

Return of Private Foundation
or Section 4947(a)(1) Nonexempt Charitable Trust
Treated as a Private Foundation

2010

Department of the Treasury
Internal Revenue Service

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

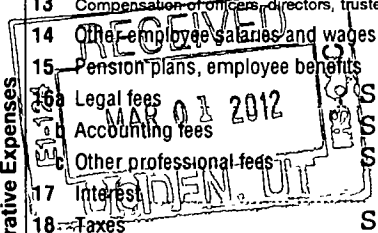
For calendar year 2010, or tax year beginning **JUL 1, 2010**, and ending **JUN 30, 2011**

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

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

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

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only			
		Beginning of year	End of year		
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Assets	1	Cash - non-interest-bearing	572,160.	443,506.	443,506.
	2	Savings and temporary cash investments	7,439,199.	3,389,592.	3,389,592.
	3	Accounts receivable			
		Less: allowance for doubtful accounts			
	4	Pledges receivable			
		Less: allowance for doubtful accounts			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons			
	7	Other notes and loans receivable			
		Less: allowance for doubtful accounts			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges	66,509.	125,644.	125,644.
	10a	Investments - U.S. and state government obligations STMT 9	8,422,409.	7,340,758.	7,340,758.
	b	Investments - corporate stock STMT 10	50,934,730.	42,940,056.	42,940,056.
	c	Investments - corporate bonds STMT 11	10,450,457.	9,330,894.	9,330,894.
	11	Investments - land, buildings, and equipment basis			
	Less: accumulated depreciation				
12	Investments - mortgage loans				
13	Investments - other STMT 12	50,701,765.	85,217,150.	85,217,150.	
14	Land, buildings, and equipment basis 6,406,695.				
	Less: accumulated depreciation STMT 15	1,521,546.			
15	Other assets (describe STATEMENT 13)	208,926.	359,909.	359,909.	
16	Total assets (to be completed by all filers)	133,757,295.	154,032,658.	154,032,658.	
Liabilities	17	Accounts payable and accrued expenses	92,083.	68,880.	
	18	Grants payable	840,578.	707,237.	
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable			
	22	Other liabilities (describe STATEMENT 14)	2,193,876.	269,073.	
23	Total liabilities (add lines 17 through 22)	3,126,537.	1,045,190.		
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here <input checked="" type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31.				
	24	Unrestricted	130,630,758.	152,987,468.	
	25	Temporarily restricted			
	26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here <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	130,630,758.	152,987,468.		
31	Total liabilities and net assets/fund balances	133,757,295.	154,032,658.		

Part III Analysis of Changes in Net Assets or Fund Balances

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

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs MLC Co)		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr)	(d) Date sold (mo., day, yr)	
1a SEE STATEMENT 17					
b					
c					
d					
e					
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)		
a			3,457,981.		
b					
c					
d					
e					
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))		
(i) F M V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any			
a			3,457,981.		
b					
c					
d					
e					
2 Capital gain net income or (net capital loss)		{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }		2	3,457,981.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)		{ If gain, also enter in Part I, line 8, column (c) If (loss), enter -0- in Part I, line 8 }		3	N/A

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

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

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

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

Yes No

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2009	6,676,792.	125,721,139.	.053108
2008	6,843,019.	116,655,839.	.058660
2007	8,132,467.	157,136,447.	.051754
2006	8,582,437.	155,815,708.	.055081
2005	7,562,014.	149,553,642.	.050564
2	Total of line 1, column (d)		.269167
3	Average distribution ratio for the 5-year base period - divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years		.053833
4	Enter the net value of noncharitable-use assets for 2010 from Part X, line 5		143,165,424.
5	Multiply line 4 by line 3		7,707,024.
6	Enter 1% of net investment income (1% of Part I, line 27b)		47,040.
7	Add lines 5 and 6		7,754,064.
8	Enter qualifying distributions from Part XII, line 4		8,027,887.

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> 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 <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b	1	47,040.
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	0.
3	Add lines 1 and 2	3	47,040.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4	0.
5	Tax based on investment income. Subtract line 4 from line 3 If zero or less, enter -0-	5	47,040.
6	Credits/Payments		
a	2010 estimated tax payments and 2009 overpayment credited to 2010	6a	125,819.
b	Exempt foreign organizations - tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments Add lines 6a through 6d	7	125,819.
8	Enter any penalty for underpayment of estimated tax Check here <input type="checkbox"/> if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	78,779.
11	Enter the amount of line 10 to be Credited to 2011 estimated tax <input type="checkbox"/> Refunded <input checked="" type="checkbox"/>	11	0.

Part VII-A Statements Regarding Activities

	Yes	No
1a		X
1b		X
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.		
1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation. <input type="checkbox"/> \$ 0. (2) On foundation managers <input type="checkbox"/> \$ 0.	
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers <input type="checkbox"/> \$ 0.	
2		X
If "Yes," attach a detailed description of the activities.		
3		X
If "Yes," attach a conformed copy of the changes		
4a		X
4b	N/A	
5		X
If "Yes," attach the statement required by General Instruction T.		
6	X	
7	X	
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) <input type="checkbox"/> <u>NY</u>	
8b	X	
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		X
Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2010 or the taxable year beginning in 2010 (see instructions for Part XIV)? If "Yes," complete Part XIV		
10		X
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 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)
12 Did the foundation acquire a direct or indirect interest in any applicable insurance contract before August 17, 2008?
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address WWW.MACYFOUNDATION.ORG
14 The books are in care of THE FOUNDATION Telephone no 212-486-2424 Located at 44 EAST 64TH STREET, NEW YORK, NY, NEW YORK, NY ZIP+4 10065
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year 15 N/A
16 At any time during calendar year 2010, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See page 20 of the instructions for exceptions and filing requirements for Form TD F 90-22.1 If "Yes," enter the name of the foreign country

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.

1a During the year did the foundation (either directly or indirectly)
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?
(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)?
(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)
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 22 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2010?
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)).
a At the end of tax year 2010, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2010? If "Yes," list the years
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)
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?
b If "Yes," did it have excess business holdings in 2010 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2010.)
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2010?

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

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))? Yes No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive? Yes No

(3) Provide a grant to an individual for travel, study, or other similar purposes? Yes No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3), or section 4940(d)(2)? Yes No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals? Yes No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? Yes No
 Organizations relying on a current notice regarding disaster assistance check here N/A

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? Yes No
 If "Yes," attach the statement required by Regulations section 53.4945-5(d). N/A

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. N/A

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

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
GEORGE E. THIBAUT, MD	PRESIDENT			
JOSIAH MACY JR. FDN., 44 E. 64TH ST. NEW YORK, NY 10065	35.00	547,338.	53,668.	0.
PETER GOODWIN (EFFECTIVE JUNE 2010)	COO-TREASURER			
JOSIAH MACY JR. FDN., 44 E. 64TH ST. NEW YORK, NY 10065	35.00	263,070.	46,271.	0.
SEE STMT. 21 FOR BOARD OF DIRECTORS	DIRECTORS			
JOSIAH MACY JR. FDN., 44 E. 64TH ST. NEW YORK, NY 10065	0.50	0.	0.	0.

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

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
KAREN BUTLER	EXEC. ASST.			
44 E. 64TH ST., NEW YORK, NY 10065	35.00	91,925.	39,707.	0.
NICHOLAS ROMANO	ADMIN. ASST.			
44 E. 64TH ST., NEW YORK, NY 10065	35.00	67,724.	19,829.	0.

Total number of other employees paid over \$50,000 0

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
MCGRATH, DOYLE & PHAIR 150 BROADWAY, NEW YORK, NY 10038	ACCOUNTING	90,000.

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

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

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

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	7,949,823.
b	Program-related investments - total from Part IX-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	78,064.
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	8,027,887.
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b	5	47,040.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	7,980,847.

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

Part XIII Undistributed Income (see instructions)

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

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

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2010, enter the date of the ruling ▶

b Check box to indicate whether the foundation is a private operating foundation described in section 4942(j)(3) or 4942(j)(5)

	Tax year				(e) Total
	(a) 2010	(b) 2009	(c) 2008	(d) 2007	
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities					
Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test - enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					
c "Support" alternative test - enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(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 the instructions.)

1 Information Regarding Foundation Managers:

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

NONE

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

NONE

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

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

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

SEE STATEMENT 18

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

SEE STATEMENT 18

c Any submission deadlines:

NONE

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

SEE STATEMENT 18

Part XV Supplementary Information (continued)

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

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Table with 5 main columns: (a) Business code, (b) Amount, (c) Exclusion code, (d) Amount, (e) Related or exempt function income. Rows include: 1 Program service revenue, 2 Membership dues and assessments, 3 Interest on savings and temporary cash investments, 4 Dividends and interest from securities, 5 Net rental income or (loss) from real estate, 6 Net rental income or (loss) from personal property, 7 Other investment income, 8 Gain or (loss) from sales of assets other than inventory, 9 Net income or (loss) from special events, 10 Gross profit or (loss) from sales of inventory, 11 Other revenue (REFUND OF PRIOR YEAR, GRANT), 12 Subtotal, 13 Total.

(See worksheet in line 13 instructions to verify calculations)

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

Table with 2 columns: Line No., Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes).

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

- 1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code... a Transfers from the reporting foundation to a noncharitable exempt organization of (1) Cash (2) Other assets b Other transactions (1) Sales of assets to a noncharitable exempt organization (2) Purchases of assets from a noncharitable exempt organization (3) Rental of facilities, equipment, or other assets (4) Reimbursement arrangements (5) Loans or loan guarantees (6) Performance of services or membership or fundraising solicitations c Sharing of facilities, equipment, mailing lists, other assets, or paid employees d If the answer to any of the above is "Yes," complete the following schedule.

Table with 2 columns: Yes, No. Rows include 1a(1) X, 1a(2) X, 1b(1) X, 1b(2) X, 1b(3) X, 1b(4) X, 1b(5) X, 1b(6) X, 1c X.

Table with 4 columns: (a) Line no, (b) Amount involved, (c) Name of noncharitable exempt organization, (d) Description of transfers, transactions, and sharing arrangements. Row 1 contains 'N/A'.

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527? [] Yes [X] No

Table with 3 columns: (a) Name of organization, (b) Type of organization, (c) Description of relationship. Row 1 contains 'N/A'.

Sign Here Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer or fiduciary) is based on all information of which preparer has any knowledge. Signature of officer or trustee: [Signature]

Paid Preparer Use Only Print/Type preparer's name: NICHOLAS JACANGELO Preparer's signature: [Signature] Firm's name: MCGRATH, DOYLE & PHAI Firm's address: 150 BROADWAY, SUITE NEW YORK, NY 10038-4

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 1

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

FORM 990-PF OTHER INCOME STATEMENT 2

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

FORM 990-PF LEGAL FEES STATEMENT 3

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

FORM 990-PF ACCOUNTING FEES STATEMENT 4

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

FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 5

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

FORM 990-PF TAXES STATEMENT 6

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

FORM 990-PF OTHER EXPENSES STATEMENT 7

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

FORM 990-PF OTHER INCREASES IN NET ASSETS OR FUND BALANCES STATEMENT 8

DESCRIPTION	AMOUNT
NET CHANGE IN UNREALIZED APPRECIATION OF INVESTMENTS	25,909,107.
TOTAL TO FORM 990-PF, PART III, LINE 3	25,909,107.

FORM 990-PF U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS STATEMENT 9

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

FORM 990-PF CORPORATE STOCK STATEMENT 10

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

FORM 990-PF CORPORATE BONDS STATEMENT 11

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

FORM 990-PF OTHER INVESTMENTS STATEMENT 12

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

FORM 990-PF OTHER ASSETS STATEMENT 13

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

FORM 990-PF OTHER LIABILITIES STATEMENT 14

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

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

Part I, Line 19 & Part II, Line 14
Fixed Assets, Accumulated Depreciation & Depreciation Expense

Book Purposes

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

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

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

Book And Market Summary

Combine

6/30/2011

Account Number	Account Name	Book Value	Market Value	Accrued Income	Total Net Assets	Unrealized Gain/Loss	Total Market Value %
K63F22631002	K63-FOUNDATION 2	1,428,236.71	1,428,239.90	0.00	1,428,239.90	3.19	0.96
K63F66885002	K63-GIA	10,420,385.52	10,568,710.11	111,873.62	10,680,583.73	260,198.21	7.19
K63F66885102	SEIX ADV-PLEDGE	6,757,817.45	6,866,825.90	42,001.64	6,908,827.54	151,010.09	4.65
K63F66885202	K63- SILCHESTER	11,759,198.10	14,947,700.03	0.00	14,947,700.03	3,188,501.93	10.07
K63F66885602	K63- FARALLON	3,863,868.11	4,121,853.11	0.00	4,121,853.11	257,985.00	2.78
K63F66885902	K63-COOKE & BIELER	6,816,172.54	7,922,286.41	14,928.20	7,937,214.61	1,121,042.07	5.34
K63F66886202	K63-DAVIDSON KEMPNER	9,024,324.84	15,031,602.80	0.00	15,031,602.80	6,007,277.96	10.42
K63F66886602	K63- CHILTON	9,550,663.79	10,903,198.06	0.00	10,903,198.06	1,352,534.27	7.84
K63F66887002	K63-MUTUAL FUNDS	24,264,412.94	30,335,102.07	0.00	30,335,102.07	6,070,689.13	20.43
K63F66887202	K63-HARRIS ASSOC.	15,193,190.35	19,030,462.40	14,446.00	19,044,908.40	3,851,718.05	12.82
K63F66887302	K63-PINNACLE ASSOC.	10,002,371.83	12,747,285.37	3,947.39	12,751,232.76	2,748,860.93	8.59
K63F66888302	K63-WALTHAUSEN & CO	3,998,891.79	4,607,423.65	2,781.80	4,610,205.45	611,313.66	3.10
K63F66888702	K63-REGIMENT	5,000,000.00	5,398,270.00	0.00	5,398,270.00	398,270.00	3.63
K63F66888802	K63-HIGHCLERE	3,629,546.80	4,411,991.00	0.00	4,411,991.00	782,444.20	2.97
K63G10001000	JOSIAH MACY COMBINE	121,709,080.77	148,320,950.81	189,978.65	148,510,929.46	26,801,848.69	100.00

Adjustments to market value of investments

67,430.00
148,578,359.46

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS					
U.S. DOLLAR					
106.400 BNY MELLON CASH RESERVE 996087094 K63F66888302 K63-WALTHAUSEN & CO	100 0000 100 0000	106 40 106 40	106 40 106.40		0 00 0 00
502.790 BNY MELLON CASH RESERVE 996087094 K63F66887302 K63-PINNACLE ASSOC	100 0000 100 0000	502 79 502 79	502 79 502 79	0 00	0 00 0 00
595 400 BNY MELLON CASH RESERVE 996087094 0 010% 12/31/2049 DD 06/26/97 K63F66885902: K63-COOKE & BIELER	100 0000 100 0000	595 40 595 40	595.40 595 40	0 00	0 00 0 00
240 800 DREYFUS TRSY PR CASH MGT 2 INC 996088506 VAR RT 12/31/2075 DD 07/15/97 K63F66885102 SEIX ADV-PLEDGE	100 0000 100.0000	240.80 240 80	240 80 240.80	0.00	0 00 0 00
8,404 000 DREYFUS TRSY PR CASH MGT 2 INC 996088506 VAR RT 12/31/2075 DD 07/15/97 K63F66885002 K63-GIA	100 0000 100 0000	8,404 00 8,404 00	8,404 00 8,404 00	0 01	0 00 0 00
503,722 790 DREYFUS TREASURY PRIME CASH 999592116 0 000% 12/31/2035 DD 04/09/97 K63F66885102: SEIX ADV-PLEDGE	100 0000 100.0000	503,722 79 503,722 79	503,722.79 503,722 79	0 34	0 00 0 00
0 110 DREYFUS TREASURY PRIME CASH 999592116 0 000% 12/31/2035 DD 04/09/97 K63F66885602: K63- FARALLON	100.0000 100.0000	0 11 0 11	0 11 0.11	0 00	0 00 0 00
124,123.020 DREYFUS TREASURY PRIME CASH 999592116 0.000% 12/31/2035 DD 04/09/97 K63F66888302 K63-WALTHAUSEN & CO	100 0000 100 0000	124,123.02 124,123.02	124,123.02 124,123.02	0.08	0 00 0 00
395,102 400 DREYFUS TREASURY PRIME CASH 999592116 0.000% 12/31/2035 DD 04/09/97 K63F66885002 K63-GIA	100.0000 100 0000	395,102 40 395,102 40	395,102 40 395,102 40	0 27	0 00 0 00

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
						Local/Base
1,428,236.710	DREYFUS TREASURY PRIME CASH 999592116 0 000% 12/31/2035 DD 04/09/97 K63F22631002 K63-FOUNDATION 2	100 0000	1,428,236 71	1,428,236.71	0.96	0 00
		100 0000	1,428,236.71	1,428,236 71		0 00
279,567 410	DREYFUS TREASURY PRIME CASH 999592116 0.000% 12/31/2035 DD 04/09/97 K63F66885902 K63-COOKE & BIELER	100 0000	279,567.41	279,567.41	0 19	0 00
		100 0000	279,567 41	279,567.41		0 00
0 060	DREYFUS TREASURY PRIME CASH 999592116 0.000% 12/31/2035 DD 04/09/97 K63F66887002 K63-MUTUAL FUNDS	100 0000	0.06	0 06	0 00	0.00
		100 0000	0 06	0 06		0.00
359,081 770	DREYFUS TREASURY PRIME CASH 999592116 0 000% 12/31/2035 DD 04/09/97 K63F66887202 K63-HARRIS ASSOC	100 0000	359,081.77	359,081 77	0 24	0.00
		100 0000	359,081 77	359,081.77		0 00
289,908.440	DREYFUS TREASURY PRIME CASH 999592116 0 000% 12/31/2035 DD 04/09/97 K63F66887302 K63-PINNACLE ASSOC	100.0000	289,908 44	289,908 44	0 20	0 00
		100.0000	289,908.44	289,908 44		0 00
	RECEIVABLE FOR INVESTMENTS SOLD K63F66885002 K63-GIA		99,911.50	99,911 50	0 07	0 00
			99,911.50	99,911 50		0.00
	RECEIVABLE FOR INVESTMENTS SOLD K63F66885902: K63-COOKE & BIELER		99,956 92	99,956 92	0 07	0 00
			99,956 92	99,956.92		0 00
	RECEIVABLE FOR INVESTMENTS SOLD K63F66887202 K63-HARRIS ASSOC		451,680 63	451,680 63	0 30	0 00
			451,680.63	451,680 63		0 00
	RECEIVABLE FOR INVESTMENTS SOLD K63F66887302: K63-PINNACLE ASSOC.		16,139.99	16,139 99	0 01	0 00
			16,139 99	16,139 99		0 00
	RECEIVABLE FOR INVESTMENTS SOLD K63F66885102: SEIX ADV-PLEDGE		249,490.80	249,490 80	0.17	0 00
			249,490 80	249,490 80		0 00

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

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

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED K63F66887302 K63-PINNACLE ASSOC		-94,013.36	-94,013.36	-0.06	0.00
PAYABLE FOR INVESTMENTS PURCHASED K63F66885902 K63-COOKE & BIELER		-198,118.39	-198,118.39	-0.13	0.00
PAYABLE FOR INVESTMENTS PURCHASED K63F66885102: SEIX ADV-PLEDGE		-493,146.81	-493,146.81	-0.33	0.00
PAYABLE FOR INCOME INVESTMENTS K63F66885102: SEIX ADV-PLEDGE		-1,314.71	-1,314.71	-0.00	0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		3,749,501.67	3,749,501.67		0.00
		3,749,501.67	3,749,501.67	2.52	0.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		3,749,501.67	3,749,501.67	2.52	0.00
EQUITY					
U.S. DOLLAR					
2,260,000 AAON INC 000360206 K63F66888302 K63-WALTHAUSEN & CO	21,8400 21,8400	36,596.33 36,596.33	49,358.40 49,358.40	0.03	12,762.07 12,762.07
6,900,000 AMR CORP 001765106 K63F66887302: K63-PINNACLE ASSOC	5,4000 5,4000	65,433.14 65,433.14	37,260.00 37,260.00	0.03	-28,173.14 -28,173.14
6,770,000 ALBANY INTERNATIONAL CORP 012348108 K63F66885902: K63-COOKE & BIELER	26,3900 26,3900	203,857.48 203,857.48	178,660.30 178,660.30	0.12	-25,197.18 -25,197.18
6,260,000 AMERICAN REPROGRAPHICS CO 029263100 K63F66888302: K63-WALTHAUSEN & CO	7,0700 7,0700	42,852.55 42,852.55	44,258.20 44,258.20	0.03	1,405.65 1,405.65

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,300 000 APACHE CORP 037411105 K63F66887202 K63-HARRIS ASSOC	123 3900 123 3900	396,566 67 396,566 67	777,357 00 777,357 00	0 52	380,790 33 380,790 33
3,205.000 APOGEE ENTERPRISES INC 037598109 K63F66888302: K63-WALTHAUSEN & CO	12.8100 12 8100	43,767.46 43,767 46	41,056 05 41,056 05	0 03	-2,711 41 -2,711 41
82,000.000 APPLIED MATERIALS INC 038222105 K63F66887202 K63-HARRIS ASSOC.	13.0100 13.0100	1,062,656.95 1,062,656 95	1,066,820 00 1,066,820 00	0.72	4,163 05 4,163 05
1,950 000 ARCH CHEMICALS INC 03937R102 K63F66888302: K63-WALTHAUSEN & CO	34.4400 34 4400	66,256.67 66,256 67	67,158 00 67,158 00	0 05	901.33 901 33
9,200 000 ARRIS GROUP INC 04269Q100 K63F66887302 K63-PINNACLE ASSOC	11 6100 11.6100	87,766 16 87,766.16	106,812.00 106,812 00	0 07	19,045.84 19,045.84
3,325 000 ASTA FUNDING INC 046220109 K63F66888302 K63-WALTHAUSEN & CO	8.3900 8.3900	28,290 43 28,290 43	27,896 75 27,896 75	0 02	-393.68 -393.68
36,800 000 ATMEL CORP 049513104 K63F66887302 K63-PINNACLE ASSOC	14 0700 14 0700	190,877.18 190,877.18	517,776 00 517,776.00	0 35	326,898 00 326,898 00
70 000 ATRION CORP 049904105 K63F66888302: K63-WALTHAUSEN & CO	197.8000 197 8000	12,810 90 12,810 90	13,846.00 13,846.00	0 01	1,035 10 1,035.10
6,700 000 AVNET INC 053807103 K63F66887302 K63-PINNACLE ASSOC	31 8800 31.8800	217,931.52 217,931 52	213,596 00 213,596 00	0 14	-4,335 52 -4,335 52
6,100 000 AVON PRODUCTS INC 054303102 K63F66885902 K63-COOKE & BIELER	28 0000 28 0000	137,370 61 137,370.61	170,800 00 170,800.00	0.12	33,429 39 33,429 39

Asset Detail - By Asset type

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JOSIAH MACY COMBINE - K63G10001000

6/30/2011

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,941 000 BAKER HUGHES INC 057224107 K63F66887302: K63-PINNACLE ASSOC.	72.5600 72.5600	121,701.13 121,701 13	140,838 96 140,838.96	0.09	19,137.83 19,137 83
685 000 BALDWIN & LYONS INC 057755209 K63F66888302: K63-WALTHAUSEN & CO	23.1700 23.1700	15,779.32 15,779 32	15,871.45 15,871.45	0 01	92 13 92.13
1,900 000 BILL BARRETT CORP 06846N104 K63F66887302 K63-PINNACLE ASSOC.	46 3500 46.3500	104,786.42 104,786.42	88,065 00 88,065.00	0 06	-16,721 42 -16,721 42
17,900.000 BAXTER INTERNATIONAL INC 071813109 K63F66887202: K63-HARRIS ASSOC	59.6900 59 6900	912,778 73 912,778 73	1,068,451 00 1,068,451 00	0 72	155,672 27 155,672.27
10,200.000 BELO CORP 080555105 K63F66887302: K63-PINNACLE ASSOC.	7.5300 7.5300	19,269 52 19,269.52	76,806.00 76,806 00	0.05	57,536.48 57,536.48
5,650 000 BEMIS CO INC 081437105 K63F66885902 K63-COOKE & BIELER	33.7800 33.7800	155,138 37 155,138 37	190,857 00 190,857 00	0 13	35,718 63 35,718 63
5,200 000 BEST BUY CO INC 086516101 K63F66885902 K63-COOKE & BIELER	31 4100 31 4100	158,974 71 158,974 71	163,332 00 163,332.00	0 11	4,357 00 4,357 00
13,100 000 BOEING CO/THE 097023105 K63F66887202 K63-HARRIS ASSOC.	73 9300 73.9300	683,878.91 683,878 91	968,483.00 968,483.00	0 65	284,604 09 284,604 09
2,115.000 BRIGHAM EXPLORATION CO 109178103 K63F66888302: K63-WALTHAUSEN & CO	29 9300 29.9300	30,725 44 30,725 44	63,301 95 63,301.95	0 04	32,576 51 32,576 51
3,300 000 BRINK'S CO/THE 109696104 K63F66887302: K63-PINNACLE ASSOC.	29 8300 29.8300	68,181 67 68,181 67	98,439 00 98,439 00	0 07	30,257.33 30,257 33

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
						Local/Base
7,400.000	BROOKS AUTOMATION INC	10 8600	117,029 08	80,364.00		-36,665 08
	114340102 K63F66887302. K63-PINNACLE ASSOC	10 8600	117,029.08	80,364 00	0 05	-36,665 08
2,920.000	BRYN MAWR BANK CORP	20.2500	50,933 32	59,130.00		8,196 68
	117665109 K63F66888302 K63-WALTHAUSEN & CO	20.2500	50,933.32	59,130 00	0 04	8,196 68
14,300.000	CAE INC	13 4600	153,562 80	192,478 00		38,915 20
	124765108 K63F66887302 K63-PINNACLE ASSOC	13 4600	153,562 80	192,478.00	0 13	38,915 20
1,545.000	CAI INTERNATIONAL INC	20.6600	35,405 47	31,919 70		-3,485 77
	12477X106 K63F66888302 K63-WALTHAUSEN & CO	20 6600	35,405 47	31,919 70	0 02	-3,485 77
2,385.000	CSS INDUSTRIES INC	20 9300	50,933 34	49,918 05		-1,015.29
	125906107 K63F66888302 K63-WALTHAUSEN & CO	20.9300	50,933 34	49,918.05	0 03	-1,015 29
2,430 000	CTS CORP	9.6700	27,952 07	23,498 10		-4,453 97
	126501105 K63F66888302: K63-WALTHAUSEN & CO	9 6700	27,952 07	23,498 10	0 02	-4,453.97
6,880 000	CVB FINANCIAL CORP	9.2500	54,378.58	63,640 00		9,261 97
	126600105 K63F66888302: K63-WALTHAUSEN & CO	9 2500	54,378.58	63,640 00	0 04	9,261 97
2,100 000	CABELA'S INC	27.1500	33,642 06	57,015 00		23,372 94
	126804301 K63F66888302 K63-WALTHAUSEN & CO	27.1500	33,642 06	57,015.00	0.04	23,372 94
7,800 000	CABLEVISION SYSTEMS CORP	36 2100	187,534 68	282,438.00		94,903 32
	12686C109 K63F66887302. K63-PINNACLE ASSOC.	36.2100	187,534 68	282,438.00	0 19	94,903 32
36,000 000	CALPINE CORP	16.1300	469,060 21	580,680 00		111,619.79
	131347304 K63F66887202 K63-HARRIS ASSOC	16 1300	469,060.21	580,680 00	0 39	111,619 79

Asset Detail - By Asset type

Report ID : IACS0005

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JOSIAH MACY COMBINE - K63G10001000

6/30/2011

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,400.000 CAMECO CORP 13321L108 K63F66887302: K63-PINNACLE ASSOC.	26 3500	352,511 74	247,690 00	0.17	-104,821 74
2,600.000 CARDINAL HEALTH INC 14149Y108 K63F66885902: K63-COOKE & BIELER	45 4200	67,842 32	118,092 00	0.08	50,249 68
3,300 000 CARLISLE COS INC 142339100 K63F66885902 K63-COOKE & BIELER	49 2300	79,066.67	162,459 00	0 11	83,392 33
28,900.000 CARNIVAL CORP 143658300 K63F66887202. K63-HARRIS ASSOC.	37.6300	1,141,019 66	1,087,507 00	0 73	-53,512 66
1,500 000 CATERPILLAR INC 149123101 K63F66887202: K63-HARRIS ASSOC.	106 4600	49,462 74	159,690 00	0.11	110,227 26
52,100.000 CINCINNATI BELL INC 171871106 K63F66887302 K63-PINNACLE ASSOC.	3 3200	205,376 74	172,972.00	0.12	-32,404 74
6,100 000 CINTAS CORP 172908105 K63F66885902: K63-COOKE & BIELER	33 0300	158,493 59	201,483 00	0 14	42,989 00
3,055.000 CITY NATIONAL CORP/CA 178566105 K63F66885902 K63-COOKE & BIELER	54 2500	138,058 79	165,733 75	0 11	27,674 96
7,500.000 COCA-COLA ENTERPRISES INC 19122T109 K63F66885902 K63-COOKE & BIELER	29 1800	191,108 53	218,850 00	0.15	27,741 47
3,000 000 COGNEX CORP 192422103 K63F66887302: K63-PINNACLE ASSOC.	35 4300	63,597.90	106,290 00	0 07	42,692 10

Asset Detail - By Asset type

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JOSIAH MACY COMBINE - K63G10001000

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,530.000 COLUMBIA BANKING SYSTEM INC 197236102 K63F66888302 K63-WALTHAUSEN & CO	17.2200 17 2200	70,356.45 70,356 45	60,786.60 60,786.60	0 04	-9,569 85 -9,569 85
40,300.000 COMCAST CORP 20030N200 K63F66887202 K63-HARRIS ASSOC.	24.2300 24 2300	912,593 84 912,593.84	976,469.00 976,469.00	0 66	63,875 16 63,875.16
2,610 000 COMMUNITY BANK SYSTEM INC 203607106 K63F66888302 K63-WALTHAUSEN & CO	24 7900 24.7900	59,596 06 59,596 06	64,701 90 64,701 90	0.04	5,105 84 5,105 84
5,000.000 CROWN MEDIA HOLDINGS INC 228411104 K63F66887302 K63-PINNACLE ASSOC	1.9100 1.9100	19,957.00 19,957 00	9,550 00 9,550 00	0.01	-10,407 00 -10,407 00
3,800 000 CUMMINS INC 231021106 K63F66887302 K63-PINNACLE ASSOC	103 4900 103 4900	136,488.00 136,488.00	393,262 00 393,262 00	0 26	256,774 00 256,774 00
6,690.000 DDI CORP 233162502 K63F66888302 K63-WALTHAUSEN & CO	9 5400 9 5400	71,926 42 71,926 42	63,822.60 63,822.60	0.04	-8,103 82 -8,103 82
2,500 000 DARDEN RESTAURANTS INC 237194105 K63F66885902 K63-COOKE & BIELER	49.7600 49.7600	79,398 10 79,398 10	124,400.00 124,400.00	0 08	45,001 00 45,001 00
2,050.000 DESTINATION MATERNITY CORP 25065D100 K63F66888302 K63-WALTHAUSEN & CO	19 9800 19.9800	47,847 72 47,847 72	40,959.00 40,959 00	0.03	-6,888.72 -6,888 72
2,500.000 DIEBOLD INC 253651103 K63F66887302 K63-PINNACLE ASSOC.	31 0100 31 0100	63,222 50 63,222 50	77,525 00 77,525 00	0 05	14,302 50 14,302 50
5,150 000 DIEBOLD INC 253651103 K63F66885902 K63-COOKE & BIELER	31 0100 31 0100	142,049 22 142,049.22	159,701.50 159,701 50	0.11	17,652 28 17,652.28

Asset Detail - By Asset type

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BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,700.000 DISCOVER FINANCIAL SERVICES 254709108 K63F66887202 K63-HARRIS ASSOC.	26.7500 26.7500	92,531.83 92,531.83	312,975.00 312,975.00	0.21	220,443.17 220,443.17
800.000 DISCOVERY COMMUNICATIONS INC 25470F104 K63F66887302. K63-PINNACLE ASSOC.	40.9600 40.9600	19,305.03 19,305.03	32,768.00 32,768.00	0.02	13,462.97 13,462.97
3,800.000 DISCOVERY COMMUNICATIONS INC 25470F302 K63F66887302: K63-PINNACLE ASSOC	36.5500 36.5500	57,441.67 57,441.67	138,890.00 138,890.00	0.09	81,448.53 81,448.53
2,280.000 DREW INDUSTRIES INC 26168L205 K63F66888302. K63-WALTHAUSEN & CO	24.7200 24.7200	48,763.73 48,763.73	56,361.60 56,361.60	0.04	7,597.87 7,597.87
3,885.000 ELECTRONICS FOR IMAGING INC 286082102 K63F66888302. K63-WALTHAUSEN & CO	17.2200 17.2200	42,273.82 42,273.82	66,899.70 66,899.70	0.05	24,625.88 24,625.88
1,750.000 ENTERGY CORP 29364G103 K63F66885902 K63-COOKE & BIELER	68.2800 68.2800	120,175.99 120,175.99	119,490.00 119,490.00	0.08	-685.99 -685.99
12,200.000 FIDELITY NATIONAL FINANCIAL IN 31620R105 K63F66885902. K63-COOKE & BIELER	15.7400 15.7400	179,536.45 179,536.45	192,028.00 192,028.00	0.13	12,491.51 12,491.51
1,365.000 FIRST BANCORP/TROY NC 318910106 K63F66888302: K63-WALTHAUSEN & CO	10.2400 10.2400	21,433.78 21,433.78	13,977.60 13,977.60	0.01	-7,456.18 -7,456.18
1,935.000 FIRST FINANCIAL BANKSHARES INC 32020R109 K63F66888302 K63-WALTHAUSEN & CO	34.4500 34.4500	64,719.92 64,719.92	66,660.75 66,660.75	0.04	1,940.83 1,940.83
3,555.000 FLOWERS FOODS INC 343498101 K63F66888302: K63-WALTHAUSEN & CO	22.0400 22.0400	63,773.08 63,773.08	78,352.20 78,352.20	0.05	14,579.12 14,579.12

Asset Detail - By Asset type

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JOSIAH MACY COMBINE - K63G10001000

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9,450.000 FLOWERS FOODS INC 343498101 K63F66885902: K63-COOKE & BIELER	22 0400 22 0400	163,476 00 163,476 00	208,278 00 208,278.00	0.14	44,802.00 44,802 00
5,300 000 FLUSHING FINANCIAL CORP 343873105 K63F66887302: K63-PINNACLE ASSOC	13.0000 13 0000	91,374.83 91,374 83	68,900 00 68,900 00	0 05	-22,474 83 -22,474 83
7,300.000 FRANKLIN RESOURCES INC 354613101 K63F66887202 K63-HARRIS ASSOC.	131.2900 131 2900	434,298 65 434,298 65	958,417 00 958,417 00	0 65	524,118 55 524,118 55
5,685.000 G&K SERVICES INC 361268105 K63F66885902 K63-COOKE & BIELER	33.8600 33.8600	199,277 92 199,277.92	192,494.10 192,494 10	0.13	-6,783.82 -6,783 82
4,760.000 GT SOLAR INTERNATIONAL INC 3623E0209 K63F66888302 K63-WALTHAUSEN & CO	16 2000 16 2000	47,116.26 47,116 26	77,112.00 77,112 00	0.05	29,995.74 29,995.74
4,600.000 ARTHUR J GALLAGHER & CO 363576109 K63F66885902: K63-COOKE & BIELER	28 5400 28 5400	125,017 40 125,017 40	131,284 00 131,284 00	0 09	6,266.60 6,266 60
10,800 000 GANNETT CO INC 364730101 K63F66887302 K63-PINNACLE ASSOC.	14.3200 14.3200	133,218 60 133,218 60	154,656 00 154,656 00	0 10	21,437 40 21,437 40
1,040 000 GEORESOURCES INC 372476101 K63F66888302 K63-WALTHAUSEN & CO	22.4900 22.4900	21,929.81 21,929.81	23,389 60 23,389 60	0.02	1,459.79 1,459 79
2,000.000 GLOBAL POWER EQUIPMENT GROUP I 37941P306 K63F66888302: K63-WALTHAUSEN & CO	26 5000 26.5000	46,593 58 46,593.58	53,000 00 53,000 00	0.04	6,406 42 6,406.42
3,400.000 GOODRICH CORP 382388106 K63F66887302: K63-PINNACLE ASSOC	95.5000 95.5000	173,468 52 173,468 52	324,700 00 324,700 00	0 22	151,231 48 151,231 48

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4,600.000 GOODRICH PETROLEUM CORP 382410405 K63F66887302: K63-PINNACLE ASSOC	18.4100 18 4100	112,024.96 112,024.96	84,686 00 84,686.00	0 06	-27,338 96 -27,338.96
2,195.000 GULFPORT ENERGY CORP 402635304 K63F66888302: K63-WALTHAUSEN & CO	29 6900 29 6900	27,953.54 27,953.54	65,169 55 65,169 55	0 04	37,216 01 37,216.01
2,150 000 HANCOCK HOLDING CO 410120109 K63F66888302: K63-WALTHAUSEN & CO	30 9800 30.9800	73,245.65 73,245 65	66,607 00 66,607 00	0.04	-6,638 65 -6,638.65
5,700.000 HANESBRANDS INC 410345102 K63F66885902: K63-COOKE & BIELER	28 5500 28.5500	140,625.73 140,625.73	162,735 00 162,735.00	0 11	22,109 27 22,109.27
20,200.000 HARMONIC INC 413160102 K63F66887302 K63-PINNACLE ASSOC.	7 2300 7 2300	182,575.04 182,575 04	146,046.00 146,046 00	0 10	-36,529 04 -36,529 04
4,800.000 HARSCO CORP 415864107 K63F66885902: K63-COOKE & BIELER	32.6000 32 6000	151,201.44 151,201.44	156,480.00 156,480.00	0 11	5,278 56 5,278 56
2,200 000 HEIDRICK & STRUGGLES INTERNATI 422819102 K63F66887302. K63-PINNACLE ASSOC.	22.6400 22.6400	102,936 60 102,936.60	49,808.00 49,808 00	0 03	-53,128 60 -53,128 60
4,600.000 HELMERICH & PAYNE INC 423452101 K63F66887302 K63-PINNACLE ASSOC	66.1200 66 1200	123,691.65 123,691 65	304,152 00 304,152.00	0 20	180,460 35 180,460.35
281,575 854 HENDERSON INTERNATIONAL 425067683 EQUITY FUND K63F66887002: K63-MUTUAL FUNDS	8 9900 8 9900	2,025,075 40 2,025,075.40	2,531,366 93 2,531,366.93	1 70	506,291 53 506,291 53
7,300 000 HEXCEL CORP 428291108 K63F66887302 K63-PINNACLE ASSOC.	21 8900 21 8900	155,445 06 155,445.06	159,797 00 159,797.00	0.11	4,351.94 4,351 94

Asset Detail - By Asset type

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4,315.000 HEXCEL CORP 428291108 K63F66888302 K63-WALTHAUSEN & CO	21.8900 21.8900	67,180.40 67,180.40	94,455.35 94,455.35	0.06	27,274.95 27,274.95
1,570.000 HILL-ROM HOLDINGS INC 431475102 K63F66888302. K63-WALTHAUSEN & CO	46.0400 46.0400	46,962.15 46,962.15	72,282.80 72,282.80	0.05	25,320.65 25,320.65
2,100.000 HOSPIRA INC 441060100 K63F66885902: K63-COOKE & BIELER	56.6600 56.6600	118,361.36 118,361.36	118,986.00 118,986.00	0.08	62,424.64 62,424.64
2,600.000 IAC/INTERACTIVECORP 44919P508 K63F66887302 K63-PINNACLE ASSOC.	38.1700 38.1700	42,092.70 42,092.70	99,242.00 99,242.00	0.07	57,149.30 57,149.30
2,040.000 IEC ELECTRONICS CORP 44949L105 K63F66888302 K63-WALTHAUSEN & CO	6.5500 6.5500	17,445.56 17,445.56	13,362.00 13,362.00	0.01	-4,083.56 -4,083.56
15,000.000 ILLINOIS TOOL WORKS INC 452308109 K63F66887202: K63-HARRIS ASSOC	56.4900 56.4900	481,402.16 481,402.16	847,350.00 847,350.00	0.57	365,947.84 365,947.84
5,300.000 IMMUNOGEN INC 45253H101 K63F66887302 K63-PINNACLE ASSOC	12.1900 12.1900	42,653.76 42,653.76	64,607.00 64,607.00	0.04	21,953.24 21,953.24
1,214,315.160 T ROWE PRICE INSTITUTIONAL 45775L408 LARGE-CAP GROWTH FUND K63F66887002 K63-MUTUAL FUNDS	17.2200 17.2200	16,001,690.23 16,001,690.23	20,910,507.06 20,910,507.06	14.08	4,908,816.83 4,908,816.83
51,600.000 INTEL CORP 458140100 K63F66887202 K63-HARRIS ASSOC.	22.1600 22.1600	1,070,622.94 1,070,622.94	1,143,456.00 1,143,456.00	0.77	72,833.06 72,833.06
6,400.000 INTERMEC INC 458786100 K63F66887302: K63-PINNACLE ASSOC	11.0400 11.0400	142,231.34 142,231.34	70,656.00 70,656.00	0.05	-71,575.34 -71,575.34

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,532 000 INTERNATIONAL SPEEDWAY CORP 460335201 K63F66885902 K63-COOKE & BIELER	28.4100 28.4100	154,135 88 154,135 88	157,164 12 157,164 12	0 11	3,028 24 3,028 24
3,805.000 INTERVAL LEISURE GROUP INC 46113M108 K63F66888302. K63-WALTHAUSEN & CO	13 6900 13.6900	52,536.40 52,536.40	52,090 45 52,090.45	0.04	-445 95 -445 95
10,700 000 ION GEOPHYSICAL CORP 462044108 K63F66887302 K63-PINNACLE ASSOC.	9 4600 9 4600	162,535.31 162,535.31	101,222 00 101,222.00	0 07	-61,313 31 -61,313 31
10,200.000 ISIS PHARMACEUTICALS INC 464330109 K63F66887302: K63-PINNACLE ASSOC	9.1600 9 1600	124,867.14 124,867 14	93,432.00 93,432.00	0 06	-31,435 14 -31,435.14
25,300.000 JPMORGAN CHASE & CO 46625H100 K63F66887202. K63-HARRIS ASSOC	40 9400 40 9400	836,931.83 836,931.83	1,035,782 00 1,035,782.00	0.70	198,850 17 198,850.17
2,930.000 JOHN BEAN TECHNOLOGIES CORP 477839104 K63F66888302: K63-WALTHAUSEN & CO	19 3200 19 3200	49,500 13 49,500 13	56,607.60 56,607 60	0 04	7,107 47 7,107 47
3,400 000 KANSAS CITY SOUTHERN 485170302 K63F66887302 K63-PINNACLE ASSOC	59 3300 59 3300	52,381 82 52,381.82	201,722 00 201,722 00	0 14	149,340 18 149,340 18
2,885.000 KAPSTONE PAPER AND PACKAGING C 48562P103 K63F66888302. K63-WALTHAUSEN & CO	16.5700 16.5700	38,021 47 38,021 47	47,804 45 47,804.45	0 03	9,782 98 9,782 98
4,800.000 KENNAMETAL INC 489170100 K63F66885902. K63-COOKE & BIELER	42.2100 42.2100	117,395 07 117,395 07	202,608 00 202,608 00	0 14	85,212 93 85,212 93
3,580 000 KNOLL INC 498904200 K63F66888302 K63-WALTHAUSEN & CO	20.0700 20 0700	50,064 25 50,064.25	71,850.60 71,850 60	0 05	21,786 35 21,786 35

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21,500.000 LSI CORP 502161102 K63F66887302: K63-PINNACLE ASSOC	7 1200 7.1200	85,905 09 85,905 09	153,080 00 153,080 00	0 10	67,174.91 67,174 91
5,400 000 LAM RESEARCH CORP 512807108 K63F66885902: K63-COOKE & BIELER	44.2800 44 2800	212,326 77 212,326 77	239,112.00 239,112.00	0.16	26,785 23 26,785 23
4,200.000 LAM RESEARCH CORP 512807108 K63F66887302: K63-PINNACLE ASSOC	44 2800 44 2800	188,738 83 188,738.83	185,976 00 185,976.00	0 13	-2,762 83 -2,762 83
4,995 000 LANDEC CORP 514766104 K63F66888302: K63-WALTHAUSEN & CO	6 6000 6 6000	29,470 00 29,470.00	32,967.00 32,967 00	0 02	3,497 00 3,497 00
9,200.000 LAS VEGAS SANDS CORP 517834107 K63F66887302: K63-PINNACLE ASSOC.	42 2100 42.2100	39,648 35 39,648 35	388,332 00 388,332.00	0.26	348,683 65 348,683 65
3,100 000 LENDER PROCESSING SERVICES INC 52602E102 K63F66888302: K63-WALTHAUSEN & CO	20.9100 20.9100	63,019 29 63,019 29	64,821 00 64,821 00	0 04	1,801 71 1,801.71
1,800.000 LIBERTY MEDIA CORP - CAPITAL 53071M302 K63F66887302: K63-PINNACLE ASSOC.	85 7500 85.7500	19,890 72 19,890 72	154,350 00 154,350.00	0 10	134,459 28 134,459 28
3,375 000 LIFETIME BRANDS INC 53222Q103 K63F66888302: K63-WALTHAUSEN & CO	11 7400 11 7400	48,530.48 48,530.48	39,622 50 39,622 50	0 03	-8,907 98 -8,907 98
11,200 000 LIN TV CORP 532774106 K63F66887302: K63-PINNACLE ASSOC	4.8700 4.8700	147,716.47 147,716.47	54,544.00 54,544 00	0.04	-93,172 47 -93,172.47
5,700 000 LODGENET INTERACTIVE CORP 540211109 K63F66887302: K63-PINNACLE ASSOC	3 0300 3 0300	85,651.62 85,651.62	17,271 00 17,271 00	0 01	-68,380 62 -68,380 62

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5,195.000 LYDALL INC 550819106 K63F66888302 K63-WALTHAUSEN & CO	11.9600 11.9600	42,917.97 42,917.97	62,132.20 62,132.20	0.04	19,214.23 19,214.23
259,338.902 MFS GLOBAL EQUITY FUND 552986861 INSTITUTIO K63F66887002 K63-MUTUAL FUNDS	26.5800 26.5800	6,237,647.25 6,237,647.25	6,893,228.02 6,893,228.02	4.64	655,580.77 655,580.77
5,600.000 M/I HOMES INC 55305B101 K63F66888302: K63-WALTHAUSEN & CO	12.2600 12.2600	85,199.81 85,199.81	68,656.00 68,656.00	0.05	-16,543.81 -16,543.81
1,950.000 MADISON SQUARE GARDEN CO/THE 55826P100 K63F66887302: K63-PINNACLE ASSOC.	27.5300 27.5300	41,923.64 41,923.64	53,683.50 53,683.50	0.04	11,759.86 11,759.86
1,770.000 MAGELLAN HEALTH SERVICES INC 559079207 K63F66888302: K63-WALTHAUSEN & CO	54.7400 54.7400	69,483.47 69,483.47	96,889.80 96,889.80	0.07	27,406.33 27,406.33
9,300.000 MARSHALL & ILSLEY CORP 571837103 K63F66887302: K63-PINNACLE ASSOC	7.9700 7.9700	76,240.92 76,240.92	74,121.00 74,121.00	0.05	-2,119.92 -2,119.92
2,345.000 MCGRATH RENTCORP 580589109 K63F66888302 K63-WALTHAUSEN & CO	28.0800 28.0800	59,890.94 59,890.94	65,847.60 65,847.60	0.04	5,956.66 5,956.66
4,200.000 MEADWESTVACO CORP 583334107 K63F66887302: K63-PINNACLE ASSOC.	33.3100 33.3100	129,527.09 129,527.09	139,902.00 139,902.00	0.09	10,374.91 10,374.91
2,150.000 MEDNAX INC 58502B106 K63F66885902: K63-COOKE & BIELER	72.1900 72.1900	73,186.89 73,186.89	155,208.50 155,208.50	0.10	82,021.61 82,021.61
3,800.000 MERCER INTERNATIONAL INC 588056101 K63F66888302 K63-WALTHAUSEN & CO	10.0800 10.0800	38,250.99 38,250.99	38,304.00 38,304.00	0.03	53.01 53.01

Asset Detail - By Asset type

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BNY MELLON

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JOSIAH MACY COMBINE - K63G10001000

6/30/2011

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13,900 000 MICROMET INC 59509C105 K63F66887302: K63-PINNACLE ASSOC	5 7400 5.7400	88,846 97 88,846 97	79,786.00 79,786 00	0 05	-9,060 97 -9,060.97
1,370 000 MILLER INDUSTRIES INC/TN 600551204 K63F66888302 K63-WALTHAUSEN & CO	18.6900 18.6900	19,538.91 19,538.91	25,605.30 25,605.30	0 02	6,066 39 6,066 39
8,350 000 MOLEX INC 608554101 K63F66885902: K63-COOKE & BIELER	25.7700 25 7700	157,192 67 157,192.67	215,179 50 215,179.50	0.14	57,986 53 57,986 53
4,300 000 MOSAIC CO/THE 61945C103 K63F66887302: K63-PINNACLE ASSOC.	67.7300 67 7300	168,831 40 168,831 40	291,239.00 291,239.00	0 20	122,407 60 122,407 60
6,900 000 MYRIAD GENETICS INC 62855J104 K63F66887302: K63-PINNACLE ASSOC.	22 7100 22 7100	125,381 42 125,381 42	156,699 00 156,699.00	0.11	31,317 58 31,317.58
360.000 NVR INC 62944T105 K63F66885902: K63-COOKE & BIELER	725 4800 725 4800	194,973 80 194,973 80	261,172 80 261,172 80	0 18	66,199 00 66,199 00
485.000 NACCO INDUSTRIES INC 629579103 K63F66888302 K63-WALTHAUSEN & CO	96 8200 96.8200	46,122 44 46,122 44	46,957.70 46,957 70	0 03	835 26 835 26
10,500.000 NATIONAL OILWELL VARCO INC 637071101 K63F66887202: K63-HARRIS ASSOC.	78.2100 78 2100	392,295.38 392,295 38	821,205 00 821,205 00	0 55	428,909 62 428,909 62
345 000 NATIONAL WESTERN LIFE INSURANC 638522102 K63F66888302: K63-WALTHAUSEN & CO	159 4700 159 4700	55,848 89 55,848.89	55,017.15 55,017 15	0 04	-831 74 -831.74
2,785.000 NOBEL LEARNING COMMUNITIES INC 654889104 K63F66888302: K63-WALTHAUSEN & CO	11 5500 11 5500	19,786 53 19,786.53	32,166 75 32,166.75	0 02	12,380 22 12,380 22

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65.000 NORTEL NETWORKS CORP 656568508 K63F22631002: K63-FOUNDATION 2	0 0490 0 0490	0.00 0 00	3.19 3 19	0 00	3.19 3.19
5,800.000 NORTH AMERICAN ENERGY PARTNERS 656844107 K63F66887302: K63-PINNACLE ASSOC.	7.6600 7.6600	56,602 25 56,602.25	44,428.00 44,428.00	0 03	-12,174.25 -12,174 25
3,480.000 NORTHERN OIL AND GAS INC 665531109 K63F66888302: K63-WALTHAUSEN & CO	22 1500 22 1500	43,722.38 43,722 38	77,082 00 77,082 00	0.05	33,359.62 33,359.62
6,000.000 NOVELLUS SYSTEMS INC 670008101 K63F66887302 K63-PINNACLE ASSOC.	36 1400 36.1400	190,602 05 190,602 05	216,840 00 216,840 00	0 15	26,237.95 26,237 95
13,610.000 OCWEN FINANCIAL CORP 675746309 K63F66888302 K63-WALTHAUSEN & CO	12 7600 12.7600	146,070.32 146,070.32	173,663.60 173,663 60	0 12	27,593 28 27,593 28
9,535 000 OMNOVA SOLUTIONS INC 682129101 K63F66888302: K63-WALTHAUSEN & CO	6.9600 6.9600	68,031.26 68,031 26	66,363 60 66,363 60	0.04	-1,667 66 -1,667.66
4,300.000 ONYX PHARMACEUTICALS INC 683399109 K63F66887302: K63-PINNACLE ASSOC	35.3000 35.3000	108,847 85 108,847 85	151,790.00 151,790 00	0 10	42,942 15 42,942 15
2,570 000 OVERHILL FARMS INC 690212105 K63F66888302: K63-WALTHAUSEN & CO	5 5790 5 5790	15,685 74 15,685.74	14,338 03 14,338 03	0 01	-1,347 71 -1,347.71
9,300 000 PDL BIOPHARMA INC 69329Y104 K63F66887302: K63-PINNACLE ASSOC.	5.8700 5.8700	178,392.49 178,392 49	54,591.00 54,591.00	0 04	-123,801.49 -123,801.49
6,300 000 PACKAGING CORP OF AMERICA 695156109 K63F66885902: K63-COOKE & BIELER	27 9900 27.9900	137,432.01 137,432.01	176,337 00 176,337 00	0.12	38,904 99 38,904.99

Asset Detail - By Asset type

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BNY MELLON

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JOSIAH MACY COMBINE - K63G10001000

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5,300 000 PALL CORP 696429307 K63F66887302. K63-PINNACLE ASSOC	56 2300	187,832 89	298,019 00	0 20	110,186.11
800.000 PARK NATIONAL CORP 700658107 K63F66888302. K63-WALTHAUSEN & CO	65 8600	52,715 93	52,688.00	0.04	-27.93
24,300 000 PENN NATIONAL GAMING INC 707569109 K63F66887202: K63-HARRIS ASSOC	40.3400	750,981 23	980,262 00	0.66	229,280.77
7,300 000 PENSKE AUTOMOTIVE GROUP INC 70959W103 K63F66885902: K63-COOKE & BIELER	22.7400	146,678 72	166,002.00	0 11	19,323.28
12,425.000 PEP BOYS-MANNY MOE & JACK 713278109 K63F66888302 K63-WALTHAUSEN & CO	10.9300	132,341 91	135,805.25	0 09	3,463.34
4,800 000 POLYONE CORP 73179P106 K63F66888302 K63-WALTHAUSEN & CO	15 4700	63,290.10	74,256 00	0 05	10,965 90
9,720 000 POWER-ONE INC 73930R102 K63F66888302 K63-WALTHAUSEN & CO	8.1000	84,363 50	78,732.00	0 05	-5,631.50
2,567.000 PRECISION CASTPARTS CORP 740189105 K63F66887302. K63-PINNACLE ASSOC	164 6500	240,761.42	422,656 55	0 28	181,895.13
2,200.000 PRIMERICA INC 74164M108 K63F66888302: K63-WALTHAUSEN & CO	21 9700	50,028 91	48,334.00	0 03	-1,694.91
10,200.000 QUANEX BUILDING PRODUCTS CORP 747619104 K63F66885902: K63-COOKE & BIELER	16 3900	200,461.97	167,178 00	0.11	-33,283.97

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4,285.000 QUEST DIAGNOSTICS INC/DE 74834L100 K63F66885902 K63-COOKE & BIELER	59 1000 59.1000	221,506.87 221,506 87	253,243 50 253,243 50	0 17	31,736 63 31,736 63
970.000 RLI CORP 749607107 K63F66888302 K63-WALTHAUSEN & CO	61 9200 61 9200	58,459.55 58,459.55	60,062 40 60,062 40	0.04	1,602 85 1,602 85
5,100 000 RTI INTERNATIONAL METALS INC 74973W107 K63F66887302 K63-PINNACLE ASSOC.	38.3700 38.3700	261,422.02 261,422.02	195,687.00 195,687 00	0.13	-65,735 02 -65,735 02
2,320.000 RTI INTERNATIONAL METALS INC 74973W107 K63F66888302 K63-WALTHAUSEN & CO	38.3700 38.3700	58,077 07 58,077.07	89,018 40 89,018.40	0.06	30,941.33 30,941 33
14,600.000 RF MICRO DEVICES INC 749941100 K63F66887302 K63-PINNACLE ASSOC.	6.1200 6.1200	112,405 00 112,405 00	89,352.00 89,352 00	0 06	-23,053 00 -23,053 00
12,200 000 RANGE RESOURCES CORP 75281A109 K63F66887202 K63-HARRIS ASSOC	55.5000 55.5000	557,379.35 557,379.35	677,100.00 677,100.00	0.46	119,720 65 119,720.65
4,050 000 RAYMOND JAMES FINANCIAL INC 754730109 K63F66887302 K63-PINNACLE ASSOC	32 1500 32.1500	78,926 38 78,926 38	130,207.50 130,207.50	0 09	51,281 12 51,281 12
6,300 000 REGENERON PHARMACEUTICALS INC 75886F107 K63F66887302 K63-PINNACLE ASSOC.	56 7100 56 7100	134,288.45 134,288 45	357,273.00 357,273.00	0 24	222,984.55 222,984 55
1,600 000 RELIANCE STEEL & ALUMINUM CO 759509102 K63F66885902 K63-COOKE & BIELER	49 6500 49.6500	79,757 03 79,757 03	79,440.00 79,440 00	0.05	-317 03 -317 03
2,315 000 RENT-A-CENTER INC/TX 76009N100 K63F66888302 K63-WALTHAUSEN & CO	30 5600 30.5600	54,973 35 54,973 35	70,746.40 70,746.40	0 05	15,773 05 15,773 05

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7,750.000 REPUBLIC SERVICES INC 760759100 K63F66885902 K63-COOKE & BIELER	30.8500 30.8500	202,911.17 202,911.17	239,087.50 239,087.50	0.16	36,176.33 36,176.33
3,900.000 ROBERT HALF INTERNATIONAL INC 770323103 K63F66887302 K63-PINNACLE ASSOC.	27.0300 27.0300	160,999.04 160,999.04	105,417.00 105,417.00	0.07	-55,582.04 -55,582.04
20,000.000 ROBERT HALF INTERNATIONAL INC 770323103 K63F66887202 K63-HARRIS ASSOC	27.0300 27.0300	440,912.44 440,912.44	540,600.00 540,600.00	0.36	99,687.56 99,687.56
4,800.000 ROWAN COS INC 779382100 K63F66887302 K63-PINNACLE ASSOC.	38.8100 38.8100	140,789.62 140,789.62	186,288.00 186,288.00	0.13	45,498.38 45,498.38
8,200.000 SAFEWAY INC 786514208 K63F66885902 K63-COOKE & BIELER	23.3700 23.3700	164,411.81 164,411.81	191,634.00 191,634.00	0.13	27,222.19 27,222.19
10,100.000 SAKS INC 79377W108 K63F66887302 K63-PINNACLE ASSOC	11.1700 11.1700	131,485.96 131,485.96	112,817.00 112,817.00	0.08	-18,668.96 -18,668.96
4,695.000 SALLY BEAUTY HOLDINGS INC 79546E104 K63F66888302 K63-WALTHAUSEN & CO	17.1000 17.1000	44,790.77 44,790.77	80,284.50 80,284.50	0.05	35,492.50 35,492.50
1,770.000 SCHAWK INC 806373106 K63F66888302 K63-WALTHAUSEN & CO	16.5600 16.5600	34,074.21 34,074.21	29,311.20 29,311.20	0.02	-4,763.01 -4,763.01
4,325.000 SCHOOL SPECIALTY INC 807863105 K63F66888302 K63-WALTHAUSEN & CO	14.3900 14.3900	81,438.10 81,438.10	62,236.75 62,236.75	0.04	-19,201.35 -19,201.35
14,700.000 SEACHANGE INTERNATIONAL INC 811699107 K63F66887302 K63-PINNACLE ASSOC	10.7800 10.7800	111,326.89 111,326.89	158,466.00 158,466.00	0.11	47,139.11 47,139.11

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7,800 000 SEATTLE GENETICS INC 812578102 K63F66887302: K63-PINNACLE ASSOC	20 5200 20.5200	84,332.82 84,332.82	160,056.00 160,056.00	0 11	75,723.18 75,723.18
3,800.000 SHAW GROUP INC/THE 820280105 K63F66887302: K63-PINNACLE ASSOC.	30.2100 30 2100	126,398.26 126,398.26	114,798.00 114,798.00	0 08	-11,600.26 -11,600.26
13,900 000 SINCLAIR BROADCAST GROUP INC 829226109 K63F66887302: K63-PINNACLE ASSOC	10.9800 10.9800	128,343.51 128,343.51	152,622.00 152,622.00	0 10	24,278.49 24,278.49
4,970.000 SOLUTIA INC 834376501 K63F66888302 K63-WALTHAUSEN & CO	22 8500 22 8500	70,173.92 70,173.92	113,564.50 113,564.50	0.08	43,390.58 43,390.58
3,085 000 STANDEX INTERNATIONAL CORP 854231107 K63F66888302 K63-WALTHAUSEN & CO	30.6700 30.6700	78,924.81 78,924.81	94,616.95 94,616.95	0 06	15,692.14 15,692.14
8,800 000 STARWOOD HOTELS & RESORTS WORL 85590A401 K63F66887202: K63-HARRIS ASSOC	56.0400 56.0400	95,529.60 95,529.60	493,152.00 493,152.00	0 33	397,622.40 397,622.40
18,080.000 STEELCASE INC 858155203 K63F66885902: K63-COOKE & BIELER	11.3900 11 3900	164,979.84 164,979.84	205,931.20 205,931.20	0 14	40,951.36 40,951.36
2,165 000 STERLING BANCORP/NY 859158107 K63F66888302: K63-WALTHAUSEN & CO	9.4900 9 4900	20,489.98 20,489.98	20,545.85 20,545.85	0.01	55.87 55.87
9,000 000 STEWART INFORMATION SERVICES C 860372101 K63F66885902 K63-COOKE & BIELER	10 0300 10.0300	247,040.60 247,040.60	90,270.00 90,270.00	0 06	-156,770.60 -156,770.60
13,500.000 STILLWATER MINING CO 86074Q102 K63F66887302: K63-PINNACLE ASSOC	22 0100 22 0100	169,297.97 169,297.97	297,135.00 297,135.00	0 20	127,837.03 127,837.03

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950 000 SUFFOLK BANCORP 864739107 K63F66888302. K63-WALTHAUSEN & CO	13 9600 13.9600	27,324 36 27,324 36	13,262.00 13,262.00	0 01	-14,062 36 -14,062 36
3,500.000 SUNOCO INC 86764P109 K63F66887302. K63-PINNACLE ASSOC.	41.7100 41.7100	203,584 48 203,584.48	145,985.00 145,985 00	0.10	-57,599 48 -57,599.48
1,440 000 SYNEX CORP 87162W100 K63F66888302. K63-WALTHAUSEN & CO	31 7000 31.7000	47,816 38 47,816.38	45,648.00 45,648 00	0 03	-2,168 38 -2,168 38
9,400 000 TW TELECOM INC 87311L104 K63F66887302. K63-PINNACLE ASSOC.	20 5300 20.5300	165,392 20 165,392.20	192,982.00 192,982 00	0.13	27,589 80 27,589 80
13,050.000 TERADYNE INC 880770102 K63F668885902 K63-COOKE & BIELER	14 8000 14 8000	105,246 70 105,246 70	193,140 00 193,140.00	0.13	87,893 30 87,893 30
905 000 THOMAS & BETTS CORP 884315102 K63F66888302. K63-WALTHAUSEN & CO	53.8500 53.8500	35,127.58 35,127.58	48,734.25 48,734.25	0 03	13,606 67 13,606 67
4,800.000 TIFFANY & CO 886547108 K63F66887202 K63-HARRIS ASSOC.	78 5200 78 5200	173,284 88 173,284 88	376,896.00 376,896.00	0.25	203,611 12 203,611 12
2,800 000 TORCHMARK CORP 891027104 K63F668885902 K63-COOKE & BIELER	64 1400 64.1400	133,251 84 133,251 84	179,592 00 179,592 00	0 12	46,340.16 46,340.16
5,300.000 TRIMBLE NAVIGATION LTD 896239100 K63F66887302: K63-PINNACLE ASSOC	39 6400 39 6400	119,228 65 119,228 65	210,092 00 210,092 00	0 14	90,863 35 90,863 35
19,700 000 TRIQUINT SEMICONDUCTOR INC 89674K103 K63F66887302: K63-PINNACLE ASSOC	10.1900 10 1900	99,068.40 99,068.40	200,743 00 200,743 00	0 14	101,674 60 101,674.60

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,700.000 ULTRA PETROLEUM CORP 903914109 K63F66887202 K63-HARRIS ASSOC	45 8000	551,882.70	535,860 00	0 36	-16,022 70
20,300 000 UMPQUA HOLDINGS CORP 904214103 K63F66885902 K63-COOKE & BIELER	11.5700	220,611 82	234,871 00	0 16	14,259 18
6,100.000 UNIFI INC SHS 904677200 K63F66887302 K63-PINNACLE ASSOC	13 8000	66,288.15	84,180.00	0.06	17,891.85
2,700.000 UNITED STATES CELLULAR CORP 911684108 K63F66887302 K63-PINNACLE ASSOC	48 4200	192,559 24	130,734.00	0.09	-61,825 24
2,400.000 UNITED STATES STEEL CORP 912909108 K63F66887302 K63-PINNACLE ASSOC	46.0400	146,310.01	110,496 00	0 07	-35,814 01
3,865.000 UNIVERSAL TECHNICAL INSTITUTE 913915104 K63F66888302 K63-WALTHAUSEN & CO	19 7700	70,334 26	76,411 05	0 05	6,076 79
5,300.000 VALSPAR CORP 920355104 K63F66887302 K63-PINNACLE ASSOC	36 0600	148,198.04	191,118 00	0 13	42,918 00
13,600 000 VISA INC 92826C839 K63F66887202 K63-HARRIS ASSOC.	84 2600	1,016,738 62	1,145,936 00	0 77	129,197 38
9,185 000 VISHAY INTERTECHNOLOGY INC 928298108 K63F66888302 K63-WALTHAUSEN & CO	15 0400	90,692.40	138,142 40	0.09	47,450 00
11,400.000 VISHAY INTERTECHNOLOGY INC 928298108 K63F66887302 K63-PINNACLE ASSOC.	15 0400	146,451.31	171,456 00	0 12	25,004 69

Asset Detail - By Asset type

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JOSIAH MACY COMBINE - K63G10001000

6/30/2011

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,700.000 WADDELL & REED FINANCIAL INC 930059100 K63F66887302 K63-PINNACLE ASSOC	36.3500 36.3500	67,844.50 67,844.50	170,845.00 170,845.00	0.12	103,000.50 103,000.50
41,400.000 WELLS FARGO & CO 949746101 K63F66887202. K63-HARRIS ASSOC.	28.0600 28.0600	1,243,423.76 1,243,423.76	1,161,684.00 1,161,684.00	0.78	-81,739.76 -81,739.76
1,115.000 WEST PHARMACEUTICAL SERVICES I 955306105 K63F66888302. K63-WALTHAUSEN & CO	43.7600 43.7600	44,701.13 44,701.13	48,792.40 48,792.40	0.03	4,091.27 4,091.27
3,725.000 WEST PHARMACEUTICAL SERVICES I 955306105 K63F668885902 K63-COOKE & BIELER	43.7600 43.7600	126,620.61 126,620.61	163,006.00 163,006.00	0.11	36,385.39 36,385.39
1,400.000 WHIRLPOOL CORP 963320106 K63F66887302: K63-PINNACLE ASSOC	81.3200 81.3200	130,105.46 130,105.46	113,848.00 113,848.00	0.08	-16,257.46 -16,257.46
950.000 WHITING PETROLEUM CORP 966387102 K63F66888302: K63-WALTHAUSEN & CO	56.9100 56.9100	35,856.33 35,856.33	54,064.50 54,064.50	0.04	18,208.17 18,208.17
4,100.000 WORTHINGTON INDUSTRIES INC 981811102 K63F668885902 K63-COOKE & BIELER	23.1000 23.1000	62,641.93 62,641.93	94,710.00 94,710.00	0.06	32,068.07 32,068.07
2,475.000 XERIUM TECHNOLOGIES INC 98416J118 K63F66888302: K63-WALTHAUSEN & CO	18.5500 18.5500	38,763.21 38,763.21	45,911.25 45,911.25	0.03	7,148.04 7,148.04
282,690.404 HIGHCLERE 99VVADHB9 K63F66888802: K63-HIGHCLERE	15.6071 15.6071	3,629,546.80 3,629,546.80	4,411,991.00 4,411,991.00	2.97	782,444.20 782,444.20
5,700.000 AXIS CAPITAL HLDGS LTD SHS G0692U109 K63F668885902 K63-COOKE & BIELER	30.9600 30.9600	154,691.62 154,691.62	176,472.00 176,472.00	0.12	21,780.38 21,780.38

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BNY MELLON

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JOSIAH MACY COMBINE - K63G10001000

6/30/2011

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Shares/Par Security ID Description Link Ref.	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,400,000 GLOBAL CROSSING LTD SHS NEW G3921A175 K63F66887302. K63-PINNACLE ASSOC.	38 3800 38 3800	61,737.71 61,737.71	168,872.00 168,872.00	0.11	107,134.29 107,134.29
2,580,000 HELEN OF TROY LTD NEW G4388N106 K63F66888302 K63-WALTHAUSEN & CO	34 5300 34 5300	60,631.73 60,631.73	89,087.40 89,087.40	0.06	28,455.67 28,455.67
3,300,000 LAZARD LTD SHS -A- G54050102 K63F66887302: K63-PINNACLE ASSOC.	37 1000 37 1000	120,003.33 120,003.33	122,430.00 122,430.00	0.08	2,426.67 2,426.67
16,200,000 ORIENT EXPRESS HOTELS LTD CL A G67743107 SHS K63F66887302 K63-PINNACLE ASSOC.	10.7500 10 7500	157,612.85 157,612.85	174,150.00 174,150.00	0.12	16,537.15 16,537.15
1,330,000 PLATINUM UNDERWRITERS HLDGS G7127P100 LTD SHS K63F66888302: K63-WALTHAUSEN & CO	33 2400 33.2400	49,204.39 49,204.39	44,209.20 44,209.20	0.03	-4,995.19 -4,995.19
2,290,000 RENAISSANCE RE HOLDINGS LTD G7496G103 K63F66885902 K63-COOKE & BIELER	69.9500 69 9500	110,483.57 110,483.57	160,185.50 160,185.50	0.11	49,701.93 49,701.93
580,000 WHITE MOUNTAINS INS GRP INC G9618E107 K63F66885902 K63-COOKE & BIELER	420 1600 420 1600	111,463.84 111,463.84	243,692.80 243,692.80	0.16	132,228.96 132,228.96
4,100,000 WILLIS GROUP HOLDINGS PUBLIC G96666105 LIMITED COMPANY K63F66885902. K63-COOKE & BIELER	41 1100 41 1100	123,817.31 123,817.31	168,551.00 168,551.00	0.11	44,733.69 44,733.69
6,000,000 FOSTER WHEELER AG COM H27178104 K63F66887302. K63-PINNACLE ASSOC.	30 3800 30 3800	142,533.61 142,533.61	182,280.00 182,280.00	0.12	39,746.39 39,746.39
7,800,000 TRANSOCEAN LTD ZUG NAMEN-AKT H8817H100 K63F66887202: K63-HARRIS ASSOC.	64 5600 64 5600	601,748.87 601,748.87	503,568.00 503,568.00	0.34	-98,180.87 -98,180.87

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,530 000 ALTISOURCE PORTFOLIO SOLUTIONS L0175J104 SA REG SHS K63F66888302: K63-WALTHAUSEN & CO	36 8000	38,282 80	56,304 00	0 04	18,021 20
7,200.000 RADVISION LTD COM M81869105 K63F66887302: K63-PINNACLE ASSOC.	7 8500	54,903 60	56,520 00	0 04	1,616 40
4,600 000 ROYAL CARIBBEAN CRUISES LTD V7780T103 K63F66887302: K63-PINNACLE ASSOC	37.6400	69,236.44	173,144 00	0 12	103,907 56
29,650.000 FLEXTRONICS INTERNATIONAL LTD Y2573F102 K63F66885902: K63-COOKE & BIELER	6 4200	286,991 98	190,353 00	0.13	-96,638 98
TOTAL U.S. DOLLAR EQUITY		62,501,081.43	77,687,152.66		15,186,071.23
		62,501,081.43	77,687,152.66	52.31	15,186,071.23
TOTAL ASSETS EQUITY		62,501,081.43	77,687,152.66	52.31	15,186,071.23
FIXED INCOME SECURITIES					
U.S. DOLLAR					
14,000 000 ABB TREASURY CENTER USA 00038AAB9 4 000% 06/15/2021 DD 06/17/11 K63F66885102: SEIX ADV-PLEDGE	97.9250	13,776 84	13,709 50	0 01	-67 34
12,000.000 AT&T INC 00206RAF9 4 950% 01/15/2013 DD 12/06/07 K63F66885102: SEIX ADV-PLEDGE	106 0020	11,989 92	12,720 24	0 01	730 32
25,000 000 ABBOTT LABORATORIES 002819AB6 5 600% 11/30/2017 DD 11/09/07 K63F66885102 SEIX ADV-PLEDGE	115 8900	25,494 09	28,972 50	0 02	3,478 41
60,000.000 ACUIITY BRANDS LIGHTING INC 00510RAC7 6.000% 12/15/2019 DD 06/15/10 K63F66885002: K63-GIA	106 3970	59,878.20	63,838 20	0.04	3,960.00

Asset Detail - By Asset type

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BNY MELLON

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JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,000.000 AIR PRODUCTS & CHEMICALS INC 009163AA4 4.150% 02/01/2013 DD 02/06/08 K63F66885102. SEIX ADV-PLEDGE	105 0100 105.0100	11,066.82 11,066.82	11,551.10 11,551.10	0.01	484.28 484.28
13,000.000 ALABAMA POWER CO 010392FA1 5 800% 11/15/2013 DD 11/21/08 K63F66885102. SEIX ADV-PLEDGE	110 6750 110 6750	13,313.35 13,313 35	14,387.75 14,387 75	0.01	1,074.40 1,074 40
25,000 000 AMERICAN FINANCIAL GROUP INC/O 026074AA2 9 875% 06/15/2019 DD 06/17/09 K63F66885002. K63-GIA	124 3560 124.3560	25,000 00 25,000 00	31,089 00 31,089 00	0.02	6,089 00 6,089.00
5,000.000 ANALOG DEVICES INC 032654AG0 3.000% 04/15/2016 DD 04/04/11 K63F66885102: SEIX ADV-PLEDGE	102 4700 102 4700	4,976.40 4,976.40	5,123 50 5,123 50	0 00	147 10 147 10
21,000 000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TAL2 3.000% 10/15/2012 DD 10/16/09 K63F66885102 SEIX ADV-PLEDGE	102 6780 102 6780	20,968.92 20,968 92	21,562.38 21,562.38	0.01	593 46 593 46
50,000 000 APPLETON PAPERS INC 038101AL5 10 500% 06/15/2015 DD 02/08/10 K63F66885002 K63-GIA	104 2500 104 2500	49,017 50 49,017 50	52,125.00 52,125 00	0.04	3,107 50 3,107 50
50,000.000 ARCELORMITTAL 03938LAU8 5 500% 03/01/2021 DD 03/07/11 K63F66885002: K63-GIA	100 1560 100.1560	49,678 50 49,678 50	50,078.00 50,078 00	0 03	399 50 399 50
30,000.000 ARROW ELECTRONICS INC 04273WAB7 5 125% 03/01/2021 DD 11/03/10 K63F66885002: K63-GIA	99 6690 99 6690	29,902 20 29,902.20	29,900 70 29,900 70	0 02	-1 50 -1.50
50,000 000 ASCIANO FINANCE LTD 04363UAC0 5.000% 04/07/2018 DD 04/07/11 K63F66885002 K63-GIA	102 6480 102.6480	49,729.00 49,729 00	51,324 00 51,324 00	0.03	1,595.00 1,595 00
50,000 000 ASIA ALUMINUM HLDGS LTD 144A 04519DAA5 8.000% 12/23/2011 DD 12/23/04 K63F66885002 K63-GIA	0.0100 0 0100	50,000 00 50,000 00	5.00 5 00	0.00	-49,995 00 -49,995 00

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,000.000 AVIATION CAPITAL GROUP CORP 05367AAA1 7 125% 10/15/2020 DD 10/07/10 K63F66885102: SEIX ADV-PLEDGE	103 3050 103 3050	18,999 43 18,999 43	19,627.95 19,627 95	0 01	628 52 628.52
9,000.000 AVIATION CAPITAL GROUP CORP 05367AAD5 6 750% 04/06/2021 DD 04/06/11 K63F66885102: SEIX ADV-PLEDGE	98 6550 98.6550	9,000 00 9,000 00	8,878 95 8,878 95	0.01	-121.05 -121.05
25,000.000 AVNET INC 053807AQ6 5.875% 06/15/2020 DD 06/22/10 K63F66885002: K63-GIA	105 5940 105.5940	24,868 25 24,868 25	26,398.50 26,398 50	0 02	1,530.25 1,530.25
100,000.000 BW GROUP LTD NT 144A 05604EAA6 6 625% 06/28/2017 DD 06/28/07 K63F66885002: K63-GIA	96 2110 96.2110	99,460 00 99,460 00	96,211.00 96,211.00	0 06	-3,249 00 -3,249 00
12,000.000 BAKER HUGHES INC 057224AZ0 5.125% 09/15/2040 DD 08/24/10 K63F66885102: SEIX ADV-PLEDGE	96 8450 96.8450	11,948 40 11,948.40	11,621.40 11,621 40	0.01	-327 00 -327 00
39,000.000 BANC OF AMERICA COMMERCIA 6 AM 05947U4E5 VAR RT 09/10/2047 DD 12/01/05 K63F66885102 SEIX ADV-PLEDGE	103 8230 103.8230	38,634 38 38,634.38	40,490.97 40,490 97	0 03	1,856 59 1,856.59
30,000.000 BANC OF AMERICA COMMERCIAL 3 A3B 05947UR67 5 090% 07/10/2043 DD 07/01/05 K63F66885102: SEIX ADV-PLEDGE	104 5380 104.5380	31,091 02 31,091 02	31,361 40 31,361 40	0 02	270 38 270.38
50,000.000 BANCO DE CREDITO DEL PERU/PANA 05954TAG6 4 750% 03/16/2016 DD 03/16/11 K63F66885002: K63-GIA	99 0000 99 0000	49,907.50 49,907.50	49,500.00 49,500 00	0 03	-407.50 -407 50
50,000.000 BANK OF AMERICA CORP 06051GEC9 5 625% 07/01/2020 DD 06/22/10 K63F66885002: K63-GIA	103 2510 103 2510	51,543 50 51,543 50	51,625 50 51,625 50	0.03	82 00 82.00
12,000.000 BANK OF NOVA SCOTIA 064149A64 3.400% 01/22/2015 DD 01/22/10 K63F66885102 SEIX ADV-PLEDGE	105 0580 105.0580	11,984 64 11,984 64	12,606 96 12,606 96	0 01	622 32 622 32

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BNY MELLON

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JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
						Local/Base
11,000 000	BANK OF NOVA SCOTIA 064149B97 2 375% 12/17/2013 DD 06/17/10 K63F66885102: SEIX ADV-PLEDGE	102.8620	10,961.50	11,314.82	0.01	353.32
100,000 000	BANQUE PSA FINANCE 06675EAB6 4 375% 04/04/2016 DD 04/04/11 K63F66885002 K63-GIA	102 0470	99,760 00	102,047.00	0.07	2,287.00
100,000 000	BARCLAYS BANK PLC 06739FGF2 5 000% 09/22/2016 DD 09/22/09 K63F66885002. K63-GIA	107.5740	99,871 00	107,574 00	0.07	7,703.00
7,000 000	BARRICK PD AUSTRALIA FINANCE P 06849UAC9 4 950% 01/15/2020 DD 10/16/09 K63F66885102: SEIX ADV-PLEDGE	105 2680	7,497 07	7,368 76	0.00	-128 31
9,000 000	BARRICK PD AUSTRALIA FINANCE P 06849UAD7 5.950% 10/15/2039 DD 10/16/09 K63F66885102. SEIX ADV-PLEDGE	101.1010	9,778 23	9,099.09	0.01	-679.14
5,000.000	BECTON DICKINSON AND CO 075887AW9 3.250% 11/12/2020 DD 11/12/10 K63F66885102: SEIX ADV-PLEDGE	95.1860	4,997 45	4,759.30	0.00	-238 15
12,000 000	BERKSHIRE HATHAWAY FINANCE COR 084664BD2 4 600% 05/15/2013 DD 11/15/08 K63F66885102 SEIX ADV-PLEDGE	106.6780	11,985 12	12,801.36	0.01	816.84
23,000.000	BERKSHIRE HATHAWAY INC 084670AV0 3.200% 02/11/2015 DD 02/11/10 K63F66885102: SEIX ADV-PLEDGE	104 2250	22,980.91	23,971.75	0.02	990.84
11,000 000	BIOMED REALTY LP 09064AAF8 3 850% 04/15/2016 DD 03/30/11 K63F66885102: SEIX ADV-PLEDGE	100 7890	10,930 15	11,086 79	0.01	156 64
11,000 000	BOEING CO/THE 097023AT2 5 125% 02/15/2013 DD 02/11/03 K63F66885102. SEIX ADV-PLEDGE	106 7890	10,885 05	11,746.79	0.01	861 74

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000 000 CEMEX FINANCE LLC 12516UAA3 9.500% 12/14/2016 DD 12/14/09 K63F66885002 K63-GIA	103 3750 103 3750	100,000.00 100,000.00	103,375.00 103,375 00	0 07	3,375 00 3,375.00
11,000.000 CME GROUP INC 12572QAA3 5.400% 08/01/2013 DD 08/12/08 K63F66885102: SEIX ADV-PLEDGE	108.8060 108 8060	10,998 79 10,998.79	11,968 66 11,968.66	0.01	969 87 969.87
12,000 000 CME GROUP INC 12572QAD7 5.750% 02/15/2014 DD 02/09/09 K63F66885102: SEIX ADV-PLEDGE	111 0740 111.0740	12,472 33 12,472.33	13,328.88 13,328 88	0 01	85 856.55
30,000 000 CNA FINANCIAL CORP 126117AQ3 5.875% 08/15/2020 DD 08/10/10 K63F66885002. K63-GIA	103 9740 103.9740	29,989 24 29,989.24	31,192.20 31,192.20	0.02	1,202.96 1,202 96
50,000 000 CRH AMERICA INC 12626PAL7 5.750% 01/15/2021 DD 12/07/10 K63F66885002: K63-GIA	104 5540 104.5540	49,972 00 49,972.00	52,277 00 52,277 00	0 04	2,305 00 2,305 00
90,068 400 CVS CORP PASSTHRU CTF 144A 126650AL4 6 117% 01/10/2013 DD 12/12/02 K63F66885002. K63-GIA	105 2500 105.2500	95,247.33 95,247 33	94,796 99 94,796.99	0 06	-450 34 -450 34
50,000.000 CARLISLE COS INC 142339AE0 5.125% 12/15/2020 DD 12/09/10 K63F66885002 K63-GIA	101 9920 101 9920	49,456 00 49,456 00	50,996.00 50,996 00	0 03	1,540 1,540
50,000.000 CASE NEW HOLLAND INC 147446AQ1 7 875% 12/01/2017 DD 06/28/10 K63F66885002 K63-GIA	110 0000 110 0000	51,593.75 51,593.75	55,000.00 55,000 00	0 04	3,406 25 3,406 25
16,000 000 CC HOLDINGS GS V LLC / CROWN C 14987BAA1 7.750% 05/01/2017 DD 04/30/09 K63F66885102. SEIX ADV-PLEDGE	108 2500 108 2500	17,102.50 17,102 50	17,320 00 17,320 00	0 01	217.50 217 50
50,000.000 CENTURYLINK INC 156700AN6 6.150% 09/15/2019 DD 09/21/09 K63F66885002: K63-GIA	100 5760 100.5760	49,945 50 49,945.50	50,288 00 50,288 00	0 03	342 50 342 50

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JOSIAH MACY COMBINE - K63G10001000

6/30/2011

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25,000.000 CENTURYLINK INC 156700AR7 6.450% 06/15/2021 DD 06/16/11 K63F66885002 K63-GIA	98 8570	24,914 75	24,714 25	0 02	-200.50
7,000 000 CISCO SYSTEMS INC 17275RAC6 5 500% 02/22/2016 DD 02/22/06 K63F66885102 SEIX ADV-PLEDGE	113 7010	7,264 59	7,959 07	0 01	694 48
20,000.000 CISCO SYSTEMS INC 17275RAF9 5.500% 01/15/2040 DD 11/17/09 K63F66885102: SEIX ADV-PLEDGE	100 1560	19,487 80	20,031.20	0 01	543.00
50,000.000 CITIGROUP INC 172967FF3 5.375% 08/09/2020 DD 08/09/10 K63F66885002: K63-GIA	104.3560	49,497.50	52,178.00	0 04	2,680 50
50,000.000 CLIFFS NATURAL RESOURCES INC 18683KAA9 5.900% 03/15/2020 DD 03/17/10 K63F66885002. K63-GIA	108 2660	49,713.50	54,133 00	0 04	4,419 50
10,000 000 COMCAST CORP 20030NAM3 6 450% 03/15/2037 DD 03/02/06 K63F66885102: SEIX ADV-PLEDGE	106 9560	9,650 22	10,695 60	0.01	1,045 38
50,000.000 COMCAST CORP 20030NBA8 5.150% 03/01/2020 DD 03/01/10 K63F66885002: K63-GIA	107 6690	49,949.50	53,834.50	0 04	3,885 00
15,000.000 COMMERCIAL BARGE LINE CO 20162UAB1 12.500% 07/15/2017 DD 01/15/10 K63F66885002: K63-GIA	112.2500	15,600 00	16,837 50	0 01	1,237 50
50,000.000 COMMONWEALTH EDISON CO 202795HS2 6.150% 09/15/2017 DD 09/10/07 K63F66885002: K63-GIA	115 7340	49,859 00	57,867.00	0.04	8,008.00
46,968.528 CONTINENTAL AIRLINES 2009-1 PA 21079TAA6 9 000% 07/08/2016 DD 07/01/09 K63F66885002 K63-GIA	114.5000	46,968 53	53,778.96	0.04	6,810 43

BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
						Local/Base
50,000.000	COOPER-STANDARD AUTOMOTIVE INC 216762AE4 8.500% 05/01/2018 DD 11/01/10 K63F66885002 K63-GIA	105.5000	49,562.50	52,750.00	0.04	3,187.50
100,000.000	CORNING INC 219327AE3 8.875% 03/15/2016 DD 03/15/86 K63F66885002 K63-GIA	123.0710	112,000.00	123,071.00	0.08	11,071.00
14,000.000	COVIDIEN INTERNATIONAL FINANCE 22303QAG5 6.000% 10/15/2017 DD 04/15/08 K63F66885102: SEIX ADV-PLEDGE	116.8700	14,278.50	16,361.80	0.01	2,083.30
100,000.000	DCP MIDSTREAM LLC 23311RAC0 9.750% 03/15/2019 DD 02/24/09 K63F66885002: K63-GIA	130.6970	122,863.60	130,697.00	0.09	7,833.40
11,000.000	DANAHER CORP 235851AM4 3.900% 06/23/2021 DD 06/23/11 K63F66885102: SEIX ADV-PLEDGE	99.6070	10,997.25	10,956.77	0.01	-40.48
9,000.000	DIAGEO CAPITAL PLC 25243YAL3 5.200% 01/30/2013 DD 10/26/07 K63F66885102: SEIX ADV-PLEDGE	106.6500	9,142.68	9,598.50	0.01	455.82
23,000.000	DIGITAL REALTY TRUST LP 25389JAG1 4.500% 07/15/2015 DD 07/08/10 K63F66885102: SEIX ADV-PLEDGE	104.0780	22,930.31	23,937.94	0.02	1,007.63
5,000.000	DIGITAL REALTY TRUST LP 25389JAH9 5.875% 02/01/2020 DD 08/01/10 K63F66885102 SEIX ADV-PLEDGE	104.8410	4,914.80	5,242.05	0.00	327.25
50,000.000	DIRECTV HOLDINGS LLC / DIRECTV 25459HAW5 4.600% 02/15/2021 DD 08/17/10 K63F66885002: K63-GIA	100.4740	49,967.00	50,237.00	0.03	270.00
25,000.000	DISCOVERY COMMUNICATIONS 25470DAE9 4.375% 06/15/2021 DD 06/20/11 K63F66885002 K63-GIA	99.0210	24,844.25	24,755.25	0.02	-89.00

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 RR DONNELLEY & SONS CO 257867AX9 7.250% 05/15/2018 DD 06/01/11 K63F66885002: K63-GIA	100.0000 100.0000	25,212.50 25,212.50	25,000.00 25,000.00	0.02	-212.50 -212.50
12,000.000 EI DU PONT DE NEMOURS & CO 263534BU2 5.000% 07/15/2013 DD 07/28/08 K63F66885102: SEIX ADV-PLEDGE	108.2420 108.2420	12,059.34 12,059.34	12,989.04 12,989.04	0.01	929.70 929.70
10,000.000 EI DU PONT DE NEMOURS & CO 263534CE7 4.250% 04/01/2021 DD 03/25/11 K63F66885102: SEIX ADV-PLEDGE	101.6060 101.6060	9,978.90 9,978.90	10,160.60 10,160.60	0.01	181.70 181.70
6,000.000 DUKE ENERGY CAROLINAS LLC 26442CAJ3 4.300% 06/15/2020 DD 06/07/10 K63F66885102: SEIX ADV-PLEDGE	103.6970 103.6970	6,220.82 6,220.82	6,221.82 6,221.82	0.00	1.00 1.00
50,000.000 DYNCORP INTERNATIONAL INC 26817CAA9 10.375% 07/01/2017 DD 07/07/10 K63F66885002: K63-GIA	102.5000 102.5000	54,250.00 54,250.00	51,250.00 51,250.00	0.03	-3,000.00 -3,000.00
10,000.000 ERAC USA FIN CO GTD NT 144A 26882PAS1 5.600% 05/01/2015 DD 04/20/05 K63F66885102: SEIX ADV-PLEDGE	111.1750 111.1750	9,984.60 9,984.60	11,117.50 11,117.50	0.01	1,132.90 1,132.90
13,000.000 ERAC USA FINANCE LLC 26882PBD3 5.800% 10/15/2012 DD 10/17/07 K63F66885102: SEIX ADV-PLEDGE	105.4260 105.4260	12,989.99 12,989.99	13,705.38 13,705.38	0.01	715.00 715.00
50,000.000 EQT CORP 26884LAA7 8.125% 06/01/2019 DD 05/15/09 K63F66885002: K63-GIA	122.3260 122.3260	49,834.00 49,834.00	61,163.00 61,163.00	0.04	11,329.00 11,329.00
13,000.000 ERAC USA FINANCE LLC 26884TAA0 5.250% 10/01/2020 DD 07/01/10 K63F66885102: SEIX ADV-PLEDGE	106.0690 106.0690	12,919.79 12,919.79	13,788.97 13,788.97	0.01	869.18 869.18
20,000.000 EACCESS LTD 26938NAA9 8.250% 04/01/2018 DD 04/01/11 K63F66885002: K63-GIA	99.7500 99.7500	20,325.00 20,325.00	19,950.00 19,950.00	0.01	-375.00 -375.00



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 EAGLE ROCK ENERGY PARTNERS LP 26985UAA5 8.375% 06/01/2019 DD 05/27/11 K63F66885002: K63-GIA	99.7500 99.7500	24,819.75 24,819.75	24,937.50 24,937.50	0.02	117.75 117.75
25,000.000 EARTHLINK INC 270321AB8 8.875% 05/15/2019 DD 05/17/11 K63F66885002: K63-GIA	90.7500 90.7500	24,138.75 24,138.75	22,687.50 22,687.50	0.02	-1,451.25 -1,451.25
7,000.000 EL PASO NATURAL GAS CO 283695BP8 5.950% 04/15/2017 DD 10/15/07 K63F66885102: SEIX ADV-PLEDGE	113.1670 113.1670	7,037.67 7,037.67	7,921.69 7,921.69	0.01	884.02 884.02
7,000.000 EL PASO PIPELINE PARTNERS OPER 28370TAA7 6.500% 04/01/2020 DD 03/30/10 K63F66885102: SEIX ADV-PLEDGE	111.9450 111.9450	8,050.28 8,050.28	7,836.15 7,836.15	0.01	-214.13 -214.13
100,000.000 EMPRESAS ICA SAB DE CV 29246DAA2 8.900% 02/04/2021 DD 02/04/11 K63F66885002: K63-GIA	104.0000 104.0000	98,545.00 98,545.00	104,000.00 104,000.00	0.07	5,455.00 5,455.00
100,000.000 ENBRIDGE ENERGY PARTNERS LP 29250RAP1 7.500% 04/15/2038 DD 04/03/08 K63F66885002: K63-GIA	119.5630 119.5630	99,711.00 99,711.00	119,563.00 119,563.00	0.08	19,852.00 19,852.00
11,000.000 ENERGY TRANSFER PARTNERS LP 29273RAF6 6.625% 10/15/2036 DD 10/23/06 K63F66885102: SEIX ADV-PLEDGE	103.1830 103.1830	12,059.96 12,059.96	11,350.13 11,350.13	0.01	-709.83 -709.83
13,000.000 ENERGY TRANSFER PARTNERS LP 29273RAP4 6.050% 06/01/2041 DD 05/12/11 K63F66885102: SEIX ADV-PLEDGE	96.9120 96.9120	12,899.64 12,899.64	12,598.56 12,598.56	0.01	-301.08 -301.08
16,000.000 ENSCO PLC 29358QAA7 4.700% 03/15/2021 DD 03/17/11 K63F66885102: SEIX ADV-PLEDGE	101.0180 101.0180	15,801.36 15,801.36	16,162.88 16,162.88	0.01	361.52 361.52
10,000.000 ENSCO PLC 29358QAA7 4.700% 03/15/2021 DD 03/17/11 K63F66885002: K63-GIA	101.0180 101.0180	9,802.50 9,802.50	10,101.80 10,101.80	0.01	299.30 299.30

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
						Local/Base
9,000.000	ENTERPRISE PRODUCTS OPERATING 293791AT6 5 750% 03/01/2035 DD 03/02/05 K63F66885102. SEIX ADV-PLEDGE	97.1480	8,466.58	8,743.32	0.01	276.74
22,000.000	ENTERPRISE PRODUCTS OPERATING 29379VAF0 5 250% 01/31/2020 DD 10/05/09 K63F66885102 SEIX ADV-PLEDGE	106.3910	21,858.10	23,406.02	0.02	1,547.92
9,000.000	EXELON GENERATION CO LLC 30161MAE3 6.200% 10/01/2017 DD 09/28/07 K63F66885102: SEIX ADV-PLEDGE	112.8110	8,978.04	10,152.99	0.01	1,174.95
17,000.000	EXPRESS SCRIPTS INC 302182AC4 5.250% 06/15/2012 DD 06/09/09 K63F66885102 SEIX ADV-PLEDGE	104.0380	17,180.30	17,686.46	0.01	506.16
50,000.000	EXTERRAN HOLDINGS INC 30225XAB9 7 250% 12/01/2018 DD 11/23/10 K63F66885002 K63-GIA	101.0000	50,000.00	50,500.00	0.03	500.00
11,000.000	FAIRFAX FINANCIAL HOLDINGS LTD 303901AS1 5 800% 05/15/2021 DD 05/09/11 K63F66885102: SEIX ADV-PLEDGE	96.8710	10,961.06	10,655.81	0.01	-305.25
8,000.000	FAMILY DOLLAR STORES INC 307000AA7 5 000% 02/01/2021 DD 01/28/11 K63F66885102 SEIX ADV-PLEDGE	98.0680	7,959.52	7,845.44	0.01	-114.08
45,051.360	FHLMC POOL #G0-0876 31283G6M4 6 500% 01/01/2028 DD 01/01/98 K63F66885002. K63-GIA	113.9490	47,128.03	51,335.57	0.03	4,207.54
34,291.466	FHLMC POOL #C7-0639 31287XV86 6.500% 09/01/2032 DD 08/01/02 K63F66885002 K63-GIA	113.3240	35,256.16	38,860.46	0.03	3,604.30
11,179.730	FHLMC POOL #G0-2162 3128LXMK3 5.500% 05/01/2036 DD 04/01/06 K63F66885102: SEIX ADV-PLEDGE	108.4250	12,112.54	12,121.62	0.01	9.08

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
73,716.060 FHLMC POOL #G0-3135 3128M4Y80 6 000% 05/01/2035 DD 07/01/07 K63F66885002: K63-GIA	110.9750	74,559.99	81,806.40		7,246.41
	110.9750	74,559.99	81,806.40	0.06	7,246.41
23,413.925 FHLMC POOL #G0-4337 3128M6EJ3 5.500% 04/01/2038 DD 05/01/08 K63F66885102: SEIX ADV-PLEDGE	108.2690	24,939.49	25,350.02		410.53
	108.2690	24,939.49	25,350.02	0.02	410.53
110,416.630 FHLMC POOL #G0-5671 3128M7T48 5.500% 08/01/2038 DD 10/01/09 K63F66885102: SEIX ADV-PLEDGE	108.4250	119,422.49	119,719.23		296.74
	108.4250	119,422.49	119,719.23	0.08	296.74
3,096.108 FHLMC POOL #C0-0896 31292G7H3 7 500% 12/01/2029 DD 12/01/99 K63F66885002 K63-GIA	116.7810	3,305.10	3,615.67		310.57
	116.7810	3,305.10	3,615.67	0.00	310.57
100,000.000 FEDERAL HOME LN BK CONS BD 313371AL0 STEP 10/15/2015 DD 10/15/10 K63F66885002: K63-GIA	99.9410	100,000.00	99,941.00		-59.00
	99.9410	100,000.00	99,941.00	0.07	-59.00
50,000.000 FEDERAL HOME LN BK CONS BD 313371N93 1.700% 11/23/2015 DD 11/23/10 K63F66885002 K63-GIA	99.1550	50,000.00	49,577.50		-422.50
	99.1550	50,000.00	49,577.50	0.03	-422.50
1,669.357 FNMA POOL #0190308 31368HKV4 7.500% 09/01/2030 DD 08/01/00 K63F66885002: K63-GIA	117.2180	1,781.20	1,956.79		175.59
	117.2180	1,781.20	1,956.79	0.00	175.59
56,111.601 FNMA POOL #0190363 31368HML4 5 500% 11/01/2035 DD 10/01/05 K63F66885102: SEIX ADV-PLEDGE	108.7380	60,469.01	61,014.63		545.62
	108.7380	60,469.01	61,014.63	0.04	545.62
106,225.920 FNMA POOL #0190370 31368HMT7 6 000% 06/01/2036 DD 05/01/06 K63F66885102: SEIX ADV-PLEDGE	110.2100	114,949.89	117,071.59		2,121.70
	110.2100	114,949.89	117,071.59	0.08	2,121.70
24,476.140 FNMA POOL #0252477 31371HM21 6.500% 04/01/2029 DD 03/01/99 K63F66885002: K63-GIA	113.9480	26,011.56	27,890.07		1,878.51
	113.9480	26,011.56	27,890.07	0.02	1,878.51

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
51,775.820 FNMA POOL #0252497 31371HNN4 6.500% 06/01/2029 DD 05/01/99 K63F66885002: K63-GIA	113 8030	54,054.30	58,922.44	0.04	4,868.14
47,559.910 FNMA POOL #0254548 31371KWH0 5 500% 12/01/2032 DD 11/01/02 K63F66885102 SEIX ADV-PLEDGE	108.8940	51,628.51	51,789.89	0.03	161.38
31,180.590 FNMA POOL #0323036 31374SY96 6.500% 03/01/2028 DD 02/01/98 K63F66885002: K63-GIA	113 8030	32,371.69	35,484.45	0.02	3,112.76
22,000.000 FHLMC MULTICLASS MTG 3745 VE 3137A26U0 4.000% 09/15/2029 DD 10/01/10 K63F66885102 SEIX ADV-PLEDGE	96 3230	20,971.33	21,191.06	0.01	219.73
10,000.000 FHLMC MULTICLASS MTG 3763 VQ 3137A34C0 4 000% 07/15/2027 DD 11/01/10 K63F66885102 SEIX ADV-PLEDGE	97 6430	9,796.88	9,764.30	0.01	-32.58
17,000.000 FHLMC MULTICLASS MTG 3753 DC 3137A3KG3 3.500% 09/15/2039 DD 11/01/10 K63F66885102. SEIX ADV-PLEDGE	90 8300	15,366.41	15,441.10	0.01	74.69
21,000.000 FHLMC MULTICLASS MTG 3762 BV 3137A3NQ8 4 000% 10/15/2029 DD 11/01/10 K63F66885102 SEIX ADV-PLEDGE	95.9670	19,915.55	20,153.07	0.01	237.52
28,000.000 FHLMC MULTICLASS MTG 3774 EW 3137A3WT2 3.500% 12/15/2025 DD 12/01/10 K63F66885102. SEIX ADV-PLEDGE	93.5060	24,850.00	26,181.68	0.02	1,331.68
26,000.000 FHLMC MULTICLASS MTG 3768 CB 3137A4BE6 3 500% 12/15/2025 DD 12/01/10 K63F66885102 SEIX ADV-PLEDGE	92.6160	23,375.63	24,080.16	0.02	704.53
15,000.000 FHLMC MULTICLASS MTG 3780 AV 3137A4PR2 4 000% 04/15/2031 DD 12/01/10 K63F66885102 SEIX ADV-PLEDGE	96 2590	14,184.38	14,438.85	0.01	254.47

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par. Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
61,000 000 FHLMC MULTICLASS MTG 3814 B 3137A6L67 3.000% 02/15/2026 DD 02/01/11 K63F66885102 SEIX ADV-PLEDGE	91.5790 91 5790	53,560 86 53,560 86	55,863.19 55,863 19	0.04	2,302 33 2,302 33
37,000.000 FHLMC MULTICLASS MTG 3137A6QX3 3 000% 02/15/2026 DD 02/01/11 K63F66885102 SEIX ADV-PLEDGE	91.4080 91 4080	32,166 88 32,166.88	33,820.96 33,820 96	0 02	1,654 08 1,654 08
53,000 000 FHLMC MULTICLASS MTG 3810 QB 3137A6WX6 3.500% 02/15/2026 DD 02/01/11 K63F66885102: SEIX ADV-PLEDGE	93 6280 93 6280	48,631 64 48,631 64	49,622 84 49,622 84	0 03	99 991 20
83,000.000 FHLMC MULTICLASS MTG 3806 L 3137A6YW6 3 500% 02/15/2026 DD 02/01/11 K63F66885102. SEIX ADV-PLEDGE	92 0750 92.0750	73,014.06 73,014.06	76,422.25 76,422.25	0 05	3,408.19 3,408 19
34,000 000 FHLMC MULTICLASS CTFS 3800 BE 3137A7G87 3.500% 02/15/2026 DD 02/01/11 K63F66885102. SEIX ADV-PLEDGE	93 2360 93 2360	30,703 59 30,703 59	31,700 24 31,700 24	0 02	996 65 996.65
30,000.000 FHLMC MULTICLASS MTG 3800 CB 3137A7GE4 3.500% 02/15/2026 DD 02/01/11 K63F66885102: SEIX ADV-PLEDGE	93 1050 93.1050	26,358 98 26,358.98	27,931.50 27,931 50	0 02	1,572 52 1,572 52
17,000 000 FHLMC MULTICLASS MTG 3825 CB 3137A7Z94 3 500% 03/15/2026 DD 03/01/11 K63F66885102. SEIX ADV-PLEDGE	93.3800 93.3800	15,508.52 15,508 52	15,874 60 15,874 60	0.01	366 366
41,000.000 FHLMC MULTICLASS MTG 3829 BE 3137A8FT0 3.500% 03/15/2026 DD 03/01/11 K63F66885102 SEIX ADV-PLEDGE	93 2830 93 2830	37,028.13 37,028.13	38,246 03 38,246.03	0 03	1,217 90 1,217 90
58,591.540 FNMA POOL #0452850 31380XBT8 6.500% 11/01/2028 DD 11/01/98 K63F66885002 K63-GIA	113 8030 113.8030	60,679 38 60,679 38	66,678 93 66,678 93	0 04	5,999 55 5,999.55
5,344 503 FNMA POOL #0535996 31384WNNM8 7.500% 06/01/2031 DD 05/01/01 K63F66885002. K63-GIA	117 3840 117 3840	5,700 65 5,700 65	6,273 59 6,273 59	0.00	572 94 572 94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,442.192 FNMA POOL #0545868 31385JMR6 7 000% 08/01/2032 DD 08/01/02 K63F66885002 K63-GIA	116 4960	32,597 05	35,463 94	0 02	2,866 89
112,405.101 FNMA POOL #0555000 31385WRV3 6.000% 10/01/2032 DD 10/01/02 K63F66885002 K63-GIA	110 9280	117,863.01	124,688.73	0.08	6,825.72
59,157.350 FNMA POOL #0555531 31385XEC7 5 500% 06/01/2033 DD 05/01/03 K63F66885102. SEIX ADV-PLEDGE	108 8940	63,591.60	64,418 80	0 04	827.20
118,430.298 FNMA POOL #0613025 31388SA21 6 500% 07/01/2031 DD 10/01/01 K63F66885002. K63-GIA	113 8030	125,206 60	134,777.23	0 09	9,570 63
29,446 478 FHLMC MULTICLASS MTG R009 AJ 31397BMQ1 5 750% 12/15/2018 DD 10/01/06 K63F66885002: K63-GIA	103 7390	29,720 36	30,547 48	0 02	827 12
41,696 246 FHLMC MULTICLASS MTG R012 AB 31397GV31 5 500% 12/15/2020 DD 05/01/07 K63F66885002 K63-GIA	103.7900	41,885.24	43,276 53	0 03	1,391.29
10,000 000 FNMA GTD REMIC P/T 2011-8 PV 31397QJP4 4 000% 01/25/2030 DD 01/01/11 K63F66885102: SEIX ADV-PLEDGE	95 9730	9,392 19	9,597.30	0 01	205
52,347 240 FNMA GTD REMIC P/T 11-45 ZA 31397S2Q6 4 000% 05/25/2031 DD 04/01/11 K63F66885102. SEIX ADV-PLEDGE	90 5500	44,270.99	47,400 43	0 03	3,129 44
51,470.780 FNMA GTD REMIC P/T 11-36 VA 31397SB45 4 500% 09/25/2023 DD 04/01/11 K63F66885102: SEIX ADV-PLEDGE	106 8610	55,218 50	55,002 19	0 04	-216.31
57,000 000 FNMA GTD REMIC P/T 11-36 DB 31397SC51 3.000% 05/25/2026 DD 04/01/11 K63F66885102: SEIX ADV-PLEDGE	90 8140	49,621.17	51,763 98	0 03	2,142 81

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,000.000 FNMA GTD REMIC P/T 11-42 B 31397SYW8 3.000% 05/25/2026 DD 04/01/11 K63F66885102 SEIX ADV-PLEDGE	91.2360	56,364.65	59,303.40	0.04	2,938.75
200,000.000 FEDERAL NATL MTG ASSN 31398A4B5 2 350% 09/23/2016 DD 09/23/10 K63F66885002 K63-GIA	100.3160	200,000.00	200,632.00	0.14	632.00
57,000.000 FNMA GTD REMIC P/T 10-114 YB 31398SB36 3 000% 12/25/2025 DD 11/01/10 K63F66885102: SEIX ADV-PLEDGE	90.7660	49,569.96	51,736.62	0.03	2,166.66
85,900.960 FNMA POOL #0725422 31402C4F6 5 000% 04/01/2034 DD 04/01/04 K63F66885102. SEIX ADV-PLEDGE	106.8760	90,289.96	91,807.51	0.06	1,517.55
15,316.080 FNMA POOL #0735288 31402Q2V2 5 000% 03/01/2035 DD 02/01/05 K63F66885102 SEIX ADV-PLEDGE	106.8290	16,323.59	16,362.02	0.01	38.43
66,786.130 FNMA POOL #0735500 31402RDD8 5.500% 05/01/2035 DD 04/01/05 K63F66885102 SEIX ADV-PLEDGE	108.7380	71,648.99	72,621.90	0.05	972.91
23,952.702 FNMA POOL #0735565 31402RFE4 6 500% 12/01/2033 DD 05/01/05 K63F66885002. K63-GIA	113.8030	24,952.46	27,258.89	0.02	2,306.43
100,165.860 FNMA POOL #0745275 31403C6L0 5.000% 02/01/2036 DD 01/01/06 K63F66885102 SEIX ADV-PLEDGE	106.7660	105,304.41	106,943.08	0.07	1,638.67
96,252.957 FNMA POOL #0745428 31403DD97 5 500% 01/01/2036 DD 03/01/06 K63F66885102 SEIX ADV-PLEDGE	108.7380	103,332.79	104,663.54	0.07	1,330.75
87,090.370 FNMA POOL #0745950 31403DWK1 6 000% 11/01/2036 DD 10/01/06 K63F66885102: SEIX ADV-PLEDGE	110.2100	94,697.16	95,982.30	0.06	1,285.14

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
						Local/Base
138,507.085	FNMA POOL #0788359 31405FZY1 6.500% 10/01/2033 DD 06/01/04 K63F66885002. K63-GIA	113.8030	144,920.84	157,625.22	0.11	12,704.38
15,823.520	FNMA POOL #0811773 31406J2E2 5.500% 01/01/2035 DD 01/01/05 K63F66885102 SEIX ADV-PLEDGE	108.8320	17,237.75	17,221.05	0.01	-16.70
31,042.693	FNMA POOL #0826813 31407CSA6 6.000% 08/01/2035 DD 07/01/05 K63F66885002. K63-GIA	110.4910	31,188.40	34,299.38	0.02	3,110.98
38,749.810	FNMA POOL #0840167 31407TMQ0 5.500% 10/01/2035 DD 10/01/05 K63F66885002. K63-GIA	109.1750	38,045.03	42,305.11	0.03	4,260.08
30,444.266	FNMA POOL #0840231 31407TPQ7 5.500% 10/01/2035 DD 10/01/05 K63F66885002: K63-GIA	109.1750	29,840.29	33,237.53	0.02	3,397.24
61,953.960	FNMA POOL #0888344 31410F5D3 5.000% 10/01/2035 DD 04/01/07 K63F66885102 SEIX ADV-PLEDGE	106.7660	65,283.99	66,145.76	0.04	861.77
223.010	FNMA POOL #0888209 31410FYE9 5.500% 05/01/2036 DD 02/01/07 K63F66885102 SEIX ADV-PLEDGE	108.7380	239.28	242.50	0.00	3.22
92,953.830	FNMA POOL #0889140 31410GZD8 5.500% 05/01/2037 DD 02/01/08 K63F66885102 SEIX ADV-PLEDGE	108.8000	99,896.32	101,133.77	0.07	1,237.45
31,935.849	FNMA POOL #0890097 31410K3E2 6.000% 10/01/2038 DD 02/01/09 K63F66885102. SEIX ADV-PLEDGE	110.2360	34,720.27	35,204.80	0.02	484.53
112,679.350	FNMA POOL #0890101 31410K3J1 6.000% 02/01/2039 DD 02/01/09 K63F66885102. SEIX ADV-PLEDGE	110.4910	124,405.05	124,500.54	0.08	95.49

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
98,227.390 FNMA POOL #0889574 31410KJT2 6 000% 08/01/2037 DD 05/01/08 K63F66885102: SEIX ADV-PLEDGE	110.2100 110 2100	106,937.65 106,937 65	108,256 41 108,256 41	0 07	1,318 76 1,318 76
2,065.460 FNMA POOL #0889641 31410KLW2 5 500% 08/01/2037 DD 06/01/08 K63F66885102 SEIX ADV-PLEDGE	108 8320 108 8320	2,215 53 2,215 53	2,247 88 2,247 88	0 00	32 35 32 35
44,434.985 FNMA POOL #0955770 31413UJP5 6 000% 10/01/2037 DD 10/01/07 K63F66885002 K63-GIA	110.0220 110 0220	44,849 76 44,849 76	48,888 26 48,888 26	0 03	4,038 50 4,038 50
35,018 760 FNMA POOL #0995722 31416CD37 5 000% 05/01/2038 DD 04/01/09 K63F66885102 SEIX ADV-PLEDGE	106 8290 106 8290	36,939.32 36,939 32	37,410.19 37,410.19	0 03	470 87 470 87
145,219.360 FNMA POOL #0995724 31416CD52 6.000% 04/01/2039 DD 04/01/09 K63F66885102. SEIX ADV-PLEDGE	110.4910 110 4910	158,886 61 158,886 61	160,454 32 160,454 32	0.11	1,567.71 1,567 71
11,287.770 FNMA POOL #0AD0220 31418MG63 6.000% 10/01/2038 DD 09/01/09 K63F66885102 SEIX ADV-PLEDGE	110 2100 110 2100	12,227.83 12,227.83	12,440.25 12,440 25	0 01	212 42 212 42
383.440 FNMA POOL #0AD7111 31418U3V4 5 000% 07/01/2040 DD 07/01/10 K63F66885102: SEIX ADV-PLEDGE	106.9880 106.9880	406 33 406 33	410 23 410 23	0.00	3 35 3 35
44,920.000 FNMA POOL #0AE0115 31419ADV6 5 500% 12/01/2035 DD 06/01/10 K63F66885102: SEIX ADV-PLEDGE	108.7830 108 7830	48,401.29 48,401.29	48,865 32 48,865.32	0 03	464.03 464.03
73,204.647 FNMA POOL #0AE0553 31419ATK3 6.000% 10/01/2039 DD 10/01/10 K63F66885102: SEIX ADV-PLEDGE	110.0220 110 0220	79,655 80 79,655 80	80,541 22 80,541 22	0 05	885 42 885 42
34,568 810 FNMA POOL #0AE0694 31419AXY8 6 000% 01/01/2039 DD 12/01/10 K63F66885102 SEIX ADV-PLEDGE	110 4910 110 4910	37,793 43 37,793.43	38,195.42 38,195 42	0 03	401 99 401 99

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000 000 FISERV INC 337738AG3 6.800% 11/20/2017 DD 11/20/07 K63F66885002. K63-GIA	115.4560 115 4560	48,155 50 48,155 50	57,728 00 57,728 00	0.04	9,572.50 9,572.50
14,000 000 FISERV INC 337738AL2 4.750% 06/15/2021 DD 06/14/11 K63F66885102. SEIX ADV-PLEDGE	99 4650 99.4650	13,952 54 13,952 54	13,925.10 13,925.10	0.01	-27.44 -27.44
50,000 000 GATX CORP 361448AJ2 4 750% 05/15/2015 DD 02/05/10 K63F66885002. K63-GIA	106 0970 106.0970	49,701 50 49,701 50	53,048 50 53,048 50	0 04	3,347.00 3,347.00
44,161 205 GNMA POOL #0592626 36201TLF2 6 000% 04/15/2033 DD 04/01/03 K63F66885002. K63-GIA	111 9580 111 9580	45,113 52 45,113.52	49,442.00 49,442 00	0.03	4,328.48 4,328 48
54,145.890 GNMA II POOL #0003931 36202ELL1 6 000% 12/20/2036 DD 12/01/06 K63F66885102. SEIX ADV-PLEDGE	110.9170 110 9170	59,222.07 59,222.07	60,057 00 60,057.00	0.04	834.93 834.93
373 122 GNMA POOL #0485393 36209YGA0 7.000% 04/15/2031 DD 04/01/01 K63F66885002. K63-GIA	117 1070 117 1070	396.79 396.79	436 95 436 95	0 00	40.16 40 16
574.406 GNMA POOL #0511772 36211FQZ1 8.000% 11/15/2030 DD 11/01/00 K63F66885002: K63-GIA	119 4970 119 4970	623.72 623 72	686 40 686 40	0.00	62.00 62.00
3,084.045 GNMA POOL #0530229 36212DA66 7 500% 01/15/2031 DD 01/01/01 K63F66885002 K63-GIA	117 9260 117 9260	3,300.18 3,300 18	3,636 89 3,636.89	0 00	336 71 336 71
1,971.427 GNMA POOL #0550475 36213CQ45 7.000% 05/15/2031 DD 05/01/01 K63F66885002. K63-GIA	117 1070 117 1070	2,095 91 2,095 91	2,308 68 2,308 68	0.00	212.77 212.77
10,403 439 GNMA POOL #0561599 36213Q3G2 7.000% 09/15/2031 DD 09/01/01 K63F66885002: K63-GIA	117 1070 117.1070	11,059.41 11,059 41	12,183 16 12,183 16	0 01	1,123 75 1,123 75

BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Asset Detail - By Asset type

6/30/2011

Report ID : IACS0005

Base Currency : USD

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,311.838 GNMA POOL #0564706 36213UKT6 7.000% 07/15/2031 DD 07/01/01 K63F66885002. K63-GIA	117 1070	1,394 71	1,536 25	0.00	141.54
59,182.680 GNMA POOL #0781210 36225BKX5 6 500% 09/15/2029 DD 10/01/00 K63F66885002: K63-GIA	114.1830	62,382.47	67,576 56	0 05	5,194.09
22,145 963 GNMA POOL #0781328 36225BPM4 7 000% 09/15/2031 DD 09/01/01 K63F66885002: K63-GIA	116 7450	25,284.23	25,854.30	0 02	570 07
97,471.270 GNMA II POOL #0751387 36230KRG8 4.743% 01/20/2061 DD 02/01/11 K63F66885102: SEIX ADV-PLEDGE	100 3090	101,399 01	97,772 46	0 07	-3,626 55
100,000 000 GAZ CAP SA LUXEMBOURG 144A 368266AE2 6.212% 11/22/2016 DD 11/22/06 K63F66885002: K63-GIA	108 0000	100,000 00	108,000 00	0 07	8,000 00
100,000.000 GAZPROM O A O LN SER 17 144A 368287AE8 8 146% 04/11/2018 DD 04/11/08 K63F66885002: K63-GIA	117 6250	100,000.00	117,625 00	0 08	17,625 00
25,000.000 GENERAL ELECTRIC CO 369604AY9 5 000% 02/01/2013 DD 01/28/03 K63F66885102 SEIX ADV-PLEDGE	106 1400	25,970 51	26,535 00	0 02	56 09
13,000 000 GENERAL ELECTRIC CO 369604BC6 5 250% 12/06/2017 DD 12/06/07 K63F66885102: SEIX ADV-PLEDGE	110 7820	12,986.82	14,401 66	0 01	1,414 84
75,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G2G8 5 400% 02/15/2017 DD 02/13/07 K63F66885002 K63-GIA	109 3560	83,064.00	82,017 00	0.06	-1,047 00
50,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G4D3 6 000% 08/07/2019 DD 08/07/09 K63F66885002 K63-GIA	110 7260	51,336 25	55,363 00	0 04	4,026 75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000 000 GENWORTH LIFE INSTL FDG TR 37251EAE7 5 875% 05/03/2013 DD 05/06/08 K63F66885002 K63-GIA	105.5300	106,624 00	105,530.00	0 07	-1,094 00
8,000.000 GEORGIA POWER CO 373334JM4 6 000% 11/01/2013 DD 11/19/08 K63F66885102 SEIX ADV-PLEDGE	110 9570	8,228.18	8,876.56	0.01	648 38
16,000.000 GLAXOSMITHKLINE CAPITAL INC 377372AD9 5 650% 05/15/2018 DD 05/13/08 K63F66885102: SEIX ADV-PLEDGE	114 0630	16,352 24	18,250 08	0 01	1,897.84
27,414.576 GNMA GTD REMIC P/T 03-85 ZK 38374C4G3 5 500% 10/20/2033 DD 10/01/03 K63F66885102: SEIX ADV-PLEDGE	111.2480	30,700 25	30,498 17	0.02	-202 08
16,000 000 GNMA GTD REMIC P/T 07-35 CL 38375KTD4 6 000% 06/20/2037 DD 06/01/07 K63F66885102 SEIX ADV-PLEDGE	114 7510	17,740 00	18,360.16	0.01	620 16
22,000.000 GNMA GTD REMIC P/T 10-167 VA 38377NSX3 4.250% 11/20/2029 DD 12/01/10 K63F66885102 SEIX ADV-PLEDGE	99.3670	21,536.80	21,860.74	0 01	323.94
24,613.940 HSBC HOME EQUITY LOAN TRUS 1 M 40430GAB6 VAR RT 01/20/2034 DD 06/29/05 K63F66885102: SEIX ADV-PLEDGE	87 9690	21,906 41	21,652.64	0.01	-253.24
48,382.759 HSBC HOME EQUITY LOAN TRU 2 A1 40430YAA9 VAR RT 03/20/2036 DD 08/10/06 K63F66885102 SEIX ADV-PLEDGE	91.8580	45,237 88	44,443.43	0.03	-794 45
50,000 000 HARLEY-DAVIDSON FUNDING CORP 41283DAB9 6 800% 06/15/2018 DD 05/22/08 K63F66885002 K63-GIA	113 0190	54,466 00	56,509.50	0 04	2,043 50
50,000 000 HEADWATERS INC 42210PAQ5 7.625% 04/01/2019 DD 03/11/11 K63F66885002 K63-GIA	91 0000	50,562 50	45,500.00	0 03	-5,062.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,000 000 HEALTHCARE REALTY TRUST INC 42225BAA4 6 500% 01/17/2017 DD 12/04/09 K63F66885102: SEIX ADV-PLEDGE	111.3120 111 3120	22,844 29 22,844 29	25,601 76 25,601.76	0.02	2,757 47 2,757.47
8,000 000 HEWLETT-PACKARD CO 428236AQ6 4 500% 03/01/2013 DD 03/03/08 K63F66885102 SEIX ADV-PLEDGE	105.9050 105 9050	7,993 68 7,993 68	8,472.40 8,472 40	0 01	478 72 478.72
2,000 000 HEWLETT-PACKARD CO 428236AT0 6.125% 03/01/2014 DD 12/05/08 K63F66885102: SEIX ADV-PLEDGE	112.1760 112 1760	2,252.60 2,252.60	2,243 52 2,243 52	0.00	-9 68 -9.68
33,599 352 I PREFERRED TERM SECS A-1 144A 44984SAA4 VAR RT 111/05/2033 DD 10/29/03 K63F66885002: K63-GIA	82 0000 82.0000	33,767.96 33,767 96	27,551 47 27,551 47	0 02	-6,216 49 -6,216 49
75,000.000 INTERGEN NV 45867XAE4 9 000% 06/30/2017 DD 07/31/07 K63F66885002: K63-GIA	105 7500 105.7500	74,391.75 74,391.75	79,312.50 79,312.50	0 05	4,920 75 4,920 75
10,000 000 INTERNATIONAL LEASE FINANCE CO 459745GF6 8.250% 12/15/2020 DD 12/07/10 K63F66885002: K63-GIA	108 0000 108 0000	9,916 00 9,916 00	10,800 00 10,800 00	0 01	884 00 884 00
25,000.000 INTERNATIONAL LEASE FINANCE CO 459745GG4 8.750% 03/15/2017 DD 03/15/11 K63F66885002 K63-GIA	109.3750 109 3750	25,187 50 25,187.50	27,343 75 27,343 75	0.02	2,156 25 2,156 25
100,000 000 JPMORGAN CHASE & CO 46625HHL7 6 300% 04/23/2019 DD 04/23/09 K63F66885002 K63-GIA	112 7140 112 7140	99,861.00 99,861 00	112,714.00 112,714.00	0.08	12,853 00 12,853 00
29,000 000 JPMORGAN CHASE & CO 46625HHS2 4 400% 07/22/2020 DD 07/22/10 K63F66885102 SEIX ADV-PLEDGE	97.9670 97.9670	28,583 61 28,583 61	28,410 43 28,410.43	0 02	-173.18 -173 18
5,000 000 JEFFERIES GROUP INC 472319AF9 8 500% 07/15/2019 DD 06/30/09 K63F66885102 SEIX ADV-PLEDGE	118 2690 118 2690	5,207 75 5,207.75	5,913 45 5,913 45	0 00	705 70 705.70

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,000 000 JUNIPER NETWORKS INC 48203RAE4 3.100% 03/15/2016 DD 03/03/11 K63F66885102 SEIX ADV-PLEDGE	101.8910 101 8910	6,108.90 6,108 90	6,113.46 6,113.46	0 00	4.56 4 56
100,000.000 KLA-TENCOR CORP 482480AA8 6 900% 05/01/2018 DD 05/02/08 K63F66885002 K63-GIA	112 9620 112.9620	113,269 25 113,269.25	112,962.00 112,962.00	0 08	-307 25 -307.25
100,000 000 KAZKOMMERTSBANK JSC 48668AAA7 8.500% 05/11/2018 DD 05/11/11 K63F66885002 K63-GIA	92.7500 92.7500	99,353 00 99,353.00	92,750.00 92,750 00	0 06	-6,603 00 -6,603.00
10,000 000 KELLOGG CO 487836BA5 4 250% 03/06/2013 DD 03/06/08 K63F66885102: SEIX ADV-PLEDGE	105 5370 105.5370	9,981.30 9,981.30	10,553 70 10,553.70	0.01	572.40 572 40
100,000.000 KOOKMIN BANK 50049MAA7 7.250% 05/14/2014 DD 05/14/09 K63F66885002 K63-GIA	113 3190 113 3190	98,680.00 98,680 00	113,319 00 113,319.00	0.08	14,639 00 14,639.00
100,000.000 KOREA HYDRO & NUCLEAR POWER CO 50064YAB9 3 125% 09/16/2015 DD 09/16/10 K63F66885002: K63-GIA	98.9420 98.9420	98,786.00 98,786 00	98,942.00 98,942.00	0.07	156.00 156 00
12,000.000 KRAFT FOODS INC 50075NAZ7 6.500% 02/09/2040 DD 02/08/10 K63F66885102. SEIX ADV-PLEDGE	111 0770 111 0770	12,859 68 12,859 68	13,329.24 13,329 24	0 01	460 00 460 00
8,000 000 KROGER CO/THE 501044CL3 7.500% 01/15/2014 DD 11/25/08 K63F66885102: SEIX ADV-PLEDGE	114 3020 114.3020	8,296 56 8,296.56	9,144 16 9,144 16	0.01	847 60 847 60
135,072.463 LANCER FINANCE SPV LTD 144A 51461TAA9 5.850% 12/12/2016 DD 10/21/10 K63F66885002: K63-GIA	103 1381 103 1381	135,882 20 135,882.20	139,311.13 139,311.13	0.09	3,428 93 3,428 93
25,000.000 LAZARD GROUP LLC 52107QAC9 7.125% 05/15/2015 DD 05/10/05 K63F66885102 SEIX ADV-PLEDGE	112.5210 112 5210	25,464.03 25,464.03	28,130 25 28,130 25	0 02	2,666.22 2,666.22

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,000 000 LAZARD GROUP LLC 52107QAE5 6 850% 06/15/2017 DD 06/21/07 K63F66885102 SEIX ADV-PLEDGE	110.2840 110 2840	5,922 00 5,922.00	6,617 04 6,617 04	0 00	695 04 695 04
38,000.000 LB-UBS COMMERCIAL MORTGA C7 AM 52108MAH6 5 263% 11/15/2040 DD 10/11/05 K63F66885102: SEIX ADV-PLEDGE	104.0350 104 0350	40,474 45 40,474.45	39,533 30 39,533 30	0 03	-941 15 -941 15
25,000 000 LEAR CORPORATION ESCROW 521ESC9Q8 8.750% 12/01/2016 DD 11/24/06 K63F66885002: K63-GIA	1.5000 1 5000	28,728 90 28,728 90	375 00 375 00	0 00	-28,353.90 -28,353.90
6,000 000 LIFE TECHNOLOGIES CORP 53217VAE9 5.000% 01/15/2021 DD 12/14/10 K63F66885102 SEIX ADV-PLEDGE	101 4520 101 4520	5,973.36 5,973 36	6,087 12 6,087 12	0 00	113 76 113.76
200,000.000 LUKOIL INTERNATIONAL FINANCE B 549876AE0 6 125% 11/09/2020 DD 11/09/10 K63F66885002. K63-GIA	103 1250 103 1250	198,162 00 198,162.00	206,250 00 206,250.00	0 14	8,088 00 8,088 00
50,000.000 MBIA INSURANCE CORP 55276GAA3 VAR RT 01/15/2033 DD 01/16/08 K63F66885002 K63-GIA	59 5000 59.5000	49,812.50 49,812 50	29,750.00 29,750.00	0.02	-20,062 50 -20,062 50
106,000.000 MHP SA 55302TAB1 10 250% 04/29/2015 DD 04/29/10 K63F66885002 K63-GIA	106.8700 106 8700	100,000 00 100,000 00	113,282 20 113,282.20	0 08	13,282.20 13,282.20
50,000 000 MACQUARIE GROUP LTD 55608JAC2 6 000% 01/14/2020 DD 01/14/10 K63F66885002: K63-GIA	100 2760 100 2760	48,999.00 48,999 00	50,138 00 50,138.00	0 03	1,139 00 1,139.00
100,000 000 MARFRIG OVERSEAS LTD 56656PAB9 9.500% 05/04/2020 DD 05/04/10 K63F66885002 K63-GIA	101 5000 101 5000	95,500 00 95,500 00	101,500 00 101,500 00	0 07	6,000 00 6,000 00
100,000 000 MATTEL INC 577081AT9 4 350% 10/01/2020 DD 09/28/10 K63F66885002 K63-GIA	100 6150 100.6150	99,775 00 99,775.00	100,615 00 100,615 00	0 07	840.00 840.00

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000 000 MECCANICA HOLDINGS USA 583491AA3 6.250% 07/15/2019 DD 07/15/09 K63F66885002 K63-GIA	106 6950 106.6950	108,984 00 108,984 00	106,695.00 106,695 00	0.07	-2,289 00 -2,289.00
13,000.000 MIDAMERICAN ENERGY HOLDINGS CO 59562VAM9 6 125% 04/01/2036 DD 10/01/06 K63F66885102. SEIX ADV-PLEDGE	107 6890 107.6890	12,711.43 12,711 43	13,999.57 13,999 57	0 01	1,288.14 1,288.14
100,000 000 MOTOROLA SOLUTIONS INC 620076AZ2 6 000% 11/15/2017 DD 11/01/07 K63F66885002 K63-GIA	113 7880 113.7880	109,276 50 109,276 50	113,788.00 113,788 00	0 08	4,511 50 4,511 50
12,000.000 NBCUNIVERSAL MEDIA LLC 62875UAN5 5.950% 04/01/2041 DD 10/04/10 K63F66885102: SEIX ADV-PLEDGE	101.6890 101 6890	11,966.52 11,966.52	12,202.68 12,202.68	0 01	236 16 236.16
50,000 000 NABORS INDUSTRIES INC 629568AT3 9 250% 01/15/2019 DD 07/15/09 K63F66885002 K63-GIA	126 7540 126 7540	60,187 50 60,187 50	63,377.00 63,377 00	0 04	3,189 50 3,189 50
13,000 000 NASDAQ OMX GROUP INC/THE 631103AD0 5.550% 01/15/2020 DD 01/15/10 K63F66885102 SEIX ADV-PLEDGE	99 6760 99 6760	12,945.79 12,945.79	12,957.88 12,957 88	0.01	12 09 12.09
100,000 000 NATIONAL FUEL GAS CO 636180BG5 6.500% 04/15/2018 DD 10/15/08 K63F66885002 K63-GIA	111 8100 111.8100	99,535.00 99,535 00	111,810 00 111,810.00	0.08	12,275 00 12,275 00
27,000 000 NATIONWIDE FINANCIAL SERVICES 638612AK7 5 375% 03/25/2021 DD 03/25/11 K63F66885102. SEIX ADV-PLEDGE	100 4440 100 4440	26,843 40 26,843 40	27,119 88 27,119 88	0.02	276 48 276 48
50,000 000 NATIONWIDE MUTUAL INSURANCE CO 638671AK3 9 375% 08/15/2039 DD 08/10/09 K63F66885002: K63-GIA	124 0690 124.0690	51,824 00 51,824 00	62,034 50 62,034.50	0 04	10,210 50 10,210 50
20,000 000 NEWMONT MINING CORP 651639AM8 6 250% 10/01/2039 DD 09/18/09 K63F66885102 SEIX ADV-PLEDGE	103 8020 103 8020	19,761 60 19,761 60	20,760 40 20,760.40	0 01	998 80 998 80

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 NEXTEL COMMUNICATIONS INC 65332VBG7 7 375% 08/01/2015 DD 08/01/05 K63F66885002 K63-GIA	100 0000	25,250.00	50,000 00	0 03	24,750 00
25,000 000 NOBLE ENERGY INC 655044AD7 8.250% 03/01/2019 DD 02/27/09 K63F66885002 K63-GIA	127.8630	24,882.25	31,965 75	0 02	7,083.50
20,000.000 NORTHERN TRUST CORP 665859AH7 5.200% 11/09/2012 DD 11/09/07 K63F66885102 SEIX ADV-PLEDGE	105.9850	20,136.96	21,197.00	0.01	1,060 04
3,000 000 NORTHERN TRUST CORP 665859AK0 4 625% 05/01/2014 DD 05/01/09 K63F66885102 SEIX ADV-PLEDGE	109.2060	3,213 24	3,276.18	0 00	62.94
7,000 000 NOVARTIS SECURITIES INVESTMENT 66989GAA8 5.125% 02/10/2019 DD 02/10/09 K63F66885102 SEIX ADV-PLEDGE	111 0470	7,098 40	7,773 29	0 01	674 89
50,000.000 O'REILLY AUTOMOTIVE INC 67103HAA5 4 875% 01/14/2021 DD 01/14/11 K63F66885002 K63-GIA	100.4850	49,648 50	50,242 50	0 03	594 00
25,000 000 OHIO NATIONAL FINANCIAL SERVIC 67740QAF3 6 375% 04/30/2020 DD 04/26/10 K63F66885002 K63-GIA	107 4340	24,866.75	26,858.50	0 02	1,991 75
100,000.000 OIL INS LTD PRD SER A 144A 677879CE6 VAR RT 112/31/2049 DD 06/22/06 K63F66885002 K63-GIA	91 5700	100,000 00	91,570 00	0 06	-8,430 00
7,000.000 ONEBEACON US HOLDINGS INC 68245JAA8 5 875% 05/15/2013 DD 05/19/03 K63F66885102 SEIX ADV-PLEDGE	104 5540	7,250 95	7,318 78	0.00	67 83
20,000 000 ORACLE CORP 68389XAC9 5.750% 04/15/2018 DD 04/09/08 K63F66885102 SEIX ADV-PLEDGE	114 4470	20,862 08	22,889 40	0 02	2,027 32

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
						Local/Base
100,000 000	ORIX CORP 686330AF8 5.000% 01/12/2016 DD 01/12/11 K63F66885002 K63-GIA	103.7720	99,816 00	103,772 00	0 07	3,956 00
15,000 000	PACCAR INC 69373UAB3 6 375% 02/15/2012 DD 02/13/09 K63F66885102. SEIX ADV-PLEDGE	103.3880	14,983 80	15,508 20	0 01	524 40
20,000.000	PENN MUTUAL LIFE INSURANCE CO/ 707567AC7 7.625% 06/15/2040 DD 07/01/10 K63F66885002 K63-GIA	110 1160	19,156 00	22,023 20	0.01	2,867.20
25,000 000	PENTAIR INC 709631AD7 5.000% 05/15/2021 DD 05/09/11 K63F66885002 K63-GIA	99 8540	24,951.00	24,963 50	0 02	12 50
12,000.000	PLACER DOME INC 725906AN1 6 450% 10/15/2035 DD 04/15/04 K63F66885102: SEIX ADV-PLEDGE	105 4520	12,205 68	12,654 24	0.01	448 56
100,000 000	PLATINUM UNDERWRITERS FINANCE 72766CAD8 7.500% 06/01/2017 DD 05/26/05 K63F66885002 K63-GIA	107 6280	102,456 00	107,628 00	0 07	5,172 00
12,362.535	POWER RECEIVABLE FINANCE LLC 73932LAA1 6 290% 01/01/2012 DD 10/08/03 K63F66885002 K63-GIA	100.1450	12,396 68	12,380 46	0.01	-16 22
22,000 000	PRAXAIR INC 74005PAR5 4.625% 03/30/2015 DD 03/07/08 K63F66885102. SEIX ADV-PLEDGE	110.2580	22,114 68	24,256 76	0.02	2,142 08
30,000 000	PRAXAIR INC 74005PAW4 1.750% 11/15/2012 DD 11/16/09 K63F66885102 SEIX ADV-PLEDGE	101.3740	29,913 00	30,412 20	0 02	499 20
50,000 000	PROTECTIVE LIFE CORP 743674AX1 7.375% 10/15/2019 DD 10/09/09 K63F66885002: K63-GIA	113 6930	51,641 80	56,846 50	0 04	5,204 70

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,000 000 PUBLIC SERVICE CO OF COLORADO 744448BZ3 6 250% 09/01/2037 DD 08/15/07 K63F66885102 SEIX ADV-PLEDGE	115.3990 115.3990	6,942.46 6,942.46	8,077.93 8,077.93	0.01	1,135.47 1,135.47
34,737 818 RIDGEWORTH SEIX HIGH YIELD 76628T645 BONND FUND I K63F66885102 SEIX ADV-PLEDGE	9.9800 9.9800	323,442.23 323,442.23	346,683.42 346,683.42	0.23	23,241.19 23,241.19
20,000 000 ROCHE HOLDINGS INC 771196AU6 7 000% 03/01/2039 DD 02/25/09 K63F66885102 SEIX ADV-PLEDGE	121.3590 121.3590	20,664.30 20,664.30	24,271.80 24,271.80	0.02	3,607.50 3,607.50
15,000.000 ROCKIES EXPRESS PIPELINE LLC 77340RAC1 6 850% 07/15/2018 DD 06/27/08 K63F66885102 SEIX ADV-PLEDGE	112.1240 112.1240	15,325.08 15,325.08	16,818.60 16,818.60	0.01	1,493.52 1,493.52
9,000.000 ROGERS COMMUNICATIONS INC 77531QAM0 7.500% 03/15/2015 DD 11/30/04 K63F66885102 SEIX ADV-PLEDGE	118.3880 118.3880	9,894.87 9,894.87	10,654.92 10,654.92	0.01	760.05 760.05
50,000.000 RYDER SYSTEM INC 78355HJP5 3.600% 03/01/2016 DD 09/02/10 K63F66885002 K63-GIA	102.4620 102.4620	50,071.50 50,071.50	51,231.00 51,231.00	0.03	1,159.50 1,159.50
100,000 000 AT&T INC 78387GAL7 5 625% 06/15/2016 DD 08/18/04 K63F66885002 K63-GIA	113.3610 113.3610	99,058.00 99,058.00	113,361.00 113,361.00	0.08	14,303.00 14,303.00
9,000.000 AT&T INC 78387GAM5 6.450% 06/15/2034 DD 08/18/04 K63F66885102 SEIX ADV-PLEDGE	106.7440 106.7440	9,294.71 9,294.71	9,606.96 9,606.96	0.01	312.25 312.25
16,000 000 AT&T INC 78387GAP8 5.100% 09/15/2014 DD 11/03/04 K63F66885102 SEIX ADV-PLEDGE	109.8940 109.8940	15,764.44 15,764.44	17,583.04 17,583.04	0.01	1,818.60 1,818.60
100,000 000 SMFG PREFERRED CAPITAL USD 3 L 78454HAA7 VAR RT 07/29/2049 DD 07/18/08 K63F66885002 K63-GIA	117.0000 117.0000	103,751.00 103,751.00	117,000.00 117,000.00	0.08	13,249.00 13,249.00

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 SABMILLER PLC 78572MAC9 6.200% 07/01/2011 DD 07/05/06 K63F66885102. SEIX ADV-PLEDGE	100 0000	24,982 25	25,000 00	0 02	17 75
23,000 000 SANOFI 80105NAG0 4 000% 03/29/2021 DD 03/29/11 K63F66885102. SEIX ADV-PLEDGE	100 0110 100.0110	22,764.48 22,764 48	23,002 53 23,002 53	0 02	238.05 238.05
13,000.000 MERCK & CO INC 806605AH4 6.550% 09/15/2037 DD 09/17/07 K63F66885102. SEIX ADV-PLEDGE	118 0760 118 0760	13,468.74 13,468.74	15,349.88 15,349.88	0 01	1,881.14 1,881.14
50,000.000 SEAGATE HDD CAYMAN 81180WAB7 7.750% 12/15/2018 DD 12/14/10 K63F66885002. K63-GIA	105 0000 105.0000	51,375.00 51,375.00	52,500 00 52,500.00	0 04	1,125 00 1,125 00
31,000 000 SHELL INTERNATIONAL FINANCE BV 822582AD4 6 375% 12/15/2038 DD 12/11/08 K63F66885102. SEIX ADV-PLEDGE	115.9490 115 9490	31,935.86 31,935.86	35,944.19 35,944 19	0.02	4,008 33 4,008 33
10,000.000 SOUTHERN CALIFORNIA EDISON CO 842400FK4 5 750% 03/15/2014 DD 10/15/08 K63F66885102. SEIX ADV-PLEDGE	111.8720 111 8720	9,949 20 9,949 20	11,187 20 11,187.20	0 01	1,238.00 1,238.00
5,000 000 SOUTHERN NATURAL GAS CO 843452BC6 5.900% 04/01/2017 DD 03/26/07 K63F66885102. SEIX ADV-PLEDGE	113.6650 113 6650	4,991.70 4,991 70	5,683 25 5,683.25	0 00	691.15 691.15
50,000.000 SOUTHWESTERN ELECTRIC POWER CO 845437BJ0 5.875% 03/01/2018 DD 12/04/07 K63F66885002. K63-GIA	110 1890 110.1890	49,818 00 49,818.00	55,094.50 55,094.50	0.04	5,276 50 5,276.50
6,000.000 STATOIL ASA 85771PAB8 3.125% 08/17/2017 DD 08/17/10 K63F66885102. SEIX ADV-PLEDGE	100 8760 100.8760	6,083 40 6,083 40	6,052 56 6,052.56	0.00	-30 84 -30 84
13,000 000 TC PIPELINES LP 87233QAA6 4 650% 06/15/2021 DD 06/17/11 K63F66885102 SEIX ADV-PLEDGE	99.4630 99.4630	12,978.42 12,978.42	12,930.19 12,930.19	0.01	-48 23 -48 23

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 TNK BP S A SR MTN 144A 87261GAF2 7.875% 03/13/2018 DD 10/10/07 K63F66885002. K63-GIA	114 7500	98,728.00	114,750 00		16,022 00
	114 7500	98,728 00	114,750 00	0 08	16,022 00
14,000 000 TEACHERS INSURANCE & ANNUITY A 878091BC0 6 850% 12/16/2039 DD 12/16/09 K63F66885102 SEIX ADV-PLEDGE	113.7890	13,982 22	15,930.46		1,948 24
	113 7890	13,982.22	15,930 46	0 01	1,948 24
50,000.000 TELEFONICA EMISIONES SAU 87938WAM5 5 134% 04/27/2020 DD 04/26/10 K63F66885002. K63-GIA	99.1270	50,000 00	49,563 50		-436 50
	99.1270	50,000 00	49,563 50	0.03	-436 50
5,000 000 TEVA PHARMACEUTICAL FINANCE CO 88163VAD1 6 150% 02/01/2036 DD 01/31/06 K63F66885102. SEIX ADV-PLEDGE	109.5700	4,633.35	5,478 50		845 15
	109 5700	4,633 35	5,478 50	0.00	845 15
9,000 000 TEVA PHARMACEUTICAL FINANCE II 88166CAA6 3.000% 06/15/2015 DD 06/18/10 K63F66885102: SEIX ADV-PLEDGE	102 9010	8,988.84	9,261.09		272 25
	102 9010	8,988 84	9,261 09	0 01	272 25
5,000 000 THOMSON REUTERS CORP 884903BA2 5 950% 07/15/2013 DD 06/20/08 K63F66885102 SEIX ADV-PLEDGE	109 3790	4,974 90	5,468 95		494 05
	109 3790	4,974.90	5,468 95	0 00	494 05
4,000 000 TIME WARNER INC 887317AE5 6 200% 03/15/2040 DD 03/11/10 K63F66885102 SEIX ADV-PLEDGE	102.4480	4,051 28	4,097.92		46 64
	102.4480	4,051 28	4,097.92	0 00	46 64
27,000.000 TIME WARNER CABLE INC 88732JAH1 5 850% 05/01/2017 DD 04/09/07 K63F66885102: SEIX ADV-PLEDGE	112.4550	26,937 63	30,362 85		3,425 22
	112.4550	26,937.63	30,362 85	0 02	3,425 22
13,000.000 TIME WARNER CABLE INC 88732JAH1 8 250% 02/14/2014 DD 11/18/08 K63F66885102 SEIX ADV-PLEDGE	116 3150	12,980.37	15,120 95		2,140 58
	116.3150	12,980 37	15,120 95	0 01	2,140 58
9,000 000 TOTAL CAPITAL SA 89152UAC6 3.000% 06/24/2015 DD 06/24/10 K63F66885102. SEIX ADV-PLEDGE	104 0390	8,964.81	9,363 51		398 70
	104.0390	8,964.81	9,363 51	0.01	398.70

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,000 000 TOYOTA MOTOR CREDIT CORP 89233P4B9 3 200% 06/17/2015 DD 06/17/10 K63F66885102: SEIX ADV-PLEDGE	103 9310 103 9310	8,988.84 8,988.84	9,353 79 9,353 79	0.01	364 95 364 95
13,000 000 TRANSCANADA PIPELINES LTD 893526DJ9 6 100% 06/01/2040 DD 06/01/10 K63F66885102 SEIX ADV-PLEDGE	105 9370 105 9370	14,682 70 14,682 70	13,771.81 13,771.81	0 01	-910 89 -910.89
100,000.000 AK TRANSNEFT OJSC VIA TRANSCAP 89354FAE1 8.700% 08/07/2018 DD 08/07/08 K63F66885002 K63-GIA	122.8750 122.8750	101,625 00 101,625 00	122,875.00 122,875 00	0 08	21,250.00 21,250.00
6,000.000 TRANSCONTINENTAL GAS PIPE LINE 893570BY6 6.050% 06/15/2018 DD 05/22/08 K63F66885102 SEIX ADV-PLEDGE	113 2350 113 2350	5,983.98 5,983 98	6,794.10 6,794 10	0 00	810.12 810.12
200,000.000 TRANSNET LTD 89378TAB9 4 500% 02/10/2016 DD 02/10/11 K63F66885002: K63-GIA	103 2090 103.2090	198,886 00 198,886.00	206,418.00 206,418.00	0.14	7,532.00 7,532 00
50,000.000 TRANSPORTADOF GCB 144A 893QIB6E4 VAR RT 12/31/2012 DD 09/29/06 K63F66885002 K63-GIA	28.9200 28 9200	29,213 43 29,213 43	14,460 00 14,460.00	0 01	-14,753 43 -14,753 43
100,000 000 TRUE MOVE CO LTD NT 144A 89784VAA4 10.750% 12/16/2013 DD 12/14/06 K63F66885002: K63-GIA	107.8750 107 8750	98,799.00 98,799 00	107,875.00 107,875 00	0 07	9,076 00 9,076 00
9,000.000 UNITED PARCEL SERVICE INC 911312AM8 3 125% 01/15/2021 DD 11/12/10 K63F66885102. SEIX ADV-PLEDGE	94 9700 94 9700	8,939 70 8,939 70	8,547 30 8,547 30	0 01	-392 40 -392 40
50,000 000 UNITED RENTALS NORTH AMERICA I 911365AV6 10 875% 06/15/2016 DD 06/09/09 K63F66885002 K63-GIA	111.8750 111.8750	48,562.50 48,562 50	55,937.50 55,937 50	0 04	7,375 00 7,375 00
100,000 000 U S TREASURY BOND 912810QD3 4 375% 11/15/2039 DD 11/15/09 K63F66885002 K63-GIA	100 0470 100.0470	99,500.00 99,500 00	100,047 00 100,047.00	0 07	547 00 547 00

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par	Security ID Description	Price	Cost	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
						Local/Base
100,000 000	U S TREASURY BOND 912810QL5 4.250% 11/15/2040 DD 11/15/10 K63F66885002: K63-GIA	97.7500	95,218.75	97,750.00	0.07	2,531.25
161,000.000	U S TREASURY BOND 912810QN1 4.750% 02/15/2041 DD 02/15/11 K63F66885102 SEIX ADV-PLEDGE	106.2970	173,811.45	171,138.17	0.12	-2,673.28
389,000 000	U S TREASURY NOTE 912828LV0 1.000% 08/31/2011 DD 08/31/09 K63F66885102 SEIX ADV-PLEDGE	100.1560	390,506.57	389,606.84	0.26	-899.73
300,000.000	U S TREASURY NOTE 912828LZ1 2.125% 11/30/2014 DD 11/30/09 K63F66885002 K63-GIA	103.7190	299,601.56	311,157.00	0.21	11,555.44
200,000 000	U S TREASURY NOTE 912828ML1 1.000% 12/31/2011 DD 12/31/09 K63F66885002 K63-GIA	100.4340	200,703.13	200,868.00	0.14	164.87
141,000 000	U S TREASURY NOTE 912828MM9 0.750% 11/30/2011 DD 11/30/09 K63F66885102 SEIX ADV-PLEDGE	100.2690	141,457.15	141,379.29	0.10	-77.86
300,000 000	U S TREASURY NOTE 912828MM9 0.750% 11/30/2011 DD 11/30/09 K63F66885002 K63-GIA	100.2690	300,000.00	300,807.00	0.20	807.00
100,000 000	U S TREASURY NOTE 912828MN7 1.375% 02/15/2013 DD 02/15/10 K63F66885002 K63-GIA	101.5900	100,062.50	101,590.00	0.07	1,527.50
200,000 000	U S TREASURY NOTE 912828MU1 1.000% 03/31/2012 DD 03/31/10 K63F66885002: K63-GIA	100.6130	199,921.88	201,226.00	0.14	1,304.12
100,000.000	U S TREASURY NOTE 912828MW7 2.500% 03/31/2015 DD 03/31/10 K63F66885002: K63-GIA	104.9060	99,726.56	104,906.00	0.07	5,179.44

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
224,000.000 U S TREASURY NOTE 912828PE4 1 250% 10/31/2015 DD 10/31/10 K63F66885102. SEIX ADV-PLEDGE	99 1560 99 1560	222,496.39 222,496.39	222,109.44 222,109.44	0.15	-386.95 -386.95
469,000.000 U S TREASURY NOTE 912828QN3 3.125% 05/15/2021 DD 05/15/11 K63F66885102. SEIX ADV-PLEDGE	99 7190 99.7190	470,031.10 470,031.10	467,682.11 467,682.11	0.31	-2,348.99 -2,348.99
30,000.000 U S TREASURY NOTE 912828QP8 1 750% 05/31/2016 DD 05/31/11 K63F66885102. SEIX ADV-PLEDGE	100 1560 100.1560	30,295.31 30,295.31	30,046.80 30,046.80	0.02	-248.51 -248.51
23,000.000 UNITED TECHNOLOGIES CORP 913017BQ1 6 125% 02/01/2019 DD 12/18/08 K63F66885102. SEIX ADV-PLEDGE	116 9460 116 9460	23,589.59 23,589.59	26,897.58 26,897.58	0.02	3,307.99 3,307.99
100,000.000 VTB BANK OJSC VIA VTB CAPITAL 91833EAE1 6 551% 10/13/2020 DD 10/13/10 K63F66885002: K63-GIA	101.5000 101.5000	100,000.00 100,000.00	101,500.00 101,500.00	0.07	1,500.00 1,500.00
16,000.000 VEOLIA ENVIRONNEMENT SA 92334NAB9 6 000% 06/01/2018 DD 05/27/08 K63F66885102. SEIX ADV-PLEDGE	112.8640 112 8640	16,221.84 16,221.84	18,058.24 18,058.24	0.01	1,836.40 1,836.40
20,000.000 VERIZON COMMUNICATIONS INC 92343VAC8 5.550% 02/15/2016 DD 02/15/06 K63F66885102 SEIX ADV-PLEDGE	112 6520 112 6520	19,910.80 19,910.80	22,530.40 22,530.40	0.02	2,619.60 2,619.60
13,000.000 VERIZON COMMUNICATIONS INC 92343VAN4 5 250% 04/15/2013 DD 04/04/08 K63F66885102: SEIX ADV-PLEDGE	107 3740 107.3740	13,208.85 13,208.85	13,958.62 13,958.62	0.01	749.77 749.77
9,000.000 CELLCO PARTNERSHIP / VERIZON W 92344SAP5 5 550% 02/01/2014 DD 08/01/09 K63F66885102 SEIX ADV-PLEDGE	110.2230 110 2230	9,079.09 9,079.09	9,920.07 9,920.07	0.01	840.98 840.98
100,000.000 VIVENDI SA 92852EAL9 6.625% 04/04/2018 DD 04/04/08 K63F66885002 K63-GIA	113 1240 113 1240	99,675.00 99,675.00	113,124.00 113,124.00	0.08	13,449.00 13,449.00

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
57,000 000 WACHOVIA BANK COMMERC C20 AMFX 9297664T7 VAR RT 07/15/2042 DD 08/01/05 K63F66885102 SEIX ADV-PLEDGE	104.2330 104 2330	60,513.52 60,513 52	59,412 81 59,412 81	0 04	-1,100 71 -1,100 71
83,000 000 WACHOVIA BANK COMMERCIA C21 AM 9297667J6 VAR RT 10/15/2044 DD 10/01/05 K63F66885102. SEIX ADV-PLEDGE	104.9300 104 9300	88,657 62 88,657.62	87,091 90 87,091.90	0 06	-1,565.72 -1,565 72
6,000 000 WAL-MART STORES INC 931142CB7 5.250% 09/01/2035 DD 08/31/05 K63F66885102 SEIX ADV-PLEDGE	100 0060 100 0060	5,598.92 5,598 92	6,000 36 6,000 36	0 00	401.44 401.44
38,000 000 WAL-MART STORES INC 931142CK7 6.500% 08/15/2037 DD 08/24/07 K63F66885102 SEIX ADV-PLEDGE	114 8480 114.8480	39,180 99 39,180 99	43,642 24 43,642 24	0.03	4,461 25 4,461.25
13,000 000 WALGREEN CO 931422AD1 4 875% 08/01/2013 DD 07/17/08 K63F66885102 SEIX ADV-PLEDGE	108.2450 108 2450	13,205 19 13,205 19	14,071 85 14,071 85	0.01	866 66 866 66
9,000.000 WEATHERFORD INTERNATIONAL LTD 947075AB3 6 500% 08/01/2036 DD 08/07/06 K63F66885102: SEIX ADV-PLEDGE	103.1520 103.1520	8,949 90 8,949.90	9,283 68 9,283 68	0 01	333.78 333 78
50,000 000 WEATHERFORD INTERNATIONAL LTD/ 947075AF4 9.625% 03/01/2019 DD 01/08/09 K63F66885002. K63-GIA	129 1440 129.1440	53,041.00 53,041 00	64,572.00 64,572 00	0.04	11,531.00 11,531.00
11,000 000 WEATHERFORD INTERNATIONAL LTD/ 94707VAA8 5.125% 09/15/2020 DD 09/23/10 K63F66885102 SEIX ADV-PLEDGE	102 1020 102.1020	11,317 03 11,317 03	11,231 22 11,231 22	0.01	-85 81 -85 81
50,000 000 WELLS FARGO & CO 94974BET3 3.750% 10/01/2014 DD 10/01/09 K63F66885002: K63-GIA	105.3910 105 3910	49,918 50 49,918 50	52,695 50 52,695.50	0 04	2,777 00 2,777 00
29,000 000 WESTFARMERS LTD SR NT 144A 950840AA6 6 998% 04/10/2013 DD 04/10/08 K63F66885102: SEIX ADV-PLEDGE	109.4900 109.4900	29,417 65 29,417 65	31,752 10 31,752.10	0 02	2,334 45 2,334 45

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,000.000 WILLIAMS PARTNERS LP 96950FAG9 4.125% 11/15/2020 DD 11/09/10 K63F66885102: SEIX ADV-PLEDGE	95.9890 95 9890	15,998.56 15,998.56	15,358.24 15,358.24	0.01	-640.32 -640.32
9,000.000 WISCONSIN POWER & LIGHT CO 976826BE6 6.375% 08/15/2037 DD 08/15/07 K63F66885102: SEIX ADV-PLEDGE	116.3720 116.3720	9,186.15 9,186.15	10,473.48 10,473.48	0.01	1,287.33 1,287.33
22,000.000 WOODSIDE FINANCE LTD 980236AL7 4.600% 05/10/2021 DD 05/10/11 K63F66885102: SEIX ADV-PLEDGE	98.1480 98.1480	22,159.22 22,159.22	21,592.56 21,592.56	0.01	-566.66 -566.66
6,000.000 XEROX CORP 984121BS1 5.500% 05/15/2012 DD 05/17/07 K63F66885102: SEIX ADV-PLEDGE	103.9710 103.9710	5,976.78 5,976.78	6,238.26 6,238.26	0.00	261.48 261.48
13,000.000 XEROX CORP 984121BW2 6.350% 05/15/2018 DD 04/28/08 K63F66885102: SEIX ADV-PLEDGE	114.6260 114.6260	12,981.28 12,981.28	14,901.38 14,901.38	0.01	1,920.10 1,920.10
23,000.000 COMMIT TO PUR FNMA SF MTG 999ADT905 3.000% 07/01/2026 DD 07/01/11 K63F66885102: SEIX ADV-PLEDGE	99.3440 99.3440	22,963.16 22,963.16	22,849.12 22,849.12	0.02	-114.04 -114.04
58,000.000 COMMIT TO PUR FHLMC GOLD SFM 999ADT921 3.500% 07/01/2041 DD 07/01/11 K63F66885102: SEIX ADV-PLEDGE	95.4840 95.4840	56,042.50 56,042.50	55,380.72 55,380.72	0.04	-661.78 -661.78
10,000.000 ASIA ALUMINUM HOLDINGS L G0536XAA1 8.000% 12/23/2011 DD 12/23/04 K63F66885002: K63-GIA	0.0100 0.0100	9,800.00 9,800.00	1.00 1.00	0.00	-9,799.00 -9,799.00
50,045.457 TENGIZCHEVROIL LLP BDS REG S NAB045BJ3 6.124% 15-NOV-2014 USD K63F66885002: K63-GIA	105.7500 105.7500	49,795.29 49,795.29	52,923.07 52,923.07	0.04	3,127.78 3,127.78
20,000.000 TRANSPORTADORA DE GAS DEL NORT NAB1GHMW1 VAR RT 31-DEC-2012 USD1 REG S K63F66885002: K63-GIA	28.9200 28.9200	15,946.00 15,946.00	5,784.00 5,784.00	0.00	-10,162.00 -10,162.00

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES		15,998,699.94	16,544,152.24		545,452.30
		15,998,699.94	16,544,152.24	11.14	545,452.30
TOTAL ASSETS FIXED INCOME SECURITIES		15,998,699.94	16,544,152.24	11.14	545,452.30
PREFERRED SECURITIES					
U.S. DOLLAR					
2,000.000 FEDERAL HOME LOAN MORTGAGE COR 313400624 PFD 8.375% NON-CUMULATIVE K63F66885002. K63-GIA	2.9500 2 9500	49,100.00 49,100 00	5,900.00 5,900 00	0 00	-43,200 00 -43,200 00
6,600.000 FEDERAL NATIONAL MORTGAGE ASSO 313586752 PFD 8.250% NON-CUMULATIVE K63F66885002 K63-GIA	2.1500 2 1500	127,893 00 127,893 00	14,190 00 14,190 00	0 01	-113,703 00 -113,703 00
100,000.000 JPMORGAN CHASE & CO 46625HHA1 VAR RT 04/29/2049 DD 04/23/08 K63F66885002: K63-GIA	107.4090 107.4090	84,750 00 84,750 00	107,409.00 107,409.00	0 07	22,659 00 22,659 00
TOTAL U.S. DOLLAR PREFERRED SECURITIES		261,743.00	127,499.00		-134,244.00
		261,743.00	127,499.00	0.09	-134,244.00
TOTAL ASSETS PREFERRED SECURITIES		261,743.00	127,499.00	0.09	-134,244.00
PRIVATE EQUITY					
U.S. DOLLAR					
4,121,853 000 FARALLON CAP INSTL PARTNERS LP 307392100 UNIT LTD PARTNERSHIP INT K63F66885602. K63- FARALLON	1 0000 1 0000	3,863,868 00 3,863,868.00	4,121,853 00 4,121,853 00	2 78	257,985 00 257,985.00
37,445 535 DAVIDSON KEMPNER INTERNATIONAL 999E58548 LTD K63F66886202: K63-DAVIDSON KEMPNER	401.4258 401 4258	9,024,324 84 9,024,324 84	15,031,602 80 15,031,602 80	10 12	6,007,277 96 6,007,277 96
1 000 S/E/S/T/C ASMT & DECLR OF TRST 999G19388 FM WALTERG LADD & RELATED K63F22631002 K63-FOUNDATION 2	0 0000 0.0000	0 00 0 00	0.00 0 00	0 00	0 00 0 00

Asset Detail - By Asset type

Report ID : IACS0005

BNY MELLON

Base Currency : USD

JOSIAH MACY COMBINE - K63G10001000

6/30/2011

Status : FINAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
196,488 917 SILCHESTER INT'L INVESTORS 999G19404 EQUITY TRUST K63F66885202: K63- SILCHESTER	76.0740	11,759,198.10	14,947,700.03	10.07	3,188,501.93
50,000.000 REGIMENT CAPITAL CLASS M 999G19438 SERIES 10 K63F66888702 K63-REGIMENT	107.9654	5,000,000.00	5,398,270.00	3.63	398,270.00
629.404 CHILTON GBL NATURAL RES INT'L 99VVFYP4 (B LTD CLASS C SER 01/11 K63F66886602: K63- CHILTON	17,323.0517	9,550,663.79	10,903,198.06	7.34	1,352,534.27
TOTAL U.S. DOLLAR PRIVATE EQUITY		39,198,054.73	50,402,623.89	33.94	11,204,569.16
TOTAL ASSETS PRIVATE EQUITY		39,198,054.73	50,402,623.89	33.94	11,204,569.16
TOTAL ASSETS		121,709,080.77	148,510,929.46	100.00	26,801,848.69

Lot Level Dispositions - Local/Base
by Reported Date

11/1/2010 - 6/30/2011

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

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



BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale /						Realized
Trade Date /	Posted		Shares Sold	Cost	Amount	Gain/Loss
Reported Date	Date	Description	Tax Lot ID	Base	Base	Base
LONG						
3/24/2008	4/7/2011	RENAISSANCE RE HOLDINGS LTD	-300.000	-15,373.95	21,417.55	6,043.60
4/7/2011	4/8/2011	SEC ID: G7496G103	10342000090L			
6/24/2008	4/7/2011	RENAISSANCE RE HOLDINGS LTD	-100.000	-4,667.76	7,139.18	2,471.42
4/7/2011	4/8/2011	SEC ID: G7496G103	10342000100L			
8/2/2007	3/31/2011	WILLIS GROUP HOLDINGS PUBLIC	-400.000	-16,024.72	16,085.65	60.93
3/31/2011	4/1/2011	LIMITED COMPANY	10342000210L			
		SEC ID: G96666105				
9/6/2007	3/31/2011	WILLIS GROUP HOLDINGS PUBLIC	-48.000	-1,921.01	1,930.28	9.27
3/31/2011	4/1/2011	LIMITED COMPANY	10342000220L			
		SEC ID: G96666105				
9/6/2007	4/1/2011	WILLIS GROUP HOLDINGS PUBLIC	-662.000	-26,493.97	27,009.34	515.37
4/1/2011	4/4/2011	LIMITED COMPANY	10342000220L			
		SEC ID: G96666105				
9/6/2007	6/9/2011	WILLIS GROUP HOLDINGS PUBLIC	-90.000	-3,601.90	3,756.22	154.32
6/9/2011	6/10/2011	LIMITED COMPANY	10342000220L			
		SEC ID: G96666105				
9/11/2007	6/9/2011	WILLIS GROUP HOLDINGS PUBLIC	-600.000	-24,134.58	25,041.48	906.90
6/9/2011	6/10/2011	LIMITED COMPANY	10342000230L			
		SEC ID: G96666105				
2/19/2008	6/9/2011	WILLIS GROUP HOLDINGS PUBLIC	-510.000	-16,845.10	21,285.25	4,440.15
6/9/2011	6/10/2011	LIMITED COMPANY	10342000170L			
		SEC ID: G96666105				
3/25/2010	5/3/2011	TRANSOCEAN LTD ZUG	-400.000	-32,779.20	27,673.46	-5,105.74
5/3/2011	5/4/2011	NAMEN-AKT	10342000060L			
		SEC ID: H8817H100				
4/10/2007	5/15/2011	TENGIZCHEVROIL LLP BDS REG S	-7,136.360	-7,100.69	7,136.36	35.67
5/15/2011	5/18/2011	6 124% 15-NOV-2014 USD	10342000070L			
		SEC ID: NAB045BJ3				
1/6/2009	12/16/2010	ROYAL CARIBBEAN CRUISES LTD	-200.000	-3,010.28	8,174.86	5,164.58
12/16/2010	12/20/2010	SEC ID: V7780T103	10342000130L			
2/5/2010	2/25/2011	VERIGY LTD SHS	-700.000	-7,554.68	9,085.82	1,531.14
2/25/2011	3/1/2011	SEC ID: Y93691106	10342000340L			
2/5/2010	2/28/2011	VERIGY LTD SHS	-1,100.000	-11,871.64	14,318.20	2,446.56
2/28/2011	3/1/2011	SEC ID: Y93691106	10342000340L			
2/24/2010	3/1/2011	VERIGY LTD SHS	-1,500.000	-15,267.90	19,360.72	4,092.82
3/1/2011	3/2/2011	SEC ID: Y93691106	10342000350L			

Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Status: REVISED

Base Currency: USD

Report ID: HDA824

JOSIAH MACY COMBINE - K63G10001000

Original Acquisition's Trade Date of Sale/	Trade Date/	Reported Date	Date	Description	Shares Sold	Cost	Amount	Realized
					Tax Lot ID	Base	Base	Base

2/24/2010	3/2/2011	3/2/2011	3/2/2011	VERIGY LTD SHS	10342000350L	-1,700.000	-17,303.62	4,749.04
3/2/2011	3/3/2011	3/3/2011	3/3/2011	SEC ID Y93691106	10342000350L	-700.000	-7,128.03	2,110.95
3/3/2010	3/4/2011	3/4/2011	3/4/2011	VERIGY LTD SHS	10342000360L	-200.000	-3,238.61	1,293.58
5/20/2010	6/21/2011	6/21/2011	6/21/2011	AAON INC	10342000120L	-200.000	-3,238.61	1,293.58
6/21/2011	6/22/2011	6/22/2011	6/22/2011	SEC ID. 000360206	10342000120L	-3,000.000	-28,981.80	-12,841.81
4/4/2008	6/30/2011	7/1/2011	7/1/2011	AMR CORP	10342000140L	-3,000.000	-2,997.48	195.54
6/30/2011	5/10/2011	5/10/2011	5/10/2011	AT&T INC 4 950% 01/15/2013 DD	10342000080L	-3,000.000	-2,997.48	195.54
5/10/2011	5/10/2011	5/10/2011	5/10/2011	SEC ID. 00206RAF9	10342000100L	-7,000.000	-6,978.93	1,060.99
11/6/2007	5/10/2011	5/10/2011	5/10/2011	ABBOTT LABORATORIES 5 600%	10342000100L	-7,000.000	-6,978.93	1,060.99
5/10/2011	5/10/2011	5/10/2011	5/10/2011	11/30/2017 DD 11/09/07	10342000100L	-3,000.000	-2,995.68	338.49
11/14/2008	5/10/2011	5/10/2011	5/10/2011	ALABAMA POWER CO 5 800%	10342000180L	-3,000.000	-2,995.68	338.49
5/10/2011	5/10/2011	5/10/2011	5/10/2011	SEC ID. 0103922FA1	10342000180L	-50,000.000	-49,602.00	12,581.51
5/27/2009	2/2/2011	2/3/2011	2/3/2011	ALLEGHENY TECHNOLOGIES INC	10342000100L	-50,000.000	-49,602.00	12,581.51
2/2/2011	6/13/2011	6/13/2011	6/13/2011	SEC ID. 01741RAC6	10342000100L	-215,000	-11,044.55	-1,836.64
5/20/2010	6/13/2011	6/14/2011	6/14/2011	ALLEGIANT TRAVEL CO	10342000130L	-215,000	-11,044.55	-1,836.64
6/13/2011	6/13/2011	6/14/2011	6/14/2011	SEC ID 01748X102	10342000130L	-2,000.000	-1,994.88	653.18
1/7/2009	2/10/2011	2/10/2011	2/10/2011	ANHUSER-BUSCH INBEV	10342000190L	-2,000.000	-1,994.88	653.18
2/10/2011	2/10/2011	2/10/2011	2/10/2011	WORLDWIDE 8.200% 01/15/2039	10342000190L	-3,000.000	-3,821.10	150.99
9/9/2009	2/10/2011	2/10/2011	2/10/2011	ANHUSER-BUSCH INBEV	10342000200L	-3,000.000	-3,821.10	150.99
2/10/2011	6/27/2011	6/27/2011	6/27/2011	SEC ID 03523TAC2	10342000000	-100,000.000	-99,345.00	12,513.00
10/13/2009	6/27/2011	6/28/2011	6/28/2011	ANHUSER-BUSCH INBEV	10342000130L	-100,000.000	-99,345.00	12,513.00
6/27/2011	5/3/2011	5/3/2011	5/3/2011	DD 10/16/09	10342000130L	-300.000	-19,879.17	18,427.09
10/16/2008	5/3/2011	5/3/2011	5/3/2011	SEC ID 03523TAN8	10342000180L	-300.000	-19,879.17	18,427.09
5/3/2011	5/3/2011	5/3/2011	5/3/2011	AFACHE CORP	10342000180L	-3,700.000	-49,770.92	6,164.60
7/29/2009	5/3/2011	5/3/2011	5/3/2011	SEC ID 037411105	10342000180L	-3,700.000	-49,770.92	6,164.60
5/3/2011	5/4/2011	5/4/2011	5/4/2011	APPLIED MATERIALS INC	10342000210L	-3,700.000	-49,770.92	6,164.60

Lot Level Dispositions

Report ID: HDA824

Base Currency: USD

Status: REVISED

by Reported Date
11/1/2010 - 6/30/2011

JOSIAH MACY COMBINE - K63G10001000

Original Acquisition's Trade Date of Sale/	Trade Date/	Posted	Description	Shares Sold	Cost	Amount	Realized
Reported Date	Date			Tax Lot ID	Base	Base	Gain/Loss

5/20/2010	6/1/2011		ARCH CHEMICALS INC	-320 000	-10,738 72	11,362 66	623.94
6/1/2011	6/2/2011		SEC ID 03937R102	10342000210L	-5,000 000	5,312.50	262 50
8/1/2006	2/22/2011		ASHTeAD CAPITAL INC 9 000%	10342000160L	-5,050 00	5,312.50	
2/22/2011	2/23/2011		08/15/2016 DD 08/15/06	10342000170L	-10,000.00	10,625 00	625.00
8/1/2006	2/22/2011		ASHTeAD CAPITAL INC 9 000%	10342000170L	-10,000.00	10,625 00	
2/22/2011	2/23/2011		08/15/2016 DD 08/15/06	10342000180L	-4,587 50	5,312 50	725.00
12/12/2007	2/22/2011		ASHTeAD CAPITAL INC 9 000%	10342000180L	-4,587 50	5,312 50	
2/22/2011	2/23/2011		08/15/2016 DD 08/15/06	10342000240L	-61,951.88	60,981 09	-970 79
3/17/2010	6/1/2011		ASSET SECURITIZATION COR DS A4	10342000240L	-57,000 000	60,981 09	
6/1/2011	6/1/2011		VAR RT 02/14/2043 DD 10/24/97	10342000240L			
9/5/2007	1/14/2011		ASTRAZENECA PLC 6 450%	10342000250L	-21,000 000	24,622 29	3,710 91
1/14/2011	1/21/2011		09/15/2037 DD 09/12/07	10342000250L	-20,911 38	24,622 29	
9/9/2009	1/14/2011		ASTRAZENECA PLC 6.450%	10342000260L	-5,000 000	5,862 45	124 00
1/14/2011	1/21/2011		09/15/2037 DD 09/12/07	10342000260L	-5,738 45	5,862 45	
9/15/2009	3/1/2011		BANC OF AMERICA MERRILL L 6 A4	10342000300L	-21,000 000	22,719.38	2,378 91
3/1/2011	3/1/2011		VAR RT 09/10/2047 DD 12/01/05	10342000300L	-20,340 47	22,719.38	
4/15/2010	6/17/2011		BANC OF AMERICA COMMERCIAL	10342000320L	-81,000 000	85,581.56	-348 05
6/17/2011	6/17/2011		AAB S 379% 09/10/2047 DD	10342000320L	-85,929 61	85,581.56	
6/17/2011	6/17/2011		10/01/06	10342000320L			
2/26/2007	5/3/2011		BANK OF NEW YORK MELLON	10342000280L	-1,700 000	48,925 05	-28,042 11
5/3/2011	5/4/2011		CORP/T	10342000280L	-76,967 16	48,925 05	
2/27/2007	6/21/2011		BANK OF NEW YORK MELLON	10342000290L	-200 000	5,244 68	-3,698 46
6/21/2011	6/22/2011		CORP/T	10342000290L	-8,943 14	5,244 68	
2/26/2007	6/21/2011		BANK OF NEW YORK MELLON	10342000280L	-2,800 000	73,512 59	-53,256 85
6/21/2011	6/22/2011		CORP/T	10342000280L	-126,769 44	73,512 59	

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JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/	Posted	Description	Shares Sold	Cost	Amount	Realized
Reported Date	Date			Tax Lot ID	Base	Base	Gain/Loss

2/27/2007	6/21/2011		BANK OF NEW YORK MELLON	-4,200 000	-187,805.94	110,268.88	-77,537.06
6/21/2011	6/22/2011		CORP/T	10342000290L			
6/21/2011	6/21/2011		BANK OF NEW YORK MELLON	-300 000	-12,839 01	7,867 01	-4,972 00
6/21/2011	6/22/2011		CORP/T	10342000300L			
3/2/2007	6/22/2011		BANK OF NEW YORK MELLON	-1,400,000	-59,915 38	36,752 65	-23,162 73
6/22/2011	6/23/2011		CORP/T	10342000300L			
3/7/2007	6/23/2011		BANK OF NEW YORK MELLON	-700 000	-29,429.40	17,765 03	-11,664 37
6/23/2011	6/24/2011		CORP/T	10342000310L			
3/2/2007	6/23/2011		BANK OF NEW YORK MELLON	-100 000	-4,279 67	2,550 31	-1,729 36
6/23/2011	6/24/2011		CORP/T	10342000300L			
3/13/2007	6/23/2011		BANK OF NEW YORK MELLON	-600 000	-24,906 60	15,248 52	-9,658 08
6/23/2011	6/24/2011		CORP/T	10342000320L			
4/3/2007	6/23/2011		BANK OF NEW YORK MELLON	-800 000	-34,676 40	20,331 37	-14,345 03
6/23/2011	6/24/2011		CORP/T	10342000330L			
3/7/2007	6/23/2011		BANK OF NEW YORK MELLON	-300,000	-12,612 60	7,650.93	-4,961 67
6/23/2011	6/24/2011		CORP/T	10342000310L			
3/13/2007	6/23/2011		BANK OF NEW YORK MELLON	-400,000	-16,604 40	10,151 44	-6,452 96
6/23/2011	6/24/2011		CORP/T	10342000320L			
4/3/2007	6/24/2011		BANK OF NEW YORK MELLON	-200 000	-8,669 10	4,968 90	-3,700 20
6/24/2011	6/27/2011		CORP/T	10342000330L			
10/8/2008	6/24/2011		BANK OF NEW YORK MELLON	-500,000	-11,241.00	12,538 36	1,297.36
6/24/2011	6/27/2011		CORP/T	10342000420L			
9/24/2008	6/24/2011		BANK OF NEW YORK MELLON	-100,000	-3,186 82	2,536 95	-649 87
6/24/2011	6/27/2011		CORP/T	10342000400L			



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JOSIAH MACY COMBINE - K63G10001000

Original Acquisition's Trade Date of Sale/

Realized	Amount	Cost	Shares Sold	Description	Trade Date/	Reported Date
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Base	Base	Base	Tax Lot ID		Date	
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-1,687.20	7,610.85	-9,298.05	-300.000	BANK OF NEW YORK MELLON CORP/T	6/24/2011	9/29/2008
-4,997.91	17,391.17	-22,389.08	-700.000	BANK OF NEW YORK MELLON CORP/T	6/24/2011	9/23/2008
15,960.24	50,153.44	-34,193.20	-2,000.000	BANK OF NEW YORK MELLON CORP/T	6/24/2011	1/20/2009
-4,214.21	14,906.71	-19,120.92	-600.000	BANK OF NEW YORK MELLON CORP/T	6/24/2011	9/24/2008
8,465.73	27,271.99	-18,806.26	-1,100.000	BANK OF NEW YORK MELLON CORP/T	6/28/2011	1/20/2009
-2,741.98	19,834.18	-22,576.16	-800.000	BANK OF NEW YORK MELLON CORP/T	6/28/2011	6/4/2009
-5,143.02	37,189.08	-42,332.10	-1,500.000	BANK OF NEW YORK MELLON CORP/T	6/28/2011	6/5/2009
-2,854.58	17,354.91	-20,209.49	-700.000	BANK OF NEW YORK MELLON CORP/T	6/27/2011	8/13/2009
-10,071.80	56,330.75	-66,402.61	-2,300.000	BANK OF NEW YORK MELLON CORP/T	6/28/2011	8/13/2009
-4,408.57	24,483.83	-28,892.40	-1,000.000	BANK OF NEW YORK MELLON CORP/T	6/28/2011	8/27/2009
-980.56	4,880.74	-5,861.30	-200.000	BANK OF NEW YORK MELLON CORP/T	6/28/2011	8/27/2009
-482.27	2,448.38	-2,930.65	-100.000	BANK OF NEW YORK MELLON CORP/T	6/28/2011	8/27/2009

SEC ID: 064058100

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Original Acquisition's Trade Date of Sale/	Trade Date/	Reported Date	Date	Description	Shares Sold	Cost	Amount	Realized
	Posted				Tax Lot ID	Base	Base	Gain/Loss

10/13/2009	6/28/2011	6/28/2011	6/29/2011	BANK OF NEW YORK MELLON CORP/T	10342000430L	-300 000	-8,516 49	-1,195 37
8/27/2009	6/28/2011	6/28/2011	6/29/2011	BANK OF NEW YORK MELLON CORP/T	10342000370L	-500 000	-14,446 20	-2,200 39
10/13/2009	6/29/2011	6/29/2011	6/30/2011	BANK OF NEW YORK MELLON CORP/T	10342000430L	-1,100,000	-31,227 13	-3,940 73
10/13/2009	6/29/2011	6/29/2011	6/30/2011	BANK OF NEW YORK MELLON CORP/T	10342000430L	-800 000	-22,710 64	-2,698 06
11/18/2009	6/29/2011	6/29/2011	6/30/2011	BANK OF NEW YORK MELLON CORP/T	10342000440L	-2,300 000	-61,752 70	-4,216 55
1/19/2010	5/10/2011	5/10/2011	5/10/2011	BANK OF NOVA SCOTIA 3.400% SEC ID: 064058100	10342000330L	-3,000 000	-2,996 16	144 78
3/19/2009	5/3/2011	5/3/2011	5/3/2011	BARRICK GOLD CORP 6 950% SEC ID: 064149A64	10342000350L	-6,000,000	-5,909 58	1,331 22
9/9/2009	5/3/2011	5/3/2011	5/4/2011	BARRICK GOLD CORP 6 950% SEC ID: 067901AB4	10342000360L	-1,000 000	-1,159 67	47 13
11/19/2009	5/3/2011	5/3/2011	5/4/2011	BAKTER INTERNATIONAL INC SEC ID: 067901AB4	10342000520L	-900 000	-49,546.89	2,751 10
5/6/2008	5/10/2011	5/10/2011	5/10/2011	BERKSHIRE HATHAWAY FINANCE COR 4 600% 05/15/2013 DD	10342000400L	-3,000 000	-2,996.28	216 45
2/4/2010	5/10/2011	5/10/2011	5/10/2011	BERKSHIRE HATHAWAY INC SEC ID: 084664BD2	10342000410L	-6,000 000	-5,995 02	263 16
8/16/2007	12/15/2010	12/15/2010	12/17/2010	BEST BUY CO INC SEC ID: 084670AV0	10342000590L	-1,500 000	-64,611.60	-12,162 29
8/16/2007	12/16/2010	12/16/2010	12/17/2010	BEST BUY CO INC SEC ID: 086516101	10342000590L	-3,100 000	-133,530 64	-26,288 27

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JOSIAH MACY COMBINE - K63G10001000

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Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted Date	Description	Shares Sold	Cost	Amount	Realized Gain/Loss
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10/21/2008	12/16/2010	BEST BUY CO INC	-1,400 000	-34,589 38	48,463 82	13,874 44
10/21/2008	12/17/2010	BEST BUY CO INC	-4,100 000	-101,297 47	141,836 69	40,539 22
12/16/2010	12/17/2010	SEC ID: 086516101	10342000600L			
10/21/2008	12/16/2010	BEST BUY CO INC	-4,100 000	-101,297 47	141,836 69	40,539 22
12/16/2010	12/17/2010	SEC ID: 086516101	10342000600L			
1/25/2007	5/10/2011	BOEING CO/THE	-3,000 000	-2,968 65	3,224 13	255 48
5/10/2011	5/10/2011	02/15/2013 DD 02/11/03	10342000420L			
9/24/2009	5/3/2011	BOEING CO/THE	-700.000	-36,484.70	55,375 93	18,891 23
5/3/2011	5/4/2011	SEC ID 097023105	10342000610L			
3/1/2007	1/7/2011	BUCCYRUS INTERNATIONAL INC	-1,300 000	-32,275 29	116,923 92	84,648 63
1/7/2011	1/10/2011	SEC ID: 118759109	10342000420L			
9/5/2007	1/7/2011	BUCCYRUS INTERNATIONAL INC	-100.000	-3,127.50	8,994.15	5,866 65
1/7/2011	1/10/2011	SEC ID: 118759109	10342000440L			
9/5/2007	3/4/2011	BUCCYRUS INTERNATIONAL INC	-1,300 000	-40,657.50	118,104 03	77,446 53
3/4/2011	3/7/2011	SEC ID 118759109	10342000440L			
4/27/2009	4/26/2011	BUCCYRUS INTERNATIONAL INC	-700 000	-13,995 73	63,943 98	49,948.25
4/26/2011	4/27/2011	SEC ID: 118759109	10342000430L			
4/27/2009	4/27/2011	BUCCYRUS INTERNATIONAL INC	-700.000	-13,995.73	63,971 77	49,976.04
4/27/2011	4/28/2011	SEC ID 118759109	10342000430L			
11/20/2009	12/7/2010	CDF FINANCIAL INC 3.000%	-250,000 000	-249,920.00	257,302.50	7,382 50
12/7/2010	12/13/2010	11/25/2014 DD 11/25/09	10342000240L			
8/7/2008	5/10/2011	CME GROUP INC 5.400%	-3,000 000	-2,999.67	3,276 90	277 23
5/10/2011	5/10/2011	08/01/2013 DD 08/12/08	10342000430L			
2/4/2009	5/10/2011	CME GROUP INC 5 750%	-3,000 000	-2,995.17	3,340 08	344 91
5/10/2011	5/10/2011	02/15/2014 DD 02/09/09	10342000440L			
5/20/2010	6/21/2011	CABELA'S INC	-730 000	-12,090.48	18,489 96	6,399 48
6/21/2011	6/22/2011	SEC ID 126804301	10342000610L			
10/22/2008	12/15/2010	CAPITALSOURCE INC	-1,500 000	-11,272 65	10,136 37	-1,136 28
12/15/2010	12/16/2010	SEC ID 14055X102	10342000700L			
11/18/2008	12/15/2010	CAPITALSOURCE INC	-600 000	-2,388 96	4,054 55	1,665 59
12/15/2010	12/16/2010	SEC ID: 14055X102	10342000710L			
11/18/2008	12/16/2010	CAPITALSOURCE INC	-4,100.000	-16,324 56	28,130 44	11,805 88
12/16/2010	12/17/2010	SEC ID 14055X102	10342000710L			
11/18/2008	11/10/2011	CAPITALSOURCE INC	-1,500 000	-5,972 40	11,438 50	5,466.10
1/10/2011	1/11/2011	SEC ID 14055X102	10342000710L			

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JOSIAH MACY COMBINE - K63G10001000

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 Base Currency: USD
 Status: REVISSED

Original Acquisition's Trade Date of Sale/	Trade Date/	Posted	Description	Shares Sold	Cost	Amount	Realized
Reported Date	Date			Tax Lot ID	Base	Base	Gain/Loss

12/3/2008	1/10/2011		CAPTALSOURCE INC	10342000720L	-2,000.000	15,251.34	7,054.74
12/3/2008	1/11/2011		CAPTALSOURCE INC	10342000720L	-2,200.000	16,717.29	7,701.03
10/1/2009	1/11/2011		CAPTALSOURCE INC	10342000720L	-1,300.000	9,878.40	4,508.10
10/1/2009	1/12/2011		CAPTALSOURCE INC	10342000690L	-3,700.000	28,270.04	12,985.34
10/1/2009	1/21/2011		CAPTALSOURCE INC	10342000690L	-1,300.000	9,871.62	4,501.32
12/17/2009	1/21/2011		CAPTALSOURCE INC	10342000690L	-2,400.000	18,224.52	9,099.48
12/17/2009	1/24/2011		CAPTALSOURCE INC	10342000730L	-1,140.63	2,279.66	1,139.03
12/18/2009	1/24/2011		CAPTALSOURCE INC	10342000730L	-1,400.000	10,638.39	5,279.89
9/8/2009	6/29/2011		CARDINAL HEALTH INC	-720.000	-18,787.10	32,101.66	13,314.56
6/29/2011	6/30/2011		SEC ID 14149Y108	10342000750L	-1,400.000	54,164.95	-14,099.05
5/3/2011	5/3/2011		CARNIVAL CORP	10342000790L	-68,264.00		
5/3/2011	5/4/2011		SEC ID 143658300	10342000790L	-300.000	28,399.83	17,063.40
1/3/2011	1/3/2011		CATERPILLAR INC	10342000880L	-1,000.000	-38,223.50	56,442.59
1/3/2011	1/4/2011		SEC ID 149123101	10342000890L	-22,934.10	56,783.88	33,849.78
6/9/2009	1/5/2011		CATERPILLAR INC	10342000890L	-600.000		
1/5/2011	1/6/2011		SEC ID 149123101	10342000890L	-300.000	28,390.89	16,923.84
6/9/2009	1/7/2011		CATERPILLAR INC	10342000890L	-11,467.05		
1/7/2011	1/10/2011		SEC ID 149123101	10342000890L	-7,644.70	18,975.64	11,330.94
6/9/2009	1/18/2011		CATERPILLAR INC	10342000890L	-200.000		
1/18/2011	1/19/2011		SEC ID 149123101	10342000890L	-19,111.75	55,009.24	35,897.49
6/9/2009	3/28/2011		CATERPILLAR INC	10342000890L	-500.000		
3/28/2011	3/29/2011		SEC ID 149123101	10342000890L	-7,644.70	22,099.81	14,455.11
6/9/2009	3/29/2011		CATERPILLAR INC	10342000890L	-200.000		
3/29/2011	3/30/2011		SEC ID 149123101	10342000890L	-39,246.48	132,347.86	93,101.38
6/23/2009	3/29/2011		CATERPILLAR INC	10342000900L	-1,200.000		
3/29/2011	3/30/2011		SEC ID 149123101	10342000900L	-3,270.54	11,049.91	7,779.37
6/23/2009	3/29/2011		CATERPILLAR INC	10342000900L	-100.000		
3/29/2011	3/30/2011		SEC ID 149123101	10342000900L			



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Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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Reported Date	Date	Description	Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
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6/23/2009	3/30/2011	CATERPILLAR INC	10342000900L	-200 000	-6,541 08	22,217 29	15,676 21
6/23/2009	5/2/2011	CATERPILLAR INC	10342000900L	-300 000	-9,811 62	34,747 55	24,935 93
2/17/2004	1/13/2011	CENTERPOINT ENERGY	10342000480L	-8,000 000	-9,182 32	9,171 76	-10 56
1/13/2011	1/14/2011	RESOURCES C 7 875% 04/01/2013	10342000490L	-5,000,000	-5,435 05	5,732.35	297 30
7/17/2007	1/13/2011	CENTERPOINT ENERGY	10342000490L	-5,000,000	-5,435 05	5,732.35	297 30
1/13/2011	1/14/2011	RESOURCES C 7 875% 04/01/2013	10342000490L	-5,000,000	-5,435 05	5,732.35	297 30
6/5/2009	12/1/2010	CHASE FDG TR 2002 2 CL IA 6	10357000290A	-691,350	-642.06	691 35	49 29
12/1/2010	12/30/2010	CHASE FDG TR 2002 2 CL IA 6	10357000290A	-341 190	-316.87	341.19	24 32
6/5/2009	1/1/2011	CHASE FDG TR 2002 2 CL IA 6	10357000290A	-341 190	-316.87	341.19	24 32
1/1/2011	1/25/2011	5.214% 08/25/2013 DD 07/01/02	10357000290A	-488 360	-453 54	488 36	34 82
2/1/2011	2/24/2011	5.214% 08/25/2013 DD 07/01/02	10357000290A	-488 360	-453 54	488 36	34 82
6/5/2009	2/1/2011	CHASE FDG TR 2002 2 CL IA 6	10357000290A	-375,480	-348 71	375 48	26 77
6/5/2009	3/1/2011	CHASE FDG TR 2002 2 CL IA 6	10357000290A	-375,480	-348 71	375 48	26 77
3/1/2011	3/31/2011	5.214% 08/25/2013 DD 07/01/02	10357000290A	-4,801 750	-4,459 42	4,810 88	351 46
6/5/2009	3/7/2011	CHASE FDG TR 2002 2 CL IA 6	10357000290A	-4,801 750	-4,459 42	4,810 88	351 46
3/7/2011	3/29/2011	5.214% 08/25/2013 DD 07/01/02	10357000290A	-3,000 000	-2,986.29	3,422.91	436 62
2/14/2006	5/10/2011	CISCO SYSTEMS INC 5.500%	10342000510L	-2,000,000	-1,990.86	2,280 00	289 14
2/14/2006	5/18/2011	CISCO SYSTEMS INC 5.500%	10342000510L	-2,000,000	-1,990.86	2,280 00	289 14
5/10/2011	5/19/2011	02/22/2016 DD 02/22/06	10342000530L	-5,000 000	-4,871 95	5,093 40	221 45
11/9/2009	5/10/2011	CISCO SYSTEMS INC 5.500%	10342000530L	-5,000 000	-4,871 95	5,093 40	221 45
5/10/2011	5/10/2011	01/15/2040 DD 11/17/09	10342000530L	-5,000 000	-4,871 95	5,093 40	221 45

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Original Acquisition's Trade Date of Sale/	Trade Date/	Posted Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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1/7/2010	4/14/2011	4/15/2011	CISCO SYSTEMS INC 4 450%	-5,000.000	-4,932 50	5,122 00	189 50
4/19/2006	5/10/2011	5/10/2011	COMCAST CORP 6.450%	-3,000 000	-2,836 71	3,229 62	392 91
6/16/2009	1/8/2011	1/10/2011	CONTINENTAL AIRLINES 2009-1 PA	-1,010 390	-1,010 39	1,010 39	0 00
10/17/2007	5/10/2011	5/10/2011	COVIDIEN INTERNATIONAL	-4,000.000	-3,997 08	4,652.72	655 64
5/10/2011	5/10/2011	5/10/2011	FINANCE 6.000% 10/15/2017 DD	10342000590L			
11/16/2009	6/21/2011	6/21/2011	CREDIT SUISSE USA INC 5 125%	-34,000 000	-36,590 12	37,573.06	982 94
8/17/2009	4/29/2011	4/29/2011	CREDIT SUISSE FIRST BOST CS A3	-48,000 000	-47,071 88	49,897.50	2,825 62
4/29/2011	4/29/2011	4/29/2011	VAR RT 08/15/2038 DD 11/01/05	10342000610L			
10/22/2009	12/10/2010	12/13/2010	DARDEN RESTAURANTS INC	-400 000	-12,783.52	19,795 58	7,012 06
12/10/2010	12/13/2010	5/10/2011	SEC ID: 237194105	10342000900L			
10/23/2007	5/10/2011	5/10/2011	DIAGEO CAPITAL PLC 5.200%	-3,000.000	-2,997 18	3,214 65	217 47
5/10/2011	5/10/2011	5/10/2011	01/30/2013 DD 10/26/07	10342000640L			
1/21/2010	5/10/2011	5/10/2011	DIGITAL REALTY TRUST LP 5.875%	-1,000 000	-982 96	1,066 80	83.84
5/10/2011	5/10/2011	02/01/2020 DD 08/01/10	SEC ID: 25389JAH9	10342000660L			
2/15/2007	12/20/2010	12/20/2010	DISCOVERY COMMUNICATIONS INC	-1,250 000	-18,619.31	53,054 10	34,434 79
12/20/2010	12/21/2010	12/21/2010	SEC ID: 25470F104	10342000760L			
2/16/2007	12/20/2010	12/20/2010	DISCOVERY COMMUNICATIONS INC	-250 000	-3,703.50	10,610 82	6,907 32
12/20/2010	12/21/2010	12/21/2010	SEC ID 25470F104	10342000770L			
2/16/2007	12/29/2010	12/29/2010	DISCOVERY COMMUNICATIONS INC	-500,000	-7,407 00	21,115 99	13,708.99
12/29/2010	12/30/2010	12/30/2010	SEC ID: 25470F104	10342000770L			
2/21/2007	12/29/2010	12/29/2010	DISCOVERY COMMUNICATIONS INC	-1,000 000	-14,940.00	42,231 99	27,291 99
12/29/2010	12/30/2010	12/30/2010	SEC ID 25470F104	10342000780L			
11/15/2007	1/14/2011	1/14/2011	DISCOVER FINANCIAL SERVICES	-300 000	-5,383 29	6,104.90	721 61
1/14/2011	1/18/2011	1/18/2011	SEC ID 254709108	10342000980L			

Lot Level Dispositions

Report ID: HDA824

Base Currency: USD

Status: REVISED

JOSHIAH MACY COMBINE - K63G10001000

11/1/2010 - 6/30/2011

Original Acquisition's Trade Date of Sale/	Trade Date/	Posted	Date	Description	Shares Sold	Cost	Amount	Realized
Reported Date	Date				Tax Lot ID	Base	Base	Gain/Loss

11/15/2007	1/14/2011		1/18/2011	DISCOVER FINANCIAL SERVICES	10342000980L	-8,400.000	170,641.43	19,909.31
11/15/2007	3/1/2011		3/1/2011	DISCOVER FINANCIAL SERVICES	10342000980L	-2,200.000	46,768.46	7,291.00
11/15/2007	3/2/2011		3/2/2011	DISCOVER FINANCIAL SERVICES	10342000980L	-700.000	14,880.87	2,126.87
3/1/2011	3/1/2011		3/1/2011	DISCOVER FINANCIAL SERVICES	10342000990L	-200.000	4,251.68	718.44
11/16/2007	3/1/2011		3/1/2011	DISCOVER FINANCIAL SERVICES	10342001000L	-1,600.000	34,287.82	6,021.90
3/3/2011	3/4/2011		3/4/2011	DISCOVER FINANCIAL SERVICES	10342001000L	-1,200.000	25,812.22	4,612.78
11/16/2007	3/4/2011		3/4/2011	DISCOVER FINANCIAL SERVICES	10342001000L	-2,400.000	51,856.28	9,457.40
11/16/2007	3/4/2011		3/4/2011	DISCOVER FINANCIAL SERVICES	10342001000L	-600.000	12,968.99	2,369.27
3/4/2011	3/7/2011		3/7/2011	DISCOVER FINANCIAL SERVICES	10342001000L	-600.000	13,033.36	2,433.64
11/16/2007	3/7/2011		3/7/2011	DISCOVER FINANCIAL SERVICES	10342001000L	-600.000	10,599.72	1,277.06
3/8/2011	3/8/2011		3/8/2011	DISCOVER FINANCIAL SERVICES	10342001000L	-300.000	6,576.92	1,277.06
11/19/2007	3/8/2011		3/8/2011	DISCOVER FINANCIAL SERVICES	10342001000L	-1,400.000	30,692.31	7,010.75
3/8/2011	3/9/2011		3/9/2011	DISCOVER FINANCIAL SERVICES	10342001010L	-700.000	17,131.61	5,290.83
11/19/2007	3/8/2011		3/8/2011	DISCOVER FINANCIAL SERVICES	10342001010L	-700.000	17,131.61	5,290.83
3/28/2011	3/28/2011		3/28/2011	DISCOVER FINANCIAL SERVICES	10342001010L	-800.000	19,583.78	6,051.4
11/19/2007	3/28/2011		3/28/2011	DISCOVER FINANCIAL SERVICES	10342001010L	-800.000	19,583.78	6,051.4
3/28/2011	3/29/2011		3/29/2011	DISCOVER FINANCIAL SERVICES	10342001010L	-1,200.000	29,344.35	9,045.87
11/19/2007	3/29/2011		3/29/2011	DISCOVER FINANCIAL SERVICES	10342001010L	-800.000	19,563.14	6,030.82
3/29/2011	3/30/2011		3/30/2011	DISCOVER FINANCIAL SERVICES	10342001010L	-100.000	2,445.36	753.99
11/19/2007	3/29/2011		3/29/2011	DISCOVER FINANCIAL SERVICES	10342001020L	-100.000	2,445.36	753.99
3/29/2011	3/31/2011		3/31/2011	DISCOVER FINANCIAL SERVICES	10342001030L	-300.000	7,336.09	2,231.59
11/19/2007	3/29/2011		3/29/2011	DISCOVER FINANCIAL SERVICES	10342001030L	-300.000	7,336.09	2,231.59
3/29/2011	3/30/2011		3/30/2011	DISCOVER FINANCIAL SERVICES	10342001020L	-300.000	7,336.18	2,262.07
11/19/2007	3/29/2011		3/29/2011	DISCOVER FINANCIAL SERVICES	10342001020L	-300.000	7,336.18	2,262.07
3/29/2011	3/31/2011		3/31/2011	DISCOVER FINANCIAL SERVICES	10342001040L	-4,680.51	7,336.09	2,655.58
12/18/2007	3/29/2011		3/29/2011	DISCOVER FINANCIAL SERVICES	10342001040L	-300.000	7,336.09	2,655.58

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Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824

Base Currency: USD

Status: REVISED

JOSIAH MACY COMBINE - K63G10001000

Original Acquisition's Trade Date of Sale/

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

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Lot Level Dispositions

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JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/	Reported Date	Date	Description	Shares Sold	Cost	Amount	Realized
	Posted				Tax Lot ID	Base	Base	Gain/Loss

1/3/2008	4/20/2011	4/20/2011		DISCOVER FINANCIAL SERVICES	10342000930L	-600.000	-8,923.56	5,956.21
1/4/2008	5/3/2011	5/3/2011		DISCOVER FINANCIAL SERVICES	10342000940L	-100.000	-1,455.31	998.64
1/22/2008	5/3/2011	5/3/2011		DISCOVER FINANCIAL SERVICES	10342000950L	-500.000	-5,855.55	6,414.21
5/3/2011	5/4/2011	5/4/2011		SEC ID 254709108	10342000950L	-700.000	-27,076.00	18,535.96
2/28/2005	3/28/2011	3/28/2011		DOVER CORP	10342000980L	-700.000	-27,076.00	45,611.96
3/28/2011	3/29/2011	3/29/2011		SEC ID 260003108	10342000980L	-600.000	-23,208.00	38,894.79
2/28/2005	3/30/2011	3/30/2011		DOVER CORP	10342000980L	-600.000	-23,208.00	15,686.79
3/30/2011	3/31/2011	3/31/2011		SEC ID 260003108	10342000980L	-320.000	-12,377.60	8,947.53
4/4/2011	4/5/2011	4/5/2011		DOVER CORP	10342000990L	-200.000	-8,044.00	5,284.20
4/4/2011	4/5/2011	4/5/2011		SEC ID: 260003108	10342000990L	-80.000	-2,972.00	2,359.28
6/10/2005	4/4/2011	4/4/2011		DOVER CORP	10342001000L	-20.000	-743.00	573.70
4/7/2011	4/7/2011	4/7/2011		DOVER CORP	10342001000L	-600.000	-22,290.00	17,329.63
6/10/2005	4/7/2011	4/7/2011		SEC ID: 260003108	10342001000L	-600.000	-22,290.00	39,619.63
4/7/2011	4/8/2011	4/8/2011		DOVER CORP	10342001000L	-800.000	-31,772.88	20,895.23
4/7/2011	4/8/2011	4/8/2011		SEC ID: 260003108	10342001010L	-3,000.000	-2,970.24	277.41
7/23/2008	5/10/2011	5/10/2011		EI DU PONT DE NEMOURS & CO	10342000670L	-7,000.000	-6,979.70	1,536.85
5/10/2011	5/10/2011	5/10/2011		SEC ID 263534BU2	10342000700L	-2,000.000	-2,381.56	51.74
9/9/2009	5/4/2011	5/4/2011		DUKE ENERGY CAROLINAS LLC	10342000690L	-7,000.000	-6,970.46	7,925.33
5/4/2011	5/4/2011	5/4/2011		SEC ID 26442CAG9	10342000710L	-7,000.000	-6,970.46	954.87
4/15/2008	5/10/2011	5/10/2011		E ON INTL FIN B V GTD NT 144A	10342000710L	-26,000.000	-25,890.28	29,191.76
4/15/2008	6/20/2011	6/20/2011		E ON INTL FIN B V GTD NT 144A	10342000710L	-26,000.000	-25,890.28	3,301.48
6/20/2011	6/20/2011	6/20/2011		SEC ID 268789AA2	10342000710L	-26,000.000	-25,890.28	

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 Base Currency: USD
 Status: REVISED

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

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JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Description	Shares Sold	Cost	Amount	Realized Gain/Loss	Base
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Reported Date	Date	Description	Tax Lot ID	Base	Base	Base	Base
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11/20/2007	12/1/2010	FHLMC POOL #G0-3135 6.000%	10342000460L	-2,155.100	-2,179.77	2,155.10	-24.67
11/20/2007	1/1/2011	FHLMC POOL #G0-3135 6.000%	10342000460L	-2,172.240	-2,197.11	2,172.24	-24.87
11/20/2007	1/11/2011	SEC ID: 3128M4Y80					
11/20/2007	2/1/2011	FHLMC POOL #G0-3135 6.000%	10342000460L	-1,913.600	-1,935.51	1,913.60	-21.91
2/1/2011	2/8/2011	SEC ID: 3128M4Y80					
11/20/2007	3/1/2011	FHLMC POOL #G0-3135 6.000%	10342000460L	-5,297.280	-5,357.92	5,297.28	-60.64
11/20/2007	3/8/2011	SEC ID: 3128M4Y80					
11/20/2007	4/1/2011	FHLMC POOL #G0-3135 6.000%	10342000460L	-702.200	-710.24	702.20	-8.04
11/20/2007	4/8/2011	SEC ID: 3128M4Y80					
11/20/2007	5/1/2011	FHLMC POOL #G0-3135 6.000%	10342000460L	-2,284.960	-2,311.12	2,284.96	-26.16
5/1/2011	5/9/2011	SEC ID: 3128M4Y80					
11/20/2007	6/1/2011	FHLMC POOL #G0-3135 6.000%	10342000460L	-2,533.260	-2,562.26	2,533.26	-29.00
6/1/2011	6/8/2011	SEC ID: 3128M4Y80					
6/17/2009	12/1/2010	FHLMC POOL #G0-4427 6.500%	10342000950L	-853.310	-908.78	853.31	-55.47
12/1/2010	1/12/2011	SEC ID: 3128M6HCS					
6/17/2009	1/1/2011	FHLMC POOL #G0-4427 6.500%	10342000950L	-502.800	-535.48	502.80	-32.68
1/1/2011	1/12/2011	SEC ID: 3128M6HCS					
6/17/2009	2/1/2011	FHLMC POOL #G0-4427 6.500%	10342000950L	-344.340	-366.72	344.34	-22.38
2/1/2011	2/8/2011	SEC ID: 3128M6HCS					
6/17/2009	3/1/2011	FHLMC POOL #G0-4427 6.500%	10342000950L	-372.123	-396.31	372.13	-24.18
3/1/2011	3/15/2011	SEC ID: 3128M6HCS					
6/17/2009	3/7/2011	FHLMC POOL #G0-4427 6.500%	10342000950L	-18,238.170	-19,423.73	20,483.74	1,060.01
3/7/2011	3/7/2011	SEC ID: 3128M6HCS					

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

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

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JOSIAH MACY COMBINE - K63G1001000

Lot Level Dispositions

Report ID: HDA824
 Base Currency: USD
 Status: REVISED

Original Acquisition's Trade Date of Sale/Trade Date/	Reported Date	Date	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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12/9/2005	5/1/2011	5/1/2011	FHLMC POOL #C7-0639 6 500%	-89 680	-92 20	89 68	-2.52	
12/9/2005	5/9/2011	09/01/2032 DD 08/01/02	SEC ID: 31287XV86					
12/9/2005	6/1/2011	09/01/2032 DD 08/01/02	FHLMC POOL #C7-0639 6 500%	-436 980	-449 27	436 98	-12.29	
6/1/2011	6/8/2011	09/01/2032 DD 08/01/02	SEC ID 31287XV86					
3/10/2003	12/1/2010	12/01/2029 DD 12/01/99	FHLMC POOL #C0-0896 7 500%	-37,820	-40 37	37 82	-2 55	
12/1/2010	1/11/2011	12/01/2029 DD 12/01/99	SEC ID: 31292G7H3					
3/10/2003	1/1/2011	12/01/2029 DD 12/01/99	FHLMC POOL #C0-0896 7.500%	-95 480	-101.92	95 48	-6 44	
3/10/2003	1/1/2011	12/01/2029 DD 12/01/99	SEC ID 31292G7H3					
3/10/2003	2/1/2011	12/01/2029 DD 12/01/99	FHLMC POOL #C0-0896 7.500%	-10 270	-10 96	10.27	-0 69	
3/10/2003	2/1/2011	12/01/2029 DD 12/01/99	SEC ID: 31292G7H3					
3/10/2003	3/1/2011	12/01/2029 DD 12/01/99	FHLMC POOL #C0-0896 7 500%	-73,460	-78 42	73 46	-4 96	
3/10/2003	3/1/2011	12/01/2029 DD 12/01/99	SEC ID 31292G7H3					
3/10/2003	4/1/2011	12/01/2029 DD 12/01/99	FHLMC POOL #C0-0896 7 500%	-32 320	-34 50	32 32	-2 18	
4/1/2011	4/8/2011	12/01/2029 DD 12/01/99	SEC ID. 31292G7H3					
3/10/2003	5/1/2011	12/01/2029 DD 12/01/99	FHLMC POOL #C0-0896 7 500%	-55 120	-58 84	55 12	-3 72	
3/10/2003	5/1/2011	12/01/2029 DD 12/01/99	SEC ID: 31292G7H3					
3/10/2003	6/1/2011	12/01/2029 DD 12/01/99	FHLMC POOL #C0-0896 7 500%	-29 070	-31 03	29 07	-1 96	
3/10/2003	6/1/2011	12/01/2029 DD 12/01/99	SEC ID 31292G7H3					
3/10/2003	6/1/2011	12/01/2029 DD 12/01/99	FHLMC POOL #C0-0896 7 500%	-12 700	-13 55	12 70	-0 85	
3/10/2003	12/1/2010	09/01/2030 DD 08/01/00	FHLMC POOL #0190308 7 500%	-10 620	-11 33	10 62	-0 71	
3/10/2003	1/1/2011	09/01/2030 DD 08/01/00	SEC ID 31368HKV4					
3/10/2003	1/1/2011	09/01/2030 DD 08/01/00	FHLMC POOL #0190308 7 500%	-11,590	-12 37	11 59	-0 78	
3/10/2003	2/1/2011	09/01/2030 DD 08/01/00	SEC ID 31368HKV4					
2/1/2011	2/8/2011	09/01/2030 DD 08/01/00	FHLMC POOL #C7-0639 6 500%					

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Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824

Base Currency: USD

Status: REVISED

JOSIAH MACY COMBINE - K63G10001000

Original Acquisition's Trade Date of Sale/

Trade Date/ Reported Date	Date Posted	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base Realized
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3/10/2003	3/1/2011	FNMA POOL #0190308 7 500%	-30.150	-32.17	30.15	-2.02
3/10/2003	4/1/2011	FNMA POOL #0190308 7 500%	-43.120	-46.01	43.12	-2.89
3/10/2003	5/1/2011	FNMA POOL #0190308 7 500%	-38.000	-40.55	38.00	-2.55
3/10/2003	6/1/2011	FNMA POOL #0190308 7 500%	-38.830	-41.43	38.83	-2.60
2/11/2004	12/1/2010	FNMA POOL #0252477 6 500%	-996.840	-1,059.37	996.84	-62.53
2/11/2004	1/1/2011	FNMA POOL #0252477 6 500%	-81.680	-86.80	81.68	-5.12
2/11/2004	2/1/2011	FNMA POOL #0252477 6 500%	-811.820	-862.75	811.82	-50.93
2/11/2004	3/1/2011	FNMA POOL #0252477 6 500%	-225.740	-239.90	225.74	-14.16
2/11/2004	3/1/2011	FNMA POOL #0252477 6 500%	-82.190	-87.35	82.19	-5.16
2/11/2004	5/1/2011	FNMA POOL #0252477 6 500%	-101.820	-108.21	101.82	-6.39
2/11/2004	6/1/2011	FNMA POOL #0252477 6 500%	-390.100	-414.57	390.10	-24.47
4/15/2003	12/1/2010	FNMA POOL #0252497 6 500%	-1,387.180	-1,448.22	1,387.18	-61.04

3/10/2003	3/1/2011	FNMA POOL #0190308 7 500%	10342000590L			
3/10/2003	4/1/2011	FNMA POOL #0190308 7 500%	10342000590L			
3/10/2003	5/1/2011	FNMA POOL #0190308 7 500%	10342000590L			
3/10/2003	6/1/2011	FNMA POOL #0190308 7 500%	10342000590L			
2/11/2004	12/1/2010	FNMA POOL #0252477 6 500%	10342000600L			
2/11/2004	1/1/2011	FNMA POOL #0252477 6 500%	10342000600L			
2/11/2004	2/1/2011	FNMA POOL #0252477 6 500%	10342000600L			
2/11/2004	3/1/2011	FNMA POOL #0252477 6 500%	10342000600L			
2/11/2004	4/1/2011	FNMA POOL #0252477 6 500%	10342000600L			
2/11/2004	5/1/2011	FNMA POOL #0252477 6 500%	10342000600L			
2/11/2004	6/1/2011	FNMA POOL #0252477 6 500%	10342000600L			
4/15/2003	12/1/2010	FNMA POOL #0252497 6 500%	10342000610L			

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Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date or Sale/	Trade Date/ Posted	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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4/15/2003	1/1/2011	FNMA POOL #0252497 6 500% SEC ID: 31374S1HNN4	-1,418,760	-1,481,19	1,418,76	-62,43	
4/15/2003	1/1/2011	FNMA POOL #0252497 6 500% SEC ID: 31374S1HNN4	-1,116,380	-1,165,51	1,116,38	-49,13	
4/15/2003	2/1/2011	FNMA POOL #0252497 6 500% SEC ID: 31374S1HNN4	-710,440	-741,70	710,44	-31,26	
4/15/2003	3/1/2011	FNMA POOL #0252497 6 500% SEC ID: 31374S1HNN4	-2,189,180	-2,285,52	2,189,18	-96,34	
4/15/2003	4/1/2011	FNMA POOL #0252497 6 500% SEC ID: 31374S1HNN4	-1,211,260	-1,264,56	1,211,26	-53,30	
4/15/2003	5/1/2011	FNMA POOL #0252497 6 500% SEC ID: 31374S1HNN4	-975,760	-1,018,70	975,76	-42,94	
4/15/2003	6/1/2011	FNMA POOL #0252497 6 500% SEC ID: 31374S1HNN4	-348,750	-362,07	348,75	-13,32	
9/4/2003	12/1/2010	FNMA POOL #0323036 6,500% SEC ID: 31374S1HNN4	-866,490	-899,59	866,49	-33,10	
9/4/2003	1/1/2011	FNMA POOL #0323036 6 500% SEC ID: 31374S1Y96	-445,350	-462,36	445,35	-17,01	
9/4/2003	2/1/2011	FNMA POOL #0323036 6 500% SEC ID: 31374S1Y96	-198,540	-206,12	198,54	-7,58	
9/4/2003	3/1/2011	FNMA POOL #0323036 6 500% SEC ID: 31374S1Y96	-1,315,500	-1,365,75	1,315,50	-50,25	
9/4/2003	4/1/2011	FNMA POOL #0323036 6 500% SEC ID: 31374S1Y96	-3,269,550	-3,394,45	3,269,55	-124,90	
9/4/2003	5/1/2011	FNMA POOL #0323036 6 500% SEC ID: 31374S1Y96	03/01/2028 DD 02/01/98				
5/1/2011	5/9/2011	SEC ID: 31374S1Y96					

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JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/Trade Date/Posted	Reported Date	Description	Shares Sold	Cost	Amount	Realized Gain/Loss
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6/1/2011	6/1/2011	FNMA POOL #0323036 6.500%	-138 960	-144 27	138 96	-5 31
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6/1/2011	6/8/2011	FNMA POOL #0452850 6.500%	10342000620L			
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12/1/2010	12/1/2010	FNMA POOL #0452850 6.500%	-266 740	-276 24	266 74	-9 50
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1/11/2011	1/11/2011	FNMA POOL #0452850 6.500%	10342000630L			
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1/1/2011	1/1/2011	FNMA POOL #0452850 6.500%	-248 520	-257 38	248 52	-8 86
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1/11/2011	1/11/2011	FNMA POOL #0452850 6.500%	10342000630L			
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2/1/2011	2/1/2011	FNMA POOL #0452850 6.500%	-3,911 760	-4,051 15	3,911 76	-139 39
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3/1/2011	3/1/2011	FNMA POOL #0452850 6.500%	-241 960	-250 58	241 96	-8 62
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3/8/2011	3/8/2011	FNMA POOL #0452850 6.500%	10342000630L			
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4/1/2011	4/1/2011	FNMA POOL #0452850 6.500%	-243 520	-252 20	243 52	-8 68
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4/8/2011	4/8/2011	FNMA POOL #0452850 6.500%	10342000630L			
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5/1/2011	5/1/2011	FNMA POOL #0452850 6.500%	-3,724 340	-3,857 05	3,724 34	-132 71
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5/9/2011	5/9/2011	FNMA POOL #0452850 6.500%	10342000630L			
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6/1/2011	6/1/2011	FNMA POOL #0452850 6.500%	-244 900	-253 63	244 90	-8 73
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6/8/2011	6/8/2011	FNMA POOL #0452850 6.500%	10342000630L			
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12/1/2010	12/1/2010	FNMA POOL #0535996 7.500%	-67 860	-72 38	67 86	-4 5
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1/12/2011	1/12/2011	FNMA POOL #0535996 7.500%	10342000640L			
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1/1/2011	1/1/2011	FNMA POOL #0535996 7.500%	-73 400	-78 29	73 40	-4 89
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1/12/2011	1/12/2011	FNMA POOL #0535996 7.500%	10342000640L			
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2/1/2011	2/1/2011	FNMA POOL #0535996 7.500%	-67 580	-72 08	67 58	-4 50
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2/8/2011	2/8/2011	FNMA POOL #0535996 7.500%	10342000640L			
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3/10/2003	3/10/2003	FNMA POOL #0535996 7.500%	-61 280	-65 36	61 28	-4 08
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3/1/2011	3/1/2011	FNMA POOL #0535996 7.500%	10342000640L			
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3/10/2003	3/10/2003	FNMA POOL #0535996 7.500%	-61 280	-65 36	61 28	-4 08
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3/1/2011	3/1/2011	FNMA POOL #0535996 7.500%	10342000640L			
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3/10/2003	3/10/2003	FNMA POOL #0535996 7.500%	-61 280	-65 36	61 28	-4 08
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3/1/2011	3/1/2011	FNMA POOL #0535996 7.500%	10342000640L			
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3/10/2003	3/10/2003	FNMA POOL #0535996 7.500%	-61 280	-65 36	61 28	-4 08
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3/1/2011	3/1/2011	FNMA POOL #0535996 7.500%	10342000640L			
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3/10/2003	3/10/2003	FNMA POOL #0535996 7.500%	-61 280	-65 36	61 28	-4 08
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3/1/2011	3/1/2011	FNMA POOL #0535996 7.500%	10342000640L			
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3/10/2003	3/10/2003	FNMA POOL #0535996 7.500%	-61 280	-65 36	61 28	-4 08
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3/1/2011	3/1/2011	FNMA POOL #0535996 7.500%	10342000640L			
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3/10/2003	3/10/2003	FNMA POOL #0535996 7.500%	-61 280	-65 36	61 28	-4 08
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3/1/2011	3/1/2011	FNMA POOL #0535996 7.500%	10342000640L			
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Lot Level Dispositions

BNY MELLON

by Reported Date

11/1/2010 - 6/30/2011

JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Posted

Reported Date	Date	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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3/10/2003	4/1/2011	FNMA POOL #0535996 7.500%	-133.190	-142.07	133.19	-8.88	
3/10/2003	5/1/2011	SEC ID: 31384WNM8					
3/10/2003	5/1/2011	FNMA POOL #0535996 7.500%	-92.340	-98.49	92.34	-6.15	
3/10/2003	6/1/2011	SEC ID 31384WNM8					
3/10/2003	6/1/2011	FNMA POOL #0535996 7.500%	-113.490	-121.05	113.49	-7.56	
6/1/2011	6/8/2011	06/01/2031 DD 05/01/01	10342000640L				
12/16/2003	12/1/2010	FNMA POOL #0545868 7.000%	-722.660	-773.81	722.66	-51.15	
12/16/2003	1/1/2011	SEC ID. 31385JMR6					
12/16/2003	1/1/2011	FNMA POOL #0545868 7.000%	-103.970	-111.33	103.97	-7.36	
12/16/2003	2/1/2011	SEC ID- 31385JMR6					
12/16/2003	2/1/2011	FNMA POOL #0545868 7.000%	-65.460	-70.09	65.46	-4.63	
12/16/2003	3/1/2011	SEC ID 31385JMR6					
12/16/2003	3/1/2011	FNMA POOL #0545868 7.000%	-63.780	-68.29	63.78	-4.51	
12/16/2003	4/1/2011	SEC ID- 31385JMR6					
12/16/2003	4/1/2011	FNMA POOL #0545868 7.000%	-220.740	-236.37	220.74	-15.63	
12/16/2003	4/8/2011	08/01/2032 DD 08/01/02	10342000650L				
12/16/2003	5/1/2011	SEC ID 31385JMR6					
12/16/2003	5/1/2011	FNMA POOL #0545868 7.000%	-60.040	-64.29	60.04	-4.25	
12/16/2003	5/9/2011	08/01/2032 DD 08/01/02	10342000650L				
12/16/2003	6/1/2011	SEC ID 31385JMR6					
12/16/2003	6/1/2011	FNMA POOL #0545868 7.000%	-317.910	-340.41	317.91	-22.50	
6/1/2011	6/8/2011	08/01/2032 DD 08/01/02	10342000650L				
3/5/2004	12/1/2010	FNMA POOL #0555000 6.000%	-2,537.570	-2,660.78	2,537.57	-123.21	
3/5/2004	12/1/2010	SEC ID 31385WVR3					
3/5/2004	1/1/2011	FNMA POOL #0555000 6.000%	-1,564.120	-1,640.07	1,564.12	-75.95	
1/1/2011	1/12/2011	10/01/2032 DD 10/01/02	10342000660L				
3/10/2003	4/1/2011	FNMA POOL #0535996 7.500%	-133.190	-142.07	133.19	-8.88	



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JOSIAH MACY COMBINE - K63G10001000

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Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date		Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
3/5/2004	2/1/2011		FNMA POOL #0555000 6.000%	-2,806 070	-2,942 32	2,806 07	-136 25
2/1/2011	2/8/2011		10/01/2032 DD 10/01/02 SEC ID: 31385WRV3	10342000660L			
3/5/2004	3/1/2011		FNMA POOL #0555000 6 000%	-1,740 750	-1,825 27	1,740 75	-84 52
3/1/2011	3/8/2011		10/01/2032 DD 10/01/02 SEC ID 31385WRV3	10342000660L			
3/5/2004	4/1/2011		FNMA POOL #0555000 6 000%	-2,151 160	-2,255.61	2,151 16	-104 45
4/1/2011	4/8/2011		10/01/2032 DD 10/01/02 SEC ID 31385WRV3	10342000660L			
3/5/2004	5/1/2011		FNMA POOL #0555000 6.000%	-952.350	-998.59	952.35	-46 24
5/1/2011	5/9/2011		10/01/2032 DD 10/01/02 SEC ID 31385WRV3	10342000660L			
3/5/2004	6/1/2011		FNMA POOL #0555000 6.000%	-743.850	-779 97	743 85	-36 12
6/1/2011	6/8/2011		10/01/2032 DD 10/01/02 SEC ID 31385WRV3	10342000660L			
10/21/2004	12/1/2010		FNMA POOL #0613025 6 500%	-3,664.610	-3,874 29	3,664 61	-209 68
12/1/2010	1/12/2011		07/01/2031 DD 10/01/01 SEC ID: 31388SA21	10342000670L			
10/21/2004	1/1/2011		FNMA POOL #0613025 6 500%	-283 030	-299 22	283 03	-16 19
1/1/2011	1/12/2011		07/01/2031 DD 10/01/01 SEC ID 31388SA21	10342000670L			
10/21/2004	2/1/2011		FNMA POOL #0613025 6 500%	-615 690	-650 92	615 69	-35.23
2/1/2011	2/8/2011		07/01/2031 DD 10/01/01 SEC ID: 31388SA21	10342000670L			
10/21/2004	3/1/2011		FNMA POOL #0613025 6 500%	-296 530	-313 50	296 53	-16 97
3/1/2011	3/8/2011		07/01/2031 DD 10/01/01 SEC ID: 31388SA21	10342000670L			
10/21/2004	4/1/2011		FNMA POOL #0613025 6 500%	-1,057 620	-1,118 13	1,057 62	-60 51
4/1/2011	4/8/2011		07/01/2031 DD 10/01/01 SEC ID 31388SA21	10342000670L			
10/21/2004	5/1/2011		FNMA POOL #0613025 6 500%	-1,253.580	-1,325 31	1,253 58	-71 73
5/1/2011	5/9/2011		07/01/2031 DD 10/01/01 SEC ID 31388SA21	10342000670L			
10/21/2004	6/1/2011		FNMA POOL #0613025 6 500%	-304 270	-321 68	304 27	-17 41
6/1/2011	6/8/2011		07/01/2031 DD 10/01/01 SEC ID 31388SA21	10342000670L			

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JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

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

Lot Level Dispositions

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JOSIAH MACY COMBINE - K63G10001000

11/1/2010 - 6/30/2011

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Date	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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11/20/2007	5/1/2011	5/9/2011	FHLMC MULTICLASS MTG R012 AB SEC ID: 31397GV31 5.500% 12/15/2020 DD 05/01/07	10342000690L	-1,837 990	-1,846 32	1,837 99	-8 33
11/20/2007	6/1/2011	6/8/2011	FHLMC MULTICLASS MTG R012 AB SEC ID: 31397GV31 5.500% 12/15/2020 DD 05/01/07	10342000690L	-1,804 000	-1,812.18	1,804 00	-8 18
7/13/2007	12/1/2010	1/11/2011	FHLMC MULTICLASS MTG 3347 AK SEC ID: 31397K2E0 5.000% 07/15/2037 DD 07/01/07	10342001000L	-613 830	-589 16	613 83	24 67
7/13/2007	1/1/2011	1/11/2011	FHLMC MULTICLASS MTG 3347 AK SEC ID: 31397K2E0 5.000% 07/15/2037 DD 07/01/07	10342001000L	-614.020	-589 34	614.02	24 68
7/13/2007	1/12/2011	1/12/2011	FHLMC MULTICLASS MTG 3347 AK SEC ID: 31397K2E0 5.000% 07/15/2037 DD 07/01/07	10342001000L	-75,816 020	-72,768 69	80,886 23	8,117 54
5/20/2005	12/1/2010	12/1/2010	FHLMC MULTICLASS MTG 3347 AK SEC ID: 31402RFE4 6.500% 12/01/2033 DD 05/01/05	10342000710L	-446 850	-465 50	446.85	-18 65
5/20/2005	1/1/2011	1/12/2011	FHLMC MULTICLASS MTG 3347 AK SEC ID: 31402RFE4 6.500% 12/01/2033 DD 05/01/05	10342000710L	-244 800	-255 02	244 80	-10 22
5/20/2005	2/1/2011	2/8/2011	FHLMC MULTICLASS MTG 3347 AK SEC ID: 31402RFE4 6.500% 12/01/2033 DD 05/01/05	10342000710L	-534 100	-556 39	534 10	-22.29
5/20/2005	3/1/2011	3/8/2011	FHLMC MULTICLASS MTG 3347 AK SEC ID: 31402RFE4 6.500% 12/01/2033 DD 05/01/05	10342000710L	-906 230	-944 05	906 23	-37 82
5/20/2005	4/1/2011	4/1/2011	FHLMC MULTICLASS MTG 3347 AK SEC ID: 31402RFE4 6.500% 12/01/2033 DD 05/01/05	10342000710L	-1,566 210	-1,631 58	1,566 21	-65 37
5/20/2005	4/1/2011	4/8/2011	FHLMC MULTICLASS MTG 3347 AK SEC ID: 31402RFE4 6.500% 12/01/2033 DD 05/01/05	10342000710L	-1,405,380	-1,464 04	1,405 38	-58.66
5/20/2005	5/1/2011	5/9/2011	FHLMC MULTICLASS MTG 3347 AK SEC ID: 31402RFE4 6.500% 12/01/2033 DD 05/01/05	10342000710L	-180 680	-188 22	180 68	-7 54
6/1/2011	6/1/2011	6/8/2011	FHLMC MULTICLASS MTG 3347 AK SEC ID: 31402RFE4 6.500% 12/01/2033 DD 05/01/05	10342000710L	-180 680	-188 22	180 68	-7 54



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



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Original Acquisition's Trade Date of Sale/	Trade Date/	Posted	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Realized
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11/7/2005	5/1/2011	5/1/2011	FNMA POOL #0826813 6.000% SEC ID 31407CSA6	-52 610	-52 86	52 61	-0 25
11/7/2005	5/1/2011	5/9/2011	FNMA POOL #0826813 6.000% SEC ID 31407CSA6	-48 800	-49 03	48 80	-0 23
11/7/2005	6/1/2011	6/8/2011	FNMA POOL #0826813 6.000% SEC ID 31407CSA6	-48 800	-49 03	48 80	-0 23
11/7/2005	12/1/2010	12/1/2010	FNMA POOL #0840167 5.500% SEC ID 31407CSA6	-2,916 310	-2,863 27	2,916 31	53.04
11/7/2005	1/12/2011	1/12/2011	FNMA POOL #0840167 5.500% SEC ID 31407TMQ0	-54 220	-53 23	54 22	0 99
11/7/2005	1/1/2011	1/12/2011	FNMA POOL #0840167 5.500% SEC ID 31407TMQ0	-54 220	-53 23	54 22	0 99
11/7/2005	2/1/2011	2/8/2011	FNMA POOL #0840167 5.500% SEC ID 31407TMQ0	-70 060	-68 79	70 06	1 27
11/7/2005	3/1/2011	3/8/2011	FNMA POOL #0840167 5.500% SEC ID 31407TMQ0	-54 900	-53 90	54 90	1 00
11/7/2005	4/1/2011	4/8/2011	FNMA POOL #0840167 5.500% SEC ID 31407TMQ0	-55 350	-54 34	55 35	1 01
11/7/2005	4/1/2011	4/1/2011	FNMA POOL #0840167 5.500% SEC ID 31407TMQ0	-55 350	-54 34	55 35	1 01
11/7/2005	5/1/2011	5/1/2011	FNMA POOL #0840167 5.500% SEC ID 31407TMQ0	-55 520	-54 51	55 52	1 01
11/7/2005	5/1/2011	5/9/2011	FNMA POOL #0840167 5.500% SEC ID 31407TMQ0	-55 520	-54 51	55 52	1 01
11/7/2005	6/1/2011	6/1/2011	FNMA POOL #0840167 5.500% SEC ID 31407TMQ0	-55 860	-54 84	55 86	1 02
11/7/2005	6/1/2011	6/8/2011	FNMA POOL #0840231 5.500% SEC ID 31407TPQ7	-43 560	-42 70	43 56	0 86
11/7/2005	1/1/2011	1/12/2011	FNMA POOL #0840231 5.500% SEC ID 31407TPQ7	-43 560	-42 70	43 56	0 86
11/7/2005	12/1/2010	12/1/2010	FNMA POOL #0840231 5.500% SEC ID 31407TPQ7	-43 800	-42 93	43 80	0 87
11/7/2005	2/1/2011	2/8/2011	FNMA POOL #0840231 5.500% SEC ID 31407TPQ7	-43 800	-42 93	43 80	0 87

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JOSIAH MACY COMBINE - K63G10001000

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Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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11/7/2005	3/1/2011	3/1/2011	FNMA POOL #0840231 5 500%	-44 020	-43 15	44 02	0 87
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11/7/2005	4/1/2011	10/01/2035 DD 10/01/05	FNMA POOL #0840231 5 500%	-44 320	-43 44	44 32	0 88
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11/7/2005	5/1/2011	10/01/2035 DD 10/01/05	FNMA POOL #0840231 5 500%	-44 490	-43 61	44 49	0 88
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11/7/2005	5/9/2011	10/01/2035 DD 10/01/05	FNMA POOL #0840231 5 500%	-44 790	-43 90	44 79	0 89
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12/1/2010	6/1/2011	10/01/2035 DD 10/01/05	FNMA POOL #0840231 5 500%	-44 790	-43 90	44 79	0 89
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12/1/2010	6/8/2011	10/01/2035 DD 10/01/05	FNMA POOL #0840231 5 500%	-44 790	-43 90	44 79	0 89
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12/1/2010	12/1/2010	12/01/2035 DD 11/01/05	FNMA POOL #0844610 6 000%	-827.870	-833.66	827.87	-5 79
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12/1/2010	1/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844610 6 000%	-1,409 640	-1,419 50	1,409.64	-9.86
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844610 6 000%	-2,130 280	-2,145 17	2,130.28	-14 89
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12/1/2010	3/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844610 6 000%	-788 147	-793 66	788 16	-5 50
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12/1/2010	2/23/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844610 6 000%	-48,760 140	-49,101 06	53,346 64	4,245 5
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12/1/2010	2/23/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-608 010	-593 25	608 01	14 76
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12/1/2010	1/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,476 030	-1,440 20	1,476 03	35 83
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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12/1/2010	2/1/2011	12/01/2035 DD 11/01/05	FNMA POOL #0844777 6 000%	-1,033 660	-1,008 57	1,033 66	25 09
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Original Acquisition's Trade Date of Sale/	Trade Date/	Reported Date	Description	Shares Sold	Cost	Amount	Realized
	Posted	Date		Tax Lot ID	Base	Base	Base

1/24/2006	3/1/2011	3/1/2011	FNMA POOL #0844777 6 000%	10342001090L	-1,009 963	-985.45	24 52
1/24/2006	2/23/2011	3/7/2011	FNMA POOL #0844777 6 000%	10342001090L	-32,148.620	-31,368.27	3,965 08
3/7/2008	12/1/2010	1/12/2011	FNMA POOL #0955770 6 000%	10342000760L	-2,586 180	-2,610 32	-24 14
3/7/2008	3/7/2008	1/1/2011	FNMA POOL #0955770 6 000%	10342000760L	-2,279 230	-2,300 51	-21 28
3/7/2008	2/1/2011	2/8/2011	FNMA POOL #0955770 6 000%	10342000760L	-2,495 050	-2,518 34	-23 29
3/7/2008	3/1/2011	3/1/2011	FNMA POOL #0955770 6.000%	10342000760L	-1,890 610	-1,908 26	-17 65
3/7/2008	4/1/2011	4/1/2011	FNMA POOL #0955770 6 000%	10342000760L	-2,223 450	-2,244 20	-20 75
3/7/2008	5/1/2011	5/9/2011	FNMA POOL #0955770 6.000%	10342000760L	-1,647 350	-1,662 73	-15 38
3/7/2008	6/1/2011	6/1/2011	FNMA POOL #0955770 6 000%	10342000760L	-1,295 990	-1,308 09	-12 11
12/23/2008	12/1/2010	12/1/2010	FNMA POOL #0995346 6 500%	10357000530A	-2,290 950	-2,363 26	-72 31
12/23/2008	1/1/2011	1/10/2011	FNMA POOL #0995346 6.500%	10357000530A	-1,599 030	-1,649.50	-50 47
12/23/2008	2/1/2011	2/8/2011	FNMA POOL #0995346 6 500%	10357000530A	-1,145.230	-1,181.38	-36 15

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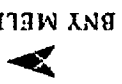
JOSIAH MACY COMBINE - K63G10001000

11/1/2010 - 6/30/2011

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Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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12/23/2008	3/1/2011	FNMA POOL #0995346 6 500%	-666.530	-687.57	666.53	-21.04	
12/23/2008	4/1/2011	FNMA POOL #0995346 6 500%	-1,098.720	-1,133.40	1,098.72	-34.68	
12/23/2008	3/30/2011	FNMA POOL #0995346 6 500%	-63,504.910	-65,509.37	71,482.72	5,973.35	
1/30/2009	5/3/2011	FRANKLIN RESOURCES INC	-400.000	-19,522.76	50,980.02	31,457.26	
5/3/2011	5/4/2011	SEC ID: 354613101	10342001160L				
9/4/2003	12/1/2010	GNMA POOL #0592626 6 000%	-216.930	-221.61	216.93	-4.68	
9/4/2003	1/1/2011	GNMA POOL #0592626 6.000%	-93.080	-95.09	93.08	-2.01	
9/4/2003	2/1/2011	GNMA POOL #0592626 6 000%	-94.140	-96.17	94.14	-2.03	
9/4/2003	3/1/2011	GNMA POOL #0592626 6 000%	-2,394.030	-2,445.66	2,394.03	-51.63	
9/4/2003	4/1/2011	GNMA POOL #0592626 6 000%	-87.740	-89.63	87.74	-1.89	
9/4/2003	5/1/2011	GNMA POOL #0592626 6.000%	-88.930	-90.85	88.93	-1.92	
9/4/2003	6/1/2011	GNMA POOL #0592626 6 000%	-88.350	-90.26	88.35	-1.91	
3/10/2003	12/1/2010	GNMA POOL #0485393 7.000%	-1.060	-1.13	1.06	-0.07	
3/10/2003	1/1/2011	GNMA POOL #0485393 7 000%	-1.060	-1.13	1.06	-0.07	



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Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824

Base Currency: USD

Status: REVISED

Realized	Gain/Loss	Amount	Cost	Shares Sold	Description	Tax Lot ID	Base	Base	Base	Trade Date/	Posted	Date	Reported Date
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-0.07		1.08	-1.15	-1.080	GNMA POOL #0485393 7.000%	10342000820L	1.08			2/1/2011	2/8/2011	04/15/2031 DD 04/01/01	3/10/2003
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-0.07		1.12	-1.19	-1.120	GNMA POOL #0485393 7.000%	10342000820L	1.12			3/1/2011	3/8/2011	04/15/2031 DD 04/01/01	3/10/2003
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-0.07		1.16	-1.23	-1.160	GNMA POOL #0485393 7.000%	10342000820L	1.16			4/1/2011	4/8/2011	04/15/2031 DD 04/01/01	3/10/2003
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-7.35		115.97	-123.32	-115.970	GNMA POOL #0485393 7.000%	10342000820L	115.97			5/1/2011	5/9/2011	04/15/2031 DD 04/01/01	3/10/2003
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-0.05		0.80	-0.85	-0.800	GNMA POOL #0485393 7.000%	10342000820L	0.80			6/1/2011	6/8/2011	04/15/2031 DD 04/01/01	3/10/2003
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-0.09		1.02	-1.11	-1.020	GNMA POOL #0511772 8.000%	10342000830L	1.02			12/1/2010	1/12/2011	11/15/2030 DD 11/01/00	3/10/2003
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-0.09		1.03	-1.12	-1.030	GNMA POOL #0511772 8.000%	10342000830L	1.03			1/1/2011	1/12/2011	11/15/2030 DD 11/01/00	3/10/2003
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-0.09		1.04	-1.13	-1.040	GNMA POOL #0511772 8.000%	10342000830L	1.04			2/1/2011	2/8/2011	11/15/2030 DD 11/01/00	3/10/2003
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-0.10		1.16	-1.26	-1.160	GNMA POOL #0511772 8.000%	10342000830L	1.16			3/1/2011	3/8/2011	11/15/2030 DD 11/01/00	3/10/2003
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-0.10		1.19	-1.29	-1.190	GNMA POOL #0511772 8.000%	10342000830L	1.19			4/1/2011	4/8/2011	11/15/2030 DD 11/01/00	3/10/2003
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-0.10		1.17	-1.27	-1.170	GNMA POOL #0511772 8.000%	10342000830L	1.17			5/1/2011	5/9/2011	11/15/2030 DD 11/01/00	3/10/2003
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-0.10		1.21	-1.31	-1.210	GNMA POOL #0511772 8.000%	10342000830L	1.21			6/1/2011	6/8/2011	11/15/2030 DD 11/01/00	3/10/2003
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-0.10					SEC ID. 36211FQZ1								
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-0.10					GNMA POOL #0511772 8.000%								
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-0.10					SEC ID. 36211FQZ1								
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-0.10					GNMA POOL #0511772 8.000%								
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-0.10					SEC ID. 36211FQZ1								
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-0.10					GNMA POOL #0511772 8.000%								
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-0.10					SEC ID. 36211FQZ1								
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-0.10					GNMA POOL #0511772 8.000%								
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Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Reported Date	Posted Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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3/10/2003	12/1/2010	12/1/2010	GNMA POOL #0530229 7 500% SEC ID: 36212DA66	-5 990	-6 41	5 99	-0 42
3/10/2003	1/1/2011	1/1/2011	GNMA POOL #0530229 7 500% SEC ID: 36212DA66	-6 350	-6 80	6 35	-0 45
3/10/2003	2/1/2011	2/1/2011	GNMA POOL #0530229 7 500% SEC ID: 36212DA66	-6 390	-6 84	6 39	-0 45
3/10/2003	3/1/2011	3/1/2011	GNMA POOL #0530229 7 500% SEC ID: 36212DA66	-6 430	-6 88	6 43	-0 45
3/10/2003	4/1/2011	4/1/2011	GNMA POOL #0530229 7 500% SEC ID: 36212DA66	-6 480	-6 93	6 48	-0 45
3/10/2003	5/1/2011	5/1/2011	GNMA POOL #0530229 7 500% SEC ID: 36212DA66	-6 380	-6 83	6 38	-0 45
3/10/2003	6/1/2011	6/1/2011	GNMA POOL #0530229 7 500% SEC ID: 36212DA66	-6 420	-6 87	6 42	-0 45
3/10/2003	6/8/2011	6/8/2011	GNMA POOL #0530229 7 500% SEC ID: 36213CQ45	-3 470	-3 69	3 47	-0 22
3/10/2003	12/1/2010	12/1/2010	GNMA POOL #0550475 7 000% SEC ID: 36213CQ45	-3 450	-3 67	3 45	-0 22
3/10/2003	1/1/2011	1/1/2011	GNMA POOL #0550475 7 000% SEC ID: 36213CQ45	-3 490	-3 71	3 49	-0 22
3/10/2003	2/1/2011	2/1/2011	GNMA POOL #0550475 7 000% SEC ID: 36213CQ45	-3 520	-3 74	3 52	-0 22
3/10/2003	3/1/2011	3/1/2011	GNMA POOL #0550475 7 000% SEC ID: 36213CQ45	-3 540	-3 76	3 54	-0 22
3/10/2003	4/1/2011	4/1/2011	GNMA POOL #0550475 7 000% SEC ID: 36213CQ45				

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JOSIAH MACY COMBINE - K63G10001000

11/1/2010 - 6/30/2011

Lot Level Dispositions

by Reported Date

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date	Trade Date/ Posted Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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3/10/2003	5/1/2011	GNMA POOL #0550475 7.000%	-3.560	-3.78	3.56	-0.22
3/10/2003	5/9/2011	GNMA POOL #0550475 7.000%	10342000850L			
3/10/2003	6/1/2011	GNMA POOL #0550475 7.000%	-3.580	-3.81	3.58	-0.23
3/10/2003	6/8/2011	GNMA POOL #0550475 7.000%	10342000850L			
3/10/2003	12/1/2010	GNMA POOL #0561599 7.000%	-25.280	-26.87	25.28	-1.59
3/10/2003	12/1/2010	SEC ID: 36213CQ45	10342000860L			
3/10/2003	1/1/2011	GNMA POOL #0561599 7.000%	-26.000	-27.64	26.00	-1.64
3/10/2003	1/1/2011	SEC ID: 36213Q3G2	10342000860L			
3/10/2003	2/1/2011	GNMA POOL #0561599 7.000%	-25.150	-26.74	25.15	-1.59
3/10/2003	2/8/2011	GNMA POOL #0561599 7.000%	10342000860L			
3/10/2003	3/1/2011	GNMA POOL #0561599 7.000%	-27.190	-28.90	27.19	-1.71
3/10/2003	3/8/2011	GNMA POOL #0561599 7.000%	10342000860L			
3/10/2003	4/1/2011	GNMA POOL #0561599 7.000%	-786.020	-835.58	786.02	-49.56
3/10/2003	4/8/2011	GNMA POOL #0561599 7.000%	10342000860L			
3/10/2003	5/1/2011	GNMA POOL #0561599 7.000%	-492.070	-523.10	492.07	-31.03
3/10/2003	5/9/2011	GNMA POOL #0561599 7.000%	10342000860L			
3/10/2003	6/1/2011	GNMA POOL #0561599 7.000%	-22.550	-23.97	22.55	-1.42
3/10/2003	6/8/2011	GNMA POOL #0561599 7.000%	10342000860L			
3/10/2003	12/1/2010	GNMA POOL #0564706 7.000%	-2.580	-2.74	2.58	-0.16
3/10/2003	12/1/2010	SEC ID: 36213Q3G2	10342000870L			
3/10/2003	1/1/2011	GNMA POOL #0564706 7.000%	-3.810	-4.05	3.81	-0.24
3/10/2003	1/12/2011	GNMA POOL #0564706 7.000%	10342000870L			
3/10/2003	2/1/2011	GNMA POOL #0564706 7.000%	-2.670	-2.84	2.67	-0.17
3/10/2003	2/8/2011	GNMA POOL #0564706 7.000%	10342000870L			
3/10/2003	7/15/2031 DD 07/01/01	SEC ID: 36213UKT6	10342000870L			

Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

JOSHIAH MACY COMBINE - K63G1001000

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Report ID: HDA824
Base Currency: USD
Status: REVERSED

Original Acquisition's Trade Date of Sale/ Trade Date/ Posted Date	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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3/10/2003	GNMA POOL #0564706 7.000%	-2.640	-2.81	2.64	-0.17	
3/1/2011	GNMA POOL #0564706 7.000%					
3/10/2003	GNMA POOL #0564706 7.000%	10342000870L	-2.650	2.65	-0.17	
4/1/2011	GNMA POOL #0564706 7.000%					
3/10/2003	GNMA POOL #0564706 7.000%	10342000870L	-3.000	3.00	-0.19	
5/1/2011	GNMA POOL #0564706 7.000%					
3/10/2003	GNMA POOL #0564706 7.000%	10342000870L	-2.700	2.70	-0.17	
6/1/2011	GNMA POOL #0564706 7.000%					
3/10/2003	GNMA POOL #0781210 6.500%	10342000880L	-984.700	984.70	-53.24	
12/1/2010	GNMA POOL #0781210 6.500%					
12/10/2010	SEC ID: 36213UKT6					
4/30/2003	GNMA POOL #0781210 6.500%	10342000880L	-1,263.320	1,263.32	-68.30	
1/1/2011	GNMA POOL #0781210 6.500%					
1/12/2011	GNMA POOL #0781210 6.500%					
2/1/2011	GNMA POOL #0781210 6.500%					
2/10/2011	GNMA POOL #0781210 6.500%					
3/1/2011	GNMA POOL #0781210 6.500%					
3/10/2011	GNMA POOL #0781210 6.500%					
3/1/2011	GNMA POOL #0781210 6.500%					
3/10/2003	GNMA POOL #0781210 6.500%	10342000880L	-1,041.420	1,041.42	-56.31	
4/1/2011	GNMA POOL #0781210 6.500%					
4/12/2011	GNMA POOL #0781210 6.500%					
4/1/2011	GNMA POOL #0781210 6.500%					
5/11/2011	GNMA POOL #0781210 6.500%					
6/1/2011	GNMA POOL #0781210 6.500%					
6/10/2011	GNMA POOL #0781210 6.500%					
12/1/2010	GNMA POOL #0781328 7.000%					
12/10/2010	SEC ID: 36225BKX5					
3/10/2003	GNMA POOL #0781328 7.000%	10342000890L	-351.560	351.56	-49.82	
12/1/2010	GNMA POOL #0781328 7.000%					
12/10/2010	SEC ID: 36225BPM4					

Lot Level Dispositions

BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

11/1/2010 - 6/30/2011

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/Trade Date/Posted	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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3/10/2003 1/1/2011	GNMA POOL #0781328 7.000% SEC ID: 36225BPM4	-377 930	-431 49	377 93	-53 56
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3/10/2003 2/1/2011	GNMA POOL #0781328 7.000% SEC ID: 36225BPM4	-315 450	-360.15	315.45	-44 70
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3/10/2003 3/1/2011	GNMA POOL #0781328 7.000% SEC ID: 36225BPM4	-243 210	-277 67	243 21	-34 46
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3/10/2003 4/1/2011	GNMA POOL #0781328 7.000% SEC ID: 36225BPM4	-267 860	-305 82	267.86	-37.96
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3/10/2003 5/1/2011	GNMA POOL #0781328 7.000% SEC ID: 36225BPM4	-288 190	-329 03	288 19	-40 84
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3/10/2003 6/1/2011	GNMA POOL #0781328 7.000% SEC ID: 36225BPM4	-275 110	-314 10	275 11	-38 99
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6/12/2006 2/4/2011	ARTHUR J GALLAGHER & CO SEC ID: 363576109	-587 000	-15,589 78	17,617 70	2,027 92
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9/8/2006 2/4/2011	ARTHUR J GALLAGHER & CO SEC ID: 363576109	-50,000	-1,332 25	1,500 66	168 41
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9/8/2006 2/7/2011	ARTHUR J GALLAGHER & CO SEC ID: 363576109	-700 000	-18,651.50	21,001.34	2,349 84
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12/8/2008 1/14/2011	GENERAL DYNAMICS CORP 5.250% SEC ID: 363576109	-10,000,000	-9,952 80	11,066 70	1,113 90
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9/9/2009 1/14/2011	GENERAL DYNAMICS CORP 5.250% SEC ID: 369550AN8	-2,000,000	-2,184 04	2,213 34	29 30
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9/10/2003 5/10/2011	GENERAL ELECTRIC CO 5.000% SEC ID: 369550AN8	-6,000 000	-5,971 68	6,405 36	433 68
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2/13/2004 5/10/2011	GENERAL ELECTRIC CO 5.000% SEC ID: 369604AY9	-1,000,000	-1,033 43	1,067 56	34.13
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3/10/2003 1/1/2011	GNMA POOL #0781328 7.000% SEC ID: 36225BPM4	-377 930	-431 49	377 93	-53 56
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3/10/2003 1/12/2011	GNMA POOL #0781328 7.000% SEC ID: 36225BPM4	-377 930	-431 49	377 93	-53 56
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3/10/2003 1/12/2011	GNMA POOL #0781328 7.000% SEC ID: 36225BPM4	-377 930	-431 49	377 93	-53 56
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3/10/2003 1/12/2011	GNMA POOL #0781328 7.000% SEC ID: 36225BPM4	-377 930	-431 49	377 93	-53 56
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3/10/2003 1/12/2011	GNMA POOL #0781328 7.000% SEC ID: 36225BPM4	-377 930	-431 49	377 93	-53 56
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Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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Reported Date	Date	Description	Tax Lot ID	Base	Base	Base	
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11/29/2007	5/10/2011	GENERAL ELECTRIC CO 5 250%	-3,000 000	-2,975.85	3,348.09	372.24	
5/10/2011	5/10/2011	SEC ID 369604BC6					
11/12/2008	5/10/2011	GEORGIA POWER CO 6 000%	-2,000 000	-1,998.72	2,226.98	228.26	
5/10/2011	5/10/2011	11/01/2013 DD 11/19/08	10342001380L				
2/15/2007	4/21/2011	GILFAD SCIENCES INC	-300 000	-10,751.44	11,783.71	1,032.27	
4/21/2011	4/22/2011	SEC ID 375558103	10342000900L				
2/16/2007	4/21/2011	GILFAD SCIENCES INC	-800 000	-28,848.00	31,423.24	2,575.24	
4/21/2011	4/22/2011	SEC ID 375558103	10342000910L				
2/20/2007	4/21/2011	GILFAD SCIENCES INC	-100,000	-3,627.00	3,927.90	300.90	
4/21/2011	4/22/2011	SEC ID 375558103	10342000920L				
2/20/2007	5/2/2011	GILFAD SCIENCES INC	-700,000	-25,389.00	28,144.22	2,755.22	
5/2/2011	5/3/2011	SEC ID 375558103	10342000920L				
2/22/2007	5/2/2011	GILFAD SCIENCES INC	-800 000	-29,367.60	32,164.82	2,797.22	
5/2/2011	5/3/2011	SEC ID 375558103	10342000930L				
2/26/2007	5/2/2011	GILFAD SCIENCES INC	-800 000	-29,352.00	32,164.82	2,812.82	
5/2/2011	5/3/2011	SEC ID 375558103	10342000940L				
5/6/2008	5/10/2011	GLAXOSMITHKLINE CAPITAL INC	-5,000 000	-4,996.95	5,689.70	692.75	
5/10/2011	5/10/2011	5 650% 05/15/2018 DD 05/13/08	10342001390L				
11/10/2006	2/8/2011	GRIFFIN COAL MNG CO PTY 144A	-25,000 000	-25,000.00	21,375.00	-3,625.00	
2/8/2011	2/9/2011	9.500% 12/01/2016 DD 11/17/06	10342000960L				
8/23/2007	2/8/2011	GRIFFIN COAL MNG CO PTY 144A	-25,000 000	-24,750.00	21,375.00	-3,375.00	
2/8/2011	2/9/2011	9.500% 12/01/2016 DD 11/17/06	10342000950L				
12/9/2009	1/20/2011	HARRIS CORP 6 375% 06/15/2019	-50,000 000	-55,457.50	57,539.50	2,082.00	
1/20/2011	1/21/2011	DD 06/09/09	10342000980L				
12/1/2009	5/10/2011	HEALTHCARE REALTY TRUST INC	-7,000 000	-6,952.61	7,834.89	882.28	
5/10/2011	5/10/2011	6 500% 01/17/2017 DD 12/04/09	10342001430L				
2/21/2007	1/27/2011	HEWLETT-PACKARD CO	-600 000	-25,146.00	28,112.46	2,966.46	
1/27/2011	1/28/2011	SEC ID 428236103	10342001260L				
2/21/2007	1/27/2011	HEWLETT-PACKARD CO	-2,300 000	-96,393.00	107,772.93	11,379.93	
1/27/2011	1/28/2011	SEC ID 428236103	10342001260L				
1/27/2011	1/28/2011	SEC ID 428236103	10342001260L				



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JOSIAH MACY COMBINE - K63G10001000

Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date		Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
2/21/2007	2/1/2011		HEWLETT-PACKARD CO	-2,600.000	-108,966.00	120,896.37	11,930.37
2/1/2011	2/2/2011		SEC ID. 428236103	10342001260L			
2/27/2007	2/1/2011		HEWLETT-PACKARD CO	-1,500.000	-59,428.05	69,747.91	10,319.86
2/1/2011	2/2/2011		SEC ID. 428236103	10342001270L			
2/28/2007	2/1/2011		HEWLETT-PACKARD CO	-1,400.000	-54,275.06	65,098.05	10,822.99
2/1/2011	2/2/2011		SEC ID 428236103	10342001280L			
4/8/2009	1/28/2011		HUTCHISON WHAMPOA	-100,000.000	-99,695.00	120,197.00	20,502.00
1/28/2011	2/2/2011		INTERNATIONA 7 625% 04/09/2019 DD 04/09/09 SEC ID 44841PAA3				
10/28/2003	2/5/2011		I PREFERRED TERM SECS A-1 144A	-723.450	-727.08	723.45	-3.63
2/5/2011	2/7/2011		VAR RT 111/05/2033 DD 10/29/03 SEC ID 44984SAA4	10342001000L			
10/28/2003	5/5/2011		I PREFERRED TERM SECS A-1 144A	-653.110	-656.39	653.11	-3.28
5/5/2011	5/5/2011		VAR RT 111/05/2033 DD 10/29/03 SEC ID 44984SAA4	10342001000L			
1/28/2009	5/3/2011		ILLINOIS TOOL WORKS INC	-600.000	-20,934.84	34,955.33	14,020.49
5/3/2011	5/4/2011		SEC ID. 452308109	10342001290L			
1/29/2009	5/3/2011		ILLINOIS TOOL WORKS INC	-200.000	-6,742.00	11,651.77	4,909.77
5/3/2011	5/4/2011		SEC ID 452308109	10342001300L			
2/13/2007	5/3/2011		INTEL CORP	-2,600.000	-54,203.24	60,183.38	5,980.14
5/3/2011	5/4/2011		SEC ID 458140100	10342001360L			
8/1/2006	1/3/2011		INTERNATIONAL FLAVORS & FRAGRA	-132.000	-4,871.35	7,363.78	2,492.43
1/3/2011	1/4/2011		SEC ID 459506101	10342001270L			
8/9/2006	1/3/2011		INTERNATIONAL FLAVORS & FRAGRA	-168.000	-6,340.56	9,372.09	3,031.53
1/3/2011	1/4/2011		SEC ID 459506101	10342001280L			
8/9/2006	1/4/2011		INTERNATIONAL FLAVORS & FRAGRA	-332.000	-12,530.14	18,476.68	5,946.54
1/4/2011	1/5/2011		SEC ID 459506101	10342001280L			
8/9/2006	2/10/2011		INTERNATIONAL FLAVORS & FRAGRA	-100.000	-3,774.14	5,576.70	1,802.56
2/10/2011	2/11/2011		SEC ID. 459506101	10342001280L			
11/6/2007	2/10/2011		INTERNATIONAL FLAVORS & FRAGRA	-500.000	-25,565.20	27,883.51	2,318.31
2/10/2011	2/11/2011		SEC ID 459506101	10342001300L			

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JOSHUA MACY COMBINE - K63G10001000

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Original Acquisition's Trade Date of Sale/	Trade Date/	Posted Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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8/28/2008	2/10/2011	2/10/2011	INTERNATIONAL FLAVORS & FRAGRA	-700 000	-28,588 14	39,036.92	10,448 78
2/17/2006	2/10/2011	2/10/2011	INTERNATIONAL SPEEDWAY CORP	-650 000	-29,899.35	18,790 35	-11,109 00
4/10/2007	2/10/2011	2/10/2011	INTERNATIONAL SPEEDWAY CORP	-150 000	-7,633.76	4,336 24	-3,297 52
4/13/2011	4/14/2011	4/14/2011	INTERNATIONAL SPEEDWAY CORP	-1,050 000	-53,436 28	33,092 74	-20,343 54
5/4/2007	4/8/2011	4/11/2011	INTERNATIONAL SPEEDWAY CORP	-150 000	-7,611 00	4,727 53	-2,883 47
5/4/2007	4/11/2011	4/11/2011	INTERNATIONAL SPEEDWAY CORP	-450,000	-22,833.00	13,882 37	-8,950 63
4/11/2011	4/12/2011	4/12/2011	INTERNATIONAL SPEEDWAY CORP	-390 000	-18,540.60	12,031.38	-6,509 22
10/12/2007	4/13/2011	4/13/2011	INTERNATIONAL SPEEDWAY CORP	-260,000	-12,360.40	7,977.11	-4,383 29
5/20/2010	6/13/2011	6/13/2011	INTERVAL LEISURE GROUP INC	-520 000	-7,179 74	6,559 98	-619 76
6/13/2011	6/14/2011	6/14/2011	SEC ID. 46113M108	10342001020L	-7,000.000	7,954.24	151 20
11/16/2009	5/10/2011	5/10/2011	JPMORGAN CHASE & CO 6 300%	10342001460L	-8,917.76	9,057.68	139 92
11/17/2009	6/21/2011	6/21/2011	JPMORGAN CHASE & CO 6.300%	10342001470L	-20,080.44	20,379.78	299 34
2/20/2007	5/3/2011	5/3/2011	JPMORGAN CHASE & CO	-1,200 000	-61,571 28	54,802 94	-6,768 34
5/3/2011	5/4/2011	5/4/2011	SEC ID 46625H100	10342001420L	-4,945 70	6,045.45	1,099.75
6/25/2009	5/10/2011	5/10/2011	JEFFERIES GROUP INC 8.500%	10342001500L	-4,945 70	6,022 40	1,076 70
6/25/2009	6/21/2011	6/21/2011	JEFFERIES GROUP INC 8 500%	10342001500L	-5,000 000	-4,945.70	1,076 70

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

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5/4/2005	5/10/2011	LAZARD GROUP LLC 7 125%	-7,000 000	-6,994.47	7,804.44	809 97	
5/10/2011	5/10/2011	05/15/2015 DD 05/10/05	10342001560L				
9/10/2009	5/4/2011	LB-UBS COMMERCIAL MORTGA C7	-24,000 000	-24,367 50	25,346 25	978 75	
5/4/2011	5/4/2011	A3 VAR RT 11/15/2030 DD	10342001590L				
9/21/2007	3/1/2011	LB-UBS COMMERCIAL MORTGA C7	-38,000 000	-37,106 41	41,008 83	3,902 42	
5/20/2010	5/24/2011	LYDALL INC	-320 000	-2,643 65	3,318 33	674 68	
5/24/2011	5/24/2011	SEC ID 550819106	10342001150L				
11/6/2008	1/20/2011	MANPOWER INC	-600 000	-17,662.62	38,798 73	21,136.11	
1/20/2011	1/21/2011	SEC ID 56418H100	10342001550L				
11/6/2008	1/24/2011	MANPOWER INC	-550 000	-16,190 73	35,154 28	18,963 55	
1/24/2011	1/25/2011	SEC ID 56418H100	10342001550L				
5/20/2010	6/21/2011	MCGRATH RENTCORP	-300,000	-7,285 98	8,205 14	919 16	
6/21/2011	6/22/2011	SEC ID 580589109	10342001170L				
5/20/2010	6/22/2011	MCGRATH RENTCORP	-210,000	-5,100 19	5,718 90	618 71	
6/22/2011	6/23/2011	SEC ID 580589109	10342001170L				
1/20/2009	5/17/2011	MEDNAX INC	-280 000	-8,875 41	20,568 65	11,693 24	
5/17/2011	5/18/2011	SEC ID 58502B106	10342001560L				
1/21/2009	5/17/2011	MEDNAX INC	-20 000	-629.51	1,469 19	839 68	
5/17/2011	5/18/2011	SEC ID 58502B106	10342001570L				
1/21/2009	6/29/2011	MEDNAX INC	-250,000	-7,868 85	18,231 62	10,362 77	
6/29/2011	6/30/2011	SEC ID 58502B106	10342001570L				
10/20/2006	5/10/2011	MIDAMERICAN ENERGY HOLDINGS	-4,000 000	-3,825.76	4,353 60	527 84	
5/10/2011	5/10/2011	CO 6.125% 04/01/2036 DD	10342001620L				
1/12/2010	2/23/2011	NASDAQ OMX GROUP INC/THE	-5,000 000	-4,979.15	5,031 00	51.85	
2/23/2011	2/24/2011	5 550% 01/15/2020 DD 01/15/10	10342001660L				
1/12/2010	5/10/2011	NASDAQ OMX GROUP INC/THE	-3,000 000	-2,987.49	2,967 45	-20 04	
5/10/2011	5/10/2011	SEC ID 631103AD0	10342001660L				
5/10/2011	5/10/2011	SEC ID: 631103AD0					

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

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4/2/2008	5/10/2011	ORACLE CORP 5.750% 04/15/2018 DD 04/09/08	10342001730L	-6,000 000	-5,997 18	6,875 34	878 16
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3/18/2004	5/10/2011	PACIFIC GAS & ELECTRIC CO SEC ID: 68389XAC9	10342001760L	-4,000 000	-3,980.48	4,288 36	307 88
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3/18/2004	6/14/2011	PACIFIC GAS & ELECTRIC CO SEC ID 694308GE1	10342001760L	-10,000 000	-9,951.20	10,705 90	754 70
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6/14/2011	6/15/2011	PACIFIC GAS & ELECTRIC CO SEC ID: 694308GE1	10342001770L	-3,000 000	-3,206 88	3,211 77	4 89
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6/14/2011	6/14/2011	PACIFIC GAS & ELECTRIC CO SEC ID: 694308GE1	10342001770L	-3,000 000	-3,206 88	3,211 77	4 89
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3/17/2009	1/14/2011	PFIZER INC 6 200% 03/15/2019 DD 03/24/09	10342001800L	-15,000 000	-14,984 85	17,622 30	2,637 45
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9/9/2009	1/14/2011	PFIZER INC 6 200% 03/15/2019 SEC ID: 717081DB6	10342001810L	-3,000.000	-3,358 08	3,524 46	166 38
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9/30/2003	1/1/2011	POWER RECEIVABLE FINANCE LLC SEC ID: 717081DB6	10342001300L	-3,897 550	-3,908 31	3,897 55	-10 76
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9/30/2003	4/1/2011	POWER RECEIVABLE FINANCE LLC SEC ID: 73932LAA1	10342001300L	-3,908 840	-3,919 63	3,908.84	-10 79
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3/4/2008	5/10/2011	PRAXAIR INC 4 625% 03/30/2015 SEC ID 73932LAA1	10342001830L	-6,000 000	-5,991 54	6,571 02	579 48
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11/10/2009	5/10/2011	PRAXAIR INC 1 750% 11/15/2012 SEC ID: 74005PAR5	10342001850L	-8,000 000	-7,976 80	8,120 88	144 08
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12/11/2003	12/8/2010	PREFERRED TERM SECS A-2 144A SEC ID 74005PAW4	10342001310L	-100,000 000	-100,000 00	41,000.00	-59,000 00
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8/8/2007	5/10/2011	PUBLIC SERVICE CO OF COLORADO SEC ID: 74041NAB1	10342001870L	-2,000 000	-1,983 56	2,326 36	342 80
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2/15/2007	12/14/2010	RF MICRO DEVICES INC SEC ID 744448BZ3	10342002000L	-1,500 000	-12,135 00	11,807 05	-327 95
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12/14/2010	12/16/2010	SEC ID 749941100	10342002000L				
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2/15/2007	12/16/2010	RF MICRO DEVICES INC SEC ID: 749941100	-1,500 000	-12,135 00	11,722.30	-412 70	
12/16/2010	12/21/2010						
9/4/2008	5/3/2011	ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	-300 000	-7,474 71	8,903 83	1,429.12	
5/3/2011	5/4/2011						
9/5/2008	5/3/2011	ROBERT HALF INTERNATIONAL INC SEC ID: 770323103	-700 000	-17,422 51	20,775 59	3,353 08	
5/3/2011	5/4/2011						
2/18/2009	5/10/2011	ROCHE HOLDINGS INC 7 000% SEC ID: 770323103	-6,000 000	-5,836 68	7,383 00	1,546 32	
5/10/2011	5/10/2011						
6/24/2008	5/10/2011	ROCKIES EXPRESS PIPELINE LLC SEC ID: 771196AU6	-4,000.000	-3,994 32	4,477 08	482.76	
5/10/2011	5/10/2011						
5/3/2007	5/10/2011	ROGERS COMMUNICATIONS INC SEC ID: 77340RAC1	-2,000 000	-2,198 86	2,374 36	175.50	
5/10/2011	5/10/2011						
11/20/2009	12/8/2010	ROYAL BANK OF SCOTLAND PLC/THE 1 500% 03/30/2012 DD SEC ID: 77531QAM0	-100,000 000	-99,950 00	100,594.00	644.00	
12/8/2010	12/13/2010						
1/24/2007	5/10/2011	AT&T INC 6 450% 06/15/2034 DD SEC ID: 78011CAG1	-2,000 000	-2,058 08	2,166 80	108 72	
5/10/2011	5/10/2011						
8/28/2006	5/10/2011	AT&T INC 5 100% 09/15/2014 DD SEC ID: 78387GAM5	-4,000 000	-3,806 96	4,414 56	607.60	
5/10/2011	5/10/2011						
7/13/2007	1/28/2011	SK TELECOM LTD NT 144A 6 625% SEC ID: 78387GAP8	-50,000 000	-49,400 50	54,722 00	5,321 50	
1/28/2011	1/31/2011						
5/20/2010	6/13/2011	SALLY BEAUTY HOLDINGS INC SEC ID: 78440PAC2	-610 000	-5,819 46	9,495 07	3,675 61	
6/13/2011	6/14/2011						
9/12/2007	5/10/2011	MERCK & CO INC 6 550% SEC ID: 79546E104	-4,000 000	-3,975 60	4,808 00	832 40	
5/10/2011	5/10/2011						
7/2/2008	1/21/2011	SCOTTS MIRACLE-GRO CO/THE SEC ID: 806605AH4	-400 000	-6,744 12	20,754.40	14,010 28	
1/21/2011	1/24/2011						

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Reported Date	Date	Date		Tax Lot ID	Base	Base	Base

12/8/2008	5/10/2011	5/10/2011	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD	10342002010L	-9,000 000	-8,952 21	1,605.06
5/10/2011	5/10/2011	5/19/2011	SOUTHERN CALIFORNIA EDISON CO SEC ID 822582AD4	10342002020L	-3,000 000	-2,984.76	370 89
3/14/2007	5/10/2011	5/10/2011	SOUTHERN NATURAL GAS CO SEC ID 842400FK4	10342002030L	-1,000,000	-998 34	131.01
10/21/2008	12/13/2010	12/13/2010	STARWOOD HOTELS & RESORTS SEC ID 843452BC6	10342001930L	-1,500 000	-31,127.69	60,764 51
10/28/2008	12/13/2010	12/13/2010	STARWOOD HOTELS & RESORTS SEC ID 85590A401	10342001940L	-700 000	-12,216.19	30,666 83
10/28/2008	12/20/2010	12/20/2010	STARWOOD HOTELS & RESORTS SEC ID: 85590A401	10342001940L	-600 000	-10,471 02	26,194 06
10/28/2008	12/21/2010	12/21/2010	STARWOOD HOTELS & RESORTS SEC ID 85590A401	10342001940L	-1,400,000	-24,432 38	61,676 80
11/21/2008	12/21/2010	12/21/2010	STARWOOD HOTELS & RESORTS SEC ID 85590A401	10342001950L	-100 000	-1,137 10	5,013 56
11/21/2008	5/3/2011	5/3/2011	STARWOOD HOTELS & RESORTS SEC ID 85590A401	10342001950L	-400 000	-4,548.40	18,391 15
2/28/2005	12/17/2010	12/17/2010	STEEELCASE INC SEC ID 85590A401	10342002020L	-2,800 000	-39,863 88	-11,660 80
12/17/2010	12/20/2010	12/20/2010	STEEELCASE INC SEC ID 858155203	10342002020L	-900 000	-12,813 39	-3,685 03
2/28/2005	12/20/2010	12/21/2010	STEEELCASE INC SEC ID 858155203	10342002020L	-1,000 000	-14,237 10	-4,015 07
12/22/2010	12/23/2010	12/23/2010	STEEELCASE INC SEC ID 858155203	10342002020L	-500 000	-7,095 00	-1,983 99
3/7/2005	12/22/2010	12/22/2010	STEEELCASE INC SEC ID 858155203	10342002030L	-500 000	-7,095 00	-1,983 99
12/22/2010	12/22/2010	12/22/2010	STEEELCASE INC SEC ID 858155203	10342002030L	-1,900,000	-27,168 48	-7,746.63
8/22/2006	12/22/2010	12/23/2010	STEEELCASE INC SEC ID 858155203	10342002100L	-1,900,000	-27,168 48	-7,746.63

Lot Level Dispositions

BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

11/1/2010 - 6/30/2011

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Date	Description	Shares Sold	Cost	Amount	Gain/Loss
				Tax Lot ID	Base	Base	Base

2/15/2007	12/28/2010	12/28/2010	SUNOCO INC	10342002410L	-200.000	7,972.41	-4,157.79
12/28/2010	12/29/2010	12/29/2010	SEC ID 86764P109	10342002410L	-2,000.000	2,328.76	331.30
12/11/2009	5/10/2011	5/10/2011	TEACHERS INSURANCE & ANNUITY	10342002040L	-1,997.46		
5/10/2011	5/10/2011	5/10/2011	A 6.850% 12/16/2039 DD	10342002040L	-1,997.46		
12/16/09	12/16/09		SEC ID 878091BC0				
6/22/2009	12/6/2010	12/6/2010	TERADYNE INC	10342002210L	-1,400.000	18,950.64	9,903.42
12/6/2010	1/11/2011	1/11/2011	SEC ID 880770102	10342002210L	-2,600.000	35,194.04	18,864.22
6/22/2009	12/6/2010	12/6/2010	TERADYNE INC	10342002220L	-16,329.82		
12/6/2010	1/11/2011	1/11/2011	SEC ID 880770102	10342002220L	-16,329.82		
9/5/2008	2/15/2011	2/15/2011	TESORO CORP 6 500% 06/01/2017	10342001450L	-42,687.50	51,187.50	8,500.00
2/15/2011	2/22/2011	2/22/2011	DD 05/29/07	10342001450L	-42,687.50		
4/19/2006	5/10/2011	5/10/2011	TEVA PHARMACEUTICAL FINANCE	10342002050L	-2,000.000	2,214.54	361.20
5/10/2011	5/10/2011	5/10/2011	CO 6.150% 02/01/2036 DD	10342002050L	-1,853.34		
01/31/06			SEC ID 88163VAD1				
2/22/2007	12/2/2010	12/2/2010	TIFFANY & CO	10342001960L	-5,000.000	315,074.17	101,899.17
12/2/2010	1/11/2011	1/11/2011	SEC ID: 886547108	10342001960L	-400.000	25,205.93	8,174.61
2/28/2007	12/2/2010	12/2/2010	TIFFANY & CO	10342001970L	-17,031.32		
12/2/2010	1/11/2011	1/11/2011	SEC ID 886547108	10342001970L	-500.000	33,844.34	12,555.19
2/28/2007	5/3/2011	5/3/2011	TIFFANY & CO	10342001970L	-21,289.15		
5/3/2011	5/4/2011	5/4/2011	SEC ID 886547108	10342001970L	-1,600.000	112,357.84	44,232.56
2/28/2007	5/19/2011	5/19/2011	TIFFANY & CO	10342001970L	-68,125.28		
5/19/2011	5/20/2011	5/20/2011	SEC ID: 886547108	10342001970L	-500.000	35,105.27	13,816.12
2/28/2007	5/25/2011	5/25/2011	TIFFANY & CO	10342001970L	-21,289.15		
5/25/2011	5/26/2011	5/26/2011	SEC ID: 886547108	10342001970L	-900.000	66,896.52	28,576.05
2/28/2007	5/26/2011	5/26/2011	TIFFANY & CO	10342001970L	-38,320.47		
5/26/2011	5/27/2011	5/27/2011	SEC ID 886547108	10342001970L	-300.000	23,514.80	10,741.31
2/28/2007	6/29/2011	6/29/2011	TIFFANY & CO	10342001970L	-12,773.49		
6/29/2011	6/30/2011	6/30/2011	SEC ID 886547108	10342001970L	-2,000.000	2,088.18	62.54
3/17/2010	5/10/2011	5/10/2011	TIME WARNER INC 6 200%	10342002080L	-2,025.64		
5/10/2011	5/10/2011	5/10/2011	03/15/2040 DD 03/11/10	10342002080L	-2,025.64		
5/10/2011	5/10/2011	5/10/2011	SEC ID: 887317AES				
11/5/2007	5/10/2011	5/10/2011	TIME WARNER CABLE INC 5 850%	10342002090L	-8,000.000	8,912.72	931.20
5/10/2011	5/10/2011	5/10/2011	05/01/2017 DD 04/09/07	10342002090L	-7,981.52		

Lot Level Dispositions

BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

by Reported Date
11/1/2010 - 6/30/2011

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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11/13/2008	5/10/2011	TIME WARNER CABLE INC 8 250%	-4,000 000	-3,993 96	4,672 96	679 00
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5/10/2011	02/14/2014 DD 11/18/08	SEC ID: 88732JAQ1	10342002100L			
8/6/2008	12/14/2010	TRANSCANADA PIPELINES LTD	-50,000 000	-49,963 00	58,455 50	8,492 50
12/14/2010	12/15/2010	6 500% 08/15/2018 DD 08/11/08	10342001460L			
8/31/2009	12/7/2010	U S TREASURY NOTE 3 750%	-112,000 000	-115,128 57	120,272 68	5,144 11
12/7/2010	1/11/2011	SEC ID: 912828JR2	10342002260L			
8/31/2009	2/7/2011	U S TREASURY NOTE 3 750%	-13,000 000	-13,363.14	13,504 71	141.57
2/7/2011	2/7/2011	SEC ID: 912828JR2	10342002260L			
8/31/2009	3/23/2011	U S TREASURY NOTE 3 750%	-92,000 000	-94,569 90	97,530 41	2,960 51
3/23/2011	3/23/2011	SEC ID: 912828JR2	10342002260L			
9/3/2009	3/23/2011	U S TREASURY NOTE 3 750%	-8,000.000	-8,259 41	8,480 91	221 50
3/23/2011	3/23/2011	SEC ID: 912828JR2	10342002270L			
9/25/2009	3/23/2011	U S TREASURY NOTE 3 750%	-151,000 000	-155,914 00	160,077 09	4,163 09
3/23/2011	3/23/2011	SEC ID: 912828JR2	10342002280L			
9/25/2009	5/9/2011	U S TREASURY NOTE 3 750%	-38,000.000	-39,236 64	40,924 22	1,687 58
5/9/2011	5/9/2011	SEC ID: 912828JR2	10342002280L			
10/20/2009	5/9/2011	U S TREASURY NOTE 3 750%	-36,000.000	-37,243 27	38,770 31	1,527 04
10/20/2009	5/9/2011	SEC ID: 912828JR2	10342002290L			
10/22/2009	5/9/2011	U S TREASURY NOTE 3 750%	-11,000.000	-11,316.72	11,846 48	529 76
5/9/2011	5/9/2011	SEC ID: 912828JR2	10342002300L			
10/30/2009	5/9/2011	U S TREASURY NOTE 3 750%	-46,000 000	-47,394 56	49,539 84	2,145 28
5/9/2011	5/9/2011	SEC ID: 912828JR2	10342002310L			
12/30/2009	5/9/2011	U S TREASURY NOTE 3 750%	-80,000 000	-80,319 07	86,156 25	5,837 18
5/9/2011	5/9/2011	SEC ID: 912828JR2	10342002320L			

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Lot Level Dispositions

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Base Currency: USD
Status: REVISED

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11/1/2010 - 6/30/2011

JOSHIAH MACY COMBINE - K63G10001000

Original Acquisition's Trade Date of Sale/	Trade Date/	Posted	Description	Tax Lot ID	Cost	Amount	Gain/Loss	Realized
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2/26/2010	5/9/2011	5/9/2011	U S TREASURY NOTE 3.750%	10342002250L	-93,147 40	98,002 74	4,855 34	
12/15/2008	5/10/2011	5/10/2011	SEC ID 912828JR2 UNITED TECHNOLOGIES CORP	10342002460L	-7,000 000	8,207 43	-6,988 66	1,218 77
4/24/2008	1/19/2011	1/19/2011	SEC ID 913017BQ1 VIP FIN IRELAND LTD NT CL A	10342001610L	-100,000 000	114,250 00	-100,000 00	14,250 00
5/21/2008	5/10/2011	5/10/2011	SEC ID 918242AB4 VEOLIA ENVIRONMENT SA	10342002470L	-5,000 000	5,650 85	-4,981 00	669 85
8/28/2006	5/10/2011	5/10/2011	SEC ID 92334NAB9 VERIZON COMMUNICATIONS INC	10342002490L	-5,000 000	5,619 65	-4,852 90	766 75
4/1/2008	5/10/2011	5/10/2011	SEC ID 92343VAC8 VERIZON COMMUNICATIONS INC	10342002510L	-4,000 000	4,310 96	-3,983 16	327 80
11/12/2009	3/22/2011	3/22/2011	SEC ID 92343VAN4 CELCO PARTNERSHIP / VERIZON	10342002530L	-5,000 000	5,528 50	-5,043 93	484 57
3/22/2011	3/23/2011	3/23/2011	W 5.550% 02/01/2014 DD CELCO PARTNERSHIP / VERIZON	10342002530L	-5,550 000			
11/12/2009	5/10/2011	5/10/2011	SEC ID 92344SAP5 CELCO PARTNERSHIP / VERIZON	10342002530L	-2,000 000	2,205 04	-2,017 57	187 47
5/10/2011	5/10/2011	5/10/2011	W 5.550% 02/01/2014 DD SEC ID 92344SAP5	10342002530L	-2,000 000			
3/9/2006	6/15/2011	6/15/2011	SEC ID 92344SAP5 VODAFONE GROUP PLC 5.500%	10342002540L	-24,000 000	24,000 00	-23,928 72	71 28
6/11/2010	6/24/2011	6/24/2011	SEC ID 92857WAM2 WACHOVIA BANK COMMERCIA C21	10342002550L	-27,000 000	29,647 27	-28,596 80	1,050 47
6/24/2011	6/24/2011	6/24/2011	A4 VAR RT 10/15/2044 DD SEC ID 9297667G2	10342002560L	-2,000 000	1,997 10	-1,853 10	144 00
2/7/2007	5/10/2011	5/10/2011	SEC ID 931142CB7 WAL-MART STORES INC 5.250%	10342002560L	-2,000 000			

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

JOSHIA MACY COMBINE - K63G1001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Posted	Reported Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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8/17/2007	5/10/2011	WAL-MART STORES INC 6.500%	-11,000.000	-10,991.64	12,729.20	1,737.56
5/10/2011	5/10/2011	08/15/2037 DD 08/24/07	10342002580L			
5/10/2011	5/10/2011	SEC ID 931142CK7				
7/14/2008	5/10/2011	WALGREEN CO 4 875% 08/01/2013	-3,000.000	-2,988.27	3,256.65	268.38
5/10/2011	5/10/2011	DD 07/17/08	10342002600L			
1/30/2007	5/10/2011	WEATHERFORD INTERNATIONAL	-3,000.000	-2,987.10	3,121.50	134.40
5/10/2011	5/10/2011	LTD 6.500% 08/01/2036 DD	10342002620L			
1/5/2009	5/3/2011	08/07/06				
5/3/2011	5/3/2011	WEATHERFORD INTERNATIONAL	-9,000.000	-8,954.55	11,719.35	2,764.80
5/4/2011	5/4/2011	LTD/ 9.625% 03/01/2019 DD	10342002640L			
1/5/2009	5/4/2011	SEC ID 947075AF4	-2,000.000	-1,989.90	2,607.72	617.82
5/4/2011	5/4/2011	WEATHERFORD INTERNATIONAL	-2,000.000	-1,989.90		
5/4/2011	5/4/2011	LTD/ 9.625% 03/01/2019 DD	10342002640L			
9/9/2009	5/4/2011	SEC ID 947075AF4	-3,000.000	-3,649.35	3,911.58	262.23
5/4/2011	5/4/2011	WEATHERFORD INTERNATIONAL	-3,000.000	-3,649.35		
5/4/2011	5/4/2011	LTD/ 9.625% 03/01/2019 DD	10342002650L			
8/8/2007	5/10/2011	SEC ID 947075AF4	-2,000.000	-1,988.62	2,310.56	321.94
5/10/2011	5/10/2011	WISCONSIN POWER & LIGHT CO	-2,000.000	-1,988.62		
5/10/2011	5/10/2011	6 375% 08/15/2037 DD 08/15/07	10342002690L			
2/24/2009	5/5/2011	SEC ID 976826BE6	-12,000.000	-11,861.64	15,493.20	3,631.56
5/5/2011	5/5/2011	WOODSIDE FINANCE LTD 8.750%	-12,000.000	-11,861.64		
2/24/2009	5/5/2011	SEC ID 980236AE3	-12,000.000	-11,861.64	15,471.84	3,610.20
2/24/2009	5/5/2011	WOODSIDE FINANCE LTD 8.750%	-12,000.000	-11,861.64		
5/5/2011	5/5/2011	03/01/2019 DD 03/03/09	10342002710L			
2/24/2009	5/6/2011	SEC ID 980236AE3	-9,000.000	-8,896.23	11,610.09	2,713.86
5/6/2011	5/6/2011	WOODSIDE FINANCE LTD 8.750%	-9,000.000	-8,896.23		
5/6/2011	5/6/2011	03/01/2019 DD 03/03/09	10342002710L			
9/9/2009	5/6/2011	SEC ID 980236AE3	-7,000.000	-8,167.53	9,030.07	862.54
5/6/2011	5/6/2011	WOODSIDE FINANCE LTD 8.750%	-7,000.000	-8,167.53		
5/6/2011	5/6/2011	03/01/2019 DD 03/03/09	10342002720L			

Lot Level Dispositions

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11/1/2010 - 6/30/2011

JOSHIA MACY COMBINE - K63G1001000

Report ID: HDA824
 Base Currency: USD
 Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/	Posted Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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3/29/2010	5/10/2011	5/12/2011	WOORI BANK 4 500% 10/07/2015	-100,000 000	-99,380 00	103,427 00	4,047 00
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5/14/2007	5/10/2011	5/10/2011	XEROX CORP 5 500% 05/15/2012	-2,000 000	-1,992 26	2,091 00	98 74
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4/23/2008	5/10/2011	5/10/2011	XEROX CORP 6.350% 05/15/2018	-3,000 000	-2,995 68	3,437 07	441 39
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5/27/2010	6/1/2011	6/1/2011	XERUM TECHNOLOGIES INC	-220 000	-4,644 16	4,433 37	-210 79
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5/27/2010	6/2/2011	6/2/2011	XERUM TECHNOLOGIES INC	-300,000	-6,332 94	5,883 81	-449 13
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6/3/2011	6/3/2011	6/3/2011	XERUM TECHNOLOGIES INC	-170 000	-3,588.67	3,314.56	-274 11
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6/4/2009	4/19/2011	4/19/2011	VARA INTERNATIONAL ASA 7 875%	-50,000,000	-49,744 50	60,776 50	11,032.00
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11/2/2009	12/31/2010	12/31/2010	HIGHCLERE	-296,625	-3,620 85	4,390.00	769 15
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11/2/2009	1/31/2011	2/8/2011	HIGHCLERE	-296 008	-3,613 31	4,574 00	960 69
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2/28/2011	11/2/2009	2/28/2011	HIGHCLERE	-295 699	-3,609 54	4,574 00	964.40
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3/31/2011	11/2/2009	3/31/2011	HIGHCLERE	-295 392	-3,605 79	4,727.00	1,121 21
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4/30/2011	11/2/2009	4/30/2011	HIGHCLERE	-295 084	-3,602 03	4,622 00	1,019 97
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5/31/2011	11/2/2009	5/31/2011	HIGHCLERE	-294.776	-3,598 28	4,601 00	1,002 72
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6/30/2011	6/30/2011	6/30/2011	HIGHCLERE	-294.776	-3,598 28	4,601 00	1,002 72
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8/20/2010	8/20/2011	4/4/2011	TEXTAINER GROUP HLDGS LTD	-240 000	-6,391.25	8,986 31	2,595.06
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4/4/2011	4/4/2011	4/5/2011	SHS	10342000080L			
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SHORT							
TOTAL LONG:							
				-3,664,826,733	-8,485,746.41	10,532,153.61	2,046,407.20

SEC ID: G8766E109							
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Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824
Base Currency: USD
Status: REVISED

JOHNS MACY COMBINE - K63610001000

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

Reported Date	Trade Date/	Original Acquisition's Trade Date of Sale/	Date Posted	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
12/30/2009	12/6/2010	1/11/2011	12/6/2010	VERIGY LTD SHS	-1,000 000	-12,870 90	12,062 29	-808.61
12/31/2009	12/6/2010	1/11/2011	12/6/2010	SEC ID Y93691106	-900 000	-11,663.37	10,856 07	-807 30
12/6/2010	12/6/2010	1/11/2011	12/6/2010	VERIGY LTD SHS	-900 000	-11,663.37	10,856 07	-807 30
12/6/2010	12/6/2010	1/11/2011	12/6/2010	SEC ID Y93691106	-700 000	-9,302 65	8,443.61	-859 04
12/6/2010	12/6/2010	1/11/2011	12/6/2010	VERIGY LTD SHS	-700 000	-9,302 65	8,443.61	-859 04
12/6/2010	12/6/2010	1/11/2011	12/6/2010	SEC ID: Y93691106	-700 000	-9,302 65	8,443.61	-859 04
1/7/2010	12/6/2010	1/11/2011	12/6/2010	VERIGY LTD SHS	-700 000	-9,330 93	8,443 60	-887 33
3/3/2010	3/2/2011	3/2/2011	3/2/2011	VERIGY LTD SHS	-1,500 000	-15,274 35	19,458 22	4,183 87
3/3/2010	3/3/2011	3/3/2011	3/3/2011	SEC ID: Y93691106	-900 000	-9,164 61	11,835 58	2,670 97
3/3/2010	3/3/2011	3/3/2011	3/3/2011	VERIGY LTD SHS	-900 000	-9,164 61	11,835 58	2,670 97
3/3/2011	3/4/2011	3/4/2011	3/4/2011	SEC ID: Y93691106	-500 000	-4,347 80	6,599 27	2,251 47
3/4/2011	3/7/2011	3/7/2011	3/4/2011	VERIGY LTD SHS	-500 000	-4,347 80	6,599 27	2,251 47
8/19/2010	3/7/2011	3/7/2011	3/7/2011	SEC ID Y93691106	-700 000	-6,086 92	9,381 36	3,294 44
8/20/2010	3/7/2011	3/7/2011	3/7/2011	VERIGY LTD SHS	-700 000	-6,086 92	9,381 36	3,294 44
8/20/2010	3/7/2011	3/7/2011	3/7/2011	SEC ID: Y93691106	-400 000	-3,432 60	5,360.77	1,928 17
8/20/2010	3/7/2011	3/7/2011	3/7/2011	VERIGY LTD SHS	-400 000	-3,432 60	5,360.77	1,928 17
8/20/2010	3/8/2011	3/8/2011	3/8/2011	SEC ID Y93691106	-1,200 000	-10,297 80	16,032 53	5,734.73
8/20/2010	3/8/2011	3/8/2011	3/8/2011	VERIGY LTD SHS	-1,200 000	-10,297 80	16,032 53	5,734.73
9/2/2010	11/30/2010	11/30/2010	11/30/2010	ABERCROMBIE & FITCH CO	-100.000	-3,749 90	4,952 04	1,202 14
12/1/2010	11/11/2011	11/11/2011	11/30/2010	SEC ID: 002896207	-400 000	-13,943 84	19,808 14	5,864 30
12/1/2010	11/11/2011	11/11/2011	11/30/2010	ABERCROMBIE & FITCH CO	-400 000	-13,943 84	19,808 14	5,864 30
9/2/2010	12/22/2010	12/22/2010	12/22/2010	ABERCROMBIE & FITCH CO	-411 000	-14,327.30	23,418.46	9,091 16
9/2/2010	12/23/2010	12/23/2010	12/23/2010	SEC ID 002896207	-189 000	-6,588 46	10,775.93	4,187 47
9/2/2010	12/30/2010	12/30/2010	12/30/2010	ABERCROMBIE & FITCH CO	-700 000	-24,401 72	40,778 30	16,376.58
12/30/2010	12/31/2010	12/31/2010	12/31/2010	SEC ID 002896207	-200 000	-7,499 80	10,818 13	3,318.33
9/21/2010	2/15/2011	2/15/2011	2/16/2011	ABERCROMBIE & FITCH CO	-200 000	-7,499 80	10,818 13	3,318.33
2/15/2011	2/16/2011	2/16/2011	2/16/2011	SEC ID: 002896207	-600 000	-22,499 40	33,936 42	11,437 02
2/16/2011	2/17/2011	2/17/2011	2/17/2011	SEC ID 002896207	-135 000	-5,502 96	5,781 71	278 75
9/13/2010	6/13/2011	6/13/2011	6/13/2011	ALLEGIANTE TRAVEL CO	-135 000	-5,502 96	5,781 71	278 75
6/13/2011	6/14/2011	6/14/2011	6/14/2011	SEC ID: 01748X102	10342000140L			

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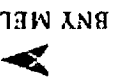
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JOSHIAH MACY COMBINE - K63G10001000

Original Acquisition's Trade Date of Sale/	Trade Date/	Posted	Date	Description	Shares Sold	Cost	Amount	Realized
Reported Date	Date				Tax Lot ID	Base	Base	Gain/Loss
							Base	

9/13/2010	6/21/2011			ALLEGiant TRAVEL CO	-250.000	-10,190.68	11,249.63	1,058.95
5/20/2010	3/2/2011			AMBASSADORS GROUP INC	-680.000	-7,879.98	7,130.95	-749.00
5/20/2010	3/3/2011			AMBASSADORS GROUP INC	-440.000	-5,098.81	4,637.38	-461.43
3/3/2011	3/4/2011			SEC ID 023177108	10342000150L			
5/20/2010	3/4/2011			AMBASSADORS GROUP INC	-320.000	-3,708.22	3,323.03	-385.19
3/4/2011	3/7/2011			SEC ID 023177108	10342000150L			
5/20/2010	3/7/2011			AMBASSADORS GROUP INC	-200.000	-2,317.64	2,057.14	-260.50
3/7/2011	3/8/2011			SEC ID 023177108	10342000150L			
5/20/2010	3/8/2011			AMBASSADORS GROUP INC	-200.000	-2,317.64	2,108.45	-209.19
3/8/2011	3/9/2011			SEC ID 023177108	10342000150L			
6/28/2010	3/11/2011			AMBASSADORS GROUP INC	-100.000	-1,146.78	1,023.59	-123.19
3/11/2011	3/14/2011			SEC ID 023177108	10342000160L			
6/28/2010	3/15/2011			AMBASSADORS GROUP INC	-300.000	-3,440.34	3,046.86	-393.48
3/15/2011	3/16/2011			SEC ID 023177108	10342000160L			
6/28/2010	3/18/2011			AMBASSADORS GROUP INC	-135.000	-1,548.15	1,381.02	-167.13
3/18/2011	3/21/2011			SEC ID 023177108	10342000160L			
6/29/2010	3/18/2011			AMBASSADORS GROUP INC	-165.000	-1,820.43	1,687.92	-132.51
3/18/2011	3/21/2011			SEC ID 023177108	10342000170L			
6/29/2010	3/21/2011			AMBASSADORS GROUP INC	-140.000	-1,544.60	1,436.64	-107.96
3/21/2011	3/22/2011			SEC ID 023177108	10342000170L			
6/30/2010	3/21/2011			AMBASSADORS GROUP INC	-100.000	-1,127.92	1,026.17	-101.75
3/21/2011	3/22/2011			SEC ID 023177108	10342000180L			
3/21/2011	3/22/2011			SEC ID 023177108	10342000190L			
7/1/2010	3/21/2011			AMBASSADORS GROUP INC	-60.000	-672.61	615.70	-56.91
3/21/2011	3/22/2011			SEC ID 023177108	10342000190L			
7/1/2010	3/23/2011			AMBASSADORS GROUP INC	-300.000	-3,363.03	3,110.64	-252.39
3/23/2011	3/24/2011			SEC ID 023177108	10342000190L			
10/21/2010	3/25/2011			AMBASSADORS GROUP INC	-200.000	-2,204.00	2,130.59	-73.41
3/25/2011	3/28/2011			SEC ID 023177108	10342000200L			
10/21/2010	3/29/2011			AMBASSADORS GROUP INC	-200.000	-2,204.00	2,124.79	-79.21
3/29/2011	3/30/2011			SEC ID: 023177108	10342000200L			



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Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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10/21/2010	3/30/2011	AMBASSADORS GROUP INC	-200,000	-2,204 00	2,126 53	-77 47
3/30/2011	3/31/2011	SEC ID 023177108	10342000200L	-200,000	2,184 01	-19 99
10/21/2010	4/1/2011	AMBASSADORS GROUP INC	-200 000	-2,204 00	2,132 13	-71 87
4/1/2011	4/4/2011	SEC ID 023177108	10342000200L	-200 000	2,132 13	-71 87
10/21/2010	4/4/2011	AMBASSADORS GROUP INC	-200 000	-2,204 00	2,132 13	-71 87
4/4/2011	4/5/2011	SEC ID 023177108	10342000200L	-200 000	2,132 13	-71 87
10/21/2010	4/6/2011	AMBASSADORS GROUP INC	-330,000	-3,636 60	3,611 71	-24 89
4/6/2011	4/7/2011	SEC ID 023177108	10342000200L	-250 000	2,621 17	-133 83
10/21/2010	4/11/2011	AMBASSADORS GROUP INC	-250 000	-2,755 00	2,621 17	-133 83
4/11/2011	4/12/2011	SEC ID 023177108	10342000200L	-150,000	1,549 50	-103 50
10/21/2010	4/12/2011	AMBASSADORS GROUP INC	-150,000	-1,653 00	1,549 50	-103 50
4/12/2011	4/13/2011	SEC ID 023177108	10342000200L	-40,000	413 20	-28 20
12/15/2010	4/12/2011	AMBASSADORS GROUP INC	-40,000	-441 40	413 20	-28 20
4/12/2011	4/13/2011	SEC ID 023177108	10350000040C	-40,000	413 20	-28 20
12/15/2010	4/28/2011	AMBASSADORS GROUP INC	-660 000	-7,283 03	6,515 32	-767 71
4/28/2011	4/29/2011	SEC ID 023177108	10350000040C	-2,000 000	1,965 00	-35 00
1/20/2011	5/10/2011	AMERICAN AIRLINES 2011-1 CLASS	-2,000 000	-2,000 00	1,965 00	-35 00
5/10/2011	5/10/2011	5 250% 01/31/2021 DD 01/25/11	11021000200C	-2,000 000	1,965 00	-35 00
1/20/2011	6/22/2011	AMERICAN AIRLINES 2011-1 CLASS	-6,000 000	-6,000 00	5,865 00	-135 00
6/22/2011	6/22/2011	5 250% 01/31/2021 DD 01/25/11	11021000200C	-6,000 000	5,865 00	-135 00
12/2/2010	2/28/2011	AMERICAN TOWER CORP 4 500%	-2,000 000	-1,998 42	1,986 22	-12 20
2/28/2011	2/28/2011	01/15/2018 DD 12/07/10	10337000010C	-1,998 42	1,986 22	-12 20
12/2/2010	3/1/2011	SEC ID 029912BD3	-24,000 000	-23,981 04	23,698 56	-282 48
3/1/2011	3/1/2011	01/15/2018 DD 12/07/10	10337000010C	-24,000 000	23,698 56	-282 48
11/5/2010	3/4/2011	ANHEUSER-BUSCH INBEV	-5,000 000	-5,948.25	5,616.15	-332 10
3/4/2011	3/7/2011	WORLDWIDE 6 375% 01/15/2040	10342000220L	-5,948.25	5,616.15	-332 10
11/19/2010	3/4/2011	ANHEUSER-BUSCH INBEV	-5,000,000	-5,794 55	5,616.15	-178.40
3/4/2011	3/7/2011	WORLDWIDE 6 375% 01/15/2040	10342000230L	-5,794 55	5,616.15	-178.40



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ANHEUSER-BUSCH INBEV -5,000 000 -5,510 15 5,616 15 106 00

WORLDWIDE 6 375% 01/15/2040 DD 10/16/09 3/7/2011

APOGEE ENTERPRISES INC -600 000 -8,440 68 6,949 96 -1,490 72

SEC ID: 037598109 6/14/2011

APOGEE ENTERPRISES INC -275 000 -3,868 64 3,213.58 -655 06

SEC ID: 037598109 6/15/2011

APOGEE ENTERPRISES INC -355 000 -4,994 07 4,575.39 -418 68

SEC ID: 037598109 6/22/2011

APOGEE ENTERPRISES INC -175 000 -2,462 72 2,255 48 -207 24

SEC ID: 037598109 6/23/2011

AVIATION CAPITAL GROUP CORP -2,000 000 -2,000 00 2,000 00 0 00

6 750% 04/06/2021 DD 04/06/11 5/10/2011

SEC ID: 05367AADS 5/10/2011

BAKER HUGHES INC 5 125% -3,000 000 -2,987 10 2,952 81 -34.29

09/15/2040 DD 08/24/10 5/10/2011

SEC ID: 057224AZO 5/10/2011

BANCO DE CREDITO DEL PERU/PANA 4 750% 03/16/2016 DD 03/16/11 6/30/2011

SEC ID: 059547AG6 6/29/2011

BANK OF NEW YORK MELLON -2,300 000 -65,692 14 57,536 15 -8,155 99

CORP/T 6/30/2011

SEC ID: 064058100 6/29/2011

BANK OF NEW YORK MELLON -1,000 000 -28,522 00 25,015 72 -3,506 28

CORP/T 6/30/2011

SEC ID: 064058100 6/29/2011

BANK OF NOVA SCOTIA 2.375% -3,000 000 -2,989 50 3,075 09 85 59

12/17/2013 DD 06/17/10 5/10/2011

SEC ID: 064149B97 5/10/2011

BARCLAYS BANK PLC 2.375% -100,000 000 -99,839 00 100,173 00 334 00

01/13/2014 DD 01/13/11 1/24/2011

SEC ID: 06739GBS7 1/24/2011

BARRICK NORTH AMERICA FINANCE -50,000 000 -49,968 00 50,161.50 193 50

4.400% 05/30/2021 DD 06/01/11 6/29/2011

SEC ID: 06849RAD4 6/29/2011

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JOSHUA MACY COMBINE - K63G10001000

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Description	Shares Sold	Cost	Amount	Realized Gain/Loss
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8/5/2010	5/10/2011	BARRICK PD AUSTRALIA FINANCE P	-3,000 000	-3,259 41	3,153 18	-106 23
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5/10/2011	5/10/2011	5 950% 10/15/2039 DD 10/16/09	10342000370L			
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10/19/2010	6/21/2011	BEAR STEARNS COMMERCIAL PWR9	-38,000 000	-40,594 69	40,897 50	302 81
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6/21/2011	6/22/2011	A4A 4.871% 09/11/2042 DD	10342000380L			
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11/8/2010	5/10/2011	BECTON DICKINSON AND CO	-2,000 000	-1,998 98	1,903 90	-95 08
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5/10/2011	5/11/2011	3 250% 11/12/2020 DD 11/12/10	10342000390L			
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2/11/2010	12/16/2010	BEST BUY CO INC	-1,800 000	-63,839 34	62,310 62	-1,528 72
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12/16/2010	12/17/2010	SEC ID: 086516101	10342000550L			
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2/17/2010	12/16/2010	BEST BUY CO INC	-400 000	-14,696 96	13,846 81	-850 15
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12/16/2010	12/17/2010	SEC ID: 086516101	10342000570L			
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2/17/2010	12/21/2010	BEST BUY CO INC	-1,200 000	-44,090 88	40,241 32	-3,849 56
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12/21/2010	12/22/2010	SEC ID: 086516101	10342000570L			
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6/25/2010	12/21/2010	BEST BUY CO INC	-700 000	-24,976 91	23,474 10	-1,502 81
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12/21/2010	12/22/2010	SEC ID: 086516101	10342000580L			
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6/25/2010	12/22/2010	BEST BUY CO INC	-1,500 000	-53,521 95	50,435 44	-3,086 51
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12/22/2010	12/23/2010	SEC ID: 086516101	10342000580L			
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3/23/2011	5/10/2011	BIOMED REALTY LP 3 850%	-3,000 000	-2,980 95	3,039 09	58 14
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5/10/2011	5/10/2011	04/15/2016 DD 03/30/11	11083000010C			
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5/20/2010	1/18/2011	BRIGHAM EXPLORATION CO	-570,000	-8,280 62	16,121 00	7,840 38
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1/18/2011	1/19/2011	SEC ID: 109178103	10342000380L			
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5/20/2010	2/25/2011	BRIGHAM EXPLORATION CO	-520 000	-7,554 25	18,029 35	10,475 10
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2/25/2011	2/28/2011	SEC ID: 109178103	10342000380L			
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5/20/2010	2/28/2011	BRIGHAM EXPLORATION CO	-430 000	-6,246 78	15,592 15	9,345 37
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2/28/2011	3/1/2011	SEC ID: 109178103	10342000380L			
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5/20/2010	3/28/2011	BRIGHAM EXPLORATION CO	-500,000	-7,263 70	17,970 90	10,707 20
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3/28/2011	3/29/2011	SEC ID: 109178103	10342000380L			
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5/20/2010	4/7/2011	BRIGHAM EXPLORATION CO	-390 000	-5,665 69	14,034 08	8,368 39
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4/7/2011	4/8/2011	SEC ID: 109178103	10342000380L			
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5/20/2010	4/13/2011	BRIGHAM EXPLORATION CO	-470 000	-6,827 88	15,794 93	8,967 05
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4/13/2011	4/14/2011	SEC ID: 109178103	10342000380L			
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JOSIAH MACY COMBINE - K63G10001000

Original Acquisition's Trade Date of Sale/Trade Date/Posted	Reported Date	Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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5/20/2010	5/5/2011	5/5/2011	BRIGHAM EXPLORATION CO	-350 000	-5,084 59	9,907 32	4,822 73
5/18/2010	5/16/2011	5/16/2011	SEC ID 109178103	-620 000	-9,178 85	14,207 14	5,028 29
5/18/2010	5/16/2011	5/16/2011	CAI INTERNATIONAL INC	-180 000	-2,664 83	4,031 38	1,366 55
5/18/2010	5/16/2011	5/16/2011	SEC ID 12477X106	-20 000	-296 25	447.93	151 68
5/18/2010	5/17/2011	5/17/2011	CAI INTERNATIONAL INC	-180,000	-2,666 23	3,941.63	1,275.40
5/18/2010	5/18/2011	5/18/2011	SEC ID 12477X106	-100 000	-1,481 24	2,315 80	834 56
5/19/2010	5/19/2011	5/19/2011	CAI INTERNATIONAL INC	-120 000	-1,777 49	2,726 46	948.97
5/19/2010	5/20/2011	5/20/2011	SEC ID 12477X106	-310 000	-4,306 30	7,043 34	2,737 04
5/19/2010	5/31/2011	5/31/2011	CAI INTERNATIONAL INC	-150 000	-2,083 70	3,445 22	1,361 52
5/31/2010	6/1/2011	6/1/2011	SEC ID: 12477X106	-240 000	-3,333.91	5,320 47	1,986 56
6/2/2010	6/3/2011	6/3/2011	SEC ID 12477X106	-10 000	-138 91	208 67	69 76
6/22/2010	6/7/2011	6/7/2011	CAI INTERNATIONAL INC	-10 000	-138 91	208 67	69 76
6/7/2010	6/8/2011	6/8/2011	SEC ID 12477X106	-140 000	-1,864 41	2,921 31	1,056 90
6/7/2010	6/8/2011	6/8/2011	SEC ID 12477X106	-80,000	-1,065 37	1,605 55	540 1
6/8/2010	6/9/2011	6/9/2011	SEC ID 12477X106	-200 000	-2,483 30	4,013 86	1,530 56
6/29/2010	6/8/2011	6/8/2011	CAI INTERNATIONAL INC	-200 000	-2,483 30	4,013 86	1,530 56
6/28/2010	12/21/2010	12/21/2010	CPI CORP	-100 000	-2,219 90	2,333.18	113 28
12/21/2010	12/22/2010	12/22/2010	SEC ID 125902106	-355 000	-7,800 66	8,282 79	482.13
6/30/2010	12/21/2010	12/21/2010	CPI CORP	-45 000	-1,004 26	1,049 93	45 67
12/21/2010	12/22/2010	12/22/2010	SEC ID 125902106	-190,000	-4,240 21	4,013 93	-226.28
6/30/2010	12/22/2010	12/22/2010	CPI CORP	-110 000	-2,454 86	2,298 52	-156 34
12/22/2010	12/23/2010	12/23/2010	SEC ID 125902106	-110 000	-2,454 86	2,298 52	-156 34
12/23/2010	12/24/2010	12/24/2010	CPI CORP	-110 000	-2,454 86	2,298 52	-156 34

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Reported Date	Trade Date /	Original Acquisition's Trade Date of Sale /	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
9/9/2010	12/23/2010	12/24/2010	CPI CORP	-90 000	-1,990 29	1,880 60	-109 69
9/9/2010	12/27/2010	12/27/2010	SEC ID 125902106	-10 000	-221 14	206 69	-14 45
9/10/2010	12/27/2010	12/27/2010	CPI CORP	-200.000	-4,390 88	4,133.71	-257 17
12/27/2010	12/27/2010	12/27/2010	SEC ID 125902106	-100 000	-2,727 57	2,066 85	-660 72
11/12/2010	12/27/2010	12/27/2010	CPI CORP	-70.000	-1,909 30	1,436 69	-472 61
12/28/2010	12/28/2010	12/29/2010	SEC ID 125902106	-100 000	-2,760 90	2,052 42	-708 48
11/15/2010	12/28/2010	12/29/2010	CPI CORP	-120 000	-3,275 60	2,462.91	-812 69
12/28/2010	12/28/2010	12/29/2010	SEC ID 125902106	-120 000	-3,275 60	2,462.91	-812 69
5/20/2010	4/21/2011	4/21/2011	CNA SURETY CORP	-450 000	-7,461 18	11,918 02	4,456 84
4/21/2011	4/22/2011	4/22/2011	SEC ID 12612L108	-375 000	-6,217 65	9,929 61	3,711 96
5/20/2010	4/25/2011	4/25/2011	CNA SURETY CORP	-375 000	-6,217 65	9,929 61	3,711 96
4/25/2011	4/26/2011	4/26/2011	SEC ID 12612L108	-754 020	-797.38	754 02	-43 36
4/19/2011	5/10/2011	5/10/2011	CVS CORP PASSTHRU CTF 144A	-757 860	-801 44	757 86	-43 58
6/10/2011	6/10/2011	6/11/2011	SEC ID 126650AL4	-1111000020C	-801 44	757 86	-43 58
6/10/2011	6/10/2011	6/11/2011	6.117% 01/10/2013 DD 12/12/02	-1111000020C	-801 44	757 86	-43 58
5/20/2010	12/3/2010	12/3/2010	CABELA'S INC	-510 000	-8,446 77	11,314 86	2,868 09
12/3/2010	1/11/2011	1/11/2011	SEC ID 126804301	-700 000	-9,540 37	11,440 09	1,899 72
5/14/2010	5/3/2011	5/3/2011	CALPINE CORP	-700 000	-9,540 37	11,440 09	1,899 72
5/3/2011	5/4/2011	5/4/2011	SEC ID 131347304	-600.000	-8,247 12	9,805 79	1,558 67
5/18/2010	5/3/2011	5/3/2011	CALPINE CORP	-500 000	-6,793 30	8,171 49	1,378 19
5/3/2011	5/4/2011	5/4/2011	SEC ID 131347304	-700 000	-2,868 67	5,319 19	2,450 52
6/9/2010	1/24/2011	1/24/2011	CAPITALSOURCE INC	-4,900 000	-20,080 69	37,531 80	17,451 11
1/24/2011	1/25/2011	1/25/2011	SEC ID 14055X102	-4,900 000	-20,080 69	37,531 80	17,451 11
6/9/2010	1/24/2011	1/24/2011	CAPITALSOURCE INC	-4,900 000	-20,080 69	37,531 80	17,451 11
1/25/2011	1/26/2011	1/26/2011	SEC ID 14055X102	-4,900 000	-20,080 69	37,531 80	17,451 11



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Lot Level Dispositions

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11/1/2010 - 6/30/2011

JOSIAH MACY COMBINE - K63G1001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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7/16/2010	11/29/2010	CHIQUITA BRANDS INTERNATIONAL	10342000650L	-1,290 000	-16,008 13	-923 90
7/15/2010	11/30/2010	CHIQUITA BRANDS SEC ID: 170032809	10342000640L	-1,240,000	-15,839 02	-1,898 19
7/16/2010	12/1/2010	CHIQUITA BRANDS SEC ID: 170032809	10342000650L	-1,295 000	-16,070 17	-1,609.41
7/16/2010	11/30/2010	CHIQUITA BRANDS SEC ID: 170032809	10342000650L	-60,000	-744.56	-70 00
11/30/2010	12/9/2010	INTERNATIONAL	10342000650L			
11/17/2010	5/10/2011	CONTINENTAL AIRLINES 2010-1 CL SEC ID: 21079VAA1	10343000050A	-2,000 000	-2,000 00	-52 50
11/17/2010	6/22/2011	CONTINENTAL AIRLINES 2010-1 CL 4.750% 01/12/2021 DD 12/02/10	10343000050A	-6,000 000	-6,000 00	-180 00
11/22/2010	3/28/2011	CURTISS-WRIGHT CORP SEC ID: 231561101	10342000690L	-360 000	-10,714 54	1,585 12
11/22/2010	3/29/2011	CURTISS-WRIGHT CORP SEC ID: 231561101	10342000690L	-290,000	-8,631 15	1,273 05
3/29/2011	3/30/2011	CURTISS-WRIGHT CORP SEC ID: 231561101	10342000690L	-50,000	-1,488 13	221.13
3/30/2011	3/31/2011	CURTISS-WRIGHT CORP SEC ID: 231561101	10342000700L	-270 000	-8,137 69	1,092.32
3/30/2011	3/31/2011	CURTISS-WRIGHT CORP SEC ID: 231561101	10342000700L	-140,000	-4,219 55	704 80
4/7/2011	4/8/2011	CURTISS-WRIGHT CORP SEC ID: 231561101	10342000700L	-60 000	-1,861.84	248 59
11/30/2010	4/13/2011	CURTISS-WRIGHT CORP SEC ID: 231561101	10343000080A	-250 000	-7,757 68	481 11
4/13/2011	4/14/2011	CURTISS-WRIGHT CORP SEC ID: 231561101	10343000080A	-120 000	-3,723 68	193 09
4/14/2011	4/15/2011	CURTISS-WRIGHT CORP SEC ID: 231561101	10343000080A	-220 000	-7,058 08	122 67
4/14/2011	4/15/2011	CURTISS-WRIGHT CORP SEC ID: 231561101	10336000020C	-160 000	-5,119 84	102 52
12/2/2010	4/14/2011	CURTISS-WRIGHT CORP SEC ID: 231561101	10337000020C			

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JOSHIAH MACY COMBINE - K63G10001000

Status: REVISED

Base Currency: USD

Report ID: HDA824

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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11/15/2010	3/30/2011	DELTA AIR LINES 2010-2 CLASS A	-8,000 000	-8,000.00	8,000 00	0 00
3/30/2011	3/31/2011	4.950% 05/23/2019 DD 11/22/10	10342000620L			
5/20/2010	12/3/2010	DELTA APPAREL INC	-950 000	-16,201 01	12,038 38	-4,162 63
12/3/2010	1/12/2011	SEC ID: 247368103	10342000740L			
6/30/2010	5/10/2011	DIGITAL REALTY TRUST LP 4 500%	-7,000 000	-6,978 79	7,294 63	315 84
5/10/2011	5/10/2011	07/15/2015 DD 07/08/10	11013000210F			
6/16/2010	5/4/2011	RR DONNELLEY & SONS CO	-50,000 000	-50,000.00	51,375 00	1,375 00
5/4/2011	5/6/2011	7.625% 06/15/2020 DD 06/21/10	10342000410L			
10/29/2010	4/6/2011	DRESSER-RAND GROUP INC	-600.000	-20,683.50	32,229 46	11,545 96
4/6/2011	4/7/2011	SEC ID: 261608103	10342001020L			
10/29/2010	4/7/2011	DRESSER-RAND GROUP INC	-1,500 000	-51,708.75	80,750 04	29,041 29
4/7/2011	4/8/2011	SEC ID: 261608103	10342001020L			
10/29/2010	4/8/2011	DRESSER-RAND GROUP INC	-700 000	-24,130 75	37,439 48	13,308 73
4/8/2011	4/11/2011	SEC ID: 261608103	10342001020L			
5/20/2010	1/4/2011	DREW INDUSTRIES INC	-200.000	-4,277 52	4,565 54	288 02
1/4/2011	1/6/2011	SEC ID: 261681205	10342000750L			
5/20/2010	1/5/2011	DREW INDUSTRIES INC	-470 000	-10,052.17	10,706 27	654 10
1/5/2011	1/6/2011	SEC ID: 261681205	10342000750L			
5/20/2010	1/6/2011	DREW INDUSTRIES INC	-480 000	-10,266.05	10,958 26	692 21
1/6/2011	1/7/2011	SEC ID: 261681205	10342000750L			
3/22/2011	5/10/2011	EI DU PONT DE NEMOURS & CO	-3,000.000	-2,993 67	3,070 68	77 01
5/10/2011	5/10/2011	4.250% 04/01/2021 DD 03/25/11	11082000080C			
5/4/2011	5/10/2011	DUKE ENERGY CAROLINAS LLC	-2,000 000	-2,072 98	2,075 26	2 28
5/10/2011	5/10/2011	4.300% 06/15/2020 DD 06/07/10	11124000160C			
6/24/2010	5/10/2011	ERAC USA FINANCE LLC 5 250%	-3,000 000	-2,981 49	3,180 90	199 41
5/10/2011	5/10/2011	SEC ID: 26442CAJ3	10342000740L			
9/14/2010	1/25/2011	EDISON INTERNATIONAL 3 750%	-25,000 000	-24,952 75	24,958.50	5.75
1/25/2011	1/26/2011	SEC ID: 26884TTA0	10342000430L			
8/16/2010	6/1/2011	ELECTRONICS FOR IMAGING INC	-200 000	-2,135 44	3,526 63	1,391 19
6/1/2011	6/2/2011	SEC ID: 281020AF4	10342000760L			



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JOSIAH MACY COMBINE - K63G10001000

Original Acquisition's Trade Date of Sale/ Trade Date/ Posted

Reported Date	Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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8/17/2010	6/1/2011	ELECTRONICS FOR IMAGING INC	-310,000	-3,436.01	5,466.28	2,030.27
6/1/2011	6/2/2011	SEC ID: 286082102	10342000770L	-270,000	4,760.95	1,825.00
8/25/2010	6/1/2011	ELECTRONICS FOR IMAGING INC	-270,000	-2,935.95	4,760.95	1,825.00
6/1/2011	6/2/2011	SEC ID: 286082102	10342000780L	-3,000,000	3,218.19	-70.89
5/4/2011	5/10/2011	ENERGY TRANSFER PARTNERS LP	-3,000,000	-3,289.08	3,218.19	-70.89
5/10/2011	5/10/2011	6.25% 10/15/2036 DD 10/23/06	11124000210C			
8/30/2010	12/1/2010	EARNIS INC	-10,000	-152.61	173.73	21.12
12/1/2010	1/11/2011	SEC ID: 293389102	10342000870L	-350,000	6,080.66	-436.76
10/7/2010	12/3/2010	EARNIS INC	-110,000	-2,048.33	1,932.51	-115.82
12/3/2010	1/11/2011	SEC ID: 293389102	10342000880L	-310,000	5,446.17	-504.81
10/8/2010	12/3/2010	EARNIS INC	-310,000	-5,950.98	5,446.17	-504.81
12/3/2010	1/11/2011	SEC ID: 293389102	10342000890L	-15,000	266.29	33.03
8/20/2010	12/10/2010	EARNIS INC	-15,000	-233.26	266.29	33.03
12/10/2010	12/13/2010	SEC ID: 293389102	10342000840L	-545,000	9,675.16	1,230.33
8/23/2010	12/10/2010	EARNIS INC	-545,000	-8,444.83	9,675.16	1,230.33
12/10/2010	12/13/2010	SEC ID: 293389102	10342000850L	-40,000	710.10	97.46
8/27/2010	12/10/2010	EARNIS INC	-40,000	-612.64	710.10	97.46
12/10/2010	12/13/2010	SEC ID: 293389102	10342000860L	-170,000	2,984.21	380.51
8/27/2010	12/13/2010	EARNIS INC	-170,000	-2,603.70	2,984.21	380.51
12/13/2010	12/14/2010	SEC ID: 293389102	10342000860L	-420,000	7,372.77	963.36
8/30/2010	12/13/2010	EARNIS INC	-420,000	-6,409.41	7,372.77	963.36
12/13/2010	12/14/2010	SEC ID: 293389102	10342000870L	-7,000,000	7,152.67	290.92
3/8/2011	6/1/2011	ENSCO PLC 4 700% 03/15/2021	11068000070C	-6,861.75	7,152.67	290.92
6/1/2011	6/1/2011	DD 03/17/11				
9/2/2010	12/9/2010	FAIRCHILD SEMICONDUCTOR	-720,000	-5,936.62	10,790.09	4,853.47
12/9/2010	12/10/2010	INTERN	10342000900L			
9/2/2010	12/29/2010	FAIRCHILD SEMICONDUCTOR	-1,610,000	-13,274.93	25,380.58	12,105.65
12/29/2010	12/30/2010	INTERN	10342000900L			
9/2/2010	1/18/2011	FAIRCHILD SEMICONDUCTOR	-270,000	-2,226.23	4,571.06	2,344.83
1/18/2011	1/19/2011	INTERN	10342000900L			
1/18/2011	1/19/2011	SEC ID: 303726103				

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JOSIAH MACY COMBINE - K63G10001000

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Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/	Posted	Date	Description	Shares Sold	Cost	Amount	Realized
Reported Date	Date	Date	Date		Base	Base	Base	Base

9/2/2010	2/3/2011	2/4/2011	2/3/2011	FAIRCHILD SEMICONDUCTOR INTERN	-400,000	-3,298.12	7,273.46	3,975.34
9/2/2010	3/28/2011	3/28/2011	3/28/2011	FAIRCHILD SEMICONDUCTOR INTERN	-1,340,000	-11,048.71	24,285.96	13,237.25
9/2/2010	6/30/2011	7/1/2011	7/1/2011	FAIRCHILD SEMICONDUCTOR INTERN	-925,000	-7,626.90	15,481.52	7,854.62
9/10/2010	6/30/2011	7/1/2011	7/1/2011	FAIRCHILD SEMICONDUCTOR INTERN	-2,640,000	-21,204.22	44,185.09	22,980.87
1/25/2011	5/10/2011	5/10/2011	5/10/2011	FAMILY DOLLAR STORES INC 5.000% 02/01/2021 DD 01/28/11	-2,000,000	-1,989.88	1,991.62	1.74
8/20/2010	12/1/2010	1/12/2011	12/1/2010	FHLMC POOL #A7-8953 5.500% SEC ID: 307000AA7	-2,731,700	-2,913.53	2,731.70	-181.83
8/20/2010	1/1/2011	1/12/2011	1/1/2011	FHLMC POOL #A7-8953 5.500% SEC ID: 3128LC5N2	-3,733,740	-3,982.27	3,733.74	-248.53
8/20/2010	2/1/2011	2/8/2011	2/1/2011	FHLMC POOL #A7-8953 5.500% SEC ID: 3128LC5N2	-801,460	-854.81	801.46	-53.35
8/20/2010	3/1/2011	3/8/2011	3/1/2011	FHLMC POOL #A7-8953 5.500% SEC ID: 3128LC5N2	-2,538,520	-2,707.49	2,538.52	-168.9
8/20/2010	4/1/2011	4/8/2011	4/1/2011	FHLMC POOL #A7-8953 5.500% SEC ID: 3128LC5N2	-3,672,160	-3,916.59	3,672.16	-244.43
8/20/2010	5/1/2011	5/16/2011	5/1/2011	FHLMC POOL #A7-8953 5.500% SEC ID: 3128LC5N2	-1,319,299	-1,407.11	1,319.30	-87.81
8/20/2010	5/3/2011	5/6/2011	5/3/2011	FHLMC POOL #A7-8953 5.500% SEC ID: 3128LC5N2	-61,577,350	-65,676.10	66,210.08	533.98

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JOSIAH MACY COMBINE - K63G1001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted Date	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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8/5/2010	12/1/2010	FHLMC POOL #G0-3189 6 500%	-229 680	-251 72	229 68	-22 04	
8/5/2010	1/1/2011	FHLMC POOL #G0-3189 6 500%	-180 640	-197 97	180 64	-17 33	
8/5/2010	2/1/2011	FHLMC POOL #G0-3189 6 500%	-141 010	-154 54	141 01	-13 53	
8/5/2010	3/1/2011	FHLMC POOL #G0-3189 6.500%	-157 170	-172 25	157 18	-15 07	
8/5/2010	3/7/2011	FHLMC POOL #G0-3189 6 500%	-5,450 150	-5,973 02	6,102 46	129 44	
8/26/2010	12/1/2010	FHLMC POOL #G0-3604 5 500%	-5,925 060	-6,389 81	5,925 06	-464 75	
8/26/2010	1/1/2011	FHLMC POOL #G0-3604 5 500%	-5,735 760	-6,185 66	5,735 76	-449 90	
8/26/2010	2/1/2011	FHLMC POOL #G0-3604 5 500%	-5,146 310	-5,549 97	5,146 31	-403 66	
8/26/2010	3/1/2011	FHLMC POOL #G0-3604 5 500%	-4,503 440	-4,856 68	4,503 44	-353 24	
8/26/2010	4/1/2011	FHLMC POOL #G0-3604 5 500%	-3,501 680	-3,776 34	3,501 68	-274 66	
8/26/2010	5/1/2011	FHLMC POOL #G0-3604 5 500%	-2,818 460	-3,039 53	2,818 46	-221 07	
8/26/2010	4/18/2011	FHLMC POOL #G0-3604 5 500%	-123,914 003	-133,633 52	132,936 51	-697 01	

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JOSHIAH MACY COMBINE - K63G10001000

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Status: REVISED

Original Acquisition's Trade Date of Sale/Trade Date/Posted Date	Reported Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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11/16/2010	11/16/2010	FHLMC POOL #G0-3621 6 500% SEC ID 3128M5LA6	-98,387.119	-109,824.64	108,502.54	-1,322.10
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12/1/2010	12/1/2010	FHLMC POOL #G0-3781 6 000% SEC ID 3128M5RA0	-1,378.930	-1,499.37	1,378.93	-120.44
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12/1/2010	1/12/2011	FHLMC POOL #G0-3781 6 000% SEC ID 3128M5RA0	-1,063.960	-1,156.89	1,063.96	-92.93
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10/20/2010	1/1/2011	FHLMC POOL #G0-3781 6 000% SEC ID 3128M5RA0	-1,063.960	-1,156.89	1,063.96	-92.93
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10/20/2010	2/1/2011	FHLMC POOL #G0-3781 6 000% SEC ID 3128M5RA0	-1,215.070	-1,321.20	1,215.07	-106.13
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10/20/2010	3/1/2011	FHLMC POOL #G0-3781 6 000% SEC ID 3128M5RA0	-1,027.420	-1,117.16	1,027.42	-89.74
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10/20/2010	4/1/2011	FHLMC POOL #G0-3781 6 000% SEC ID 3128M5RA0	-933.970	-1,015.55	933.97	-81.58
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10/20/2010	3/28/2011	FHLMC POOL #G0-3781 6.000% SEC ID 3128M5RA0	-35,608.490	-38,718.66	38,679.72	-38.94
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8/19/2010	12/1/2010	FHLMC POOL #G0-4222 5 500% SEC ID 3128M6AX6	-2,834.860	-3,075.60	2,834.86	-240.74
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8/19/2010	12/10/2010	FHLMC POOL #G0-4222 5 500% SEC ID 3128M6AX6	-26,085.070	-28,300.30	27,699.09	-601.21
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8/19/2010	1/1/2011	FHLMC POOL #G0-4222 5 500% SEC ID 3128M6AX6	-1,637.690	-1,776.77	1,637.69	-139.08
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8/19/2010	2/1/2011	FHLMC POOL #G0-4222 5 500% SEC ID 3128M6AX6	-1,343.390	-1,457.47	1,343.39	-114.08
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8/19/2010	3/1/2011	FHLMC POOL #G0-4222 5 500% SEC ID 3128M6AX6	-1,278.000	-1,386.53	1,278.00	-108.53
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3/1/2011	3/1/2011	FHLMC POOL #G0-4222 5 500% SEC ID 3128M6AX6	-1,278.000	-1,386.53	1,278.00	-108.53
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11/16/2010	11/16/2010	FHLMC POOL #G0-3621 6 500% SEC ID 3128M5LA6	-98,387.119	-109,824.64	108,502.54	-1,322.10
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11/1/2010 - 6/30/2011

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
8/19/2010	4/1/2011	FHLMC POOL #G0-4222 5 500%	-1,068 380	-1,159 11	1,068 38	-90 73
4/1/2011	4/8/2011	04/01/2038 DD 04/01/08 SEC ID: 3128M6AX6	10356000090A			
10/28/2010	5/1/2011	FHLMC POOL #G0-4222 5 500%	-848 070	-891 48	848 07	-43.41
5/1/2011	5/9/2011	04/01/2038 DD 04/01/08 SEC ID 3128M6AX6	10342000930L			
8/19/2010	5/3/2011	FHLMC POOL #G0-4222 5.500%	-1,988 448	-2,157 32	2,138 05	-19 27
5/3/2011	5/6/2011	04/01/2038 DD 04/01/08 SEC ID 3128M6AX6	10356000090A			
10/28/2010	5/3/2011	FHLMC POOL #G0-4222 5 500%	-33,480.612	-35,194 76	35,999.50	804 74
5/3/2011	5/6/2011	04/01/2038 DD 04/01/08 SEC ID 3128M6AX6	10342000930L			
8/20/2010	12/1/2010	FHLMC POOL #G0-4337 5 500%	-806 210	-858 74	806 21	-52 53
12/1/2010	1/12/2011	04/01/2038 DD 05/01/08 SEC ID 3128M6EJ3	10357000370A			
8/20/2010	1/1/2011	FHLMC POOL #G0-4337 5 500%	-509 250	-542 43	509 25	-33 18
1/1/2011	1/12/2011	04/01/2038 DD 05/01/08 SEC ID. 3128M6EJ3	10357000370A			
8/20/2010	2/1/2011	FHLMC POOL #G0-4337 5 500%	-505 080	-537 99	505.08	-32 91
2/1/2011	2/8/2011	04/01/2038 DD 05/01/08 SEC ID 3128M6EJ3	10357000370A			
8/20/2010	3/1/2011	FHLMC POOL #G0-4337 5 500%	-433 510	-461 76	433 51	-28 25
3/1/2011	3/8/2011	04/01/2038 DD 05/01/08 SEC ID 3128M6EJ3	10357000370A			
8/20/2010	4/1/2011	FHLMC POOL #G0-4337 5 500%	-499 750	-532 31	499 75	-32 56
4/1/2011	4/8/2011	04/01/2038 DD 05/01/08 SEC ID 3128M6EJ3	10357000370A			
8/20/2010	5/1/2011	FHLMC POOL #G0-4337 5 500%	-284.610	-303 15	284 61	-18 54
5/1/2011	5/9/2011	04/01/2038 DD 05/01/08 SEC ID 3128M6EJ3	10357000370A			
8/20/2010	6/1/2011	FHLMC POOL #G0-4337 5 500%	-397 050	-422 92	397 05	-25 87
6/1/2011	6/8/2011	04/01/2038 DD 05/01/08 SEC ID 3128M6EJ3	10357000370A			
11/16/2010	11/16/2010	FHLMC POOL #G0-4581 6 500%	-31,623 348	-35,627 81	34,874 62	-753 19
12/1/2010	1/13/2011	08/01/2038 DD 08/01/08 SEC ID 3128M6M62	11013000310A			



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Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Posted Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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7/14/2010	FHLMC POOL #GO-6018 6.500%	-675 430	-739 38	675 43	-63 95
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12/1/2010	FHLMC POOL #GO-6018 6.500%	10357000390A			
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1/1/2011	SEC ID 3128M8AT1	-761 120	-833 19	761 12	-72 07
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7/14/2010	FHLMC POOL #GO-6018 6.500%	10357000390A			
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2/1/2011	SEC ID 3128M8AT1	-934 140	-1,022 59	934 14	-88 45
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7/14/2010	FHLMC POOL #GO-6018 6.500%	953 700	-1,044.01	953 70	-90.31
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3/1/2011	SEC ID 3128M8AT1	10357000390A			
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3/7/2011	FHLMC POOL #GO-6018 6.500%	-21,113 260	-23,112.42	23,640.26	527 84
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7/14/2010	SEC ID 3128M8AT1	10357000390A			
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3/7/2011	FHLMC POOL #GO-6018 6.500%	10357000390A			
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3/8/2011	SEC ID 3128M8AT1	10357000390A			
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7/14/2010	FHLMC POOL #GO-6018 6.500%	10357000390A			
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3/1/2011	SEC ID 3128M8AT1	10357000390A			
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2/1/2011	FHLMC POOL #GO-6018 6.500%	-934 140	-1,022 59	934 14	-88 45
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7/14/2010	FHLMC POOL #GO-6018 6.500%	10357000390A			
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1/1/2011	SEC ID 3128M8AT1	-761 120	-833 19	761 12	-72 07
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1/1/2011	FHLMC POOL #GO-6018 6.500%	10357000390A			
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12/1/2010	SEC ID 3128M8AT1	10357000390A			
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7/14/2010	FHLMC POOL #GO-6018 6.500%	10357000390A			
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12/1/2010	FHLMC POOL #GO-6018 6.500%	10357000390A			
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JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Description	Shares Sold	Cost	Amount	Realized
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10/18/2010	5/1/2011	FNMA POOL #0190363 5 500%	-1,024 470	-1,104.03	1,024 47	-79 56
10/18/2010	5/9/2011	FNMA POOL #0190363 5 500%	10342000970L			
10/18/2010	6/1/2011	FNMA POOL #0190363 5 500%	-958 710	-1,033 16	958 71	-74 45
10/18/2010	6/8/2011	FNMA POOL #0190363 5 500%	10342000970L			
2/10/2011	4/1/2011	FNMA POOL #0190370 6 000%	-7,649 240	-8,277 91	7,649.24	-628.67
2/10/2011	4/8/2011	FNMA POOL #0190370 6 000%	11067000610C			
2/10/2011	5/1/2011	FNMA POOL #0190370 6 000%	-6,705 020	-7,256 09	6,705.02	-551 07
2/10/2011	5/9/2011	FNMA POOL #0190370 6 000%	11067000610C			
2/10/2011	5/3/2011	FNMA POOL #0190370 6 000%	-130,934 190	-141,695 35	143,823.02	2,127 67
2/10/2011	5/6/2011	FNMA POOL #0190370 6 000%	11067000610C			
2/10/2011	5/4/2011	FNMA POOL #0190370 6 000%	-23,086 630	-24,984 06	25,315 94	331 88
2/10/2011	5/6/2011	FNMA POOL #0190370 6 000%	11067000610C			
2/10/2011	6/1/2011	FNMA POOL #0190370 6 000%	-2,611 060	-2,825.66	2,611.06	-214 60
2/10/2011	6/8/2011	FNMA POOL #0190370 6 000%	11067000610C			
4/12/2011	5/5/2011	FHLMC MULTICLASS MTG 3826 BK	-89,000.000	-77,318 75	78,765 00	1,446 25
11/17/2010	11/17/2010	FNMA POOL #0257422 6 000%	-25,335 669	-26,632.05	27,552 54	920 49
12/1/2010	1/13/2011	FNMA POOL #0257422 6 000%	11013000350A			
12/1/2010	1/1/2011	FNMA POOL #0AH0018 3 500%	-363,230	-357 61	363 23	5 62
12/1/2010	1/10/2011	FNMA POOL #0AH0018 3 500%	10350000160A			
12/1/2010	2/1/2011	FNMA POOL #0AH0018 3 500%	-138 630	-136 49	138.63	2 14
12/1/2010	2/8/2011	FNMA POOL #0AH0018 3 500%	10350000160A			
12/1/2010	3/1/2011	FNMA POOL #0AH0018 3.500%	-169 590	-166 97	169 59	2.62
12/1/2010	3/8/2011	FNMA POOL #0AH0018 3.500%	10350000160A			

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JOSIAH MACY COMBINE - K63G10001000

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Base Currency: USD

Status: REVISED

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12/1/2010	4/1/2011	4/8/2011	FNMA POOL #0AH0018 3.500% SEC ID 3138A1AU5	-181 060	-178.26	181.06	2 80
12/1/2010	4/15/2011	4/15/2011	FNMA POOL #0AH0018 3.500% SEC ID 3138A1AU5	-20,803.270	-20,481.47	19,616.83	-864 64
12/1/2010	4/20/2011	4/26/2011	FNMA POOL #0AH0018 3.500% SEC ID 3138A1AU5	-16,840 740	-16,580.23	15,930 29	-649 94
12/1/2010	4/26/2011	4/26/2011	FNMA POOL #0AH0018 3.500% SEC ID 3138A1AU5	-27,737 690	-27,308 62	26,311 80	-996 82
12/1/2010	5/1/2011	5/16/2011	FNMA POOL #0AH0018 3 500% SEC ID 3138A1AU5	-52 800	-51 98	52 80	0 82
12/1/2010	5/2/2011	5/9/2011	FNMA POOL #0AH0018 3.500% SEC ID 3138A1AU5	-24,712.990	-24,330 71	23,564 23	-766 48
11/16/2010	2/1/2011	2/1/2011	FNMA POOL #0AH3426 3.000% SEC ID 3138A1AU5	-787 800	-782.88	787 80	4 92
11/16/2010	3/1/2011	3/8/2011	FNMA POOL #0AH3426 3.000% SEC ID 3138A4YY5	-1,249 580	-1,241 77	1,249 58	7 81
11/16/2010	4/1/2011	4/14/2011	FNMA POOL #0AH3426 3 000% SEC ID 3138A4YY5	-745.000	-740.34	745 00	4 66
11/16/2010	4/1/2011	4/14/2011	FNMA POOL #0AH3426 3.000% SEC ID 3138A4YY5	-140,217 620	-139,341 26	136,602 63	-2,738 63
12/30/2010	2/1/2011	2/1/2011	FNMA POOL #0466766 4 009% SEC ID 31381PQT8	-59 040	-58 25	59 04	0 79
12/30/2010	3/1/2011	3/8/2011	FNMA POOL #0466766 4 009% SEC ID 31381PQT8	-84.380	-83 25	84 38	1 13



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Original Acquisition's Trade Date of Sale/Trade Date/Posted Date	Reported Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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12/30/2010	4/1/2011	FNMA POOL #0466766 4.009%	-59 680	-58 88	59 68	0 80
12/30/2010	5/1/2011	FNMA POOL #0466766 4.009%	-68 290	-67 37	68 29	0 92
12/30/2010	5/20/2011	FNMA POOL #0466766 4.009%	-57,669 840	-56,894 89	58,539.40	1,644 51
5/20/2011	5/23/2011	SEC ID: 31381PQT8	11013000030C			
5/1/2011	5/9/2011	FNMA POOL #0555421 5.000%	-211 830	-222 02	211.83	-10 19
5/1/2011	5/9/2011	5/01/2033 DD 04/01/03	11101000200C			
4/11/2011	5/5/2011	FNMA POOL #0555421 5.000%	-10,093.690	-10,579 46	10,727.70	148 24
4/11/2011	5/5/2011	SEC ID: 31385XAW7	11101000200C			
4/13/2011	6/1/2011	FNMA POOL #0555531 5.500%	-1,267 190	-1,358.27	1,267.19	-91.08
6/1/2011	6/8/2011	06/01/2033 DD 05/01/03	11129000660C			
9/28/2010	12/1/2010	FNMA GTD REMIC P/T 02-69 Z	-1,054 790	-1,135 22	1,054 79	-80 43
9/28/2010	12/1/2010	5.500% 10/25/2032 DD 09/01/02	10342000980L			
9/28/2010	1/1/2011	SEC ID: 31392EH60	10342000980L			
9/28/2010	1/1/2011	FNMA GTD REMIC P/T 02-69 Z	-1,035.270	-1,114 21	1,035 27	-78.94
9/28/2010	2/1/2011	FNMA GTD REMIC P/T 02-69 Z	-1,298 900	-1,397 94	1,298 90	-99.04
9/28/2010	2/17/2011	5.500% 10/25/2032 DD 09/01/02	10342000980L			
9/28/2010	3/1/2011	SEC ID: 31392EH60	10342000980L			
9/28/2010	3/1/2011	FNMA GTD REMIC P/T 02-69 Z	-888 848	-956 62	888 85	-67.77
3/1/2011	3/29/2011	5.500% 10/25/2032 DD 09/01/02	11026000120C			
3/1/2011	3/1/2011	SEC ID: 31392EH60	11026000120C			
3/1/2011	3/1/2011	FNMA GTD REMIC P/T 02-69 Z	-152 012	-152 01	152.01	0 00
3/1/2011	3/29/2011	5.500% 10/25/2032 DD 09/01/02	11056000550C			

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Original Acquisition's Trade Date of Sale/	Trade Date/	Reported Date	Description	Shares Sold	Cost	Amount	Realized
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3/1/2011	3/1/2011	3/1/2011	FNMA GTD REMIC P/T 02-69 Z	-146 76	-146 76	146 76	0 00
3/1/2011	3/29/2011	3/29/2011	5 500% 10/25/2032 DD 09/01/02	11083000030C			
3/1/2011	3/4/2011	3/4/2011	FNMA GTD REMIC P/T 02-69 Z	-30,822 340	-33,172.55	33,191 82	19.27
3/4/2011	3/17/2011	3/17/2011	5 500% 10/25/2032 DD 09/01/02	10342000980L			
6/28/2011	6/28/2011	6/28/2011	SEC ID 31392EH60				
6/28/2011	6/28/2011	6/28/2011	FHLMC MULTICLASS CTF 2825 PZ	-26,309 233	-27,199 72	29,038 80	1,839 08
6/28/2011	7/1/2011	7/1/2011	5 500% 07/15/2034 DD 07/01/04				
6/28/2011	6/28/2011	6/28/2011	SEC ID 31395CQX2				
6/28/2011	6/28/2011	6/28/2011	FHLMC MULTICLASS CTFS R008 ZA	-20,132.080	-22,050 02	23,277 73	1,227 71
11/17/2010	2/9/2011	2/9/2011	SEC ID 31396U6V7				
11/17/2010	2/9/2011	2/9/2011	FNMA GTD REMIC P/T 2010-M7 A2	-32,000.000	-32,158 75	30,400 00	-1,758.75
11/17/2010	2/22/2011	2/22/2011	3 655% 11/25/2020 DD 11/01/10	10358000050A			
11/17/2010	2/22/2011	2/22/2011	SEC ID 31398SU76				
11/17/2010	2/22/2011	2/22/2011	FNMA GTD REMIC P/T 2010-M7 A2	-32,000 000	-32,158 75	30,940 00	-1,218 75
3/30/2011	5/1/2011	5/1/2011	FNMA POOL #0725422 5.000%	-1,572 030	-1,652 35	1,572 03	-80 32
3/30/2011	5/9/2011	5/9/2011	04/01/2034 DD 04/01/04	11101000340A			
3/30/2011	6/1/2011	6/1/2011	SEC ID 31402C4F6				
3/30/2011	6/1/2011	6/1/2011	FNMA POOL #0725422 5 000%	-1,820.410	-1,913.42	1,820 41	-93.01
3/22/2011	5/1/2011	5/1/2011	SEC ID 31402C4F6				
3/22/2011	5/1/2011	5/1/2011	FNMA POOL #0735500 5 500%	-1,284.360	-1,377 88	1,284 36	-93 52
3/22/2011	5/9/2011	5/9/2011	05/01/2035 DD 04/01/05	11103000260C			
3/22/2011	6/1/2011	6/1/2011	SEC ID 31402RDD8				
3/22/2011	6/1/2011	6/1/2011	FNMA POOL #0735500 5 500%	-1,268 830	-1,361.22	1,268 83	-92 39
4/1/2011	5/1/2011	5/1/2011	SEC ID 31402RDD8				
4/1/2011	5/1/2011	5/1/2011	FNMA POOL #0735578 5 000%	-157.000	-164.46	157 00	-7 46
4/1/2011	5/9/2011	5/9/2011	06/01/2035 DD 05/01/05	11097000120C			
4/1/2011	5/5/2011	5/5/2011	SEC ID: 31402RFT1				
4/1/2011	5/5/2011	5/5/2011	FNMA POOL #0735578 5 000%	-7,603 030	-7,964 18	8,071 10	106.92
5/5/2011	5/6/2011	5/6/2011	06/01/2035 DD 05/01/05	11097000120C			



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Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Reported Date	Shares Sold	Cost	Amount	Realized Gain/Loss	Base
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12/1/2010	12/1/2010	12/1/2010	FNMA POOL #0745275 5.000%	-3,968.060	-4,214.77	3,968.06	-246.71
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8/18/2010	1/1/2011	1/1/2011	FNMA POOL #0745275 5.000%	-11,577.010	-12,296.81	11,577.01	-719.80
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8/18/2010	1/13/2011	1/13/2011	SEC ID: 31403C6L0	10342001020L			
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8/18/2010	2/1/2011	2/1/2011	FNMA POOL #0745275 5.000%	-5,465.318	-5,805.12	5,465.32	-339.80
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8/18/2010	2/23/2011	2/23/2011	SEC ID: 31403C6L0	10342001020L			
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8/18/2010	2/1/2011	2/1/2011	FNMA POOL #0745275 5.000%	-3,199.772	-3,502.38	3,199.77	-302.61
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8/18/2010	3/1/2011	3/1/2011	FNMA POOL #0745275 5.000%	-7,877.430	-8,622.42	7,877.43	-744.99
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8/18/2010	4/1/2011	4/1/2011	SEC ID: 31403C6L0	10350000240A			
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8/18/2010	4/1/2011	4/1/2011	FNMA POOL #0745275 5.000%	-3,429.973	-3,754.35	3,429.97	-324.38
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8/19/2010	4/1/2011	4/1/2011	SEC ID: 31403C6L0	10342001030L			
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8/19/2010	4/1/2011	4/1/2011	FNMA POOL #0745275 5.000%	-3,901.115	-4,264.37	4,084.59	-179.78
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9/8/2010	4/11/2011	4/11/2011	SEC ID: 31403C6L0	10342001040L			
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9/8/2010	4/11/2011	4/11/2011	FNMA POOL #0745275 5.000%	-6,503.465	-6,925.57	6,809.33	-116.24
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12/8/2010	5/1/2011	5/1/2011	SEC ID: 31403C6L0	10342002830C			
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12/8/2010	5/1/2011	5/1/2011	FNMA POOL #0745275 5.000%	-5,417.970	-5,691.41	5,417.97	-273.44
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10/28/2010	5/3/2011	5/3/2011	SEC ID: 31403C6L0	10342001050L			
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10/28/2010	5/3/2011	5/3/2011	FNMA POOL #0745275 5.000%	-22,090.430	-22,986.16	23,415.86	429.70
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12/1/2010	5/3/2011	5/3/2011	SEC ID: 31403C6L0	10350000220A			
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12/1/2010	5/3/2011	5/3/2011	FNMA POOL #0745275 5.000%	-33,743.170	-35,867.93	35,767.76	-100.17
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5/3/2011	5/6/2011	5/6/2011	SEC ID: 31403C6L0	10350000220A			
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5/3/2011	5/6/2011	5/6/2011	FNMA POOL #0745275 5.000%	02/01/2036 DD 01/01/06			
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5/3/2011	5/6/2011	5/6/2011	SEC ID: 31403C6L0	10350000220A			
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5/3/2011	5/6/2011	5/6/2011	FNMA POOL #0745275 5.000%	02/01/2036 DD 01/01/06			
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5/3/2011	5/6/2011	5/6/2011	SEC ID: 31403C6L0	10350000220A			
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5/3/2011	5/6/2011	5/6/2011	FNMA POOL #0745275 5.000%	02/01/2036 DD 01/01/06			
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5/3/2011	5/6/2011	5/6/2011	SEC ID: 31403C6L0	10350000220A			
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Status: REVISED

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

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

Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date	Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
9/8/2010	6/1/2011	FNMA POOL #0745428 5 500%	-1,583 280	-1,700.79	1,583.28	-117.51
6/1/2011	6/8/2011	01/01/2036 DD 03/01/06 SEC ID 31403DD97	10357000420A			
2/22/2011	4/1/2011	FNMA POOL #0745886 5.500%	-299 820	-321 32	299 82	-21 50
4/1/2011	4/8/2011	04/01/2036 DD 09/01/06 SEC ID 31403DUK3	11066000150C			
2/22/2011	5/1/2011	FNMA POOL #0745886 5.500%	-241.700	-259 03	241.70	-17 33
5/1/2011	5/9/2011	04/01/2036 DD 09/01/06 SEC ID 31403DUK3	11066000150C			
2/22/2011	5/5/2011	FNMA POOL #0745886 5.500%	-15,043 580	-16,122.49	16,270 57	148.08
5/5/2011	5/9/2011	04/01/2036 DD 09/01/06 SEC ID. 31403DUK3	11066000150C			
2/17/2011	4/1/2011	FNMA POOL #0745950 6 000%	-3,847 730	-4,183 81	3,847 73	-336 08
4/1/2011	4/8/2011	11/01/2036 DD 10/01/06 SEC ID 31403DWK1	11067000480C			
2/17/2011	5/1/2011	FNMA POOL #0745950 6.000%	-5,108 180	-5,554.35	5,108 18	-446 17
5/1/2011	5/9/2011	11/01/2036 DD 10/01/06 SEC ID 31403DWK1	11067000480C			
2/17/2011	5/6/2011	FNMA POOL #0745950 6 000%	-77,221 400	-83,966 21	85,064 20	1,097 99
5/6/2011	5/6/2011	11/01/2036 DD 10/01/06 SEC ID. 31403DWK1	11067000480C			
2/17/2011	6/1/2011	FNMA POOL #0745950 6 000%	-2,355 260	-2,560 98	2,355 26	-205 72
6/1/2011	6/8/2011	11/01/2036 DD 10/01/06 SEC ID 31403DWK1	11067000480C			
2/24/2011	4/1/2011	FNMA POOL #0888209 5.500%	-289 770	-310.91	289 77	-21 14
4/1/2011	4/8/2011	05/01/2036 DD 02/01/07 SEC ID 31410FYE9	11066000190C			
2/24/2011	5/1/2011	FNMA POOL #0888209 5 500%	-251 310	-269 65	251 31	-18.34
5/1/2011	5/9/2011	05/01/2036 DD 02/01/07 SEC ID 31410FYE9	11066000190C			
2/24/2011	6/1/2011	FNMA POOL #0888209 5.500%	-263 390	-282 61	263 39	-19 22
6/1/2011	6/8/2011	05/01/2036 DD 02/01/07 SEC ID 31410FYE9	11066000190C			
2/24/2011	6/20/2011	FNMA POOL #0888209 5 500%	-11,382 930	-12,213 54	12,361 15	147 61
6/20/2011	7/8/2011	05/01/2036 DD 02/01/07 SEC ID. 31410FYE9	11066000190C			

by Reported Date
11/1/2010 - 6/30/2011

JOSHIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Lot Level Dispositions

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Reported Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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5/1/2011	5/1/2011	3/22/2011	FNMA POOL #0888268 6 000% SEC ID: 31410FZ99	-616 780	-671 33	616.78	-54.55
5/3/2011	5/6/2011	3/22/2011	FNMA POOL #0888268 6 000% SEC ID: 31410FZ99	-23,800 370	-25,905.21	26,128 35	223 14
3/1/2011	3/1/2011	1/19/2011	FNMA POOL #0888344 5.000% SEC ID 31410F5D3	-1,340 890	-1,412 96	1,340 89	-72 07
3/8/2011	3/8/2011	3/1/2011	FNMA POOL #0888344 5.000% SEC ID 31410F5D3	-1,175 730	-1,238 93	1,175 73	-63 20
4/1/2011	4/8/2011	1/19/2011	FNMA POOL #0888344 5.000% SEC ID 31410F5D3	-841 020	-886.22	841.02	-45.20
5/1/2011	5/9/2011	1/19/2011	FNMA POOL #0888344 5 000% SEC ID 31410F5D3	-808.830	-852 30	808 83	-43 47
6/1/2011	6/8/2011	1/19/2011	FNMA POOL #0888344 5 000% SEC ID 31410F5D3	-2,015 180	-2,204.10	2,015 18	-188 92
1/1/2011	1/11/2011	10/21/2010	FNMA POOL #0888608 6 000% SEC ID 31410GGR8	-1,475 950	-1,614.32	1,475 95	-138 3
2/1/2011	2/8/2011	10/21/2010	FNMA POOL #0888608 6 000% SEC ID 31410GGR8	-1,794.390	-1,962 61	1,794 39	-168 22
3/1/2011	3/8/2011	10/21/2010	FNMA POOL #0888608 6 000% SEC ID 31410GGR8	-1,750 550	-1,914 66	1,750 55	-164.11
4/1/2011	4/8/2011	10/21/2010	FNMA POOL #0888608 6 000% SEC ID 31410GGR8	-53,358 556	-58,360 93	58,119 14	-241 79
4/8/2011	4/8/2011	10/21/2010	FNMA POOL #0888608 6 000% SEC ID 31410GGR8				

Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

JOSIAH MACY COMBINE - K63G1001000

BNY MELLON



Report ID: HDA824

Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Reported Date	Description	Shares Sold	Cost	Amount	Realized Gain/Loss	Base
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8/19/2010	12/1/2010	12/1/2010	FNMA POOL #0889072 6.500%	-4,032.580	-4,394.25	4,032.58	-361.67	
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8/19/2010	1/1/2011	12/01/2037 DD 01/01/08	FNMA POOL #0889072 6.500%	-4,315.470	-4,702.52	4,315.47	-387.05	
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8/19/2010	2/1/2011	12/01/2037 DD 01/01/08	FNMA POOL #0889072 6.500%	-4,165.540	-4,539.14	4,165.54	-373.60	
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11/4/2010	3/1/2011	12/01/2037 DD 01/01/08	FNMA POOL #0889072 6.500%	-3,688.430	-4,097.04	3,688.43	-408.61	
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8/19/2010	2/17/2011	12/01/2037 DD 01/01/08	FNMA POOL #0889072 6.500%	-25,852.586	-28,171.25	28,773.12	601.87	
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11/4/2010	2/17/2011	12/01/2037 DD 01/01/08	FNMA POOL #0889072 6.500%	-128,172.014	-142,371.07	142,651.45	280.38	
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9/13/2010	12/1/2010	01/01/2038 DD 01/01/08	FNMA POOL #0889106 6.500%	-570.680	-621.15	570.68	-50.47	
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9/13/2010	1/1/2011	01/01/2038 DD 01/01/08	FNMA POOL #0889106 6.500%	-681.440	-741.71	681.44	-60.27	
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9/13/2010	2/1/2011	01/01/2038 DD 01/01/08	FNMA POOL #0889106 6.500%	-643.230	-700.12	643.23	-56.89	
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9/13/2010	3/1/2011	01/01/2038 DD 01/01/08	FNMA POOL #0889106 6.500%	-562.390	-612.13	562.39	-49.74	
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9/13/2010	3/9/2011	01/01/2038 DD 01/01/08	FNMA POOL #0889106 6.500%	-21,257.516	-23,137.47	23,781.85	644.38	
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3/25/2011	5/1/2011	05/01/2037 DD 02/01/08	FNMA POOL #0889140 5.500%	-1,636.980	-1,759.24	1,636.98	-122.26	
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5/1/2011	5/9/2011	SEC ID: 31410GZD8						
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8/19/2010	12/1/2010	12/01/2037 DD 01/01/08	FNMA POOL #0889072 6.500%	-4,032.580	-4,394.25	4,032.58	-361.67	
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8/19/2010	1/1/2011	12/01/2037 DD 01/01/08	FNMA POOL #0889072 6.500%	-4,315.470	-4,702.52	4,315.47	-387.05	
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8/19/2010	2/1/2011	12/01/2037 DD 01/01/08	FNMA POOL #0889072 6.500%	-4,165.540	-4,539.14	4,165.54	-373.60	
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11/4/2010	3/1/2011	12/01/2037 DD 01/01/08	FNMA POOL #0889072 6.500%	-3,688.430	-4,097.04	3,688.43	-408.61	
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8/19/2010	2/17/2011	12/01/2037 DD 01/01/08	FNMA POOL #0889072 6.500%	-25,852.586	-28,171.25	28,773.12	601.87	
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11/4/2010	2/17/2011	12/01/2037 DD 01/01/08	FNMA POOL #0889072 6.500%	-128,172.014	-142,371.07	142,651.45	280.38	
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9/13/2010	12/1/2010	01/01/2038 DD 01/01/08	FNMA POOL #0889106 6.500%	-570.680	-621.15	570.68	-50.47	
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9/13/2010	1/1/2011	01/01/2038 DD 01/01/08	FNMA POOL #0889106 6.500%	-681.440	-741.71	681.44	-60.27	
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9/13/2010	2/1/2011	01/01/2038 DD 01/01/08	FNMA POOL #0889106 6.500%	-643.230	-700.12	643.23	-56.89	
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9/13/2010	3/1/2011	01/01/2038 DD 01/01/08	FNMA POOL #0889106 6.500%	-562.390	-612.13	562.39	-49.74	
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9/13/2010	3/9/2011	01/01/2038 DD 01/01/08	FNMA POOL #0889106 6.500%	-21,257.516	-23,137.47	23,781.85	644.38	
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3/25/2011	5/1/2011	05/01/2037 DD 02/01/08	FNMA POOL #0889140 5.500%	-1,636.980	-1,759.24	1,636.98	-122.26	
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5/1/2011	5/9/2011	SEC ID: 31410GZD8						
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JOSIAH MACY COMBINE - K63G10001000

11/1/2010 - 6/30/2011

by Reported Date

Lot Level Dispositions

Report ID: HDA824

Base Currency: USD

Status: REVERSED

Original Acquisition's Trade Date of Sale/ Trade Date/ Posted Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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3/25/2011	FNMA POOL #0889140 5.500%	-1,320 470	-1,419 09	1,320 47	-98.62
6/1/2011	SEC ID 31410GZD8				
5/1/2011	FNMA POOL #0889506 6.000%	-1,893.880	-2,065 51	1,893 88	-171.63
5/9/2011	03/01/2037 DD 05/01/08	11101000320A			
3/28/2011	SEC ID 31410KGP3				
5/3/2011	FNMA POOL #0889506 6.000%	-74,979 080	-81,774 06	82,359 83	585.77
5/6/2011	03/01/2037 DD 05/01/08	11101000320A			
4/1/2011	SEC ID 31410KGP3				
4/1/2011	FNMA POOL #0889574 6.000%	-3,452 470	-3,757 26	3,452 47	-304.79
4/8/2011	08/01/2037 DD 05/01/08	11067000570C			
4/11/2011	SEC ID 31410KJT2				
4/11/2011	FNMA POOL #0889574 6.000%	-22,916 110	-24,939 17	25,028 69	89.52
4/11/2011	08/01/2037 DD 05/01/08	11067000570C			
5/1/2011	SEC ID 31410KJT2				
5/1/2011	FNMA POOL #0889574 6.000%	-2,479 250	-2,698 12	2,479 25	-218.87
5/9/2011	08/01/2037 DD 05/01/08	11067000570C			
6/1/2011	SEC ID 31410KJT2				
6/1/2011	FNMA POOL #0889574 6.000%	-2,797 780	-3,044 77	2,797.78	-246.99
6/8/2011	08/01/2037 DD 05/01/08	11067000570C			
12/1/2010	SEC ID 31410KJT2				
8/11/2010	FNMA POOL #0889579 6.000%	-528 560	-574 31	528 56	-45.75
12/1/2010	05/01/2038 DD 05/01/08	10357000490A			
8/11/2010	SEC ID 31410KJY1				
8/11/2010	FNMA POOL #0889579 6.000%	-531 730	-577 76	531 73	-46.03
1/1/2011	05/01/2038 DD 05/01/08	10357000490A			
1/1/2011	SEC ID 31410KJY1				
2/1/2011	FNMA POOL #0889579 6.000%	-453 030	-492 25	453 03	-39.22
2/8/2011	05/01/2038 DD 05/01/08	10357000490A			
3/1/2011	SEC ID 31410KJY1				
8/11/2010	FNMA POOL #0889579 6.000%	-429 150	-466 30	429 15	-37.15
3/8/2011	05/01/2038 DD 05/01/08	10357000490A			
4/1/2011	SEC ID 31410KJY1				
8/11/2010	FNMA POOL #0889579 6.000%	-464 900	-505 14	464 90	-40.24
4/1/2011	05/01/2038 DD 05/01/08	10357000490A			

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Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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8/11/2010	3/28/2011	FNMA POOL #0889579 6 000%	-14,423 480	-15,672 01	15,696 80	24 79
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3/4/2011	4/1/2011	FNMA POOL #0889641 5 500%	-2,129 580	-2,290 63	2,129 58	-161 05
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4/1/2011	4/8/2011	SEC ID: 31410KJY1				
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3/4/2011	5/1/2011	FNMA POOL #0889641 5 500%	-1,874 610	-2,016 38	1,874 61	-141 77
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3/4/2011	6/1/2011	FNMA POOL #0889641 5 500%	-1,975 410	-2,124 80	1,975 41	-149 39
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6/1/2011	6/8/2011	SEC ID: 31410KJY1				
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3/4/2011	6/20/2011	FNMA POOL #0889641 5 500%	-28,684 160	-30,853 39	31,162 65	309 26
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3/7/2011	6/20/2011	SEC ID: 31410KJY1				
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3/7/2011	6/20/2011	FNMA POOL #0889641 5 500%	-17,331 880	-18,683 22	18,829 46	146 24
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6/20/2011	7/8/2011	SEC ID: 31410KJY1				
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3/7/2011	6/20/2011	FNMA POOL #0889641 5 500%	-14,623 770	-15,757 12	15,887 36	130 24
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3/7/2011	6/20/2011	SEC ID: 31410KJY1				
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3/7/2011	6/20/2011	FNMA POOL #0889641 5 500%	-7,582 700	-8,170 36	8,237 89	67 53
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3/9/2011	6/20/2011	SEC ID: 31410KJY1				
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6/20/2011	7/8/2011	FNMA POOL #0889641 5 500%	-14,623 770	-15,734 27	15,887 35	153 00
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6/20/2011	7/8/2011	SEC ID: 31410KJY1				
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4/11/2011	6/20/2011	FNMA POOL #0889641 5 500%	-17,494 070	-18,765 12	19,005 67	240 55
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6/20/2011	7/8/2011	SEC ID: 31410KJY1				
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9/9/2010	12/1/2010	FNMA POOL #0889977 5 500%	-4,952 520	-5,319 83	4,952 52	-367 31
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9/9/2010	1/1/2011	FNMA POOL #0889977 5 500%	-4,706 340	-5,055 39	4,706 34	-349 05
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Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Posted	Reported Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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2/1/2011	2/1/2011	FNMA POOL #08889977 5.500%	-3,153.850	-3,387.76	3,153.85	-233.91
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3/1/2011	3/1/2011	FNMA POOL #08889977 5.500%	-3,539.540	-3,802.06	3,539.54	-262.52
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4/1/2011	4/1/2011	FNMA POOL #08889977 5.500%	-3,530.650	-3,792.51	3,530.65	-261.86
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5/1/2011	5/1/2011	FNMA POOL #08889977 5.500%	-2,934.040	-3,072.37	2,934.04	-138.33
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5/5/2011	5/5/2011	FNMA POOL #08889977 5.500%	-114,105.756	-122,568.62	123,412.51	843.89
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5/5/2011	5/5/2011	FNMA POOL #08889977 5.500%	-2,823.274	-2,956.37	3,053.55	97.18
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5/5/2011	5/5/2011	FNMA POOL #08889984 6.500%	-2,264.820	-2,478.57	2,264.82	-213.75
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8/10/2010	12/1/2010	FNMA POOL #08889984 6.500%	-36,154.930	-39,567.24	40,007.69	440.45
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8/10/2010	12/8/2010	FNMA POOL #08889984 6.500%	-1,170.190	-1,280.63	1,170.19	-110.44
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8/10/2010	2/1/2011	FNMA POOL #08889984 6.500%	-1,011.360	-1,106.81	1,011.36	-95.45
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9/14/2010	3/1/2011	FNMA POOL #08889984 6.500%	-1,160.330	-1,269.54	1,160.33	-109.21
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8/10/2010	2/22/2011	FNMA POOL #08889984 6.500%	-38,215.665	-41,822.47	42,610.47	788.00
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9/9/2010	2/1/2011	FNMA POOL #08889977 5.500%	-3,539.540	-3,802.06	3,539.54	-262.52
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9/9/2010	4/1/2011	FNMA POOL #08889977 5.500%	-3,530.650	-3,792.51	3,530.65	-261.86
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9/15/2010	5/1/2011	FNMA POOL #08889977 5.500%	-2,934.040	-3,072.37	2,934.04	-138.33
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9/9/2010	5/5/2011	FNMA POOL #08889977 5.500%	-114,105.756	-122,568.62	123,412.51	843.89
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9/15/2010	5/5/2011	FNMA POOL #08889977 5.500%	-2,823.274	-2,956.37	3,053.55	97.18
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8/10/2010	12/1/2010	FNMA POOL #08889984 6.500%	-2,264.820	-2,478.57	2,264.82	-213.75
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8/10/2010	12/8/2010	FNMA POOL #08889984 6.500%	-36,154.930	-39,567.24	40,007.69	440.45
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8/10/2010	2/22/2011	FNMA POOL #08889984 6.500%	-38,215.665	-41,822.47	42,610.47	788.00
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BNY MELLON



Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824
Base Currency: USD
Status: REVISED

JOSIAH MACY COMBINE - K63G10001000

Original Acquisition's Trade Date of Sale/ Trade Date/ Posted

Reported Date	Date	Description	Shares Sold	Cost	Amount	Base	Realized
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9/14/2010	2/22/2011	FNMA POOL #0889984 6.500%	-1,053,630	-1,152.80	1,174.80	22.00
3/1/2011	3/18/2011	10/01/2038 DD 10/01/08	10357000210A			
8/11/2010	12/1/2010	FNMA POOL #0890097 6.000%	-563,190	-612.29	563.19	-49.10
12/1/2010	1/11/2011	10/01/2038 DD 02/01/09	10357000470A			
8/11/2010	1/1/2011	FNMA POOL #0890097 6.000%	-1,071,660	-1,165.10	1,071.66	-93.44
1/1/2011	1/11/2011	10/01/2038 DD 02/01/09	10357000470A			
8/11/2010	2/1/2011	FNMA POOL #0890097 6.000%	-268,490	-291.90	268.49	-23.41
2/1/2011	2/8/2011	10/01/2038 DD 02/01/09	10357000470A			
8/11/2010	3/1/2011	FNMA POOL #0890097 6.000%	-565,770	-615.10	565.77	-49.33
3/1/2011	3/8/2011	10/01/2038 DD 02/01/09	10357000470A			
8/11/2010	4/1/2011	FNMA POOL #0890097 6.000%	-769,980	-837.11	769.98	-67.13
4/1/2011	4/8/2011	10/01/2038 DD 02/01/09	10357000470A			
8/11/2010	5/1/2011	FNMA POOL #0890097 6.000%	-608,240	-661.27	608.24	-53.03
5/1/2011	5/9/2011	10/01/2038 DD 02/01/09	10357000470A			
8/11/2010	6/1/2011	FNMA POOL #0890097 6.000%	-810,510	-881.18	810.51	-70.67
6/1/2011	6/8/2011	10/01/2038 DD 02/01/09	10357000470A			
10/18/2010	12/1/2010	FNMA POOL #0995024 5.500%	-491,210	-529.36	491.21	-38.15
10/18/2010	12/1/2010	10357000520A				
10/18/2010	1/1/2011	FNMA POOL #0995024 5.500%	-2,418,180	-2,605.97	2,418.18	-187.79
1/1/2011	1/11/2011	08/01/2037 DD 10/01/08	10357000520A			
10/18/2010	2/1/2011	FNMA POOL #0995024 5.500%	-2,075,180	-2,236.33	2,075.18	-161.15
2/1/2011	2/8/2011	08/01/2037 DD 10/01/08	10357000520A			
10/18/2010	3/1/2011	FNMA POOL #0995024 5.500%	-1,661,190	-1,790.19	1,661.19	-129.00
3/1/2011	3/8/2011	08/01/2037 DD 10/01/08	10357000520A			



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Lot Level Dispositions

Report ID: HDA824

Base Currency: USD

Status: REVISED

by Reported Date

11/1/2010 - 6/30/2011

JOSIAH MACY COMBINE - K63G1001000

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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10/18/2010	4/1/2011	FNMA POOL #0995024 5.500% SEC ID: 31416BLD8	-1,690 200	-1,821.45	1,690.20	-131 25	
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12/20/2010	5/1/2011	FNMA POOL #0995024 5.500% SEC ID: 31416BLD8	-1,488 970	-1,597 38	1,488 97	-108 41	
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10/18/2010	4/18/2011	FNMA POOL #0995024 5.500% SEC ID: 31416BLD8	-8,896.707	-9,587 59	9,569.52	-18 07	
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4/18/2010	5/9/2011	FNMA POOL #0995024 5.500% SEC ID: 31416BLD8	-67,868.463	-72,810 14	73,001 02	190 88	
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12/20/2010	1/11/2011	FNMA POOL #0995149 6.500% SEC ID: 31416BQA9	-2,619 700	-2,862 02	2,619 70	-242 32	
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8/19/2010	12/1/2010	FNMA POOL #0995149 6.500% SEC ID: 31416BQA9	-2,417 480	-2,641 10	2,417 48	-223 62	
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8/19/2010	2/1/2011	FNMA POOL #0995149 6.500% SEC ID: 31416BQA9	-2,141.840	-2,339 96	2,141 84	-198 12	
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8/19/2010	3/1/2011	FNMA POOL #0995149 6.500% SEC ID: 31416BQA9	-2,973 950	-3,249 04	2,973 95	-275 09	
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8/19/2010	4/1/2011	FNMA POOL #0995149 6.500% SEC ID: 31416BQA9	-90,519 650	-98,892.73	101,438 59	2,545 86	
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3/28/2011	4/13/2011	FNMA POOL #0995196 6.000% SEC ID: 31416BRR1	-363 980	-397 53	363.98	-33 55	
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1/27/2011	3/1/2011	FNMA POOL #0995196 6.000% SEC ID: 31416BRR1	-422 850	-461 83	422 85	-38 98	
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4/1/2011	4/8/2011	FNMA POOL #0995196 6.000% SEC ID: 31416BRR1	-1104000040C				
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10/18/2010	4/1/2011	FNMA POOL #0995024 5.500% SEC ID: 31416BLD8	-1,690 200	-1,821.45	1,690.20	-131 25	
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12/20/2010	5/1/2011	FNMA POOL #0995024 5.500% SEC ID: 31416BLD8	-1,488 970	-1,597 38	1,488 97	-108 41	
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10/18/2010	4/18/2011	FNMA POOL #0995024 5.500% SEC ID: 31416BLD8	-8,896.707	-9,587 59	9,569.52	-18 07	
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4/18/2010	5/9/2011	FNMA POOL #0995024 5.500% SEC ID: 31416BLD8	-67,868.463	-72,810 14	73,001 02	190 88	
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12/20/2010	1/11/2011	FNMA POOL #0995149 6.500% SEC ID: 31416BQA9	-2,619 700	-2,862 02	2,619 70	-242 32	
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8/19/2010	2/1/2011	FNMA POOL #0995149 6.500% SEC ID: 31416BQA9	-2,417 480	-2,641 10	2,417 48	-223 62	
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8/19/2010	3/1/2011	FNMA POOL #0995149 6.500% SEC ID: 31416BQA9	-2,141.840	-2,339 96	2,141 84	-198 12	
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8/19/2010	4/1/2011	FNMA POOL #0995149 6.500% SEC ID: 31416BQA9	-90,519 650	-98,892.73	101,438 59	2,545 86	
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11/1/2010 - 6/30/2011

Report ID: HDA824
 Base Currency: USD
 Status: REVISED

JOSHUA MACY COMBINE - K63G10001000

Lot Level Dispositions

by Reported Date

Original Acquisition's Trade Date of Sale/

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

Original Acquisition's Trade Date of Sale/
Trade Date/
Reported Date
Date
Description
Shares Sold
Cost
Amount
Realized
Gain/Loss
Base

9/17/2010	12/1/2010	FNMA POOL #0995937 5.500%	-3,811.640	-4,063.57	3,811.64	-251.93
9/17/2010	1/1/2011	FNMA POOL #0995937 5.500%	-3,106.600	-3,311.93	3,106.60	-205.33
9/17/2010	2/1/2011	FNMA POOL #0995937 5.500%	-2,640.820	-2,815.36	2,640.82	-174.54
9/17/2010	3/1/2011	FNMA POOL #0995937 5.500%	-2,673.650	-2,850.36	2,673.65	-176.71
9/17/2010	4/1/2011	FNMA POOL #0995937 5.500%	-2,207.280	-2,353.17	2,207.28	-145.89
9/17/2010	5/1/2011	FNMA POOL #0995937 5.500%	-1,906.040	-2,032.02	1,906.04	-125.98
9/17/2010	6/1/2011	FNMA POOL #0995937 5.500%	-1,655.233	-1,764.63	1,655.24	-109.39
9/17/2010	5/27/2011	FNMA POOL #0995937 5.500%	-86,608.800	-92,333.10	93,835.22	1,502.12
2/10/2011	3/1/2011	FNMA POOL #0995937 5.500%	-317.730	-344.19	317.73	-26.46
2/10/2011	4/1/2011	FNMA POOL #0995937 5.500%	-278.930	-302.16	278.93	-23.23
2/10/2011	5/1/2011	FNMA POOL #0995937 5.500%	-231.100	-250.35	231.10	-19.25
2/10/2011	6/1/2011	FNMA POOL #0995937 5.500%	-267.000	-289.24	267.00	-22.24
9/17/2010	12/1/2010	FNMA POOL #0995937 5.500%	-3,811.640	-4,063.57	3,811.64	-251.93

Lot Level Dispositions

BNY MELLON

JOSHUA MACY COMBINE - K63G10001000

by Reported Date
11/1/2010 - 6/30/2011

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Date	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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5/4/2011	6/1/2011	6/8/2011	FNMA POOL #0AD711 5 000%	-290.360	-307.69	290.36	-17.33	
5/4/2011	6/1/2011	07/01/2040 DD 07/01/10	SEC ID 31418U3V4					
5/4/2011	6/29/2011	6/29/2011	FNMA POOL #0AD711 5 000%	-54,511.020	-57,764.65	58,199.03	434.38	
5/4/2011	6/1/2011	7/8/2011	SEC ID 31418U3V4					
4/18/2011	6/1/2011	6/1/2011	FNMA POOL #0AE0115 5.500%	-3,447.300	-3,714.47	3,447.30	-267.17	
4/18/2011	6/1/2011	6/8/2011	SEC ID 31418U3V4					
4/18/2011	5/27/2011	5/27/2011	FNMA POOL #0AE0115 5 500%	-76,934.180	-82,836.48	83,641.88	805.40	
4/18/2011	5/27/2011	6/7/2011	SEC ID 31419ADV6					
4/18/2011	5/27/2011	5/27/2011	FNMA POOL #0AE0115 5 500%	-75,793.810	-81,667.83	82,402.08	734.25	
4/18/2011	5/27/2011	6/7/2011	SEC ID 31419ADV6					
8/27/2010	12/1/2010	12/1/2010	FNMA POOL #0AE0493 6 500%	-2,669.080	-2,895.12	2,669.08	-226.04	
8/27/2010	12/1/2010	1/11/2011	SEC ID 31419ARP4					
8/27/2010	12/8/2010	12/8/2010	FNMA POOL #0AE0493 6 500%	-73,086.748	-79,276.29	80,954.99	1,678.70	
8/27/2010	12/8/2010	12/14/2010	SEC ID 31419ARP4					
10/22/2010	12/1/2010	12/1/2010	FNMA POOL #0AE0553 6 000%	-2,905.970	-3,162.06	2,905.97	-256.09	
10/22/2010	12/1/2010	12/27/2010	SEC ID 31419ATK3					
10/22/2010	1/1/2011	1/1/2011	FNMA POOL #0AE0553 6 000%	-2,727.460	-2,967.82	2,727.46	-240.36	
10/22/2010	1/1/2011	1/10/2011	SEC ID 31419ATK3					
10/22/2010	2/1/2011	2/1/2011	FNMA POOL #0AE0553 6.000%	-2,841.450	-3,091.85	2,841.45	-250.40	
10/22/2010	2/1/2011	2/8/2011	SEC ID 31419ATK3					
10/22/2010	3/1/2011	3/1/2011	FNMA POOL #0AE0553 6 000%	-2,003.620	-2,180.19	2,003.62	-176.57	
10/22/2010	3/1/2011	3/8/2011	SEC ID 31419ATK3					
10/22/2010	4/1/2011	4/1/2011	FNMA POOL #0AE0553 6 000%	-1,642.170	-1,786.89	1,642.17	-144.72	
10/22/2010	4/1/2011	4/8/2011	SEC ID 31419ATK3					



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Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Posted Date	Description	Shares Sold	Cost	Amount	Realized Gain/Loss	Base
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10/22/2010	FNMA POOL #0AE0553 6.000%	-1,991.740	-2,167.26	1,991.74	-175.52	
5/1/2011	FNMA POOL #0AE0553 6.000%	10342001280L				
5/9/2011	FNMA POOL #0AE0553 6.000%	10342001280L				
6/1/2011	FNMA POOL #0AE0553 6.000%	-1,703.050	-1,853.13	1,703.05	-150.08	
10/22/2010	FNMA POOL #0AE0694 6.000%	10351000030A				
1/1/2011	FNMA POOL #0AE0694 6.000%	-983.040	-1,074.74	983.04	-91.70	
1/24/2011	FNMA POOL #0AE0694 6.000%	10351000030A				
12/1/2010	FNMA POOL #0AE0694 6.000%	10351000030A				
2/1/2011	FNMA POOL #0AE0694 6.000%	-839.300	-917.59	839.30	-78.29	
12/1/2010	FNMA POOL #0AE0694 6.000%	10351000030A				
3/1/2011	FNMA POOL #0AE0694 6.000%	-563.650	-616.23	563.65	-52.58	
12/1/2010	FNMA POOL #0AE0694 6.000%	10351000030A				
4/1/2011	FNMA POOL #0AE0694 6.000%	-841.390	-919.88	841.39	-78.49	
12/1/2010	FNMA POOL #0AE0694 6.000%	10351000030A				
5/1/2011	FNMA POOL #0AE0694 6.000%	-665.990	-728.11	665.99	-62.12	
12/1/2010	FNMA POOL #0AE0694 6.000%	10351000030A				
5/1/2011	FNMA POOL #0AE0694 6.000%	-537.820	-587.99	537.82	-50.17	
12/1/2010	FNMA POOL #0AE0694 6.000%	10351000030A				
6/1/2011	FNMA POOL #0AE0876 3.000%	-707.080	-702.44	707.08	4.64	
11/18/2010	FNMA POOL #0AE0876 3.000%	11031000080C				
2/1/2011	FNMA POOL #0AE0876 3.000%	11031000080C				
11/18/2010	FNMA POOL #0AE0876 3.000%	-747.860	-742.95	747.86	4.91	
11/18/2010	FNMA POOL #0AE0876 3.000%	11031000080C				
11/18/2010	FNMA POOL #0AE0876 3.000%	-716.210	-711.51	716.21	4.70	
11/18/2010	FNMA POOL #0AE0876 3.000%	11031000080C				
11/18/2010	FNMA POOL #0AE0876 3.000%	-139,828.850	-138,911.23	136,092.79	-2,818.44	
11/18/2010	FNMA POOL #0AE0876 3.000%	11031000080C				
4/1/2011	FNMA POOL #0AE0876 3.000%	11031000080C				

Lot Level Dispositions

BNY MELLON

by Reported Date
11/1/2010 - 6/30/2011

JOSHUA MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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12/1/2010	1/1/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-145 230	-142 78	145 23	2 45	
12/1/2010	1/10/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-283 180	-278.40	283 18	4 78	
12/1/2010	2/1/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-283 180	-278.40	283 18	4 78	
12/1/2010	3/1/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-148 590	-146 08	148 59	2 51	
12/1/2010	3/8/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-214 880	-211 25	214 88	3.63	
12/1/2010	4/1/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-284 120	-279 33	284 13	4 80	
12/1/2010	5/1/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-84,923 170	-83,490 10	81,234 32	-2,255.78	
12/1/2010	5/3/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-200 000	-5,227 56	6,219 52	991 96	
11/24/2010	5/12/2011	FLOWERS FOODS INC SEC ID 343498101	-500 000	-12,997 00	15,548 80	2,551 80	
11/29/2010	5/12/2011	FLOWERS FOODS INC SEC ID: 343498101	-500 000	-12,997 00	15,548 80	2,551 80	
5/12/2011	5/13/2011	FLOWERS FOODS INC SEC ID: 343498101	-500 000	-12,997 00	15,548 80	2,551 80	
11/29/2010	5/27/2011	FLOWERS FOODS INC SEC ID: 343498101	-440 000	-11,438 86	14,458.21	3,019 35	
5/27/2011	5/31/2011	FLOWERS FOODS INC SEC ID 343498101	-100 000	-2,809 33	4,351 16	1,541 83	
5/20/2010	4/1/2011	LB FOSTER CO SEC ID 350060109	-120 000	-3,371.20	5,175.24	1,804.04	
4/4/2011	4/5/2011	LB FOSTER CO SEC ID. 350060109	-100 000	-2,809 33	4,300 33	1,491 00	
4/5/2011	4/6/2011	LB FOSTER CO SEC ID 350060109	-180.000	-5,056 79	7,750 88	2,694 09	
5/20/2010	4/6/2011	LB FOSTER CO SEC ID. 345397VP5	-100 000	-2,809 33	4,351 16	1,541 83	
5/20/2010	4/4/2011	LB FOSTER CO SEC ID 350060109	-120 000	-3,371.20	5,175.24	1,804.04	
5/20/2010	4/5/2011	LB FOSTER CO SEC ID. 350060109	-100 000	-2,809 33	4,300 33	1,491 00	
4/6/2011	4/6/2011	LB FOSTER CO SEC ID 350060109	-180.000	-5,056 79	7,750 88	2,694 09	
6/14/2011	6/15/2011	6.625% 08/15/2017 DD 08/04/10 SEC ID. 345397VP5	-100 000	-2,809 33	4,351 16	1,541 83	
7/28/2010	6/14/2011	FORD MOTOR CREDIT CO LLC SEC ID 343498101	-100,000 000	-98,485 00	107,500 00	9,015 00	
5/27/2011	5/31/2011	FLOWERS FOODS INC SEC ID 343498101	-440 000	-11,438 86	14,458.21	3,019 35	
5/27/2011	5/31/2011	FLOWERS FOODS INC SEC ID. 343498101	-440 000	-11,438 86	14,458.21	3,019 35	
11/29/2010	5/27/2011	FLOWERS FOODS INC SEC ID: 343498101	-500.000	-12,997 00	16,429 78	3,432 78	
5/12/2011	5/13/2011	FLOWERS FOODS INC SEC ID: 343498101	-500 000	-12,997 00	15,548 80	2,551 80	
11/29/2010	5/12/2011	FLOWERS FOODS INC SEC ID 343498101	-500 000	-12,997 00	15,548 80	2,551 80	
5/12/2011	5/13/2011	FLOWERS FOODS INC SEC ID 343498101	-200 000	-5,227 56	6,219 52	991 96	
11/24/2010	5/12/2011	FLOWERS FOODS INC SEC ID 31419FMA1	-200 000	-5,227 56	6,219 52	991 96	
5/3/2011	5/6/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-84,923 170	-83,490 10	81,234 32	-2,255.78	
12/1/2010	5/3/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-84,923 170	-83,490 10	81,234 32	-2,255.78	
5/1/2011	5/25/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-284 120	-279 33	284 13	4 80	
12/1/2010	5/1/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-284 120	-279 33	284 13	4 80	
12/1/2010	4/1/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-214 880	-211 25	214 88	3.63	
12/1/2010	4/1/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-214 880	-211 25	214 88	3.63	
3/1/2011	3/8/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-148 590	-146 08	148 59	2 51	
12/1/2010	3/1/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-148 590	-146 08	148 59	2 51	
12/1/2010	2/1/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-283 180	-278.40	283 18	4 78	
12/1/2010	2/1/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-283 180	-278.40	283 18	4 78	
12/1/2010	1/1/2011	FNMA POOL #0AE4852 3 500% 10/01/2040 DD 10/01/10	-145 230	-142 78	145 23	2 45	

Lot Level Dispositions

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11/1/2010 - 6/30/2011

JOSHUA MACY COMBINE - K63G10001000

Report ID: HDA824
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Original Acquisition's Trade Date of Sale/
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 Description
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 Base

5/20/2010	4/11/2011	LB FOSTER CO	-100,000	-2,809.33	4,078.71	1,269.38
5/20/2010	4/12/2011	SEC ID: 350060109	10342000940L	-15,000	619.36	197.96
5/20/2010	4/19/2011	LB FOSTER CO	-15,000	-421.40		
4/19/2011	4/20/2011	SEC ID: 350060109	10342000940L	-190,000	7,845.23	2,642.29
4/19/2011	4/19/2011	LB FOSTER CO	-190,000	-5,202.94		
4/19/2011	4/20/2011	SEC ID: 350060109	10342000950L	-195,000	8,051.69	2,798.97
4/19/2011	4/20/2011	LB FOSTER CO	-195,000	-5,252.72		
6/29/2010	4/21/2011	SEC ID: 350060109	10342000960L	-40,000	1,655.86	578.38
6/29/2010	4/21/2011	LB FOSTER CO	-40,000	-1,077.48		
4/21/2011	4/22/2011	SEC ID: 350060109	10342000960L	-60,000	2,483.80	693.48
10/7/2010	4/21/2011	LB FOSTER CO	-60,000	-1,790.32		
4/21/2011	4/22/2011	SEC ID: 350060109	10342000970L	-170,000	6,983.15	1,910.57
10/7/2010	4/25/2011	LB FOSTER CO	-170,000	-5,072.58		
4/25/2011	4/26/2011	SEC ID: 350060109	10342000970L	-1,675.960	1,675.96	-157.12
4/15/2011	6/1/2011	GNMA II POOL #0003931 6.000%	11130000190C	-1,833.08		
6/1/2011	6/8/2011	12/20/2036 DD 12/01/06				
5/20/2011	5/20/2011	GNMA II POOL #0003931 6.000%	-26,484.410	-28,967.32	29,331.48	364.16
5/20/2011	6/7/2011	12/20/2036 DD 12/01/06				
2/17/2011	3/1/2011	GNMA II POOL #0751387 4 743%	-27,270	-28.39	27.27	-1.12
3/1/2011	3/21/2011	01/20/2061 DD 02/01/11				
2/17/2011	4/1/2011	GNMA II POOL #0751387 4 743%	-3,410	-3.55	3.41	-0.14
4/1/2011	4/19/2011	01/20/2061 DD 02/01/11				
5/1/2011	5/18/2011	GNMA II POOL #0751387 4 743%	-5,920	-6.16	5.92	-0.24
5/1/2011	6/1/2011	01/20/2061 DD 02/01/11				
2/17/2011	6/1/2011	GNMA II POOL #0751387 4 743%	-18,530	-19.29	18.53	-0.76
6/1/2011	6/17/2011	01/20/2061 DD 02/01/11				
12/13/2010	5/2/2011	SEC ID: 36230KRG8	-100,000	-3,702.73	4,020.60	317.87
12/13/2010	5/2/2011	GILEAD SCIENCES INC	-100,000	-3,702.73		
5/2/2011	5/3/2011	SEC ID: 375558103	10349000040C	-4,000.000	4,093.04	108.12
1/21/2011	5/10/2011	GOLDMAN SACHS GROUP INC/THE	-4,000.000	-3,984.92		
5/10/2011	5/10/2011	6 250% 02/01/2041 DD 01/28/11				
		SEC ID: 38141GGM0	11024000040C			

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JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
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Original Acquisition's Trade Date of Sale/	Trade Date/	Reported Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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6/22/2011	6/22/2011	6/22/2011	GOLDMAN SACHS GROUP INC/THE	-1,000 000	-10,958 53	11,106 15	147 62
6/22/2011	6/22/2011	6/22/2011	GOLDMAN SACHS GROUP INC/THE	-2,000 000	-2,039 12	2,019.30	-19 82
7/8/2010	3/25/2011	3/28/2011	GNMA GTD REMIC P/T 03-9 Z	-66,092 093	-72,013 68	72,133 33	119 65
12/1/2010	3/25/2011	3/28/2011	GNMA GTD REMIC P/T 03-9 Z	-302 920	-302 92	330.61	27 69
3/25/2011	3/28/2011	3/28/2011	5.500% 01/20/2033 DD 01/01/03	10364000480A	-304 310	332 13	27 82
1/1/2011	3/25/2011	3/28/2011	GNMA GTD REMIC P/T 03-9 Z	-304 310	-304 31	332 13	27 82
2/1/2011	3/25/2011	3/28/2011	GNMA GTD REMIC P/T 03-9 Z	-305.710	-305 71	333 65	27 94
3/25/2011	3/28/2011	3/28/2011	5.500% 01/20/2033 DD 01/01/03	11049000020C	-307 10	335.17	28 07
3/1/2011	3/25/2011	3/28/2011	GNMA GTD REMIC P/T 03-9 Z	-307 097	-307 10	335.17	28 07
5/20/2010	5/5/2011	5/5/2011	GULFPORT ENERGY CORP	-590 000	-7,513 71	15,770 80	8,257 09
5/5/2011	5/9/2011	5/9/2011	SEC ID. 402635304	10342000980L	-268 400	268 40	29 52
4/7/2011	4/20/2011	4/20/2011	HSBC HOME EQUITY LOAN TRUS 1	-268 400	-238 88	268 40	29 52
4/20/2011	4/20/2011	4/20/2011	M VAR RT 01/20/2034 DD	11098000290C	-183.44	206 11	22 67
4/7/2011	5/20/2011	5/20/2011	HSBC HOME EQUITY LOAN TRUS 1	-206 110	-183.44	206 11	22 67
6/20/2011	6/20/2011	6/27/2011	HSBC HOME EQUITY LOAN TRUS 1	-157 960	-140 58	157 96	17 38
6/20/2011	6/20/2011	6/27/2011	M VAR RT 01/20/2034 DD	11098000290C	-157 960	157 96	17 38

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JOSHUA MACY COMBINE - K63G1001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Posted Date	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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11/30/2010	HSBC HOME EQUITY LOAN TRU 2 SEC ID: 40430YAA9 AI VAR RT 03/20/2036 DD 10357000710A	-831 390	-777.35	831 39	54 04	
11/30/2010	HSBC HOME EQUITY LOAN TRU 2 SEC ID: 40430YAA9 AI VAR RT 03/20/2036 DD 10357000710A	-976.470	-913 00	976 47	63 47	
11/30/2010	HSBC HOME EQUITY LOAN TRU 2 SEC ID: 40430YAA9 AI VAR RT 03/20/2036 DD 10357000710A	-1,049 950	-981 70	1,049 95	68 25	
11/30/2010	HSBC HOME EQUITY LOAN TRU 2 SEC ID: 40430YAA9 AI VAR RT 03/20/2036 DD 10357000710A	-963 410	-900 79	963.41	62.62	
11/30/2010	HSBC HOME EQUITY LOAN TRU 2 SEC ID: 40430YAA9 AI VAR RT 03/20/2036 DD 10357000710A	-1,102 780	-1,031.10	1,102 78	71 68	
11/30/2010	HSBC HOME EQUITY LOAN TRU 2 SEC ID: 40430YAA9 AI VAR RT 03/20/2036 DD 10357000710A	-955.340	-893.24	955 34	62 10	
5/20/2010	5/20/2011	HSBC HOME EQUITY LOAN TRU 2 SEC ID: 40430YAA9 AI VAR RT 03/20/2036 DD 10357000710A	-1,750 000	-18,389 35	14,829.04	-3,560 31
5/20/2010	3/17/2011	HALLMARK FINANCIAL SERVICES SEC ID: 40624Q203	-200 000	-2,101.64	1,645 96	-455 68
5/20/2010	3/23/2011	HALLMARK FINANCIAL SERVICES SEC ID: 40624Q203	-300 000	-3,152 46	2,456 95	-695 51
5/20/2010	3/24/2011	HALLMARK FINANCIAL SERVICES SEC ID: 40624Q203	-290 000	-3,047 38	2,350 89	-696 49
5/20/2010	4/5/2011	HALLMARK FINANCIAL SERVICES SEC ID: 40624Q203	-160 000	-1,681 31	1,360 67	-320 64
5/20/2010	4/21/2011	HALLMARK FINANCIAL SERVICES SEC ID: 40624Q203	-160 000	-1,681 31	1,360 67	-320 64

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JOSIAH MACY COMBINE - K63G10001000

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Report ID: HDA824

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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5/20/2010	4/25/2011	HALLMARK FINANCIAL SERVICES	-200.000	-2,101.64	1,718.06	-383.58
5/20/2010	4/26/2011	SEC ID 40624Q203	10342000990L			
5/20/2010	5/13/2011	HALLMARK FINANCIAL SERVICES	-200.000	-2,101.64	1,411.97	-689.67
5/20/2010	5/16/2011	SEC ID 40624Q203	10342000990L			
5/20/2010	5/16/2011	HALLMARK FINANCIAL SERVICES	-1,560.000	-16,392.79	10,389.39	-6,003.40
5/20/2010	5/17/2011	SEC ID 40624Q203	10342000990L			
5/20/2010	5/17/2011	HALLMARK FINANCIAL SERVICES	-540.000	-5,674.43	3,547.73	-2,126.70
5/20/2010	5/18/2011	SEC ID: 40624Q203	10342000990L			
5/20/2010	1/18/2011	HEXCEL CORP	-180.000	-2,691.47	3,437.07	745.60
5/20/2010	1/19/2011	SEC ID 428291108	10342001000L			
5/20/2010	1/18/2011	INTERVAL LEISURE GROUP INC	-490.000	-6,765.53	8,119.14	1,353.61
5/20/2010	1/20/2011	SEC ID 4613M108	10342001020L			
7/15/2010	5/10/2011	JPMORGAN CHASE & CO 4 400%	-8,000.000	-7,978.88	7,928.56	-50.32
5/10/2011	5/10/2011	07/22/2020 DD 07/22/10	10342001480L			
9/21/2010	3/2/2011	SEC ID 46625HHS2	-29,000.000	-30,037.66	30,830.63	792.97
9/21/2010	3/2/2011	JPMORGAN CHASE COMMER LDP9				
9/21/2010	4/6/2011	A3 5.336% 05/15/2047 DD	10342001490L			
9/21/2010	4/6/2011	SEC ID 46629PAC2	-33,000.000	-34,180.78	34,861.41	680.63
9/21/2010	4/6/2011	JPMORGAN CHASE COMMER LDP9				
4/6/2011	4/6/2011	A3 5.336% 05/15/2047 DD	10342001490L			
5/20/2010	1/4/2011	JOHN BEAN TECHNOLOGIES CORP	-200.000	-3,357.36	3,984.89	627.53
5/20/2010	1/5/2011	SEC ID 477839104	10342001030L			
9/2/2010	4/25/2011	KIMBERLY-CLARK CORP 3.625%	-9,000.000	-9,322.02	8,813.61	-508.41
4/25/2011	4/25/2011	08/01/2020 DD 07/29/10	10342001530L			
5/20/2010	4/4/2011	KNOLL INC	-840.000	-11,454.91	18,096.11	6,641.20
5/20/2010	4/5/2011	SEC ID 498904200	10342001080L			
3/4/2011	5/10/2011	KRAFT FOODS INC 6 500%	-3,000.000	-3,214.92	3,346.14	131.22
5/10/2011	5/10/2011	02/09/2040 DD 02/08/10	11066000030C			
6/1/2010	12/2/2010	SEC ID 50075NAZ7	-700.000	-13,936.93	15,147.04	1,210.11
6/1/2010	12/2/2010	KROGER CO/THE				
12/2/2010	1/11/2011	SEC ID 501044101	10342001520L			
4/20/2010	12/2/2010	KROGER CO/THE	-1,200.000	-28,187.88	25,971.40	-2,216.48
12/2/2010	1/11/2011	SEC ID 501044101	10342001510L			

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JOSIAH MACY COMBINE - K63G1001000

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Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/Trade Date/Posted	Description	Shares Sold	Cost	Amount	Realized Gain/Loss
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Reported Date	Date	Base	Tax Lot ID	Base	Base
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6/2/2010	12/2/2010	KROGER CO/THE	-700 000	-13,937 00	15,147.04	1,210.04
12/2/2010	1/11/2011	SEC ID 501044101	10342001530L	-2,600 000	56,260 45	4,504.07
12/2/2010	1/11/2011	KROGER CO/THE	10342001540L	-51,756 38		
12/2/2010	1/11/2011	SEC ID 501044101	10342001540L	-2,300.000	48,176 82	-5,849 95
4/20/2010	12/6/2010	KROGER CO/THE	10342001510L	-54,026 77		
12/6/2010	1/11/2011	SEC ID 501044101	10342001510L	-32,885 86	29,182 78	-3,703.08
12/6/2010	1/11/2011	KROGER CO/THE	10342001510L	-1,400 000		
6/1/2010	12/6/2010	KROGER CO/THE	10342001520L	-15,927 92	16,757 16	829.24
12/6/2010	1/11/2011	SEC ID 501044101	10342001520L	-3,000 000	62,332 64	-3,110 56
12/7/2010	12/8/2010	KROGER CO/THE	10342001470L	-65,443 20		
12/7/2010	12/8/2010	SEC ID 501044101	10342001470L	-113,434 88	108,055 73	-5,379 15
12/7/2010	12/8/2010	KROGER CO/THE	10342001470L	-5,200.000		
12/7/2010	12/8/2010	SEC ID 501044101	10342001470L	-50,173 12	47,701 88	-2,471 24
12/8/2010	12/9/2010	KROGER CO/THE	10342001470L	-1,700 000	35,292 59	-1,791 89
12/8/2010	12/9/2010	SEC ID 501044101	10342001470L	-37,084 48		
12/8/2010	12/9/2010	KROGER CO/THE	10342001490L	-2,400 000	49,824 84	-2,482 44
12/8/2010	12/9/2010	SEC ID 501044101	10342001490L	-52,307.28		
12/8/2010	12/9/2010	KROGER CO/THE	10342001490L	-200 000	4,152 07	-195 35
12/8/2010	12/9/2010	SEC ID 501044101	10342001490L	-4,347 42		
12/8/2010	12/9/2010	KROGER CO/THE	10342001490L	-1,800 000	37,477 52	-1,649 26
12/9/2010	12/10/2010	SEC ID 501044101	10342001490L	-39,126 78		
12/9/2010	12/10/2010	KROGER CO/THE	10342001490L	-900 000	18,622 66	-940 73
12/10/2010	12/10/2010	SEC ID 501044101	10342001490L	-19,563.39		
12/10/2010	12/10/2010	KROGER CO/THE	10342001490L	-3,300 000	68,017 78	-3,714 65
12/10/2010	12/13/2010	SEC ID 501044101	10342001490L	-71,732 43		
12/10/2010	12/10/2010	KROGER CO/THE	10342001500L	-6,602.61	6,207 55	-395.06
12/10/2010	12/13/2010	SEC ID 501044101	10342001500L	-300.000		
4/8/2010	12/10/2010	KROGER CO/THE	10342001500L	-300.000		
12/10/2010	12/13/2010	SEC ID 501044101	10342001510L	-1,900.000	39,314.52	-5,316 29
4/20/2010	12/10/2010	KROGER CO/THE	10342001510L	-44,630 81		
12/10/2010	12/13/2010	SEC ID 501044101	10342001510L	-651 84	651 84	0 00
10/14/2010	12/10/2010	LANCER FINANCE SPV LTD 144A	5 850% 12/12/2016 DD 10/21/10	-651 840		
12/10/2010	12/10/2010	SEC ID 514617AA9	10342001080L	-579 720	579 72	0.00
10/14/2010	1/10/2011	LANCER FINANCE SPV LTD 144A	5 850% 12/12/2016 DD 10/21/10	-579 720		
1/10/2011	1/11/2011	SEC ID 514617AA9	10342001080L			

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JOSHIAH MACY COMBINE - K63G10001000

Original Acquisition's Trade Date of Sale/ Trade Date/ Posted Date

Reported Date	Date	Description	Shares Sold	Cost	Amount	Gain/Loss	Base
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10/14/2010	2/10/2011	LANCER FINANCE SPV LTD 144A	-597 930	-597 93	597 93	0 00	0 00
10/14/2010	2/10/2011	5.850% 12/12/2016 DD 10/21/10	10342001080L				
10/14/2010	3/10/2011	LANCER FINANCE SPV LTD 144A	-675 080	-675 08	675 08	0 00	0 00
10/14/2010	3/10/2011	5.850% 12/12/2016 DD 10/21/10	10342001080L				
10/14/2010	4/10/2011	LANCER FINANCE SPV LTD 144A	-585 420	-585 42	585 42	0 00	0 00
10/14/2010	4/10/2011	5.850% 12/12/2016 DD 10/21/10	10342001080L				
10/14/2010	5/10/2011	LANCER FINANCE SPV LTD 144A	-1,922 620	-1,922 62	1,922.62	0 00	0 00
10/14/2010	5/10/2011	5.850% 12/12/2016 DD 10/21/10	10342001080L				
10/14/2010	6/10/2011	LANCER FINANCE SPV LTD 144A	-1,818 340	-1,818.34	1,818 34	0 00	0 00
10/14/2010	6/10/2011	5.850% 12/12/2016 DD 10/21/10	10342001080L				
3/24/2011	6/17/2011	LB-UBS COMMERCIAL MORTGA CI	-53,000 000	-56,730 70	57,538 13	807.43	807.43
1/18/2010	5/20/2010	LYDALL INC	-800 000	-6,609.12	7,375 85	766 73	766 73
1/27/2011	1/28/2011	MARATHON PETROLEUM CORP	-100,000 000	-99,947 00	100,667 00	720 00	720 00
1/28/2011	1/31/2011	5.125% 03/01/2021 DD 02/01/11	11028000020C				
9/27/2010	5/10/2011	NBCUNIVERSAL MEDIA LLC 5.950%	-3,000 000	-2,991 63	3,054 69	63.06	63.06
10/18/2010	12/4/2010	NCUA GUARANTEED NOTES RI 2A	-1,885 990	-1,885 82	1,885 99	0 17	0 17
12/4/2010	12/23/2010	1.840% 10/07/2020 DD 10/27/10	10357000590A				
10/18/2010	12/10/2010	NCUA GUARANTEED NOTES RI 2A	-46,375 050	-46,370 87	45,933 04	-437 83	-437 83
12/10/2010	12/23/2010	1.840% 10/07/2020 DD 10/27/10	10357000590A				
11/9/2010	12/1/2010	NCUA GUARANTEED NOTES CI APT	-145 780	-147 08	145 78	-1 30	-1 30
12/1/2010	12/30/2010	2.650% 10/29/2020 DD 11/10/10	10342001650L				

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Report ID: HDA824
Base Currency: USD
Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Posted	Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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11/9/2010	1/7/2011	NCUA GUARANTEED NOTES C1 APT 2.650% 10/29/2020 DD 11/10/10	-69,654 860	-70,275.22	68,131.16	-2,144.06
11/9/2010	1/27/2011	NCUA GUARANTEED NOTES C1 APT SEC ID 62888XAC8	-199,360	-201.14	199 36	-1.78
2/1/2011	2/17/2011	2.650% 10/29/2020 DD 11/10/10	10342001650L			
2/1/2011	2/17/2011	NCUA GUARANTEED NOTES C1 APT SEC ID 62888XAC8	-199,360	-201.14	199 36	-1.78
11/9/2010	5/10/2011	NATIONWIDE FINANCIAL SERVICES SEC ID 62888XAC8	-7,000 000	-6,959.40	7,217.98	258 58
5/10/2011	5/10/2011	5.375% 03/25/2021 DD 03/25/11	11082000010C			
11/30/2010	11/30/2010	NEW YORK LIFE MTN 144A 5 250% 10/16/2012 DD 10/16/07	-30,000 000	-32,566 63	32,361 00	-205 63
11/30/2010	3/3/2011	NOBEL LEARNING COMMUNITIES SEC ID 64952WAJ2	-600 000	-4,258 50	5,533 57	1,275 07
3/3/2011	3/4/2011	INC SEC ID 654889104	10342001280L			
5/20/2010	3/4/2011	NORTHERN OIL AND GAS INC SEC ID 665531109	-360 000	-4,523.00	11,701 50	7,178 50
3/4/2011	3/7/2011	3/7/2011	10342001320L			
5/20/2010	4/11/2011	NORTHERN OIL AND GAS INC SEC ID 665531109	-560,000	-7,035 78	13,993 91	6,958.13
4/11/2011	4/12/2011	SEC ID 665531109	10342001320L			
5/20/2010	12/3/2010	OMNOVA SOLUTIONS INC SEC ID 682129101	-1,160 000	-8,557.55	10,280 67	1,723 12
12/3/2010	1/11/2011	SEC ID 682129101	10342001370L			
7/15/2010	3/4/2011	OWENS & MINOR INC SEC ID 690732102	-915,000	-26,650 11	28,591 19	1,941 08
3/4/2011	3/7/2011	3/7/2011	10342001420L			
7/16/2010	3/4/2011	OWENS & MINOR INC SEC ID 690732102	-95 000	-2,719 19	2,968 48	249 29
3/4/2011	3/7/2011	3/7/2011	10342001430L			
7/16/2010	3/7/2011	OWENS & MINOR INC SEC ID 690732102	-700 000	-20,036.10	21,543 27	1,507 17
3/7/2011	3/8/2011	3/8/2011	10342001430L			
9/14/2010	6/14/2011	PACIFIC GAS & ELECTRIC CO 3.500% 10/01/2020 DD 09/15/10	-6,000 000	-5,890 62	5,741 46	-149 16
6/14/2011	6/15/2011	6/15/2011	10342001780L			
8/3/2010	5/3/2011	PENN NATIONAL GAMING INC SEC ID: 694308GT8	-200 000	-5,644.50	7,694 69	2,050 19
5/3/2011	5/4/2011	5/4/2011	10342001630L			
8/4/2010	5/3/2011	PENN NATIONAL GAMING INC SEC ID: 707569109	-1,000 000	-28,524 50	38,473 46	9,948 96
5/3/2011	5/4/2011	5/4/2011	10342001640L			
7/8/2010	1/21/2011	PEP BOYS-MANNY MOE & JACK SEC ID 713278109	-550,000	-4,823 12	7,989.14	3,166 02
1/21/2011	1/24/2011	1/24/2011	10342001470L			

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JOSHIAH MACY COMBINE - K63G10001000

Original Acquisition's Trade Date	Trade Date/Posted Date	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Realized
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10/27/2010	1/14/2011	PEPSICO INC/NC 3 125%	-12,000 000	-11,746 08	11,214.84	-531 24
8/16/2010	5/10/2011	PRIDE INTERNATIONAL INC	-7,000 000	-7,297.50	8,226 82	929.32
5/20/2010	2/25/2011	RTI INTERNATIONAL METALS INC	-550 000	-12,714 24	15,141 48	2,427 24
12/22/2010	5/3/2011	RANGE RESOURCES CORP	-300 000	-13,379.31	16,280 18	2,900 87
5/3/2011	5/4/2011	RANGE RESOURCES CORP	10357000030C	-13,360 38	16,280 17	2,919 79
5/3/2011	5/4/2011	RANGE RESOURCES CORP	10357000040C	-45,408 163	457,260 20	12,260.20
12/31/2010	2/9/2011	RIDGEWORTH SEIX HIGH YIELD	-557,473	-5,479 96	5,613.75	133 79
2/9/2011	3/8/2011	BONND FUND I	11041000120A	-93,971 51	102,126.05	8,154 54
1/31/2011	2/9/2011	RIDGEWORTH SEIX HIGH YIELD	-10,141 613	-97,392 43	107,000 00	9,607 57
1/31/2011	5/5/2011	RIDGEWORTH SEIX HIGH YIELD	-10,510 806	-97,392 43	107,000 00	9,607 57
5/5/2011	5/6/2011	BONND FUND I	11041000120A	-101,690 00	101,543.00	-147 00
8/18/2010	4/20/2011	ROYAL BANK OF SCOTLAND	-100,000 000	-49,159 00	50,750 00	1,591 00
3/17/2010	12/7/2010	SLM CORP 8 000% 03/25/2020 DD	-50,000 000	-12,306 73	17,520 48	5,213 75
5/20/2010	12/3/2010	SALLY BEAUTY HOLDINGS INC	-1,290 000	-6,928 32	6,989.01	60 69
12/3/2010	1/11/2011	SANOFI 4.000% 03/29/2021 DD	-7,000.000	-3,955 32	5,188 60	1,233 28
5/10/2011	5/10/2011	SCOTTS MIRACLE-GRO CO/THE	-100 000	-10342002000L		
2/4/2010	1/21/2011	SCOTTS MIRACLE-GRO CO/THE	-100 000	-10342002000L		

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Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Date	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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2/4/2010	1/24/2011	1/24/2011	SCOTT'S MIRACLE-GRO CO/THE	-700 000	-27,687.24	36,532.43	8,845.19	
1/24/2011	1/25/2011	1/25/2011	SEC ID: 810186106	1034200200L				
5/5/2010	2/15/2011	2/15/2011	SEAGATE HDD CAYMAN 6 875%	-50,000 000	-49,625 00	48,625 00	-1,000 00	
2/15/2011	2/16/2011	2/16/2011	05/01/2020 DD 05/13/10	10342001410L				
5/20/2010	1/18/2011	1/18/2011	SOLUTIA INC	-470 000	-6,636 17	11,375.28	4,739 11	
5/20/2010	1/19/2011	1/19/2011	SEC ID: 834376501	10342001640L				
5/20/2010	4/4/2011	4/4/2011	SOLUTIA INC	-1,010 000	-14,260 69	26,299 69	12,039.00	
5/20/2010	4/5/2011	4/5/2011	SEC ID: 834376501	10342001640L				
5/20/2010	12/3/2010	12/3/2010	STANDEX INTERNATIONAL CORP	-100 000	-2,556.68	3,024 25	467 57	
12/3/2010	1/12/2011	1/12/2011	SEC ID: 854231107	10342001650L				
5/20/2010	12/7/2010	12/7/2010	STANDEX INTERNATIONAL CORP	-100 000	-2,556 68	3,039.14	482 46	
12/7/2010	1/12/2011	1/12/2011	SEC ID: 854231107	10342001650L				
5/20/2010	12/8/2010	12/8/2010	STANDEX INTERNATIONAL CORP	-100 000	-2,556 68	3,004.88	448 20	
12/8/2010	1/12/2011	1/12/2011	SEC ID: 854231107	10342001650L				
5/20/2010	12/9/2010	12/9/2010	STANDEX INTERNATIONAL CORP	-240 000	-6,136 03	7,143 88	1,007.85	
12/9/2010	1/12/2011	1/12/2011	SEC ID: 854231107	10342001650L				
5/20/2010	1/5/2011	1/5/2011	STANDEX INTERNATIONAL CORP	-300 000	-7,670 04	9,248 27	1,578 23	
1/5/2011	1/12/2011	1/12/2011	SEC ID: 854231107	10342001650L				
5/20/2010	1/6/2011	1/6/2011	STANDEX INTERNATIONAL CORP	-100 000	-2,556 68	3,073 01	516 33	
1/6/2011	1/12/2011	1/12/2011	SEC ID: 854231107	10342001650L				
5/20/2010	1/7/2011	1/7/2011	STANDEX INTERNATIONAL CORP	-100 000	-2,556 68	3,071 82	515 14	
1/7/2011	1/12/2011	1/12/2011	SEC ID: 854231107	10342001650L				
5/20/2010	1/27/2011	1/27/2011	STANDEX INTERNATIONAL CORP	-180 000	-4,602 02	5,509 06	907 04	
1/27/2011	1/28/2011	1/28/2011	SEC ID: 854231107	10342001650L				
5/20/2010	1/19/2011	1/19/2011	SUFFOLK BANCORP	-100.000	-3,060 95	2,426 06	-634 89	
1/19/2011	1/20/2011	1/20/2011	SEC ID: 864739107	10342001720L				
6/15/2010	5/10/2011	5/10/2011	TEVA PHARMACEUTICAL FINANCE	-3,000 000	-2,996 28	3,074 25	77 97	
5/10/2011	5/10/2011	5/10/2011	II 3 000% 06/15/2015 DD	10342002060L				
5/20/2010	1/18/2011	1/18/2011	SEC ID: 88166CAA6	-400 000	-530 28	715 98	185 70	
5/20/2010	1/19/2011	1/19/2011	THERAGENICS CORP	-10,330.000	-13,694 49	20,306.31	6,611 82	
1/19/2011	1/20/2011	1/20/2011	SEC ID: 8833375107	10342001730L				
5/20/2010	1/19/2011	1/19/2011	THERAGENICS CORP	-1,020 000	-1,352 21	1,820.15	467 94	
1/19/2011	1/20/2011	1/20/2011	SEC ID: 8833375107	10342001730L				
5/20/2010	3/17/2011	3/17/2011	THERAGENICS CORP	-10,330.000	-13,694 49	20,306.31	6,611 82	
3/17/2011	3/18/2011	3/18/2011	SEC ID: 8833375107	10342001730L				

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JOSTAH MACY COMBINE - K63G10001000

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**Original Acquisition's Trade Date of Sale/
Trade Date/
Posted Date**

Reported Date	Date	Description	Shares Sold	Cost Base	Amount Base	Gain/Loss Base	Realized
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7/6/2010	6/29/2011	TIFFANY & CO	-1,400.000	-50,383.48	109,593.11	59,209.63	
7/6/2010	6/30/2011	TIFFANY & CO	-300.000	-10,796.46	23,475.09	12,678.63	
6/30/2011	6/30/2011	SEC ID: 886547108	10342001980L				
6/17/2010	5/10/2011	TOTAL CAPTAL SA 3 000%	-2,000.000	-1,992.18	2,072.08	79.90	
5/10/2011	5/10/2011	SEC ID: 89152UAC6	10342002110L				
6/14/2010	5/10/2011	TOYOTA MOTOR CREDIT CORP	-2,000.000	-1,997.52	2,069.84	72.32	
5/10/2011	5/10/2011	SEC ID: 89233P4B9	10342002120L				
8/26/2010	5/10/2011	TRANSCANADA PIPELINES LTD	-3,000.000	-3,477.39	3,268.71	-208.68	
5/10/2011	5/10/2011	SEC ID: 893526DJ9	10342002130L				
9/16/2010	12/16/2010	TRANSOCEAN INC 6.500%	-10,000.000	-9,993.00	10,385.10	392.10	
12/16/2010	11/15/2020 DD 09/21/10	SEC ID: 893830AYS	10342001480L				
11/10/2010	5/3/2011	ULTRA PETROLEUM CORP	-300.000	-14,077.26	14,498.72	421.46	
5/3/2011	5/4/2011	SEC ID: 903914109	10342002000L				
11/11/2010	5/3/2011	ULTRA PETROLEUM CORP	-300.000	-14,375.55	14,498.72	123.17	
5/3/2011	5/4/2011	SEC ID: 903914109	10342002010L				
7/14/2010	1/14/2011	UNION PACIFIC CORP 5 780%	-50,000.000	-51,938.99	51,408.50	-530.49	
1/14/2011	1/18/2011	SEC ID: 907818DF2	10350000060F				
11/8/2010	5/10/2011	UNITED PARCEL SERVICE INC	-3,000.000	-2,979.90	2,849.10	-130.80	
5/10/2011	5/10/2011	3 125% 01/15/2021 DD 11/12/10	10342002190L				
8/19/2010	12/2/2010	SEC ID: 911312AM8	-187,000.000	-211,968.17	191,287.85	-20,680.32	
12/2/2010	1/12/2011	05/15/2040 DD 05/15/10	10342002200L				
10/5/2010	12/2/2010	U S TREASURY BOND 4 375%	-7,000.000	-7,810.47	7,160.51	-649.96	
12/2/2010	1/12/2011	SEC ID: 912810QH4	10342002210L				
10/5/2010	12/2/2010	U S TREASURY BOND 4 375%	-14,000.000	-15,572.81	14,321.01	-1,251.80	
12/2/2010	1/12/2011	05/15/2040 DD 05/15/10	10342002220L				
10/22/2010	12/2/2010	U S TREASURY BOND 4.375%	-4,000.000	-4,305.80	4,091.72	-214.08	
12/2/2010	1/12/2011	SEC ID: 912810QH4	10342002230L				

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Reported Date	Date			Tax Lot ID	Base	Base	Base

11/2/2010	12/2/2010		U S TREASURY BOND 4 375%	10342002240L	-35,000 000	-37,705.80	-1,903.26
12/2/2010	12/2/2010		SEC ID. 912810QH4		-14,000 000	-13,128.34	-721.99
1/21/2011	1/21/2011		U S TREASURY BOND 3.875%	10336000050C	-14,000 000	-13,128.34	-721.99
2/24/2011	2/24/2011		U S TREASURY BOND 3 875%	10336000050C	-247,000 000	-231,621.38	-11,656.30
2/24/2011	2/24/2011		SEC ID. 912810QK7		-26,000.000	-23,391.88	-237.66
1/14/2011	2/24/2011		U S TREASURY BOND 3 875%	11018000320C	-50,000 000	-44,670.12	-142.78
2/24/2011	2/24/2011		SEC ID. 912810QK7		-50,000 000	-44,670.12	-142.78
12/2/2010	12/30/2010		U S TREASURY BOND 4.250%	10342000010C	-100,000 000	-98,144.53	-1,316.40
12/28/2010	12/30/2010		SEC ID. 912810QLS		-100,000 000	-98,144.53	-1,316.40
12/30/2010	12/30/2010		U S TREASURY BOND 4.250%	10363000030C	-100,000 000	-95,218.75	1,609.37
12/30/2010	12/30/2010		SEC ID. 912810QLS		-100,000 000	-95,218.75	1,609.37
2/24/2011	4/13/2011		U S TREASURY BOND 4.250%	11055000050C	-40,000 000	-38,065.79	-367.51
2/24/2011	4/13/2011		SEC ID. 912810QLS		-9,000 000	-8,564.80	138.00
2/24/2011	4/18/2011		U S TREASURY BOND 4 250%	11055000050C	-9,000 000	-8,564.80	138.00
2/24/2011	4/18/2011		SEC ID. 912810QLS		-28,000 000	-26,646.05	452.59
2/24/2011	4/19/2011		U S TREASURY BOND 4.250%	11055000050C	-28,000 000	-26,646.05	452.59
2/24/2011	4/19/2011		SEC ID. 912810QLS		-164,000 000	-156,069.72	6,168.56
2/24/2011	5/9/2011		U S TREASURY BOND 4 250%	11055000050C	-164,000 000	-156,069.72	6,168.56
2/24/2011	5/9/2011		SEC ID. 912810QLS		-66,000 000	-62,808.54	2,665.52
2/24/2011	6/7/2011		U S TREASURY BOND 4 250%	11055000050C	-66,000 000	-62,808.54	2,665.52
6/7/2011	6/7/2011		SEC ID. 912810QLS				

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Reported Date	Date	Date		Tax Lot ID	Base	Base	Base

5/10/2011	6/7/2011	6/7/2011	U S TREASURY BOND 4 250%	-85,000 000	-83,861 47	84,322 66	461.19
6/30/2010	11/30/2010	11/30/2010	SEC ID 912810QL5 U S TREASURY NOTE 0 875%	-150,000 000	-150,557 14	150,169 42	-387 72
6/30/2010	12/30/2010	12/30/2010	SEC ID 912828JY7 U S TREASURY NOTE 0 875%	-230,000 000	-230,854 28	230,142 98	-711 30
6/30/2010	12/30/2010	12/30/2010	SEC ID 912828JY7 U S TREASURY NOTE 0 875%	10357000670A			
6/30/2010	1/31/2011	1/31/2011	SEC ID 912828JY7 U S TREASURY NOTE 0 875%	-478,000.000	-479,775 42	478,000.00	-1,775 42
10/7/2010	12/7/2010	12/7/2010	SEC ID 912828JY7 U S TREASURY NOTE 2 375%	-119,000 000	-126,131.10	124,029 21	-2,101 89
10/28/2010	12/7/2010	12/7/2010	SEC ID 912828LQ1 U S TREASURY NOTE 2 375%	-52,000 000	-54,973 92	54,197 64	-776 28
1/31/2011	5/9/2011	5/9/2011	SEC ID 912828LQ1 U S TREASURY NOTE 1.000%	-70,000 000	-70,328 12	70,207 81	-120 31
3/31/2010	12/7/2010	12/7/2010	SEC ID 912828LV0 U S TREASURY NOTE 2.125%	-31,000 000	-30,594 44	31,968 65	1,374 21
7/29/2010	12/7/2010	12/7/2010	SEC ID 912828LZ1 U S TREASURY NOTE 2.125%	-11,000 000	-11,314 57	11,343 71	29 1
8/2/2010	12/7/2010	12/7/2010	SEC ID 912828LZ1 U S TREASURY NOTE 2 125%	-20,000 000	-20,612.57	20,624 93	12 36
11/9/2010	12/7/2010	12/7/2010	SEC ID 912828LZ1 U S TREASURY NOTE 2 125%	-30,000 000	-31,504.79	30,937 40	-567 39
1/7/2011	1/19/2011	1/19/2011	SEC ID 912828LZ1 U S TREASURY NOTE 2 125%	-57,000 000	-58,512 02	58,562 86	50 84
1/19/2011	1/19/2011	1/19/2011	SEC ID 912828LZ1 U S TREASURY NOTE 2 125%	11007000030C			

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1/7/2011	1/25/2011	U S TREASURY NOTE 2.125%	-35,000 000	-35,928.44	35,924 10	-4 34	
1/25/2011	1/25/2011	SEC ID: 912828LZ1 11/30/2014 DD 11/30/09	-13,000 000	-13,362 11	13,343 24	-18 87	
1/14/2011	1/25/2011	U S TREASURY NOTE 2.125%	-13,000 000	-13,362 11	13,343 24	-18 87	
1/25/2011	1/25/2011	SEC ID: 912828LZ1 11/30/2014 DD 11/30/09	-201,000 000	-203,858 64	203,653.15	-205 49	
2/9/2011	2/10/2011	U S TREASURY NOTE 2.125%	-28,000,000	-28,398 22	28,375.06	-23.16	
2/9/2011	2/11/2011	SEC ID: 912828LZ1 U S TREASURY NOTE 2.125%	-112,000 000	-113,592 88	113,670.87	77 99	
2/17/2011	2/18/2011	SEC ID: 912828LZ1 U S TREASURY NOTE 2.125%	-91,000 000	-92,294 21	92,713 05	418 84	
2/25/2011	2/25/2011	SEC ID: 912828LZ1 U S TREASURY NOTE 2.125%	-67,000 000	-67,952.88	68,562 24	609 36	
2/9/2011	3/22/2011	SEC ID: 912828LZ1 U S TREASURY NOTE 2.125%	-106,000 000	-107,507 54	107,879.49	371 95	
2/9/2011	3/30/2011	SEC ID: 912828LZ1 U S TREASURY NOTE 2.125%	-38,000 000	-38,540 44	39,242 42	701 98	
2/9/2011	5/9/2011	SEC ID: 912828LZ1 U S TREASURY NOTE 2.125%	-21,000 000	-21,466.01	21,686 60	220 59	
3/1/2011	5/9/2011	SEC ID: 912828LZ1 U S TREASURY NOTE 2.125%	-41,000 000	-41,884 06	42,340 51	456 45	
3/2/2011	5/9/2011	SEC ID: 912828LZ1 U S TREASURY NOTE 2.125%	-19,000 000	-18,548.09	18,458 87	-89 22	
11/18/2010	12/2/2010	SEC ID: 912828NT3 U S TREASURY NOTE 2.625%	10342002440L				

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JOSIAH MACY COMBINE - K63G10001000

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Reported Date						Tax Lot ID	Base	Base	Gain/Loss

8/17/2010	12/9/2010	12/9/2010	12/9/2010	12/10/2010	U S TREASURY NOTE 2.625%	10342002400L	-54,000.000	51,500.39	-2,364.61
8/20/2010	12/9/2010	12/9/2010	12/9/2010	12/9/2010	U S TREASURY NOTE 2.625%	10342002410L	-92,000.000	87,741.40	-4,704.59
10/29/2010	12/9/2010	12/9/2010	12/9/2010	12/9/2010	U S TREASURY NOTE 2.625%	10342002420L	-136,000.000	129,704.69	-6,418.04
11/4/2010	12/9/2010	12/9/2010	12/9/2010	12/10/2010	U S TREASURY NOTE 2.625%	10342002430L	-29,000.000	27,657.62	-1,694.80
11/18/2010	12/9/2010	12/9/2010	12/9/2010	12/9/2010	U S TREASURY NOTE 2.625%	10342002440L	-3,000.000	2,861.13	-67.51
12/9/2010	1/18/2011	1/18/2011	1/18/2011	1/18/2011	U S TREASURY NOTE 2.625%	10344000010C	-16,000.000	15,021.19	-178.87
12/9/2010	1/25/2011	1/25/2011	1/26/2011	1/15/2020 DD 11/15/10	U S TREASURY NOTE 2.625%	10344000010C	-9,000.000	8,477.54	-72.50
12/9/2010	2/3/2011	2/3/2011	2/3/2011	11/15/2020 DD 11/15/10	U S TREASURY NOTE 2.625%	10344000010C	-30,000.000	27,804.96	-695.16
12/9/2010	2/7/2011	2/7/2011	2/7/2011	11/15/2020 DD 11/15/10	U S TREASURY NOTE 2.625%	10344000010C	-16,000.000	14,624.94	-575.12
12/9/2010	2/8/2011	2/8/2011	2/8/2011	11/15/2020 DD 11/15/10	U S TREASURY NOTE 2.625%	10344000010C	-94,000.000	86,145.48	-3,154.90
12/9/2010	2/10/2011	2/10/2011	2/10/2011	11/15/2020 DD 11/15/10	U S TREASURY NOTE 2.625%	10344000010C	-33,000.000	30,111.08	-1,239.05
12/9/2010	2/18/2011	2/18/2011	2/18/2011	11/15/2020 DD 11/15/10	U S TREASURY NOTE 2.625%	10344000010C	-110,000.000	101,251.56	-3,248.88

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Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

JOSHIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

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

by Reported Date

11/1/2010 - 6/30/2011

JOSHIAH MACY COMBINE - K63G1001000

Report ID: HDA824
 Base Currency: USD
 Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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5/3/2011	5/9/2011	U S TREASURY NOTE 1 250%	-150,000 000	-146,801 28	147,603 52	802 24
5/9/2011	5/9/2011	SEC ID: 912828PE4				
5/3/2011	5/9/2011	U S TREASURY NOTE 1 250%	-150,000 000	-146,824 72	147,603 51	778 79
5/9/2011	5/9/2011	SEC ID 912828PE4				
5/5/2011	5/9/2011	U S TREASURY NOTE 1.250%	-84,000 000	-82,425 29	82,657 97	232 68
5/9/2011	5/9/2011	SEC ID 912828PE4				
5/5/2011	5/19/2011	U S TREASURY NOTE 1 250%	-16,000 000	-15,700 05	15,731 20	31.15
5/19/2011	5/19/2011	SEC ID 912828PE4				
5/10/2011	5/19/2011	U S TREASURY NOTE 1 250%	-70,000 000	-68,767.03	68,823 98	56 95
5/19/2011	5/19/2011	SEC ID 912828PE4				
2/18/2011	2/23/2011	U S TREASURY NOTE 3 625%	-55,000 000	-55,111 94	55,762 48	650 54
2/23/2011	2/23/2011	SEC ID 912828PE4				
2/18/2011	2/25/2011	U S TREASURY NOTE 3 625%	-36,000 000	-36,073 27	36,551.11	477 84
2/25/2011	2/25/2011	SEC ID 912828PX2				
2/18/2011	3/1/2011	U S TREASURY NOTE 3 625%	-35,000.000	-35,071 23	35,437 36	366 13
3/1/2011	3/1/2011	SEC ID 912828PX2				
2/18/2011	3/7/2011	U S TREASURY NOTE 3 625%	-41,000 000	-41,083 45	41,475.50	392.03
3/7/2011	3/7/2011	SEC ID 912828PX2				
2/18/2011	3/8/2011	U S TREASURY NOTE 3 625%	-18,000 000	-18,036 63	18,106 10	69 47
3/8/2011	3/9/2011	SEC ID 912828PX2				
2/18/2011	3/22/2011	U S TREASURY NOTE 3 625%	-34,000 000	-34,069 20	34,840.57	771 37
3/22/2011	3/25/2011	SEC ID 912828PX2				
2/18/2011	3/22/2011	U S TREASURY NOTE 3 625%	-30,000.000	-30,061 06	30,736 99	675 93
3/22/2011	3/23/2011	SEC ID 912828PX2				

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Lot Level Dispositions

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11/1/2010 - 6/30/2011

JOSIAH MACY COMBINE - K63G1001000

Report ID: HDA824

Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Date	Description	Shares Sold	Cost Base	Amount Base	Realized Gain/Loss Base
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2/18/2011	3/24/2011	3/24/2011	U S TREASURY NOTE 3.625% SEC ID. 912828PX2	-12,000 000	-12,024 42	12,222 14	197 72
3/24/2011	3/24/2011	3/24/2011	U S TREASURY NOTE 3.625% SEC ID. 912828PX2	-15,000 000	-15,271 35	15,277.67	6.32
2/28/2011	4/1/2011	4/1/2011	U S TREASURY NOTE 3.625% SEC ID. 912828PX2	-27,000 000	-27,488.43	27,400.67	-87.76
3/24/2011	4/1/2011	4/1/2011	U S TREASURY NOTE 3.625% SEC ID. 912828PX2	-16,000.000	-16,233 81	16,237 44	3.63
3/23/2011	4/1/2011	4/1/2011	U S TREASURY NOTE 3.625% SEC ID. 912828PX2	-22,000 000	-22,524 31	22,326 47	-197 84
4/4/2011	4/4/2011	4/4/2011	U S TREASURY NOTE 3.625% SEC ID. 912828PX2	-55,000.000	-56,310 77	55,876 34	-434 43
3/23/2011	4/5/2011	4/5/2011	U S TREASURY NOTE 3.625% SEC ID. 912828PX2	-61,000 000	-62,453 75	61,743 19	-710 56
4/5/2011	4/5/2011	4/5/2011	U S TREASURY NOTE 3.625% SEC ID. 912828PX2	-18,000 000	-18,428 98	18,274.15	-154 83
3/23/2011	4/5/2011	4/5/2011	U S TREASURY NOTE 3.625% SEC ID. 912828PX2	-52,000 000	-53,239.27	52,420.26	-819 01
3/31/2011	4/6/2011	4/6/2011	U S TREASURY NOTE 3.625% SEC ID. 912828PX2	-13,000.000	-13,176.26	13,105.07	-71 19
3/31/2011	4/12/2011	4/12/2011	U S TREASURY NOTE 3.625% SEC ID. 912828PX2	-72,000 000	-72,976 23	72,528.47	-447 76
4/12/2011	4/12/2011	4/12/2011	U S TREASURY NOTE 3.625% SEC ID. 912828PX2	-26,000 000	-26,241 82	26,190 83	-50 99

Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

JOSHIA MACY COMBINE - K63G10001000

Report ID: HDA824

Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/	Trade Date/	Reported Date	Date	Description	Shares Sold	Cost	Amount	Gain/Loss	Realized
					Tax Lot ID	Base	Base	Base	Base

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

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Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

JOSIAH MACY COMBINE - K63G1001000

Status: REVISED

Base Currency: USD

Report ID: HDA824

Original Acquisition's Trade Date of Sale/	Trade Date/ Posted	Date	Description	Shares Sold	Cost	Amount	Realized Gain/Loss
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3/16/2010	1/26/2011	1/31/2011	UNITED STATES STEEL CORP	-12,000 000	-12,060 00	12,450 00	390 00
3/17/2010	1/26/2011	1/31/2011	UNITED STATES STEEL CORP	-16,000 000	-16,060 00	16,600 00	540 00
2/11/2011	5/3/2011	5/3/2011	VISA INC	-700 000	-52,253.95	55,633.32	3,379.37
5/20/2010	12/9/2010	12/9/2010	VISHAY INTERTECHNOLOGY INC	-840 000	-6,628.57	12,719.31	6,090.74
5/20/2010	12/9/2010	12/10/2010	VISHAY INTERTECHNOLOGY INC	-840 000	-6,628.57	12,719.31	6,090.74
5/20/2010	12/29/2010	12/29/2010	VISHAY INTERTECHNOLOGY INC	-1,140 000	-8,995.91	16,948.32	7,952.41
5/20/2010	12/29/2010	12/30/2010	VISHAY INTERTECHNOLOGY INC	-1,140 000	-8,995.91	16,948.32	7,952.41
5/20/2010	1/18/2011	1/18/2011	VISHAY INTERTECHNOLOGY INC	-550 000	-4,340.13	8,915.32	4,575.19
5/20/2010	1/19/2011	1/19/2011	VISHAY INTERTECHNOLOGY INC	-610 000	-4,813.60	10,822.53	6,008.93
5/20/2010	2/25/2011	2/28/2011	VISHAY INTERTECHNOLOGY INC	-790 000	-6,234.01	14,806.68	8,572.67
3/4/2011	3/7/2011	3/7/2011	VISHAY INTERTECHNOLOGY INC	-814 000	-17,041.69	13,390.04	-3,651.65
7/12/2010	4/26/2011	4/26/2011	VISHAY PRECISION GROUP INC	-814 000	-17,041.69	13,390.04	-3,651.65
4/26/2011	4/27/2011	4/27/2011	SEC ID: 92835K103	-3,000 000	-3,083.79	3,081.81	-1.98
5/3/2011	5/10/2011	5/10/2011	WEATHERFORD INTERNATIONAL	-3,000 000	-3,083.79	3,081.81	-1.98
5/10/2011	5/10/2011	5/10/2011	LTD / 5.125% 09/15/2020 DD	11124000030C			
12/15/2010	5/3/2011	5/3/2011	WELLS FARGO & CO	-2,000.000	-59,815.20	58,558.87	-1,256.33
5/20/2010	12/9/2010	5/4/2011	WEST PHARMACEUTICAL SERVICES	-170.000	-6,815.42	6,529.94	-285.48
12/9/2010	12/9/2010	12/10/2010	1	10342001830L			
5/20/2010	2/24/2011	2/24/2011	WHITING PETROLEUM CORP	-240 000	-9,058.44	15,387.66	6,329.22
5/20/2010	2/25/2011	2/25/2011	SEC ID: 966387102	10342001840L			
5/20/2010	4/4/2011	4/4/2011	WHITING PETROLEUM CORP	-120.000	-4,529.22	8,949.16	4,419.94
4/4/2011	4/5/2011	4/5/2011	SEC ID 966387102	10342001840L			
5/20/2010	4/26/2011	4/26/2011	WHITING PETROLEUM CORP	-240 000	-9,058.44	17,457.04	8,398.60
4/26/2011	4/27/2011	4/27/2011	SEC ID 966387102	10342001840L			
5/20/2010	5/5/2011	5/5/2011	WHITING PETROLEUM CORP	-100 000	-3,774.35	6,330.22	2,555.87
5/5/2011	5/6/2011	5/6/2011	SEC ID 966387102	10342001840L			



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JOSIAH MACY COMBINE - K63G10001000

Report ID: HDA824
Base Currency: USD
Status: REVISED

**Original Acquisition's Trade Date of Sale/
Trade Date/
Posted Date**

Description

Shares Sold

Cost

Amount

**Realized
Gain/Loss
Base**

Reported Date	Trade Date/ Posted Date	Description	Shares Sold	Cost	Amount	Realized Gain/Loss Base
11/2/2010	5/10/2011	WILLIAMS PARTNERS LP 4.125% 11/15/2020 DD 11/09/10	-4,000 000	-3,999 64	3,927.80	-71.84
5/10/2011	5/10/2011	WOODSIDE FINANCE LTD 4.600% 05/10/2021 DD 05/10/11	-6,000.000	-6,028 38	6,021.30	-7 08
10/14/2010	6/29/2011	WORTHINGTON INDUSTRIES INC SEC ID: 980236AL7	-1,500.000	-22,348 80	31,646 39	9,297 59
10/14/2010	6/30/2011	WORTHINGTON INDUSTRIES INC SEC ID 981811102	-500 000	-7,449 60	11,235 78	3,786 18
6/30/2011	7/1/2011	WORTHINGTON INDUSTRIES INC SEC ID 981811102	-200 000	-3,023 78	4,494.31	1,470 53
6/30/2011	7/1/2011	WORTHINGTON INDUSTRIES INC SEC ID 981811102	-100 000	-1,541 60	2,247 16	705.56
6/30/2011	7/1/2011	XEROX CORP 4.250%02/15/2015 DD 12/04/09	-50,000 000	-50,841 00	52,773 50	1,932 50
5/27/2010	2/3/2011	XERUM TECHNOLOGIES INC SEC ID: 984121BZ5	-300 000	-6,332.94	5,903.07	-429.87
2/3/2011	2/4/2011	XERUM TECHNOLOGIES INC SEC ID 98416J118	10342001850L			
5/27/2010	2/7/2011	XERUM TECHNOLOGIES INC SEC ID 98416J118	-270.000	-5,699.65	5,345.35	-354 30
2/8/2011	2/8/2011	XERUM TECHNOLOGIES INC SEC ID 98416J118	10342001850L			
5/27/2010	2/8/2011	XERUM TECHNOLOGIES INC SEC ID 98416J118	-390.000	-8,232 83	7,693 85	-538 98
5/27/2010	2/9/2011	XERUM TECHNOLOGIES INC WTS TO PUR COM	-1,059 000	0 00	1,302 54	1,302 54
11/19/2010	12/1/2010	COMMIT TO PUR FNMA SF MTG 3 500%12/01/2041 DD 12/01/11	-86,000 000	-84,548 75	84,548.75	0 00
12/1/2010	12/24/2010	COMMIT TO PUR FNMA SF MTG SEC ID 999AD669	-25,000.000	-23,757 81	24,253 91	496 10
5/2/2011	6/9/2011	COMMIT TO PUR FNMA SF MTG 3.500%06/01/2042 DD 06/01/12	11123000020C			
5/20/2011	6/9/2011	COMMIT TO PUR FHLMC GOLD SFM SEC ID 999ADT830	-58,000.000	-55,535 00	56,221 48	686 48
6/9/2011	6/10/2011	SILCHESTER INTL INVESTORS SEC ID: 999ADT863	-159 897	-9,569 30	11,392 00	1,822.70
11/26/2010	12/31/2010	EQUITY TRUST SEC ID 999G19404	10349000020A			



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Lot Level Dispositions

by Reported Date

11/1/2010 - 6/30/2011

Report ID: HDA824

Base Currency: USD

Status: REVISED

Original Acquisition's Trade Date of Sale/ Trade Date/ Reported Date		Posted Date	Description	Shares Sold Tax Lot ID	Cost Base	Amount Base	Realized Gain/Loss Base
11/26/2010 1/31/2011	1/31/2011 2/8/2011		SILCHESTER INT'L INVESTORS EQUITY TRUST SEC ID 999G19404	-159 524 10349000020A	-9,546 97	11,618 00	2,071 03
11/26/2010 2/28/2011	2/28/2011 3/3/2011		SILCHESTER INT'L INVESTORS EQUITY TRUST SEC ID 999G19404	-159.217 10349000020A	-9,528.60	11,789 00	2,260 40
11/26/2010 3/31/2011	3/31/2011 4/5/2011		SILCHESTER INT'L INVESTORS EQUITY TRUST SEC ID 999G19404	-159 216 10349000020A	-9,528 54	11,666 00	2,137.46
11/26/2010 4/30/2011	4/30/2011 5/4/2011		SILCHESTER INT'L INVESTORS EQUITY TRUST SEC ID. 999G19404	-158 504 10349000020A	-9,485 93	12,252.00	2,766 07
11/26/2010 5/31/2011	5/31/2011 6/3/2011		SILCHESTER INT'L INVESTORS EQUITY TRUST SEC ID: 999G19404	-158 459 10349000020A	-9,483 24	12,165 00	2,681 76
11/26/2010 6/30/2011	6/30/2011 7/6/2011		SILCHESTER INT'L INVESTORS EQUITY TRUST SEC ID 999G19404	-158.434 10349000020A	-9,481.74	12,053 00	2,571 26
TOTAL SHORT:				-11,347,804.975	-14,863,727.79	15,391,515.54	527,787.75
TOTAL LOT DISPOSITION:				-15,012,631.708	-23,349,474.20	25,923,669.15	2,574,194.95

Statement of Change Detail Activity

Report ID: IGLS0005

Base Currency: USD

Status: REVISED

BNY MELLON

JOSIAH MACY COMBINE - K63G10001000

Market Value

7/1/2010-6/30/2011

Tran Type	Tran type Description	Transaction Description	Report Date	DR	CR	Portfolio Name
642000	REALIZED GAIN/LOSS ON UNIQUE INVESTMENTS					
CD	CASH DEPOSIT	CASH-IN-LIEU OF FRACTIONS AT HERITAGE BNY	12/1/2010		0 01	K63-PINNACLE ASSOC
SD	SECURITY DEPOSIT	RECEIVE SHARES FOR 907818DE5 UNION PACIFIC	12/16/2010		51,938.99	SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	DELIVER SHARES FOR 907818DF2 UNION PACIFIC	12/16/2010	51,938 99		SEIX ADV-PLEDGE
SD	SECURITY DEPOSIT	RECEIVE SHARES FOR 25389JAF3 DIGITAL REALTY	1/13/2011		29,909 10	SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	DELIVER SHARES FOR 25389JAG1 DIGITAL	1/13/2011	29,909 10		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FHLMC	1/24/2011	0.01		SEIX ADV-PLEDGE
CD	CASH DEPOSIT	PAID AS A RESULT OF A TENDER/CONSENTOFFER	1/28/2011		750.00	K63-GIA
SD	SECURITY DEPOSIT	RECEIVE SHARES FOR 12629YAA9	2/7/2011		49,562.50	K63-GIA
SW	SECURITY WITHDRAWAL	DELIVER SHARES FOR 216762AE4	2/7/2011	49,562 50		K63-GIA
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT CHASE FDG TR	3/14/2011	0.01		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FNMA GTD	3/14/2011	0 01		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FHLMC POOL	3/21/2011	0 01		SEIX ADV-PLEDGE
SD	SECURITY DEPOSIT	RECEIVE SHARES FOR 36077BAA5 ONEBEACON U	3/22/2011		20,717.00	SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	DELIVER SHARES FOR 68245JAA8 FUND	3/22/2011	20,717 00		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT GNMA GTD	4/4/2011	0 01		SEIX ADV-PLEDGE
CD	CASH DEPOSIT	PAID EARLY FEE AS A RESULT OF A TENDER	4/21/2011		390 00	SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FNMA POOL	4/25/2011	0 01		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FNMA POOL	4/25/2011	0 01		SEIX ADV-PLEDGE
SD	SECURITY DEPOSIT	RECEIVE SHARES FOR 459745FX8	5/5/2011		25,187.50	K63-GIA
SW	SECURITY WITHDRAWAL	DELIVER SHARES FOR 459745GG4	5/5/2011	25,187 50		K63-GIA
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FHLMC POOL	5/16/2011	0 01		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FNMA POOL	5/31/2011	0.01		SEIX ADV-PLEDGE
SW	SECURITY WITHDRAWAL	TO DELIVER OFF FRACTIONAL UNIT FNMA POOL	5/31/2011	0 02		SEIX ADV-PLEDGE
SD	SECURITY DEPOSIT	RECEIVE SHARES FOR 42210PAP7 HEADWATERS	6/24/2011		50,562 50	K63-GIA
SW	SECURITY WITHDRAWAL	DELIVER SHARES FOR 42210PAQ5 HEADWATERS	6/24/2011	50,562 50		K63-GIA
	GROSS ACTIVITY			227,877.70	229,017.60	
	NET ACTIVITY				1,139.90	
660900	CLASS ACTION PROCEEDS					
CD	CASH DEPOSIT	EL PASO CORP CLASS ACT PROCEED FOR	12/6/2010		89.13	K63-FOUNDATION 2
CD	CASH DEPOSIT	CLASS ACTION PROCEEDS AT HERITAGE BNY	12/10/2010		148 05	SEIX ADV-PLEDGE
CW	CASH WITHDRAWAL	CLASS ACTIONS PROCESSING FEE AT HERITAGE	12/10/2010	4 44		SEIX ADV-PLEDGE
CD	CASH DEPOSIT	AON CORP. II CLASS ACT PROCEED FOR ACCOUNT	12/20/2010		50 29	K63-FOUNDATION 2
CD	CASH DEPOSIT	FOREST LABORATORIES, INC CLASS ACT	12/30/2010		98 38	K63-FOUNDATION 2
CD	CASH DEPOSIT	FOREST LABORATORIES, INC. CLASS ACT	12/30/2010		98 39	K63-FOUNDATION 2

Statement of Change Detail Activity

Report ID: IGLS0005

BNY MELLON
 JOSIAH MACY COMBINE - K63G10001000

Market Value
 7/1/2010-6/30/2011

Base Currency: USD

Status: REVISED

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

Part XV – Name, Address and Phone for Applications

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

Part XV - Form and Contents of Submitted Applications

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

All letters of inquiry should include:

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

Part XV – Restrictions or Limitations on Awards

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

Josiah Macy Jr. Foundation

Schedule of Grants

Ein# 13-5596895

FYE June 30, 2011

Form 990PF Part XV, line 3

July 1, 2010 to June 30, 2011

Institutional Grants and Purpose

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

Josiah Macy Jr. Foundation

Schedule of Grants

Ein# 13-5596895

FYE June 30, 2011

Tulane University School of Medicine: To support the project titled, "Tulane Rural Immersion Program" which will provide funding for a nine month program in rural Louisiana that will fulfill the majority of the core clinical rotation requirements for a selected group of third year medical students	134,194
University of California, San Francisco: To support the activities jointly at USCF, Cambridge Hospital, Sanford School of Medicine at the University of South Dakota, and Harvard Medical School for the study "Core Clinical Education: Examining the Processes and Outcomes of Learning in Longitudinal Integrated Clerkships"	105,803
University of Colorado Denver: To support a project that will build upon existing interprofessional and team building strengths and successes and develop a longitudinal, interprofessional and team building curriculum that is integrated into the preclinical and clinical training for all health professions students at the UC Denver Anschutz Medical Campus	229,370
University of Pittsburgh: To support the project titled, "Interprofessional Modeling and Caring for the Elderly (IP-MACY) Educating a health care workforce to meet the needs of a changing health care system".	218,219
University of Virginia: To support a project titled, "Bridging the Gap: Developing, Implementing, and Assessing the Impact of Innovative Undergraduate Interprofessional Education (IPE) Experiences Based on Collaborative Care Best Practice Models"	257,585
University of Washington Health Sciences: To support the activities to pilot a simulation-training program for health sciences students for the purpose of fostering communication, cooperation, and leadership, and to improve collaborative interprofessional communication both within teams and with patients	257,073
 <u>Accrued Institutional Grant Payment and Purpose</u>	
National Health Policy Forum at George Washington University: To support a project titled, "Educating Federal Policy Makers on Health Professions Training & Workforce Issues"	15,000
 <u>Accrued Macy Faculty Grant Payment and Purpose</u>	
Drexel University: To support the work as a Josiah Macy Jr. Foundation, Macy Faculty Scholar	140,000
Oregon Health & Science University: To support the work as a Josiah Macy Jr. Foundation, Macy Faculty Scholar	135,090
University of Pennsylvania: To support the work as a Josiah Macy Jr. Foundation, Macy Faculty Scholar	139,147
Virginia Commonwealth University: To support the work as a Josiah Macy Jr. Foundation, Macy Faculty Scholar	138,000
Yale University: To support the work as a Josiah Macy Jr. Foundation, Macy Faculty Scholar	140,000
 <u>Macy Faculty Scholars Program Expense</u>	 59,162

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

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

Other Programs and Purpose:

Matching Gifts Program. Contributions made by Board Directors, Directors Emeritus and full time employees to any charitable organization with a 501 (c) 3 status matched on a one-to-one or two-to- one basis 159,750

Program Planning: Charges related to all program planning expenses for meeting sites, food, registration fees and seminar fees 59,766

Subtotal carried forward **\$5,466,514**

July 1, 2010 to June 30, 2011

President's Discretionary Grants Awarded and Purpose

Washington University School of Medicine: This award is in support of a book on the history and present status of residency training in the United States. 25,000

Long Island Medical Foundation (NuHealth): This award is to support NuHealth seek improvement and promote clinical coordination of healthcare delivered by clinicians serving such underserved populations 35,000

Society of General Internal Medicine: This award is to support a program (summit) that will investigate the development and dissemination of best practices in education and training in existing PCMH pilot projects 35,000

Arnold P. Gold Foundation: This award is to support sponsorship for the 2010 Gold Humanism Honor Society (GHHS) Biennial Conference to be held October 7-9 in Dallas, Texas. 35,000

Institute on Medicine as a profession, Inc.: This award is to support a program proposal that supports and addresses one or several components of professionalism. IMAP seeks original proposals that promote in undergraduate medical education and residency training such concepts as enhancing social justice, improving access to care and realizing self regulation 35,000

The New York Academy of Sciences: This award is to renew funding to maintain the program of recruitment of medical students, residents and clinical fellows, continuing the memberships of NYAS medical student and physician members and recruiting new members from the medical community 25,000

Physicians For Social Responsibility: This award is to support a conference that will span two and half days and will educate medical students about issues of global importance, including climate change, nuclear weapons, environmental degradation, social justice, international security and diplomacy among nations. The funding would cover planning, development and execution of the conference, as well as student travel. 35,000

Brigham and Womens Hospital: This award is to support a program that is aimed at transforming women's primary health care delivery by strengthening the contributions of primary care physicians, encouraging the entry of physician trainees into the primary care profession and through the collaborative design, by all health professionals in the Fish Center practice, of team based systems of care that serve as greatly needed and replicable models during a time of rapidly growing demand in a swiftly changing health care environment. 35,000

Josiah Macy Jr. Foundation

Schedule of Grants

Ein# 13-5596895

FYE June 30, 2011

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

Subtotal carried forward

\$500,000

July 1, 2010 to June 30, 2011

Organizational Dues and Purposes

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

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

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

6,000

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

1,000

Total

\$6,016,854

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

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

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

George E. Thibault, M.D. – *President*

William H. Wright II- *Chairman*

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George Campbell Jr., Ph.D.

Linda Cronenwett, Ph.D., R.N., FAAB

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Herbert Pardes, M.D.

Paul G. Ramsey, M.D.

George Rupp, Ph.D.

Reed V. Tuckson, MD, FACP

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

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

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

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

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

Enter the Return code for the return that this application is for (file a separate application for each return) 0 4

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

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

THE FOUNDATION

• The books are in the care of **44 EAST 64TH STREET, NEW YORK, NY - NEW YORK, NY 10065**
 Telephone No. **212-486-2424** FAX No.

• If the organization does not have an office or place of business in the United States, check this box
 • If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) . If this is for the whole group, check this box . If it is for part of the group, check this box and attach a list with the names and EINs of all members the extension is for.

4 I request an additional 3-month extension of time until **MAY 15, 2012**.
 5 For calendar year , or other tax year beginning **JUL 1, 2010**, and ending **JUN 30, 2011**.
 6 If the tax year entered in line 5 is for less than 12 months, check reason: Initial return Final return
 Change in accounting period
 7 State in detail why you need the extension **AWAITING ADDITIONAL INFORMATION IN ORDER TO FILE AN ACCURATE RETURN.**

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

Signature and Verification

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

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