |
| 02/25/13  | 31355QES0  | 1,479.45             | FNMA CMO 162 FB V/R 1.210% 9/25/22   | -1,509.04          | 1,479.45      |  | -29.5€                                  |
| 02/25/13  | 31359BTV9  | 294.62               | FNMA CMO 1993-127 VR 1.170% 7/25/23  | -300.51            | 294.62        |  | -5.8€                                   |
| 02/25/13  | 31358USN7  | 161.14               | FNMA CMO 1993-46 FH 1 030% 4/25/23   | -163.56            | 161.14        |  | -2.4€                                   |
| 02/25/13  | 31359AFS3  | 1,527.92             | FNMA CMO 1993-75 ZQ 6.500% 5/25/23   | -1,568.41          | 1,527.92      |  | -40.4€                                  |
| 02/25/13  | 31322ELB4  | 2,946.70             | FNMA CMO 2002-58 HC 5.500% 9/25/17   | -3,109.23          | 2,946.70      |  | -162.5€                                 |
| 02/25/13  | 31323UAH6  | 3,165.88             | FNMA CMO 2003-W17 5.350% 8/25/33     | -3,258.88          | 3,165.88      |  | -93.0€                                  |
| 02/25/13  | 31325BP64  | 2,606.89             | FNMA CMO 2006-21 CA 5.500% 3/25/29   | -2,626.44          | 2,606.89      |  | -19.5€                                  |
| 02/25/13  | 31325DXA2  | 1,357.58             | FNMA CMO 2006-49 PA 6 000% 6/25/36   | -1,377.94          | 1,357.58      |  | -20.3€                                  |
| 02/25/13  | 31326QCC80 | 482.78               | FNMA CMO 2009-68 KA 3.750% 11/25/22  | -497.72            | 482.78        |  | -14.9€                                  |
| 02/25/13  | 3136A1WK7  | 3,625.50             | FNMA CMO 2011-100 KA 4 000% 8/25/38  | -3,660.16          | 3,625.50      |  | -34.6€                                  |
| 02/25/13  | 3136A1XG5  | 2,642.79             | FNMA CMO 2011-106 MC 3 500% 2/25/38  | -2,667.57          | 2,642.79      |  | -24.78                                  |
| 02/25/13  | 3136A2DK6  | 4,454.34             | FNMA CMO 2011-110 BH 3 000% 10/25/41 | -4,571.27          | 4,454.34      |  | -116.93                                 |
| 02/25/13  | 3136A2RH8  | 6,091.34             | FNMA CMO 2011-125 GD 3.500% 6/25/25  | -6,274.08          | 6,091.34      |  | -182.72                                 |
| 02/25/13  | 3136A3BZ3  | 3,589.65             | FNMA CMO 2011-145 LD 4.500% 3/25/40  | -3,816.25          | 3,589.65      |  | -226.60                                 |
| 02/25/13  | 3136A3EP2  | 2,897.93             | FNMA CMO 2011-148 PB 4 500% 12/25/41 | -3,109.84          | 2,897.93      |  | -211.91                                 |
| 02/25/13  | 31397SGM0  | 3,591.39             | FNMA CMO 2011-27 JQ 4 000% 9/25/39   | -3,771.65          | 3,591.39      |  | -180.26                                 |
| 02/25/13  | 31397UI23  | 7,639.03             | FNMA CMO 2011-65 A 4.000% 10/25/31   | -7,679.61          | 7,639.03      |  | -40.58                                  |
| 02/25/13  | 31397U3V9  | 2,930.90             | FNMA CMO 2011-67 EA 4 000% 7/25/21   | -3,106.75          | 2,930.90      |  | -175.8€                                 |
| 02/25/13  | 3136AOX51  | 9,118.85             | FNMA CMO 2011-89 H 4 000% 10/25/38   | -9,268.46          | 9,118.85      |  | -149.61                                 |
| 02/25/13  | 3136A02E6  | 408.10               | FNMA CMO 2011-89 VA 4 000% 9/25/23   | -425.19            | 408.10        |  | -17.09                                  |
| 02/25/13  | 3136A8SG6  | 5,587.59             | FNMA CMO 2012-102 PA 4.500% 3/25/41  | -5,997.93          | 5,587.59      |  | -410.34                                 |
| 02/25/13  | 3136A3TS0  | 10,835.27            | FNMA CMO 2012-11 PN 4 000% 11/25/40  | -10,923.31         | 10,835.27     |  | -88.04                                  |
| 02/25/13  | 3136A5BH8  | 823.95               | FNMA CMO 2012-40 GC 4 500% 12/25/40  | -848.93            | 823.95        |  | -24.98                                  |
| 02/25/13  | 3136A47F0  | 125.82               | FNMA CMO 2012-48 MB 3 500% 5/25/42   | -131.70            | 125.82        |  | -5.88                                   |
| 02/25/13  | 3136A7HX3  | 2,660.77             | FNMA CMO 2012-67 PB 4.500% 12/25/40  | -2,830.39          | 2,660.77      |  | -169.62                                 |
| 02/25/13  | 3136A65G5  | 1,571.45             | FNMA CMO 2012-73 JB 3 500% 1/25/42   | -1,648.73          | 1,571.45      |  | -77.28                                  |
| 02/25/13  | 3136A7KK7  | 3,507.62             | FNMA CMO 2012-78 PA 4 000% 8/25/41   | -3,696.15          | 3,507.62      |  | -188.53                                 |
| 02/25/13  | 3136A34J7  | 1,792.71             | FNMA CMO 2012-8 LE 3.500% 2/25/42    | -1,871.14          | 1,792.71      |  | -78.4€                                  |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                         | COST BASIS (\$) |           | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|-------------------------------------|-----------------|-----------|---------------|--|---|
|           |           |                      |                                     | BASIS (\$)      | COST (\$) |               |  |   |
| 02/25/13  | 3136A7J29 | 3,631.93             | FNMA CMO 2012-81 Q 4 000% 8/25/42   | -3,825.44       | 3,631.93  | -193.51       |  |   |
| 02/25/13  | 3136A73Q3 | 4,286.76             | FNMA CMO 2012-95 AB 4 000% 11/25/40 | -4,462.25       | 4,286.76  | -175.49       |  |   |
| 02/25/13  | 3136A73D2 | 4,145.06             | FNMA CMO 2012-97 MA 4 000% 10/25/41 | -4,333.53       | 4,145.06  | -188.47       |  |   |
| 02/25/13  | 31358MCA0 | 68.62                | FNMA CMO 92-39 V/R 1 160% 3/25/22   | -69.52          | 68.62     | -0.90         |  |   |
| 02/25/13  | 31359HKC7 | 1,059.43             | FNMA CMO 94-50 V/R 1 300% 3/25/24   | -1,088.56       | 1,059.43  | -29.15        |  |   |
| 02/25/13  | 31368HBG7 | 167.97               | FNMA POOL #190039 7.500% 9/01/13    | -180.57         | 167.97    | -12.60        |  |   |
| 02/25/13  | 31409BB89 | 2,423.68             | FNMA PL #865963 V/R 5.626% 3/01/36  | -2,452.66       | 2,423.68  | -28.96        |  |   |
| 02/25/13  | 31371HER5 | 76.34                | FNMA POOL #252244 7 000% 1/01/29    | -76.59          | 76.34     | -0.24         |  |   |
| 02/25/13  | 31403DSV2 | 2,180.33             | FNMA POOL #745832 6 000% 4/01/21    | -2,392.91       | 2,180.33  | -212.58       |  |   |
| 02/25/13  | 31409XNW5 | 2,693.67             | FNMA POOL #881605 6.500% 2/01/36    | -2,737.02       | 2,693.67  | -43.35        |  |   |
| 02/25/13  | 31410KAT1 | 874.94               | FNMA POOL #8899318 5.500% 7/01/20   | -956.42         | 874.94    | -81.48        |  |   |
| 02/25/13  | 31410HE5  | 1,473.72             | FNMA POOL #890429 3.000% 5/01/22    | -1,565.14       | 1,473.72  | -91.42        |  |   |
| 02/25/13  | 31412EYB6 | 89                   | FNMA POOL #923306 6.500% 3/01/37    | -0.91           | 0.89      | -0.02         |  |   |
| 02/25/13  | 31416NBW1 | 120.39               | FNMA POOL #AA4552 4 000% 8/01/24    | -123.49         | 120.39    | -3.10         |  |   |
| 02/25/13  | 31417D5BS | 582.30               | FNMA POOL #AB7141 2 500% 12/01/27   | -610.32         | 582.30    | -28.02        |  |   |
| 02/25/13  | 313846X6  | 1,857.26             | FNMA POOL #AH4841 4.000% 2/01/26    | -1,902.53       | 1,857.26  | -45.27        |  |   |
| 02/25/13  | 313859L40 | 531.44               | FNMA POOL #AK4846 3 000% 5/01/27    | -564.49         | 531.44    | -33.05        |  |   |
| 02/25/13  | 3138M5R76 | 190.75               | FNMA POOL #APP2309 2.500% 9/01/27   | -200.82         | 190.75    | -10.07        |  |   |
| 02/25/13  | 3138M6Y50 | 69.74                | FNMA POOL #AP2431 2.500% 9/01/27    | -73.42          | 69.74     | -3.68         |  |   |
| 02/25/13  | 3138NWX79 | 212.88               | FNMA POOL #AR0701 2.500% 12/01/27   | -222.13         | 212.88    | -9.25         |  |   |
| 02/25/13  | 31417YGM3 | 735.67               | FNMA POOL #MA0203 4.000% 10/01/19   | -778.20         | 735.67    | -42.50        |  |   |
| 02/25/13  | 31417YHM2 | 1,313.98             | FNMA POOL #MA0235 4.000% 11/01/19   | -1,389.95       | 1,313.98  | -75.97        |  |   |
| 02/25/13  | 31417YN78 | 1,754.47             | FNMA POOL #MA0413 4 000% 5/01/20    | -1,855.90       | 1,754.47  | -101.45       |  |   |
| 02/25/13  | 31417YPQ4 | 2,192.31             | FNMA POOL #MA0430 4 000% 6/01/20    | -2,319.05       | 2,192.31  | -126.74       |  |   |
| 02/25/13  | 31417YQM2 | 952.52               | FNMA POOL #MA0459 4 000% 7/01/20    | -1,007.59       | 952.52    | -55.07        |  |   |
| 02/25/13  | 31417YUY1 | 462.04               | FNMA POOL #MA0598 3.500% 12/01/20   | -487.24         | 462.04    | -25.20        |  |   |
| 02/25/13  | 31417YVF1 | 890.10               | FNMA POOL #MA0613 4 000% 11/01/20   | -941.56         | 890.10    | -51.44        |  |   |
| 02/25/13  | 31417YVX2 | 4,328.18             | FNMA POOL #MA0629 3.500% 1/01/21    | -4,566.91       | 4,328.18  | -238.77       |  |   |
| 02/25/13  | 31418AAF5 | 2,378.72             | FNMA POOL #MA0905 3.500% 11/01/21   | -2,517.73       | 2,378.72  | -139.01       |  |   |
| 02/25/13  | 31419AD87 | 973.56               | FNMA POOL AEO126 5.000% 6/01/20     | -1,055.40       | 973.56    | -81.84        |  |   |
| 02/25/13  | 3138M7QQ1 | 800.34               | FNMA POOL AP062 3.000% 8/01/22      | -852.36         | 800.34    | -52.02        |  |   |

REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION                          | BASIS (\$) | COST<br>BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|--------------------------------------|------------|--------------------|---------------|--|---|
| 02/25/13  | 576434VX9  | 573.96               | MALT CMO 2004-10 4A1 6 0000% 9/25/19 | .577 64    | 573.96             |               |  | -3.6€                                   |
| 02/25/13  | 81744PAA3  | 1,605.42             | SEMT CMO 2010-H1 A1 3.7500% 2/25/40  | -1,630.50  | 1,605.42           |               |  | -25.0€                                  |
| 02/25/13  | 94983YAH4  | 222.08               | WFMBs 2006-5 2A1 5 2500% 4/25/21     | .225 55    | 222.08             |               |  | -3.4€                                   |
| 02/26/13  | 1729732B4  | 223.67               | CMSI CMO 2005-5 2A3 5.0000% 8/25/20  | .228.42    | 223.67             |               |  | -4.7€                                   |
| 02/26/13  | 63543VAB9  | 5,681.43             | NCSLT ABS 06-3 V/R 0 3241% 3/25/26   | .5,571.35  | 5,681.43           |               |  | 110.0€                                  |
| 02/27/13  | 81745MMA9  | 952.81               | SEMT CMO 2013-2 A1 1 874% 2/25/43    | .952.78    | 952.81             |               | 0.03                                     |   |
| 03/05/13  | 667294AN2  | 12,810.48            | NORTHWEST AIRS ABS 7.9500% 9/01/16   | -13,599.13 | 12,810.48          |               |  | -788.65                                 |
| 03/14/13  | 31417YHM2  | 29,160.06            | FNMA POOL #MA0235 4.0000% 11/01/19   | -30,845.89 | 31,173.93          |               |  | 328.0€                                  |
| 03/14/13  | 31417YPQ4  | 51,893.50            | FNMA POOL #MA0430 4.0000% 6/01/20    | -54,893.60 | 55,477.39          |               |  | 583.7€                                  |
| 03/14/13  | 31417YQM2  | 22,932.04            | FNMA POOL #MA0459 4 0000% 7/01/20    | -24,257.81 | 24,515.78          |               |  | 257.9€                                  |
| 03/14/13  | 31417YUY1  | 12,838.43            | FNMA POOL #MA0598 3 5000% 12/01/20   | -13,538.53 | 13,596.70          |               |  | 58.1€                                   |
| 03/15/13  | 31337TOBX1 | 244.85               | FHLMC CMO 1541 O V/R 1 320% 7/15/23  | .247.53    | 244.85             |               |  | -2.6€                                   |
| 03/15/13  | 313313WBO  | 2,076.41             | FHLMC CMO 1665 KZ 6 500% 1/15/24     | -2,123.13  | 2,076.41           |               |  | -46.7€                                  |
| 03/15/13  | 3133173A2  | 630.99               | FHLMC CMO 1715 V/R 1 370% 4/15/24    | .640.65    | 630.99             |               |  | -9.6€                                   |
| 03/15/13  | 313315KV4  | 190.63               | FHLMC CMO 1730 FA 1 270% 5/15/24     | .204.09    | 190.63             |               |  | -13.4€                                  |
| 03/15/13  | 313317QVX2 | 333.26               | FHLMC CMO 2278 Z 7.0000% 1/15/31     | .348.67    | 333.26             |               |  | -15.4€                                  |
| 03/15/13  | 313317STA1 | 1,940.41             | FHLMC CMO 2303 ZD 7.0000% 4/15/31    | -2,032.58  | 1,940.41           |               |  | -92.1€                                  |
| 03/15/13  | 313322UK8  | 1,475.47             | FHLMC CMO 2503 B 5.5000% 9/15/17     | -1,553.85  | 1,475.47           |               |  | -78.3€                                  |
| 03/15/13  | 313922WKF6 | 1,262.11             | FHLMC CMO 2509 CB 5.0000% 10/15/17   | -1,319.30  | 1,262.11           |               |  | -57.1€                                  |
| 03/15/13  | 31334KP57  | 1,677.90             | FHLMC CMO 2686 TQ 4.5000% 10/15/18   | -1,725.09  | 1,677.90           |               |  | -47.1€                                  |
| 03/15/13  | 31394PL27  | 590.79               | FHLMC CMO 2747 DX 5.0000% 2/15/19    | -645.99    | 590.79             |               |  | -55.2€                                  |
| 03/15/13  | 31395MV55  | 881.67               | FHLMC CMO 2922 Z 5 500% 1/15/32      | .919.00    | 881.67             |               |  | -37.3€                                  |
| 03/15/13  | 31397BYPO  | 2,116.40             | FHLMC CMO 3233 PA 6.0000% 10/15/36   | -2,158.73  | 2,116.40           |               |  | 42.3€                                   |
| 03/15/13  | 31397FTX0  | 5,244.63             | FHLMC CMO 3285 LC 5.0000% 8/15/25    | -5,431.47  | 5,244.63           |               |  | -186.8€                                 |
| 03/15/13  | 31397RMS2  | 1,297.29             | FHLMC CMO 3434 EJ 4.0000% 3/15/18    | -1,346.55  | 1,297.29           |               |  | -49.2€                                  |
| 03/15/13  | 31397TA69  | 4,372.76             | FHLMC CMO 3439 AC 4 500% 4/15/22     | -4,540.84  | 4,372.76           |               |  | -168.0€                                 |
| 03/15/13  | 3137A6X98  | 2,636.16             | FHLMC CMO 3806 AB 4.0000% 2/15/23    | -2,737.08  | 2,636.16           |               |  | -100.9€                                 |
| 03/15/13  | 3137A6UM2  | 2,316.75             | FHLMC CMO 3808 BQ 5 500% 8/15/25     | -2,515.48  | 2,316.75           |               |  | -198.7€                                 |
| 03/15/13  | 3137A8G28  | 698.79               | FHLMC CMO 3829 CD 3.0000% 8/15/24    | -720.63    | 698.79             |               |  | -21.8€                                  |
| 03/15/13  | 3137AB7E5  | 1,116.52             | FHLMC CMO 3852 HA 5 0000% 12/15/21   | -1,211.42  | 1,116.52           |               |  | -94.9€                                  |
| 03/15/13  | 3137AB2S9  | 1,158.50             | FHLMC CMO 3855 HQ 5.5000% 2/15/26    | -1,269.64  | 1,158.50           |               |  | -111.1€                                 |

**REALIZED CAPITAL GAINS and LOSSES | Continued**

| TRAN DATE          | ASSET ID | SHARES/<br>PAR VALUE | DESCRIPTION                         | COST<br>BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|--------------------|----------|----------------------|-------------------------------------|--------------------|---------------|--|---|
|                    |          |                      |                                     |                    |               |  |   |
| 03/15/13 3137ACDN6 |          | 5,721.91             | FHLMC CMO 3877 EL 4 0000% 8/15/38   | -5,816.68          | 5,721.91      | .94.77                                   |   |
| 03/15/13 3137AFBS0 |          | 1,083.98             | FHLMC CMO 3926 GP 6 0000% 8/15/25   | -1,199.83          | 1,083.98      | -115.84                                  |   |
| 03/15/13 3137AGEK2 |          | 1,214.16             | FHLMC CMO 3939 D 4 5000% 9/15/41    | -1,301.05          | 1,214.16      | -86.89                                   |   |
| 03/15/13 3137AKDQ1 |          | 370.18               | FHLMC CMO 3992 H 4 0000% 6/15/36    | -375.73            | 370.18        | -5.55                                    |   |
| 03/15/13 3137ASNY6 |          | 703.94               | FHLMC CMO 4088 AP 3 0000% 4/15/41   | -719.12            | 703.94        | -15.18                                   |   |
| 03/15/13 3137ASQ72 |          | 157.46               | FHLMC CMO 4088 LE 4 0000% 10/15/40  | -166.91            | 157.46        | -9.45                                    |   |
| 03/15/13 3137ATN7  |          | 227.96               | FHLMC CMO 4097 PB 1 750% 11/15/40   | -229.60            | 227.96        | -1.64                                    |   |
| 03/15/13 3137AXSM6 |          | 56.95                | FHLMC CMO 4153 KP 2 500% 1/15/43    | -56.65             | 56.95         | 0.30                                     |   |
| 03/15/13 3128PTK87 |          | 2,080.79             | FHLMC POOL #J13919 3 5000% 12/01/20 | -2,194.26          | 2,080.79      | -113.47                                  |   |
| 03/15/13 31335H87  |          | 489.74               | FHLMC POOL #C90287 7.0000% 7/01/19  | -506.88            | 489.74        | -17.12                                   |   |
| 03/15/13 31294KPF6 |          | 712.76               | FHLMC POOL #E01322 5 0000% 3/01/18  | -769.11            | 712.76        | -56.34                                   |   |
| 03/15/13 31294NSX8 |          | 131.06               | FHLMC POOL #E04134 2 5000% 11/01/27 | -137.72            | 131.06        | -6.66                                    |   |
| 03/15/13 3128MC2U8 |          | 1,376.31             | FHLMC POOL #G14187 5.5000% 12/01/20 | -1,505.34          | 1,376.31      | -129.00                                  |   |
| 03/15/13 3128MDFB4 |          | 872.36               | FHLMC POOL #G14462 3 0000% 5/01/22  | -923.75            | 872.36        | -51.39                                   |   |
| 03/15/13 3128MDIG6 |          | 114.12               | FHLMC POOL #G14627 2 5000% 11/01/27 | -118.83            | 114.12        | -4.71                                    |   |
| 03/15/13 3128PQKR1 |          | 244.79               | FHLMC POOL #J11204 4 5000% 11/01/19 | -261.70            | 244.79        | -16.91                                   |   |
| 03/15/13 3128PQR78 |          | 765.58               | FHLMC POOL #J11410 4 0000% 1/01/25  | -808.17            | 765.58        | -42.55                                   |   |
| 03/15/13 3128PRUW7 |          | 2,117.82             | FHLMC POOL #J12397 4 0000% 6/01/25  | -2,152.23          | 2,117.82      | -34.41                                   |   |
| 03/15/13 3128PSH75 |          | 394.39               | FHLMC POOL #J12954 3 5000% 9/01/20  | -415.53            | 394.39        | -21.12                                   |   |
| 03/15/13 3128PYYL2 |          | 832.66               | FHLMC POOL #J18815 3 0000% 4/01/22  | -883.01            | 832.66        | -50.35                                   |   |
| 03/15/13 31306XN82 |          | 326.22               | FHLMC POOL #J20415 2 5000% 9/01/22  | -343.70            | 326.22        | -17.48                                   |   |
| 03/15/13 31306X4T7 |          | 172.64               | FHLMC POOL #J20834 2 5000% 10/01/27 | -180.19            | 172.64        | -7.55                                    |   |
| 03/15/13 31288LS85 |          | 3.06                 | FHLMC POOL #P50543 6 5000% 4/01/37  | -3.11              | 3.06          | -0.05                                    |   |
| 03/15/13 3128Q0F51 |          | 989.74               | FHLMC POOL #J19188 3.0000% 5/01/22  | -1,050.05          | 989.74        | -60.31                                   |   |
| 03/15/13 3128Q0QL4 |          | 448.88               | FHLMC POOL #J19459 3 0000% 6/01/22  | -475.25            | 448.88        | -26.37                                   |   |
| 03/15/13 36241KRA8 |          | 621.74               | GNMA POOL 782281 6.0000% 3/15/23    | -653.19            | 621.74        | -31.45                                   |   |
| 03/18/13 38378BDP1 |          | 40.78                | GNMA CMO 1222 AB 1.661% 3/16/33     | -41.19             | 40.78         | -0.41                                    |   |
| 03/18/13 38374BSV6 |          | 118.95               | GNMA CMO 2003-64 E 5 185% 4/16/39   | -126.68            | 118.95        | -7.75                                    |   |
| 03/18/13 38373MVG2 |          | 16,361.50            | GNMA CMO 2006-30 B 4 958% 1/16/31   | -17,384.09         | 16,361.50     | -1,022.55                                |   |
| 03/18/13 38374NV46 |          | 185.51               | GNMA CMO 2006-63 A 4 255% 2/16/32   | -192.93            | 185.51        | -7.45                                    |   |
| 03/18/13 38374NTY7 |          | 8,817.08             | GNMA CMO 2006-67 B 4 858% 1/16/34   | -9,329.57          | 8,817.08      | -512.45                                  |   |

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**REALIZED CAPITAL GAINS and LOSSES | Continued**

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                 | COST<br>BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) |         | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|-----------------------------|--------------------|---------------|--|---------|---|
|           |           |                      |                             |                    |               | GAIN                                     | LOSS    |   |
| 03/18/13  | 38373MTM2 | 349.83               | GNMA CMO 2006-8 C 5 313%    | 2/16/36            | 366.67        | 349.83                                   | -16.84  |   |
| 03/18/13  | 38373MYR5 | 521.41               | GNMA CMO 2007-15 B 4 425%   | 12/16/32           | 550.09        | 521.41                                   | -28.66  |   |
| 03/18/13  | 38373WG53 | 714.16               | GNMA CMO 2007-34 B 4 579%   | 12/16/31           | 750.98        | 714.16                                   | -36.83  |   |
| 03/18/13  | 38373ML81 | 15,059.50            | GNMA CMO 2007-69 B 4 959%   | 6/16/30            | 15,701.41     | 15,059.50                                | -641.91 |   |
| 03/18/13  | 37611CAB2 | 8,128.76             | GNMA CMO 2007-75 B 5 055%   | 3/16/36            | 8,667.29      | 8,128.76                                 | -538.55 |   |
| 03/18/13  | 38376GVX5 | 1,857.08             | GNMA CMO 2010-122 AD 3.772% | 1/16/32            | 1,934.55      | 1,857.08                                 | -77.47  |   |
| 03/18/13  | 38376G5A4 | 480.03               | GNMA CMO 2011-120 3.944%    | 8/16/33            | 504.99        | 480.03                                   | -24.96  |   |
| 03/18/13  | 38376GP53 | 7,059.54             | GNMA CMO 2011-49 AB 2.800%  | 1/16/34            | 7,200.73      | 7,059.54                                 | -141.16 |   |
| 03/18/13  | 80282JABS | 3,269.43             | SDART ABS 2011-4 A2 1 370%  | 3/16/15            | 3,267.90      | 3,269.43                                 | 1.56    |   |
| 03/18/13  | 80281AAB5 | 6,637.15             | SDART ABS 2012-1 A2 1 250%  | 4/15/15            | 6,636.97      | 6,637.15                                 | 0.16    |   |
| 03/19/13  | 31294NUC1 | 98.31                | FHLMC POOL #E04179 2 500%   | 1/01/28            | 102.58        | 98.31                                    | -4.27   |   |
| 03/19/13  | 31307ATD4 | 131.88               | FHLMC POOL #J22348 2 500%   | 2/01/28            | 136.74        | 131.88                                   | -4.86   |   |
| 03/25/13  | 1729732B4 | 129.44               | CMSI CMO 2005-5 2A3 5 000%  | 8/25/20            | 132.19        | 129.44                                   | -2.71   |   |
| 03/25/13  | 312916BU2 | 255.17               | FHLMC CMO 101 V/R 1 320%    | 5/25/23            | 260.27        | 255.17                                   | -5.10   |   |
| 03/25/13  | 31358QES0 | 1,058.94             | FNMA CMO 162 FB V/R 1.330%  | 9/25/22            | 1,080.12      | 1,058.94                                 | -21.16  |   |
| 03/25/13  | 31359RTV9 | 429.37               | FNMA CMO 1993-127 VR 1 310% | 7/25/23            | 437.96        | 429.37                                   | -8.56   |   |
| 03/25/13  | 31358USN7 | 132.83               | FNMA CMO 1993-46 FH 1 080%  | 4/25/23            | 134.82        | 132.83                                   | -1.96   |   |
| 03/25/13  | 31359AFS3 | 1,167.12             | FNMA CMO 1993-75 ZQ 6.500%  | 5/25/23            | 1,198.05      | 1,167.12                                 | -30.93  |   |
| 03/25/13  | 31322ELB4 | 2,677.03             | FNMA CMO 2002-58 HC 5.500%  | 9/25/17            | 2,824.68      | 2,677.03                                 | -147.66 |   |
| 03/25/13  | 31393UAH6 | 7,788.61             | FNMA CMO 2003-W17 5.350%    | 8/25/33            | 8,017.40      | 7,788.61                                 | -228.75 |   |
| 03/25/13  | 31395BP64 | 2,133.80             | FNMA CMO 2006-21 CA 5 500%  | 3/25/29            | 2,149.80      | 2,133.80                                 | -16.00  |   |
| 03/25/13  | 31395DXA2 | 1,324.93             | FNMA CMO 2006-49 PA 6 000%  | 6/25/36            | 1,344.80      | 1,324.93                                 | -19.87  |   |
| 03/25/13  | 31396QC80 | 488.00               | FNMA CMO 2009-68 KA 3 750%  | 11/25/22           | 503.10        | 488.00                                   | -15.16  |   |
| 03/25/13  | 3136A1WK7 | 5,127.50             | FNMA CMO 2011-100 KA 4 000% | 8/25/38            | 5,176.53      | 5,127.50                                 | -49.03  |   |
| 03/25/13  | 3136A1XG5 | 5,804.67             | FNMA CMO 2011-106 MC 3 500% | 2/25/38            | 5,859.09      | 5,804.67                                 | -54.42  |   |
| 03/25/13  | 3136A2DK6 | 3,864.60             | FNMA CMO 2011-110 BH 3 000% | 10/25/41           | 3,966.05      | 3,864.60                                 | -101.45 |   |
| 03/25/13  | 3136A2RH8 | 4,450.22             | FNMA CMO 2011-125 GD 3 500% | 6/25/25            | 4,583.73      | 4,450.22                                 | -133.51 |   |
| 03/25/13  | 3136A3BZ3 | 701.71               | FNMA CMO 2011-145 LD 4 500% | 3/25/40            | 746.01        | 701.71                                   | -44.30  |   |
| 03/25/13  | 3136A3EP2 | 2,474.37             | FNMA CMO 2011-148 PB 4.500% | 12/25/41           | 2,655.31      | 2,474.37                                 | -180.94 |   |
| 03/25/13  | 31397SGM0 | 2,721.52             | FNMA CMO 2011-27 JQ 4 000%  | 9/25/39            | 2,858.12      | 2,721.52                                 | -136.60 |   |
| 03/25/13  | 31397U3V9 | 2,745.25             | FNMA CMO 2011-67 EA 4 000%  | 7/25/21            | 2,909.96      | 2,745.25                                 | -164.71 |   |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION                         | COST<br>BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|-------------------------------------|--------------------|---------------|--|---|
| 03/25/13  | 3136AOX51  | 5,506.05             | FNMA CMO 2011-89 H 4 000% 10/25/38  | -5,596.38          | 5,506.05      | -90.33                                   |   |
| 03/25/13  | 3136A02E6  | 408.47               | FNMA CMO 2011-89 VA 4.000% 9/25/23  | -425.57            | 408.47        | -17.10                                   |   |
| 03/25/13  | 3136A8SG6  | 5,572.24             | FNMA CMO 2012-102 PA 4.500% 3/25/41 | -5,981.45          | 5,572.24      | -409.21                                  |   |
| 03/25/13  | 3136A3TS0  | 6,994.75             | FNMA CMO 2012-11 PN 4.000% 11/25/40 | -7,051.58          | 6,994.75      | -56.83                                   |   |
| 03/25/13  | 3136A5BH8  | 1,598.76             | FNMA CMO 2012-40 GC 4.500% 12/25/40 | -1,647.22          | 1,598.76      | -48.46                                   |   |
| 03/25/13  | 3136A47F0  | 616.80               | FNMA CMO 2012-48 MB 3.500% 5/25/42  | -645.62            | 616.80        | -28.82                                   |   |
| 03/25/13  | 3136A7H3   | 2,441.14             | FNMA CMO 2012-67 PB 4 500% 12/25/40 | -2,596.76          | 2,441.14      | -155.62                                  |   |
| 03/25/13  | 3136A65G5  | 1,173.54             | FNMA CMO 2012-73 JB 3.500% 1/25/42  | -1,231.25          | 1,173.54      | -57.71                                   |   |
| 03/25/13  | 3136A7KK7  | 2,882.96             | FNMA CMO 2012-78 PA 4 000% 8/25/41  | -3,037.92          | 2,882.96      | -154.96                                  |   |
| 03/25/13  | 3136A34J7  | 1,237.78             | FNMA CMO 2012-8 LE 3.500% 2/25/42   | -1,291.93          | 1,237.78      | -54.15                                   |   |
| 03/25/13  | 3136A7J29  | 1,473.48             | FNMA CMO 2012-81 Q 4 000% 8/25/42   | -1,551.99          | 1,473.48      | -78.51                                   |   |
| 03/25/13  | 3136A73Q3  | 3,250.79             | FNMA CMO 2012-95 AB 4 000% 11/25/40 | -3,383.87          | 3,250.79      | -133.08                                  |   |
| 03/25/13  | 3136A73D2  | 2,255.79             | FNMA CMO 2012-97 MA 4 000% 10/25/41 | -2,358.36          | 2,255.79      | -102.57                                  |   |
| 03/25/13  | 3136ABV42  | 1,170.63             | FNMA CMO 2013-6 TA 1 500% 1/25/43   | -1,174.29          | 1,170.63      | -3.66                                    |   |
| 03/25/13  | 31358MCA0  | 78.74                | FNMA CMO 92-39 V/R 1 280% 3/25/22   | .79.78             | 78.74         | -1.02                                    |   |
| 03/25/13  | 31359HKC7  | 920.55               | FNMA CMO 94-50 V/R 1 400% 3/25/24   | .945.87            | 920.55        | -25.31                                   |   |
| 03/25/13  | 31368HBG7  | 185.79               | FNMA POOL #190039 7 500% 9/01/13    | -199.72            | 185.79        | -13.95                                   |   |
| 03/25/13  | 31409PBB89 | 2,665.01             | FNMA PL #865963 V/R 3.505% 3/01/36  | -2,696.87          | 2,665.01      | -31.84                                   |   |
| 03/25/13  | 31371HER5  | 143.99               | FNMA POOL #252244 7 000% 1/01/29    | -144.47            | 143.99        | -0.46                                    |   |
| 03/25/13  | 31403DSV2  | 1,957.12             | FNMA POOL #745832 6 000% 4/01/21    | -2,147.94          | 1,957.12      | -190.84                                  |   |
| 03/25/13  | 31409XNW5  | 32.01                | FNMA POOL #881605 6.500% 2/01/36    | -32.53             | 32.01         | -0.54                                    |   |
| 03/25/13  | 31410KAT1  | 836.49               | FNMA POOL #8899318 5.500% 7/01/20   | .914.39            | 836.49        | -77.90                                   |   |
| 03/25/13  | 31410LHE5  | 1,318.69             | FNMA POOL #890429 3.000% 5/01/22    | -1,400.49          | 1,318.69      | -81.80                                   |   |
| 03/25/13  | 31412EYB6  | .89                  | FNMA POOL #923306 6.500% 3/01/37    | -.91               | 0.89          | -0.02                                    |   |
| 03/25/13  | 31416NBW1  | 84.77                | FNMA POOL #AA4552 4.000% 8/01/24    | -86.96             | 84.77         | -2.15                                    |   |
| 03/25/13  | 31417DSB5  | 558.79               | FNMA POOL #AB7141 2.500% 12/01/27   | -585.68            | 558.79        | -26.89                                   |   |
| 03/25/13  | 3138A6X6   | 1,484.88             | FNMA POOL #AH4841 4 000% 2/01/26    | -1,521.07          | 1,484.88      | -36.15                                   |   |
| 03/25/13  | 3138E9L40  | 323.51               | FNMA POOL #AK4846 3.000% 5/01/27    | -343.63            | 323.51        | -20.12                                   |   |
| 03/25/13  | 3138M5R76  | 101.57               | FNMA POOL #AP2309 2.500% 9/01/27    | -106.93            | 101.57        | -5.36                                    |   |
| 03/25/13  | 3138M6Y50  | 69.48                | FNMA POOL #AP3431 2 500% 9/01/27    | -73.15             | 69.48         | -3.67                                    |   |
| 03/25/13  | 3138NNWX79 | 315.24               | FNMA POOL #AR0701 2.500% 12/01/27   | -328.93            | 315.24        | -13.69                                   |   |

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| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION                         | COST<br>BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|-------------------------------------|--------------------|---------------|--|---|
| 03/25/13  | 31417YHM2  | 1,101.31             | FNMA POOL #MA0235 4.000% 11/01/19   | -1,164.98          | 1,101.31      |  | -63.6¢                                  |
| 03/25/13  | 31417YPQ4  | 2,423.94             | FNMA POOL #MA0430 4.000% 6/01/20    | -2,564.07          | 2,423.94      |  | -140.1¢                                 |
| 03/25/13  | 31417YQM2  | 902.06               | FNMA POOL #MA0459 4.000% 7/01/20    | -954.21            | 902.06        |  | -52.1¢                                  |
| 03/25/13  | 31417YUY1  | 424.48               | FNMA POOL #MA0598 3.500% 12/01/20   | -447.63            | 424.48        |  | -23.1¢                                  |
| 03/25/13  | 31417YVF1  | 718.00               | FNMA POOL #MA0613 4.000% 11/01/20   | -759.51            | 718.00        |  | -41.5¢                                  |
| 03/25/13  | 31417YVX2  | 4,047.02             | FNMA POOL #MA0629 3.500% 1/01/21    | -4,270.24          | 4,047.02      |  | -223.2¢                                 |
| 03/25/13  | 31418AAF5  | 2,409.49             | FNMA POOL #MA0905 3.500% 11/01/21   | -2,550.29          | 2,409.49      |  | -140.8¢                                 |
| 03/25/13  | 31419AD87  | 770.93               | FNMA POOL AE0126 5.000% 6/01/20     | -835.74            | 770.93        |  | -64.8¢                                  |
| 03/25/13  | 3138M7QQ1  | 996.16               | FNMA POOL AP4062 3.000% 8/01/22     | -1,060.91          | 996.16        |  | -64.75                                  |
| 03/25/13  | 576434VX9  | 380.60               | MALT CMO 2004.104A1 6.000% 9/25/19  | -383.04            | 380.60        |  | -2.4¢                                   |
| 03/25/13  | 81744PAA3  | 668.71               | SEMT CMO 2010H1 A1 3.750% 2/25/40   | -679.16            | 668.71        |  | -10.4¢                                  |
| 03/25/13  | 94983XAHA4 | 1,042.18             | WFMBSD 2006-5 2A1 5.250% 4/25/21    | -1,058.46          | 1,042.18      |  | -16.2¢                                  |
| 03/26/13  | 63543VAB9  | 5,722.49             | NCSIT ABS 06.3 V/R 0.290% 3/25/26   | -5,611.62          | 5,722.49      |  | 110.8¢                                  |
| 03/26/13  | 81745MAA9  | 952.63               | SEMT CMO 2013-2 A1 1.874% 2/25/43   | -952.60            | 952.63        | 0.03                                     |   |
| 04/03/13  | 210805BD8  | 4,392.43             | CONTINENTAL AIRLINES 7461% 10/01/16 | -4,628.52          | 4,392.43      |  | -236.09                                 |
| 04/04/13  | 667294AT9  | 22.03                | NORTHWEST ABS 2000-17 1.50% 4/01/21 | -23.43             | 22.03         | -1.40                                    |   |
| 04/15/13  | 3133T0BX1  | 285.41               | FHIMC CMO 1541 O/V/R 1.180% 7/15/23 | -288.53            | 285.41        |  | -3.1¢                                   |
| 04/15/13  | 3133T3WBO  | 1,792.65             | FHIMC CMO 1665 KZ 6.500% 1/15/24    | -1,832.98          | 1,792.65      |  | -40.3¢                                  |
| 04/15/13  | 3133T4A2   | 950.68               | FHIMC CMO 1715 V/R 1.510% 4/15/24   | -965.24            | 950.68        |  | -14.5¢                                  |
| 04/15/13  | 3133T5KV4  | 314.56               | FHIMC CMO 1730 FA 1.410% 5/15/24    | -336.78            | 314.56        |  | -22.2¢                                  |
| 04/15/13  | 3133TQVX2  | 925.07               | FHIMC CMO 2278 Z 7.000% 1/15/31     | -967.85            | 925.07        |  | -42.7¢                                  |
| 04/15/13  | 3133TSTA1  | 1,971.23             | FHIMC CMO 2303 ZD 7.000% 4/15/31    | -2,064.86          | 1,971.23      |  | -93.6¢                                  |
| 04/15/13  | 31392UK8   | 1,447.27             | FHIMC CMO 2503 B 5.500% 9/15/17     | -1,524.16          | 1,447.27      |  | -76.8¢                                  |
| 04/15/13  | 31392WKF6  | 1,304.81             | FHIMC CMO 2509 CB 5.000% 10/15/17   | -1,363.93          | 1,304.81      |  | -59.1¢                                  |
| 04/15/13  | 31394PL27  | 577.91               | FHIMC CMO 2747 DX 5.000% 2/15/19    | -631.91            | 577.91        |  | -54.0¢                                  |
| 04/15/13  | 31395MV55  | 997.07               | FHIMC CMO 2922 Z 5.500% 1/15/32     | -1,039.29          | 997.07        |  | -42.2¢                                  |
| 04/15/13  | 31397BYPO  | 2,424.33             | FHIMC CMO 3233 PA 6.000% 10/15/36   | -2,472.82          | 2,424.33      |  | -48.4¢                                  |
| 04/15/13  | 31397FXO   | 5,721.67             | FHIMC CMO 3285 LC 5.000% 8/15/25    | -5,925.51          | 5,721.67      |  | -203.8¢                                 |
| 04/15/13  | 31397RM52  | 1,460.88             | FHIMC CMO 3434 EJ 4.000% 3/15/18    | -1,516.35          | 1,460.88      |  | -55.4¢                                  |
| 04/15/13  | 31397TA69  | 3,794.72             | FHIMC CMO 3439 AC 4.500% 4/15/22    | -3,940.58          | 3,794.72      |  | -145.8¢                                 |
| 04/15/13  | 3137A6X98  | 2,185.84             | FHIMC CMO 3806 AB 4.000% 2/15/23    | -2,269.52          | 2,185.84      |  | -83.6¢                                  |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

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|--------------------|----------|----------------------|------------------------------------|--------------------|---------------|--|---|
|                    |          |                      |                                    |                    |               |  |   |
| 04/15/13 3137A6UM2 |          | 2,082.24             | FHLMC CMO 3808 BQ                  | 5 500% 8/15/25     | -2,260.86     | 2,082.24                                 | -178.66                                 |
| 04/15/13 3137A8G28 |          | 755.35               | FHLMC CMO 3829 CD                  | 3 000% 8/15/24     | -778.96       | 755.35                                   | -23.61                                  |
| 04/15/13 3137AB7E5 |          | 1,085.61             | FHLMC CMO 3852 HA                  | 5.000% 12/15/21    | -1,177.89     | 1,085.61                                 | 92.25                                   |
| 04/15/13 3137AB2S9 |          | 1,089.84             | FHLMC CMO 3855 HQ                  | 5.500% 2/15/26     | -1,194.40     | 1,089.84                                 | -104.54                                 |
| 04/15/13 3137ACDN6 |          | 8,988.57             | FHLMC CMO 3877 EL                  | 4 000% 8/15/38     | -9,137.44     | 8,988.57                                 | -148.87                                 |
| 04/15/13 3137AFBS0 |          | 825.23               | FHLMC CMO 3926 GP                  | 6 000% 8/15/25     | -913.43       | 825.23                                   | -88.20                                  |
| 04/15/13 3137AGEK2 |          | 1,479.46             | FHLMC CMO 3939 D                   | 4 500% 9/15/41     | -1,585.33     | 1,479.46                                 | -105.87                                 |
| 04/15/13 3137AKDQ1 |          | 1,077.39             | FHLMC CMO 3992 H                   | 4 000% 6/15/36     | -1,093.55     | 1,077.39                                 | -16.16                                  |
| 04/15/13 3137ASNY6 |          | 749.22               | FHLMC CMO 4088 AP                  | 3 000% 4/15/41     | -765.38       | 749.22                                   | -16.16                                  |
| 04/15/13 3137ASQ72 |          | 370.44               | FHLMC CMO 4088 LE                  | 4 000% 10/15/40    | -392.67       | 370.44                                   | -22.23                                  |
| 04/15/13 3137ATN7  |          | 239.41               | FHLMC CMO 4097 PB                  | 1.750% 11/15/40    | -241.13       | 239.41                                   | -1.72                                   |
| 04/15/13 3137AYSM6 |          | 155.59               | FHLMC CMO 4153 KP                  | 2.500% 1/15/43     | -154.76       | 155.59                                   | 0.83                                    |
| 04/15/13 3128PTK87 |          | 2,095.30             | FHLMC POOL #J13919 3.500% 12/01/20 | -2,209.56          | 2,095.30      | -114.26                                  |   |
| 04/15/13 31335H87  |          | 555.91               | FHLMC POOL #C90287 7.000% 7/01/19  | -575.37            | 555.91        | -19.46                                   |   |
| 04/15/13 31294KPF6 |          | 746.62               | FHLMC POOL #E013222 5.000% 3/01/18 | -805.65            | 746.62        | -59.00                                   |   |
| 04/15/13 31294NSY8 |          | 133.08               | FHLMC POOL #E04134 2.500% 11/01/27 | -139.84            | 133.08        | -6.76                                    |   |
| 04/15/13 31294NUC1 |          | 96.91                | FHLMC POOL #E04179 2.500% 1/01/28  | -101.12            | 96.91         | -4.21                                    |   |
| 04/15/13 3128MC2U8 |          | 1,569.40             | FHLMC POOL #G14187 5.500% 12/01/20 | -1,716.53          | 1,569.40      | -147.13                                  |   |
| 04/15/13 3128MDFB4 |          | 734.72               | FHLMC POOL #G14462 3.000% 5/01/22  | -778.00            | 734.72        | -43.28                                   |   |
| 04/15/13 3128MDKV4 |          | 1,370.08             | FHLMC POOL #G14608 3.000% 11/01/27 | -1,449.50          | 1,370.08      | -79.42                                   |   |
| 04/15/13 3128MDLG6 |          | 109.68               | FHLMC POOL #G14627 2.500% 11/01/27 | -114.20            | 109.68        | -4.52                                    |   |
| 04/15/13 3128PQR1  |          | 548.31               | FHLMC POOL #J11204 4.500% 11/01/19 | -586.18            | 548.31        | -37.87                                   |   |
| 04/15/13 3128PQR78 |          | 1,023.31             | FHLMC POOL #J11410 4 000% 1/01/25  | -1,080.23          | 1,023.31      | -56.91                                   |   |
| 04/15/13 3128PRUW7 |          | 1,763.88             | FHLMC POOL #J12397 4 000% 6/01/25  | -1,792.54          | 1,763.88      | -28.66                                   |   |
| 04/15/13 3128PSH75 |          | 134.18               | FHLMC POOL #J12954 3.500% 9/01/20  | -141.37            | 134.18        | -7.15                                    |   |
| 04/15/13 3128PYL2  |          | 735.20               | FHLMC POOL #J18815 3.000% 4/01/22  | -800.87            | 735.20        | -45.67                                   |   |
| 04/15/13 3136XN82  |          | 344.24               | FHLMC POOL #J20415 2.500% 9/01/22  | -362.69            | 344.24        | -18.45                                   |   |
| 04/15/13 3136X4T7  |          | 163.71               | FHLMC POOL #J20834 2.500% 10/01/27 | -170.87            | 163.71        | -7.16                                    |   |
| 04/15/13 3137ABA9  |          | 78.13                | FHLMC POOL #J21833 2.500% 2/01/28  | -81.01             | 78.13         | -2.88                                    |   |
| 04/15/13 31307ATD4 |          | 171.37               | FHLMC POOL #J22348 2.500% 2/01/28  | -177.69            | 171.37        | -6.32                                    |   |
| 04/15/13 31288LS85 |          | 3.08                 | FHLMC POOL #P50543 6 500% 4/01/37  | -3.13              | 3.08          | -0.04                                    |   |

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|-----------|------------|----------------------|-------------------------------------|--------------------|---------------|--|---|
|           |            |                      |                                     |                    |               |  |   |
| 04/15/13  | 3128Q0F51  | 536.42               | FHIMC POOLJ19188                    | 3,000% 5/01/22     | .569 11       | 536.42                                   | -32.69                                  |
| 04/15/13  | 3128Q0QL4  | 1,042 14             | FHIMC POOLJ19459                    | 3,000% 6/01/22     | -1,103 37     | 1,042.14                                 | -61.23                                  |
| 04/15/13  | 36241KRA8  | 860.90               | GNMA POOL782281                     | 6,000% 3/15/23     | .904.44       | 860.90                                   | 43.4                                    |
| 04/16/13  | 383378BDP1 | 1,169.75             | GNMA CMO 12/22 AB                   | 1,661% 3/16/33     | -1,181.45     | 1,169.75                                 | -11.76                                  |
| 04/16/13  | 383374BSV6 | 4,563.18             | GNMA CMO 2003-64 E                  | 5,185% 4/16/39     | 4,859.78      | 4,563.18                                 | 296.66                                  |
| 04/16/13  | 383374NV46 | 186.39               | GNMA CMO 2006-63 A                  | 4,255% 2/16/32     | -193.85       | 186.39                                   | -7.44                                   |
| 04/16/13  | 383374N7Y7 | 2,905.07             | GNMA CMO 2006-67 B                  | 4,858% 1/16/34     | -3,073.93     | 2,905.07                                 | -168.86                                 |
| 04/16/13  | 383373MTM2 | 7,250.00             | GNMA CMO 2006-8 C                   | 5,313% 2/16/36     | -7,598.98     | 7,250.00                                 | -348.96                                 |
| 04/16/13  | 383373MYR5 | 523.87               | GNMA CMO 2007-15 B                  | 4,425% 12/16/32    | .552.68       | 523.87                                   | -28.81                                  |
| 04/16/13  | 383373MG53 | 717.49               | GNMA CMO 2007-34 B                  | 4,579% 12/16/31    | .754.49       | 717.49                                   | -37.00                                  |
| 04/16/13  | 383373ML81 | 184.68               | GNMA CMO 2007-69 B                  | 4,959% 6/16/30     | .192.55       | 184.68                                   | -7.82                                   |
| 04/16/13  | 37611CAB2  | 190.59               | GNMA CMO 2007-75 B                  | 5,055% 3/16/36     | .203.22       | 190.59                                   | -12.66                                  |
| 04/16/13  | 383376GVX5 | 7,247.99             | GNMA CMO 2010-122 AD 3,772% 1/16/32 | .7,550.37          | 7,247.99      | -302.38                                  |   |
| 04/16/13  | 383376G5A4 | 1,351.72             | GNMA CMO 2011-120                   | 3,944% 8/16/33     | -1,422.00     | 1,351.72                                 | -70.26                                  |
| 04/16/13  | 383376GP53 | 304.39               | GNMA CMO 2011-49 AB                 | 2,800% 1/16/34     | .310.48       | 304.39                                   | -6.05                                   |
| 04/16/13  | 80281AA85  | 6,908.02             | SDART ABS 2012-1A2                  | 1,250% 4/15/15     | .6,907.84     | 6,908.02                                 | 0.16                                    |
| 04/17/13  | 80282ABS5  | 3,451.54             | SDART ABS 2011-4 A2                 | 1,370% 3/16/15     | .3,449.92     | 3,451.54                                 | 1.62                                    |
| 04/25/13  | 1729732B4  | 117.65               | CMSICMO 2005-5 2A3                  | 5,000% 8/25/20     | .120.15       | 117.65                                   | -2.50                                   |
| 04/25/13  | 312916BU2  | 435.10               | FHIMC CMO 101 V/R                   | 1,460% 5/25/23     | .443.80       | 435.10                                   | -8.76                                   |
| 04/25/13  | 31358QES0  | 527.90               | FNMA CMO 162 FB V/R                 | 1,330% 9/25/22     | .538.46       | 527.90                                   | -10.56                                  |
| 04/25/13  | 31359BTV9  | 367.92               | FNMA CMO 1993-127 VR                | 1,340% 7/25/23     | .375.28       | 367.92                                   | -7.36                                   |
| 04/25/13  | 31358USN7  | 375.23               | FNMA CMO 1993-46 FH                 | 1,170% 4/25/23     | .380.86       | 375.23                                   | .56                                     |
| 04/25/13  | 31359AFS3  | 1,571.68             | FNMA CMO 1993-75 ZQ                 | 6,500% 5/25/23     | .1,613.33     | 1,571.68                                 | -41.66                                  |
| 04/25/13  | 31392ELB4  | 3,056.10             | FNMA CMO 2002-58 HC                 | 5,500% 9/25/17     | .3,224.66     | 3,056.10                                 | -168.56                                 |
| 04/25/13  | 31393UAH6  | 2,224.84             | FNMA CMO 2003-W17                   | 5,350% 8/25/33     | .2,290.19     | 2,224.84                                 | -65.36                                  |
| 04/25/13  | 31395BP64  | 3,097.58             | FNMA CMO 2006-21 CA                 | 5,500% 3/25/29     | .3,120.81     | 3,097.58                                 | -23.22                                  |
| 04/25/13  | 31395DXA2  | 1,246.15             | FNMA CMO 2006-49 PA                 | 6,000% 6/25/36     | .1,264.84     | 1,246.15                                 | -18.65                                  |
| 04/25/13  | 31396QC80  | 433.71               | FNMA CMO 2009-68 KA                 | 3,750% 11/25/22    | .447.13       | 433.71                                   | -13.46                                  |
| 04/25/13  | 3136A1WK7  | 3,206.63             | FNMA CMO 2011-100 KA                | 4,000% 8/25/38     | .3,237.30     | 3,206.63                                 | -30.67                                  |
| 04/25/13  | 3136A1XG5  | 5,469.38             | FNMA CMO 2011-106 MC                | 3,500% 2/25/38     | .5,520.65     | 5,469.38                                 | -51.27                                  |
| 04/25/13  | 3136A2DK6  | 3,557.77             | FNMA CMO 2011-110 BH                | 3,000% 10/25/41    | .3,651.16     | 3,557.77                                 | .93.39                                  |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                          | BASIS (\$) | COST      | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|--------------------------------------|------------|-----------|---------------|--|---|
| 04/25/13  | 3136A2RH8 | 2,749.70             | FNMA CMO 2011-125 GD 3.500% 6/25/25  | -2,832.19  | 2,749.70  |               |  | -82.4¢                                  |
| 04/25/13  | 3136A3BZ3 | 1,724.11             | FNMA CMO 2011-145 LD 4.500% 3/25/40  | -1,832.94  | 1,724.11  |               |  | -108.83                                 |
| 04/25/13  | 3136A3EP2 | 1,883.28             | FNMA CMO 2011-148 PB 4.500% 12/25/41 | -2,020.99  | 1,883.28  |               |  | -137.71                                 |
| 04/25/13  | 31397SGM0 | 3,351.64             | FNMA CMO 2011-27 JQ 4.000% 9/25/39   | -3,519.87  | 3,351.64  |               |  | -168.23                                 |
| 04/25/13  | 31397U3V9 | 2,879.85             | FNMA CMO 2011-67 EA 4.000% 7/25/21   | -3,052.64  | 2,879.85  |               |  | -172.7¢                                 |
| 04/25/13  | 3136AOX51 | 10,294.81            | FNMA CMO 2011-89 H 4.000% 10/25/38   | -10,463.71 | 10,294.81 |               |  | -168.90                                 |
| 04/25/13  | 3136A02E6 | 408.83               | FNMA CMO 2011-89 VA 4.000% 9/25/23   | -425.95    | 408.83    |               |  | -17.12                                  |
| 04/25/13  | 3136A8SG6 | 5,254.03             | FNMA CMO 2012-102 PA 4.500% 3/25/41  | -5,639.87  | 5,254.03  |               |  | -385.84                                 |
| 04/25/13  | 3136A3TS0 | 8,343.56             | FNMA CMO 2012-11 PN 4.000% 11/25/40  | -8,411.35  | 8,343.56  |               |  | -67.79                                  |
| 04/25/13  | 3136A5BH8 | 1,477.49             | FNMA CMO 2012-40 GC 4.500% 12/25/40  | -1,522.28  | 1,477.49  |               |  | -44.79                                  |
| 04/25/13  | 3136A4R50 | 264.76               | FNMA CMO 2012-41 LB 3.500% 4/25/42   | -277.67    | 264.76    |               |  | -12.9¢                                  |
| 04/25/13  | 3136A47F0 | 1,326.58             | FNMA CMO 2012-48 MB 3.500% 5/25/42   | -1,388.56  | 1,326.58  |               |  | -61.9¢                                  |
| 04/25/13  | 3136A7H3  | 2,253.85             | FNMA CMO 2012-67 PB 4.500% 12/25/40  | -2,397.53  | 2,253.85  |               |  | -143.68                                 |
| 04/25/13  | 3136A65G5 | 1,497.47             | FNMA CMO 2012-73 JB 3.500% 1/25/42   | -1,571.12  | 1,497.47  |               |  | -73.65                                  |
| 04/25/13  | 3136A7KK7 | 1,612.45             | FNMA CMO 2012-78 PA 4.000% 8/25/41   | -1,699.12  | 1,612.45  |               |  | -86.67                                  |
| 04/25/13  | 3136A34J7 | 900.46               | FNMA CMO 2012-82 LE 3.500% 2/25/42   | -939.86    | 900.46    |               |  | -39.4¢                                  |
| 04/25/13  | 3136A7J29 | 1,497.24             | FNMA CMO 2012-81 Q 4.000% 8/25/42    | -1,577.01  | 1,497.24  |               |  | -79.77                                  |
| 04/25/13  | 3136A73Q3 | 3,145.78             | FNMA CMO 2012-95 AB 4.000% 11/25/40  | -3,274.56  | 3,145.78  |               |  | -128.78                                 |
| 04/25/13  | 3136A73D2 | 2,082.08             | FNMA CMO 2012-97 MA 4.000% 10/25/41  | -2,176.75  | 2,082.08  |               |  | -94.67                                  |
| 04/25/13  | 3136ADMQ9 | 96.56                | FNMA CMO 2013-30 CA 1.500% 4/25/43   | -95.59     | 96.56     |               |  | 0.97                                    |
| 04/25/13  | 3136ABV42 | 1,202.13             | FNMA CMO 2013-6 TA 1.500% 1/25/43    | -1,205.89  | 1,202.13  |               |  | -3.76                                   |
| 04/25/13  | 31358MCA0 | 63.14                | FNMA CMO 92-39 V/R 1.280% 3/25/22    | -63.97     | 63.14     |               |  | -0.8¢                                   |
| 04/25/13  | 31339HKC7 | 1,147.49             | FNMA CMO 94-50 V/R 1.500% 3/25/24    | -1,179.05  | 1,147.49  |               |  | -31.5¢                                  |
| 04/25/13  | 31368HBG7 | 104.87               | FNMA POOL #190039 7.500% 9/01/13     | -112.73    | 104.87    |               |  | -7.8¢                                   |
| 04/25/13  | 31409BB89 | 1,729.25             | FNMA PL #865963 V/R 2.520% 3/01/36   | -1,749.92  | 1,729.25  |               |  | -20.6¢                                  |
| 04/25/13  | 31371HER5 | 120.57               | FNMA POOL #252244 7.000% 1/01/29     | -120.97    | 120.57    |               |  | -0.4¢                                   |
| 04/25/13  | 31403DSV2 | 2,136.74             | FNMA POOL #745832 6.000% 4/01/21     | -2,345.07  | 2,136.74  |               |  | -208.3¢                                 |
| 04/25/13  | 31409XNW5 | 1,805.07             | FNMA POOL #881605 6.500% 2/01/36     | -1,834.12  | 1,805.07  |               |  | -29.0¢                                  |
| 04/25/13  | 31410KAT1 | 881.69               | FNMA POOL #889318 5.500% 7/01/20     | -963.80    | 881.69    |               |  | -82.11                                  |
| 04/25/13  | 31410LHE5 | 1,589.48             | FNMA POOL #890429 3.000% 5/01/22     | -1,688.08  | 1,589.48  |               |  | -98.60                                  |
| 04/25/13  | 31412EYB6 | .90                  | FNMA POOL #923306 6.500% 3/01/37     | -0.92      | 0.90      |               |  | -0.0¢                                   |

REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                          | COST<br>BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|--------------------------------------|--------------------|---------------|--|---|
| 04/25/13  | 31416NBW1 | 103.74               | FNMA POOL #AA4552 4 0000% 8/01/24    | -106.41            | 103.74        |  | -2.61                                   |
| 04/25/13  | 31417CAW5 | 211.69               | FNMA POOL #AB5420 3 0000% 6/01/27    | -224.19            | 211.69        | -12.50                                   |   |
| 04/25/13  | 31417DB5  | 623.22               | FNMA POOL #AB7141 2.5000% 12/01/27   | -653.21            | 623.22        | 29.99                                    |   |
| 04/25/13  | 31417EA3  | 157.85               | FNMA POOL #AB7904 2.5000% 2/01/28    | -163.89            | 157.85        | -6.04                                    |   |
| 04/25/13  | 3138A6JX6 | 1,847.33             | FNMA POOL #AH4841 4.0000% 2/01/26    | -1,892.36          | 1,847.33      | -45.05                                   |   |
| 04/25/13  | 3138E9J40 | 332.82               | FNMA POOL #AK4846 3.0000% 5/01/27    | -353.52            | 332.82        | -20.70                                   |   |
| 04/25/13  | 3138M5R76 | 128.11               | FNMA POOL #AP2309 2.5000% 9/01/27    | -134.88            | 128.11        | -6.77                                    |   |
| 04/25/13  | 3138M6Y50 | 67.99                | FNMA POOL #AP3431 2.5000% 9/01/27    | -71.58             | 67.99         | -3.59                                    |   |
| 04/25/13  | 3138MBK70 | 292.41               | FNMA POOL #AP7517 3.0000% 9/01/27    | -308.95            | 292.41        | -16.54                                   |   |
| 04/25/13  | 3138MBLV6 | 1,066.72             | FNMA POOL #AP7539 3.0000% 9/01/27    | -1,125.06          | 1,066.72      | -58.34                                   |   |
| 04/25/13  | 3138NWX79 | 283.88               | FNMA POOL #AR0701 2.5000% 12/01/27   | -296.21            | 283.88        | -12.33                                   |   |
| 04/25/13  | 3138W0W62 | 147.75               | FNMA POOL #AR3368 2.5000% 2/01/28    | -153.15            | 147.75        | -5.40                                    |   |
| 04/25/13  | 31417YVF1 | 742.74               | FNMA POOL #MA0613 4.0000% 11/01/20   | -785.68            | 742.74        | -42.94                                   |   |
| 04/25/13  | 31417YVX2 | 4,104.29             | FNMA POOL #MA0629 3.5000% 1/01/21    | -4,330.67          | 4,104.29      | -226.36                                  |   |
| 04/25/13  | 31418AAF5 | 2,705.93             | FNMA POOL #MA0905 3.5000% 11/01/21   | -2,864.06          | 2,705.93      | -158.15                                  |   |
| 04/25/13  | 31419AD87 | 914.00               | FNMA POOL AE0126 5.0000% 6/01/20     | 990.83             | 914.00        | -76.83                                   |   |
| 04/25/13  | 3138M7QQ1 | 854.15               | FNMA POOL AP4062 3.0000% 8/01/22     | 909.67             | 854.15        | -55.52                                   |   |
| 04/25/13  | 576434VX9 | 285.37               | MALT CMO 2004-10 4A1 6.0000% 9/25/19 | -287.19            | 285.37        | -1.84                                    |   |
| 04/25/13  | 63543VAB9 | 5,618.31             | NCSLT ABS 06-3 V/R 0 3246% 3/25/26   | -5,509.46          | 5,618.31      | 108.84                                   |   |
| 04/25/13  | 81744PA43 | 1,513.33             | SEMT CMO 2010H1 A1 3.7500% 2/25/40   | -1,536.98          | 1,513.33      | -23.64                                   |   |
| 04/25/13  | 94983XAH4 | 1,105.82             | WFMB5 2006-5 2A1 5.239% 4/25/21      | -1,123.10          | 1,105.82      | -17.25                                   |   |
| 04/26/13  | 81745MAA9 | 1,083.35             | SEMT CMO 2013-2 A1 1.874% 2/25/43    | -1,083.32          | 1,083.35      | 0.03                                     |   |
| 05/02/13  | 210805DA2 | 6,655.27             | CONTINENTAL CMO 8 388% 5/01/22       | -6,855.67          | 6,655.27      | -200.46                                  |   |
| 05/02/13  | 3128PQR78 | 20,248.26            | FHUMC POOL #I11410 4.0000% 1/01/25   | -21,374.57         | 21,427.44     | 52.87                                    |   |
| 05/15/13  | 3133T0BX1 | 280.36               | FHUMC CMO 1541 O V/ 1 110% 7/15/23   | -283.43            | 280.36        | -3.01                                    |   |
| 05/15/13  | 3133T3WB0 | 1,413.45             | FHUMC CMO 1665 KZ 6.5000% 1/15/24    | -1,445.25          | 1,413.45      | -31.80                                   |   |
| 05/15/13  | 3133T43A2 | 973.55               | FHUMC CMO 1715 V/R 1.440% 4/15/24    | -988.46            | 973.55        | -14.91                                   |   |
| 05/15/13  | 3133T5KV4 | 337.43               | FHUMC CMO 1730 FA 1.340% 5/15/24     | -361.26            | 337.43        | -23.85                                   |   |
| 05/15/13  | 3133TQVX2 | 5,650.66             | FHUMC CMO 2278 Z 7.0000% 1/15/31     | -5,912.00          | 5,650.66      | -261.34                                  |   |
| 05/15/13  | 3133TSTA1 | 2,321.09             | FHUMC CMO 2303 ZD 7.0000% 4/15/31    | -2,431.34          | 2,321.09      | -110.25                                  |   |
| 05/15/13  | 31392UJK8 | 1,765.44             | FHUMC CMO 2503 B 5.5000% 9/15/17     | -1,859.23          | 1,765.44      | -93.75                                   |   |

REALIZED CAPITAL GAINS and LOSSES | Continued

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|-----------|-----------|----------------------|--------------------|--------------------|---------------|----------------------------|---|
|           |           |                      |                    |                    |               |                            |   |
| 05/15/13  | 31392WKF6 | 1,376.01             | FHLMC CMO 2509 CB  | 5,000% 10/15/17    | -1,438.36     | 1,376.01                   | -62.3¢                                  |
| 05/15/13  | 31394P127 | 565.28               | FHLMC CMO 2747 DX  | 5,000% 2/15/19     | -618.10       | 565.28                     | -52.8¢                                  |
| 05/15/13  | 31395MV55 | 1,203.69             | FHLMC CMO 2922 Z   | 5,500% 1/15/32     | 1,254.66      | 1,203.69                   | -50.9¢                                  |
| 05/15/13  | 31397BYP0 | 2,400.99             | FHLMC CMO 3233 PA  | 6,000% 10/15/36    | -2,449.01     | 2,400.99                   | -48.0¢                                  |
| 05/15/13  | 31397FTX0 | 6,095.21             | FHLMC CMO 3285 LC  | 5,000% 8/15/25     | -6,312.35     | 6,095.21                   | -217.1¢                                 |
| 05/15/13  | 31397RM52 | 1,473.01             | FHLMC CMO 3434 EJ  | 4,000% 3/15/18     | -1,528.94     | 1,473.01                   | -55.9¢                                  |
| 05/15/13  | 31397TA69 | 3,530.75             | FHLMC CMO 3439 AC  | 4,500% 4/15/22     | -3,666.46     | 3,530.75                   | -135.7¢                                 |
| 05/15/13  | 3137A6X98 | 1,828.06             | FHLMC CMO 3806 AB  | 4,000% 2/15/23     | -1,898.04     | 1,828.06                   | -69.9¢                                  |
| 05/15/13  | 3137A6UM2 | 2,074.16             | FHLMC CMO 3808 BQ  | 5,500% 8/15/25     | -2,252.08     | 2,074.16                   | -177.9¢                                 |
| 05/15/13  | 3137A8G28 | 516.83               | FHLMC CMO 3829 CD  | 3,000% 8/15/24     | -532.98       | 516.83                     | -16.1¢                                  |
| 05/15/13  | 3137AB7E5 | 1,432.58             | FHLMC CMO 3852 HA  | 5,000% 12/15/21    | -1,554.35     | 1,432.58                   | -121.7¢                                 |
| 05/15/13  | 3137AB2S9 | 1,101.41             | FHLMC CMO 3855 HQ  | 5,500% 2/15/26     | -1,207.08     | 1,101.41                   | -105.6¢                                 |
| 05/15/13  | 3137ACDN6 | 8,557.11             | FHLMC CMO 3877 EL  | 4,000% 8/15/38     | -8,698.84     | 8,557.11                   | -141.73                                 |
| 05/15/13  | 3137AFBS0 | 767.07               | FHLMC CMO 3926 GP  | 6,000% 8/15/25     | -849.05       | 767.07                     | -81.9¢                                  |
| 05/15/13  | 3137AGEK2 | 1,848.26             | FHLMC CMO 3939 D   | 4,500% 9/15/41     | -1,980.53     | 1,848.26                   | -132.27                                 |
| 05/15/13  | 3137AKDQ1 | 1,404.93             | FHLMC CMO 3992 H   | 4,000% 6/15/36     | -1,426.00     | 1,404.93                   | -21.07                                  |
| 05/15/13  | 3137ASNY6 | 808.80               | FHLMC CMO 4088 AP  | 3,000% 4/15/41     | -826.24       | 808.80                     | -17.44                                  |
| 05/15/13  | 3137ASQ72 | 1,367.82             | FHLMC CMO 4088 LF  | 4,000% 10/15/40    | -1,449.89     | 1,367.82                   | -82.07                                  |
| 05/15/13  | 3137ATN7  | 250.78               | FHLMC CMO 4097 PB  | 1,750% 11/15/40    | -252.58       | 250.78                     | -1.80                                   |
| 05/15/13  | 3137AXKG7 | 449.54               | FHLMC CMO 4151 YU  | 2,000% 1/15/43     | -443.36       | 449.54                     | 6.18                                    |
| 05/15/13  | 3137AXSM6 | 164.25               | FHLMC CMO 4153 KP  | 2,500% 1/15/43     | -163.38       | 164.25                     | 0.87                                    |
| 05/15/13  | 3128PTK87 | 1,557.77             | FHLMC POOL #J13919 | 3,500% 12/01/20    | -1,642.72     | 1,557.77                   | -84.9¢                                  |
| 05/15/13  | 31335HJ87 | 2,029.79             | FHLMC POOL #C90287 | 7,000% 7/01/19     | -2,100.83     | 2,029.79                   | -71.0¢                                  |
| 05/15/13  | 31294KP6  | 756.87               | FHLMC POOL #E01322 | 5,000% 3/01/18     | -816.71       | 756.87                     | -59.8¢                                  |
| 05/15/13  | 31294NSX8 | 138.88               | FHLMC POOL #E04134 | 2,500% 11/01/27    | -145.93       | 138.88                     | -7.05                                   |
| 05/15/13  | 31294NUC1 | 93.81                | FHLMC POOL #E04179 | 2,500% 1/01/28     | -97.88        | 93.81                      | -4.07                                   |
| 05/15/13  | 3128MC2U8 | 1,292.37             | FHLMC POOL #G14187 | 5,500% 12/01/20    | -1,413.53     | 1,292.37                   | -121.1¢                                 |
| 05/15/13  | 3128MDFB4 | 592.19               | FHLMC POOL #G14462 | 3,000% 5/01/22     | -627.07       | 592.19                     | -34.88                                  |
| 05/15/13  | 3128MDKV4 | 2,231.47             | FHLMC POOL #G14608 | 3,000% 11/01/27    | -2,360.83     | 2,231.47                   | -129.3¢                                 |
| 05/15/13  | 3128MDLG6 | 108.76               | FHLMC POOL #G14627 | 2,500% 11/01/27    | -113.25       | 108.76                     | -4.49                                   |
| 05/15/13  | 3128PQKR1 | 769.41               | FHLMC POOL #J1204  | 4,500% 11/01/19    | -822.55       | 769.41                     | -53.1¢                                  |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE           | ASSET ID | SHARES/<br>PAR VALUE | DESCRIPTION                         | BASIS (\$)  | COST       | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) |                | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|---------------------|----------|----------------------|-------------------------------------|-------------|------------|--|----------------|---|
|                     |          |                      |                                     |             |            | PROCEEDS (\$)                            | GAIN/LOSS (\$) |   |
| 05/15/13 3128PQR78  |          | 880.29               | FHLMC POOL #J11410 4 0000% 1/01/25  | .929.26     | 880.29     |  |                | -48.9                                   |
| 05/15/13 3128PRUW7  |          | 1,705.40             | FHLMC POOL #J12397 4 0000% 6/01/25  | -1,733.11   | 1,705.40   |  |                | -27.71                                  |
| 05/15/13 3128PSH75  |          | 136.13               | FHLMC POOL #J12954 3 5000% 9/01/20  | 143.43      | 136.13     |  |                | -7.36                                   |
| 05/15/13 3128PYYL2  |          | 2,011.15             | FHLMC POOL #J18815 3 0000% 4/01/22  | -2,132.76   | 2,011.15   |  |                | -121.61                                 |
| 05/15/13 31306XN82  |          | 765.36               | FHLMC POOL #J20415 2 5000% 9/01/22  | -806.38     | 765.36     |  |                | -41.02                                  |
| 05/15/13 31306X4T7  |          | 297.23               | FHLMC POOL #J20834 2 5000% 10/01/27 | -310.23     | 297.23     |  |                | -13.00                                  |
| 05/15/13 31307ABA9  |          | 80.39                | FHLMC POOL #J211833 2 5000% 2/01/28 | -83.35      | 80.39      |  |                | -2.96                                   |
| 05/15/13 31307ATD4  |          | 195.17               | FHLMC POOL #J22348 2 5000% 2/01/28  | -202.37     | 195.17     |  |                | -7.20                                   |
| 05/15/13 31288JS85  |          | 3.10                 | FHLMC POOL #P50543 6 5000% 4/01/37  | -3.15       | 3.10       |  |                | -0.04                                   |
| 05/15/13 3128QQF51  |          | 557.92               | FHLMC POOL J19188 3 0000% 5/01/22   | -591.92     | 557.92     |  |                | -34.00                                  |
| 05/15/13 3128Q0QL4  |          | 2,777.98             | FHLMC POOL J19459 3 0000% 6/01/22   | -2,941.19   | 2,777.98   |  |                | -163.21                                 |
| 05/15/13 36241KRA8  |          | 517.74               | GNMA POOL 782281 6 0000% 3/15/23    | -543.93     | 517.74     |  |                | -26.15                                  |
| 05/16/13 3128PRUW7  |          | 35,334.85            | FHLMC POOL #J12397 4 0000% 6/01/25  | -35,909.05  | 37,471.51  |  |                | 1,562.46                                |
| 05/16/13 31417DSB5  |          | 106,068.98           | FNMA CMO #AB7141 2 5000% 12/01/27   | -111,173.55 | 110,543.77 |  |                | -629.78                                 |
| 05/16/13 3138M5R76  |          | 18,489.12            | FNMA POOL #AP2309 2 5000% 9/01/27   | -19,465.59  | 19,269.13  |  |                | -196.46                                 |
| 05/16/13 38337BBDP1 |          | 40.69                | GNMA CMO 1222 AB 1.661% 3/16/33     | .41.10      | 40.69      |  |                | -0.41                                   |
| 05/16/13 38337BSV6  |          | 116.19               | GNMA CMO 2003-64 E 5 064% 4/16/39   | -123.74     | 116.19     |  |                | -7.54                                   |
| 05/16/13 38337NV46  |          | 5,651.55             | GNMA CMO 2006-63 A 4 255% 2/16/32   | -5,877.61   | 5,651.55   |  |                | -226.04                                 |
| 05/16/13 38337NTY7  |          | 18,139.85            | GNMA CMO 2006-67 B 4 858% 1/16/34   | -19,194.23  | 18,139.85  |  |                | -1,054.36                               |
| 05/16/13 38337MTM2  |          | 347.12               | GNMA CMO 2006-8 C 5.313% 2/16/36    | -363.82     | 347.12     |  |                | -16.76                                  |
| 05/16/13 38337MVR5  |          | 526.34               | GNMA CMO 2007-15 B 4 425% 12/16/32  | -555.29     | 526.34     |  |                | -28.94                                  |
| 05/16/13 38337MG53  |          | 720.84               | GNMA CMO 2007-34 B 4 579% 12/16/31  | -758.01     | 720.84     |  |                | -37.17                                  |
| 05/16/13 383373ML81 |          | 3,750.73             | GNMA CMO 2007-69 B 4 959% 6/16/30   | -3,910.61   | 3,750.73   |  |                | -159.88                                 |
| 05/16/13 3761CAB2   |          | 191.51               | GNMA CMO 2007-75 B 5.055% 3/16/36   | -204.20     | 191.51     |  |                | -12.66                                  |
| 05/16/13 383376GVX5 |          | 1,772.62             | GNMA CMO 2010-122 AD 3.772% 1/16/32 | -1,846.57   | 1,772.62   |  |                | -73.94                                  |
| 05/16/13 383376GS44 |          | 943.01               | GNMA CMO 2011-120 3 937% 8/16/33    | -992.04     | 943.01     |  |                | -49.04                                  |
| 05/16/13 383376GP53 |          | 4,586.92             | GNMA CMO 2011-49 AB 2 800% 1/16/34  | -4,678.66   | 4,586.92   |  |                | -91.74                                  |
| 05/17/13 80282JABS  |          | 3,129.45             | SDART ABS 2011-4 A2 1 370% 3/16/15  | -3,127.98   | 3,129.45   |  |                | 1.47                                    |
| 05/17/13 80281AABS  |          | 6,259.16             | SDART ABS 2012-1 A2 1.250% 4/15/15  | -6,258.99   | 6,259.16   |  |                | 0.17                                    |
| 05/28/13 1729732B4  |          | 119.75               | CMSI CMO 2005-5 2A3 5 0000% 8/25/20 | -122.29     | 119.75     |  |                | -2.54                                   |
| 05/28/13 312916BU2  |          | 495.05               | FHLMC CMO 101 V/R 1.390% 5/25/23    | -504.95     | 495.05     |  |                | -9.90                                   |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                          | BASIS (\$) | COST<br>PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|--------------------------------------|------------|-----------------------|--|---|
| 05/28/13  | 31358QESO | 840.01               | FNMA CMO 162 FB V/R 1.080% 9/25/22   | -856.81    | 840.01                |  | -16.81                                  |
| 05/28/13  | 31359BTV9 | 532.29               | FNMA CMO 1993-127 VR 1.030% 7/25/23  | -542.94    | 532.29                |  | -10.64                                  |
| 05/28/13  | 31358USN7 | 347.10               | FNMA CMO 1993-46 FH 1.100% 4/25/23   | -352.31    | 347.10                |  | -5.21                                   |
| 05/28/13  | 31359AFS3 | 834.51               | FNMA CMO 1993-75 ZQ 6.500% 5/25/23   | -856.62    | 834.51                |  | -22.11                                  |
| 05/28/13  | 31392ELB4 | 3,120.32             | FNMA CMO 2002-58 HC 5.500% 9/25/17   | -3,292.43  | 3,120.32              |  | -172.11                                 |
| 05/28/13  | 31393UAH6 | 2,637.28             | FNMA CMO 2003-WI7 5.350% 8/25/33     | -2,714.75  | 2,637.28              |  | -77.47                                  |
| 05/28/13  | 31395BP64 | 2,192.68             | FNMA CMO 2006-21 CA 5.500% 3/25/29   | -2,209.13  | 2,192.68              |  | -16.44                                  |
| 05/28/13  | 31395DXA2 | 1,475.44             | FNMA CMO 2006-49 PA 6.000% 6/25/36   | -1,497.57  | 1,475.44              |  | -22.11                                  |
| 05/28/13  | 31396QC80 | 305.83               | FNMA CMO 2009-68 KA 3.750% 11/25/22  | -315.29    | 305.83                |  | -9.44                                   |
| 05/28/13  | 3136A1WK7 | 3,618.98             | FNMA CMO 2011-100 KA 4.000% 8/25/38  | -3,653.59  | 3,618.98              |  | -34.61                                  |
| 05/28/13  | 3136AXG5  | 3,400.77             | FNMA CMO 2011-106 MC 3.500% 2/25/38  | -3,432.65  | 3,400.77              |  | -31.88                                  |
| 05/28/13  | 3136A2DK6 | 2,334.42             | FNMA CMO 2011-110 BH 3.000% 10/25/41 | -2,395.70  | 2,334.42              |  | -61.28                                  |
| 05/28/13  | 3136A2RH8 | 3,271.28             | FNMA CMO 2011-125 GD 3.500% 6/25/25  | -3,369.42  | 3,271.28              |  | .9812                                   |
| 05/28/13  | 3136A3BZ3 | 939.24               | FNMA CMO 2011-145 ID 4.500% 3/25/40  | -998.53    | 939.24                |  | -59.29                                  |
| 05/28/13  | 3136A3EP2 | 2,019.61             | FNMA CMO 2011-148 PB 4.500% 12/25/41 | -2,167.29  | 2,019.61              |  | -147.68                                 |
| 05/28/13  | 31397SGM0 | 1,521.56             | FNMA CMO 2011-27 JQ 4.000% 9/25/39   | -1,597.93  | 1,521.56              |  | -76.37                                  |
| 05/28/13  | 31397U3V9 | 2,621.23             | FNMA CMO 2011-67 EA 4.000% 7/25/21   | -2,778.50  | 2,621.23              |  | -157.21                                 |
| 05/28/13  | 3136A0X51 | 6,775.83             | FNMA CMO 2011-89 H 4.000% 10/25/38   | -6,887.00  | 6,775.83              |  | -111.17                                 |
| 05/28/13  | 3136A02E6 | 409.20               | FNMA CMO 2011-89 VA 4.000% 9/25/23   | -426.34    | 409.20                |  | -17.14                                  |
| 05/28/13  | 3136A8SG6 | 5,840.41             | FNMA CMO 2012-102 PA 4.500% 3/25/41  | -6,269.32  | 5,840.41              |  | -428.91                                 |
| 05/28/13  | 3136A3TS0 | 5,943.98             | FNMA CMO 2012-11 PN 4.000% 11/25/40  | -5,992.27  | 5,943.98              |  | -48.29                                  |
| 05/28/13  | 3136A5BH8 | 1,188.70             | FNMA CMO 2012-40 GC 4.500% 12/25/40  | -1,224.73  | 1,188.70              |  | -36.03                                  |
| 05/28/13  | 3136A4R50 | 1,164.49             | FNMA CMO 2012-41 LB 3.500% 4/25/42   | -1,221.26  | 1,164.49              |  | -56.77                                  |
| 05/28/13  | 3136A47F0 | 913.03               | FNMA CMO 2012-48 MB 3.500% 5/25/42   | -955.69    | 913.03                |  | -42.66                                  |
| 05/28/13  | 3136A7HX3 | 1,698.56             | FNMA CMO 2012-67 PB 4.500% 12/25/40  | -1,806.84  | 1,698.56              |  | -108.28                                 |
| 05/28/13  | 3136A65G5 | 2,043.67             | FNMA CMO 2012-73 JB 3.500% 1/25/42   | -2,144.18  | 2,043.67              |  | -100.51                                 |
| 05/28/13  | 3136A7KK7 | 2,284.64             | FNMA CMO 2012-78 PA 4.000% 8/25/41   | -2,407.44  | 2,284.64              |  | -122.80                                 |
| 05/28/13  | 3136A34J7 | 1,090.05             | FNMA CMO 2012-8 LE 3.500% 2/25/42    | -1,137.74  | 1,090.05              |  | -47.65                                  |
| 05/28/13  | 3136A7129 | 1,506.77             | FNMA CMO 2012-81 Q 4.000% 8/25/42    | -1,587.05  | 1,506.77              |  | -80.28                                  |
| 05/28/13  | 3136A73Q3 | 1,918.83             | FNMA CMO 2012-95 AB 4.000% 11/25/40  | -1,997.38  | 1,918.83              |  | -78.55                                  |
| 05/28/13  | 3136A73D2 | 1,783.44             | FNMA CMO 2012-97 MA 4.000% 10/25/41  | -1,864.53  | 1,783.44              |  | -81.09                                  |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION                         | COST<br>BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|-------------------------------------|--------------------|---------------|--|---|
|           |            |                      |                                     |                    |               |  |   |
| 05/28/13  | 3136ADMQ9  | 97.51                | FNMA CMO 2013-30 CA 1 500% 4/25/43  | .9653              | 97.51         | 0.98                                     |   |
| 05/28/13  | 3136ABV42  | 1,232.83             | FNMA CMO 2013-6 TA 1 500% 1/25/43   | -1,236.68          | 1,232.83      | -3.85                                    |   |
| 05/28/13  | 31358MCA0  | 72.84                | FNMA CMO 92-39 V/R 1 030% 3/25/22   | 73.80              | 72.84         |  | -0.94                                   |
| 05/28/13  | 31359HKC7  | 745.75               | FNMA CMO 94-50 V/R 1 440% 3/25/24   | -766.26            | 745.75        |  | -20.51                                  |
| 05/28/13  | 31368HBG7  | 116.05               | FNMA POOL #190039 7.500% 9/01/13    | -124.75            | 116.05        |  | -8.71                                   |
| 05/28/13  | 31409BBB89 | 5,403.67             | FNMA PL #865963 V/R 2 529% 3/01/36  | -5,468.27          | 5,403.67      |  | -64.66                                  |
| 05/28/13  | 31371HER5  | 568.30               | FNMA POOL #252244 7 000% 1/01/29    | -570.17            | 568.30        |  | -1.87                                   |
| 05/28/13  | 31403DSV2  | 2,096.81             | FNMA POOL #745832 6 000% 4/01/21    | -2,301.25          | 2,096.81      |  | -204.44                                 |
| 05/28/13  | 31409NW5   | 29.80                | FNMA POOL #881605 6 500% 2/01/36    | -30.28             | 29.80         |  | -0.48                                   |
| 05/28/13  | 31410KAT1  | 845.52               | FNMA POOL #889318 5 500% 7/01/20    | -924.26            | 845.52        |  | -78.74                                  |
| 05/28/13  | 31410LHE5  | 1,820.93             | FNMA POOL #890429 3 000% 5/01/22    | -1,933.88          | 1,820.93      |  | -112.95                                 |
| 05/28/13  | 31412EYB6  | 699.98               | FNMA POOL #923306 6 500% 3/01/37    | -712.89            | 699.98        |  | -12.91                                  |
| 05/28/13  | 31416NBW1  | 96.82                | FNMA POOL #AA4552 4 000% 8/01/24    | -99.32             | 96.82         |  | -2.50                                   |
| 05/28/13  | 31417CAW5  | 1,206.33             | FNMA POOL #AB5420 3 000% 6/01/27    | -1,277.58          | 1,206.33      |  | -71.25                                  |
| 05/28/13  | 31417D5B5  | 1,135.72             | FNMA POOL #AB7141 2 500% 12/01/27   | -1,190.38          | 1,135.72      |  | -54.66                                  |
| 05/28/13  | 31417EYA3  | 201.98               | FNMA POOL #AB7904 2.500% 2/01/28    | -209.71            | 201.98        |  | -7.73                                   |
| 05/28/13  | 3138A6JX6  | 2,077.10             | FNMA POOL #AH4841 4.000% 2/01/26    | -2,127.73          | 2,077.10      |  | -50.66                                  |
| 05/28/13  | 3138E9L40  | 336.98               | FNMA POOL #AK4846 3 000% 5/01/27    | -357.94            | 336.98        |  | -20.96                                  |
| 05/28/13  | 3138M5R76  | 393.53               | FNMA POOL #AP2309 2.500% 9/01/27    | -414.31            | 393.53        |  | -20.78                                  |
| 05/28/13  | 3138M6Y50  | 69.83                | FNMA POOL #AP3431 2.500% 9/01/27    | -73.52             | 69.83         |  | -3.69                                   |
| 05/28/13  | 3138MBK70  | 515.20               | FNMA POOL #AP7517 3.000% 9/01/27    | -544.34            | 515.20        |  | -29.14                                  |
| 05/28/13  | 3138MBLV6  | 810.65               | FNMA POOL #AP7539 3.000% 9/01/27    | -854.98            | 810.65        |  | -44.33                                  |
| 05/28/13  | 3138NWX79  | 205.65               | FNMA POOL #AR0701 2.500% 12/01/27   | -214.58            | 205.65        |  | -8.93                                   |
| 05/28/13  | 3138WOW62  | 152.91               | FNMA POOL #AR3368 2.500% 2/01/28    | -158.50            | 152.91        |  | -5.59                                   |
| 05/28/13  | 31417VFI   | 863.78               | FNMA POOL #MA0613 4 000% 11/01/20   | -913.72            | 863.78        |  | -49.94                                  |
| 05/28/13  | 31417VX2   | 4,645.12             | FNMA POOL #MA0629 3 500% 1/01/21    | -4,901.33          | 4,645.12      |  | -256.21                                 |
| 05/28/13  | 31418AAE5  | 2,602.06             | FNMA POOL #MA0905 3 500% 11/01/21   | -2,754.12          | 2,602.06      |  | -152.04                                 |
| 05/28/13  | 31419AD87  | 871.55               | FNMA POOL AE0126 5.000% 6/01/20     | -944.81            | 871.55        |  | -73.24                                  |
| 05/28/13  | 3138M7QQ1  | 722.57               | FNMA POOL AP4062 3.000% 8/01/22     | -769.54            | 722.57        |  | -46.97                                  |
| 05/28/13  | 576434VX9  | 1,814.65             | MALI CMO 2004-10 4A1 6 000% 9/25/19 | -1,826.27          | 1,814.65      |  | -11.61                                  |
| 05/28/13  | 81744PAA3  | 2,580.80             | SEMT CMO 2010-H1 A1 3 750% 2/25/40  | -2,621.12          | 2,580.80      |  | -40.34                                  |

REALIZED CAPITAL GAINS and LOSSES | Continued

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|-----------|------------|----------------------|--------------------------------------|--------------------|---------------|--|----------------|---|
|           |            |                      |                                      |                    |               | REALIZED<br>GAIN/LOSS (\$)               | GAIN/LOSS (\$) |   |
| 05/28/13  | 81745MAA9  | 247.04               | SEMT CMO 2013-2 A1 1.874% 2/25/43    | -247.03            | 247.04        | 0.01                                     | 0.01           | -3.25                                   |
| 05/28/13  | 94983XAH4  | 210.39               | WFNBS 2006-5 2A1 5.249% 4/25/21      | -213.68            | 210.39        | -3.29                                    | -3.29          | -2,696.05                               |
| 05/29/13  | 31398GXBO  | 154,061.95           | FNMA CMO 2009-113 D1 4.500% 12/25/20 | -13,961.87         | 11,265.78     | -24,227.65                               | -24,227.65     | -20,721.01                              |
| 05/29/13  | 31398RKG9  | 297,342.20           | FNMA CMO 2010-55 IA 4.000% 6/25/20   | -38,933.22         | 18,212.21     | -56,145.43                               | -56,145.43     | -56,145.43                              |
| 05/29/13  | 38373MG95  | 254,466.49           | GNMA CMO 2007-34 0.725% 5/16/47      | -16,439.72         | 7,952.08      | -8,487.64                                | -8,487.64      | -5,092.31                               |
| 05/29/13  | 38375JAI1  | 156,094.72           | GNMA CMO 2007-4 V/ 0.512% 1/16/47    | -9,970.27          | 4,877.96      | -5,092.31                                | -5,092.31      | -5,092.31                               |
| 05/29/13  | 38373M124  | 641,952.53           | GNMA CMO 2007-55 V 1.695% 7/16/47    | -41,437.38         | 20,863.46     | -20,573.92                               | -20,573.92     | -20,573.92                              |
| 05/29/13  | 63543VAB9  | 5,621.62             | NCSLT ABS 06-3 V/R 0.3411% 3/25/26   | -5,512.70          | 5,621.62      | 108.92                                   | 108.92         | 108.92                                  |
| 05/30/13  | 38373MVY6  | 199,690.18           | GNMA CMO 2007-15 V 0.767% 3/16/47    | -13,356.51         | 6,271.52      | -7,084.95                                | -7,084.95      | -7,084.95                               |
| 05/30/13  | 38374N8C4  | 225,967.98           | GNRC MCO 06-67 V/R 3.305% 11/16/46   | -13,797.20         | 5,084.29      | -8,712.91                                | -8,712.91      | -8,712.91                               |
| 05/31/13  | 38373MUM0  | 87,745.71            | GNRC MCO 06-15 V/R 0.142% 4/16/46    | -4,195.09          | 1,535.55      | -2,659.54                                | -2,659.54      | -2,659.54                               |
| 05/31/13  | 38373MTB6  | 368,716.38           | GNRC MCO 06-5 V/R 0.347% 1/16/46     | -18,251.03         | 7,374.33      | -10,876.70                               | -10,876.70     | -10,876.70                              |
| 06/14/13  | 63543VAB9  | 16,592.68            | NCSLT ABS 06-3 V/R 0.3411% 3/25/26   | -16,271.20         | 16,562.87     | 291.65                                   | 291.65         | 291.65                                  |
| 06/17/13  | 313370BX1  | 237.48               | FHLMC CMO 1541 OV/ 1.110% 7/15/23    | -240.08            | 237.48        | -2.60                                    | -2.60          | -2.60                                   |
| 06/17/13  | 313373WBO  | 671.27               | FHLMC CMO 1665 KZ 6.500% 1/15/24     | -686.37            | 671.27        | -15.10                                   | -15.10         | -15.10                                  |
| 06/17/13  | 3133743A2  | 172.28               | FHLMC CMO 1715 V/R 1.230% 4/15/24    | -174.92            | 172.28        | -2.64                                    | -2.64          | -2.64                                   |
| 06/17/13  | 313375KV4  | 344.27               | FHLMC CMO 1730 FA 1.130% 5/15/24     | -368.58            | 344.27        | -24.31                                   | -24.31         | -24.31                                  |
| 06/17/13  | 31337QVX2  | 1,126.59             | FHLMC CMO 2278 Z 7.000% 1/15/31      | -1,178.70          | 1,126.59      | -52.11                                   | -52.11         | -52.11                                  |
| 06/17/13  | 31337STA1  | 839.62               | FHLMC CMO 2303 ZD 7.000% 4/15/31     | -879.50            | 839.62        | -39.86                                   | -39.86         | -39.86                                  |
| 06/17/13  | 31339UK8   | 1,342.67             | FHLMC CMO 2503 B 5.500% 9/15/17      | -1,414.00          | 1,342.67      | -71.33                                   | -71.33         | -71.33                                  |
| 06/17/13  | 31339WKF6  | 1,305.74             | FHLMC CMO 2509 CB 5.000% 10/15/17    | -1,364.91          | 1,305.74      | -59.17                                   | -59.17         | -59.17                                  |
| 06/17/13  | 31339PL27  | 552.90               | FHLMC CMO 2747 DX 5.000% 2/15/19     | -604.56            | 552.90        | -51.66                                   | -51.66         | -51.66                                  |
| 06/17/13  | 31339MV55  | 641.64               | FHLMC CMO 2922 Z 5.500% 1/15/32      | -668.81            | 641.64        | -27.17                                   | -27.17         | -27.17                                  |
| 06/17/13  | 31339BYPO  | 4,244.23             | FHLMC CMO 3233 PA 6.000% 10/15/36    | -4,329.11          | 4,244.23      | -84.86                                   | -84.86         | -84.86                                  |
| 06/17/13  | 31339FTX0  | 4,251.79             | FHLMC CMO 3285 LC 5.000% 8/15/25     | -4,403.26          | 4,251.79      | -151.47                                  | -151.47        | -151.47                                 |
| 06/17/13  | 31339RM52  | 1,343.71             | FHLMC CMO 3434 EJ 4.000% 3/15/18     | -1,394.73          | 1,343.71      | -51.00                                   | -51.00         | -51.00                                  |
| 06/17/13  | 31339TA69  | 3,543.21             | FHLMC CMO 3439 AC 4.500% 4/15/22     | -3,679.40          | 3,543.21      | -136.15                                  | -136.15        | -136.15                                 |
| 06/17/13  | 313376X98  | 2,397.40             | FHLMC CMO 3806 AB 4.000% 2/15/23     | -2,489.18          | 2,397.40      | -91.76                                   | -91.76         | -91.76                                  |
| 06/17/13  | 31337A6JM2 | 2,266.75             | FHLMC CMO 3808 BQ 5.500% 8/15/25     | -2,461.19          | 2,266.75      | -194.46                                  | -194.46        | -194.46                                 |
| 06/17/13  | 31337A8G28 | 659.37               | FHLMC CMO 3829 CD 3.000% 8/15/24     | -679.98            | 659.37        | -20.61                                   | -20.61         | -20.61                                  |
| 06/17/13  | 31337AB7E5 | 1,099.25             | FHLMC CMO 3852 HA 5.000% 12/15/21    | -1,192.69          | 1,099.25      | -93.44                                   | -93.44         | -93.44                                  |

REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION         | BASIS (\$)       | COST      | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|---------------------|------------------|-----------|---------------|--|---|
| 06/17/13  | 3137AB2S9 | 1,127.37             | FHUMC CMO 3855 HQ   | 5.5000% 2/15/26  | -1,235.53 | 1,127.37      |  | -108.1¢                                 |
| 06/17/13  | 3137ACDN6 | 7,021.13             | FHUMC CMO 3877 EL   | 4.0000% 8/15/38  | -7,137.42 | 7,021.13      |  | -116.29                                 |
| 06/17/13  | 3137AFB50 | 942.90               | FHUMC CMO 3926 GP   | 6.0000% 8/15/25  | -1,043.67 | 942.90        |  | -100.7¢                                 |
| 06/17/13  | 3137AGEK2 | 2,331.08             | FHUMC CMO 3939 D    | 4.5000% 9/15/41  | -2,497.90 | 2,331.08      |  | -166.82                                 |
| 06/17/13  | 3137AKDQ1 | 1,287.94             | FHUMC CMO 3992 H    | 4.0000% 6/15/36  | -1,307.26 | 1,287.94      |  | -19.32                                  |
| 06/17/13  | 3137ASNY6 | 1,852.24             | FHUMC CMO 4088 AP   | 3.0000% 4/15/41  | -1,892.18 | 1,852.24      |  | -39.94                                  |
| 06/17/13  | 3137ASQ72 | 1,738.59             | FHUMC CMO 4088 LE   | 4.0000% 10/15/40 | -1,842.91 | 1,738.59      |  | -104.32                                 |
| 06/17/13  | 3137ATN7  | 262.04               | FHUMC CMO 4097 PB   | 1.7500% 11/15/40 | -263.92   | 262.04        |  | -1.88                                   |
| 06/17/13  | 3137AXSM6 | 156.71               | FHUMC CMO 4153 KP   | 2.5000% 1/15/43  | -155.88   | 156.71        |  | 0.83                                    |
| 06/17/13  | 3128PTK87 | 1,879.00             | FHUMC POOL # J13919 | 3.5000% 12/01/20 | -1,981.46 | 1,879.00      |  | -102.4¢                                 |
| 06/17/13  | 31335HJ87 | 1,123.20             | FHUMC POOL #C90287  | 7.0000% 7/01/19  | -1,162.51 | 1,123.20      |  | -39.31                                  |
| 06/17/13  | 31294KPF6 | 665.77               | FHUMC POOL #E01322  | 5.0000% 3/01/18  | -718.41   | 665.77        |  | -52.6¢                                  |
| 06/17/13  | 31294NSX8 | 135.26               | FHUMC POOL #E04134  | 2.5000% 11/01/27 | -142.13   | 135.26        |  | -6.87                                   |
| 06/17/13  | 31294NUC1 | 96.96                | FHUMC POOL #E04179  | 2.5000% 1/01/28  | -101.17   | 96.96         |  | -4.21                                   |
| 06/17/13  | 3128MC2U8 | 1,225.62             | FHUMC POOL #G14187  | 5.5000% 12/01/20 | -1,340.52 | 1,225.62      |  | -114.9¢                                 |
| 06/17/13  | 3128MDFB4 | 649.04               | FHUMC POOL #G14462  | 3.0000% 5/01/22  | -687.27   | 649.04        |  | -38.23                                  |
| 06/17/13  | 3128MDKV4 | 947.99               | FHUMC POOL #G14608  | 3.0000% 11/01/27 | -1,002.94 | 947.99        |  | -54.95                                  |
| 06/17/13  | 3128MDLG6 | 110.50               | FHUMC POOL #G14627  | 2.5000% 11/01/27 | -115.06   | 110.50        |  | -4.56                                   |
| 06/17/13  | 3128PQKR1 | 281.91               | FHUMC POOL #J11204  | 4.5000% 11/01/19 | -301.38   | 281.91        |  | -19.4¢                                  |
| 06/17/13  | 3128PSH75 | 383.45               | FHUMC POOL #J12924  | 3.5000% 9/01/20  | -404.00   | 383.45        |  | -20.5¢                                  |
| 06/17/13  | 3128PYI12 | 854.11               | FHUMC POOL #J18815  | 3.0000% 4/01/22  | -905.76   | 854.11        |  | -51.65                                  |
| 06/17/13  | 31306XN82 | 503.81               | FHUMC POOL #J20415  | 2.5000% 9/01/22  | -530.81   | 503.81        |  | -27.00                                  |
| 06/17/13  | 31306X417 | 329.62               | FHUMC POOL #J20834  | 2.5000% 10/01/27 | -344.04   | 329.62        |  | -14.42                                  |
| 06/17/13  | 31307ABA9 | 356.40               | FHUMC POOL #J21833  | 2.5000% 2/01/28  | -369.54   | 356.40        |  | -13.14                                  |
| 06/17/13  | 31307ATD4 | 360.45               | FHUMC POOL #J22348  | 2.5000% 2/01/28  | -373.74   | 360.45        |  | -13.29                                  |
| 06/17/13  | 31288LS85 | 3.12                 | FHUMC POOL #P50543  | 6.5000% 4/01/37  | -3.18     | 3.12          |  | -0.0¢                                   |
| 06/17/13  | 3128QF51  | 802.25               | FHUMC POOL #J19188  | 3.0000% 5/01/22  | -851.14   | 802.25        |  | -48.89                                  |
| 06/17/13  | 3128Q0QL4 | 1,459.39             | FHUMC POOL #J19459  | 3.0000% 6/01/22  | -1,545.13 | 1,459.39      |  | -85.74                                  |
| 06/17/13  | 38378BDP1 | 40.77                | GNMA CMO 1222 AB    | 1.6611% 3/16/33  | -41.18    | 40.77         |  | -0.41                                   |
| 06/17/13  | 38374BSV6 | 116.70               | GNMA CMO 2003-64 E  | 5.064% 4/16/39   | -124.29   | 116.70        |  | -7.5¢                                   |
| 06/17/13  | 38374NV46 | 182.18               | GNMA CMO 2006-63 A  | 4.255% 2/16/32   | -189.47   | 182.18        |  | -7.25                                   |

REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION                          | COST       |                            | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|--------------------------------------|------------|----------------------------|---------------|--|---|
|           |            |                      |                                      | BASIS (\$) | REALIZED<br>GAIN/LOSS (\$) |               |  |   |
| 06/17/13  | 38374N7Y7  | 29,691.02            | GNMA CMO 2006-67 B 4 858% 1/16/34    | -31,416.81 | 29,691.02                  |               |  | -1,725.75                               |
| 06/17/13  | 38373MTM2  | 3,840.11             | GNMA CMO 2006-8 C 5 313% 2/16/36     | -4,024.96  | 3,840.11                   |               |  | -184.85                                 |
| 06/17/13  | 38373MYRS  | 14,704.59            | GNMA CMO 2007-15 B 4 425% 12/16/32   | -15,513.34 | 14,704.59                  |               |  | -808.75                                 |
| 06/17/13  | 38373MG53  | 724.21               | GNMA CMO 2007-34 B 4 579% 12/16/31   | -761.55    | 724.21                     |               |  | -37.34                                  |
| 06/17/13  | 37611CAB2  | 8,198.85             | GNMA CMO 2007-75 B 5 055% 3/16/36    | -8,742.02  | 8,198.85                   |               |  | -543.17                                 |
| 06/17/13  | 38376GVX5  | 10,782.63            | GNMA CMO 2010-122 AD 3.772% 1/16/32  | -11,232.47 | 10,782.63                  |               |  | -449.82                                 |
| 06/17/13  | 38376G5A4  | 4,610.47             | GNMA CMO 2011-120 3 937% 8/16/33     | -4,850.18  | 4,610.47                   |               |  | -239.71                                 |
| 06/17/13  | 38376GP53  | 259.25               | GNMA CMO 2011-49 AB 2 800% 1/16/34   | -264.43    | 259.25                     |               |  | -5.16                                   |
| 06/17/13  | 36241KRA8  | 639.18               | GNMA POOL782281 6 0000% 3/15/23      | -671.51    | 639.18                     |               |  | -32.35                                  |
| 06/18/13  | 03064CAE0  | 29.49                | AMCAR ABS 2010-1 C 5 190% 8/17/15    | -31.18     | 29.49                      |               |  | -1.65                                   |
| 06/18/13  | 80281AAB5  | 6,296.71             | SDART ABS 2012-1 A2 1 250% 4/15/15   | -6,296.54  | 6,296.71                   |               |  | 0.17                                    |
| 06/18/13  | 80283CAB9  | 4,397.79             | SDART ABS 2012-6 0.469% 9/15/15      | -4,397.47  | 4,397.79                   | 0.32          |  |   |
| 06/18/13  | 80283FAB2  | 469.13               | SDART ABS 2013-1 A2 0 480% 2/16/16   | -469.10    | 469.13                     | 0.03          |  |   |
| 06/19/13  | 80282JABS5 | 3,154.42             | SDART ABS 2011-4 A2 1 370% 3/16/15   | -3,152.94  | 3,154.42                   |               |  | 1.46                                    |
| 06/25/13  | 172973ZB4  | 811.40               | CMSI CMO 2005-5 2A3 5.000% 8/25/20   | -828.64    | 811.40                     |               |  | -17.24                                  |
| 06/25/13  | 312916BU2  | 240.91               | FHIMC CMO 101 V/R 1.180% 5/25/23     | -245.73    | 240.91                     |               |  | -4.82                                   |
| 06/25/13  | 31358QES0  | 561.24               | FNMA CMO 162 FB V/R 1 250% 9/25/22   | -572.46    | 561.24                     |               |  | -11.22                                  |
| 06/25/13  | 31359BTV9  | 385.11               | FNMA CMO 1992-122 VR 1 230% 7/25/23  | -392.81    | 385.11                     |               |  | -7.71                                   |
| 06/25/13  | 31358USN7  | 145.46               | FNMA CMO 1993-46 FH 0 930% 4/25/23   | -147.64    | 145.46                     |               |  | -2.16                                   |
| 06/25/13  | 31359AFS3  | 1,072.10             | FNMA CMO 1993-75 ZQ 6.500% 5/25/23   | -1,100.51  | 1,072.10                   |               |  | -28.41                                  |
| 06/25/13  | 31322ELB4  | 2,766.64             | FNMA CMO 2002-58 HC 5 500% 9/25/17   | -2,919.24  | 2,766.64                   |               |  | -152.66                                 |
| 06/25/13  | 31339UAH6  | 2,614.37             | FNMA CMO 2003-W17 5 350% 8/25/33     | -2,691.17  | 2,614.37                   |               |  | -76.80                                  |
| 06/25/13  | 31359BP64  | 1,677.37             | FNMA CMO 2006-21 CA 5.500% 3/25/29   | -1,689.95  | 1,677.37                   |               |  | -12.58                                  |
| 06/25/13  | 31359DXA2  | 1,358.80             | FNMA CMO 2006-49 PA 6.000% 6/25/36   | -1,379.18  | 1,358.80                   |               |  | -20.38                                  |
| 06/25/13  | 31359QC80  | 444.61               | FNMA CMO 2009-68 KA 3 750% 11/25/22  | -458.37    | 444.61                     |               |  | -13.74                                  |
| 06/25/13  | 31361WK7   | 6,612.71             | FNMA CMO 2011-100 KA 4.000% 8/25/38  | -6,675.95  | 6,612.71                   |               |  | -63.24                                  |
| 06/25/13  | 31361XG5   | 2,654.49             | FNMA CMO 2011-106 MC 3 500% 2/25/38  | -2,679.38  | 2,654.49                   |               |  | -24.89                                  |
| 06/25/13  | 313642DK6  | 2,042.40             | FNMA CMO 2011-110 BH 3.000% 10/25/41 | -2,096.01  | 2,042.40                   |               |  | -53.61                                  |
| 06/25/13  | 313642RH8  | 6,363.54             | FNMA CMO 2011-125 GD 3 500% 6/25/25  | -6,554.45  | 6,363.54                   |               |  | -190.91                                 |
| 06/25/13  | 313643BZ3  | 2,150.97             | FNMA CMO 2011-145 LD 4 500% 3/25/40  | -2,286.75  | 2,150.97                   |               |  | -135.78                                 |
| 06/25/13  | 313643EP2  | 2,105.10             | FNMA CMO 2011-148 PB 4 500% 12/25/41 | -2,259.04  | 2,105.10                   |               |  | -153.92                                 |

## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE           | ASSET ID | SHARES/<br>PAR VALUE | DESCRIPTION                         | COST<br>BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|---------------------|----------|----------------------|-------------------------------------|--------------------|---------------|--|---|
|                     |          |                      |                                     |                    |               |  |   |
| 06/25/13 313975GM0  |          | 2,453.94             | FNMA CMO 2011-27 JQ 4 000% 9/25/39  | -2,577.11          | 2,453.94      | -123.17                                  |   |
| 06/25/13 31397U3V9  |          | 2,788.36             | FNMA CMO 2011-67 EA 4 000% 7/25/21  | -2,955.66          | 2,788.36      |  | -167.30                                 |
| 06/25/13 3136AOY51  |          | 4,468.21             | FNMA CMO 2011-89 H 4.000% 10/25/38  | -4,541.52          | 4,468.21      |  | -73.31                                  |
| 06/25/13 3136A02E6  |          | 409.57               | FNMA CMO 2011-89 VA 4.000% 9/25/23  | -426.72            | 409.57        |  | -17.15                                  |
| 06/25/13 3136A8SG6  |          | 5,180.10             | FNMA CMO 2012-102 PA 4.500% 3/25/41 | -5,560.51          | 5,180.10      |  | -380.41                                 |
| 06/25/13 3136A3TS0  |          | 5,703.02             | FNMA CMO 2012-11 PN 4.000% 11/25/40 | -5,749.36          | 5,703.02      |  | -46.34                                  |
| 06/25/13 3136A3TB1  |          | 1,040.90             | FNMA CMO 2012-26 ME 3.500% 3/25/42  | -1,091.32          | 1,040.90      |  | -50.41                                  |
| 06/25/13 3136A5BH8  |          | 930.57               | FNMA CMO 2012-40 GC 4.500% 12/25/40 | -958.78            | 930.57        |  | -28.21                                  |
| 06/25/13 3136A4R50  |          | 995.69               | FNMA CMO 2012-41 LB 3.500% 4/25/42  | -1,044.23          | 995.69        |  | -48.52                                  |
| 06/25/13 3136A47F0  |          | 1,911.17             | FNMA CMO 2012-48 MB 3.500% 5/25/42  | -2,000.46          | 1,911.17      |  | -89.25                                  |
| 06/25/13 3136A7H3   |          | 2,361.89             | FNMA CMO 2012-67 PB 4.500% 12/25/40 | -2,512.46          | 2,361.89      |  | -150.57                                 |
| 06/25/13 3136A65G5  |          | 1,791.36             | FNMA CMO 2012-73 JB 3.500% 1/25/42  | -1,879.46          | 1,791.36      |  | -88.10                                  |
| 06/25/13 3136A7K7   |          | 3,069.97             | FNMA CMO 2012-78 PA 4.000% 8/25/41  | -3,234.98          | 3,069.97      |  | -165.01                                 |
| 06/25/13 3136A34J7  |          | 1,979.02             | FNMA CMO 2012-8 LE 3.500% 2/25/42   | -2,065.60          | 1,979.02      |  | -86.58                                  |
| 06/25/13 3136A7J29  |          | 1,566.83             | FNMA CMO 2012-81 Q 4.000% 8/25/42   | -1,650.31          | 1,566.83      |  | -83.48                                  |
| 06/25/13 3136A73Q3  |          | 1,791.67             | FNMA CMO 2012-95 AB 4.000% 11/25/40 | -1,865.02          | 1,791.67      |  | -73.35                                  |
| 06/25/13 3136A73D2  |          | 1,988.44             | FNMA CMO 2012-97 MA 4.000% 10/25/41 | -2,078.85          | 1,988.44      |  | -90.41                                  |
| 06/25/13 3136ADMQ9  |          | 385.22               | FNMA CMO 2013-30 CA 1.500% 4/25/43  | -381.37            | 385.22        |  | 3.85                                    |
| 06/25/13 3136ABV42  |          | 1,262.73             | FNMA CMO 2013-6 TA 1.500% 1/25/43   | -1,266.68          | 1,262.73      |  | -3.95                                   |
| 06/25/13 3136AEXP7  |          | 153.72               | FNMA CMO 2013-64 TA 1 500% 3/25/42  | -154.39            | 153.72        |  | -0.67                                   |
| 06/25/13 31358MCA0  |          | 77.94                | FNMA CMO 92-39 V/R 1.200% 3/25/22   | -78.96             | 77.94         |  | -1.01                                   |
| 06/25/13 31359HKC7  |          | 933.23               | FNMA CMO 94-50 V/R 1.230% 3/25/24   | -958.89            | 933.23        |  | -25.66                                  |
| 06/25/13 31368IBG7  |          | 62.01                | FNMA POOL #190039 7500% 9/01/13     | -66.66             | 62.01         |  | -4.65                                   |
| 06/25/13 31409BB89  |          | 1,141.72             | FNMA PL #865963 V/R 2.538% 3/01/36  | -1,155.37          | 1,141.72      |  | -13.64                                  |
| 06/25/13 31371HER5  |          | 83.11                | FNMA POOL #252244 7000% 1/01/29     | -83.38             | 83.11         |  | -0.21                                   |
| 06/25/13 31403DSV2  |          | 1,988.03             | FNMA POOL #745832 6.000% 4/01/21    | -2,181.86          | 1,988.03      |  | -193.81                                 |
| 06/25/13 31409XNW5  |          | 28.87                | FNMA POOL #881605 6.500% 2/01/36    | -29.33             | 28.87         |  | -0.41                                   |
| 06/25/13 31410KAT1  |          | 770.00               | FNMA POOL #889318 5.500% 7/01/20    | -841.71            | 770.00        |  | -71.71                                  |
| 06/25/13 31410HE5   |          | 2,459.54             | FNMA POOL #890429 3.000% 5/01/22    | -2,612.11          | 2,459.54      |  | -152.57                                 |
| 06/25/13 31416NBW1  |          | 109.29               | FNMA POOL #AA4552 4.000% 8/01/24    | -112.11            | 109.29        |  | -2.81                                   |
| 06/25/13 31417CAWS5 |          | 663.80               | FNMA POOL #AB5420 3.000% 6/01/27    | -703.01            | 663.80        |  | -39.21                                  |

REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                         | COST       | BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|-------------------------------------|------------|------------|---------------|--|---|
| 06/25/13  | 31417EYA3 | 192.28               | FNMA POOL #AB7904 2.500% 2/01/28    | .199.64    | 192.28     | -7.36         |  |   |
| 06/25/13  | 3138A6IX6 | 1,450.27             | FNMA POOL #AH4841 4.000% 2/01/26    | -1,485.62  | 1,450.27   |               |  | -35.36                                  |
| 06/25/13  | 3138E9U40 | 381.79               | FNMA POOL #AK4846 3.000% 5/01/27    | -405.53    | 381.79     |               |  |   |
| 06/25/13  | 3138M6Y50 | 70.01                | FNMA POOL #AP3431 2.500% 9/01/27    | -73.71     | 70.01      |               |  | -3.70                                   |
| 06/25/13  | 3138MBK70 | 694.31               | FNMA POOL #AP7517 3.000% 9/01/27    | -733.58    | 694.31     |               |  | -39.27                                  |
| 06/25/13  | 3138MBLV6 | 1,452.55             | FNMA POOL #AP7339 3.000% 9/01/27    | -1,531.99  | 1,452.55   |               |  | -79.44                                  |
| 06/25/13  | 3138NWX79 | 442.35               | FNMA POOL #AR0701 2.500% 12/01/27   | -461.56    | 442.35     |               |  | -19.21                                  |
| 06/25/13  | 3138W0W62 | 405.21               | FNMA POOL #AR3368 2.500% 2/01/28    | -420.03    | 405.21     |               |  | -14.82                                  |
| 06/25/13  | 31417YVF1 | 658.45               | FNMA POOL #MA0613 4.000% 11/01/20   | -696.52    | 658.45     |               |  | -38.07                                  |
| 06/25/13  | 31417YVX2 | 4,130.66             | FNMA POOL #MA0629 3.500% 1/01/21    | -4,358.49  | 4,130.66   |               |  | -227.86                                 |
| 06/25/13  | 31418AAF5 | 3,357.27             | FNMA POOL #MA0905 3.500% 11/01/21   | -3,553.46  | 3,357.27   |               |  | -196.16                                 |
| 06/25/13  | 31419AD87 | 893.28               | FNMA POOL #E0126 5.000% 6/01/20     | -968.37    | 893.28     |               |  | -75.05                                  |
| 06/25/13  | 3138M7QQ1 | 1,005.36             | FNMA POOL AP4062 3.000% 8/01/22     | -1,070.71  | 1,005.36   |               |  | -65.35                                  |
| 06/25/13  | 576434VX9 | 780.84               | MALT CMO 2004-10 4A1 6.000% 9/25/19 | -785.84    | 780.84     |               |  | -5.00                                   |
| 06/25/13  | 81744PAA3 | 474.30               | SEMT CMO 2010H1 A1 3.750% 2/25/40   | -481.71    | 474.30     |               |  | -7.41                                   |
| 06/25/13  | 81745MAA9 | 1,151.47             | SEMT CMO 2013-2 A1 1.874% 2/25/43   | -1,151.44  | 1,151.47   | 0.03          |  |   |
| 06/25/13  | 94983XAH4 | 1,336.04             | WFMLS 2006-5 2A1 5.249% 4/25/21     | -1,356.91  | 1,336.04   |               |  |   |
| 06/28/13  | 31306X4T7 | 27,265.23            | FHLMC POOL #J20834 2.500% 10/01/27  | -28,458.09 | 27,750.89  |               |  | -208.87                                 |
| 06/28/13  | 31307ABA9 | 14,346.03            | FHLMC POOL #J21833 2.500% 2/01/28   | -14,875.05 | 14,601.58  |               |  | -273.47                                 |
| 06/28/13  | 31307ATD4 | 29,141.13            | FHLMC POOL #J22348 2.500% 2/01/28   | -30,215.71 | 29,660.22  |               |  | -555.49                                 |
| 06/28/13  | 3138W0W62 | 29,150.87            | FNMA POOL #AR3368 2.500% 2/01/28    | -30,216.70 | 29,670.13  |               |  | -546.57                                 |
| 07/08/13  | 31294NSX8 | 24,012.67            | FHLMC POOL #E04134 2.500% 11/01/27  | -25,232.06 | 24,110.22  |               |  | -1,121.84                               |
| 07/08/13  | 31294NUC1 | 17,437.03            | FHLMC POOL #E04179 2.500% 1/01/28   | -18,194.46 | 17,507.87  |               |  | -686.59                                 |
| 07/08/13  | 31417EYA3 | 28,961.74            | FNMA POOL #AB7904 2.500% 2/01/28    | -30,070.44 | 29,079.40  |               |  | .991.04                                 |
| 07/08/13  | 3138M6Y50 | 13,777.03            | FNMA POOL #AP3431 2.500% 9/01/27    | -14,504.62 | 13,833.00  |               |  | -671.62                                 |
| 07/15/13  | 247358AA2 | 7,714.34             | DELTA AIRLINES INC 4.750% 5/07/20   | -7,714.34  | 8,206.13   |               |  | 491.76                                  |
| 07/15/13  | 3133TOBX1 | 331.93               | FHLMC CMO 1541 O V/ 1.420% 7/15/23  | -335.56    | 331.93     |               |  | -3.66                                   |
| 07/15/13  | 3133T3WBO | 1,266.23             | FHLMC CMO 1665 KZ 6.500% 1/15/24    | -1,294.72  | 1,266.23   |               |  | -28.46                                  |
| 07/15/13  | 3133T4A2  | 211.87               | FHLMC CMO 1715 V/R 1.430% 4/15/24   | -215.11    | 211.87     |               |  | -3.24                                   |
| 07/15/13  | 3133T5KV4 | 334.01               | FHLMC CMO 1730 FA 1.330% 5/15/24    | -357.60    | 334.01     |               |  | -23.55                                  |
| 07/15/13  | 3133TQVX2 | 817.49               | FHLMC CMO 2278 Z 7.000% 1/15/31     | -855.30    | 817.49     |               |  | -37.81                                  |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                        | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) |               | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|------------------------------------|--|---------------|---|
|           |           |                      |                                    | COST<br>BASIS (\$)                       | PROCEEDS (\$) |   |
| 07/15/13  | 31331STA1 | 809.57               | FHIMC CMO 2303 ZD 7 000% 4/15/31   | -848.02                                  | 809.57        | -38.4¢                                  |
| 07/15/13  | 31332UJK8 | 1,555.05             | FHIMC CMO 2503 B 5 500% 9/15/17    | -1,637.66                                | 1,555.05      | -82.6¢                                  |
| 07/15/13  | 31332WKF6 | 982.01               | FHIMC CMO 2509 CB 5 000% 10/15/17  | -1,026.51                                | 982.01        | -44.5¢                                  |
| 07/15/13  | 31334PL27 | 540.76               | FHIMC CMO 2747 DX 5 000% 2/15/19   | -591.29                                  | 540.76        | -50.5¢                                  |
| 07/15/13  | 31337BYPO | 2,794.14             | FHIMC CMO 3233 PA 6 000% 10/15/36  | -2,850.02                                | 2,794.14      | -55.8¢                                  |
| 07/15/13  | 31397FTX0 | 3,320.86             | FHIMC CMO 3285 LC 5 000% 8/15/25   | -3,439.17                                | 3,320.86      | -118.3¢                                 |
| 07/15/13  | 31397RMS2 | 1,167.29             | FHIMC CMO 3434 EJ 4.000% 3/15/18   | -1,211.61                                | 1,167.29      | -44.3¢                                  |
| 07/15/13  | 31397TA69 | 2,978.46             | FHIMC CMO 3439 AC 4 500% 4/15/22   | -3,092.94                                | 2,978.46      | -114.4¢                                 |
| 07/15/13  | 3137A6X98 | 1,918.27             | FHIMC CMO 3806 AB 4 000% 2/15/23   | -1,991.70                                | 1,918.27      | -73.4¢                                  |
| 07/15/13  | 3137A6JW2 | 1,986.41             | FHIMC CMO 3808 BQ 5.500% 8/15/25   | -2,156.81                                | 1,986.41      | -170.4¢                                 |
| 07/15/13  | 3137A8G28 | 737.29               | FHIMC CMO 3829 CD 3 000% 8/15/24   | -760.33                                  | 737.29        | -23.0¢                                  |
| 07/15/13  | 3137AB7E5 | 955.09               | FHIMC CMO 3852 HA 5 000% 12/15/21  | -1,036.27                                | 955.09        | -81.1¢                                  |
| 07/15/13  | 3137AB2S9 | 1,070.82             | FHIMC CMO 3855 HQ 5 500% 2/15/26   | -1,173.55                                | 1,070.82      | -102.7¢                                 |
| 07/15/13  | 3137ACDN6 | 9,096.46             | FHIMC CMO 3877 EL 4 000% 8/15/38   | -9,247.12                                | 9,096.46      | -150.6¢                                 |
| 07/15/13  | 3137AFBS0 | 830.85               | FHIMC CMO 3926 GP 6.000% 8/15/25   | -919.65                                  | 830.85        | -88.8¢                                  |
| 07/15/13  | 3137AGEK2 | 629.16               | FHIMC CMO 3939 D 4 500% 9/15/41    | -674.18                                  | 629.16        | -45.0¢                                  |
| 07/15/13  | 3137AKDQ1 | 1,083.52             | FHIMC CMO 3992 H 4 000% 6/15/36    | -1,099.77                                | 1,083.52      | -16.25                                  |
| 07/15/13  | 3137ASNY6 | 69.84                | FHIMC CMO 4088 AP 3.000% 4/15/41   | -71.35                                   | 69.84         | -1.51                                   |
| 07/15/13  | 3137ASQ72 | 2,786.07             | FHIMC CMO 4088 LE 4 000% 10/15/40  | -2,953.23                                | 2,786.07      | -167.16                                 |
| 07/15/13  | 3137ATN7  | 491.46               | FHIMC CMO 4097 PB 1 750% 11/15/40  | -494.99                                  | 491.46        | -3.53                                   |
| 07/15/13  | 3137AXKG7 | 977.31               | FHIMC CMO 4151 YU 2.000% 1/15/43   | -963.87                                  | 977.31        | 13.4¢                                   |
| 07/15/13  | 3137AXSM6 | 469.59               | FHIMC CMO 4153 KP 2.500% 1/15/43   | -467.10                                  | 469.59        | 2.49                                    |
| 07/15/13  | 3128PTK87 | 2,433.86             | FHIMC POOL #J13919 3 500% 12/01/20 | -2,566.58                                | 2,433.86      | -132.7¢                                 |
| 07/15/13  | 31335H87  | 441.52               | FHIMC POOL #C90287 7.000% 7/01/19  | -456.97                                  | 441.52        | -15.4¢                                  |
| 07/15/13  | 31294KPF6 | 714.34               | FHIMC POOL #E01322 5 000% 3/01/18  | -770.82                                  | 714.34        | -56.4¢                                  |
| 07/15/13  | 31294NSX8 | 133.99               | FHIMC POOL #E04134 2 500% 11/01/27 | -140.79                                  | 133.99        | -6.80                                   |
| 07/15/13  | 31294NUC1 | 91.14                | FHIMC POOL #E04179 2.500% 1/01/28  | -95.10                                   | 91.14         | -3.96                                   |
| 07/15/13  | 3128MC2U8 | 1,270.12             | FHIMC POOL #G14187 5.500% 12/01/20 | -1,389.19                                | 1,270.12      | -119.0¢                                 |
| 07/15/13  | 3128MDFB4 | 581.99               | FHIMC POOL #G14462 3.000% 5/01/22  | -616.27                                  | 581.99        | -34.28                                  |
| 07/15/13  | 3128MDKV4 | 1,681.72             | FHIMC POOL #G14608 3.000% 11/01/27 | -1,779.21                                | 1,681.72      | -97.49                                  |
| 07/15/13  | 3128MDLG6 | 227.91               | FHIMC POOL #G14627 2.500% 11/01/27 | -237.31                                  | 227.91        | -9.40                                   |

**REALIZED CAPITAL GAINS and LOSSES | Continued**

| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION                         | COST       | BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|-------------------------------------|------------|------------|---------------|--|---|
| 07/15/13  | 3128PQKRR1 | 391.11               | FHUMC POOL #J11204 4.500% 11/01/19  | .418.12    | 391.11     |               |  | -27.01                                  |
| 07/15/13  | 3128PSHT5  | 297.40               | FHUMC POOL #J12954 3.500% 9/01/20   | .313.34    | 297.40     |               |  | -15.94                                  |
| 07/15/13  | 3128PYL2   | 1,081.68             | FHUMC POOL #J18815 3.000% 4/01/22   | .1,147.09  | 1,081.68   |               |  | -65.41                                  |
| 07/15/13  | 31306XN82  | 316.39               | FHUMC POOL #J20415 2.500% 9/01/22   | .333.35    | 316.39     |               |  | -16.96                                  |
| 07/15/13  | 31288LS85  | 3.14                 | FHUMC POOL #P50543 6.500% 4/01/37   | .3.20      | 3.14       |               |  | -0.04                                   |
| 07/15/13  | 3128QF51   | 940.89               | FHUMC POOL J19188 3.000% 5/01/22    | .998.23    | 940.89     |               |  | -57.34                                  |
| 07/15/13  | 3128QQL4   | 1,291.24             | FHUMC POOL J19459 3.000% 6/01/22    | -1,367.10  | 1,291.24   |               |  | -75.86                                  |
| 07/15/13  | 36241KRA8  | 2,001.89             | GNMA POOL 782281 6.000% 3/15/23     | -2,103.14  | 2,001.89   |               |  | -101.24                                 |
| 07/15/13  | 80281AAB5  | 5,953.78             | SDART ABS 2012-1 A2 1.250% 4/15/15  | -5,953.62  | 5,953.78   |               |  | 0.14                                    |
| 07/16/13  | 03064CAE0  | 355.44               | AMCAR ABS 2010-1 C 5.190% 8/17/15   | .375.79    | 355.44     |               |  | -20.34                                  |
| 07/16/13  | 38378BDP1  | 41.47                | GNMA CMO 12-22 AB 1.661% 3/16/33    | .41.88     | 41.47      |               |  | -0.41                                   |
| 07/16/13  | 38374BSV6  | 117.20               | GNMA CMO 2003-64 E 5.064% 4/16/39   | .124.82    | 117.20     |               |  | -7.62                                   |
| 07/16/13  | 38374NV46  | 732.84               | GNMA CMO 2006-63 A 4.255% 2/16/32   | .762.15    | 732.84     |               |  | -29.31                                  |
| 07/16/13  | 38373MTM2  | 345.78               | GNMA CMO 2006-8 C 5.313% 2/16/36    | .362.43    | 345.78     |               |  | -16.64                                  |
| 07/16/13  | 38373MYR5  | 17,402.43            | GNMA CMO 2007-15 B 4.425% 12/16/32  | .18,359.56 | 17,402.43  |               |  | -957.15                                 |
| 07/16/13  | 38373MG53  | 36,563.46            | GNMA CMO 2007-34B 4.579% 12/16/31   | .38,448.77 | 36,563.46  |               |  | -1,885.31                               |
| 07/16/13  | 37611CAB2  | 1,260.70             | GNMA CMO 2007-75 B 5.055% 3/16/36   | -1,344.22  | 1,260.70   |               |  | -83.54                                  |
| 07/16/13  | 38376GVX5  | 1,176.95             | GNMA CMO 2010-122 AD 3.772% 1/16/32 | -1,226.05  | 1,176.95   |               |  | -49.10                                  |
| 07/16/13  | 38376G5A4  | 334.58               | GNMA CMO 2011-120 3.931% 8/16/33    | .351.98    | 334.58     |               |  | -17.46                                  |
| 07/16/13  | 38376GP53  | 8,857.53             | GNMA CMO 2011-49 AB 2.800% 1/16/34  | -9,034.68  | 8,857.53   |               |  | -177.15                                 |
| 07/16/13  | 80283CAB9  | 6,328.92             | SDART ABS 2012-6 0.469% 9/15/15     | -6,328.46  | 6,328.92   | 0.46          |  |   |
| 07/17/13  | 80282AB5   | 3,048.90             | SDART ABS 2011-4 A2 1.370% 3/16/15  | -3,047.47  | 3,048.90   |               |  | 1.45                                    |
| 07/17/13  | 80283FAB2  | 2,298.35             | SDART ABS 2013-1 A2 0.480% 2/16/16  | -2,298.20  | 2,298.35   | 0.15          |  |   |
| 07/18/13  | 31306XN82  | 35,767.94            | FHUMC POOL #J120415 2.500% 9/01/22  | -37,684.88 | 36,097.69  | -1,587.19     |  |   |
| 07/18/13  | 3138MBLV6  | 55,811.59            | FNMA POOL #AP7539 3.000% 9/01/27    | .58,863.78 | 57,381.29  | -1,482.49     |  |   |
| 07/18/13  | 3138NWX79  | 37,651.0196          | FNMA POOL #ARD701 2.500% 12/01/27   | -39,286.49 | 37,665.73  | -1,620.76     |  |   |
| 07/25/13  | 1729732B4  | 1,839.55             | CMSI CMO 2005-5 A3 5.000% 8/25/20   | -1,878.64  | 1,839.55   |               |  | -39.05                                  |
| 07/25/13  | 312916BU2  | 527.80               | FHUMC CMO 1011V/R 1.380% 5/25/23    | .538.36    | 527.80     |               |  | -10.54                                  |
| 07/25/13  | 31358QESO  | 1,038.28             | FNMA CMO 162 FB V/R 1.250% 9/25/22  | -1,059.05  | 1,038.28   |               |  | -20.77                                  |
| 07/25/13  | 31359BTV9  | 236.59               | FNMA CMO 1993-127 VR 1.230% 7/25/23 | -241.32    | 236.59     | 4.74          |  |   |
| 07/25/13  | 31358USN7  | 95.25                | FNMA CMO 1993-46 FH 1.170% 4/25/23  | .96.68     | 95.25      | -1.45         |  |   |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                          | COST<br>BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|--------------------------------------|--------------------|---------------|--|---|
|           |           |                      |                                      |                    |               |  |   |
| 07/25/13  | 31359AF53 | 917.88               | FNMA CMO 1993-75 ZQ 6 500% 5/25/23   | .942.20            | 917.88        |  | -24.35                                  |
| 07/25/13  | 31392ELB4 | 2,563.68             | FNMA CMO 2002-58 HC 5 500% 9/25/17   | -2,705.08          | 2,563.68      |  | -141.46                                 |
| 07/25/13  | 31393UAH6 | 2,353.37             | FNMA CMO 2003-W17 5 350% 8/25/33     | -2,422.50          | 2,353.37      |  | -69.15                                  |
| 07/25/13  | 31395BP64 | 635.39               | FNMA CMO 2006-21 CA 5 500% 3/25/29   | -640.16            | 635.39        |  | -4.77                                   |
| 07/25/13  | 31395DXA2 | 1,435.32             | FNMA CMO 2006-49 PA 6 000% 6/25/36   | -1,456.85          | 1,435.32      |  | -21.55                                  |
| 07/25/13  | 31396QC80 | 407.45               | FNMA CMO 2009-68 KA 3 750% 11/25/22  | -420.06            | 407.45        |  | -12.61                                  |
| 07/25/13  | 3136A1WK7 | 2,946.32             | FNMA CMO 2011-100 KA 4 000% 8/25/38  | -2,974.49          | 2,946.32      |  | -28.17                                  |
| 07/25/13  | 3136A1XG5 | 2,290.95             | FNMA CMO 2011-106 MC 3 500% 2/25/38  | -2,312.43          | 2,290.95      |  | -21.48                                  |
| 07/25/13  | 3136A2DK6 | 1,854.84             | FNMA CMO 2011-110 BH 3 000% 10/25/41 | -1,903.53          | 1,854.84      |  | -48.69                                  |
| 07/25/13  | 3136A2RH8 | 5,131.11             | FNMA CMO 2011-125 GD 3 500% 6/25/25  | -5,285.04          | 5,131.11      |  | -153.95                                 |
| 07/25/13  | 3136A3DZ3 | 3,014.22             | FNMA CMO 2011-145 LD 4 500% 3/25/40  | -3,204.49          | 3,014.22      |  | -190.22                                 |
| 07/25/13  | 3136A3EP2 | 1,806.34             | FNMA CMO 2011-148 PB 4 500% 12/25/41 | -1,938.43          | 1,806.34      |  | -132.05                                 |
| 07/25/13  | 31397SGM0 | 3,231.70             | FNMA CMO 2011-27 JQ 4 000% 9/25/39   | -3,393.90          | 3,231.70      |  | -162.20                                 |
| 07/25/13  | 31397U3V9 | 2,194.81             | FNMA CMO 2011-67 EA 4 000% 7/25/21   | -2,326.50          | 2,194.81      |  | -131.65                                 |
| 07/25/13  | 3136AOX51 | 8,554.85             | FNMA CMO 2011-89 H 4 000% 10/25/38   | -8,695.20          | 8,554.85      |  | -140.35                                 |
| 07/25/13  | 3136A02E6 | 409.94               | FNMA CMO 2011-89 VA 4 000% 9/25/23   | -427.11            | 409.94        |  | -17.17                                  |
| 07/25/13  | 3136A8SG6 | 4,183.02             | FNMA CMO 2012-102 PA 4 500% 3/25/41  | -4,490.21          | 4,183.02      |  | -307.19                                 |
| 07/25/13  | 3136A3TS0 | 5,759.44             | FNMA CMO 2012-11 PN 4 000% 11/25/40  | -5,806.23          | 5,759.44      |  | -46.79                                  |
| 07/25/13  | 3136A37B1 | 656.85               | FNMA CMO 2012-26 ME 3 500% 3/25/42   | -688.67            | 656.85        |  | -31.81                                  |
| 07/25/13  | 3136A5BH8 | 681.67               | FNMA CMO 2012-40 GC 4 500% 12/25/40  | -702.33            | 681.67        |  | -20.66                                  |
| 07/25/13  | 3136A4B50 | 2,811.97             | FNMA CMO 2012-41 LB 3 500% 4/25/42   | -2,949.05          | 2,811.97      |  | -137.08                                 |
| 07/25/13  | 3136A47F0 | 2,108.20             | FNMA CMO 2012-48 MB 3 500% 5/25/42   | -2,206.69          | 2,108.20      |  | -98.45                                  |
| 07/25/13  | 3136A7HY3 | 1,791.54             | FNMA CMO 2012-67 PB 4 500% 12/25/40  | -1,905.75          | 1,791.54      |  | -114.21                                 |
| 07/25/13  | 3136A65G5 | 2,674.27             | FNMA CMO 2012-73 JB 3 500% 1/25/42   | -2,805.79          | 2,674.27      |  | -131.54                                 |
| 07/25/13  | 3136A7KK7 | 2,754.56             | FNMA CMO 2012-78 PA 4 000% 8/25/41   | -2,902.62          | 2,754.56      |  | -148.05                                 |
| 07/25/13  | 3136A74J7 | 1,561.20             | FNMA CMO 2012-81 LF 3 500% 2/25/42   | -1,629.50          | 1,561.20      |  | -68.30                                  |
| 07/25/13  | 3136A7J29 | 784.47               | FNMA CMO 2012-81 Q 4 000% 8/25/42    | -826.27            | 784.47        |  | -41.80                                  |
| 07/25/13  | 3136A73Q3 | 2,307.39             | FNMA CMO 2012-95 AB 4 000% 11/25/40  | -2,401.85          | 2,307.39      |  | -94.46                                  |
| 07/25/13  | 3136A73D2 | 1,847.68             | FNMA CMO 2012-97 MA 4 000% 10/25/41  | -1,931.69          | 1,847.68      |  | -84.01                                  |
| 07/25/13  | 3136ADMQ9 | 87.97                | FNMA CMO 2013-30 CA 1 500% 4/25/43   | -87.09             | 87.97         |  | 0.88                                    |
| 07/25/13  | 3136ABV42 | 3,011.58             | FNMA CMO 2013-6 TA 1 500% 1/25/43    | -3,020.99          | 3,011.58      |  | -9.41                                   |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                         | BASIS (\$) | COST      | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|-------------------------------------|------------|-----------|---------------|--|---|
| 07/25/13  | 3136AEXP7 | 159.97               | FNMA CMO 2013-64 TA 1 500% 3/25/42  | -160.67    | 159.97    |               | -0.70                                    | -0.70                                   |
| 07/25/13  | 31358MCA0 | 59.31                | FNMA CMO 92-39 V/R 1.200% 3/25/22   | -60.09     | 59.31     |               |  | -0.78                                   |
| 07/25/13  | 31359HKC7 | 1,289.92             | FNMA CMO 94-50 V/R 1.490% 3/25/24   | -1,325.39  | 1,289.92  |               |  | -35.47                                  |
| 07/25/13  | 31368HBG7 | 22.74                | FNMA POOL #190039 7.500% 9/01/13    | -24.45     | 22.74     |               |  | -1.71                                   |
| 07/25/13  | 31409BB89 | 38.14                | FNMA PL #8656963 V/R 2.538% 3/01/36 | -38.59     | 38.14     |               |  | -0.45                                   |
| 07/25/13  | 31371HER5 | 16.93                | FNMA POOL #252244 7.000% 1/01/29    | -16.99     | 16.93     |               |  | -0.04                                   |
| 07/25/13  | 31403DSV2 | 1,883.61             | FNMA POOL #745832 6 000% 4/01/21    | -2,067.26  | 1,883.61  |               |  | -183.61                                 |
| 07/25/13  | 31409XNW5 | 30.16                | FNMA POOL #881605 6 500% 2/01/36    | -30.65     | 30.16     |               |  | -0.45                                   |
| 07/25/13  | 31410KAT1 | 726.99               | FNMA POOL #889318 5 500% 7/01/20    | -794.69    | 726.99    |               |  | -67.70                                  |
| 07/25/13  | 31410HE5  | 1,929.78             | FNMA POOL #890429 3.000% 5/01/22    | -2,049.49  | 1,929.78  |               |  | -119.71                                 |
| 07/25/13  | 31416NBW1 | 82.31                | FNMA POOL #AA4552 4.000% 8/01/24    | -84.43     | 82.31     |               |  | -2.11                                   |
| 07/25/13  | 31417CAW5 | 378.21               | FNMA POOL #AB5420 3.000% 6/01/27    | -400.55    | 378.21    |               |  | -22.34                                  |
| 07/25/13  | 31417EYA3 | 199.81               | FNMA POOL #AB7904 2.500% 2/01/28    | -207.46    | 199.81    |               |  | -7.65                                   |
| 07/25/13  | 3138A6X6  | 1,690.86             | FNMA POOL #AH4841 4 000% 2/01/26    | -1,732.08  | 1,690.86  |               |  | -41.24                                  |
| 07/25/13  | 3138E9L40 | 513.58               | FNMA POOL #AK4846 3.000% 5/01/27    | -545.52    | 513.58    |               |  | -31.94                                  |
| 07/25/13  | 3138M6Y50 | 518.24               | FNMA POOL #AP3431 2.500% 9/01/27    | -545.61    | 518.24    |               |  | -27.37                                  |
| 07/25/13  | 3138MBK70 | 574.27               | FNMA POOL #AP7517 3.000% 9/01/27    | -606.75    | 574.27    |               |  | -32.48                                  |
| 07/25/13  | 3138MBLV6 | 1,444.30             | FNMA POOL #AP7539 3.000% 9/01/27    | -1,523.29  | 1,444.30  |               |  | -78.99                                  |
| 07/25/13  | 3138NWX79 | 683.94               | FNMA POOL #AR0701 2.500% 12/01/27   | -713.65    | 683.94    |               |  | -29.71                                  |
| 07/25/13  | 31417YF1  | 557.22               | FNMA POOL #MA0613 4 000% 11/01/20   | -589.43    | 557.22    |               |  | -32.21                                  |
| 07/25/13  | 31417YVX2 | 3,864.66             | FNMA POOL #MA0629 3 500% 1/01/21    | -4,077.82  | 3,864.66  |               |  | -213.16                                 |
| 07/25/13  | 31418AAF5 | 1,860.17             | FNMA POOL #MA0905 3 500% 11/01/21   | -1,968.87  | 1,860.17  |               |  | -108.71                                 |
| 07/25/13  | 31419AD87 | 787.14               | FNMA POOL #E0126 5 000% 6/01/20     | -853.31    | 787.14    |               |  | -66.17                                  |
| 07/25/13  | 3138M7QQ1 | 1,081.05             | FNMA POOL #AP4062 3 000% 8/01/22    | -1,151.32  | 1,081.05  |               |  | -70.27                                  |
| 07/25/13  | 576134VX9 | 2,129.99             | MALI CMO 2004-10 4A1 6 000% 9/25/19 | -2,143.63  | 2,129.99  |               |  | -13.64                                  |
| 07/25/13  | 81744PAA3 | 1,167.83             | SEMT CMO 2010-H1 A1 3.750% 2/25/40  | -1,186.08  | 1,167.83  |               |  | -18.24                                  |
| 07/25/13  | 81745MAA9 | 1,470.93             | SEMT CMO 2013-2 A1 1.874% 2/25/43   | -1,470.89  | 1,470.93  | 0.04          |  |   |
| 07/25/13  | 94983XAH4 | 711.49               | WFMB'S 2006-5 2A1 5 249% 4/25/21    | -722.61    | 711.49    |               |  | -11.12                                  |
| 07/31/13  | 3128MDV4  | 79,667.32            | FHINC POOL #GI4608 3 000% 11/01/27  | -84,285.53 | 81,671.45 |               |  | -2,614.08                               |
| 07/31/13  | 31416NBW1 | 2,082.77             | FNMA POOL #AA4552 4.000% 8/01/24    | -2,136.47  | 2,197.32  |               |  | 60.84                                   |
| 07/31/13  | 31417CAW5 | 39,402.40            | FNMA POOL #AB5420 3.000% 6/01/27    | -41,729.60 | 40,436.72 |               |  | -1,292.88                               |

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| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                         | COST<br>BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|-------------------------------------|--------------------|---------------|--|---|
| 07/31/13  | 3138A6X6  | 63,584.51            | FNMA POOL #AH4841 4.000% 2/01/26    | -65,134.39         | 67,359.85     | 2,225.46                                 |   |
| 07/31/13  | 3138E9L40 | 21,185.78            | FNMA POOL #AK4846 3.000% 5/01/27    | -22,503.27         | 21,738.60     | -764.67                                  |   |
| 07/31/13  | 90332UAB9 | 3,728.30             | US AIRWAYS ABS 98-1B 7.350% 7/30/19 | -3,989.28          | 3,728.30      | -260.98                                  |   |
| 07/31/13  | 90332UADS | 1,725.26             | US AIRWAYS CMO 98-IC 6.820% 1/30/16 | -1,701.05          | 1,725.26      | 24.21                                    |   |
| 08/08/13  | 3128MDIG6 | 12,368.89            | FHLMC POOL #G14627 2.500% 11/01/27  | -12,879.11         | 12,332.17     | -546.94                                  |   |
| 08/08/13  | 3128MDIG6 | 9,514.52             | FHLMC POOL #G14627 2.500% 11/01/27  | -9,906.99          | 9,484.79      | -422.20                                  |   |
| 08/15/13  | 3133T0BX1 | 203.77               | FHLMC CMO 1541 OV/ 1.860% 7/15/23   | -206.00            | 203.77        | -2.23                                    |   |
| 08/15/13  | 3133T3WBO | 847.44               | FHLMC CMO 1665 KZ 6.500% 1/15/24    | -866.51            | 847.44        | -19.07                                   |   |
| 08/15/13  | 3133T43A2 | 292.90               | FHLMC CMO 1715 V/R 1.830% 4/15/24   | -297.39            | 292.90        | -4.45                                    |   |
| 08/15/13  | 3133T5KV4 | 306.84               | FHLMC CMO 1730 FA 1.730% 5/15/24    | -328.51            | 306.84        | -21.67                                   |   |
| 08/15/13  | 3133TQX2  | 1,555.34             | FHLMC CMO 2278 Z 7.000% 1/15/31     | -1,627.27          | 1,555.34      | -71.92                                   |   |
| 08/15/13  | 3133TSTA1 | 4,098.52             | FHLMC CMO 2303 ZD 7.000% 4/15/31    | -4,293.20          | 4,098.52      | -194.66                                  |   |
| 08/15/13  | 31392UJK8 | 1,640.32             | FHLMC CMO 2503 B 5.500% 9/15/17     | -1,727.46          | 1,640.32      | -87.12                                   |   |
| 08/15/13  | 31392WKF6 | 1,280.18             | FHLMC CMO 2509 CB 5.000% 10/15/17   | -1,338.19          | 1,280.18      | -58.01                                   |   |
| 08/15/13  | 31394PL27 | 528.86               | FHLMC CMO 2747 DX 5.000% 2/15/19    | -578.28            | 528.86        | -49.46                                   |   |
| 08/15/13  | 31397BYPO | 3,662.97             | FHLMC CMO 3233 PA 6.000% 10/15/36   | -3,736.23          | 3,662.97      | -73.26                                   |   |
| 08/15/13  | 31397FTX0 | 3,573.83             | FHLMC CMO 3285 LC 5.000% 8/15/25    | -3,701.15          | 3,573.83      | -127.31                                  |   |
| 08/15/13  | 31397RMS2 | 1,152.24             | FHLMC CMO 3434 EJ 4.000% 3/15/18    | -1,195.99          | 1,152.24      | -43.75                                   |   |
| 08/15/13  | 31397TA69 | 3,424.09             | FHLMC CMO 3439 AC 4.500% 4/15/22    | -3,555.70          | 3,424.09      | -131.61                                  |   |
| 08/15/13  | 3137A6X98 | 1,623.15             | FHLMC CMO 3806 AB 4.000% 2/15/23    | -1,685.29          | 1,623.15      | -62.12                                   |   |
| 08/15/13  | 3137A6UM2 | 1,710.27             | FHLMC CMO 3808 BQ 5.500% 8/15/25    | -1,856.98          | 1,710.27      | -146.71                                  |   |
| 08/15/13  | 3137A8G28 | 1,051.62             | FHLMC CMO 3829 CD 3.000% 8/15/24    | -1,084.48          | 1,051.62      | -32.84                                   |   |
| 08/15/13  | 3137AB7E5 | 791.87               | FHLMC CMO 3852 HA 5.000% 12/15/21   | -859.18            | 791.87        | -67.31                                   |   |
| 08/15/13  | 3137AB2S9 | 722.08               | FHLMC CMO 3855 HQ 5.500% 2/15/26    | -791.35            | 722.08        | -69.22                                   |   |
| 08/15/13  | 3137ACDN6 | 8,338.03             | FHLMC CMO 3877 EL 4.000% 8/15/38    | -8,476.13          | 8,338.03      | -138.10                                  |   |
| 08/15/13  | 3137AFBS0 | 588.37               | FHLMC CMO 3926 GP 6.000% 8/15/25    | -651.25            | 588.37        | -62.85                                   |   |
| 08/15/13  | 3137AGEK2 | 783.01               | FHLMC CMO 3939 D 4.500% 9/15/41     | -839.04            | 783.01        | -56.05                                   |   |
| 08/15/13  | 3137AKDQ1 | 390.58               | FHLMC CMO 3992 H 4.000% 6/15/36     | -396.44            | 390.58        | -5.86                                    |   |
| 08/15/13  | 3137ASNY6 | 449.02               | FHLMC CMO 4088 AP 3.000% 4/15/41    | -458.70            | 449.02        | .968                                     |   |
| 08/15/13  | 3137ASQ72 | 997.32               | FHLMC CMO 4088 LE 4.000% 10/15/40   | -1,057.16          | 997.32        | -59.84                                   |   |
| 08/15/13  | 3137ATN7  | 500.17               | FHLMC CMO 4097 PB 1.750% 11/15/40   | -503.77            | 500.17        | -3.60                                    |   |

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|-----------|------------|----------------------|-------------------------------------|--------------------|---------------|--|---|
|           |            |                      |                                     |                    |               |  |   |
| 08/15/13  | 3137AXKG7  | 259.93               | FHIMC CMO 41151 YU 2 000% 1/15/43   | 256.36             | 259.93        | 3.57                                     |   |
| 08/15/13  | 3137AXSM6  | 1,510.28             | FHIMC CMO 41153 KP 2 500% 1/15/43   | -1,502.26          | 1,510.28      | 8.02                                     |   |
| 08/15/13  | 3128PTK87  | 2,220.24             | FHIMC POOL #J13919 3 500% 12/01/20  | 2,341.31           | 2,220.24      | -121.05                                  |   |
| 08/15/13  | 31335HU87  | 460.76               | FHIMC POOL #C90287 7 000% 7/01/19   | -476.89            | 460.76        | -16.15                                   |   |
| 08/15/13  | 31294KPF6  | 701.65               | FHIMC POOL #E01322 5 000% 3/01/18   | 757.12             | 701.65        | -55.47                                   |   |
| 08/15/13  | 3128MC2U8  | 1,423.50             | FHIMC POOL #G14187 5 500% 12/01/20  | -1,556.95          | 1,423.50      | -133.45                                  |   |
| 08/15/13  | 3128MDFB4  | 844.86               | FHIMC POOL #G14462 3 000% 5/01/22   | -894.63            | 844.86        | -49.77                                   |   |
| 08/15/13  | 3128PQR1   | 786.33               | FHIMC POOL #J11204 4 500% 11/01/19  | -840.64            | 786.33        | -54.31                                   |   |
| 08/15/13  | 3128PSH75  | 478.29               | FHIMC POOL #J12924 3 500% 9/01/20   | -503.92            | 478.29        | -25.66                                   |   |
| 08/15/13  | 3128PYL2   | 1,505.22             | FHIMC POOL #J18815 3 000% 4/01/22   | -1,597.30          | 1,506.22      | .9108                                    |   |
| 08/15/13  | 31288LS85  | 1,079.20             | FHIMC POOL #P50543 6 500% 4/01/37   | -1,098.23          | 1,079.20      | -19.05                                   |   |
| 08/15/13  | 3128QOF51  | 577.92               | FHIMC POOL #J19188 3.000% 5/01/22   | -613.14            | 577.92        | -35.24                                   |   |
| 08/15/13  | 36241KRA8  | 237.23               | GNMA POOL #782281 6 000% 3/15/23    | -249.23            | 237.23        | -12.00                                   |   |
| 08/16/13  | 03064CAE0  | 383.49               | AMCAR ABS 2010-1 C 5 190% 8/17/15   | -405.45            | 383.49        | -21.94                                   |   |
| 08/16/13  | 3128MDLG6  | 109.83               | FHIMC POOL #G14627 2 500% 11/01/27  | -114.36            | 109.83        | -4.53                                    |   |
| 08/16/13  | 3128QOQI4  | 431.83               | FHIMC POOL #J19459 3 000% 6/01/22   | -457.20            | 431.83        | -25.37                                   |   |
| 08/16/13  | 38378BDP1  | 41.94                | GNMA CMO 1222 AB 1 661% 3/16/33     | -42.36             | 41.94         | -0.41                                    |   |
| 08/16/13  | 38374BSV6  | 1,601.59             | GNMA CMO 2003-64 E 5 064% 4/16/39   | -1,705.69          | 1,601.59      | -104.10                                  |   |
| 08/16/13  | 38374NV46  | 171.71               | GNMA CMO 2006-63 A 4 255% 2/16/32   | -178.58            | 171.71        | -6.87                                    |   |
| 08/16/13  | 38373MTM2  | 347.36               | GNMA CMO 2006-8 C 5 313% 2/16/36    | -364.08            | 347.36        | -16.72                                   |   |
| 08/16/13  | 38373MYR5  | 4,324.83             | GNMA CMO 2007-15 B 4 425% 12/16/32  | -4,562.70          | 4,324.83      | -237.87                                  |   |
| 08/16/13  | 38373MG53  | 18,797.95            | GNMA CMO 2007-34 B 4 579% 12/16/31  | -19,767.22         | 18,797.95     | -969.27                                  |   |
| 08/16/13  | 37611CAB2  | 186.21               | GNMA CMO 2007-75 B 5 055% 3/16/36   | -198.55            | 186.21        | -12.34                                   |   |
| 08/16/13  | 38376GYX5  | 1,382.56             | GNMA CMO 2010-122 AD 3 772% 1/16/32 | -1,440.24          | 1,382.56      | -57.65                                   |   |
| 08/16/13  | 38376GA4   | 854.33               | GNMA CMO 2011-120 3 931% 8/16/33    | -898.75            | 854.33        | -44.47                                   |   |
| 08/16/13  | 38376GP53  | 1,665.17             | GNMA CMO 2011-49 AB 2 800% 1/16/34  | -1,698.47          | 1,665.17      | -33.30                                   |   |
| 08/16/13  | 80281AA55  | 5,878.16             | SDART ABS 2012-1 A2 1 250% 4/15/15  | -5,878.00          | 5,878.16      | 0.14                                     |   |
| 08/16/13  | 80283CAB9  | 6,671.78             | SDART ABS 2012-6 0 469% 9/15/15     | -6,671.30          | 6,671.78      | 0.48                                     |   |
| 08/16/13  | 80283FAB2  | 1,768.42             | SDART ABS 2013-1 A2 0 480% 2/16/16  | -1,768.31          | 1,768.42      | 0.11                                     |   |
| 08/19/13  | 80282JABS5 | 3,173.56             | SDART ABS 2011-4 A2 1 369% 3/16/15  | -3,172.07          | 3,173.56      | 1.45                                     |   |
| 08/26/13  | 1729732B4  | 90.46                | CMSI CMO 2005-5 A23 5.000% 8/25/20  | -92.38             | 90.46         | -1.92                                    |   |

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|-----------|-----------|----------------------|--------------------------------------|-----------------|------------|---------------|--|----------------|---|--|
|           |           |                      |                                      | COST            | BASIS (\$) | PROCEEDS (\$) | GAIN/LOSS (\$)                           | GAIN/LOSS (\$) |   |  |
| 08/26/13  | 312916BU2 | 661.41               | FHIMC CMO 101V/R 1 780% 5/25/23      | -674.64         | 661.41     |               |  |                | -13.2-                                  |  |
| 08/26/13  | 31358QES0 | 387.81               | FNMA CMO 162 FB V/R 1 890% 9/25/22   | -395.57         | 387.81     |               |  |                | -7.7-                                   |  |
| 08/26/13  | 31359BTv9 | 339.81               | FNMA CMO 1993-127 VR 1 840% 7/25/23  | -346.61         | 339.81     |               |  |                | -6.8-                                   |  |
| 08/26/13  | 31358USN7 | 185.04               | FNMA CMO 1993-46 FH 1 540% 4/25/23   | -187.82         | 185.04     |               |  |                | -2.7-                                   |  |
| 08/26/13  | 31359AFS3 | 1,114.28             | FNMA CMO 1993-75 ZQ 6 500% 5/25/23   | -1,143.81       | 1,114.28   |               |  |                | -29.5-                                  |  |
| 08/26/13  | 31392ELB4 | 2,423.56             | FNMA CMO 2002-58 HC 5 500% 9/25/17   | -2,557.23       | 2,423.56   |               |  |                | -133.6-                                 |  |
| 08/26/13  | 31393UAH6 | 5,718.73             | FNMA CMO 2003-W17 5 350% 8/25/33     | -5,886.72       | 5,718.73   |               |  |                | -167.9-                                 |  |
| 08/26/13  | 31395DXA2 | 1,328.45             | FNMA CMO 2006-49 PA 6 000% 6/25/36   | -1,348.38       | 1,328.45   |               |  |                | -19.9-                                  |  |
| 08/26/13  | 31396QC80 | 314.20               | FNMA CMO 2009-68 KA 3 750% 11/25/22  | -323.92         | 314.20     |               |  |                | -9.7-                                   |  |
| 08/26/13  | 3136A1WK7 | 3,588.30             | FNMA CMO 2011-100 KA 4 000% 8/25/38  | -3,622.61       | 3,588.30   |               |  |                | -34.31                                  |  |
| 08/26/13  | 3136A1XG5 | 3,329.94             | FNMA CMO 2011-106 MC 3 500% 2/25/38  | -3,361.16       | 3,329.94   |               |  |                | -31.22                                  |  |
| 08/26/13  | 3136A2DK6 | 970.51               | FNMA CMO 2011-110 BH 3 000% 10/25/41 | -995.99         | 970.51     |               |  |                | -25.48                                  |  |
| 08/26/13  | 3136A2SA2 | 1,523.98             | FNMA CMO 2011-125 GF 2 500% 12/25/41 | -1,523.40       | 1,523.98   | 0.58          |  |                |   |  |
| 08/26/13  | 3136A3BZ3 | 1,364.23             | FNMA CMO 2011-145 LD 4 500% 3/25/40  | -1,450.35       | 1,364.23   |               |  |                | -86.1-                                  |  |
| 08/26/13  | 3136A3EP2 | 681.64               | FNMA CMO 2011-148 PB 4 500% 12/25/41 | -731.48         | 681.64     |               |  |                | 49.8-                                   |  |
| 08/26/13  | 31397SGM0 | 1,154.41             | FNMA CMO 2011-27 JQ 4 000% 9/25/39   | -1,212.35       | 1,154.41   |               |  |                |   |  |
| 08/26/13  | 31397U3V9 | 1,918.94             | FNMA CMO 2011-67 EA 4 000% 7/25/21   | -2,034.08       | 1,918.94   |               |  |                | -115.1-                                 |  |
| 08/26/13  | 3136A0X51 | 4,145.81             | FNMA CMO 2011-89 H 4,000% 10/25/38   | -4,213.83       | 4,145.81   |               |  |                |   |  |
| 08/26/13  | 3136A02E6 | 410.31               | FNMA CMO 2011-89 YA 4 000% 9/25/23   | -427.49         | 410.31     |               |  |                |   |  |
| 08/26/13  | 3136A8SG6 | 3,787.91             | FNMA CMO 2012-102 PA 4 500% 3/25/41  | -4,066.09       | 3,787.91   |               |  |                | -278.1-                                 |  |
| 08/26/13  | 3136A3TS0 | 2,676.27             | FNMA CMO 2012-11 PN 4,000% 11/25/40  | -2,698.02       | 2,676.27   |               |  |                |   |  |
| 08/26/13  | 3136A37B1 | 1,954.09             | FNMA CMO 2012-26 ME 3 500% 3/25/42   | -2,048.74       | 1,954.09   |               |  |                |   |  |
| 08/26/13  | 3136A5BH8 | 466.42               | FNMA CMO 2012-40 GC 4 500% 12/25/40  | -480.56         | 466.42     | -14.14        |  |                |   |  |
| 08/26/13  | 3136A4R50 | 1,234.84             | FNMA CMO 2012-41 LB 3 500% 4/25/42   | -1,295.04       | 1,234.84   |               |  |                | -60.2-                                  |  |
| 08/26/13  | 3136A47F0 | 2,168.64             | FNMA CMO 2012-48 MB 3 500% 5/25/42   | -2,269.96       | 2,168.64   |               |  |                | -101.3-                                 |  |
| 08/26/13  | 3136A7HX3 | 770.74               | FNMA CMO 2012-67 PB 4 500% 12/25/40  | -819.87         | 770.74     |               |  |                | 49.1-                                   |  |
| 08/26/13  | 3136A65G5 | 2,160.47             | FNMA CMO 2012-73 JB 3 500% 1/25/42   | -2,266.72       | 2,160.47   |               |  |                | -106.2-                                 |  |
| 08/26/13  | 3136A7KK7 | 3,021.50             | FNMA CMO 2012-78 PA 4 000% 8/25/41   | -3,183.91       | 3,021.50   |               |  |                | -162.4-                                 |  |
| 08/26/13  | 3136A34J7 | 2,089.81             | FNMA CMO 2012-81 LF 3 500% 2/25/42   | -2,181.24       | 2,089.81   |               |  |                | -91.4-                                  |  |
| 08/26/13  | 3136A7J29 | 1,169.34             | FNMA CMO 2012-81 Q 4 000% 8/25/42    | -1,231.64       | 1,169.34   |               |  |                | -62.3-                                  |  |
| 08/26/13  | 3136A73Q3 | 2,379.42             | FNMA CMO 2012-95 AB 4 000% 11/25/40  | -2,476.83       | 2,379.42   |               |  |                | -97.4-                                  |  |

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|-----------|------------|----------------------|-------------------------------------|--------------------|---------------|--|---|
|           |            |                      |                                     |                    |               |  |   |
| 08/26/13  | 3136A73D2  | 960.91               | FNMA CMO 2012-97 MA 4.000% 10/25/41 | -1,004.60          | 960.91        |  | -43.65                                  |
| 08/26/13  | 3136ADMQ9  | 89.20                | FNMA CMO 2013-30 CA 1.500% 4/25/43  | -88.31             | 89.20         | 0.89                                     |   |
| 08/26/13  | 3136ABV42  | 5,980.57             | FNMA CMO 2013-6 TA 1.500% 1/25/43   | -5,999.26          | 5,980.57      | -18.69                                   |   |
| 08/26/13  | 3136EXP7   | 166.12               | FNMA CMO 2013-64 TA 1.500% 3/25/42  | -166.85            | 166.12        | -0.73                                    |   |
| 08/26/13  | 31358MCA0  | 71.82                | FNMA CMO 92-39 V/R 1.840% 3/25/22   | -72.76             | 71.82         |  | -0.92                                   |
| 08/26/13  | 31359HKC7  | 683.43               | FNMA CMO 94-50 V/R 1.830% 3/25/24   | -702.22            | 683.43        |  | -18.75                                  |
| 08/26/13  | 31409BBB89 | 38.24                | FNMA PL #865963 V/R 2.529% 3/01/36  | -38.69             | 38.24         |  | -0.45                                   |
| 08/26/13  | 31371HER5  | 18.47                | FNMA POOL #252244 7.000% 1/01/29    | -18.53             | 18.47         |  | -0.04                                   |
| 08/26/13  | 31403DSV2  | 1,830.81             | FNMA POOL #745832 6.000% 4/01/21    | -2,009.31          | 1,830.81      |  | -178.50                                 |
| 08/26/13  | 31409XNW5  | 30.34                | FNMA POOL #881605 6.500% 2/01/36    | -30.83             | 30.34         |  | -0.45                                   |
| 08/26/13  | 31410KAT1  | 836.69               | FNMA POOL #889318 5.500% 7/01/20    | -914.61            | 836.69        |  | -77.92                                  |
| 08/26/13  | 31410LHE5  | 1,986.24             | FNMA POOL #890429 3.000% 5/01/22    | -2,109.45          | 1,986.24      |  | -123.21                                 |
| 08/26/13  | 3138MBK70  | 294.30               | FNMA POOL #AP7517 3.000% 9/01/27    | -310.95            | 294.30        |  | -16.65                                  |
| 08/26/13  | 31417YVF1  | 1,207.07             | FNMA POOL #MA0613 4.000% 11/01/20   | -1,276.85          | 1,207.07      |  | -69.75                                  |
| 08/26/13  | 31417YVX2  | 3,504.60             | FNMA POOL #MA0629 3.500% 1/01/21    | -3,697.90          | 3,504.60      |  | -193.30                                 |
| 08/26/13  | 31418AAF5  | 1,931.40             | FNMA POOL #MA0905 3.500% 11/01/21   | -2,044.27          | 1,931.40      |  | -112.87                                 |
| 08/26/13  | 31419AD87  | 822.98               | FNMA POOL A0126 5.000% 6/01/20      | -892.16            | 822.98        |  | -69.18                                  |
| 08/26/13  | 3138M7QQ1  | 1,101.44             | FNMA POOL AP4062 3.000% 8/01/22     | -1,173.03          | 1,101.44      |  | -71.55                                  |
| 08/26/13  | 576434VX9  | 858.88               | MALT CMO 2004-10 4A1 6.000% 9/25/19 | -864.38            | 858.88        |  | -5.55                                   |
| 08/26/13  | 81744PAA3  | 49.02                | SEMT CMO 2010H1 A1 3.750% 2/25/40   | -49.79             | 49.02         |  | -0.77                                   |
| 08/26/13  | 81725MAA9  | 765.72               | SEMT CMO 2013-2 A1 1.874% 2/25/43   | -765.70            | 765.72        | 0.02                                     |   |
| 08/26/13  | 94983XAH4  | 197.58               | WFNBS 2006-5 2A1 5.249% 4/25/21     | -200.67            | 197.58        |  | -3.05                                   |
| 09/1/6/13 | 31333TOBX1 | 180.06               | FHLMC CMO 1541 OV/ 1.860% 7/15/23   | -182.03            | 180.06        |  | -1.97                                   |
| 09/1/6/13 | 3133T3WBO  | 648.72               | FHLMC CMO 1665 KZ 6.500% 1/15/24    | -663.32            | 648.72        |  | -14.66                                  |
| 09/1/6/13 | 3133T43A2  | 616.76               | FHLMC CMO 1715 V/R 2.040% 4/15/24   | -626.20            | 616.76        |  | -9.44                                   |
| 09/1/6/13 | 3133T5KV4  | 311.96               | FHLMC CMO 1730 FA 1.940% 5/15/24    | -333.99            | 311.96        |  | -22.00                                  |
| 09/1/6/13 | 3133TGVX2  | 291.15               | FHLMC CMO 2278 Z 7.000% 1/15/31     | -304.62            | 291.15        |  | -13.47                                  |
| 09/1/6/13 | 3133TSTA1  | 657.22               | FHLMC CMO 2303 ZD 7.000% 4/15/31    | -688.44            | 657.22        |  | -31.22                                  |
| 09/1/6/13 | 31392Ulk8  | 1,175.98             | FHLMC CMO 2503 B 5.500% 9/15/17     | -1,238.45          | 1,175.98      |  | -62.47                                  |
| 09/1/6/13 | 31392WKF6  | 982.34               | FHLMC CMO 2509 CB 5.000% 10/15/17   | -1,026.85          | 982.34        |  | -44.51                                  |
| 09/1/6/13 | 31394PL27  | 517.18               | FHLMC CMO 2747 DX 5.000% 2/15/19    | -565.50            | 517.18        |  | -48.37                                  |

REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE         | ASSET ID | SHARES/<br>PAR VALUE | DESCRIPTION                        | COST BASIS (\$) |          | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-------------------|----------|----------------------|------------------------------------|-----------------|----------|---------------|--|---|
|                   |          |                      |                                    | 10/15/36        | 10/15/36 |               |  |   |
| 09/1/13 31397BYPO |          | 3,038.12             | FHLMC CMO 3233 PA 6 000% 10/15/36  | -3,098.88       | 3,038.12 |               |  | -60.76                                  |
| 09/1/13 31397FTX0 |          | 3,484.32             | FHLMC CMO 3285 LC 5 000% 8/15/25   | -3,608.44       | 3,484.32 |               |  | -124.12                                 |
| 09/1/13 31397RM52 |          | 1,055.13             | FHLMC CMO 3434 EJ 4.000% 3/15/18   | -1,095.19       | 1,055.13 |               |  | -40.04                                  |
| 09/1/13 31397TA69 |          | 3,216.03             | FHLMC CMO 3439 AC 4.500% 4/15/22   | -3,339.65       | 3,216.03 |               |  | -123.64                                 |
| 09/1/13 3137A6X98 |          | 1,562.75             | FHLMC CMO 3806 AB 4.000% 2/15/23   | -1,622.57       | 1,562.75 |               |  | -59.82                                  |
| 09/1/13 3137A6UW2 |          | 1,045.26             | FHLMC CMO 3808 BQ 5.500% 8/15/25   | -1,134.92       | 1,045.26 |               |  | -89.66                                  |
| 09/1/13 3137A8G28 |          | 717.16               | FHLMC CMO 3829 CD 3 000% 8/15/24   | -740.60         | 718.16   |               |  | -22.44                                  |
| 09/1/13 3137AB7E5 |          | 1,007.14             | FHLMC CMO 3852 HA 5.000% 12/15/21  | -1,092.75       | 1,007.14 |               |  | -85.61                                  |
| 09/1/13 3137AB2S9 |          | 537.38               | FHLMC CMO 3855 HQ 5 500% 2/15/26   | -588.93         | 537.38   |               |  | -51.54                                  |
| 09/1/13 3137ACDN6 |          | 5,108.41             | FHLMC CMO 3877 EL 4 000% 8/15/38   | -5,193.02       | 5,108.41 |               |  | -84.61                                  |
| 09/1/13 3137AFBS0 |          | 443.74               | FHLMC CMO 3926 GP 6 000% 8/15/25   | -491.16         | 443.74   |               |  | -47.44                                  |
| 09/1/13 3137AGEK2 |          | 12.34                | FHLMC CMO 3939 D 4 500% 9/15/41    | -13.22          | 12.34    |               |  | -0.86                                   |
| 09/1/13 3137AKDQ1 |          | 1,289.63             | FHLMC CMO 3992 H 4 000% 6/15/36    | -1,308.98       | 1,289.63 |               |  | -19.35                                  |
| 09/1/13 3137ASNY6 |          | 127.28               | FHLMC CMO 4088 AP 3 000% 4/15/41   | -130.02         | 127.28   |               |  | -2.74                                   |
| 09/1/13 3137ASQ72 |          | 63.58                | FHLMC CMO 4088 LE 4 000% 10/15/40  | -67.39          | 63.58    |               |  | -3.81                                   |
| 09/1/13 3137ATN17 |          | 605.23               | FHLMC CMO 4097 PB 1 750% 11/15/40  | -609.58         | 605.23   |               |  | -4.35                                   |
| 09/1/13 3137AXKG7 |          | 418.44               | FHLMC CMO 4151 YU 2.000% 1/15/43   | -412.69         | 418.44   |               |  | 5.75                                    |
| 09/1/13 3137AXSM6 |          | 30.15                | FHLMC CMO 4153 KP 2.500% 1/15/43   | -29.99          | 30.15    | 0.16          |  |   |
| 09/1/13 3128PTK87 |          | 1,625.85             | FHLMC POOL #J13919 3 500% 12/01/20 | -1,714.51       | 1,625.85 |               |  | -88.66                                  |
| 09/1/13 31335H87  |          | 1,952.54             | FHLMC POOL #C90287 7.000% 7/01/19  | -2,020.88       | 1,952.54 |               |  | -68.34                                  |
| 09/1/13 31294KPF6 |          | 648.74               | FHLMC POOL #E01322 5 000% 3/01/18  | -700.03         | 648.74   |               |  | -51.26                                  |
| 09/1/13 3128MC2U8 |          | 1,289.24             | FHLMC POOL #G14187 5.500% 12/01/20 | -1,410.11       | 1,289.24 |               |  | -120.87                                 |
| 09/1/13 3128MDFB4 |          | 577.16               | FHLMC POOL #G14462 3.000% 5/01/22  | -611.16         | 577.16   |               |  | -34.00                                  |
| 09/1/13 3128PQKR1 |          | 220.63               | FHLMC POOL #J11204 4 500% 11/01/19 | -235.87         | 220.63   |               |  | -15.24                                  |
| 09/1/13 3128PSH75 |          | 126.66               | FHLMC POOL #J12954 3.500% 9/01/20  | -133.45         | 126.66   |               |  | -6.75                                   |
| 09/1/13 3128PYL2  |          | 657.92               | FHLMC POOL #J18815 3 000% 4/01/22  | -697.70         | 657.92   |               |  | -39.78                                  |
| 09/1/13 3128LS85  |          | 1.77                 | FHLMC POOL #P50543 6 500% 4/01/37  | -1.80           | 1.77     |               |  | -0.03                                   |
| 09/1/13 3128QF51  |          | 822.09               | FHLMC POOL J19188 3.000% 5/01/22   | -872.19         | 822.09   |               |  | -50.10                                  |
| 09/1/13 3128QOQ4  |          | 418.92               | FHLMC POOL J19459 3.000% 6/01/22   | -443.53         | 418.92   |               |  | -24.61                                  |
| 09/1/13 38378BDP1 |          | 42.14                | GNMA CMO 1222 AB 1 661% 3/16/33    | -42.56          | 42.14    |               |  | -0.45                                   |
| 09/1/13 38374NV46 |          | 172.52               | GNMA CMO 2006-63 A 4 255% 2/16/32  | -179.42         | 172.52   |               |  | -6.90                                   |

**REALIZED CAPITAL GAINS and LOSSES | Continued**

| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION                          | COST<br>BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|--------------------------------------|--------------------|---------------|--|---|
|           |            |                      |                                      |                    |               |  |   |
| 09/1/13   | 38373MTM2  | 348.96               | GNMA CMO 2006-8 C 5.313% 2/16/36     | -365.76            | 348.96        |  | -16.86                                  |
| 09/1/13   | 38373MG53  | 602.73               | GNMA CMO 2007-34 B 4.579% 12/16/31   | -633.81            | 602.73        |  | -31.06                                  |
| 09/1/13   | 37611CAB2  | 2,601.66             | GNMA CMO 2007-75 B 5.055% 3/16/36    | -2,774.02          | 2,601.66      |  | -172.36                                 |
| 09/1/13   | 38376GVX5  | 2,590.72             | GNMA CMO 2010-122 AD 3.772% 1/16/32  | -2,698.80          | 2,590.72      |  | -108.06                                 |
| 09/1/13   | 38376GA4   | 353.27               | GNMA CMO 2011-120 3.928% 8/16/33     | -371.64            | 353.27        |  | -18.37                                  |
| 09/1/13   | 38376GP53  | 765.01               | GNMA CMO 2011-49 AB 2.800% 1/16/34   | -779.41            | 765.01        |  | -12.02                                  |
| 09/1/13   | 36241KRA8  | 456.42               | GNMA POOL 782281 6.000% 3/15/23      | -479.50            | 456.42        |  | -23.06                                  |
| 09/17/13  | 03064CAE0  | 344.90               | AMCAR ABS 2010-1 C 5.189% 8/17/15    | -364.65            | 344.90        |  | -19.71                                  |
| 09/17/13  | 3138MBK70  | 49,182.90            | FNMA POOL #AP7517 3.000% 9/01/27     | -51,964.81         | 49,912.96     |  | -2,051.85                               |
| 09/17/13  | 80282JABS  | 2,880.61             | SDART ABS 2011-4 A2 1.369% 3/16/15   | -2,879.27          | 2,880.61      |  | 1.32                                    |
| 09/17/13  | 80283AAB5  | 5,943.61             | SDART ABS 2012-1 A2 1.250% 4/15/15   | -5,943.45          | 5,943.61      |  | 0.16                                    |
| 09/17/13  | 80283CAB9  | 6,789.98             | SDART ABS 2012-6 0.469% 9/15/15      | -6,789.49          | 6,789.98      |  | 0.49                                    |
| 09/17/13  | 80283FAB2  | 1,667.80             | SDART ABS 2013-1 A2 0.480% 2/16/16   | -1,667.69          | 1,667.80      |  | 0.11                                    |
| 09/18/13  | 92343VBN3  | 68,000.00            | VERIZON COMM 2.500% 9/15/16          | -67,947.64         | 69,422.56     |  | 1,474.92                                |
| 09/25/13  | 1729732B4  | 804.03               | CMSI CMO 2005-5 2A3 5.000% 8/25/20   | -821.12            | 804.03        |  | -17.05                                  |
| 09/25/13  | 312916BU2  | 431.29               | FHMAC CMO 1011V/R 1.990% 5/25/23     | -439.92            | 431.29        |  | -8.62                                   |
| 09/25/13  | 31358QES0  | 499.10               | FNMA CMO 162 FB V/R 2.090% 9/25/22   | -509.08            | 499.10        |  | -9.98                                   |
| 09/25/13  | 31359BTV9  | 462.52               | FNMA CMO 1993-122 VR 2.030% 7/25/23  | -471.77            | 462.52        |  | -9.24                                   |
| 09/25/13  | 31358USN7  | 181.70               | FNMA CMO 1993-46 FH 1.760% 4/25/23   | -184.42            | 181.70        |  | -2.74                                   |
| 09/25/13  | 31359AFS3  | 1,294.37             | FNMA CMO 1993-75 ZQ 6.500% 5/25/23   | -1,328.67          | 1,294.37      |  | -34.36                                  |
| 09/25/13  | 31392ELB4  | 2,583.70             | FNMA CMO 2002-58 HC 5.500% 9/25/17   | -2,726.21          | 2,583.70      |  | -142.51                                 |
| 09/25/13  | 31393UAH6  | 3,063.91             | FNMA CMO 2003-W17 5.350% 8/25/33     | -3,153.91          | 3,063.91      |  | -90.00                                  |
| 09/25/13  | 31395DXA2  | 1,211.52             | FNMA CMO 2006-49 PA 6.000% 6/25/36   | -1,229.69          | 1,211.52      |  | -18.17                                  |
| 09/25/13  | 31396GCC80 | 216.36               | FNMA CMO 2009-68 KA 3.750% 11/25/22  | -223.05            | 216.36        |  | -6.65                                   |
| 09/25/13  | 3136A1WK7  | 66.02                | FNMA CMO 2011-100 KA 4.000% 8/25/38  | -66.65             | 66.02         |  | -0.63                                   |
| 09/25/13  | 3136A1XG5  | 1,833.39             | FNMA CMO 2011-106 MC 3.500% 2/25/38  | -1,850.58          | 1,833.39      |  | -17.19                                  |
| 09/25/13  | 3136A2DK6  | 743.15               | FNMA CMO 2011-110 BH 3.000% 10/25/41 | -762.66            | 743.15        |  | -19.51                                  |
| 09/25/13  | 3136A2SA2  | 1,568.48             | FNMA CMO 2011-125 GE 2.500% 12/25/41 | -1,567.88          | 1,568.48      |  | 0.60                                    |
| 09/25/13  | 3136A3BZ3  | 397.25               | FNMA CMO 2011-145 LD 4.500% 3/25/40  | -422.33            | 397.25        |  | -25.06                                  |
| 09/25/13  | 3136A3EP2  | 1,658.49             | FNMA CMO 2011-148 PB 4.500% 12/25/41 | -1,735.72          | 1,658.49      |  | -40.45                                  |
| 09/25/13  | 3136A3EQ0  | 331.70               | FNMA CMO 2011-148 PD 3.500% 12/25/41 | -338.13            | 331.70        |  | -6.43                                   |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                          | COST      | BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|--------------------------------------|-----------|------------|---------------|--|---|
| 09/25/13  | 31397SGMO | 812.75               | FNMA CMO 2011-27 JQ 4 0000% 9/25/39  | -853.54   | 812.75     | -4.69         | -36.1C                                   |   |
| 09/25/13  | 31397U3V9 | 1,916.27             | FNMA CMO 2011-67 EA 4 0000% 7/25/21  | -2,031.25 | 1,916.27   |               | -114.9C                                  |   |
| 09/25/13  | 3136A0X51 | 1,208.71             | FNMA CMO 2011-89 H 4.0000% 10/25/38  | -1,228.54 | 1,208.71   |               | -19.83                                   |   |
| 09/25/13  | 3136A02E6 | 410.69               | FNMA CMO 2011-89 VA 4 0000% 9/25/23  | -427.89   | 410.69     |               | -17.20                                   |   |
| 09/25/13  | 3136A8SG6 | 3,952.94             | FNMA CMO 2012-102 PA 4.5000% 3/25/41 | -4,211.37 | 3,952.94   |               | -26.19                                   | -232.2C                                 |
| 09/25/13  | 3136A3TS0 | 1,006.49             | FNMA CMO 2012-11 PN 4.0000% 11/25/40 | -1,014.67 | 1,006.49   |               | -8.18                                    |   |
| 09/25/13  | 3136A3TB1 | 1,322.47             | FNMA CMO 2012-26 ME 3.5000% 3/25/42  | -1,386.53 | 1,322.47   |               | -64.0C                                   |   |
| 09/25/13  | 3136A5BH8 | 319.99               | FNMA CMO 2012-40 GC 4.5000% 12/25/40 | -329.69   | 319.99     |               | -9.7C                                    |   |
| 09/25/13  | 3136A4R50 | 2,615.06             | FNMA CMO 2012-41 LB 3 5000% 4/25/42  | -2,742.54 | 2,615.06   |               | -127.4C                                  |   |
| 09/25/13  | 3136A47F0 | 2,740.94             | FNMA CMO 2012-48 MB 3.5000% 5/25/42  | -2,868.99 | 2,740.94   |               | -128.0C                                  |   |
| 09/25/13  | 3136A7HX3 | 978.04               | FNMA CMO 2012-67 PB 4.5000% 12/25/40 | -1,040.39 | 978.04     |               | -62.3C                                   |   |
| 09/25/13  | 3136A65G5 | 964.86               | FNMA CMO 2012-73 JB 3.5000% 1/25/42  | -1,012.31 | 964.86     |               | -47.4C                                   |   |
| 09/25/13  | 3136A7KK7 | 1,826.56             | FNMA CMO 2012-78 PA 4 0000% 8/25/41  | -1,924.74 | 1,826.56   |               | -98.1C                                   |   |
| 09/25/13  | 3136A34J7 | 616.23               | FNMA CMO 2012-8 IE 3 5000% 2/25/42   | -643.19   | 616.23     |               | -26.9C                                   |   |
| 09/25/13  | 3136A7J29 | 566.90               | FNMA CMO 2012-81 Q 4 0000% 8/25/42   | -594.58   | 566.90     |               | -36.0C                                   |   |
| 09/25/13  | 3136A73Q3 | 840.56               | FNMA CMO 2012-95 AB 4 0000% 11/25/40 | -874.97   | 840.56     |               | -34.4C                                   |   |
| 09/25/13  | 3136A73D2 | 743.42               | FNMA CMO 2012-97 MA 4 0000% 10/25/41 | -777.22   | 743.42     |               | -33.8C                                   |   |
| 09/25/13  | 3136ADMQ9 | 364.74               | FNMA CMO 2013-30 CA 1.5000% 4/25/43  | -361.09   | 364.74     |               | 3.65                                     |   |
| 09/25/13  | 3136ABV42 | 5,435.26             | FNMA CMO 2013-6 TA 1.5000% 1/25/43   | -5,452.25 | 5,435.26   |               | -16.99                                   |   |
| 09/25/13  | 3136AEXP7 | 172.18               | FNMA CMO 2013-64 TA 1.5000% 3/25/42  | -172.93   | 172.18     |               | -0.75                                    |   |
| 09/25/13  | 31358MCA0 | 46.00                | FNMA CMO 92-39 V/R 2.0400% 3/25/22   | -46.60    | 46.00      |               | -0.6C                                    |   |
| 09/25/13  | 31359HKC7 | 534.16               | FNMA CMO 94-50 V/R 2.0700% 3/25/24   | -548.85   | 534.16     |               | -14.6C                                   |   |
| 09/25/13  | 31409BB89 | 38.33                | FNMA PL #885963 V/R 2.529% 3/01/36   | -38.78    | 38.33      |               | -0.4C                                    |   |
| 09/25/13  | 31371HER5 | 17.15                | FNMA POOL #252244 7 0000% 1/01/29    | -17.21    | 17.15      |               | -0.0C                                    |   |
| 09/25/13  | 31403DSV2 | 1,670.83             | FNMA POOL #745832 6 0000% 4/01/21    | -1,833.74 | 1,670.83   |               | -162.9C                                  |   |
| 09/25/13  | 31409XNWS | 29.40                | FNMA POOL #881605 6.5000% 2/01/36    | -29.87    | 29.40      |               | -0.4C                                    |   |
| 09/25/13  | 31410KAT1 | 849.67               | FNMA POOL #8892318 5.5000% 7/01/20   | -928.80   | 849.67     |               | -79.1C                                   |   |
| 09/25/13  | 31410HE5  | 1,700.07             | FNMA POOL #890429 3 0000% 5/01/22    | -1,805.53 | 1,700.07   |               | -105.4C                                  |   |
| 09/25/13  | 3138MBK70 | 268.63               | FNMA POOL #AP7517 3 0000% 9/01/27    | -283.82   | 268.63     |               | -15.19                                   |   |
| 09/25/13  | 31417VF1  | 424.31               | FNMA POOL #MA0613 4 0000% 11/01/20   | -448.84   | 424.31     |               | -24.5C                                   |   |
| 09/25/13  | 31417XX2  | 3,268.71             | FNMA POOL #MA0629 3 5000% 1/01/21    | -3,449.00 | 3,268.71   |               | -180.2C                                  |   |

REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION                          | COST      | BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|--------------------------------------|-----------|------------|---------------|--|---|
| 09/25/13  | 31418AAFS  | 1,946.52             | FNMA POOL #MA0905 3.5000% 11/01/21   | .2,060.27 | 1,946.52   |               | -113.7 <sup>c</sup>                      |   |
| 09/25/13  | 31419AD87  | 693.25               | FNMA POOL AE0126 5.000% 6/01/20      | .751.53   | 693.25     |               | -58.2 <sup>c</sup>                       |   |
| 09/25/13  | 3138M7QQ1  | 937.21               | FNMA POOL AR4062 3.000% 8/01/22      | .998.13   | 937.21     |               | -60.9 <sup>c</sup>                       |   |
| 09/25/13  | 576434VX9  | 310.43               | MALT CMO 2004-10 A1 6.000% 9/25/19   | .312.42   | 310.43     |               | -1.9 <sup>c</sup>                        |   |
| 09/25/13  | 81744PAA3  | 4.69                 | SEMT CMO 2010H1 A1 3.750% 2/25/40    | .4.76     | 4.69       |               | -0.0 <sup>c</sup>                        |   |
| 09/25/13  | 81745MAA9  | 435.46               | SEMT CMO 2013-2 A1 1.874% 2/25/43    | .435.45   | 435.46     | 0.01          |  |   |
| 09/25/13  | 94983XAHA4 | 557.65               | WFMB'S 2006-5 2A1 5.249% 4/25/21     | .566.36   | 557.65     |               | -8.7 <sup>c</sup>                        |   |
| 10/03/13  | 667294AT9  | 5,271.00             | NORTHWEST ABS 2000-17 1.150% 4/01/21 | .5,607.03 | 5,271.00   |               | -336.03                                  |   |
| 10/15/13  | 31333T0BX1 | 214.64               | FHLMC CMO 1541 O V/ 2.220% 7/15/23   | .216.99   | 214.64     |               | -2.3 <sup>c</sup>                        |   |
| 10/15/13  | 31333T3WBO | 356.74               | FHLMC CMO 1665 KZ 6.500% 1/15/24     | .364.77   | 356.74     |               | -8.0 <sup>c</sup>                        |   |
| 10/15/13  | 31333T4A2  | 238.57               | FHLMC CMO 1715 V/R 2.360% 4/15/24    | .242.22   | 238.57     |               | -3.6 <sup>c</sup>                        |   |
| 10/15/13  | 31333T5V4  | 220.89               | FHLMC CMO 1730 FA 2.260% 5/15/24     | .236.49   | 220.89     |               | -15.6 <sup>c</sup>                       |   |
| 10/15/13  | 31333TQVX2 | 1,062.95             | FHLMC CMO 2278 Z 7.000% 1/15/31      | .1,112.11 | 1,062.95   |               | -49.1 <sup>c</sup>                       |   |
| 10/15/13  | 31333TSTA1 | 1,031.46             | FHLMC CMO 2303 ZD 7.000% 4/15/31     | .1,080.45 | 1,031.46   |               | -48.9 <sup>c</sup>                       |   |
| 10/15/13  | 31392UJK8  | 1,168.14             | FHLMC CMO 2503 B 5.500% 9/15/17      | .1,230.20 | 1,168.14   |               | -62.0 <sup>c</sup>                       |   |
| 10/15/13  | 31392WKF6  | 899.90               | FHLMC CMO 2509 CB 5.000% 10/15/17    | .940.68   | 899.90     |               | -40.7 <sup>c</sup>                       |   |
| 10/15/13  | 31393RYZ0  | 236.30               | FHLMC CMO 2631 LC 4.500% 6/15/18     | .249.15   | 236.30     |               | -12.85                                   |   |
| 10/15/13  | 31394PL27  | 505.73               | FHLMC CMO 2747 DX 5.000% 2/15/19     | .552.98   | 505.73     |               | -47.2 <sup>c</sup>                       |   |
| 10/15/13  | 31394WWD7  | 189.69               | FHLMC CMO 2785 AM 4.500% 4/15/19     | .197.87   | 189.69     |               | -8.18                                    |   |
| 10/15/13  | 31397BYPO  | 1,953.19             | FHLMC CMO 3233 PA 6.000% 10/15/36    | .1,992.25 | 1,953.19   |               | -39.0 <sup>c</sup>                       |   |
| 10/15/13  | 31397FTX0  | 806.39               | FHLMC CMO 3285 LC 5.000% 8/15/25     | .835.12   | 806.39     |               | -28.7 <sup>c</sup>                       |   |
| 10/15/13  | 31397RM52  | 948.36               | FHLMC CMO 3434 EJ 4.000% 3/15/18     | .984.37   | 948.36     |               | -36.0 <sup>c</sup>                       |   |
| 10/15/13  | 31397TA69  | 2,210.85             | FHLMC CMO 3439 AC 4.500% 4/15/22     | .2,295.83 | 2,210.85   |               | -84.9 <sup>c</sup>                       |   |
| 10/15/13  | 3137A6X98  | 921.22               | FHLMC CMO 3806 AB 4.000% 2/15/23     | .956.49   | 921.22     |               | -35.2 <sup>c</sup>                       |   |
| 10/15/13  | 3137A6UM2  | 1,020.59             | FHLMC CMO 3808 BQ 5.500% 8/15/25     | .1,108.14 | 1,020.59   |               | -87.5 <sup>c</sup>                       |   |
| 10/15/13  | 3137A6KT8  | 1,362.30             | FHLMC CMO 3814 A 3.000% 10/15/23     | .1,398.06 | 1,362.30   |               | -35.7 <sup>c</sup>                       |   |
| 10/15/13  | 3137A8G28  | 325.82               | FHLMC CMO 3829 CD 3.000% 8/15/24     | .336.00   | 325.82     |               | -10.1 <sup>c</sup>                       |   |
| 10/15/13  | 3137AB7E5  | 829.44               | FHLMC CMO 3852 HA 5.000% 12/15/21    | .899.94   | 829.44     |               | -70.5 <sup>c</sup>                       |   |
| 10/15/13  | 3137AB2S9  | 409.30               | FHLMC CMO 3855 HQ 5.500% 2/15/26     | .448.57   | 409.30     |               | -39.2 <sup>c</sup>                       |   |
| 10/15/13  | 3137ACDN6  | 2,433.11             | FHLMC CMO 3877 EL 4.000% 8/15/38     | .2,473.41 | 2,433.11   |               | -40.30                                   |   |
| 10/15/13  | 3137AEBS0  | 327.13               | FHLMC CMO 3926 GP 6.000% 8/15/25     | .362.09   | 327.13     |               | -34.9 <sup>c</sup>                       |   |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION                         | COST<br>BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|-------------------------------------|--------------------|---------------|--|---|
|           |            |                      |                                     |                    |               |  |   |
| 10/15/13  | 3137AGEK2  | 11.30                | FHLMC CMO 3939 D 4.5000% 9/15/41    | -12.11             | 11.30         |  | -0.81                                   |
| 10/15/13  | 3137AKDQ1  | 77.04                | FHLMC CMO 3992 H 4.0000% 6/15/36    | -78.20             | 77.04         | -1.16                                    |   |
| 10/15/13  | 3137ASNY6  | 417.60               | FHLMC CMO 4088 AP 3.0000% 4/15/41   | -426.60            | 417.60        | 9.00                                     |   |
| 10/15/13  | 3137ASQ72  | 60.81                | FHLMC CMO 4088 LE 4.0000% 10/15/40  | -64.46             | 60.81         | -3.65                                    |   |
| 10/15/13  | 3137ATN77  | 275.63               | FHLMC CMO 4097 PB 1.7500% 11/15/40  | -277.61            | 275.63        | -1.98                                    |   |
| 10/15/13  | 3137AXKG7  | 742.15               | FHLMC CMO 4151 YU 2.0000% 1/15/43   | -731.95            | 742.15        | 10.20                                    |   |
| 10/15/13  | 3137AXSM6  | 1,127.52             | FHLMC CMO 4153 KP 2.5000% 1/15/43   | -1,121.53          | 1,127.52      | 5.99                                     |   |
| 10/15/13  | 3128PTK87  | 1,413.05             | FHLMC POOL #J13919 3.5000% 12/01/20 | -1,490.11          | 1,413.05      | -77.04                                   |   |
| 10/15/13  | 31335HJ87  | 479.20               | FHLMC POOL #C90287 7.0000% 7/01/19  | -495.97            | 479.20        | -16.77                                   |   |
| 10/15/13  | 31294KPF6  | 576.10               | FHLMC POOL #E013222 5.0000% 3/01/18 | -621.65            | 576.10        | -45.54                                   |   |
| 10/15/13  | 3128MC2U8  | 1,121.28             | FHLMC POOL #G14187 5.5000% 12/01/20 | -1,226.40          | 1,121.28      | -105.14                                  |   |
| 10/15/13  | 3128MDFB4  | 661.34               | FHLMC POOL #G14462 3.0000% 5/01/22  | -700.30            | 661.34        | -38.94                                   |   |
| 10/15/13  | 3128PQKR1  | 404.74               | FHLMC POOL #J11204 4.5000% 11/01/19 | -432.69            | 404.74        | -27.92                                   |   |
| 10/15/13  | 3128PSH75  | 465.77               | FHLMC POOL #J12954 3.5000% 9/01/20  | -490.73            | 465.77        | -24.94                                   |   |
| 10/15/13  | 3128PYYL2  | 523.85               | FHLMC POOL #J18815 3.0000% 4/01/22  | -555.53            | 523.85        | -31.66                                   |   |
| 10/15/13  | 31288LS85  | 1.78                 | FHLMC POOL #P50543 6.5000% 4/01/37  | -1.81              | 1.78          | 0.00                                     |   |
| 10/15/13  | 3128QQF51  | 511.01               | FHLMC POOL #J19188 3.0000% 5/01/22  | -542.15            | 511.01        | -31.14                                   |   |
| 10/15/13  | 36241KRA8  | 655.63               | GNMA POOL #782281 6.0000% 3/15/23   | -688.79            | 655.63        | -33.14                                   |   |
| 10/16/13  | 03064CAE0  | 325.33               | AMCAR ABS 2010-1 C 5.189% 8/17/15   | -343.96            | 325.33        | -18.66                                   |   |
| 10/16/13  | 3128Q0Q14  | 878.60               | FHLMC POOL #J19459 3.0000% 6/01/22  | -930.22            | 878.60        | -51.64                                   |   |
| 10/16/13  | 38373MTM2  | 4,984.02             | GNMA CMO 2006-8 C 5.313% 2/16/36    | -5,223.93          | 4,984.02      | -239.91                                  |   |
| 10/16/13  | 38376G5A4  | 8,765.49             | GNMA CMO 2011-120 3.928% 8/16/33    | -9,221.23          | 8,765.49      | -455.74                                  |   |
| 10/16/13  | 80282JABS5 | 12.23                | SDART ABS 2011-4 A2 1.369% 3/16/15  | -12.22             | 12.23         | 0.01                                     |   |
| 10/16/13  | 80281AAB5  | 5,505.04             | SDART ABS 2012-1 A2 1.250% 4/15/15  | -5,504.90          | 5,505.04      | 0.12                                     |   |
| 10/16/13  | 80283CAB9  | 6,633.31             | SDART ABS 2012-6 0.469% 9/15/15     | -6,632.83          | 6,633.31      | 0.45                                     |   |
| 10/16/13  | 80283FAB2  | 1,541.75             | SDART ABS 2013-1 A2 0.480% 2/16/16  | -1,541.65          | 1,541.75      | 0.10                                     |   |
| 10/16/13  | 80283GAB0  | 1,668.03             | SDART ABS 2013-3 A2 0.550% 9/15/16  | -1,666.20          | 1,668.03      | 1.83                                     |   |
| 10/17/13  | 38378BDP1  | 42.30                | GNMA CMO 1222 AB 1.661% 3/16/33     | -42.72             | 42.30         | -0.44                                    |   |
| 10/17/13  | 3837ZNV46  | 173.34               | GNMA CMO 2006-63 A 4.255% 2/16/32   | -180.27            | 173.34        | -6.92                                    |   |
| 10/17/13  | 38373MG53  | 14,270.77            | GNMA CMO 2007-34 B 4.579% 12/16/31  | -15,006.61         | 14,270.77     | -735.82                                  |   |
| 10/17/13  | 37611CAB2  | 185.53               | GNMA CMO 2007-75 B 5.055% 3/16/36   | -197.82            | 185.53        | -12.25                                   |   |

**REALIZED CAPITAL GAINS and LOSSES | Continued**

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|-----------|------------|----------------------|--------------------------------------|--------------------|---------------|--|---|
| 10/17/13  | 38376GVX5  | 156.22               | GNMA CMO 2010-122 AD 3.772% 1/16/32  | -1,627.74          | 156.22        |  | -6.51                                   |
| 10/17/13  | 38376GP53  | 1,775.67             | GNMA CMO 2011-49 AB 2.800% 1/16/34   | -1,809.10          | 1,775.67      | -5.53                                    | -27.90                                  |
| 10/25/13  | 312916BU2  | 374.78               | FHMAC CMO 1011 V/R 2.310% 5/25/23    | -382.28            | 374.78        |  | -7.51                                   |
| 10/25/13  | 31358QES0  | 1,004.32             | FNMA CMO 162 FB V/R 2.120% 9/25/22   | -1,024.41          | 1,004.32      |  | -20.05                                  |
| 10/25/13  | 31359BTV9  | 440.58               | FNMA CMO 1993-127 VR 2.090% 7/25/23  | -449.39            | 440.58        |  | -8.81                                   |
| 10/25/13  | 31358USN7  | 158.27               | FNMA CMO 1993-46 FH 2.080% 4/25/23   | -160.64            | 158.27        |  | -2.37                                   |
| 10/25/13  | 31359AFS3  | 1,341.08             | FNMA CMO 1993-75 ZQ 6.500% 5/25/23   | -1,376.62          | 1,341.08      |  | -35.54                                  |
| 10/25/13  | 31392ELB4  | 2,234.56             | FNMA CMO 2002-58 HC 5.500% 9/25/17   | -2,357.81          | 2,234.56      |  | -123.25                                 |
| 10/25/13  | 31393ERS0  | 280.03               | FNMA CMO 2003-83 PG 5.000% 6/25/23   | -294.03            | 280.03        | -14.00                                   |   |
| 10/25/13  | 31394AP26  | 356.47               | FNMA CMO 2004-76 CL 4.000% 10/25/19  | -373.35            | 356.47        | -16.88                                   |   |
| 10/25/13  | 31395DXA2  | 1,039.03             | FNMA CMO 2006-49 PA 6.000% 6/25/36   | -1,054.62          | 1,039.03      |  | -15.55                                  |
| 10/25/13  | 31396QCC80 | 174.21               | FNMA CMO 2009-68 KA 3.750% 11/25/22  | -179.60            | 174.21        |  | -5.35                                   |
| 10/25/13  | 3136A1WK7  | 3,504.25             | FNMA CMO 2011-100 KA 4.000% 8/25/38  | -3,537.76          | 3,504.25      |  | -33.51                                  |
| 10/25/13  | 3136A1XG5  | 228.69               | FNMA CMO 2011-106 MC 3.500% 2/25/38  | -230.83            | 228.69        |  | -2.14                                   |
| 10/25/13  | 3136A2DK6  | 372.83               | FNMA CMO 2011-110 BH 3.000% 10/25/41 | -382.62            | 372.83        |  | -9.79                                   |
| 10/25/13  | 3136A2SA2  | 1,607.25             | FNMA CMO 2011-125 GE 2.500% 12/25/41 | -1,606.64          | 1,607.25      | 0.61                                     |   |
| 10/25/13  | 3136A3BZ3  | 52.55                | FNMA CMO 2011-145 LD 4.500% 3/25/40  | -55.87             | 52.55         |  | -3.36                                   |
| 10/25/13  | 3136A3EP2  | 1,322.49             | FNMA CMO 2011-148 PB 4.500% 12/25/41 | -1,389.30          | 1,322.49      | -29.45                                   | -32.34                                  |
| 10/25/13  | 3136A3EQ0  | 265.50               | FNMA CMO 2011-148 PD 3.500% 12/25/41 | -270.64            | 265.50        | -5.14                                    |   |
| 10/25/13  | 31397SGM0  | 466.49               | FNMA CMO 2011-27 JQ 4.000% 9/25/39   | -489.90            | 466.49        | -2.69                                    | -20.71                                  |
| 10/25/13  | 31397SC44  | 335.44               | FNMA CMO 2011-36 DA 3.000% 4/25/24   | -346.34            | 335.44        | -10.90                                   |   |
| 10/25/13  | 31397U3V9  | 1,648.25             | FNMA CMO 2011-67 EA 4.000% 7/25/21   | -1,747.14          | 1,648.25      |  | -98.85                                  |
| 10/25/13  | 3136A0X51  | 1,875.82             | FNMA CMO 2011-89 H 4.000% 10/25/38   | -1,906.59          | 1,875.82      | -30.77                                   |   |
| 10/25/13  | 3136A02E6  | 411.06               | FNMA CMO 2011-89 VA 4.000% 9/25/23   | -428.27            | 411.06        | -17.21                                   |   |
| 10/25/13  | 3136A8SG6  | 1,431.62             | FNMA CMO 2012-102 PA 4.500% 3/25/41  | -1,525.21          | 1,431.62      | -9.48                                    | -84.11                                  |
| 10/25/13  | 3136A3TS0  | 591.02               | FNMA CMO 2012-11 PN 4.000% 11/25/40  | -595.82            | 591.02        | -4.80                                    |   |
| 10/25/13  | 3136A37B1  | 1,707.10             | FNMA CMO 2012-26 ME 3.500% 3/25/42   | -1,789.79          | 1,707.10      |  | -82.65                                  |
| 10/25/13  | 3136A5BH8  | 264.15               | FNMA CMO 2012-40 GC 4.500% 12/25/40  | -272.16            | 264.15        |  | -8.01                                   |
| 10/25/13  | 3136A4R50  | 508.62               | FNMA CMO 2012-41 B 3.500% 4/25/42    | -533.42            | 508.62        |  | -24.80                                  |
| 10/25/13  | 3136A47F0  | 667.01               | FNMA CMO 2012-48 MB 3.500% 5/25/42   | -698.17            | 667.01        |  | -31.14                                  |
| 10/25/13  | 3136A7HX3  | 504.07               | FNMA CMO 2012-67 PB 4.500% 12/25/40  | -536.20            | 504.07        |  | -32.31                                  |

REALIZED CAPITAL GAINS and LOSSES | Continued

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|-----------|------------|----------------------|-------------------------------------|--------------------|---------------|--|---|
| 10/25/13  | 3136A65G5  | 881.78               | FNMA CMO 2012-73 JB 3 500% 1/25/42  | .925 15            | 881.78        |  | -43.35                                  |
| 10/25/13  | 3136A7KK7  | 1,169 14             | FNMA CMO 2012-78 PA 4 000% 8/25/41  | -1,231.98          | 1,169 14      |  | -62.82                                  |
| 10/25/13  | 3136A34J7  | 1,253.42             | FNMA CMO 2012-8 LE 3 500% 2/25/42   | -1,308.26          | 1,253.42      |  | -54.82                                  |
| 10/25/13  | 3136A7J29  | 389 72               | FNMA CMO 2012-81 Q 4 000% 8/25/42   | -408.75            | 389.72        | -1.15                                    | -17.86                                  |
| 10/25/13  | 3136A73Q3  | 371.48               | FNMA CMO 2012-95 AB 4 000% 11/25/40 | -386.69            | 371.48        |  | -15.21                                  |
| 10/25/13  | 3136A73D2  | 400.34               | FNMA CMO 2012-97 MA 4 000% 10/25/41 | -418.54            | 400.34        |  | -18.20                                  |
| 10/25/13  | 3136ADMQ9  | 419 03               | FNMA CMO 2013-30 CA 1 500% 4/25/43  | -414.84            | 419.03        | 4.19                                     |   |
| 10/25/13  | 3136ABV42  | 3,210.00             | FNMA CMO 2013-6 TA 1 500% 1/25/43   | -3,220.03          | 3,210.00      |  | -10.03                                  |
| 10/25/13  | 3136AEXP7  | 132.81               | FNMA CMO 2013-64 TA 1 500% 3/25/42  | -133.39            | 132.81        |  | -0.58                                   |
| 10/25/13  | 31358MCA0  | 108 25               | FNMA CMO 92-39 V/R 2.070% 3/25/22   | -109.67            | 108.25        |  | -1.41                                   |
| 10/25/13  | 31359HCK7  | 749.83               | FNMA CMO 94-50 V/R 2 360% 3/25/24   | -770.45            | 749.83        |  | -20.62                                  |
| 10/25/13  | 31409BB89  | 38.44                | FNMA Pl #865963 V/R 2 529% 3/01/36  | -38.90             | 38.44         |  | -0.46                                   |
| 10/25/13  | 31371HER5  | 16.51                | FNMA POOL #252244 7.000% 1/01/29    | -16.56             | 16.51         |  | -0.05                                   |
| 10/25/13  | 31403DSV2  | 1,664.73             | FNMA POOL #745832 6.000% 4/01/21    | -1,827.04          | 1,664.73      |  | -162.31                                 |
| 10/25/13  | 31409XNW5  | 1,375.39             | FNMA POOL #881605 6 500% 2/01/36    | -1,397.52          | 1,375.39      |  | -22.11                                  |
| 10/25/13  | 31410KAT1  | 746.47               | FNMA POOL #889318 5.500% 7/01/20    | -815.98            | 746.47        |  | -69.51                                  |
| 10/25/13  | 31410LHE5  | 1,940.85             | FNMA POOL #890429 3.000% 5/01/22    | -2,061.24          | 1,940.85      |  | -120.36                                 |
| 10/25/13  | 31417YYF1  | 450 14               | FNMA POOL #MA0613 4 000% 11/01/20   | -476.16            | 450.14        |  | -26.02                                  |
| 10/25/13  | 31417YX2   | 2,763 12             | FNMA POOL #MA0629 3.500% 1/01/21    | -2,915.52          | 2,763.12      |  | -152.46                                 |
| 10/25/13  | 31418AAF5  | 1,968.01             | FNMA POOL #MA0905 3.500% 11/01/21   | -2,083.02          | 1,968.01      |  | -115.01                                 |
| 10/25/13  | 31419AD87  | 602.56               | FNMA POOL AE0126 5 000% 6/01/20     | -653.21            | 602.56        |  | -50.62                                  |
| 10/25/13  | 3138M7QQ1  | 867.32               | FNMA POOL AP4062 3 000% 8/01/22     | -923.70            | 867.32        |  | -56.38                                  |
| 10/25/13  | 81744PAA3  | 1,868.66             | SEMT CMO 2010H1 A1 3 750% 2/25/40   | -1,897.86          | 1,868.66      |  | -29.20                                  |
| 10/28/13  | 1729732B4  | 92.81                | CMSI CMO 2005-5 2A3 5.000% 8/25/20  | .94.78             | 92.81         |  | -1.97                                   |
| 10/28/13  | 31393UAH6  | 3,247.63             | FNMA CMO 2003-W17 5.350% 8/25/33    | -3,343.03          | 3,247.63      |  | -95.46                                  |
| 10/28/13  | 576434VX9  | 430.70               | MALI CMO 2004-10 4A1 6 000% 9/25/19 | -433.45            | 430.70        |  | -2.71                                   |
| 10/28/13  | 94983XAHA4 | 940.62               | WFMBSS 2006-5 2A1 5.249% 4/25/21    | .955 32            | 940.62        |  | -14.76                                  |
| 11/06/13  | 210805DA2  | 167.50               | CONTINENTAL CMO 8 388% 5/01/22      | -172.54            | 167.50        |  | -5.02                                   |
| 11/12/13  | 03064AB1   | 5,518.10             | AMCAR ABS 2013-2 A2 0.530% 11/08/16 | -5,509.91          | 5,518.10      | 8.19                                     |   |
| 11/14/13  | 31417YYF1  | 20,145 12            | FNMA POOL #MA0613 4 000% 11/01/20   | -21,309.77         | 20,630.53     |  | -679.24                                 |
| 11/15/13  | 31330TDX1  | 186 91               | FHLMC CMO 1541 OV/ 1.940% 7/15/23   | -188.96            | 186.91        |  | -2.02                                   |

**REALIZED CAPITAL GAINS and LOSSES | Continued**

| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION        | COST BASIS (\$) |                            | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|--------------------|-----------------|----------------------------|---------------|--|---|
|           |            |                      |                    | BASIS           | REALIZED<br>GAIN/LOSS (\$) |               |  |   |
| 11/15/13  | 3133T3WBO  | 693.25               | FHIMC CMO 1665 KZ  | 6 500%          | 1/15/24                    | .708.85       | 693.25                                   | .-15.66                                 |
| 11/15/13  | 3133T43A2  | 379.60               | FHIMC CMO 1715 V/R | 2 290%          | 4/15/24                    | .-385.41      | 379.60                                   | .-5.81                                  |
| 11/15/13  | 3133T5KV4  | 285.31               | FHIMC CMO 1730 FA  | 2 190%          | 5/15/24                    | .-305.46      | 285.31                                   | .-20.15                                 |
| 11/15/13  | 3133TQWX2  | 2,324.70             | FHIMC CMO 2278 Z   | 7 000%          | 1/15/31                    | .-2,432.22    | 2,324.70                                 | .-107.52                                |
| 11/15/13  | 3133TSTA1  | 1,094.03             | FHIMC CMO 2303 ZD  | 7 000%          | 4/15/31                    | .-1,146.00    | 1,094.03                                 | .-51.97                                 |
| 11/15/13  | 3132UJK8   | 1,362.66             | FHIMC CMO 2503 B   | 5 500%          | 9/15/17                    | .-1,435.05    | 1,362.66                                 | .-72.35                                 |
| 11/15/13  | 31322WKF6  | 845.60               | FHIMC CMO 2509 CB  | 5 000%          | 10/15/17                   | .-883.92      | 845.60                                   | .-38.31                                 |
| 11/15/13  | 31323RVZO  | 256.91               | FHIMC CMO 2631 LC  | 4 500%          | 6/15/18                    | .-270.88      | 256.91                                   | .-13.97                                 |
| 11/15/13  | 31324Hx48  | 1,372.04             | FHIMC CMO 2672 HB  | 4 000%          | 9/15/18                    | .-1,433.78    | 1,372.04                                 | .-61.74                                 |
| 11/15/13  | 31324PL27  | 494.51               | FHIMC CMO 2747 DX  | 5 000%          | 2/15/19                    | .-540.72      | 494.51                                   | .-46.21                                 |
| 11/15/13  | 31324WWD7  | 189.98               | FHIMC CMO 2785 AM  | 4 500%          | 4/15/19                    | .-198.17      | 189.98                                   | .-8.19                                  |
| 11/15/13  | 31327BYP0  | 2,019.81             | FHIMC CMO 3233 PA  | 6 000%          | 10/15/36                   | .-2,060.21    | 2,019.81                                 | .-40.46                                 |
| 11/15/13  | 31327RM52  | 944.83               | FHIMC CMO 3434 EJ  | 4 000%          | 3/15/18                    | .-980.70      | 944.83                                   | .-35.81                                 |
| 11/15/13  | 31327TA69  | 2,465.30             | FHIMC CMO 3439 AC  | 4 500%          | 4/15/22                    | .-2,560.06    | 2,465.30                                 | .94.71                                  |
| 11/15/13  | 31328LINK0 | 1,870.64             | FHIMC CMO 3609 LA  | 4 000%          | 12/15/24                   | .-1,964.17    | 1,870.64                                 | .93.53                                  |
| 11/15/13  | 31327AxY98 | 810.18               | FHIMC CMO 3806 AB  | 4 000%          | 2/15/23                    | .-841.19      | 810.18                                   | .31.01                                  |
| 11/15/13  | 31327AgUM2 | 713.42               | FHIMC CMO 3808 BQ  | 5 500%          | 8/15/25                    | .-774.62      | 713.42                                   | .-61.20                                 |
| 11/15/13  | 31327AkKT8 | 1,495.86             | FHIMC CMO 3814 A   | 3 000%          | 10/15/23                   | .-1,535.13    | 1,495.86                                 | .-39.27                                 |
| 11/15/13  | 31327A8G28 | 370.36               | FHIMC CMO 3829 CD  | 3 000%          | 8/15/24                    | .-381.93      | 370.36                                   | .-11.57                                 |
| 11/15/13  | 31327AB7E5 | 736.52               | FHIMC CMO 3852 HA  | 5 000%          | 12/15/21                   | .-799.12      | 736.52                                   | .-62.66                                 |
| 11/15/13  | 31327AB2S9 | 382.01               | FHIMC CMO 3855 HQ  | 5 500%          | 2/15/26                    | .-418.66      | 382.01                                   | .-36.64                                 |
| 11/15/13  | 31327ACDN6 | 889.18               | FHIMC CMO 3877 EL  | 4 000%          | 8/15/38                    | .-903.91      | 889.18                                   | .-14.77                                 |
| 11/15/13  | 31327AFBS0 | 279.62               | FHIMC CMO 3926 GP  | 6 000%          | 8/15/25                    | .-309.50      | 279.62                                   | .-29.86                                 |
| 11/15/13  | 31327AGEK2 | 10.44                | FHIMC CMO 3939 D   | 4 500%          | 9/15/41                    | .-11.19       | 10.44                                    | .-0.74                                  |
| 11/15/13  | 31327AKDQ1 | 74.06                | FHIMC CMO 3992 H   | 4 000%          | 6/15/36                    | .-75.17       | 74.06                                    | .-1.11                                  |
| 11/15/13  | 31327ASNv6 | 415.00               | FHIMC CMO 4088 AP  | 3 000%          | 4/15/41                    | .-423.95      | 415.00                                   | .-8.95                                  |
| 11/15/13  | 31327ASQ72 | 59.71                | FHIMC CMO 4088 LF  | 4 000%          | 10/15/40                   | .-63.29       | 59.71                                    | .-3.51                                  |
| 11/15/13  | 31327ATNj7 | 80.33                | FHIMC CMO 4097 PB  | 1 750%          | 11/15/40                   | .-80.91       | 80.33                                    | .-0.58                                  |
| 11/15/13  | 3128PTK87  | 1,302.45             | FHIMC POOL #113919 | 3 500%          | 12/01/20                   | .-1,373.47    | 1,302.45                                 | .-71.05                                 |
| 11/15/13  | 31325H87   | 484.92               | FHIMC POOL #C90287 | 7 000%          | 7/01/19                    | .-501.89      | 484.92                                   | .-16.97                                 |
| 11/15/13  | 31224KPF6  | 468.44               | FHIMC POOL #E01322 | 5 000%          | 3/01/18                    | .-505.48      | 468.44                                   | .-37.04                                 |

REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                         | COST<br>BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|-----------|----------------------|-------------------------------------|--------------------|---------------|--|---|
| 11/15/13  | 3128MC2U8 | 1,135.67             | FHLMC POOL #G14187 5 5000% 12/01/20 | -1,242.14          | 1,135.67      |  | -106.47                                 |
| 11/15/13  | 3128MDFB4 | 370.26               | FHLMC POOL #G14462 3 0000% 5/01/22  | -392.07            | 370.26        |  | -21.81                                  |
| 11/15/13  | 3128PQKR1 | 222.99               | FHLMC POOL #J11204 4.5000% 11/01/19 | -238.39            | 222.99        |  | -15.46                                  |
| 11/15/13  | 3128PSH75 | 130.84               | FHLMC POOL #J12954 3 5000% 9/01/20  | -137.85            | 130.84        |  | -7.01                                   |
| 11/15/13  | 3128PY1L2 | 565.49               | FHLMC POOL #J18815 3 0000% 4/01/22  | -599.68            | 565.49        |  | -34.15                                  |
| 11/15/13  | 31288LS85 | 1.79                 | FHLMC POOL #P50543 6.5000% 4/01/37  | -1.82              | 1.79          |  | -0.00                                   |
| 11/15/13  | 3128Q0F51 | 420.33               | FHLMC POOL J19188 3 0000% 5/01/22   | -445.94            | 420.33        |  | -25.61                                  |
| 11/15/13  | 36241KRA8 | 439.37               | GNMA POOL 782281 6 0000% 3/15/23    | -461.59            | 439.37        |  | -22.24                                  |
| 11/18/13  | 03064CAE0 | 342.58               | AMCAR ABS 2010-1 C 5 189% 8/17/15   | -362.20            | 342.58        |  | -19.66                                  |
| 11/18/13  | 3128Q0QL4 | 568.05               | FHLMC POOL J19459 3 0000% 6/01/22   | -601.42            | 568.05        |  | -33.37                                  |
| 11/18/13  | 38378BDP1 | 42.52                | GNMA CMO 12-22 AB 1.661% 3/16/33    | -42.95             | 42.52         |  | -0.45                                   |
| 11/18/13  | 38374NV46 | 174.17               | GNMA CMO 2006-63 A 4.255% 2/16/32   | -181.14            | 174.17        |  | -6.97                                   |
| 11/18/13  | 38373MIM2 | 18,741.40            | GNMA CMO 2006-8 C 5.313% 2/16/36    | -19,643.53         | 18,741.40     |  | -902.15                                 |
| 11/18/13  | 38373MG53 | 10,917.81            | GNMA CMO 2007-34 B 4.579% 12/16/31  | -11,480.76         | 10,917.81     |  | -562.95                                 |
| 11/18/13  | 37611CAB2 | 5,065.34             | GNMA CMO 2007-75 B 5 055% 3/16/36   | -5,400.91          | 5,065.34      |  | -335.57                                 |
| 11/18/13  | 38376GVX5 | 3,635.43             | GNMA CMO 2010-122 AD 3.772% 1/16/32 | -3,787.09          | 3,635.43      |  | -151.64                                 |
| 11/18/13  | 38376GA4  | 436.49               | GNMA CMO 2011-120 3.934% 8/16/33    | -459.18            | 436.49        |  | -22.65                                  |
| 11/18/13  | 38376GP53 | 1,239.10             | GNMA CMO 2011-49 AB 2 8000% 1/16/34 | -1,262.43          | 1,239.10      | -3.86                                    | -19.47                                  |
| 11/18/13  | 80281AAB5 | 5,814.75             | SDART ABS 2012-1 A2 1.250% 4/15/15  | -5,814.60          | 5,814.75      |  | 0.15                                    |
| 11/18/13  | 80282WAC4 | 1,309.38             | SDART ABS 2012-3 A3 1 080% 4/15/16  | -1,312.04          | 1,309.38      | -2.66                                    |   |
| 11/18/13  | 80283FAB2 | 1,707.04             | SDART ABS 2013-1 A2 0 480% 2/16/16  | -1,706.93          | 1,707.04      | 0.11                                     |   |
| 11/18/13  | 80283GAB0 | 8,330.78             | SDART ABS 2013-3 A2 0.550% 9/15/16  | -8,321.67          | 8,330.78      | 9.11                                     |   |
| 11/19/13  | 80283CAB9 | 6,697.56             | SDART ABS 2012-6 0 469% 9/15/15     | -6,697.08          | 6,697.56      | 0.46                                     |   |
| 11/25/13  | 1729732B4 | 869.82               | CMSI CMO 2005-5 2A3 5.0000% 8/25/20 | -888.31            | 869.82        |  | -18.45                                  |
| 11/25/13  | 312916BU2 | 716.83               | FHLMC CMO 1011V/R 2.240% 5/25/23    | -731.17            | 716.83        |  | -14.32                                  |
| 11/25/13  | 31358QES0 | 497.15               | FNMA CMO 162 FB V/R 1 980% 9/25/22  | -507.09            | 497.15        |  | -9.92                                   |
| 11/25/13  | 31359BTV9 | 208.91               | FNMA CMO 1993-127 VR 1 960% 7/25/23 | -213.09            | 208.91        |  | -4.18                                   |
| 11/25/13  | 31358USN7 | 144.08               | FNMA CMO 1993-46 FH 1.970% 4/25/23  | -146.24            | 144.08        |  | -2.16                                   |
| 11/25/13  | 31359AES3 | 1,651.25             | FNMA CMO 1993-75 ZQ 6.500% 5/25/23  | -1,695.01          | 1,651.25      |  | -43.76                                  |
| 11/25/13  | 31392EB4  | 2,380.85             | FNMA CMO 2002-58 HC 5 500% 9/25/17  | -2,512.17          | 2,380.85      |  | -131.32                                 |
| 11/25/13  | 31393ERSO | 221.08               | FNMA CMO 2003-83 PG 5.0000% 6/25/23 | -232.13            | 221.08        | -11.05                                   |   |

**REALIZED CAPITAL GAINS and LOSSES | Continued**

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|-----------|-----------|----------------------|--------------------------------------|-----------------|-----------|---------------|--|---|
|           |           |                      |                                      | 8/25/33         | 10/25/19  |               |  |   |
| 11/25/13  | 31393UAH6 | 2,529.16             | FNMA CMO 2003-W17 5.350% 8/25/33     |                 | -2,603.45 | 2,529.16      |  | -74.25                                  |
| 11/25/13  | 31394AP26 | 317.67               | FNMA CMO 2004-76 CL 4.000% 10/25/19  |                 | -332.71   | 317.67        | -15.04                                   |   |
| 11/25/13  | 31395DXA2 | 931.98               | FNMA CMO 2006-49 PA 6.000% 6/25/36   |                 | -945.96   | 931.98        |  | -13.98                                  |
| 11/25/13  | 31396QCB0 | 165.60               | FNMA CMO 2009-68 KA 3.750% 11/25/22  |                 | -170.72   | 165.60        |  | -5.14                                   |
| 11/25/13  | 3136A1WK7 | 492.73               | FNMA CMO 2011-100 KA 4.000% 8/25/38  |                 | -497.44   | 492.73        |  | -4.71                                   |
| 11/25/13  | 3136A1XG5 | 523.67               | FNMA CMO 2011-106 MC 3.500% 2/25/38  |                 | -528.58   | 523.67        |  | -4.91                                   |
| 11/25/13  | 3136A2DK6 | 845.45               | FNMA CMO 2011-110 BH 3.000% 10/25/41 |                 | -867.64   | 845.45        |  | -22.15                                  |
| 11/25/13  | 3136A2SA2 | 667.82               | FNMA CMO 2011-125 GE 2.500% 12/25/41 |                 | -667.57   | 667.82        | 0.25                                     |   |
| 11/25/13  | 3136A3BZ3 | 295.28               | FNMA CMO 2011-145 LD 4.500% 3/25/40  |                 | -313.92   | 295.28        |  | -18.64                                  |
| 11/25/13  | 3136A3EP2 | 1,262.16             | FNMA CMO 2011-148 PB 4.500% 12/25/41 |                 | -1,320.93 | 1,262.16      | -28.00                                   | -30.77                                  |
| 11/25/13  | 3136A3EQ0 | 252.43               | FNMA CMO 2011-148 PD 3.500% 12/25/41 |                 | -257.32   | 252.43        | -4.89                                    |   |
| 11/25/13  | 31397SGM0 | 320.37               | FNMA CMO 2011-27 JQ 4.000% 9/25/39   |                 | -336.45   | 320.37        | -1.85                                    | -14.25                                  |
| 11/25/13  | 31397SC44 | 319.64               | FNMA CMO 2011-36 DA 3.000% 4/25/24   |                 | -330.03   | 319.64        | -10.39                                   |   |
| 11/25/13  | 31397U3V9 | 1,456.34             | FNMA CMO 2011-67 EA 4.000% 7/25/21   |                 | -1,543.72 | 1,456.34      | -87.36                                   |   |
| 11/25/13  | 3136AOX51 | 1,457.57             | FNMA CMO 2011-89 H 4.000% 10/25/38   |                 | -1,481.48 | 1,457.57      | -23.91                                   |   |
| 11/25/13  | 3136AQ2E6 | 411.44               | FNMA CMO 2011-89 VA 4.000% 9/25/23   |                 | -428.67   | 411.44        | -17.25                                   |   |
| 11/25/13  | 3136A8SG6 | 630.91               | FNMA CMO 2012-102 PA 4.500% 3/25/41  |                 | -672.16   | 630.91        | -4.18                                    | -37.07                                  |
| 11/25/13  | 3136A37B1 | 864.07               | FNMA CMO 2012-26 ME 3.500% 3/25/42   |                 | -905.92   | 864.07        | -41.84                                   |   |
| 11/25/13  | 3136A5BH8 | 296.41               | FNMA CMO 2012-40 GC 4.500% 12/25/40  |                 | -305.39   | 296.41        | -8.98                                    |   |
| 11/25/13  | 3136A4R50 | 683.59               | FNMA CMO 2012-41 LB 3.500% 4/25/42   |                 | -716.91   | 683.59        |  | -33.34                                  |
| 11/25/13  | 3136A47F0 | 955.57               | FNMA CMO 2012-48 MB 3.500% 5/25/42   |                 | -1,000.21 | 955.57        |  | -44.64                                  |
| 11/25/13  | 3136A7HX3 | 521.59               | FNMA CMO 2012-67 PB 4.500% 12/25/40  |                 | -554.84   | 521.59        |  | -33.24                                  |
| 11/25/13  | 3136A65G5 | 676.70               | FNMA CMO 2012-73 JB 3.500% 1/25/42   |                 | -709.98   | 676.70        |  | -33.26                                  |
| 11/25/13  | 3136A7KK7 | 479.32               | FNMA CMO 2012-78 PA 4.000% 8/25/41   |                 | -505.08   | 479.32        |  | -25.74                                  |
| 11/25/13  | 3136A34J7 | 843.85               | FNMA CMO 2012-8 LE 3.500% 2/25/42    |                 | -880.77   | 843.85        |  | -36.94                                  |
| 11/25/13  | 3136A7J29 | 719.52               | FNMA CMO 2012-81 Q 4.000% 8/25/42    |                 | -754.65   | 719.52        | -2.12                                    | -33.01                                  |
| 11/25/13  | 3136A73Q3 | 156.99               | FNMA CMO 2012-95 AB 4.000% 11/25/40  |                 | -163.42   | 156.99        |  | -6.44                                   |
| 11/25/13  | 3136A73D2 | 230.30               | FNMA CMO 2012-97 MA 4.000% 10/25/41  |                 | -240.77   | 230.30        |  | -10.47                                  |
| 11/25/13  | 3136AG5N8 | 1,173.59             | FNMA CMO 2013-112 WA 3.500% 2/25/43  |                 | -1,205.13 | 1,173.59      | -31.54                                   |   |
| 11/25/13  | 3136ADMQ9 | 837.64               | FNMA CMO 2013-30 CA 1.500% 4/25/43   |                 | -829.26   | 837.64        | 8.38                                     |   |
| 11/25/13  | 3136ABV42 | 1,117.27             | FNMA CMO 2013-6 TA 1.500% 1/25/43    |                 | -1,120.76 | 1,117.27      | -3.49                                    |   |

**REALIZED CAPITAL GAINS and LOSSES | Continued**

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|-----------|------------|----------------------|-------------------------------------|--------------------|---------------|--|---|
|           |            |                      |                                     |                    |               |  |   |
| 11/25/13  | 3136AEXP7  | 229.27               | FNMA CMO 2013-64 TA 1 500% 3/25/42  | -230.27            | 229.27        | -1.00                                    |   |
| 11/25/13  | 31358MCA0  | 160.88               | FNMA CMO 92-39 V/R 1.930% 3/25/22   | -163.00            | 160.88        | -2.16                                    |   |
| 11/25/13  | 31359HKC7  | 575.21               | FNMA CMO 94-50 V/R 2.290% 3/25/24   | -591.03            | 575.21        | -15.82                                   |   |
| 11/25/13  | 31409BB89  | 1,393.06             | FNMA PL #865963 V/R 2.529% 3/01/36  | -1,409.72          | 1,393.06      | -16.66                                   |   |
| 11/25/13  | 31371HER5  | 19.06                | FNMA POOL #252244 7.000% 1/01/29    | -19.12             | 19.06         | 0.00                                     |   |
| 11/25/13  | 31403DSV2  | 1,626.39             | FNMA POOL #745832 6.000% 4/01/21    | -1,784.96          | 1,626.39      | -158.57                                  |   |
| 11/25/13  | 31409XNW5  | 27.81                | FNMA POOL #881605 6.500% 2/01/36    | -28.26             | 27.81         | -0.45                                    |   |
| 11/25/13  | 31410KAT1  | 818.90               | FNMA POOL #889318 5.500% 7/01/20    | -895.16            | 818.90        | -76.24                                   |   |
| 11/25/13  | 31410LHE5  | 1,395.61             | FNMA POOL #890429 3.000% 5/01/22    | -1,482.18          | 1,395.61      | -86.57                                   |   |
| 11/25/13  | 31417YVF1  | 706.27               | FNMA POOL #MA0613 4 000% 11/01/20   | -747.10            | 706.27        |  | -40.83                                  |
| 11/25/13  | 31417YVX2  | 2,356.96             | FNMA POOL #MA0629 3 500% 1/01/21    | -2,486.96          | 2,356.96      |  | -130.00                                 |
| 11/25/13  | 31418AAF5  | 1,745.79             | FNMA POOL #MA0905 3 500% 11/01/21   | -1,847.81          | 1,745.79      |  | -102.00                                 |
| 11/25/13  | 31419AD87  | 628.95               | FNMA POOL #0126 5 000% 6/01/20      | -681.82            | 628.95        |  | -52.87                                  |
| 11/25/13  | 3138M7QQ1  | 1,346.07             | FNMA POOL #P4062 3 000% 8/01/22     | -1,433.56          | 1,346.07      |  | -87.45                                  |
| 11/25/13  | 38378BN62  | 348,908.59           | GNMA CMO 12-125 IO 0 856% 2/16/53   | -26,413.47         | 25,513.94     | -899.53                                  |   |
| 11/25/13  | 576434VX9  | 314.70               | MATT CMO 2004-104A1 6 000% 9/25/19  | -316.71            | 314.70        |  | -2.01                                   |
| 11/25/13  | 81744PAA3  | 426.59               | SEMI CMO 2010H1 A1 3 750% 2/25/40   | -433.26            | 426.59        |  | -6.67                                   |
| 11/25/13  | 81745MAA9  | 905.14               | SEMI CMO 2013-2 A1 1.874% 2/25/43   | -905.12            | 905.14        | 0.02                                     |   |
| 11/25/13  | 94983XAHA4 | 767.63               | WFNBS 2006-5 2A1 5 167% 4/25/21     | -779.62            | 767.63        |  | -11.95                                  |
| 11/26/13  | 38378BB57  | 313,368.70           | GNMA CMO 2012-100 IO 0.891% 8/16/52 | -23,061.98         | 22,278.56     |  | -783.44                                 |
| 11/26/13  | 38378BE47  | 337,678.61           | GNMA CMO 2012-114 1.031% 1/16/53    | -32,580.52         | 31,261.47     |  | -1,319.05                               |
| 12/05/13  | 31417YVX2  | 100,190.32           | FNMA POOL #MA0629 3 500% 1/01/21    | -105,716.45        | 105,528.59    |  | -187.84                                 |
| 12/10/13  | 30304JAB1  | 4,389.71             | AMCAR ABS 2013-2 A2 0.530% 11/08/16 | -4,383.19          | 4,389.71      | 6.52                                     |   |
| 12/11/13  | 30304MADO  | 6,529.11             | AMCAR ABS 2011-1 B 2 190% 2/08/16   | -6,577.06          | 6,529.11      | -47.95                                   |   |
| 12/16/13  | 3133T0BX1  | 224.60               | FHLMC CMO 1541 OV/ 1.940% 7/15/23   | 227.06             | 224.60        |  | -2.46                                   |
| 12/16/13  | 3133T3WB0  | 1,757.08             | FHLMC CMO 1665 KZ 6 500% 1/15/24    | -1,796.61          | 1,757.08      |  | -39.55                                  |
| 12/16/13  | 3133T4A2   | 498.08               | FHLMC CMO 1715 V/R 2.160% 4/15/24   | -505.71            | 498.08        |  | -7.61                                   |
| 12/16/13  | 3133T5KV4  | 281.44               | FHLMC CMO 1730 FA 2.060% 5/15/24    | -301.32            | 281.44        |  | -19.85                                  |
| 12/16/13  | 3133TQVX2  | 190.02               | FHLMC CMO 2278 Z 7.000% 1/15/31     | -198.81            | 190.02        |  | -8.75                                   |
| 12/16/13  | 3133TSAT1  | 1,561.21             | FHLMC CMO 2303 ZD 7 000% 4/15/31    | -1,635.37          | 1,561.21      |  | -74.16                                  |
| 12/16/13  | 31392UUK8  | 1,052.23             | FHLMC CMO 2503 B 5.500% 9/15/17     | -1,108.13          | 1,052.23      |  | -55.95                                  |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE         | ASSET ID | SHARES/<br>PAR VALUE | DESCRIPTION        | BASIS (\$)      | COST BASIS (\$) | PROCEEDS (\$) | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-------------------|----------|----------------------|--------------------|-----------------|-----------------|---------------|--|---|
| 12/1/13 31392WKF6 |          | 821.46               | FHLMC CMO 2509 CB  | 5 000% 10/15/17 | -858.68         | 821.46        |  | -37.24                                  |
| 12/1/13 31393RVZ0 |          | 227.61               | FHLMC CMO 2631 LC  | 4.500% 6/15/18  | -239.99         | 227.61        | -12.38                                   |   |
| 12/1/13 31394HX48 |          | 1,259.90             | FHLMC CMO 2672 HB  | 4 000% 9/15/18  | -1,316.60       | 1,259.90      | -56.70                                   |   |
| 12/1/13 31394PL27 |          | 481.77               | FHLMC CMO 2747 DX  | 5 000% 2/15/19  | -526.79         | 481.77        | -45.02                                   |   |
| 12/1/13 31394WVD7 |          | 102.24               | FHLMC CMO 2785 AM  | 4.500% 4/15/19  | -106.65         | 102.24        | -4.41                                    |   |
| 12/1/13 31397BYPO |          | 2,168.43             | FHLMC CMO 3233 PA  | 6 000% 10/15/36 | -2,211.80       | 2,168.43      | -43.37                                   |   |
| 12/1/13 31397RM52 |          | 793.96               | FHLMC CMO 3434 EJ  | 4.000% 3/15/18  | -824.11         | 793.96        | -30.15                                   |   |
| 12/1/13 31397TA69 |          | 2,280.15             | FHLMC CMO 3439 AC  | 4 500% 4/15/22  | -2,367.79       | 2,280.15      | -87.64                                   |   |
| 12/1/13 31398LNKO |          | 1,847.70             | FHLMC CMO 3609 LA  | 4 000% 12/15/24 | -1,940.09       | 1,847.70      | -92.39                                   |   |
| 12/1/13 3137A6X98 |          | 771.74               | FHLMC CMO 3806 AB  | 4 000% 2/15/23  | -801.28         | 771.74        | -29.54                                   |   |
| 12/1/13 3137A6UM2 |          | 726.15               | FHLMC CMO 3808 BQ  | 5 500% 8/15/25  | -788.44         | 726.15        | -62.25                                   |   |
| 12/1/13 3137A6KT8 |          | 1,326.94             | FHLMC CMO 3814 A   | 3 000% 10/15/23 | -1,361.77       | 1,326.94      | -34.83                                   |   |
| 12/1/13 3137A8G28 |          | 254.08               | FHLMC CMO 3829 CD  | 3 000% 8/15/24  | -262.02         | 254.08        | -7.92                                    |   |
| 12/1/13 3137AB7E5 |          | 720.34               | FHLMC CMO 3852 HA  | 5 000% 12/15/21 | -781.57         | 720.34        | -61.25                                   |   |
| 12/1/13 3137AB2S9 |          | 383.51               | FHLMC CMO 3855 HQ  | 5.500% 2/15/26  | -420.30         | 383.51        | -36.78                                   |   |
| 12/1/13 3137ACDN6 |          | 2,229.50             | FHLMC CMO 3877 EL  | 4 000% 8/15/38  | -2,266.42       | 2,229.50      | -36.92                                   |   |
| 12/1/13 3137AFBS0 |          | 193.71               | FHLMC CMO 3926 GP  | 6 000% 8/15/25  | -214.41         | 193.71        | -20.76                                   |   |
| 12/1/13 3137AGEK2 |          | 11.55                | FHLMC CMO 3939 D   | 4.500% 9/15/41  | -12.38          | 11.55         | -0.82                                    |   |
| 12/1/13 3137AKDQ1 |          | 74.13                | FHLMC CMO 3992 H   | 4 000% 6/15/36  | -75.24          | 74.13         | -1.11                                    |   |
| 12/1/13 3137ASNY6 |          | 463.34               | FHLMC CMO 4088 AP  | 3 000% 4/15/41  | -473.33         | 463.34        | -9.99                                    |   |
| 12/1/13 3137ASQ72 |          | 60.59                | FHLMC CMO 4088 LF  | 4 000% 10/15/40 | -64.23          | 60.59         | -3.62                                    |   |
| 12/1/13 3137ATN7  |          | 232.17               | FHLMC CMO 4097 PB  | 1 750% 11/15/40 | -233.84         | 232.17        | -1.67                                    |   |
| 12/1/13 3137AXKG7 |          | 1,927.31             | FHLMC CMO 4151 YU  | 2 000% 1/15/43  | -1,900.81       | 1,927.31      | 26.50                                    |   |
| 12/1/13 3128PTK87 |          | 1,042.23             | FHLMC POOL #J13919 | 3 500% 12/01/20 | -1,099.06       | 1,042.23      | -56.81                                   |   |
| 12/1/13 31335HU87 |          | 511.11               | FHLMC POOL #C90287 | 7 000% 7/01/19  | -529.00         | 511.11        | -17.85                                   |   |
| 12/1/13 31294KPF6 |          | 499.34               | FHLMC POOL #E01322 | 5 000% 3/01/18  | -538.82         | 499.34        | -39.48                                   |   |
| 12/1/13 3128MC2U8 |          | 920.37               | FHLMC POOL #G14187 | 5.500% 12/01/20 | -1,006.65       | 920.37        | -86.28                                   |   |
| 12/1/13 3128MDFB4 |          | 570.18               | FHLMC POOL #G14462 | 3 000% 5/01/22  | -603.77         | 570.18        | -33.55                                   |   |
| 12/1/13 3128PQKR1 |          | 582.34               | FHLMC POOL #J1204  | 4 500% 11/01/19 | -622.56         | 582.34        | -40.22                                   |   |
| 12/1/13 3128PSH75 |          | 307.42               | FHLMC POOL #J12954 | 3 500% 9/01/20  | -323.90         | 307.42        | -16.48                                   |   |
| 12/1/13 3128PYY12 |          | 614.77               | FHLMC POOL #J18815 | 3 000% 4/01/22  | -651.94         | 614.77        | -37.17                                   |   |

**REALIZED CAPITAL GAINS and LOSSES | Continued**

| TRAN DATE | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION          | BASIS (\$)      | COST          |                | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|-----------|------------|----------------------|----------------------|-----------------|---------------|----------------|--|---|
|           |            |                      |                      |                 | PROCEEDS (\$) | GAIN/LOSS (\$) |  |   |
| 12/16/13  | 312888LS85 | 1.80                 | FHIMC POOL #P50543   | 6,500% 4/01/37  | -1,83         | 1,80           |  | -0.0%                                   |
| 12/16/13  | 3128Q0F51  | 545.65               | FHIMC POOLJ19188     | 3,000% 5/01/22  | -578.90       | 545.65         |  | -33.2%                                  |
| 12/16/13  | 38378BDP1  | 42.67                | GNMA CMO 12-22 AB    | 1,661% 3/16/33  | -43.10        | 42.67          |  | -0.4%                                   |
| 12/16/13  | 38374NV46  | 3,876.35             | GNMA CMO 2006-63 A   | 4,255% 2/16/32  | -4,031.41     | 3,876.35       |  | -155.0%                                 |
| 12/16/13  | 38373MG53  | 584.81               | GNMA CMO 2007-34 B   | 4,579% 12/16/31 | -614.96       | 584.81         |  | -30.1%                                  |
| 12/16/13  | 38376GVX5  | 152.08               | GNMA CMO 2010-122 AD | 3,772% 1/16/32  | -158.42       | 152.08         |  | -6.3%                                   |
| 12/16/13  | 38376G5A4  | 326.24               | GNMA CMO 2011-120    | 3,934% 8/16/33  | -343.20       | 326.24         |  | -16.9%                                  |
| 12/16/13  | 38376GP53  | 1,197.57             | GNMA CMO 2011-49 AB  | 2,800% 1/16/34  | -1,220.12     | 1,197.57       | -3.73                                    | -18.8%                                  |
| 12/16/13  | 36241KRA8  | 344.74               | GNMA POOL 782281     | 6,000% 3/15/23  | -362.18       | 344.74         |  | -17.4%                                  |
| 12/16/13  | 80281AAB5  | 612.94               | SDART ABS 2012-1 A2  | 1,250% 4/15/15  | -612.92       | 612.94         |  | 0.0%                                    |
| 12/17/13  | 03064CAE0  | 371.95               | AMCAR ABS 2010-1 C   | 5,189% 8/17/15  | -393.25       | 371.95         |  | -21.3%                                  |
| 12/17/13  | 3128MDFB4  | 32,251.53            | FHIMC POOL #G14462   | 3,000% 5/01/22  | -34,151.34    | 33,581.89      |  | -569.4%                                 |
| 12/17/13  | 3128PYL2   | 40,488.71            | FHIMC POOL #I18815   | 3,000% 4/01/22  | -42,937.01    | 42,082.95      |  | -854.0%                                 |
| 12/17/13  | 3128Q0F51  | 36,592.08            | FHIMC POOLJ19188     | 3,000% 5/01/22  | -38,821.90    | 38,101.50      |  | -720.4%                                 |
| 12/17/13  | 3128Q0QL4  | 392.73               | FHIMC POOLJ19459     | 3,000% 6/01/22  | -415.80       | 392.73         |  | -23.0%                                  |
| 12/17/13  | 3128Q0QL4  | 35,124.34            | FHIMC POOLJ19459     | 3,000% 6/01/22  | -37,187.90    | 36,485.41      |  | -702.4%                                 |
| 12/17/13  | 31410HES5  | 84,114.46            | FNMA POOL #890429    | 3,000% 5/01/22  | -89,332.17    | 87,531.61      |  | -1,800.5%                               |
| 12/17/13  | 3138M7QQ1  | 52,759.00            | FNMA POOL AP4062     | 3,000% 8/01/22  | -56,188.33    | 55,001.26      |  | -1,187.0%                               |
| 12/17/13  | 80282WAC4  | 7,900.34             | SDART ABS 2012-3 A3  | 1,079% 4/15/16  | -7,916.39     | 7,900.34       | -16.05                                   |   |
| 12/17/13  | 80283CAB9  | 6,042.87             | SDART ABS 2012-6     | 0,470% 9/15/15  | -6,042.43     | 6,042.87       |  | 0.4%                                    |
| 12/17/13  | 80283FAB2  | 1,781.27             | SDART ABS 2013-1 A2  | 0,480% 2/16/16  | -1,781.16     | 1,781.27       | 0.11                                     |   |
| 12/17/13  | 80283GAB0  | 5,393.92             | SDART ABS 2013-3 A2  | 0,550% 9/15/16  | -5,388.02     | 5,393.92       | 5.90                                     |   |
| 12/18/13  | 80283HAB8  | 1,148.72             | SDART ABS 2013-4 A2  | 0,890% 9/15/16  | -1,148.62     | 1,148.72       | 0.10                                     |   |
| 12/26/13  | 1729732B4  | 67.04                | CMSI CMO 2005-5 A2A3 | 5,000% 8/25/20  | -68.46        | 67.04          |  | -1.4%                                   |
| 12/26/13  | 312916BU2  | 369.06               | FHIMC CMO 101V/R     | 2,110% 5/25/23  | -376.44       | 369.06         |  | -7.3%                                   |
| 12/26/13  | 31358QE50  | 396.60               | FNMA CMO 162 FB V/R  | 2,040% 9/25/22  | -404.53       | 396.60         |  | -7.9%                                   |
| 12/26/13  | 31359BTv9  | 143.83               | FNMA CMO 1993-127 VR | 2,040% 7/25/23  | -146.71       | 143.83         |  | -2.8%                                   |
| 12/26/13  | 31358USN7  | 129.65               | FNMA CMO 1993-46 FH  | 1,730% 4/25/23  | -131.59       | 129.65         |  | -1.9%                                   |
| 12/26/13  | 31359AFS3  | 935.16               | FNMA CMO 1993-75 ZQ  | 6,500% 5/25/23  | -959.94       | 935.16         |  | -24.7%                                  |
| 12/26/13  | 31392ELB4  | 1,799.02             | FNMA CMO 2002-58 HC  | 5,500% 9/25/17  | -1,898.25     | 1,799.02       |  | -99.2%                                  |
| 12/26/13  | 31393ERSO  | 198.96               | FNMA CMO 2003-83 PG  | 5,000% 6/25/23  | -208.91       | 198.96         | .9.95                                    |   |

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|-----------|-----------|----------------------|--------------------------------------|--------------------|---------------|--|---|
|           |           |                      |                                      |                    |               | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
| 12/26/13  | 31393UAH6 | 2,627.34             | FNMA CMO 2003-W17 5 350% 8/25/33     | -2,704.52          | 2,627.34      |  | .771€                                   |
| 12/26/13  | 31394AP26 | 277.90               | FNMA CMO 2004-76 CL 4 000% 10/25/19  | -291.06            | 277.90        | -13.16                                   |   |
| 12/26/13  | 31395DXA2 | 821.33               | FNMA CMO 2006-49 PA 6 000% 6/25/36   | -833.65            | 821.33        |  | -12.3€                                  |
| 12/26/13  | 31396QC80 | 191.29               | FNMA CMO 2009-68 KA 3.750% 11/25/22  | -197.21            | 191.29        |  | -5.9€                                   |
| 12/26/13  | 3136A1XG5 | 136.19               | FNMA CMO 2011-106 MC 3 500% 2/25/38  | -137.47            | 136.19        |  | -1.2€                                   |
| 12/26/13  | 3136A2DK6 | 290.35               | FNMA CMO 2011-110 BH 3 000% 10/25/41 | -297.97            | 290.35        |  | -7.6€                                   |
| 12/26/13  | 3136A2SA2 | 1,005.26             | FNMA CMO 2011-125 GE 2.500% 12/25/41 | -1,004.88          | 1,005.26      | 0.38                                     |   |
| 12/26/13  | 3136A3BZ3 | 664.70               | FNMA CMO 2011-145 LD 4.500% 3/25/40  | -706.66            | 664.70        |  | -41.9€                                  |
| 12/26/13  | 3136A3EP2 | 951.03               | FNMA CMO 2011-148 PB 4.500% 12/25/41 | -995.31            | 951.03        | -21.10                                   | -23.1€                                  |
| 12/26/13  | 3136A3EQ0 | 190.20               | FNMA CMO 2011-148 PD 3.500% 12/25/41 | -193.89            | 190.20        | -3.69                                    |   |
| 12/26/13  | 31397SGM0 | 843.68               | FNMA CMO 2011-27 JQ 4 000% 9/25/39   | -886.03            | 843.68        | -4.87                                    | -37.4€                                  |
| 12/26/13  | 31397SC44 | 327.73               | FNMA CMO 2011-36 DA 3 000% 4/25/24   | -338.38            | 327.73        | -10.65                                   |   |
| 12/26/13  | 31397U3Y9 | 1,622.60             | FNMA CMO 2011-67 EA 4 000% 7/25/21   | -1,719.96          | 1,622.60      |  | .973€                                   |
| 12/26/13  | 3136A0X51 | 1,749.67             | FNMA CMO 2011-89 H 4.000% 10/25/38   | -1,778.38          | 1,749.67      |  | -28.71                                  |
| 12/26/13  | 3136A02E6 | 411.81               | FNMA CMO 2011-89 VA 4.000% 9/25/23   | -429.05            | 411.81        |  | -17.2€                                  |
| 12/26/13  | 3136A8SG6 | 700.76               | FNMA CMO 2012-102 PA 4.500% 3/25/41  | -746.57            | 700.76        | 4.64                                     | -41.17                                  |
| 12/26/13  | 3136A3TS0 | 13.69                | FNMA CMO 2012-11 PN 4 000% 11/25/40  | -13.80             | 13.69         |  | -0.11                                   |
| 12/26/13  | 3136A3T81 | 1,515.52             | FNMA CMO 2012-26 ME 3.500% 3/25/42   | -1,588.93          | 1,515.52      |  | -73.4€                                  |
| 12/26/13  | 3136A5BH8 | 467.80               | FNMA CMO 2012-40 GC 4.500% 12/25/40  | -481.98            | 467.80        |  | -14.1€                                  |
| 12/26/13  | 3136A4P50 | 1,022.86             | FNMA CMO 2012-41 LB 3.500% 4/25/42   | -1,072.72          | 1,022.86      |  | .498€                                   |
| 12/26/13  | 3136A47F0 | 253.71               | FNMA CMO 2012-48 MB 3.500% 5/25/42   | -265.56            | 253.71        |  | -11.8€                                  |
| 12/26/13  | 3136A7H3  | 233.52               | FNMA CMO 2012-67 PB 4 500% 12/25/40  | -248.41            | 233.52        |  | -14.8€                                  |
| 12/26/13  | 3136A65G5 | 619.68               | FNMA CMO 2012-73 JB 3.500% 1/25/42   | -650.16            | 619.68        |  | -30.4€                                  |
| 12/26/13  | 3136A7KK7 | 940.40               | FNMA CMO 2012-78 PA 4 000% 8/25/41   | -990.95            | 940.40        |  | -50.5€                                  |
| 12/26/13  | 3136A34J7 | 558.56               | FNMA CMO 2012-8 LE 3.500% 2/25/42    | -583.00            | 558.56        |  | -24.4€                                  |
| 12/26/13  | 3136A7J29 | 559.29               | FNMA CMO 2012-81 Q 4 000% 8/25/42    | -586.60            | 559.29        | -1.65                                    | -25.6€                                  |
| 12/26/13  | 3136A73Q3 | 477.40               | FNMA CMO 2012-95 AB 4.000% 11/25/40  | -496.94            | 477.40        |  | -19.5€                                  |
| 12/26/13  | 3136A73D2 | 358.27               | FNMA CMO 2012-97 MA 4.000% 10/25/41  | -374.56            | 358.27        |  | -16.2€                                  |
| 12/26/13  | 3136AG5N8 | 817.61               | FNMA CMO 2013-112 WA 3.500% 2/25/43  | -839.58            | 817.61        | .21.97                                   |   |
| 12/26/13  | 3136ADMQ9 | 615.63               | FNMA CMO 2013-30 CA 1 500% 4/25/43   | -609.47            | 615.63        | 6.16                                     |   |
| 12/26/13  | 3136ABV42 | 1,134.55             | FNMA CMO 2013-6 TA 1.500% 1/25/43    | -1,138.10          | 1,134.55      | -3.55                                    |   |

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE                                      | ASSET ID   | SHARES/<br>PAR VALUE | DESCRIPTION                         | BASIS (\$)            | COST                  | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) |                      | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|--|------------|----------------------|-------------------------------------|-----------------------|-----------------------|--|----------------------|---|
|  |            |                      |                                     |                       |                       | PROCEEDS (\$)                            | GAIN/LOSS (\$)       |   |
| 12/26/13                                       | 3136AEXP7  | 153.70               | FNMA CMO 2013-64 TA 1 500% 3/25/42  | -154.37               | 153.70                |  | -0.67                | -0.67                                   |
| 12/26/13                                       | 31358MCA0  | 45.35                | FNMA CMO 92-39 V/R 1.990% 3/25/22   | -45.95                | 45.35                 |  |                      | -0.66                                   |
| 12/26/13                                       | 31359HKC7  | 469.57               | FNMA CMO 94-50 V/R 2.050% 3/25/24   | -482.48               | 469.57                |  |                      | -12.91                                  |
| 12/26/13                                       | 31409BBB89 | 35.11                | FNMA PL #865963 V/R 2.547% 3/01/36  | -35.53                | 35.11                 |  |                      | -0.46                                   |
| 12/26/13                                       | 313271HER5 | 18.84                | FNMA POOL #252244 7 000% 1/01/29    | -18.90                | 18.84                 |  |                      | -0.06                                   |
| 12/26/13                                       | 31403DSV2  | 1,557.39             | FNMA POOL #745832 6.000% 4/01/21    | -1,709.24             | 1,557.39              |  |                      | -151.84                                 |
| 12/26/13                                       | 31409XNW5  | 27.97                | FNMA POOL #881605 6.500% 2/01/36    | -28.42                | 27.97                 |  |                      | -0.45                                   |
| 12/26/13                                       | 31410KAT1  | 642.20               | FNMA POOL #8899318 5.500% 7/01/20   | -702.00               | 642.20                |  |                      | -59.80                                  |
| 12/26/13                                       | 31410LHES  | 1,481.55             | FNMA POOL #890429 3 000% 5/01/22    | -1,573.45             | 1,481.55              |  |                      | -91.90                                  |
| 12/26/13                                       | 31417VX2   | 2,287.66             | FNMA POOL #MA0629 3 500% 1/01/21    | -2,413.84             | 2,287.66              |  |                      | -126.18                                 |
| 12/26/13                                       | 31418AAF5  | 1,478.69             | FNMA POOL #MA0905 3.500% 11/01/21   | -1,565.10             | 1,478.69              |  |                      | -86.41                                  |
| 12/26/13                                       | 31419AD8Z  | 605.71               | FNMA POOL AE0126 5 000% 6/01/20     | -656.63               | 605.71                |  |                      | -50.91                                  |
| 12/26/13                                       | 313BM7QQ1  | 855.84               | FNMA POOL AP4062 3 000% 8/01/22     | -911.47               | 855.84                |  |                      | -55.63                                  |
| 12/26/13                                       | 576434VX9  | 321.56               | MALI CMO 2004-10 4A1 6 000% 9/25/19 | -323.62               | 321.56                |  |                      | -2.04                                   |
| 12/26/13                                       | 81744PAA3  | 6.15                 | SEMT CMO 2010-H1 A1 3.750% 2/25/40  | -6.25                 | 6.15                  |  |                      | -0.10                                   |
| 12/26/13                                       | 81745MAA9  | 602.00               | SEMT CMO 2013-2 A1 1.874% 2/25/43   | -601.98               | 602.00                | 0.02                                     |                      |   |
| 12/26/13                                       | 94983YAH4  | 600.88               | WFMBRS 2006-5 2A1 5 225% 4/25/21    | -610.27               | 600.88                |  |                      | -9.35                                   |
| <b>Totals for Period – 01/01/13 - 12/31/13</b> |            |                      |                                     | <b>\$4,398,132.39</b> | <b>\$4,195,343.10</b> | <b>-\$45,961.29</b>                      | <b>-\$156,828.00</b> |   |
| <b>Totals for the Calendar Year-to-Date</b>    |            |                      |                                     |                       |                       | <b>-\$45,961.29</b>                      | <b>-\$156,828.00</b> |   |



## REALIZED CAPITAL GAINS and LOSSES

*This section details the realized capital gain or loss for assets sold and bonds matured or called. It also shows distributions paid by mutual funds that are characterized as capital gains. Because the federal cost basis used in these calculations can come from different sources and may require refinement, this information is preliminary.*

| TRAN DATE                                      | ASSET ID  | SHARES/<br>PAR VALUE | DESCRIPTION                          | COST<br>BASIS (\$)     | PROCEEDS (\$)         | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|--|-----------|----------------------|--------------------------------------|------------------------|-----------------------|--|---|
| 01/07/13                                       | 922031745 | 507,301.12           | VANGUARD INFLATION PROTECTED-FD      | 0.00                   | 57,325.03             |  | 57,325.03                               |
| 01/07/13                                       | 922031745 | 507,301.12           | VANGUARD INFLATION PROTECTED-FD      | 0.00                   | 10,653.32             | 10,653.32                                |   |
| 03/01/13                                       | 693390700 | 31,166.518           | PIMCO TOTAL RETURN FD INSTL-35       | .342,001.15            | 350,000.00            |  | 7,998.85                                |
| 03/28/13                                       | 922031745 | 521,620.808          | VANGUARD INFLATION PROTECTED-FD      | 0.00                   | 17,735.11             |  | 17,735.11                               |
| 03/28/13                                       | 922031745 | 521,620.808          | VANGUARD INFLATION PROTECTED-FD      | 0.00                   | 1,043.24              | 1,043.24                                 |   |
| 04/01/13                                       | 693390700 | 31,138.79            | PIMCO TOTAL RETURN FD INSTL-35       | -342,215.30            | 350,000.00            |  | 7,784.76                                |
| 05/01/13                                       | 693390700 | 30,864.198           | PIMCO TOTAL RETURN FD INSTL-35       | -339,197.54            | 350,000.00            |  | 10,802.46                               |
| 05/20/13                                       | 693390700 | 62,333.037           | PIMCO TOTAL RETURN FD INSTL-35       | -685,040.08            | 700,000.00            |  | 14,959.92                               |
| 06/03/13                                       | 693390700 | 1,806.685            | PIMCO TOTAL RETURN FD INSTL-35       | -19,855.47             | 20,000.00             |  | 144.51                                  |
| 12/12/13                                       | PCRX      | 329,301.365          | PIMCO COMMODITY RR STRATEGY-INSTL#45 | 0.00                   | 30,012.53             | 30,012.53                                |   |
| 12/13/13                                       | 693390700 | 655,577.453          | PIMCO TOTAL RETURN FD INSTL-35       | 0.00                   | 39,308.42             | 39,308.42                                |   |
| 12/13/13                                       | 693390700 | 655,577.453          | PIMCO TOTAL RETURN FD INSTL-35       | 0.00                   | 7,512.92              | 7,512.92                                 |   |
| 12/20/13                                       | IWWX      | 508,268.865          | IVV WORLDWIDE FUND CL                | 0.00                   | 231,059.03            | 231,059.03                               |   |
| 12/20/13                                       | IWWX      | 508,268.865          | IVV WORLDWIDE FUND CL                | 0.00                   | 49,962.83             | 49,962.83                                |   |
| <b>Totals for Period – 01/01/13 - 12/31/13</b> |           |                      |                                      | <b>-\$1,728,309.54</b> | <b>\$2,214,612.43</b> | <b>\$99,184.84</b>                       | <b>\$387,118.0¢</b>                     |
| <b>Totals for the Calendar Year-to-Date</b>    |           |                      |                                      |                        |                       | <b>\$99,184.84</b>                       | <b>\$387,118.0¢</b>                     |

George Hoag Family Foundation  
FEIN 95-6006885  
Attachment to Form 990-PF  
Part IV Line 1a

# REALIZED CAPITAL GAINS and LOSSES

This section details the realized capital gain or loss for assets sold and bonds matured or called. It also shows distributions paid by mutual funds that are characterized as capital gains. Because the federal cost basis used in these calculations can come from different sources and may require refinement, this information



*George Hoag Family Foundation  
FEIN 95-6006885  
Attachment to Form 990-PF  
Part IV Line 1a*

| TRAN DATE     | ASSET ID | SHARES/<br>PAR VALUE | DESCRIPTION                          | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) |               | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|---------------|----------|----------------------|--------------------------------------|--|---------------|---|
|               |          |                      |                                      | COST<br>BASIS (\$)                       | PROCEEDS (\$) |   |
| 03/27/13 EXPD |          | 990.00               | EXPEDITORS INTL WASH INC COM         | -34,868.60                               | 36,147.74     | 1,279.14                                |
| 03/28/13 EXPD |          | 595.00               | EXPEDITORS INTL WASH INC COM         | -20,743.42                               | 21,304.57     | 561.15                                  |
| 04/01/13 EXPD |          | 694.00               | EXPEDITORS INTL WASH INC COM         | -29,639.07                               | 24,701.40     | -4,937.67                               |
| 04/02/13 EXPD |          | 713.00               | EXPEDITORS INTL WASH INC COM         | -30,931.94                               | 25,394.28     | 5,537.68                                |
| 06/24/13 SU   |          | 1,178.00             | SUNCOR ENERGY INC COM                | -35,672.80                               | 36,353.03     | 680.25                                  |
| 06/26/13 AMG  |          | 149.00               | AFFIL MGRS GROUP INC COM             | -9,539.70                                | 23,915.27     | 14,375.57                               |
| 06/26/13 HOT  |          | 349.00               | STARWOOD HOTELS & RESORTS WRLD COM   | -20,356.93                               | 21,699.95     | 1,343.02                                |
| 06/26/13 SU   |          | 3,064.00             | SUNCOR ENERGY INC COM                | -88,743.43                               | 90,024.27     | 1,280.87                                |
| 06/27/13 AMG  |          | 157.00               | AFFIL MGRS GROUP INC COM             | -10,208.23                               | 24,112.58     | 13,904.35                               |
| 06/27/13 HOT  |          | 385.00               | STARWOOD HOTELS & RESORTS WRLD COM   | -22,456.78                               | 23,590.26     | 1,133.48                                |
| 06/27/13 SU   |          | 2,391.00             | SUNCOR ENERGY INC COM                | -73,804.40                               | 68,182.72     | -5,621.68                               |
| 07/12/13 QCOM |          | 3,789.00             | QUALCOMM INC COM                     | -140,201.99                              | 225,260.08    | 85,058.05                               |
| 09/06/13 RHI  |          | 308.00               | ROBERT HALF INTL INC COM             | -7,445.10                                | 10,982.06     | 3,536.98                                |
| 09/09/13 RHI  |          | 1,026.00             | ROBERT HALF INTL INC COM             | -24,953.91                               | 36,861.99     | 11,908.08                               |
| 09/25/13 ESRX |          | 2,282.00             | EXPRESS SCRIPTS HDG COM              | -120,990.46                              | 141,809.45    | 20,818.95                               |
| 09/26/13 ESRX |          | 1,026.00             | EXPRESS SCRIPTS HDG COM              | -54,010.17                               | 63,294.37     | 5,415.72                                |
| 10/17/13 WYNN |          | 331.00               | WYNN RESORTS LTD COM                 | -31,029.23                               | 55,431.21     | 24,401.95                               |
| 10/22/13 SNI  |          | 636.00               | SCRIPPS NETWORKS INTERACTIVE INC COM | -25,959.29                               | 50,016.64     | 24,057.35                               |
| 10/22/13 WYNN |          | 284.00               | WYNN RESORTS LTD COM                 | -26,623.27                               | 48,005.72     | 21,382.45                               |
| 10/23/13 SNI  |          | 420.00               | SCRIPPS NETWORKS INTERACTIVE INC COM | -17,142.93                               | 33,222.89     | 16,079.95                               |
| 10/24/13 SNI  |          | 904.00               | SCRIPPS NETWORKS INTERACTIVE INC COM | -38,095.98                               | 71,448.38     | 33,352.45                               |
| 11/08/13 ACN  |          | 346.00               | ACCENTURE PLC COM                    | -12,973.75                               | 25,402.88     | 12,429.15                               |
| 11/08/13 AMG  |          | 163.00               | AFFIL MGRS GROUP INC COM             | -10,598.36                               | 31,544.47     | 20,946.11                               |
| 11/08/13 AME  |          | 905.00               | AMETEK INC COM                       | -36,722.92                               | 43,371.82     | 6,648.90                                |
| 11/08/13 ANSS |          | 347.00               | ANSYS INC COM                        | -18,589.69                               | 30,445.25     | 11,855.54                               |
| 11/08/13 EMC  |          | 1,292.00             | EMC CORP MASS COM                    | -19,906.75                               | 30,426.59     | 10,519.85                               |

# City NATIONAL BANK

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## REALIZED CAPITAL GAINS and LOSSES | Continued

| TRAN DATE                                      | ASSET ID | SHARES/<br>PAR VALUE | DESCRIPTION                          | COST<br>BASIS (\$)     | SHORT TERM<br>REALIZED<br>GAIN/LOSS (\$) |                    | LONG TERM<br>REALIZED<br>GAIN/LOSS (\$) |
|--|----------|----------------------|--------------------------------------|------------------------|--|--------------------|---|
|  |          |                      |                                      |                        | PROCEEDS (\$)                            | GAIN/LOSS (\$)     |   |
| 11/08/13 HSP                                   |          | 890.00               | HOSPIRA INC COM                      | -29,768.47             | 35,607.39                                |                    | 5,838.9¢                                |
| 11/08/13 MA                                    |          | 58.00                | MASTERCARD INC CL A COM              | -12,627.23             | 42,687.84                                |                    | 30,060.6¢                               |
| 11/08/13 TROW                                  |          | 246.00               | PRICE T ROWE GROUP INC COM           | -18,109.36             | 18,951.51                                | 842.15             |   |
| 11/08/13 RHI                                   |          | 903.00               | ROBERT HALF INTL INC COM             | -21,827.68             | 34,735.81                                |                    | 12,908.1¢                               |
| 11/08/13 SNI                                   |          | 384.00               | SCRIPPS NETWORKS INTERACTIVE INC COM | -17,973.43             | 30,750.18                                |                    | 12,776.7¢                               |
| 11/08/13 SWK                                   |          | 622.00               | STANLEY BLACK & DECKER INC COM       | -47,980.30             | 49,249.99                                |                    | 1,269.6¢                                |
| 11/08/13 HOT                                   |          | 487.00               | STARWOOD HOTELS & RESORTS WRLD COM   | -27,080.47             | 36,380.41                                |                    | 9,299.9¢                                |
| 11/08/13 TRMB                                  |          | 992.00               | TRIMBLE NAV LTD COM                  | -29,849.78             | 31,723.61                                | 1,873.83           |   |
| 11/08/13 FOXA                                  |          | 892.00               | TWENTY FIRST CENTURY FOX INC COM     | -28,170.46             | 30,345.76                                | 2,175.30           |   |
| 11/08/13 WAB                                   |          | 492.00               | WABTEC CORP COM                      | -24,244.29             | 32,589.51                                | 8,345.22           |   |
| 11/08/13 WAT                                   |          | 296.00               | WATERS CORP COM                      | -23,372.68             | 29,490.86                                |                    | 6,118.1¢                                |
| 11/08/13 WYNIN                                 |          | 215.00               | WYNN RESORTS LTD COM                 | -20,154.94             | 35,639.93                                |                    | 15,484.9¢                               |
| 11/13/13 MA                                    |          | 96.00                | MASTERCARD INC CL A COM              | -20,243.44             | 69,173.12                                |                    | 48,929.6¢                               |
| 12/02/13 MA                                    |          | 40.00                | MASTERCARD INC CL A COM              | -11,169.29             | 30,349.12                                |                    | 19,179.8¢                               |
| 12/03/13 MA                                    |          | 75.00                | MASTERCARD INC CL A COM              | -21,512.10             | 56,927.38                                |                    | 35,415.2¢                               |
| <b>Totals for Period - 01/01/13 - 12/31/13</b> |          |                      |                                      | <b>-\$1,316,293.02</b> | <b>\$1,857,552.29</b>                    | <b>\$25,301.12</b> | <b>\$515,958.1¢</b>                     |
| <b>Totals for the Calendar Year-to-Date</b>    |          |                      |                                      |                        |  | <b>\$25,301.12</b> | <b>\$515,958.1¢</b>                     |

GEORGE HOAG FAMILY FOUNDATION  
2665 Main Street, Suite 220  
Santa Monica, CA 90405  
Phone (310) 664-1358  
Fax (310) 664-1368  
[www.hoagfoundation.org](http://www.hoagfoundation.org)

**Date of Application:** \_\_\_\_\_

**Name of Organization:** \_\_\_\_\_

**Mailing Address:** \_\_\_\_\_  
\_\_\_\_\_

**Name and Title of Correspondent:** \_\_\_\_\_

**Telephone Number:** \_\_\_\_\_

**Fax Number:** \_\_\_\_\_

**Email:** \_\_\_\_\_

**Street Address of Organization:** \_\_\_\_\_

**Type of Organization and Nature of Operations:**  
\_\_\_\_\_  
\_\_\_\_\_

**Date of Incorporation:** \_\_\_\_\_

**I.R.S. Tax Exemption Granted Under Section:** \_\_\_\_\_ **Dated:** \_\_\_\_\_

**California Tax Exemption Granted Under Section:** \_\_\_\_\_ **Dated:** \_\_\_\_\_

**Federal Information Return Filed in the Name of:** \_\_\_\_\_

**Form:** \_\_\_\_\_ **Date Last Filed:** \_\_\_\_\_

(990, 990T, 990AR, other)

**Are you classified as a private foundation by the I.R.S.?** Yes No

**Are you classified as a supporting organization by the I.R.S.?** Yes No

**If yes, what type?** Type I Type II Type III

**Amount of Request:** \_\_\_\_\_

**Brief Description of Project:**  
\_\_\_\_\_  
\_\_\_\_\_  
\_\_\_\_\_

**PLEASE INCLUDE ONE ORIGINAL AND 8 ADDITIONAL COPIES OF  
APPLICATION MATERIALS**

GEORGE HOAG FAMILY FOUNDATION  
APPLICATION PACKAGE

**Application Procedure**

- The foundation accepts applications for grants from **qualified tax-exempt charitable organizations [operating within the State of California]**. Applications are not accepted from individuals.
- Prospective applicants are requested to communicate with the office by means of a **concise letter of inquiry** (not in excess of two pages in length), outlining aims and specific needs, to determine their eligibility and to arrange for the necessary forms and any additional information which may be needed.
- Applications must be fully completed by **March 31** for consideration at the regular meeting held in May, and by **September 30** for consideration at the regular meeting held in November.
- Please submit **one original and 8 copies** of the application package (except where different requirements are noted on checklist) to the Foundation office as follows:

**George Hoag Family Foundation  
Attn: Charles W. Smith, Secretary/Executive Director  
2665 Main Street, Suite 220  
Santa Monica, CA 90405**

- If you have any questions, please contact Sarah Bicknell, Grants Coordinator or the Secretary/Executive Director.
- Communication with individual directors of the foundation will not be of assistance to the applicant and is discouraged
- Proposal assembly should not be bound with staples as the Foundation will re-organize materials. Proposals can be separated by a colored sheet of paper or paperclips. **All proposals should be single sided and collated.**

GEORGE HOAG FAMILY FOUNDATION  
APPLICATION PACKAGE

**Application Package Checklist**

Please include **original and 8 additional copies** of the following items.

1. A completed application form (page one of package).
2. A narrative section outlining the proposal, 2-4 pages in length, not limited to, but inclusive of.
  - The organization's mission with a description of the program/project and the amount of requested funds.
  - Information regarding the need for services or facilities.
  - Indication of who the target population is and how many will be served.
  - A schedule indicating when proposed program/project would begin.
  - A statement describing the schedule with which your organization would report on the disbursement of funds and the results obtained with requested funds. (On completion of program/project or within 12 months).
3. Following the narrative portion please include the following attachments:
  - A complete project budget
  - A complete organization budget
  - Relevant information about other grants, pledges, and or fund-raising activities
  - A current list of officers, directors and/or trustees.
4. Current, complete audited financial statement.
  - Financial statements prepared by other than independent auditors must be signed by two officers of the Board of Directors or Trustees All accompanying notes to statements must be included.
  - Please note if you have been granted by the Foundation in the last (4) years, you can include only 1 copy of the audit All other parties must include (8) copies

Please include only **1 copy** of the following items.

5. A statement, on letterhead, from the governing body of the organization authorizing the presentation of this application.
6. Copy of valid Internal Revenue Service letter granting exemption under Section 501(c)(3) of the Internal Revenue Code
7. Copy of valid California Franchise Tax Board letter granting exemption under Section 23701d of the Revenue & Taxation Code

**NOT NECESSARY:** Any supplementary information, such as brochures, video/DVD's or press kits should be limited to one copy if absolutely necessary.

GEORGE HOAG FAMILY FOUNDATION  
APPLICATION PACKAGE

## **PURPOSES, PRINCIPLES AND POLICIES**

### **Purposes**

George Hoag Family Foundation is a private nonprofit charitable corporation organized to promote and engage in exclusively charitable endeavors which will **improve social conditions, promote human welfare and/or alleviate pain and suffering**. It was incorporated in the year 1940 by George Grant Hoag, Grace E Hoag, and George Grant Hoag, II.

### **Principles**

The Foundation does not conduct or administer its own charitable programs, but operates by making grants to qualified organizations. The Foundation is not required to support any particular charitable cause or institution. The Foundation does not advocate or promote any particular theories or doctrines in the fields in which it may be interested. The Foundation may choose from a wide variety of charitable endeavors to accomplish its purpose.

The Foundation primarily applies its resources to benefit California residents through healthcare programs, social service programs, and youth-based organizations. The Board of Directors acts without partiality or prejudice, on the basis of criteria involving no pressures other than those imposed by good judgment with the welfare of the community in mind

### **Policies**

The following policies represent a framework for how funding decisions are made:

1. The Foundation does not make grants to individuals. For example, student aid or medical assistance grants would be made to the operating organization and not to the individual.
2. Foundation grants are confined to the support of nonpartisan, nonprofit organizations which are operated in the public interest and have tax exempt status as charitable organizations granted by the Internal Revenue Service and the California Franchise Tax Board.
3. Grants are usually not made to organizations soliciting funds in support of projects or programs operated by other than the applicant.
4. The Foundation primarily makes grants to organizations operating in the State of California.
5. Despite a natural concern for religious institutions, the Foundation does not make grants to religious organizations when their principal activity is for the benefit of their own members.
6. Grants are generally not made to agencies that receive substantial direct governmental funding.
7. The Foundation is principally interested in providing improved or expanded services through programs already in operation.

GEORGE HOAG FAMILY FOUNDATION  
APPLICATION PACKAGE

**Policies Cont'd**

8. The Foundation will consider requests that cover capital and operating expenses.
9. Without compelling circumstances, the Foundation does not make grants to reduce previously incurred obligations or operating deficits.
10. There are many worthy organizations and programs eligible for grants, and the Foundation's income has never been sufficient to meet all the meritorious requests for funds. For this reason, the Foundation usually does not grant funds to any organization two years in succession, and prefers not to grant funds more than once every three years
11. The Foundation distributes substantially all of its income in the year in which it is received. Grants are made principally out of current income. Ordinarily, applications for grants which require a commitment of anticipated income in future years will not be favorably considered.

**BOARD OF DIRECTORS' REVIEW**

All applications for grant are given careful consideration and evaluation by the Foundation's Board of Directors. The deliberations of the Board include an analysis of each application in terms of the following criteria.

1. The current need for facilities or services proposed by the applicant's project and the extent to which the project would duplicate existing facilities or services in the geographically affected areas.
2. The reasonableness of the project budget including assurances as to the availability of other funds to complete the project if necessary.
3. The degree that the project will have efficient and economical management by persons who are experienced and competent.

The final action taken on each application is communicated to the applicant in writing following the meeting at which it is approved or disapproved

**NOTE: "Correspondent" should be executive director, administrator, manager, or an officer, fully qualified to amplify the information in the application and available during business hours.**

**GEORGE HOAG FAMILY FOUNDATION**  
**Federal Excise Tax Return - Form 990-PF**  
**May 2013 Grants**

|    |   |          |   |
|----|---|----------|---|
| 1  | Access California Services<br>2180 West Crescent Avenue, Suite C,<br>Anaheim, CA 92801        | \$10,000 | Operational support to sustain existing services of case management, employment services, counseling, financial aid to culturally oriented Arab-American and Muslim-American communities. |
| 2  | Alexandria House<br>426 S. Alexandria Avenue,<br>Los Angeles, CA 90020                        | \$10,000 | Funds will underwrite the cost of renovating the kitchen of the primary transitional living residence for women with children.  |
| 3  | Alzheimer's Family Services Center<br>9451 Indianapolis Avenue,<br>Huntington Beach, CA 92627 | \$20,000 | In support of Family Dementia Services, a combination of dementia-specific adult day health care, caregiver support and educational services.   |
| 4  | Blind Children's Learning Center<br>18542-B Vanderlip Avenue,<br>Santa Ana, CA 92705          | \$20,000 | Funding will underwrite transportation services for blind and visually impaired children.   |
| 5  | Camp del Corazon<br>11615 Hesby Street,<br>North Hollywood, CA 91601                          | \$10,000 | Operational support towards a free-of-charge residential summer camp for children ages 7-17 who are living with heart disease.  |
| 6  | Central City Community Outreach<br>P.O. Box 13273,<br>Los Angeles, CA 90013                   | \$10,000 | Operational support of CCCO which provides children in the Skid Row area with tutoring, mentoring, after school care and meals, counseling, outings and college guidance.                 |
| 7  | Chrysalis<br>1853 Lincoln Blvd.,<br>Santa Monica, CA 90404                                    | \$30,000 | In support of the Bridge Program, which assists Chrysalis Enterprise workers with transitioning to permanent outside employment.  |
| 8  | City of Hope<br>1055 Wilshire Blvd.,<br>Los Angeles, CA 90017                                 | \$65,000 | Funding will support Dr. Ravi Bhatia's laboratory investigations and clinical trial in therapies for leukemia.  |
| 9  | Community SeniorServ, Inc.<br>1200 N. Knollwood Circle,<br>Anaheim, CA 92801                  | \$15,000 | In support of Trip-OC, which provides low cost non-emergency transportation for seniors.  |
| 10 | Covenant House California<br>1325 N. Western Avenue,<br>Hollywood, CA 90027                   | \$10,000 | Funding will support CHC's Los Angeles crisis shelter for homeless and runaway youth.   |

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| 11 | Executive Service Corps<br>1000 N. Alameda Street, Suite 330,<br>Los Angeles, CA 90012        | \$10,000 | Support for capacity-building programs providing funds for high-need safety-net organization in Los Angeles County.  |
| 12 | Food Bank Coalition of San Luis Obispo County<br>P.O. Box 2070,<br>Paso Robles, CA 93447      | \$20,000 | General operating support of the Food Bank, providing food to people in need throughout San Luis Obispo County.  |
| 13 | Food on Foot<br>9663 Santa Monica Blvd., #743,<br>Beverly Hills, CA 90210                     | \$10,000 | Funds will support the Work For Food Community Clean-Up Program and be used towards food, clothing, housing, transportation and other basic needs of program participants. |
| 14 | Foodbank Santa Barbara County<br>4554 Hollister Avenue,<br>Santa Barbara, CA 93110            | \$15,000 | In support of Brown Bag Program, which provides low-income seniors with 2 bags of food, twice a month, to augment their diet.  |
| 15 | French Hospital Medical Center Foundation<br>1911 Johnson Avenue<br>San Luis Obispo, CA 93401 | \$10,000 | In support of the Angel of Hope Fund, providing financial assistance for basic medical needs of cancer patients.   |
| 16 | Goodwill Industries of Orange County<br>410 N. Fairview,<br>Santa Ana, CA 92703               | \$10,000 | In support of the Assistive Technology Exchange Center's Children's Program providing specialized services and technology to disabled children.                            |
| 17 | Habitat for Humanity<br>17700 S. Figueroa Avenue,<br>Gardena, CA 90248                        | \$20,000 | Funding will support the Home Repair Program, which provides critical repairs for low-income home owners in Greater Los Angeles.   |
| 18 | Haven Hills Inc.<br>P.O. Box 260,<br>Canoga Park, CA 91305                                    | \$10,000 | Operational support of the 30-Day Crisis shelter and school for individuals with children escaping domestic violence.  |
| 19 | Helping Hand Worldwide<br>31121 Holly Drive,<br>Laguna Beach, CA 92651                        | \$10,000 | In support of the HHWW Mobile Food Pantry, which delivers fresh food to individuals and families in need in Orange County and on the Camp Pendleton Base.                  |
| 20 | Hillsides<br>940 Avenue 64,<br>Pasadena, CA 91105   | \$20,000 | In support of the Emergency Relief Fund which provides funds for bills and urgent material needs when financial crisis threatens a vulnerable family.                      |

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| 21 | Hoag Hospital Foundation<br>500 Superior Avenue, Suite 350,<br>Newport Beach, CA 92660 | \$500,000 | In support of Hoag Hospital's Chemical Dependency Unit Residential Treatment Pilot program.  |
| 22 | HomeAid Orange County<br>17744 Sky Park Circle, Suite 170,<br>Irvine, CA 92614         | \$10,000  | Operational support of HomeAid Orange County's housing development program.  |
| 23 | House Research Institute<br>2100 West Third Street, 5th Fl.,<br>Los Angeles, CA 90057  | \$55,000  | In support of the Hearing Together, a family centered language and literacy program for deaf and hard of hearing children.                                   |
| 24 | Human Options<br>P.O. Box 53745,<br>Irvine, CA 92619                                   | \$10,000  | Funds will support the core service programs of Human options, providing services for battered women and their children.                                     |
| 25 | Junior Blind<br>5300 Angeles Vista Blvd.,<br>Los Angeles, CA 90043                     | \$20,000  | In support of Junior Blind's Children's Residential Program which provides round-the-clock care, counseling and education for multi-disabled children.       |
| 26 | Kinship Center<br>18302 Irvine Blvd., #300,<br>Tustin, CA 92780                        | \$15,000  | Operational support for adoption services, mental health services, education and support to foster/adoptive families of hard to place children.              |
| 27 | Lamp Community<br>526 South San Pedro Street,<br>Los Angeles, CA 90013                 | \$20,000  | In support of the Peer Advocacy Program, an intensive pre-employment training program for homeless and formerly homeless adults.                             |
| 28 | LA Conservation Corps<br>P.O. Box 15868,<br>Los Angeles, CA 90015                      | \$15,000  | Funding will underwrite LACC's Alternative Education and Support Services for at-risk youth.   |
| 29 | Los Angeles Regional Food Bank<br>1734 E. 41st Street,<br>Los Angeles, CA 90058        | \$30,000  | Operational support of the Foodbank to assist in acquiring, storing, transporting and distributing food to those in need.                                    |
| 30 | Mariposa Woman & Family Center<br>812 W. Town & Country Road,<br>Orange, CA 92868      | \$20,000  | In support of the Military Women, Men and Their Families Program, which provides mental health services for veterans and military families in Orange County. |

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| 31 | Meals on Wheels West<br>1823A Michigan Avenue,<br>Santa Monica, CA 90404                        | \$10,000 | Operational support of Meals on Wheel's West which provides meals to those who are unable to shop or prepare meals for themselves, regardless of age or income.                                    |
| 32 | MEND - Meet Each Need With Dignity<br>10641 N. San Fernando Road,<br>Pacoima, CA 91331          | \$20,000 | In support of MEND's Emergency Food Bank which provides individuals and families in need with sustaining and nutritious food.  |
| 33 | MOMS Orange County<br>1128 W. Santa Ana Blvd.,<br>Santa Ana, CA 92703                           | \$25,000 | Operational support to help expand and increase capacity to provide women access to prenatal care, health screenings and education, and referral services.   |
| 34 | My Stuff Bags<br>5347 Sterling Center Drive,<br>Westlake Village, CA 91361                      | \$10,000 | Funding will provide "My Stuff" duffel bags filled with new, age and gender appropriate belongings to abused and neglected children who enter crisis shelters and foster care without possessions. |
| 35 | National Disaster Search Dog Foundation<br>501 East Ojai Avenue,<br>Ojai, CA 93023              | \$10,000 | Funds will underwrite the formation of new canine firefighter search teams to serve communities throughout Greater Los Angeles.  |
| 36 | One Voice<br>1228 15th Street, Suite C,<br>Santa Monica, CA 90404                               | \$10,000 | Funds will support low income families with emergency rental assistance, food and medical care ensuring that these families remain stable.   |
| 37 | Pathways to Independence<br>P.O. Box 43,<br>Los Alamitos, CA 90720                              | \$20,000 | Funding will support education, health care, mentoring and therapy to young abused women.  |
| 38 | Salvation Army of Southern California<br>180 E. Ocean Blvd., Suite 500,<br>Long Beach, CA 90802 | \$20,000 | Operational support of the Bell Shelter, which provides emergency shelter, transitional housing and an enhanced transitional housing with substance abuse recovery program.                        |
| 39 | Second Harvest Food Bank Orange County<br>8014 Marine Way,<br>Irvine, CA 92618                  | \$30,000 | In support of the Food Box program, providing additional shelf stable food to those at-risk of hunger.   |

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| 40 | Shelter Partnership, Inc.<br>523 W. 6th Street, Suite 616,<br>Los Angeles, CA 90014             | \$20,000 | In support of the Shelter Resource Bank which solicits, stores and provides goods to agencies serving homeless individuals and families.             |
| 41 | South County Outreach<br>26776 Vista Terrace,<br>Lake Forrest, CA 92630                         | \$15,000 | Funding to support the Homeless Prevention Program, which provides rental assistance funds to at-risk Orange County residents.                       |
| 42 | St. Vincent de Paul Village, Inc.<br>3350 E. Street,<br>San Diego, CA 92102                     | \$15,000 | In support of the Food Services Program which provides meals to residents and community members in need.   |
| 43 | Team Prime Time<br>P.O. Box 241496,<br>Los Angeles, CA 90024                                    | \$10,000 | Funds for after school academic support, literacy enrichment, leadership training and recreational activities for at-risk youth.                     |
| 44 | Tewecado Trust, Inc.<br>1335 E. Moonridge Road<br>Rucson, AZ 85718                              | \$5,000  | Operational support of the Tewecado Mission School.  |
| 45 | Thomas House Temporary Shelter<br>P.O. Box 2737,<br>Garden Grove, CA 92842                      | \$15,000 | Programmatic support of the transitional shelter program and supportive services for homeless families with children.                                |
| 46 | UCLA Medical Center, Santa Monica<br>10945 Le Conte Avenue, Suite 3132<br>Los Angeles, CA 90095 | \$5,000  | Funds will be used towards the nurse education program and specialized certificates.   |
| 47 | United States Adaptive Recreation Center<br>P.O. Box 2897<br>Big Bear Lake, CA 92315-2897       | \$5,000  | In support of USARC's outdoor therapeutic recreation programs for individuals with disabilities.   |
| 48 | Upward Bound House<br>1104 Washington Avenue,<br>Santa Monica, CA 90403                         | \$20,000 | Operational support of Upward Bound's transitional housing facility which provides housing and supportive services to homeless family with children. |
| 49 | Venice Community Housing<br>720 Rose Avenue,<br>Venice, CA 90291                                | \$15,000 | Operational support of the Westminster Transitional Living Center, providing transitional housing and services to homeless women with children.      |
| 50 | Venice Family Clinic<br>604 Rose Avenue,<br>Venice, CA 90291                                    | \$50,000 | Funds will support the transfer of Common Ground programs, services and clientele to Venice Family Clinic.   |

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| 51 | Westside Infant-Family Network<br>5721 W. Slauson Avenue, Suite 200<br>Culver City, CA 90230 | \$10,000           | Capacity building grant towards developing WIN's board and improving their capacity to fund raise through Anneberg's Alchemy program.   |
| 52 | WomenShelter Long Beach<br>P.O. Box 32107,<br>Long Beach, CA 90832                           | \$15,000           | Funds will support the Children's Services Program, which provides children of domestic violence with counseling and support services.  |
| 53 | YMCA of Orange County<br>13821 Newport Avenue, Suite 200<br>Tustin, CA 92780                 | \$5,000            | In support of the Financial Assistance Program which provides individuals and families access to health and wellness programs as well as youth development programs.                |
| 54 | YWCA Santa Monica/Westside<br>2019 14th Street,<br>Santa Monica, CA 90405                    | \$15,000           | In support of the Transitional Housing and Education program for young women providing former foster youth, with a home, food and social support services while they attend school. |
|    | <b>Total</b>   | <b>\$1,405,000</b> |   |

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| 1  | 2-1-1 Orange County<br>18012 Mitchel Avenue South, Suite 100<br>Irvine, CA 92614                     | \$20,000 | Funding will be used towards assisting underserved Orange County residents with identifying and accessing social services.   |
| 2  | All-American Boys Chorus<br>P.O. Box 1527,<br>Costa Mesa, CA 92628                                   | \$25,000 | General operational support towards the training, motivation and leadership development of youth.  |
| 3  | Atascadero Loaves and Fishes<br>5411 El Camino Real,<br>Atascadero, CA 93422                         | \$15,000 | Funds will be used towards the purchase of food to be distributed to individuals and families in need.   |
| 4  | Bonner Community Food Bank<br>1707 Culvers Drive,<br>Sandpoint, ID 83864                             | \$10,000 | Funds will be used toward the purchase of food that will be distributed to low income and work force families in crisis.   |
| 5  | Boys and Girls Club of Santa Ana<br>250 N. Golden Circle, Suite 104<br>Santa Ana, CA 92705           | \$15,000 | In support of the IMPACT program which provides children with age specific academic support, fitness and enrichment opportunities.   |
| 6  | Boys and Girls Clubs of Santa Monica<br>1220 Lincoln Blvd.,<br>Santa Monica, CA 90401                | \$50,000 | Capital support of the renovation and expansion of the Mar Vista Gardens Youth Center.   |
| 7  | Bresee Foundation<br>184 S. Bimini Place,<br>Los Angeles, CA 90004                                   | \$10,000 | Funding will be used towards family emergency supportive services and assistance programs.   |
| 8  | The Center for the Partially Sighted<br>6101 W. Centinela Avenue, Ste. 150,<br>Culver City, CA 90230 | \$10,000 | In support of the Pediatric Low Vision Program, providing optometric low vision rehabilitation to visually impaired children   |
| 9  | The Child SHARE Program, Inc.<br>1544 West Glen Oaks Blvd.,<br>Glendale, CA 91201                    | \$15,000 | Funds will be used towards supportive programming for foster and adoptive families including training, resources and support group meetings.                                 |
| 10 | Child Welfare Initiative<br>5454 Wilshire Blvd., Suite 448<br>Los Angeles, CA 90036                  | \$25,000 | Fund will be used to identify, recruit and train individuals to provide Therapeutic Foster Care Homes for children with severe mental disabilities and behavioral disorders. |

*George Hoag Family Foundation  
FEIN 95-6006885  
Attachment to Form 990-PF  
Part XV Line 3a*

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| 11 | Children's Hospital Orange County (CHOC Foundation)<br>1201 West La Veta Avenue,<br>Orange, CA 92868 | \$125,000 | Funding will underwrite the cost to secure a mental health project director who will build strategic alliances and guide development of mental health services at CHOC. |
| 12 | Colette's Children's Home, Inc.<br>7372 Prince Drive, Suite 106<br>Huntington Beach, CA 92647        | \$15,000  | Operational support of the transitional housing program for homeless women and children.  |
| 13 | Connecting Cultures Mobile Museum<br>2588 Aiken Avenue<br>Los Angeles, CA 90064                      | \$2,000   | Operational support of the Connecting Cultures Mobile Museum.   |
| 14 | El Camino Homeless Organization<br>P.O. Box 2077,<br>Atascadero, CA 93423                            | \$20,000  | Operational support of the El Camino Homeless Organization's shelter programs.  |
| 15 | Exceptional Children's Foundation<br>8740 Washington Blvd.,<br>Culver City, CA 90232                 | \$10,000  | In support of the Early Start Program's Emergency Food Pantry which provides staple food items, diapers and personal care items to families in the program.             |
| 16 | French Hospital Medical Center<br>1911 Johnson Avenue,<br>San Luis Obispo, CA 93401                  | \$15,000  | Funding will be used toward the Homeless Patient Support Program which provides financial assistance and case management for homeless patients.                         |
| 17 | The Gary Center<br>341 S. Hillcrest Street,<br>La Habra, CA 90631                                    | \$10,000  | In support of the Gary Center's Supplemental Food Assistance Program which provides food as well as courses in nutrition, budgeting and parenting.                      |
| 18 | The Giving Spirit<br>11908 Montana Avenue<br>Los Angeles, CA 90049                                   | \$2,000   | Funds will be used towards to the purchase of GS survival kits being distributed to homeless individuals.   |
| 19 | Hoag Hospital Foundation<br>500 Superior Avenue, Suite 350,<br>Newport Beach, CA 92660               | \$5,000   | Funds will be used towards scholarships for the continuing education of Hoag nurses.  |
| 20 | Hoag Hospital Foundation<br>500 Superior Avenue, Suite 350,<br>Newport Beach, CA 92660               | \$500,000 | In support of Hoag Hospital's Chemical Dependency Unit Residential Treatment Pilot program.   |
| 21 | Hope of the Valley<br>8165 San Fernando Road,<br>Sun Valley, CA 91352                                | \$15,000  | Operational support of Genesis House, a transitional home for homeless single mother's and their children.  |

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| 22 | Hurtt Family Clinic<br>One Hope Drive,<br>Tustin, CA 92782                   | \$20,000 | In support of the Prescription Assistance Program which provides free or reduced cost prescription medications to uninsured, low income or homeless populations. |
| 23 | John Tracy Clinic<br>806 W. Adams Blvd.,<br>Los Angeles, CA 90007            | \$25,000 | Funding will support the Parent-Infant Program, which provides assessments for babies and toddlers with hearing loss and training for their parents.             |
| 24 | L.A. Goal<br>4911 Overland Avenue,<br>Culver City, CA 90230                  | \$10,000 | In support of educational, vocational, employment, counseling and independent living skills programs for adults with developmental disabilities.                 |
| 25 | Laguna Beach Community Clinic<br>362 Third Street,<br>Laguna Beach, CA 92651 | \$25,000 | Funding will be used towards operational support.  |
| 26 | Laura's House<br>999 Corporate Drive, Suite 225<br>Ladera Ranch, CA 92694    | \$10,000 | Operational support of Laura's House Domestic Violence Emergency Shelter and supportive services program.  |
| 27 | Lestonnac Free Medical Clinic<br>1215 E. Chapman Avenue<br>Orange, CA 92866  | \$20,000 | In support of the Bridge to Care program which provides free medical and dental services to low-income uninsured and underserved residents.                      |
| 28 | The Midnight Mission<br>601 South San Pedro Street<br>Los Angeles, CA 90014  | \$20,000 | Funds will be used towards meals, emergency shelter, medical care and personal hygiene for homeless individuals and families in the Skid Row area.               |
| 29 | My Friend's Place<br>P.O. Box 3867<br>Hollywood, CA 90078                    | \$15,000 | Funding will support MFP programs which provide homeless youth with access to food, clothing, showers, case management and educational opportunities.            |
| 30 | Neighborhood Music School<br>358 S. Boyle Avenue<br>Los Angeles, CA 90033    | \$15,000 | Capital support of building renovations of the school which provides affordable music lessons for Boyle Heights families.  |

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| 31 | New Directions for Veterans<br>11303 Wilshire Blvd., VA Bldg 16<br>Los Angeles, CA 90073  | \$25,000 | Operational support of The Oasis for Veteran Woman, a program specifically for veteran women dealing with homelessness, addiction and mental health issues.                             |
| 32 | Newport Harbor Educational Foundation<br>600 Irvine Avenue<br>Newport Beach, CA 92663     | \$10,000 | Funds will underwrite the salary of a full time health assistant at Newport Harbor High School  |
| 33 | North County Connection<br>8600 Atascadero Avenue<br>Atascadero, CA 93422                 | \$30,000 | Capital support towards the rehabilitation of a low income housing unit.  |
| 34 | North Valley Caring Services<br>15453 Rayen Street<br>North Hills, CA 91343               | \$10,000 | In support of the Food Pantry and Breakfast Program for local individuals and families in need.   |
| 35 | Oak View Renewal Partnership  | \$5,000  | In support of the Community Roots Gardens Project.  |
| 36 | OPCC<br>1453 16th Street<br>Santa Monica, CA 90404  | \$5,000  | Funds will be used towards the purchase of holiday meals for OPCC clients.  |
| 37 | Orange Coast Interfaith Shelter<br>1963 Wallace Avenue<br>Costa Mesa, CA 92627            | \$15,000 | Operational support of the OCIS's transitional housing and supportive services for homeless families with children.   |
| 38 | Orangewood Children's Foundation<br>1575 E. 17th Street<br>Santa Ana, CA 92705            | \$50,000 | In support of the Academy Charter School which will provide a college preparatory education for foster and at-risk youth.   |
| 39 | PATH (People Assisting the Homeless)<br>340 North Madison Avenue<br>Los Angeles, CA 90004 | \$15,000 | In support of Healthy Connections programs which provides homeless or underserved individuals with "medical homes" following illness or hospitalization.                                |
| 40 | Pathways to Independence<br>P.O. Box 43<br>Los Alamitos, CA 90720                         | \$5,000  | Funds will be used towards the medical and dental care of the young women assisted by Pathways to Independence.   |
| 41 | Project Angel Food<br>922 Vine Street<br>Los Angeles, CA 90038                            | \$20,000 | Funds will be used toward the purchase of food that will be prepared and delivered, free of charge, to men, women and children living with serious illnesses across Los Angeles County. |

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| 42 | Providence Little Company of Mary<br>1300 West 7th Street<br>San Pedro, CA 90732                | \$20,000  | In support of the Partners for Healthy Kids program, a mobile pediatric clinic providing services to uninsured children at their schools.   |
| 43 | School on Wheels, Inc.<br>P.O. Box 23371<br>Ventura, CA 93002                                   | \$10,000  | Funding will be used towards the expansion of the tutoring programs for homeless children and increasing the number of volunteer tutors.  |
| 44 | Second Harvest Food Bank Orange County<br>8014 Marine Way,<br>Irvine, CA 92618                  | \$10,000  | In support of the Food Box program, providing additional shelf stable food to those at-risk of hunger.  |
| 45 | Serving People In Need (SPIN)<br>151 Kalmus Drive, H-2<br>Costa Mesa, CA 92626                  | \$20,000  | In support of SPIN's housing program, which provides move in costs, case management and supportive services to Orange County families in need.  |
| 46 | Share Our Selves<br>1550 Superior Avenue<br>Costa Mesa, CA 92627                                | \$5,000   | In support of the SOS Medical Clinic care to uninsured patients.  |
| 47 | St. Barnabas Senior Services<br>675 S. Carondelet Street<br>Los Angeles, CA 90057               | \$20,000  | In support of the Hollywood Nutrition Program, which provides food, both home delivered and community center meals, for low income older adults.  |
| 48 | St. Barnabas Senior Services<br>675 S. Carondelet Street<br>Los Angeles, CA 90057               | \$5,000   | In support of the Hollywood Nutrition Program, which provides food, both home delivered and community center meals, for low income older adults.  |
| 49 | St. Joseph Center<br>204 Hampton Drive<br>Venice, CA 90291                                      | \$48,000  | Operational support of the St. Joseph Center Food Pantry which provides food and connects underserved families and individuals into services that help establish self-reliance and long-term stability. |
| 50 | UCLA Medical Center, Santa Monica<br>10945 Le Conte Avenue, Suite 3132<br>Los Angeles, CA 90095 | \$5,000   | In support of the UCLA People-Animal Connection Program.  |
| 51 | Union Rescue Mission<br>545 South San Pedro Street<br>Los Angeles, CA 90013                     | \$120,000 | Operational support of Hope Gardens Family Center, a transitional housing community for women and children.   |

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| 52 | Verbum Dei High School<br>11100 S. Central Avenue<br>Los Angeles, CA 90059       | \$5,000            | In support of Verbum Dei High School scholarships and tuition.   |
| 53 | Watts Healthcare Corporation<br>10300 Compton Avenue<br>Los Angeles, CA 90002    | \$10,000           | Funding will support the operations of WHCC's dental program, providing preventative and restorative dental care to low-income residents of South Los Angeles. |
| 54 | Westside Family Health Center<br>1711 Ocean Park Blvd.<br>Santa Monica, CA 90405 | \$25,000           | Funding will be used towards chronic care health services.   |
| 55 | Westside Food Bank<br>1710 22nd Street<br>Santa Monica, CA 90404                 | \$30,000           | Funds will be used towards the purchase of food to be distributed to individuals and families in need on the Westside of Los Angeles.                          |
| 56 | Wise and Healthy Aging<br>1527 4th Street, 2nd Floor<br>Santa Monica, CA 90401   | \$25,000           | In support of the Elder Abuse Prevention and Intervention Program.   |
|    | <b>TOTAL</b>   | <b>\$1,622,000</b> |  |