Form **1041** Department of the Treasury - Internal Revenue Service

U.S. Income Tax Return for Estates and Trusts

2011 OMB No. 1545-0092

A Check all that apply:
- [ ] Decedent's estate
- [ ] Simple trust
- [ ] Complex trust
- [ ] Qualified disability trust
- [ ] ESBT (S portion only)
- [X] Grantor type trust
- [ ] Bankruptcy estate-Ch. 7
- [ ] Bankruptcy estate-Ch. 11
- [ ] Pooled income fund

For calendar year 2011 or fiscal year beginning , 2011, and ending , 20

Name of estate or trust (If a grantor type trust, see the instructions.): THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Name and title of fiduciary: TRUSTEE R. BRADFORD MALT

Number, street, and room or suite no. (If a P.O. box, see the instructions.): ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code: BOSTON, MA 02199

C Employer identification number: [redacted]

D Date entity created: 11/29/1995

E Nonexempt charitable and split-interest trusts, check applicable box(es), see instructions.
- [ ] Described in sec. 4947(a)(1). Check here if not a private foundation . . . ▶ [ ]
- [ ] Described in sec. 4947(a)(2)

B Number of Schedules K-1 attached (see instructions) ▶ 1

F Check applicable boxes: [ ] Initial return [ ] Final return [ ] Amended return [ ] Change in trust's name [ ] Change in fiduciary [ ] Change in fiduciary's name [ ] Change in fiduciary's address

G Check here if the estate or filing trust made a section 645 election . . . . . ▶ [ ]

Income	1	Interest income	1
	2a	Total ordinary dividends	2a
	b	Qualified dividends allocable to: (1) Beneficiaries _____ (2) Estate or trust _____	
	3	Business income or (loss). Attach Schedule C or C-EZ (Form 1040)	3
	4	Capital gain or (loss). Attach Schedule D (Form 1041)	4
	5	Rents, royalties, partnerships, other estates and trusts, etc. Attach Schedule E (Form 1040)	5
	6	Farm income or (loss). Attach Schedule F (Form 1040)	6
	7	Ordinary gain or (loss). Attach Form 4797	7
	8	Other income. List type and amount _____	8
	9	**Total income.** Combine lines 1, 2a, and 3 through 8	9
Deductions	10	Interest. Check if Form 4952 is attached ▶ [ ]	10
	11	Taxes	11
	12	Fiduciary fees	12
	13	Charitable deduction (from Schedule A, line 7)	13
	14	Attorney, accountant, and return preparer fees	14
	15a	Other deductions **not** subject to the 2% floor (attach schedule)	15a
	b	Allowable miscellaneous itemized deductions subject to the 2% floor	15b
	16	Add lines 10 through 15b ▶	16
	17	Adjusted total income or (loss). Subtract line 16 from line 9 — 17	
	18	Income distribution deduction (from Schedule B, line 15). Attach Schedules K-1 (Form 1041)	18
	19	Estate tax deduction including certain generation-skipping taxes (attach computation)	19
	20	Exemption	20
	21	Add lines 18 through 20 ▶	21
Tax and Payments	22	Taxable income. Subtract line 21 from line 17. If a loss, see instructions	22
	23	**Total tax** (from Schedule G, line 7)	23
	24	**Payments:** a 2011 estimated tax payments and amount applied from 2010 return	24a
	b	Estimated tax payments allocated to beneficiaries (from Form 1041-T)	24b
	c	Subtract line 24b from line 24a	24c
	d	Tax paid with Form 7004 (see instructions)	24d
	e	Federal income tax withheld. If any is from Form(s) 1099, check ▶ [ ]	24e
		Other payments: f Form 2439 _____ ; g Form 4136 _____ ; Total ▶	24h
	25	**Total payments.** Add lines 24c through 24e, and 24h ▶	25
	26	Estimated tax penalty (see instructions)	26
	27	**Tax due.** If line 25 is smaller than the total of lines 23 and 26, enter amount owed	27
	28	**Overpayment.** If line 25 is larger than the total of lines 23 and 26, enter amount overpaid	28
	29	Amount of line 28 to be: **a Credited to 2012 estimated tax** ▶ ; **b Refunded** ▶	29

UNDER THE TERMS OF THE TRUST INSTRUMENT, THIS IS A GRANTOR TRUST AND ALL INCOME IS TAXABLE TO THE GRANTOR AS SET FORTH UNDER 1986 IRC SECTIONS 671-678. A STATEMENT OF INCOME & DEDUCTIONS IS ATTACHED HERETO.

Sign Here

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

▶ Signature of fiduciary or officer representing fiduciary — Date 9/12/12 — EIN of fiduciary if a financial institution

May the IRS discuss this return with the preparer shown below (see instr.)? [X] Yes [ ] No

Paid Preparer Use Only

Print/Type preparer's name: DANIEL P. FEHELEY — Preparer's signature — Date 9/12/2012 — Check if self-employed [ ] — PTIN [redacted]

Firm's name ▶ PRICEWATERHOUSECOOPERS LLP — Firm's EIN ▶ [redacted]

Firm's address ▶ 125 HIGH STREET, BOSTON, MA 02110 — Phone no. [redacted]

For Paperwork Reduction Act Notice, see the separate instructions.

JSA 1F1010 2.000 Form **1041** (2011)

Form **7004**
(Rev. November 2011)
Department of the Treasury
Internal Revenue Service

Application for Automatic Extension of Time To File Certain Business Income Tax, Information, and Other Returns

▶ File a separate application for each return.
▶ See separate instructions.

OMB No. 1545-0233

Print or Type

Name: THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Identifying number: [redacted]

Number, street, and room or suite no. (If P.O. box, see instructions.): ROPES & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST

City, town, state, and ZIP code (If a foreign address, enter city, province or state, and country (follow the country's practice for entering postal code)): BOSTON, MA 02199

Note. *File request for extension by the due date of the return for which the extension is granted. See instructions before completing this form.*

Part I Automatic 5-Month Extension

1a Enter the form code for the return that this application is for (see below) 0 5

Application Is For:	Form Code	Application Is For:	Form Code
Form 1065	09	Form 1041 (estate other than a bankruptcy estate)	04
Form 8804	31	Form 1041 (trust)	05

Part II Automatic 6-Month Extension

b Enter the form code for the return that this application is for (see below) . . . . . [ ] [ ]

Application Is For:	Form Code	Application Is For:	Form Code
Form 706-GS(D)	01	Form 1120-ND (section 4951 taxes)	20
Form 706-GS(T)	02	Form 1120-PC	21
Form 1041 (bankruptcy estate only)	03	Form 1120-POL	22
Form 1041-N	06	Form 1120-REIT	23
Form 1041-QFT	07	Form 1120-RIC	24
Form 1042	08	Form 1120S	25
Form 1065-B	10	Form 1120-SF	26
Form 1066	11	Form 3520-A	27
Form 1120	12	Form 8612	28
Form 1120-C	34	Form 8613	29
Form 1120-F	15	Form 8725	30
Form 1120-FSC	16	Form 8831	32
Form 1120-H	17	Form 8876	33
Form 1120-L	18	Form 8924	35
Form 1120-ND	19	Form 8928	36

2 If the organization is a foreign corporation that does not have an office or place of business in the United States, check here . . . . . ▶ ☐

3 If the organization is a corporation and is the common parent of a group that intends to file a consolidated return, check here . . . . . ▶ ☐
If checked, attach a schedule, listing the name, address, and Employer Identification Number (EIN) for each member covered by this application.

Part III All Filers Must Complete This Part

4 If the organization is a corporation or partnership that qualifies under Regulations section 1.6081-5, check here . . . . . ▶ ☐

5 a The application is for calendar year 20 11, or tax year beginning _____, 20 _____, and ending _____, 20 _____

b **Short tax year.** If this tax year is less than 12 months, check the reason:
☐ Initial return ☐ Final return ☐ Change in accounting period ☐ Consolidated return to be filed

6 Tentative total tax	6	0
7 **Total** payments and credits (see instructions)	7	0
8 **Balance due.** Subtract line 7 from line 6 (see instructions)	8	0

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

JSA
1X0916 2.000

[redacted] [redacted]

Schedule A Charitable Deduction. Do not complete for a simple trust or a pooled income fund.

1	Amounts paid or permanently set aside for charitable purposes from gross income (see instructions)	1	
2	Tax-exempt income allocable to charitable contributions (see instructions)	2	
3	Subtract line 2 from line 1	3	
4	Capital gains for the tax year allocated to corpus and paid or permanently set aside for charitable purposes	4	
5	Add lines 3 and 4	5	
6	Section 1202 exclusion allocable to capital gains paid or permanently set aside for charitable purposes (see instructions)	6	
7	**Charitable deduction.** Subtract line 6 from line 5. Enter here and on page 1, line 13	7	

Schedule B Income Distribution Deduction

1	Adjusted total income (see instructions)			1	
2	Adjusted tax-exempt interest			2	
3	Total net gain from Schedule D (Form 1041), line 15, column (1) (see instructions)			3	
4	Enter amount from Schedule A, line 4 (minus any allocable section 1202 exclusion)			4	
5	Capital gains for the tax year included on Schedule A, line 1 (see instructions)			5	
6	Enter any gain from page 1, line 4, as a negative number. If page 1, line 4, is a loss, enter the loss as a positive number			6	
7	**Distributable net income.** Combine lines 1 through 6. If zero or less, enter -0-			7	
8	If a complex trust, enter accounting income for the tax year as determined under the governing instrument and applicable local law	8			
9	Income required to be distributed currently			9	
10	Other amounts paid, credited, or otherwise required to be distributed			10	
11	Total distributions. Add lines 9 and 10. If greater than line 8, see instructions			11	
12	Enter the amount of tax-exempt income included on line 11			12	
13	Tentative income distribution deduction. Subtract line 12 from line 11			13	
14	Tentative income distribution deduction. Subtract line 2 from line 7. If zero or less, enter -0-			14	
15	**Income distribution deduction.** Enter the smaller of line 13 or line 14 here and on page 1, line 18			15	

Schedule G Tax Computation (see instructions)

1	**Tax:** a Tax on taxable income (see instructions)	1a			
	b Tax on lump-sum distributions. Attach Form 4972	1b			
	c Alternative minimum tax (from Schedule I (Form 1041), line 56)	1c			
	d **Total.** Add lines 1a through 1c ▶			1d	
2 a	Foreign tax credit. Attach Form 1116	2a			
b	General business credit. Attach Form 3800	2b			
c	Credit for prior year minimum tax. Attach Form 8801	2c			
d	Bond credits. Attach Form 8912	2d			
3	**Total credits.** Add lines 2a through 2d ▶			3	
4	Subtract line 3 from line 1d. If zero or less, enter -0-			4	
5	Recapture taxes. Check if from: ☐ Form 4255 ☐ Form 8611			5	
6	Household employment taxes. Attach Schedule H (Form 1040)			6	
7	**Total tax.** Add lines 4 through 6. Enter here and on page 1, line 23 ▶			7	

Other Information

		Yes	No
1	Did the estate or trust receive tax-exempt income? If "Yes," attach a computation of the allocation of expenses. Enter the amount of tax-exempt interest income and exempt-interest dividends ▶ $ 848.	X	
2	Did the estate or trust receive all or any part of the earnings (salary, wages, and other compensation) of any individual by reason of a contract assignment or similar arrangement?		X
3	At any time during calendar year 2011, did the estate or trust have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶		X
4	During the tax year, did the estate or trust receive a distribution from, or was it the grantor of, or transferor to, a foreign trust? If "Yes," the estate or trust may have to file Form 3520. See instructions		X
5	Did the estate or trust receive, or pay, any qualified residence interest on seller-provided financing? If "Yes," see the instructions for required attachment		X
6	If this is an estate or a complex trust making the section 663(b) election, check here (see instructions) ▶ ☐		
7	To make a section 643(e)(3) election, attach Schedule D (Form 1041), and check here (see instructions) ▶ ☐		
8	If the decedent's estate has been open for more than 2 years, attach an explanation for the delay in closing the estate, and check here ▶ ☐		
9	Are any present or future trust beneficiaries skip persons? See instructions	X	

[redacted] [redacted]

ACCOUNT NAME: THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

TRUST I.D. NUMBER: [redacted]
TRUSTEE R. BRADFORD MALT
ROPES & GRAY,PRUDENTIAL TOWER,800 BOYLSTON ST
BOSTON, MA 02199

GRANTOR TAX INFORMATION LETTER

GRANTOR:

W. MITT ROMNEY
[redacted]
BELMONT, MA 02478

I.D. NUMBER: [redacted]

TAX YEAR
BEGINNING 01/01/2011
ENDING 12/31/2011

ENTER THE AMOUNTS LISTED BELOW ON YOUR U.S. INCOME TAX RETURN

I N C O M E

U.S. GOVERNMENT INTEREST	662,115.
(ENTER ON FORM 1040, LINE 8A)	
OTHER INTEREST INCOME	366,535.
(ENTER ON FORM 1040, LINE 8A)	
FOREIGN INTEREST INCOME	52,356.
(ENTER ON FORM 1040, LINE 8A & FORM 1116)	
U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS	
QUALIFIED	
TOTAL FOR YEAR	90,461.
(ENTER ON FORM 1040, LINE 9A)	
ORDINARY DIVIDENDS	
QUALIFIED	1,039,332.
(SEE FORM 1040 INSTRUCTIONS)	
TOTAL FOR YEAR	1,454,766.
(ENTER ON FORM 1040, LINE 9A)	
FOREIGN DIVIDENDS	
QUALIFIED	114,843.
(SEE FORM 1040 INSTRUCTIONS)	
TOTAL FOR YEAR	131,309.
(ENTER ON SCHEDULE B, PART II, LINE 5 & FORM 1116)	
SHORT TERM GAINS OR LOSSES:	
PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS	-745,163.
(ENTER ON SCHEDULE D, LINE 5, COLUMN F)	
OTHER CAPITAL GAIN OR LOSS	-59,331.
(ENTER ON SCHEDULE D, PART I, LINE 3)	
SECTION 1256 GAIN OR LOSS	-12,952.
(SEE SCHEDULE D, LINE 4 INSTRUCTIONS)	
LONG TERM GAINS OR LOSSES:	
CAPITAL GAIN DISTRIBUTIONS	
TOTAL FOR YEAR	12,851.

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

GRANTOR TAX INFORMATION LETTER, CONTINUATION

(ENTER ON SCHEDULE D, LINE 13, COLUMN F)	
PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS	
TOTAL FOR YEAR	2,625,670.
(ENTER ON SCHEDULE D, LINE 12, COLUMN F)	
BUSINESS PROPERTY GAIN OR LOSS	
TOTAL FOR YEAR	-207,778.
(ENTER ON FORM 4797, PART I, COLUMN G)	
UNRECAPTURED SECTION 1250 GAIN (PARTNERSHIPS/S CORP) ...	693.
(ENTER ON LINE 11 OF WORKSHEET FOR SCHED D, LINE 19)	
OTHER CAPITAL GAIN OR LOSS	
TOTAL FOR YEAR	386,313.
(ENTER ON SCHEDULE D, PART II, LINE 10, COLUMN E)	
SECTION 1256 GAIN OR LOSS	-19,427.
(SEE SCHEDULE D, LINE 11 INSTRUCTIONS)	
ROYALTY INCOME	319.
(ENTER ON SCHEDULE E, PART I)	
OTHER TAXABLE INCOME	110,007.
(ENTER ON FORM 1040, LINE 21)	
RENT/ROYALTY INCOME FROM ACTIVE/PASSIVE ACTIVITIES	-156,095.
(ENTER ON SCHEDULE E, PART I)	
PARTNERSHIP INCOME FROM ACTIVE/PASSIVE ACTIVITIES	-664,436.
(ENTER ON SCHEDULE E, PART II)	

D E D U C T I O N S

INVESTMENT INTEREST EXPENSE	15,938.
(ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)	
CHARITABLE DEDUCTION	36.
(ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)	
OTHER DEDUCTIONS SUBJECT TO 2% AGI	383,789.
(ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)	

M I S C E L L A N E O U S I N F O R M A T I O N

TAX-EXEMPT INTEREST	848.
(ENTER ON FORM 1040, LINE 8B)	
(NO ALLOCATION AGAINST FEES OR COMMISSIONS HAS BEEN MADE WITH YOUR TAX-EXEMPT INCOME)	
NONTAXABLE DIVIDENDS	118.
(FOR INFORMATIONAL PURPOSES ONLY)	

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

W. MITT ROMNEY [redacted]

TAX CREDITS

FOREIGN TAX CREDIT INFORMATION:

(ENTER THE FOLLOWING ON FORM 1116 OR SCH. A IF APPLICABLE)

COUNTRY	FOREIGN INCOME	EXPENSES	TAXES	DATE PAID
VARIOUS	1,624,371.	495,954.	26,884.	12/31/2011
VARIOUS	-34,379.	3,491.		12/31/2011

OTHER INFORMATION

FOREIGN INFORMATION:
LINE 16B: $10,212,083
LINE 16C: $7,501,543
LINE 16G: $256,767
LINE 16H: $5,903,064
FOREIGN QUALIFIED DIVIDENDS: $934,257

COLLECTIBLES (28%) GAIN/(LOSS): $105
SECTION 1250 GAIN/(LOSS): $693
SECTION 1231 15% GAIN/(LOSS): $(208,461)
SECTION 1231 25% GAIN/(LOSS): $683

DOMESTIC PRODUCTION ACTIVITIES INFORMATION:
GROSS RECEIPTS FROM DPGR: $990
GROSS RECEIPTS FROM ALL SOURCES: $116,667
COGS ALLOCABLE TO DPGR: $535
COGS FROM ALL SOURCES: $571
EXPENSES ALLOCABLE TO DPGR: $587
EXPENSES ALLOCABLE TO NON-DPGR: $88,162
EXPENSES NOT DIRECTLY ALLOCABLE: $68
W-2 WAGES: $138

Report the amounts listed above on your 2011 tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

W. MITT ROMNEY [redacted]

GRANTOR TAX INFORMATION LETTER, CONTINUATION

INTEREST EXPENSE: $24,836

LINE 15J - WORK OPPORTUNITY CREDIT: $57
LINE 15M - CREDIT FOR INCREASING RESEARCH: $2
LINE 15N - CREDIT FOR EMPLOYER TAXES PAID: $302

AMT ITEMS:
LINE 17A: ($8,011)
LINE 17B: $(4,883)
LINE 17D: $577
LINE 17E: $1,074
LINE 17F: $36

TAX-EXEMPT INCOME AND NONDEDUCTIBLE EXPENSES:
LINE 18B: $5
LINE 18C: $687

SECTION 1291 TAX FROM FORM 8621: $4

Report the amounts listed above on your tax return. These may differ from payments actually received by you. The difference may be caused by the exclusion of tax-exempt income, our agreed plan of remitting, fiduciary deduction, or variance between your taxable year and that of this account. If you have interests in other accounts, appropriate schedules will follow.

W. MITT ROMNEY [redacted]

SCHEDULE E (Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Supplemental Income and Loss

(From rental real estate, royalties, partnerships, S corporations, estates, trusts, REMICs, etc.)

▶ Attach to Form 1040, 1040NR, or Form 1041. ▶ See separate instructions.

OMB No. 1545-0074

2011

Attachment Sequence No. **13**

Name(s) shown on return: THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Your social security number: [redacted]

A Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions) ☐ Yes ☐ No

B If "Yes," did you or will you file all required Forms 1099? ☐ Yes ☐ No

Part I **Income or Loss From Rental Real Estate and Royalties** **Note.** If you are in the business of renting personal property, use **Schedule C** or **C-EZ** (see instructions). If you are an individual, report farm rental income or loss from **Form 4835** on page 2, line 40.

Caution. For each rental property listed on line 1, check the box in the last column only if you owned that property as a member of a qualified joint venture (QJV) reporting income not subject to self-employment tax.

1	Physical address of each property-street, city, state, zip	Type-from list below	2 For each rental real estate property listed, report the number of days rented at fair rental value and days with personal use. See instructions.		Fair Rental Days	Personal Use Days	QJV
A				A	N/A		
B				B			
C	SEE ATTACHED STMT(S)			C			

Type of Property:

1 Single Family Residence 3 Vacation/Short-Term Rental 5 Land 7 Self-Rental
2 Multi-Family Residence 4 Commercial 6 Royalties 8 Other (describe)

Income:		Properties A	Properties B	Properties C
3a Merchant card and third party payments. For 2011, enter -0-	3a			
b Payments not reported to you on line 3a	3b			
4 Total not including amounts on line 3a that are not income (see instructions)	4			
Expenses:				
5 Advertising	5			
6 Auto and travel (see instructions)	6			
7 Cleaning and maintenance	7			
8 Commissions	8			
9 Insurance	9			
10 Legal and other professional fees	10			
11 Management fees	11			
12 Mortgage interest paid to banks, etc. (see instructions)	12			
13 Other interest	13			
14 Repairs	14			
15 Supplies	15			
16 Taxes	16			
17 Utilities	17			
18 Depreciation expense or depletion	18			
19 Other (list) ▶	19			
20 Total expenses. Add lines 5 through 19	20			
21 Subtract line 20 from line 4. If result is a (loss), see instructions to find out if you must file **Form 6198**	21			
22 Deductible rental real estate loss after limitation, if any, on **Form 8582** (see instructions)	22	( )	( )	( )

23a Total of all amounts reported on line 3a for all rental properties	23a	
b Total of all amounts reported on line 3a for all royalty properties	23b	
c Total of all amounts reported on line 4 for all rental properties	23c	
d Total of all amounts reported on line 4 for all royalty properties	23d	
e Total of all amounts reported on line 12 for all properties	23e	
f Total of all amounts reported on line 18 for all properties	23f	
g Total of all amounts reported on line 20 for all properties	23g	

24 **Income.** Add positive amounts shown on line 21. **Do not** include any losses	24	319.
25 **Losses.** Add royalty losses from line 21 and rental real estate losses from line 22. Enter total losses here	25	( )
26 **Total rental real estate and royalty income or (loss).** Combine lines 24 and 25. Enter the result here. If Parts II, III, IV, and line 40 on page 2 do not apply to you, also enter this amount on Form 1040, line 17, or Form 1040NR, line 18. Otherwise, include this amount in the total on line 41 on page 2	26	319.

For Paperwork Reduction Act Notice, see your tax return instructions.

JSA
1X [redacted] [redacted]

Name(s) shown on return. Do not enter name and social security number if shown on other side.

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Your social security number [redacted]

Caution. The IRS compares amounts reported on your tax return with amounts shown on Schedule(s) K-1.

Part II Income or Loss From Partnerships and S Corporations

Note. If you report a loss from an at-risk activity for which **any** amount is **not** at risk, you **must** check the box in column **(e)** on line 28 and attach **Form 6198.** See instructions.

27 Are you reporting any loss not allowed in a prior year due to the at-risk or basis limitations, a prior year unallowed loss from a passive activity (if that loss was not reported on Form 8582), or unreimbursed partnership expenses? If you answered "Yes," see instructions before completing this section. ☐ Yes ☐ No

28	(a) Name	(b) Enter P for partnership; S for S corporation	(c) Check if foreign partnership	(d) Employer identification number	(e) Check if any amount is not at risk
A					
B	ATTACHMENT 4				
C					
D					

	Passive Income and Loss		Nonpassive Income and Loss		
	(f) Passive loss allowed (attach **Form 8582** if required)	(g) Passive income from **Schedule K-1**	(h) Nonpassive loss from **Schedule K-1**	(i) Section 179 expense deduction from **Form 4562**	(j) Nonpassive income from **Schedule K-1**
A					
B					
C					
D					
29a Totals		484.			
b Totals	-293,352.		-527,663.		

30	Add columns (g) and (j) of line 29a	30	484.
31	Add columns (f), (h), and (i) of line 29b	31	(821,015.)
32	**Total partnership and S corporation income or (loss).** Combine lines 30 and 31. Enter the result here and include in the total on line 41 below	32	-820,531.

Part III Income or Loss From Estates and Trusts

33	(a) Name	(b) Employer identification number
A		
B		

	Passive Income and Loss		Nonpassive Income and Loss	
	(c) Passive deduction or loss allowed (attach **Form 8582** if required)	(d) Passive income from **Schedule K-1**	(e) Deduction or loss from **Schedule K-1**	(f) Other income from **Schedule K-1**
A				
B				
34a Totals				
b Totals				

35	Add columns (d) and (f) of line 34a	35	
36	Add columns (c) and (e) of line 34b	36	( )
37	**Total estate and trust income or (loss).** Combine lines 35 and 36. Enter the result here and include in the total on line 41 below	37	

Part IV Income or Loss From Real Estate Mortgage Investment Conduits (REMICs) - Residual Holder

38 (a) Name	(b) Employer identification number	(c) Excess inclusion from **Schedules Q**, line 2c (see instructions)	(d) Taxable income (net loss) from **Schedules Q**, line 1b	(e) Income from **Schedules Q**, line 3b

39	Combine columns (d) and (e) only. Enter the result here and include in the total on line 41 below	39	

Part V Summary

40	Net farm rental income or (loss) from **Form 4835.** Also, complete line 42 below	40	
41	**Total income or (loss).** Combine lines 26, 32, 37, 39, and 40. Enter the result here and on Form 1040, line 17, or Form 1040NR, line 18 ▶	41	-820,212.
42	**Reconciliation of farming and fishing income.** Enter your **gross** farming and fishing income reported on Form 4835, line 7; Schedule K-1 (Form 1065), box 14, code B; Schedule K-1 (Form 1120S), box 17, code U; and Schedule K-1 (Form 1041), line 14, code F (see instructions)	42	
43	**Reconciliation for real estate professionals.** If you were a real estate professional (see instructions), enter the net income or (loss) you reported anywhere on Form 1040 or Form 1040NR from all rental real estate activities in which you materially participated under the passive activity loss rules	43	

[redacted] [redacted]

RENT AND ROYALTY INCOME

Taxpayer's Name	Identifying Number
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST	[redacted]

DESCRIPTION OF PROPERTY	TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
SANKATY COPS (OTHER) [redacted]				

[X] Yes [ ] No Did you actively participate in the operation of the activity during the tax year?

ROYALTY INCOME	18.	
OTHER INCOME:		
TOTAL GROSS INCOME		18.
OTHER EXPENSES:		
DEPRECIATION (SHOWN BELOW)		
LESS: Beneficiary's Portion		
AMORTIZATION		
LESS: Beneficiary's Portion		
DEPLETION		
LESS: Beneficiary's Portion		
TOTAL EXPENSES		
TOTAL RENT OR ROYALTY INCOME (LOSS)		18.
Less Amount to		
Rent or Royalty		
Depreciation		
Depletion		
Investment Interest Expense		
Other Expenses		
Net Income (Loss) to Others		
Net Rent or Royalty Income (Loss)		18.
Deductible Rental Loss (if Applicable)		

SCHEDULE FOR DEPRECIATION CLAIMED

(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

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[redacted] [redacted]

RENT AND ROYALTY INCOME

Taxpayer's Name	Identifying Number
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST	[redacted]

DESCRIPTION OF PROPERTY	TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
PROSPECT HARBOR INV [redacted]				

[X] Yes [ ] No Did you actively participate in the operation of the activity during the tax year?

ROYALTY INCOME	63.	
OTHER INCOME:		
TOTAL GROSS INCOME		63.
OTHER EXPENSES:		
DEPRECIATION (SHOWN BELOW)		
LESS: Beneficiary's Portion		
AMORTIZATION		
LESS: Beneficiary's Portion		
DEPLETION		
LESS: Beneficiary's Portion		
TOTAL EXPENSES		
TOTAL RENT OR ROYALTY INCOME (LOSS)		63.
Less Amount to		
Rent or Royalty		
Depreciation		
Depletion		
Investment Interest Expense		
Other Expenses		
Net Income (Loss) to Others		
Net Rent or Royalty Income (Loss)		
Deductible Rental Loss (if Applicable)		63.

SCHEDULE FOR DEPRECIATION CLAIMED

(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

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[redacted] [redacted]

RENT AND ROYALTY INCOME

Taxpayer's Name	Identifying Number
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST	[redacted]

DESCRIPTION OF PROPERTY	TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
BC PTRS IX [redacted]				

[X] Yes [ ] No Did you actively participate in the operation of the activity during the tax year?

ROYALTY INCOME	23.	
OTHER INCOME:		
TOTAL GROSS INCOME		23.
OTHER EXPENSES:		
DEPRECIATION (SHOWN BELOW)		
LESS: Beneficiary's Portion		
AMORTIZATION		
LESS: Beneficiary's Portion		
DEPLETION		
LESS: Beneficiary's Portion		
TOTAL EXPENSES		
TOTAL RENT OR ROYALTY INCOME (LOSS)		23.
Less Amount to		
Rent or Royalty		
Depreciation		
Depletion		
Investment Interest Expense		
Other Expenses		
Net Income (Loss) to Others		
Net Rent or Royalty Income (Loss)		23.
Deductible Rental Loss (if Applicable)		

SCHEDULE FOR DEPRECIATION CLAIMED

(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

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[redacted] [redacted]

RENT AND ROYALTY INCOME

Taxpayer's Name	Identifying Number
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST	[redacted]

DESCRIPTION OF PROPERTY	TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
BCIP II-D [redacted]				

[X] Yes [ ] No Did you actively participate in the operation of the activity during the tax year?

ROYALTY INCOME	16.	
OTHER INCOME:		
TOTAL GROSS INCOME		16.
OTHER EXPENSES:		
DEPRECIATION (SHOWN BELOW)		
LESS: Beneficiary's Portion		
AMORTIZATION		
LESS: Beneficiary's Portion		
DEPLETION		
LESS: Beneficiary's Portion		
TOTAL EXPENSES		
TOTAL RENT OR ROYALTY INCOME (LOSS)		16.
Less Amount to		
Rent or Royalty		
Depreciation		
Depletion		
Investment Interest Expense		
Other Expenses		
Net Income (Loss) to Others		
Net Rent or Royalty Income (Loss)		16.
Deductible Rental Loss (if Applicable)		

SCHEDULE FOR DEPRECIATION CLAIMED

(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

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[redacted] [redacted]

RENT AND ROYALTY INCOME

Taxpayer's Name	Identifying Number
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST	[redacted]

DESCRIPTION OF PROPERTY	TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
GS HEDGE FUND PARTNERS, LLC [redacted]				

[ ] Yes [X] No Did you actively participate in the operation of the activity during the tax year?

ROYALTY INCOME	133.	
OTHER INCOME:		
TOTAL GROSS INCOME		133.
OTHER EXPENSES:		
DEPRECIATION (SHOWN BELOW)		
LESS: Beneficiary's Portion		
AMORTIZATION		
LESS: Beneficiary's Portion		
DEPLETION		
LESS: Beneficiary's Portion		
TOTAL EXPENSES		
TOTAL RENT OR ROYALTY INCOME (LOSS)		133.
Less Amount to		
Rent or Royalty		
Depreciation		
Depletion		
Investment Interest Expense		
Other Expenses		
Net Income (Loss) to Others		
Net Rent or Royalty Income (Loss)		133.
Deductible Rental Loss (if Applicable)		

SCHEDULE FOR DEPRECIATION CLAIMED

(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

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RENT AND ROYALTY INCOME

Taxpayer's Name	Identifying Number
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST	[redacted]

DESCRIPTION OF PROPERTY	TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
GS HEDGE FUND PARTNERS III [redacted]				

[ ] Yes [X] No Did you actively participate in the operation of the activity during the tax year?

ROYALTY INCOME	3.	
OTHER INCOME:		
TOTAL GROSS INCOME		3.
OTHER EXPENSES:		
DEPRECIATION (SHOWN BELOW)		
LESS: Beneficiary's Portion		
AMORTIZATION		
LESS: Beneficiary's Portion		
DEPLETION		
LESS: Beneficiary's Portion		
TOTAL EXPENSES		
TOTAL RENT OR ROYALTY INCOME (LOSS)		3.
Less Amount to		
Rent or Royalty		
Depreciation		
Depletion		
Investment Interest Expense		
Other Expenses		
Net Income (Loss) to Others		
Net Rent or Royalty Income (Loss)		3.
Deductible Rental Loss (if Applicable)		

SCHEDULE FOR DEPRECIATION CLAIMED

(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

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RENT AND ROYALTY INCOME

Taxpayer's Name	Identifying Number
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST	[redacted]

DESCRIPTION OF PROPERTY	TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
GS PROPRIETARY ACCESS FUND [redacted]				

[X] Yes [ ] No Did you actively participate in the operation of the activity during the tax year?

ROYALTY INCOME	68.	
OTHER INCOME:		
TOTAL GROSS INCOME		68.
OTHER EXPENSES:		
DEDUCTION - ROYALTY INCOME	5.	
DEPRECIATION (SHOWN BELOW)		
LESS: Beneficiary's Portion		
AMORTIZATION		
LESS: Beneficiary's Portion		
DEPLETION		
LESS: Beneficiary's Portion		
TOTAL EXPENSES		5.
TOTAL RENT OR ROYALTY INCOME (LOSS)		63.

Less Amount to	
Rent or Royalty	
Depreciation	
Depletion	
Investment Interest Expense	
Other Expenses	
Net Income (Loss) to Others	
Net Rent or Royalty Income (Loss)	63.
Deductible Rental Loss (if Applicable)	

SCHEDULE FOR DEPRECIATION CLAIMED

(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

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[redacted] [redacted]

RENT AND ROYALTY INCOME

Taxpayer's Name	Identifying Number
THE ANN AND MITT ROMNEY 1995 FAMILY TRUST	[redacted]

DESCRIPTION OF PROPERTY	TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
GS HEDGE FUND PARTNERS LLC				

[ ] Yes [X] No Did you actively participate in the operation of the activity during the tax year?

ROYALTY HAVING NO DEPLETION		
OTHER INCOME:		
TOTAL GROSS INCOME		
OTHER EXPENSES:		
ROYALTY DEDUCTIONS		
DEPRECIATION (SHOWN BELOW)		
LESS: Beneficiary's Portion		
AMORTIZATION		
LESS: Beneficiary's Portion		
DEPLETION		
LESS: Beneficiary's Portion		
TOTAL EXPENSES		
TOTAL RENT OR ROYALTY INCOME (LOSS)		

Less Amount to	
Rent or Royalty	
Depreciation	
Depletion	
Investment Interest Expense	
Other Expenses	
Net Income (Loss) to Others	
Net Rent or Royalty Income (Loss)	
Deductible Rental Loss (if Applicable)	

SCHEDULE FOR DEPRECIATION CLAIMED

(a) Description of property	(b) Cost or unadjusted basis	(c) Date acquired	(d) ACRS des.	(e) Bus. %	(f) Basis for depreciation	(g) Depreciation in prior years	(h) Method	(i) Life or rate	(j) Depreciation for this year
Totals									

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[redacted] [redacted]

Form **4797**

Department of the Treasury
Internal Revenue Service (99)

Sales of Business Property
(Also Involuntary Conversions and Recapture Amounts Under Sections 179 and 280F(b)(2))

▶ Attach to your tax return. ▶ See separate instructions.

OMB No. 1545-0184

2011

Attachment Sequence No. **27**

Name(s) shown on return: THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Identifying number: [redacted]

1 Enter the gross proceeds from sales or exchanges reported to you for 2011 on Form(s) 1099-B or 1099-S (or substitute statement) that you are including on line 2, 10, or 20 (see instructions) . . . 1

Part I **Sales or Exchanges of Property Used in a Trade or Business and Involuntary Conversions From Other Than Casualty or Theft - Most Property Held More Than 1 Year** (see instructions)

2 (a) Description of property	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Gross sales price	(e) Depreciation allowed or allowable since acquisition	(f) Cost or other basis, plus improvements and expense of sale	(g) Gain or (loss) Subtract (f) from the sum of (d) and (e)
ATTACHMENT 5						-207,778.

3 Gain, if any, from Form 4684, line 39 . . . 3

4 Section 1231 gain from installment sales from Form 6252, line 26 or 37 . . . 4

5 Section 1231 gain or (loss) from like-kind exchanges from Form 8824 . . . 5

6 Gain, if any, from line 32, from other than casualty or theft . . . 6

7 Combine lines 2 through 6. Enter the gain or (loss) here and on the appropriate line as follows: . . . 7 -207,778.

Partnerships (except electing large partnerships) and S corporations. Report the gain or (loss) following the instructions for Form 1065, Schedule K, line 10, or Form 1120S, Schedule K, line 9. Skip lines 8, 9, 11, and 12 below.

Individuals, partners, S corporation shareholders, and all others. If line 7 is zero or a loss, enter the amount from line 7 on line 11 below and skip lines 8 and 9. If line 7 is a gain and you did not have any prior year section 1231 losses, or they were recaptured in an earlier year, enter the gain from line 7 as a long-term capital gain on the Schedule D filed with your return and skip lines 8, 9, 11, and 12 below.

8 Nonrecaptured net section 1231 losses from prior years (see instructions) . . . 8

9 Subtract line 8 from line 7. If zero or less, enter -0-. If line 9 is zero, enter the gain from line 7 on line 12 below. If line 9 is more than zero, enter the amount from line 8 on line 12 below and enter the gain from line 9 as a long-term capital gain on the Schedule D filed with your return (see instructions) . . . 9

Part II **Ordinary Gains and Losses** (see instructions)

10 Ordinary gains and losses not included on lines 11 through 16 (include property held 1 year or less):

11 Loss, if any, from line 7 . . . 11 (207,778)

12 Gain, if any, from line 7 or amount from line 8, if applicable . . . 12

13 Gain, if any, from line 31 . . . 13

14 Net gain or (loss) from Form 4684, lines 31 and 38a . . . 14

15 Ordinary gain from installment sales from Form 6252, line 25 or 36 . . . 15

16 Ordinary gain or (loss) from like-kind exchanges from Form 8824 . . . 16

17 Combine lines 10 through 16 . . . 17 -207,778.

18 For all except individual returns, enter the amount from line 17 on the appropriate line of your return and skip lines a and b below. For individual returns, complete lines a and b below:

a If the loss on line 11 includes a loss from Form 4684, line 35, column (b)(ii), enter that part of the loss here. Enter the part of the loss from income-producing property on Schedule A (Form 1040), line 28, and the part of the loss from property used as an employee on Schedule A (Form 1040), line 23. Identify as from "Form 4797, line 18a." See instructions . . . 18a

b Redetermine the gain or (loss) on line 17 excluding the loss, if any, on line 18a. Enter here and on Form 1040, line 14 . . . 18b

For Paperwork Reduction Act Notice, see separate instructions.

Form **4797** (2011)

JSA

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[redacted] [redacted]

Part III Gain From Disposition of Property Under Sections 1245, 1250, 1252, 1254, and 1255 (see instructions)

19 (a) Description of section 1245, 1250, 1252, 1254, or 1255 property:	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)
A		
B		
C		
D		

These columns relate to the properties on lines 19A through 19D. ▶		Property A	Property B	Property C	Property D
20 Gross sales price (**Note:** *See line 1 before completing.*)	20				
21 Cost or other basis plus expense of sale	21				
22 Depreciation (or depletion) allowed or allowable	22				
23 Adjusted basis. Subtract line 22 from line 21	23				
24 Total gain. Subtract line 23 from line 20	24				
25 **If section 1245 property:**					
a Depreciation allowed or allowable from line 22	25a				
b Enter the **smaller** of line 24 or 25a	25b				
26 **If section 1250 property:** If straight line depreciation was used, enter -0- on line 26g, except for a corporation subject to section 291.					
a Additional depreciation after 1975 (see instructions)	26a				
b Applicable percentage multiplied by the **smaller** of line 24 or line 26a (see instructions)	26b				
c Subtract line 26a from line 24. If residential rental property or line 24 is not more than line 26a, skip lines 26d and 26e	26c				
d Additional depreciation after 1969 and before 1976	26d				
e Enter the **smaller** of line 26c or 26d	26e				
f Section 291 amount (corporations only)	26f				
g Add lines 26b, 26e, and 26f	26g				
27 **If section 1252 property:** Skip this section if you did not dispose of farmland or if this form is being completed for a partnership (other than an electing large partnership).					
a Soil, water, and land clearing expenses	27a				
b Line 27a multiplied by applicable percentage (see instructions)	27b				
c Enter the **smaller** of line 24 or 27b	27c				
28 **If section 1254 property:**					
a Intangible drilling and development costs, expenditures for development of mines and other natural deposits, mining exploration costs, and depletion (see instructions)	28a				
b Enter the **smaller** of line 24 or 28a	28b				
29 **If section 1255 property:**					
a Applicable percentage of payments excluded from income under section 126 (see instructions)	29a				
b Enter the **smaller** of line 24 or 29a (see instructions)	29b				

Summary of Part III Gains. Complete property columns A through D through line 29b before going to line 30.

30 Total gains for all properties. Add property columns A through D, line 24	30	
31 Add property columns A through D, lines 25b, 26g, 27c, 28b, and 29b. Enter here and on line 13	31	
32 Subtract line 31 from line 30. Enter the portion from casualty or theft on Form 4684, line 33. Enter the portion from other than casualty or theft on Form 4797, line 6	32	

Part IV Recapture Amounts Under Sections 179 and 280F(b)(2) When Business Use Drops to 50% or Less (see instructions)

		(a) Section 179	(b) Section 280F(b)(2)
33 Section 179 expense deduction or depreciation allowable in prior years	33		
34 Recomputed depreciation (see instructions)	34		
35 Recapture amount. Subtract line 34 from line 33. See the instructions for where to report	35		

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): ALPSTAR CLO 2 P.L.C.

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): 5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE DUBLIN 1, IRELAND

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*			
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**		4c	

ISA **For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.**

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	0
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

ALPSTAR CLO 2 P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
ALPSTAR CLO 2 P.L.C. SALE	11/23/2010	02/24/2011	0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

Tax & Interest under §1291

PFICS SOLD/DISPOSED

Alpstar CLO 2 P.L.C.

						35%	**4%**
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		11/23/2010	2/24/2011	Days		**8621**	**8621**
		39.00	55.00		94	**PT IV 11c**	**PT IV 11f**
Line 10F							
0	2010	0.00				0	0
	2011	0.00					

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: [X] Individual [ ] Corporation [ ] Partnership [ ] S Corporation [ ] Nongrantor Trust [ ] Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): BRYANT PARK CDO LTD. (LOT 1)

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): P.O. BOX 908GT, WALKER HOUSE, MARY STREET GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A [ ] **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B [ ] **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C [ ] **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D [ ] **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*

Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may* ***not*** *make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E [ ] **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F [ ] **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G [ ] **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H [ ] **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

ISA **For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.**

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	8
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	7
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BRYANT PARK CDO LTD. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD SALE	12/14/2010	05/03/2011	8.
		TOTAL	8.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

 [redacted]

Tax & Interest under §1291

PFICS SOLD/DISPOSED

Bryant Park CDO LTD. (Lot 1)						**35%**	**4%**
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		12/14/2010	5/3/2011	Days		**8621**	**8621**
		18.00	123.00		141	**PT IV 11c**	**PT IV 11f**
Line 10F							
8	2010	1.02				0	0
	2011	6.98					

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: [X] Individual [ ] Corporation [ ] Partnership [ ] S Corporation [ ] Nongrantor Trust [ ] Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): BRYANT PARK CDO LTD. (LOT 2)

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): P.O. BOX 908GT, WALKER HOUSE, MARY STREET GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A [ ] **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B [ ] **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C [ ] **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D [ ] **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E [ ] **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F [ ] **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G [ ] **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H [ ] **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	0
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BRYANT PARK CDO LTD. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD SALE	12/14/2010	05/03/2011	0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

 [redacted]

Tax & Interest under §1291

PFICS SOLD/DISPOSED

Bryant Park CDO LTD. (Lot 2)						**35%**	**4%**
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		12/14/2010	5/3/2011	Days		**8621**	**8621**
		18.00	123.00		141	**PT IV 11c**	**PT IV 11f**
Line 10F							
0	2010	0.00				0	0
	2011	0.00					

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): BRYANT PARK CDO LTD. (LOT 3)

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): P.O. BOX 908GT, WALKER HOUSE, MARY STREET GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*

Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

ISA **For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.**

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	7
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	2
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	2
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BRYANT PARK CDO LTD. (LOT 3)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD. (LOT 3)	12/14/2010		2.
		TOTAL	2.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

Tax & Interest under §1291

PFICS STILL HELD

Bryant Park CDO LTD. (Lot 3)

		2010	2011	Total		**35% TAX**	**4% INTEREST**
Holding Period		12/14/2010	12/31/2011	Days		**8621**	**8621**
		18.00	365.00		383	**PT IV 11c**	**PT IV 11f**
Line 10E							
2	2010	0.09				0	0
	2011	1.91					

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: [X] Individual [ ] Corporation [ ] Partnership [ ] S Corporation [ ] Nongrantor Trust [ ] Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): BRYANT PARK CDO LTD. (LOT 4)

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): P.O. BOX 908GT, WALKER HOUSE, MARY STREET GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A [ ] **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B [ ] **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C [ ] **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D [ ] **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may* ***not*** *make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E [ ] **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F [ ] **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G [ ] **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H [ ] **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

ISA **For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.**

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BRYANT PARK CDO LTD. (LOT 4)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD. (LOT 4)	12/14/2010		0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

Tax & Interest under §1291

PFICS STILL HELD

Bryant Park CDO LTD. (Lot 4)						**35%**	**4%**
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		12/14/2010	12/31/2011	Days		**8621**	**8621**
		18.00	365.00		383	**PT IV 11c**	**PT IV 11f**
Line 10E							
0	2010	0.00				0	0
	2011	0.00					

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: [X] Individual [ ] Corporation [ ] Partnership [ ] S Corporation [ ] Nongrantor Trust [ ] Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): CAIRN CLO I BV

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A [ ] **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B [ ] **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C [ ] **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D [ ] **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*

Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E [ ] **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F [ ] **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G [ ] **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H [ ] **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	5
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	1
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CAIRN CLO I BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CAIRN CLO I BV	09/16/2010		1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

Tax & Interest under §1291

PFICS STILL HELD

Cairn CLO I BV						**35%**	**4%**
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		9/16/2010	12/31/2011	Days		**8621**	**8621**
		107.00	365.00		472	**PT IV 11c**	**PT IV 11f**
Line 10E							
1	2010	0.23				0	0
	2011	0.77					

Form **8621**

(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): CAIRN CLO II BV

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*

Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

ISA **For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.**

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	2
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	1
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CAIRN CLO II BV

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CAIRN CLO II BV	09/16/2010		1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

[redacted]

Tax & Interest under §1291

PFICS STILL HELD

Cairn CLO II BV							
						35%	**4%**
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		9/16/2010	12/31/2011	Days		**8621**	**8621**
		107.00	365.00		472	**PT IV 11c**	**PT IV 11f**
Line 10E							
1	2010	0.23				0	0
	2011	0.77					

Form **8621**

(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST	**Identifying number** (see instructions) [redacted]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .
City or town, state, and ZIP code or country BOSTON, MA 02199	

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CONTEGO CLO I B.V.	**Employer identification number** (if any) N/A
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS	Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*

Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	7
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	4
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	1
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	1
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CONTEGO CLO I B.V.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION		ACQUIRED	SOLD	AMOUNT
CONTEGO CLO I B.V.	SALE	09/16/2010	05/13/2011	7.
			TOTAL	7.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

Tax & Interest under §1291

PFICS SOLD/DISPOSED

Contego CLO I BV						**35%**	**4%**
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		9/16/2010	5/13/2011	Days		**8621**	**8621**
		107.00	133.00		240	**PT IV 11c**	**PT IV 11f**
Line 10F							
7	2010	3.12				1	0
	2011	3.88					

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): CORDATUS CLO I P.L.C.

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): 5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE DUBLIN 1, IRELAND

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*

Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

ISA **For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.**

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	6
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	2
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	2
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CORDATUS CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CORDATUS CLO I P.L.C.	09/16/2010		2.
		TOTAL	2.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

Tax & Interest under §1291

PFICS STILL HELD

Cordatus CLO I P.L.C.						**35%**	**4%**
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		9/16/2010	12/31/2011	Days		**8621**	**8621**
		107.00	365.00		472	**PT IV 11c**	**PT IV 11f**
Line 10E							
2	2010	0.45				0	0
	2011	1.55					

Form **8621**

(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST	**Identifying number** (see instructions) [redacted]
Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .
City or town, state, and ZIP code or country BOSTON, MA 02199	

Check type of shareholder filing the return: [X] Individual [ ] Corporation [ ] Partnership [ ] S Corporation [ ] Nongrantor Trust [ ] Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) EGRET FUNDING CLO I P.L.C.	**Employer identification number** (if any) N/A
Address (Enter number, street, city or town, and country.) J.P. MORGAN HOUSE, INTERNATIONAL FINANCIAL SERVICES CENTRE NORTH WALL QUAY, DUBLIN 1, IRELAND	Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A [ ] **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B [ ] **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C [ ] **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D [ ] **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*

Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E [ ] **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F [ ] **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G [ ] **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H [ ] **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	1
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

EGRET FUNDING CLO I P.L.C.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
EGRET FUNDING CLO I SALE	09/16/2010	03/08/2011	1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

[redacted]

Tax & Interest under §1291

PFICS SOLD/DISPOSED

Egret Funding CLO I PLC						**35%**	**4%**
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		9/16/2010	3/8/2011	Days		**8621**	**8621**
		107.00	67.00		174	**PT IV 11c**	**PT IV 11f**
Line 10F							
1	2010	0.61				0	0
	2011	0.39					

Form **8621**

(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): ENDEAVOR FUNDING LTD.

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): P.O. BOX 908GT, WALKER HOUSE, MARY STREET GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*

Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may* ***not*** *make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	4
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	1
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	1
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

ENDEAVOR FUNDING LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
ENDEAVOR FUNDING LTD.	12/02/2010		1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

Tax & Interest under §1291

PFICS STILL HELD

Endeavor Funding LTD.						**35%**	**4%**
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		12/2/2010	12/31/2011	Days		**8621**	**8621**
		30.00	365.00		395	**PT IV 11c**	**PT IV 11f**
Line 10E							
1	2010	0.08				0	0
	2011	0.92					

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: [X] Individual [ ] Corporation [ ] Partnership [ ] S Corporation [ ] Nongrantor Trust [ ] Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): HARBOURMASTER CLO 10 LTD.

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A [ ] **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B [ ] **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C [ ] **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D [ ] **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E [ ] **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F [ ] **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G [ ] **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H [ ] **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*			
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**		4c	

ISA **For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.**

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	1
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

HARBOURMASTER CLO 10 LTD.

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 10 LTD.	10/15/2010		0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

Tax & Interest under §1291

PFICS STILL HELD

Harbourmaster CLO 10 LTD.						**35%**	**4%**
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		10/15/2010	12/31/2011	Days		**8621**	**8621**
		78.00	365.00		443	**PT IV 11c**	**PT IV 11f**
Line 10E							
0	2010	0.00				0	0
	2011	0.00					

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): HARBOURMASTER CLO 9 B.V. (LOT 1)

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*

Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	6
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	2
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	2
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	2
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

HARBOURMASTER CLO 9 B.V. (LOT 1)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 9 SALE	09/16/2010	02/10/2011	6.
		TOTAL	6.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

Tax & Interest under §1291

PFICS SOLD/DISPOSED

Harbourmaster CLO 9 BV (Lot 1)						**35%**	**4%**
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		9/16/2010	2/10/2011	Days		**8621**	**8621**
		107.00	41.00		148	**PT IV 11c**	**PT IV 11f**
Line 10F							
6	2010	4.34				2	0
	2011	1.66					

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): HARBOURMASTER CLO 9 B.V. (LOT 2)

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may* ***not*** *make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

ISA **For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.**

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	1
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

HARBOURMASTER CLO 9 B.V. (LOT 2)

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
HARBOURMASTER CLO 9 B.V.	09/16/2010		0.
		TOTAL	0.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

[redacted]

Tax & Interest under §1291

PFICS STILL HELD

Harbourmaster CLO 9 B.V. (Lot 2)

						35%	**4%**
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		9/16/2010	12/31/2011	Days		**8621**	**8621**
		107.00	365.00		472	**PT IV 11c**	**PT IV 11f**
Line 10E							
0	2010	0.00				0	0
	2011	0.00					

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): MADISON PARK FUNDING VI, LTD

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): C/O OGIER FID SVS (CAYMAN) LTD, P.O.BOX 1234, QUEENSGATE HOUSE GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

Tax year of company or fund: calendar year 20 or other tax year beginning 11/1 , 20 10 and ending 10/31 , 20 11 .

Part I Elections (See instructions.)

A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B ☒ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may* ***not*** *make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*			
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**		4c	

ISA **For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.**

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	0
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	0
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	0
d	Multiply line 10c by 125% (1.25)	10d	0
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	0
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	1
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		SEE STATEMENT
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	0
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	0
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	0
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	0

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

MADISON PARK FUNDING VI, LTD

PART IV, LINE 11A - DIST AND DISP OF STOCK IN SECTION 1291 FUND

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
MADISON PARK FUNDING SALE	08/11/2010	01/01/2011	1.
		TOTAL	1.

The PFIC is held indirectly through Goldman Sachs Hedge Fund Partners, LLC and Goldman Sachs Hedge Fund Partners III, LLC. The number of shares is unknown.

[redacted]

Tax & Interest under §1291

PFICS SOLD/DISPOSED

Madison Park Funding VI, LTD

						35%	4%
		2010	2011	Total		**TAX**	**INTEREST**
Holding Period		8/11/2010	1/1/2011	Days		**8621**	**8621**
		143.00	1.00		144	**PT IV 11c**	**PT IV 11f**
Line 10F							
1	2010	0.99				0	0
	2011	0.01					

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): SWISS PRIME SITE-REG

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): FROBURGSTRASSE 15 P.O. BOX OLTEN, CH-4601 SZ

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may* ***not*** *make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	250
b	Enter your adjusted basis in the stock at the end of the tax year	5b	248
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	2.00
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

SWISS PRIME SITE-REG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): DEUTSCHE BETEILIGUNGS AG

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): KLEINE WIESENAU 1 FRANKFURT AM MAIN, 60323 GM

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*

Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a		
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b		
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)		2c	
3a	Add lines 1c and 2c		3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b		
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c		
d	Add lines 3b and 3c		3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*			
4a	Enter the total tax for the tax year (See instructions.)	4a		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b		
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**		4c	

For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	128
b	Enter your adjusted basis in the stock at the end of the tax year	5b	186
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	(58.00)
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	0
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	0
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

DEUTSCHE BETEILIGUNGS AG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): DEUTSCHE BETEILIGUNGS AG

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): KLEINE WIESENAU 1, FRANKFURT AM MAIN, 60323 GM

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

ISA **For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.**

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	683
b	Enter your adjusted basis in the stock at the end of the tax year	5b	952
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	(269.00)
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	14
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	(14)
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

DEUTSCHE BETEILIGUNGS AG

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: [X] Individual [ ] Corporation [ ] Partnership [ ] S Corporation [ ] Nongrantor Trust [ ] Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): CUCINA CAYMAN, L.P.

Employer identification number (if any): [redacted]

Address (Enter number, street, city or town, and country.): C/O WALKERS CORP SERVICES LIMITED, WALKER HOUSE, 87 MARY ST GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS

Tax year of company or fund: calendar year 20 or other tax year beginning 11/10 , 20 11 and ending 12/31 , 20 11 .

Part I Elections (See instructions.)

A [X] **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B [ ] **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C [ ] **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D [ ] **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may* ***not*** *make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E [ ] **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F [ ] **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G [ ] **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H [ ] **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	74		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	74
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

ISA **For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.**

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CUCINA CAYMAN, L.P.

The PFIC is held indirectly through Bain Capital Partners VIII-E, L.P. and Bain Capital Partners IX, L.P. The number of shares is unknown.

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: ☒ Individual ☐ Corporation ☐ Partnership ☐ S Corporation ☐ Nongrantor Trust ☐ Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): CNP

Employer identification number (if any): N/A

Address (Enter number, street, city or town, and country.): LEVEL 3, C THE GLEN 235 SPRINGVALE ROAD GLEN WAVERLEY, VICTORIA 3150 AS

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*

Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F ☒ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a			
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

ISA **For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.**

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	2
b	Enter your adjusted basis in the stock at the end of the tax year	5b	5
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	(3.00)
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	0
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	0
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

CNP

The PFIC is held indirectly through Goldman Sachs Global Equity Opportunities Fund Asset Trust. The number of shares is unknown.

Form **8621**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Information Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

▶ See separate instructions.

OMB No. 1545-1002

Attachment Sequence No. **69**

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST

Identifying number (see instructions): [redacted]

Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

City or town, state, and ZIP code or country: BOSTON, MA 02199

Check type of shareholder filing the return: [X] Individual [ ] Corporation [ ] Partnership [ ] S Corporation [ ] Nongrantor Trust [ ] Estate

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF): BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.

Employer identification number (if any): [redacted]

Address (Enter number, street, city or town, and country.): 9A, PARC D'ACTIVITE SYRDALL L-5365 MUNSBACH, LUXEMBOURG

Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 .

Part I Elections (See instructions.)

A [X] **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*

B [ ] **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*

C [ ] **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*

D [ ] **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: *If any portion of line 1a or line 2a of Part II is includible under section 951, you may* ***not*** *make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*

E [ ] **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*

F [ ] **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

G [ ] **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).

H [ ] **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF).

All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

1a	Enter your pro rata share of the ordinary earnings of the QEF	1a	1,453		
b	Enter the portion of line 1a that is included in income under section 951 or that may be excluded under section 1293(g)	1b			
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income			1c	1,453
2a	Enter your pro rata share of the total net capital gain of the QEF	2a			
b	Enter the portion of line 2a that is included in income under section 951 or that may be excluded under section 1293(g)	2b			
c	Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)			2c	
3a	Add lines 1c and 2c			3a	
b	Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b			
c	Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d	Add lines 3b and 3c			3d	
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)			3e	
	Important: *If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 951, you may make Election D with respect to the amount on line 3e.*				
4a	Enter the total tax for the tax year (See instructions.)	4a			
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c	Subtract line 4b from line 4a. **This is the deferred tax, the time for payment of which is extended by making Election D. See instructions**			4c	

ISA **For Disclosure, Privacy Act, and Paperwork Reduction Act Notice, see separate instructions.**

Part III Gain or (Loss) From Mark-to-Market Election (See instructions.)

5a	Enter the fair market value of your PFIC stock at the end of the tax year	5a	
b	Enter your adjusted basis in the stock at the end of the tax year	5b	
c	Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this amount as ordinary income on your tax return. If a loss, go to line 6	5c	
6	Enter any unreversed inclusions (as defined in section 1296(d))	6	
7	Enter the loss from line 5c, but only to the extent of unreversed inclusions on line 6. Include this amount as an ordinary loss on your tax return	7	
8	**If you sold or otherwise disposed of any section 1296 stock (see instructions) during the tax year:**		
a	Enter the fair market value of the stock on the date of sale or disposition	8a	
b	Enter the adjusted basis of the stock on the date of sale or disposition	8b	
c	Subtract line 8b from line 8a. If a gain, do not complete line 9. Include this amount as ordinary income on your tax return. If a loss, go to line 9	8c	
9a	Enter any unreversed inclusions (as defined in section 1296(d))	9a	
b	Enter the loss from line 8c, but only to the extent of unreversed inclusions on line 9a. Include this amount as an ordinary loss on your tax return. If the loss on line 8c exceeds unreversed inclusions on line 9a, complete line 9c	9b	
c	Enter the amount by which the loss on line 8c exceeds unreversed inclusions on line 9a. Include this amount on your tax return according to the rules generally applicable for losses provided elsewhere in the Code and regulations	9c	

Note. See instructions in case of multiple dispositions.

Part IV Distributions From and Dispositions of Stock of a Section 1291 Fund (See instructions.)

*Complete a **separate** Part IV for each excess distribution (see instructions).*

10a	Enter your total distributions from the section 1291 fund during the current tax year with respect to the applicable stock. If the holding period of the stock began in the current tax year, see instructions	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the fund with respect to the applicable stock for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125% (1.25)	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the excess distribution with respect to the applicable stock. If zero or less and you did not dispose of stock during the tax year, **do not** complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year. Also, see instructions for rules for reporting a nonexcess distribution on your income tax return	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and **do not** complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

Part V **Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

		(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election						
2	Undistributed earnings to which the election relates						
3	Deferred tax						
4	Interest accrued on deferred tax (line 3) as of the filing date						
5	Event terminating election						
6	Earnings distributed or deemed distributed during the tax year						
7	Deferred tax due with this return						
8	Accrued interest due with this return						
9	Deferred tax outstanding after partial termination of election						
10	Interest accrued after partial termination of election						

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

BAIN CAPITAL HDS II (LUXEMBOURG) S.A.R.L.

The PFIC is held indirectly through Bain Capital Partners IX, L.P. The number of shares is unknown.

Form **6781**

Department of the Treasury
Internal Revenue Service

Gains and Losses From Section 1256 Contracts and Straddles

▶ Attach to your tax return.

OMB No. 1545-0644

2011

Attachment Sequence No. **82**

Name(s) shown on tax return: THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Identifying number: [redacted]

Check all applicable boxes (see instructions).

A	☐ Mixed straddle election	C	☐ Mixed straddle account election
B	☐ Straddle-by-straddle identification election	D	☐ Net section 1256 contracts loss election

Part I Section 1256 Contracts Marked to Market

	(a) Identification of account	(b) (Loss)	(c) Gain
1	ATTACHMENT 6		
2	Add the amounts on line 1 in columns (b) and (c)	2 (35,086)	2,707.
3	Net gain or (loss). Combine line 2, columns (b) and (c)		3 -32,379.
4	Form 1099-B adjustments. See instructions and attach schedule		4
5	Combine lines 3 and 4		5 -32,379.
	Note: *If line 5 shows a net gain, skip line 6 and enter the gain on line 7. Partnerships and S corporations, see instructions.*		
6	If you have a net section 1256 contracts loss and checked box D above, enter the amount of loss to be carried back. Enter the loss as a positive number		6
7	Combine lines 5 and 6		7 -32,379.
8	**Short-term capital gain or (loss).** Multiply line 7 by 40% (.40). Enter here and include on the appropriate line of Schedule D (see instructions)		8 -12,952.
9	**Long-term capital gain or (loss).** Multiply line 7 by 60% (.60). Enter here and include on the appropriate line of Schedule D (see instructions)		9 -19,427.

Part II Gains and Losses From Straddles. Attach a separate schedule listing each straddle and its components.

Section A - Losses From Straddles

	(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Loss. If column (e) is more than (d), enter difference. Otherwise, enter -0-	(g) Unrecognized gain on offsetting positions	(h) Recognized loss. If column (f) is more than (g), enter difference. Otherwise, enter -0-
10								

11a	Enter the short-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions)	11a	( )
b	Enter the long-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions)	11b	( )

Section B - Gains From Straddles

	(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Gain. If column (d) is more than (e), enter difference. Otherwise, enter -0-
12						

13a	Enter the short-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions)	13a	
b	Enter the long-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions)	13b	

Part III Unrecognized Gains From Positions Held on Last Day of Tax Year. Memo Entry Only (see instructions)

	(a) Description of property	(b) Date acquired	(c) Fair market value on last business day of tax year	(d) Cost or other basis as adjusted	(e) Unrecognized gain. If column (c) is more than (d), enter difference. Otherwise, enter -0-
14					

For Paperwork Reduction Act Notice, see instructions.

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[redacted] [redacted]

SCHEDULE D-1
(Form 1041)

Department of the Treasury
Internal Revenue Service

Continuation Sheet for Schedule D (Form 1041)

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No. 1545-0092

2011

Name of estate or trust: THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Employer identification number: [redacted]

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

(a) Description of property (Example: 100 sh. 7% preferred of "Z" Co.)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
1a GOLDMAN SACHS #[redacted] - NONCOVERED	VARIOUS	VARIOUS	4,211,236.	4,153,600.	57,636.
GOLDMAN SACHS #[redacted] - COVERED	VARIOUS	VARIOUS	265,082.	325,818.	-60,736.
GOLDMAN SACHS #[redacted] - NONCOVERED	VARIOUS	VARIOUS	43,190.	41,825.	1,365.
GOLDMAN SACHS #[redacted] - COVERED	VARIOUS	VARIOUS	501,450.	553,455.	-52,005.
GOLDMAN SACHS #[redacted] - NONCOVERED	VARIOUS	VARIOUS	130,058.	135,649.	-5,591.

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b . . . . . -59,331.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

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[redacted] [redacted]

Name of estate or trust as shown on Form 1041. Do not enter name and employer identification number if shown on the other side.

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Employer identification number [redacted]

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

(a) Description of property (Example: 100 sh. 7% preferred of "Z" Co.)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a GOLDMAN SACHS #[redacted]- NONCOVERED	VARIOUS	VARIOUS	5,685,499.	5,675,141.	10,358.
GOLDMAN SACHS #[redacted]- NONCOVERED	VARIOUS	VARIOUS	898,929.	718,624.	180,305.
GOLDMAN SACHS #[redacted]- NONCOVERED	VARIOUS	VARIOUS	1,556,081.	1,180,884.	375,197.
GOLDMAN SACHS #[redacted]- NONCOVERED	VARIOUS	05/10/2011	342.		342.
LOSS ON DISPOSITION OF GS EMERGING MARKETS OPP FUND	VARIOUS	12/31/2011			-180,595.
GAIN ON DISPOSITION OF SUN VENTURE CAPITAL PARTNERS	VARIOUS	12/31/2011			170.
DISPOSITION OF FAIRHOLME: DYNAMIC EQUITY	VARIOUS	12/31/2011	1,772,818.	1,772,818.	
DISTRIBUTION IN EXCESS OF BASIS BC PTRS ASIA	VARIOUS	VARIOUS			536.
DISPOSITION OF BAIN CAPITAL PARTNERS V, LP	VARIOUS	12/31/2011	141,188.	141,188.	

6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b . . . . . 386,313.

[redacted] [redacted]

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	0.00	Net Covered Long-Term Gains (Losses)	0.00	Net Ordinary Gains (Losses)	8,107.54
Net NonCovered Short-Term Gains (Losses)	57,635.56	Net NonCovered Long-Term Gains (Losses)	10,357.97		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	**57,635.56**	**Total Long-Term Gains (Losses)**	**10,357.97**	**Total Ordinary Gains (Losses)**	**8,107.54**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES (38145N303)	04/22/2010	02/23/2011	26,539.66	246,288.00	0.00	250,268.95	(3,980.95)
ISHARES MSCI EMERGING MKT INDEX FUND ETF (464287234)	01/20/2011	02/28/2011	3,203.00	146,644.92	0.00	150,349.79	(3,704.87)
ISHARES TR-ISHARES MSCI EAFE INDEX FUND ETF (464287465)	01/20/2011	02/28/2011	10,134.00	623,605.98	0.00	595,451.55	28,154.43
EKSPORTFINANS ASA LINKED TO TPX INDEX 0% COUPON DUE 10/26/2011 STRUCTURED NOTE (282649375)	04/12/2010	03/14/2011	500.00	413,560.00	0.00	501,950.00	(88,390.00)
RABOBANK NEDERLAND LINKED TO TOPIX 0% COUPON DUE 11/07/2011 STRUCTURED NOTE (216847723)	09/30/2010	05/17/2011	1,095.00	1,092,601.95	0.00	1,095,000.00	(2,398.05)
BNP PARIBAS LINKED TO EUROSTOXX 50 DIV PTS 0% COUPON DUE 12/31/2012 STRUCTURED NOTE (05565A319)	11/19/2010	05/31/2011	1,570.00	1,688,535.00	0.00	1,560,580.00	127,955.00
Net NonCovered Short-Term Gains (Losses)				**4,211,235.85**	**0.00**	**4,153,600.29**	**57,635.56**

[4] Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

[5] Sale Proceeds may have been adjusted by an option premium due to an option assignment.

Goldman Sachs

Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
EKSPORTFINANS ASA LINKED TO MSCI EAFE AND EEM 0% COUPON DUE 01/24/2011 STRUCTURED NOTE (282649821)	12/17/2008	01/24/2011	535.00	749,267.50	0.00	535,000.00	214,267.50
FHLB 4.625000% 02/18/2011 FA (3133XECU1)	01/26/2006	02/18/2011	600,000.00	600,000.00	0.00	598,326.00	1,674.00
FHLB 5.375% 08/19/2011 FA (3133XGDD3)	12/18/2007	08/19/2011	800,000.00	800,000.00	(42,840.00)	800,000.00	0.00
FHLB 5.375% 08/19/2011 FA (3133XGDD3)	05/22/2007	08/19/2011	1,000,000.00	1,000,000.00	(17,750.00)	1,000,000.00	0.00
FHLB 3.625% 09/16/2011 MS (3133XS4S4)	02/23/2010	09/16/2011	700,000.00	700,000.00	(32,684.40)	700,000.00	0.00
BNP PARIBAS LNK TO BRIC + IT VS JPY (FX) 0% COUPON DUE 9/22/2011 STRUCTURED NOTE (05567LZX8)	08/31/2009	09/22/2011	1,400,000.00	1,236,231.41	2,763.05	1,441,814.94	(205,583.53)
FHLB 1.0% 12/28/2011 JD (3133XVRS2)	02/23/2010	12/28/2011	600,000.00	600,000.00	(1,992.60)	600,000.00	0.00
Net NonCovered Long-Term Gains (Losses)				**5,685,498.91**	**(92,503.95)**	**5,675,140.94**	**10,357.97**

ORDINARY GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis [4]	Total Gain (Loss)
Ordinary Gains (Losses)						
CANADIAN DOLLAR (995500543)	08/19/2011	08/23/2011	421,487.56	426,231.52	426,779.63	(548.11)
AUSTRALIAN DOLLAR (995500592)	08/19/2011	08/24/2011	410,734.67	429,788.65	427,656.94	2,131.71
AUSTRALIAN DOLLAR (995500592)	08/19/2011	08/24/2011	432,821.42	452,900.01	450,653.66	2,246.34
NORWEGIAN KRONE (995500766)	08/19/2011	08/24/2011	1,708,703.42	314,140.89	312,840.48	1,300.41
SWEDISH KRONA (995500709)	08/19/2011	08/24/2011	2,133,400.00	337,402.61	334,425.41	2,977.20
AUSTRALIAN DOLLAR (995500592)	08/31/2011	08/31/2011	104.00	111.19	111.20	(0.01)
CANADIAN DOLLAR (995500543)	08/31/2011	08/31/2011	6.00	6.13	6.13	0.00
SWEDISH KRONA (995500709)	08/31/2011	08/31/2011	98.00	15.47	15.47	0.00
Net Ordinary Gains (Losses)				**1,960,596.47**	**1,952,488.92**	**8,107.54**

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Tax Year	Account No.	Legal Name
2011	[redacted]	R BRADFORD MALT & ANN ROMNEY

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(60,736.47)	Net Covered Long-Term Gains (Losses)	0.00	Net Ordinary Gains (Losses)	0.00
Net NonCovered Short-Term Gains (Losses)	1,365.75	Net NonCovered Long-Term Gains (Losses)	180,304.64		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	**(59,370.72)**	**Total Long-Term Gains (Losses)**	**180,304.64**	**Total Ordinary Gains (Losses)**	**0.00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
DEUTSCHE BANK AG CMN (D18190898)	01/21/2011	02/17/2011	67.00	4,368.79	0.00	4,037.48	331.31
DEUTSCHE BANK AG CMN (D18190898)	01/21/2011	02/18/2011	4.00	260.45	0.00	241.04	19.40
DEUTSCHE BANK AG CMN (D18190898)	01/24/2011	02/18/2011	24.00	1,562.68	0.00	1,447.10	115.58
DEUTSCHE BANK AG CMN (D18190898)	02/09/2011	02/18/2011	92.00	5,990.26	0.00	5,902.15	88.11
YOUKU.COM INC. SPONSORED ADR CMN SERIES (98742U100)	05/13/2011	06/15/2011	62.00	1,703.21	0.00	2,932.45	(1,229.24)
YOUKU.COM INC. SPONSORED ADR CMN SERIES (98742U100)	05/16/2011	06/15/2011	69.00	1,895.50	0.00	3,086.01	(1,190.51)
BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302)	07/27/2011	09/06/2011	99.00	5,187.97	0.00	8,310.61	(3,122.64)
BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302) Disallowed Loss							(1,797.89)
GAZPROM ADR SPONSORED ADR CMN (368287207)	03/15/2011	09/12/2011	196.00	2,121.85	0.00	2,941.60	(819.75)
BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302)	07/27/2011	09/15/2011	46.00	2,476.84	0.00	3,861.50	(1,384.66)
BAYER AG-SPONSORED ADR SPONSORED ADR CMN (072730302)	07/27/2011	09/15/2011	57.00	3,069.12	0.00	5,389.92	(2,320.79)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	03/10/2011	09/21/2011	83.00	1,337.15	0.00	3,012.74	(1,675.59)
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	03/10/2011	11/22/2011	77.00	1,793.01	0.00	1,685.15	107.86
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	03/10/2011	11/23/2011	42.00	970.73	0.00	919.17	51.56
ADIDAS AG ADR CMN (00687A107)	05/17/2011	11/28/2011	38.00	1,250.18	0.00	1,393.13	(142.96)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
ADIDAS AG ADR CMN (00687A107)	05/16/2011	11/28/2011	42.00	1,381.77	0.00	1,545.81	(164.04)
ADIDAS AG ADR CMN (00687A107)	06/22/2011	11/28/2011	73.00	2,401.65	0.00	2,787.53	(385.88)
ADIDAS AG ADR CMN (00687A107)	05/05/2011	11/28/2011	78.00	2,566.15	0.00	2,988.36	(422.21)
ADIDAS AG ADR CMN (00687A107)	08/11/2011	11/28/2011	79.00	2,599.05	0.00	2,624.77	(25.72)
ADIDAS AG ADR CMN (00687A107)	05/03/2011	11/28/2011	169.00	5,559.99	0.00	6,306.56	(746.57)
ARCELORMITTAL CMN (03938L104)	04/01/2011	11/28/2011	81.00	1,350.24	0.00	2,920.33	(1,570.09)
ARCELORMITTAL CMN (03938L104)	02/28/2011	11/28/2011	82.00	1,366.91	0.00	2,994.97	(1,628.06)
ARCELORMITTAL CMN (03938L104)	05/04/2011	11/28/2011	85.00	1,416.92	0.00	3,082.70	(1,665.78)
ARCELORMITTAL CMN (03938L104)	03/15/2011	11/28/2011	97.00	1,616.96	0.00	3,270.59	(1,653.63)
ARCELORMITTAL CMN (03938L104)	02/25/2011	11/28/2011	108.00	1,800.33	0.00	3,893.13	(2,092.80)
ARCELORMITTAL CMN (03938L104)	02/24/2011	11/28/2011	132.00	2,200.40	0.00	4,718.66	(2,518.26)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	07/13/2011	11/28/2011	103.00	1,125.77	0.00	1,296.68	(170.91)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	07/14/2011	11/28/2011	147.00	1,606.68	0.00	1,829.84	(223.16)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	01/21/2011	11/28/2011	205.00	2,240.61	0.00	2,783.43	(542.82)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	01/07/2011	11/28/2011	214.00	2,338.98	0.00	3,003.58	(664.61)
CANON INC ADR ADR CMN (138006309)	02/03/2011	11/28/2011	57.00	2,443.85	0.00	2,780.81	(336.96)
CANON INC ADR ADR CMN (138006309)	03/16/2011	11/28/2011	62.00	2,658.22	0.00	2,784.21	(125.99)
CHECK POINT SOFTWARE TECH. LTD ORDINARY SHARES (M22465104)	11/10/2011	11/28/2011	31.00	1,690.09	0.00	1,781.42	(91.33)
CHECK POINT SOFTWARE TECH. LTD ORDINARY SHARES (M22465104)	11/17/2011	11/28/2011	45.00	2,453.35	0.00	2,447.21	6.14
CHECK POINT SOFTWARE TECH. LTD ORDINARY SHARES (M22465104)	11/09/2011	11/28/2011	55.00	2,998.54	0.00	3,148.76	(150.22)
CNOOC LIMITED SPONSORED ADR CMN (126132109)	08/09/2011	11/28/2011	14.00	2,550.89	0.00	2,589.56	(38.67)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	05/26/2011	11/28/2011	30.00	678.59	0.00	1,276.08	(597.49)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	05/25/2011	11/28/2011	36.00	814.30	0.00	1,504.72	(690.42)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	03/15/2011	11/28/2011	69.00	1,560.75	0.00	2,896.14	(1,335.39)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	07/20/2011	11/28/2011	80.00	1,809.57	0.00	2,861.46	(1,051.90)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	07/12/2011	11/28/2011	81.00	1,832.18	0.00	2,984.10	(1,151.92)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	09/16/2011	11/28/2011	96.00	2,171.48	0.00	2,512.70	(341.22)
CREDIT SUISSE GROUP SPON ADR SPONSORED ADR CMN (225401108)	02/18/2011	11/28/2011	383.00	8,663.29	0.00	18,072.24	(9,408.95)
EMBRAER SA ADR CMN (29082A107)	08/09/2011	11/28/2011	113.00	2,792.18	0.00	2,505.93	286.25
FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105)	05/10/2011	11/28/2011	308.00	1,808.79	0.00	2,659.36	(850.57)
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	01/27/2011	11/28/2011	265.00	2,933.49	0.00	3,980.94	(1,047.45)
ING GROEP N.V. SPONS ADR SPONSORED ADR CMN (456837103)	08/16/2011	11/28/2011	303.00	2,108.84	0.00	2,691.16	(582.32)
ING GROEP N.V. SPONS ADR SPONSORED ADR CMN (456837103)	08/19/2011	11/28/2011	391.00	2,721.31	0.00	3,127.45	(406.14)
ING GROEP N.V. SPONS ADR SPONSORED ADR CMN (456837103)	08/12/2011	11/28/2011	572.00	3,981.04	0.00	4,921.83	(940.79)
ING GROEP N.V. SPONS ADR SPONSORED ADR CMN (456837103)	09/16/2011	11/28/2011	744.00	5,178.14	0.00	5,505.15	(327.01)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	08/31/2011	11/28/2011	136.00	2,214.26	0.00	2,477.95	(263.70)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	02/03/2011	11/28/2011	144.00	2,344.51	0.00	3,087.71	(743.21)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	07/20/2011	11/28/2011	150.00	2,442.19	0.00	3,159.00	(716.81)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	05/04/2011	11/28/2011	201.00	3,272.54	0.00	4,497.11	(1,224.57)
KDDI CORP UNSPONSORED ADR CMN (48667L106)	05/10/2011	11/28/2011	696.00	11,518.57	0.00	11,927.30	(408.73)
LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102)	09/19/2011	11/28/2011	413.00	1,619.42	0.00	1,414.69	204.73
LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102)	09/16/2011	11/28/2011	433.00	1,697.85	0.00	1,567.24	130.61
LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102)	08/31/2011	11/28/2011	602.00	2,360.52	0.00	2,121.93	238.59
LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102)	09/09/2011	11/28/2011	803.00	3,148.66	0.00	3,021.85	126.81
LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102)	09/01/2011	11/28/2011	863.00	3,383.93	0.00	3,234.09	149.84
LI & FUNG LIMITED UNSPONSORED ADR CMN (501897102)	09/08/2011	11/28/2011	1,022.00	4,007.39	0.00	3,813.70	193.69
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	09/22/2011	11/28/2011	80.00	2,353.11	0.00	2,307.59	45.52
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	03/15/2011	11/28/2011	105.00	3,088.46	0.00	3,065.49	22.97
MERCADOLIBRE INC. CMN (58733R102)	09/15/2011	11/28/2011	16.00	1,352.93	0.00	1,097.38	255.55
MERCADOLIBRE INC. CMN (58733R102)	09/20/2011	11/28/2011	23.00	1,944.84	0.00	1,604.31	340.53

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
MERCADOLIBRE INC. CMN (58733R102)	09/16/2011	11/28/2011	31.00	2,621.31	0.00	2,113.61	507.70
MERCADOLIBRE INC. CMN (58733R102)	09/27/2011	11/28/2011	39.00	3,297.78	0.00	2,277.14	1,020.64
MERCADOLIBRE INC. CMN (58733R102)	09/22/2011	11/28/2011	40.00	3,382.33	0.00	2,400.83	981.50
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	02/03/2011	11/28/2011	554.00	2,316.40	0.00	2,973.82	(657.43)
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	03/10/2011	11/28/2011	21.00	500.49	0.00	459.59	40.91
POTASH CORP OF SASKATCHEWAN INC (73755L107)	04/19/2011	11/28/2011	83.00	3,505.02	0.00	4,742.84	(1,237.82)
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	03/15/2011	11/28/2011	288.00	2,825.74	0.00	2,836.40	(10.66)
SBERBANK SPONSORED ADR CMN TRADEABLE ON LNSE & NASDAQ UK LINE SBNCYQ.L-US LINE SBRCY (80585Y308)	09/12/2011	11/28/2011	37.00	390.75	0.00	393.24	(2.49)
SBERBANK SPONSORED ADR CMN TRADEABLE ON LNSE & NASDAQ UK LINE SBNCYQ.L-US LINE SBRCY (80585Y308)	09/09/2011	11/28/2011	333.00	3,516.74	0.00	3,786.21	(269.47)
SBERBANK SPONSORED ADR CMN TRADEABLE ON LNSE & NASDAQ UK LINE SBNCYQ.L-US LINE SBRCY (80585Y308)	09/12/2011	11/28/2011	993.00	10,486.87	0.00	10,553.60	(66.73)
SCHLUMBERGER LTD CMN (806857108)	09/22/2011	11/28/2011	38.00	2,613.59	0.00	2,359.10	254.49
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	02/03/2011	11/28/2011	21.00	1,977.05	0.00	2,677.98	(700.93)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	05/09/2011	11/28/2011	23.00	2,165.34	0.00	3,160.52	(995.18)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	03/10/2011	11/28/2011	24.00	2,259.48	0.00	3,061.76	(802.28)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	09/15/2011	11/28/2011	24.00	2,259.48	0.00	2,329.52	(70.04)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	08/30/2011	11/28/2011	30.00	2,824.35	0.00	3,077.69	(253.34)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	01/10/2011	11/28/2011	39.00	3,671.66	0.00	4,484.65	(812.99)
SIEMENS AKTIENGESELLSCHAFT SPONSORED ADR CMN (826197501)	01/11/2011	11/28/2011	61.00	5,742.85	0.00	7,219.48	(1,476.63)
SWATCH GROUP SA (THE) ADR CMN (870123106)	10/18/2011	11/28/2011	94.00	1,736.15	0.00	1,806.16	(70.02)
SWATCH GROUP SA (THE) ADR CMN (870123106)	11/04/2011	11/28/2011	123.00	2,271.77	0.00	2,533.97	(262.21)
SWATCH GROUP SA (THE) ADR CMN (870123106)	10/11/2011	11/28/2011	245.00	4,525.06	0.00	4,632.90	(107.84)
TECK RESOURCES LIMITED CMN CLASS B (878742204)	09/19/2011	11/28/2011	53.00	1,732.20	0.00	2,005.64	(273.44)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
TECK RESOURCES LIMITED CMN CLASS B (878742204)	07/21/2011	11/28/2011	108.00	3,529.76	0.00	5,781.60	(2,251.84)
TECK RESOURCES LIMITED CMN CLASS B (878742204)	07/25/2011	11/28/2011	114.00	3,725.86	0.00	6,084.34	(2,358.48)
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	11/21/2011	11/28/2011	49.00	920.20	0.00	949.93	(29.73)
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	11/22/2011	11/28/2011	100.00	1,877.96	0.00	1,992.56	(114.60)
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	01/10/2011	11/28/2011	130.00	2,441.35	0.00	2,990.43	(549.08)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	01/21/2011	11/28/2011	156.00	2,875.88	0.00	3,017.10	(141.22)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	03/16/2011	11/28/2011	67.00	2,551.31	0.00	3,185.64	(634.33)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	02/09/2011	11/28/2011	35.00	2,237.86	0.00	3,124.21	(886.35)
VODAFONE GROUP PLC SPONSORED ADR CMN (92857W209)	11/23/2011	11/28/2011	179.00	4,668.23	0.00	4,681.23	(13.00)
YANDEX N.V. CMN (N97284108)	06/02/2011	11/28/2011	68.00	1,427.39	0.00	2,243.61	(816.22)
YANDEX N.V. CMN (N97284108)	05/27/2011	11/28/2011	82.00	1,721.26	0.00	2,823.71	(1,102.45)
YANDEX N.V. CMN (N97284108)	06/16/2011	11/28/2011	96.00	2,015.13	0.00	2,886.78	(871.65)
YANDEX N.V. CMN (N97284108)	06/15/2011	11/28/2011	110.00	2,309.01	0.00	3,332.77	(1,023.76)
Net Covered Short-Term Disallowed Losses							**(1,797.89)**
Net Covered Short-Term Gains (Losses)				**265,081.83**	**0.00**	**327,616.12**	**(60,736.47)**
NonCovered Short-Term Gains (Losses)							
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	03/18/2010	02/03/2011	604.00	2,893.89	0.00	2,213.90	679.99
LULULEMON ATHLETICA INC. CMN (550021109)	09/13/2010	02/10/2011	3.00	246.79	0.00	126.63	120.17
LULULEMON ATHLETICA INC. CMN (550021109)	09/10/2010	02/10/2011	33.00	2,714.73	0.00	1,322.19	1,392.54
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	04/26/2010	02/16/2011	77.00	3,704.50	0.00	2,939.57	764.93
LAFARGE SPONSORED ADR CMN (505861401)	08/05/2010	02/25/2011	60.00	905.29	0.00	819.53	85.76
LAFARGE SPONSORED ADR CMN (505861401)	03/05/2010	02/25/2011	156.00	2,353.75	0.00	2,809.84	(456.10)
LAFARGE SPONSORED ADR CMN (505861401)	08/05/2010	02/28/2011	125.00	1,879.35	0.00	1,707.35	172.00
LAFARGE SPONSORED ADR CMN (505861401)	09/13/2010	02/28/2011	195.00	2,931.78	0.00	2,585.15	346.63

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
LULULEMON ATHLETICA INC. CMN (550021109)	09/13/2010	04/20/2011	24.00	2,400.44	0.00	1,013.00	1,387.44
LULULEMON ATHLETICA INC. CMN (550021109)	09/13/2010	05/02/2011	12.00	1,158.79	0.00	506.50	652.29
LULULEMON ATHLETICA INC. CMN (550021109)	09/22/2010	05/02/2011	19.00	1,834.74	0.00	806.02	1,028.72
LULULEMON ATHLETICA INC. CMN (550021109)	09/22/2010	05/03/2011	12.00	1,121.58	0.00	509.07	612.51
LULULEMON ATHLETICA INC. CMN (550021109)	09/30/2010	05/03/2011	16.00	1,495.44	0.00	703.84	791.60
BNP PARIBAS SPONSORED ADR CMN (05565A202)	09/30/2010	09/20/2011	35.00	599.56	0.00	1,253.26	(653.70)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	09/30/2010	09/21/2011	80.00	1,288.82	0.00	2,864.60	(1,575.78)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	10/21/2010	09/21/2011	89.00	1,433.82	0.00	3,293.04	(1,859.23)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	12/22/2010	11/28/2011	106.00	1,158.56	0.00	1,518.59	(360.03)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	12/21/2010	11/28/2011	186.00	2,032.94	0.00	2,679.81	(646.87)
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	12/08/2010	11/28/2011	51.00	2,687.85	0.00	2,783.85	(96.00)
SAP AG (SPON ADR) (803054204)	12/09/2010	11/28/2011	68.00	3,856.21	0.00	3,325.17	531.04
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	12/01/2010	11/28/2011	130.00	2,396.57	0.00	2,536.66	(140.09)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	12/23/2010	11/28/2011	15.00	571.19	0.00	756.75	(185.56)
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	12/01/2010	11/28/2011	479.00	1,523.77	0.00	2,750.27	(1,226.51)
Net NonCovered Short-Term Gains (Losses)				**43,190.36**	**0.00**	**41,824.59**	**1,365.75**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106)	12/29/2008	01/06/2011	97.00	2,259.90	0.00	366.30	1,893.60
SMITH & NEPHEW PLC ADR CMN (83175M205)	09/30/2008	01/10/2011	25.00	1,371.45	0.00	1,315.60	55.85
SMITH & NEPHEW PLC ADR CMN (83175M205)	10/24/2008	01/11/2011	39.00	2,045.91	0.00	1,511.16	534.75
SMITH & NEPHEW PLC ADR CMN (83175M205)	09/30/2008	01/11/2011	84.00	4,406.56	0.00	4,420.41	(13.85)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
SMITH & NEPHEW PLC ADR CMN (83175M205)	10/24/2008	01/12/2011	147.00	7,830.93	0.00	5,695.89	2,135.04
ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106)	12/29/2008	01/13/2011	101.00	2,725.50	0.00	381.41	2,344.09
CANADIAN NATURAL RESOURCES CMN (136385101)	08/20/2009	02/03/2011	68.00	3,057.40	0.00	1,987.53	1,069.87
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401)	12/29/2008	02/03/2011	89.00	2,760.62	0.00	1,094.70	1,665.92
SAP AG (SPON ADR) (803054204)	10/16/2008	02/03/2011	11.00	642.60	0.00	382.18	260.42
SAP AG (SPON ADR) (803054204)	10/10/2008	02/03/2011	37.00	2,161.46	0.00	1,239.31	922.16
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	05/06/2009	02/09/2011	31.00	1,516.24	0.00	913.35	602.89
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	05/08/2009	02/09/2011	98.00	4,793.28	0.00	2,869.81	1,923.47
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	01/28/2009	02/09/2011	50.00	1,436.19	0.00	563.09	873.10
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	01/28/2009	02/10/2011	52.00	1,454.40	0.00	585.61	868.79
SAP AG (SPON ADR) (803054204)	10/16/2008	02/14/2011	48.00	2,885.22	0.00	1,667.68	1,217.54
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	05/08/2009	02/15/2011	150.00	7,247.65	0.00	4,392.57	2,855.08
BRITISH SKY BROADCASTING GROUP PLC AMERICAN DEPOSITARY SHARES (1 ADS = 4 ORDS) (111013108)	05/08/2009	02/16/2011	14.00	673.55	0.00	409.97	263.57
LAFARGE SPONSORED ADR CMN (505861401)	02/04/2010	02/24/2011	100.00	1,501.11	0.00	1,837.60	(336.49)
LAFARGE SPONSORED ADR CMN (505861401)	01/28/2010	02/24/2011	361.00	5,419.01	0.00	6,931.45	(1,512.44)
LAFARGE SPONSORED ADR CMN (505861401)	02/04/2010	02/25/2011	154.00	2,323.57	0.00	2,829.90	(506.33)
INFOSYS LTD SPONSORED ADR CMN - (456788108)	04/23/2009	03/15/2011	140.00	9,267.04	0.00	3,974.71	5,292.33
INFOSYS LTD SPONSORED ADR CMN - (456788108)	04/23/2009	03/16/2011	27.00	1,748.90	0.00	766.55	982.35
NOVO-NORDISK A/S ADR ADR CMN (670100205)	02/28/2007	03/16/2011	25.00	3,004.30	0.00	1,060.21	1,944.09
SAP AG (SPON ADR) (803054204)	10/16/2008	04/18/2011	47.00	2,974.53	0.00	1,632.94	1,341.59

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
SOUTHERN COPPER CORPORATION CMN (84265V105)	07/20/2009	04/19/2011	45.00	1,613.23	0.00	1,063.56	549.67
SOUTHERN COPPER CORPORATION CMN (84265V105)	01/28/2010	04/19/2011	214.00	7,671.79	0.00	5,964.93	1,706.86
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	12/17/2009	05/11/2011	97.00	973.47	0.00	1,970.09	(996.62)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	09/15/2009	05/11/2011	178.00	1,786.37	0.00	4,469.97	(2,683.60)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	04/16/2009	05/11/2011	218.00	2,187.80	0.00	4,029.23	(1,841.42)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	12/30/2009	05/12/2011	51.00	502.20	0.00	1,028.79	(526.59)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	12/17/2009	05/12/2011	200.00	1,969.40	0.00	4,062.04	(2,092.64)
VESTAS WIND SYSTEMS A/S ADR CMN (925458101)	12/30/2009	05/13/2011	252.00	2,510.85	0.00	5,083.42	(2,572.57)
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	05/08/2009	05/16/2011	23.00	1,632.50	0.00	901.50	731.00
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	05/08/2009	05/17/2011	20.00	1,407.45	0.00	783.92	623.53
COCA-COLA HELLENIC BOTTLING CO SPONSORED ADR CMN (1912EP104)	12/29/2008	05/18/2011	363.00	8,748.82	0.00	4,246.92	4,501.90
AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105)	12/29/2008	05/19/2011	133.00	6,667.48	0.00	4,108.64	2,558.84
AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105)	12/29/2008	05/25/2011	77.00	3,987.34	0.00	2,378.68	1,608.66
AMERICA MOVIL SAB DE CV SPONSORED ADR CMN SERIES L (02364W105)	12/29/2008	05/26/2011	122.00	6,306.11	0.00	3,768.82	2,537.29
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	10/08/2009	07/20/2011	23.00	2,926.76	0.00	1,881.17	1,045.59
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	12/13/2006	07/26/2011	65.00	3,047.41	0.00	2,068.83	978.58
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	05/08/2009	07/27/2011	43.00	3,400.41	0.00	1,685.42	1,714.99
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	01/16/2009	07/27/2011	91.00	3,433.24	0.00	1,004.91	2,428.33
CANADIAN NATIONAL RAILWAY CO. CMN (136375102)	12/29/2008	08/10/2011	80.00	5,463.04	0.00	2,755.94	2,707.10
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	03/25/2010	08/11/2011	711.00	2,171.85	0.00	2,647.34	(475.49)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	03/18/2010	08/11/2011	793.00	2,422.33	0.00	2,906.66	(484.33)
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	03/25/2010	08/12/2011	692.00	2,176.92	0.00	2,576.59	(399.67)
MAN GROUP PLC UNSPONSORED ADR CMN (56164U107)	05/12/2010	08/12/2011	692.00	2,176.92	0.00	2,356.33	(179.41)
FANUC CORP UNSPONSORED ADR CMN (307305102)	07/27/2009	08/17/2011	11.00	312.49	0.00	152.70	159.79
FANUC CORP UNSPONSORED ADR CMN (307305102)	12/17/2008	08/17/2011	129.00	3,664.62	0.00	1,469.31	2,195.31
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	01/28/2009	08/30/2011	76.00	1,975.70	0.00	855.89	1,119.81
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406)	06/22/2007	08/31/2011	8.00	489.35	0.00	294.14	195.21
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406)	08/16/2007	08/31/2011	41.00	2,507.92	0.00	1,621.88	886.04
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	10/20/2009	09/08/2011	47.00	1,377.27	0.00	1,641.47	(264.20)
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	10/13/2009	09/08/2011	91.00	2,666.62	0.00	3,038.25	(371.62)
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	10/20/2009	09/09/2011	128.00	3,635.72	0.00	4,470.38	(834.66)
GAZPROM ADR SPONSORED ADR CMN (368287207)	12/29/2008	09/09/2011	329.00	3,763.61	0.00	2,356.64	1,406.97
GAZPROM ADR SPONSORED ADR CMN (368287207)	12/29/2008	09/12/2011	815.00	8,823.02	0.00	5,837.89	2,985.13
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	09/13/2011	18.00	579.83	0.00	327.71	252.12
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	10/08/2009	09/13/2011	52.00	1,675.07	0.00	1,063.27	611.80
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	09/15/2011	47.00	1,565.24	0.00	855.69	709.55
BNP PARIBAS SPONSORED ADR CMN (05565A202)	12/29/2008	09/16/2011	102.00	2,087.84	0.00	2,106.30	(18.47)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	01/07/2009	09/16/2011	259.00	5,301.47	0.00	6,122.01	(820.55)
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	10/20/2009	09/16/2011	92.00	2,460.33	0.00	3,213.08	(752.75)
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	09/16/2011	30.00	983.90	0.00	546.19	437.71

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	09/07/2010	09/19/2011	45.00	1,152.35	0.00	1,613.80	(461.45)
CHINA MERCHANTS HOLDINGS (INTE UNSPONOSRED ADR CMN (1694EN103)	10/20/2009	09/19/2011	76.00	1,946.18	0.00	2,654.29	(708.10)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	05/25/2010	09/20/2011	84.00	1,438.95	0.00	2,342.89	(903.94)
BNP PARIBAS SPONSORED ADR CMN (05565A202)	01/07/2009	09/20/2011	94.00	1,610.25	0.00	2,221.89	(611.64)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	12/29/2008	09/22/2011	13.00	100.62	0.00	194.87	(94.24)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	01/22/2009	09/22/2011	392.00	3,034.21	0.00	4,215.73	(1,181.52)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	01/22/2009	09/23/2011	101.00	779.17	0.00	1,086.20	(307.03)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	07/23/2009	09/23/2011	193.00	1,488.90	0.00	2,960.10	(1,471.19)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	04/29/2010	09/26/2011	16.00	124.27	0.00	266.93	(142.66)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	07/23/2009	09/26/2011	198.00	1,537.81	0.00	3,036.78	(1,498.97)
LOGITECH INTERNATIONAL SA ORD CMN (H50430232)	04/29/2010	09/27/2011	159.00	1,272.18	0.00	2,652.63	(1,380.45)
ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106)	12/29/2008	10/11/2011	76.00	2,102.00	0.00	287.00	1,815.00
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	10/21/2009	10/11/2011	230.00	4,384.10	0.00	4,519.20	(135.10)
SABMILLER PLC SPONSORED ADR (78572M105)	01/22/2008	10/13/2011	72.00	2,555.85	0.00	1,628.24	927.61
SABMILLER PLC SPONSORED ADR (78572M105)	01/22/2008	10/14/2011	90.00	3,214.42	0.00	2,035.30	1,179.13
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	10/17/2011	34.00	1,024.15	0.00	619.01	405.14
EMBRAER SA ADR CMN (29082A107)	12/29/2008	10/31/2011	79.00	2,250.96	0.00	1,171.86	1,079.10
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	01/29/2008	11/04/2011	21.00	1,750.91	0.00	1,145.71	605.20
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	01/29/2008	11/08/2011	14.00	1,167.39	0.00	763.81	403.58
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	11/18/2011	133.00	3,034.47	0.00	2,421.43	613.04
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	11/21/2011	95.00	2,193.34	0.00	1,729.59	463.75
SAP AG (SPON ADR) (803054204)	10/29/2009	11/21/2011	5.00	289.40	0.00	233.84	55.57
SAP AG (SPON ADR) (803054204)	10/16/2008	11/21/2011	36.00	2,083.70	0.00	1,250.76	832.94

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NonCovered Long-Term Gains (Losses)							
NEW ORIENTAL ED & TECH GRP SPONSORED ADR CMN (647581107)	12/02/2009	11/22/2011	31.00	721.86	0.00	564.39	157.47
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	06/23/2009	11/23/2011	12.00	209.47	0.00	261.87	(52.40)
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	08/01/2008	11/23/2011	297.00	5,184.42	0.00	7,696.15	(2,511.73)
ARM HOLDINGS PLC SPON ADR SPONSORED ADR CMN (042068106)	12/29/2008	11/28/2011	346.00	9,161.62	0.00	1,306.60	7,855.02
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	11/08/2010	11/28/2011	142.00	1,552.03	0.00	1,955.77	(403.74)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	11/22/2010	11/28/2011	147.00	1,606.68	0.00	1,988.15	(381.47)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	11/09/2010	11/28/2011	264.00	2,885.46	0.00	3,633.35	(747.89)
ASSA ABLOY AB UNSPONSORED ADR (SWEDEN) (045387107)	11/23/2010	11/28/2011	281.00	3,071.27	0.00	3,725.16	(653.89)
BG GROUP PLC SPON ADR ADR CMN (055434203)	04/30/2010	11/28/2011	28.00	2,791.55	0.00	2,402.59	388.96
BG GROUP PLC SPON ADR ADR CMN (055434203)	08/04/2009	11/28/2011	87.00	8,673.73	0.00	7,583.61	1,090.12
BG GROUP PLC SPON ADR ADR CMN (055434203)	07/13/2009	11/28/2011	96.00	9,571.01	0.00	7,723.98	1,847.03
CANADIAN NATIONAL RAILWAY CO. CMN (136375102)	12/29/2008	11/28/2011	294.00	21,886.93	0.00	10,128.09	11,758.84
CANADIAN NATURAL RESOURCES CMN (136385101)	08/20/2009	11/28/2011	28.00	950.30	0.00	818.39	131.91
CANADIAN NATURAL RESOURCES CMN (136385101)	09/30/2010	11/28/2011	60.00	2,036.36	0.00	2,068.36	(32.00)
CANADIAN NATURAL RESOURCES CMN (136385101)	09/01/2009	11/28/2011	244.00	8,281.20	0.00	6,808.58	1,472.62
CANON INC ADR ADR CMN (138006309)	08/31/2010	11/28/2011	59.00	2,529.60	0.00	2,414.10	115.50
CANON INC ADR ADR CMN (138006309)	07/09/2010	11/28/2011	60.00	2,572.47	0.00	2,366.92	205.55
CANON INC ADR ADR CMN (138006309)	07/02/2010	11/28/2011	63.00	2,701.10	0.00	2,350.98	350.12
CANON INC ADR ADR CMN (138006309)	06/30/2010	11/28/2011	251.00	10,761.52	0.00	9,380.72	1,380.80
CARNIVAL CORPORATION CMN (143658300)	06/29/2010	11/28/2011	84.00	2,650.37	0.00	2,563.98	86.39
CARNIVAL CORPORATION CMN (143658300)	01/13/2010	11/28/2011	302.00	9,528.70	0.00	10,193.68	(664.98)
CARNIVAL CORPORATION CMN (143658300)	12/29/2008	11/28/2011	393.00	12,399.93	0.00	8,982.80	3,417.13
CNOOC LIMITED SPONSORED ADR CMN (126132109)	05/20/2010	11/28/2011	16.00	2,915.30	0.00	2,449.42	465.88
CNOOC LIMITED SPONSORED ADR CMN (126132109)	10/05/2009	11/28/2011	43.00	7,834.88	0.00	5,792.16	2,042.72
CNOOC LIMITED SPONSORED ADR CMN (126132109)	11/12/2009	11/28/2011	47.00	8,563.71	0.00	7,576.28	987.43

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

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NonCovered Long-Term Gains (Losses)							
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	01/29/2008	11/28/2011	54.00	4,201.66	0.00	2,946.11	1,255.55
DASSAULT SYSTEMES SA SPONSORED ADR CMN (237545108)	10/08/2008	11/28/2011	98.00	7,625.23	0.00	4,403.73	3,221.50
EMBRAER SA ADR CMN (29082A107)	12/29/2008	11/28/2011	44.00	1,087.22	0.00	652.68	434.54
EMBRAER SA ADR CMN (29082A107)	03/04/2009	11/28/2011	484.00	11,959.41	0.00	5,021.45	6,937.96
FANUC CORP UNSPONSORED ADR CMN (307305102)	07/27/2009	11/28/2011	718.00	18,782.51	0.00	9,967.25	8,815.26
FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105)	08/26/2009	11/28/2011	414.00	2,431.29	0.00	2,248.77	182.53
FLSMIDTH & CO. A/S SPONSORED ADR CMN (343793105)	09/10/2009	11/28/2011	1,040.00	6,107.59	0.00	6,025.86	81.73
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	05/08/2009	11/28/2011	65.00	4,271.15	0.00	2,547.73	1,723.43
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	09/11/2009	11/28/2011	94.00	6,176.74	0.00	4,361.31	1,815.43
FRESENIUS MEDICAL CARE AG & CO KGAA SPONSORED ADR CMN (358029106)	05/14/2009	11/28/2011	180.00	11,827.81	0.00	7,455.38	4,372.43
HANG LUNG PPTYS LTD SPONSORED ADR CMN (41043M104)	12/29/2008	11/28/2011	630.00	9,393.11	0.00	7,140.86	2,252.25
HENNES & MAURITZ AB ADR CMN (425883105)	12/22/2009	11/28/2011	1,098.00	6,313.38	0.00	6,070.62	242.76
HENNES & MAURITZ AB ADR CMN (425883105)	12/29/2008	11/28/2011	2,850.00	16,387.18	0.00	11,540.65	4,846.54
HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109)	04/02/2009	11/28/2011	253.00	3,959.37	0.00	2,480.77	1,478.60
HONG KONG EXCHANGES & CLEARING UNSPONSORED ADR CMN (43858F109)	03/19/2009	11/28/2011	570.00	8,920.33	0.00	4,946.12	3,974.21
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	05/20/2010	11/28/2011	167.00	1,848.65	0.00	2,354.63	(505.98)
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	05/20/2009	11/28/2011	275.00	3,044.19	0.00	3,437.19	(393.00)
INDUSTRIAL & COMMERCIAL BANK O ADR CMN (455807107)	09/23/2009	11/28/2011	633.00	7,007.17	0.00	9,929.11	(2,921.94)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	05/20/2010	11/28/2011	127.00	2,067.72	0.00	2,234.72	(167.00)
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	06/24/2009	11/28/2011	151.00	2,458.47	0.00	2,083.84	374.63
ITAU UNIBANCO BANCO HLDNG S.A SPONSORED ADR CMN (465562106)	07/30/2009	11/28/2011	330.00	5,372.82	0.00	5,434.83	(62.01)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
KINGFISHER PLC SPONSORED ADR CMN (495724403)	10/22/2010	11/28/2011	368.00	2,823.13	0.00	2,876.62	(53.49)
KINGFISHER PLC SPONSORED ADR CMN (495724403)	12/29/2008	11/28/2011	2,562.00	19,654.51	0.00	9,823.22	9,831.29
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401)	12/29/2008	11/28/2011	254.00	6,164.46	0.00	3,124.20	3,040.26
KOMATSU LTD ADR (NEW) SPONSORED GDS CMN (500458401)	05/11/2009	11/28/2011	584.00	14,173.40	0.00	8,252.50	5,920.90
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	01/16/2009	11/28/2011	298.00	8,765.35	0.00	3,290.81	5,474.54
LVMH MOET HENNESSY LOUIS VUITTON S.A. ADR CMN (502441306)	03/31/2009	11/28/2011	555.00	16,324.73	0.00	6,873.06	9,451.67
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	06/12/2009	11/28/2011	63.00	263.42	0.00	422.96	(159.55)
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	12/30/2009	11/28/2011	1,299.00	5,431.40	0.00	6,401.86	(970.46)
MITSUBISHI UFJ FINL GROUP, INC SPONSORED ADR CMN (606822104)	07/02/2009	11/28/2011	1,735.00	7,254.42	0.00	10,814.26	(3,559.85)
NESTLE SA SPONSORED ADR (REP 1/20 CHF 10 REGD SHS) (641069406)	08/16/2007	11/28/2011	374.00	20,337.72	0.00	14,794.71	5,543.01
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	04/27/2010	11/28/2011	53.00	2,793.26	0.00	2,723.72	69.54
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	07/18/2007	11/28/2011	182.00	9,591.94	0.00	9,738.62	(146.68)
NOVARTIS AG-ADR SPONSORED ADR CMN (66987V109)	06/12/2009	11/28/2011	211.00	11,120.33	0.00	8,815.41	2,304.92
NOVO-NORDISK A/S ADR ADR CMN (670100205)	02/28/2007	11/28/2011	231.00	25,173.89	0.00	9,796.36	15,377.53
POTASH CORP OF SASKATCHEWAN INC (73755L107)	10/07/2009	11/28/2011	300.00	12,668.75	0.00	8,950.40	3,718.35
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	05/20/2010	11/28/2011	74.00	1,636.85	0.00	1,525.00	111.85
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	11/01/2010	11/28/2011	109.00	2,411.03	0.00	2,735.82	(324.79)
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	09/30/2010	11/28/2011	116.00	2,565.87	0.00	2,766.96	(201.09)
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	05/25/2010	11/28/2011	152.00	3,362.17	0.00	2,950.15	412.02
PUBLICIS GROUPE SA SPONSORED ADR CMN (74463M106)	06/16/2010	11/28/2011	209.00	4,622.99	0.00	4,483.20	139.79
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	06/24/2010	11/28/2011	257.00	2,521.58	0.00	2,372.26	149.32
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	11/12/2009	11/28/2011	760.00	7,456.82	0.00	7,656.54	(199.72)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
RECKITT BENCKISER GROUP PLC SLOUGH UNSPONSORED ADR (UK) (756255105)	09/10/2009	11/28/2011	1,465.00	14,374.01	0.00	14,298.98	75.03
SABMILLER PLC SPONSORED ADR (78572M105)	01/22/2008	11/28/2011	272.00	9,084.62	0.00	6,151.12	2,933.51
SAP AG (SPON ADR) (803054204)	11/18/2009	11/28/2011	129.00	7,315.45	0.00	6,313.98	1,001.47
SAP AG (SPON ADR) (803054204)	01/25/2010	11/28/2011	146.00	8,279.50	0.00	6,775.89	1,503.61
SAP AG (SPON ADR) (803054204)	10/29/2009	11/28/2011	163.00	9,243.55	0.00	7,623.03	1,620.53
SCHLUMBERGER LTD CMN (806857108)	09/15/2009	11/28/2011	104.00	7,152.98	0.00	6,187.06	965.92
SCHLUMBERGER LTD CMN (806857108)	04/30/2009	11/28/2011	105.00	7,221.76	0.00	5,131.38	2,090.38
SCHLUMBERGER LTD CMN (806857108)	06/25/2009	11/28/2011	131.00	9,010.01	0.00	7,217.63	1,792.38
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	05/21/2010	11/28/2011	132.00	2,355.50	0.00	2,580.46	(224.97)
TELEFONICA S.A. ADR SPONSORED ADR CMN (879382208)	06/23/2009	11/28/2011	585.00	10,439.13	0.00	12,766.34	(2,327.21)
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	06/17/2010	11/28/2011	73.00	1,370.91	0.00	1,169.07	201.84
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	04/26/2010	11/28/2011	129.00	2,422.57	0.00	2,735.91	(313.34)
TENCENT HOLDINGS LIMITED UNSPONSORED ADR CMN (88032Q109)	04/23/2010	11/28/2011	353.00	6,629.21	0.00	7,322.10	(692.89)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	04/21/2010	11/28/2011	143.00	2,636.23	0.00	2,912.09	(275.87)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	11/22/2010	11/28/2011	186.00	3,428.94	0.00	3,826.67	(397.73)
TESCO PLC (SPONSORED) ADR SPONSORED ADR CMN (881575302)	10/21/2009	11/28/2011	672.00	12,388.42	0.00	13,203.93	(815.51)
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	12/13/2006	11/28/2011	228.00	8,682.07	0.00	7,256.81	1,425.27
TEVA PHARMACEUTICAL IND LTD ADS (881624209)	04/25/2007	11/28/2011	326.00	12,413.84	0.00	12,083.12	330.72
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	08/04/2010	11/28/2011	37.00	2,365.73	0.00	2,753.45	(387.72)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	12/02/2009	11/28/2011	60.00	3,836.33	0.00	4,921.70	(1,085.37)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	01/15/2010	11/28/2011	80.00	5,115.10	0.00	7,271.05	(2,155.95)
TOYOTA MOTOR CORPORATION SPON ADR (892331307)	11/19/2009	11/28/2011	135.00	8,631.73	0.00	10,535.85	(1,904.12)
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	06/30/2010	11/28/2011	548.00	1,743.26	0.00	2,357.82	(614.56)
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	03/16/2010	11/28/2011	649.00	2,064.56	0.00	2,700.36	(635.80)

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REALIZED GAINS AND LOSSES (Continued)

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LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
TURKIYE GARANTI BANKASI AS GDS CMN (900148701)	02/04/2010	11/28/2011	2,334.00	7,424.77	0.00	10,116.72	(2,691.95)
VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402)	08/25/2010	11/28/2011	98.00	3,095.76	0.00	1,929.62	1,166.14
VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402)	10/04/2010	11/28/2011	115.00	3,632.78	0.00	2,669.69	963.09
VOLKSWAGEN AG, WOLFSBURG SPONSORED ADR PFD USD0.4941 (928662402)	08/02/2010	11/28/2011	234.00	7,391.91	0.00	5,085.15	2,306.76
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	01/28/2009	11/28/2011	68.00	1,703.37	0.00	765.80	937.57
WAL-MART DE MEXICO SAB DE CV SPONSORED ADR REPSTG SER V SHS (93114W107)	02/20/2009	11/28/2011	518.00	12,975.64	0.00	5,154.75	7,820.89
Net NonCovered Long-Term Gains (Losses)				**898,928.72**	**0.00**	**718,624.15**	**180,304.64**

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REALIZED GAINS AND LOSSES

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REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(52,005.34)	Net Covered Long-Term Gains (Losses)	0.00	Net Ordinary Gains (Losses)	0.00
Net NonCovered Short-Term Gains (Losses)	(5,590.87)	Net NonCovered Long-Term Gains (Losses)	375,196.44		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	**(57,596.21)**	**Total Long-Term Gains (Losses)**	**375,196.44**	**Total Ordinary Gains (Losses)**	**0.00**

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
AMERICAN TOWER CORPORATION CMN CLASS A (029912201)	01/25/2011	03/18/2011	17.00	858.04	0.00	871.80	(13.76)
JPMORGAN CHASE & CO CMN (46625H100)	01/04/2011	03/18/2011	61.00	2,787.87	0.00	2,665.54	122.33
LOWES COMPANIES INC CMN (548661107)	02/15/2011	03/18/2011	50.00	1,307.20	0.00	1,268.04	39.16
THERMO FISHER SCIENTIFIC INC CMN (883556102)	01/20/2011	03/18/2011	12.00	630.29	0.00	663.55	(33.26)
SOUTHWESTERN ENERGY CO. CMN (845467109)	01/20/2011	07/22/2011	282.00	13,725.32	0.00	10,750.18	2,975.14
BANK OF AMERICA CORP CMN (060505104)	01/04/2011	08/09/2011	604.00	4,184.25	0.00	8,557.17	(4,372.92)
BANK OF AMERICA CORP CMN (060505104)	02/15/2011	08/09/2011	978.00	6,775.16	0.00	14,536.89	(7,761.73)
BANK OF AMERICA CORP CMN (060505104)	06/28/2011	08/09/2011	1,382.00	9,573.89	0.00	14,996.50	(5,422.61)
AMERICAN EXPRESS CO. CMN (025816109)	08/09/2011	08/29/2011	228.00	11,092.33	0.00	10,177.28	915.05
AMERICAN EXPRESS CO. CMN (025816109)	05/03/2011	08/29/2011	239.00	11,627.48	0.00	11,941.04	(313.56)
AMERICAN EXPRESS CO. CMN (025816109)	04/12/2011	08/29/2011	430.00	20,919.74	0.00	19,875.25	1,044.49
AMERICAN EXPRESS CO. CMN (025816109)	03/18/2011	08/29/2011	478.00	23,254.97	0.00	21,185.58	2,069.39
AMERICAN TOWER CORPORATION CMN CLASS A (029912201)	01/25/2011	08/29/2011	886.00	45,961.25	0.00	45,436.21	525.04
BOEING COMPANY CMN (097023105)	07/22/2011	08/29/2011	163.00	10,409.53	0.00	11,850.13	(1,440.60)
CONOCOPHILLIPS CMN (20825C104)	04/06/2011	08/29/2011	457.00	30,497.03	0.00	36,859.52	(6,362.49)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	03/18/2011	08/29/2011	83.00	5,364.10	0.00	7,564.81	(2,200.72)

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REALIZED GAINS AND LOSSES (Continued)

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SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	07/22/2011	08/29/2011	171.00	11,051.33	0.00	14,379.77	(3,328.44)
DEVON ENERGY CORPORATION (NEW) CMN (25179M103)	03/02/2011	08/29/2011	307.00	19,840.69	0.00	27,337.92	(7,497.23)
EMC CORPORATION MASS CMN (268648102)	02/15/2011	08/29/2011	1,041.00	22,849.51	0.00	28,081.50	(5,231.99)
GENERAL ELECTRIC CO CMN (369604103)	01/04/2011	08/29/2011	1,036.00	16,327.05	0.00	19,030.08	(2,703.04)
GOOGLE, INC. CMN CLASS A (38259P508)	02/15/2011	08/29/2011	17.00	9,111.14	0.00	10,637.47	(1,526.33)
JPMORGAN CHASE & CO CMN (46625H100)	01/04/2011	08/29/2011	206.00	7,615.90	0.00	9,001.64	(1,385.75)
JPMORGAN CHASE & CO CMN (46625H100)	08/09/2011	08/29/2011	335.00	12,385.08	0.00	11,836.09	548.99
LOWES COMPANIES INC CMN (548661107)	02/15/2011	08/29/2011	356.00	7,214.34	0.00	9,028.44	(1,814.10)
MERCK & CO., INC. CMN (58933Y105)	06/14/2011	08/29/2011	430.00	13,843.67	0.00	15,350.36	(1,506.69)
MERCK & CO., INC. CMN (58933Y105)	04/21/2011	08/29/2011	1,096.00	35,285.26	0.00	37,501.72	(2,216.46)
NIKE CLASS-B CMN CLASS B (654106103)	03/18/2011	08/29/2011	165.00	14,340.45	0.00	12,774.33	1,566.12
PRAXAIR, INC CMN SERIES (74005P104)	03/02/2011	08/29/2011	100.00	9,599.16	0.00	9,850.41	(251.25)
PRUDENTIAL FINANCIAL INC CMN (744320102)	07/26/2011	08/29/2011	183.00	9,045.02	0.00	11,082.66	(2,037.64)
PRUDENTIAL FINANCIAL INC CMN (744320102)	08/09/2011	08/29/2011	220.00	10,873.80	0.00	11,155.08	(281.28)
PRUDENTIAL FINANCIAL INC CMN (744320102)	06/28/2011	08/29/2011	586.00	28,963.84	0.00	36,255.00	(7,291.16)
SOUTHWESTERN ENERGY CO. CMN (845467109)	01/20/2011	08/29/2011	40.00	1,471.61	0.00	1,524.85	(53.24)
THERMO FISHER SCIENTIFIC INC CMN (883556102)	01/20/2011	08/29/2011	201.00	10,890.05	0.00	11,114.50	(224.45)
VISA INC. CMN CLASS A (92826C839)	01/20/2011	08/29/2011	214.00	18,623.59	0.00	14,712.09	3,911.50
WALT DISNEY COMPANY (THE) CMN (254687106)	08/10/2011	08/29/2011	310.00	10,133.71	0.00	9,775.20	358.51
WALT DISNEY COMPANY (THE) CMN (254687106)	08/09/2011	08/29/2011	1,010.00	33,016.27	0.00	33,826.62	(810.36)
Net Covered Short-Term Gains (Losses)				**501,449.92**	**0.00**	**553,455.22**	**(52,005.34)**
NonCovered Short-Term Gains (Losses)							
AFLAC INCORPORATED CMN (001055102)	04/13/2010	01/04/2011	161.00	9,101.83	0.00	8,878.52	223.31
VISA INC. CMN CLASS A (92826C839)	07/21/2010	03/02/2011	44.00	3,235.41	0.00	3,206.64	28.77

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Short-Term Gains (Losses)							
AFLAC INCORPORATED CMN (001055102)	06/09/2010	03/18/2011	166.00	8,421.90	0.00	7,044.13	1,377.77
BOEING COMPANY CMN (097023105)	09/21/2010	03/18/2011	12.00	827.42	0.00	765.21	62.21
STAPLES, INC. CMN (855030102)	04/13/2010	03/18/2011	94.00	1,855.61	0.00	2,242.63	(387.02)
THE BANK OF NY MELLON CORP CMN (064058100)	05/12/2010	03/18/2011	19.00	546.52	0.00	589.84	(43.32)
THE BANK OF NY MELLON CORP CMN (064058100)	11/30/2010	06/28/2011	481.00	11,674.27	0.00	13,014.61	(1,340.34)
STAPLES, INC. CMN (855030102)	09/21/2010	08/09/2011	443.00	5,605.61	0.00	8,756.34	(3,150.73)
BOEING COMPANY CMN (097023105)	09/21/2010	08/29/2011	142.00	9,068.43	0.00	9,054.94	13.48
GENERAL ELECTRIC CO CMN (369604103)	10/19/2010	08/29/2011	1,437.00	22,646.68	0.00	23,299.09	(652.41)
GENERAL ELECTRIC CO CMN (369604103)	10/13/2010	08/29/2011	1,445.00	22,772.76	0.00	25,253.25	(2,480.49)
LOWES COMPANIES INC CMN (548661107)	09/28/2010	08/29/2011	371.00	7,518.32	0.00	8,281.05	(762.73)
SOUTHWESTERN ENERGY CO. CMN (845467109)	10/13/2010	08/29/2011	728.00	26,783.25	0.00	25,262.62	1,520.63
Net NonCovered Short-Term Gains (Losses)				**130,058.01**	**0.00**	**135,648.87**	**(5,590.87)**

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
AFLAC INCORPORATED CMN (001055102)	08/25/2009	01/04/2011	154.00	8,706.10	0.00	6,444.22	2,261.88
EMERSON ELECTRIC CO. CMN (291011104)	03/30/2009	01/04/2011	298.00	16,837.13	0.00	8,228.82	8,608.31
BAXTER INTERNATIONAL INC CMN (071813109)	10/27/2009	01/20/2011	114.00	5,749.41	0.00	6,266.33	(516.92)
BAXTER INTERNATIONAL INC CMN (071813109)	01/04/2007	01/20/2011	329.00	16,592.60	0.00	15,348.31	1,244.29
EXXON MOBIL CORPORATION CMN (30231G102)	11/17/2008	01/20/2011	461.00	35,663.88	0.00	34,003.27	1,660.61
FREEPORT-MCMORAN COPPER & GOLD CMN (35671D857)	06/09/2009	01/25/2011	2.00	210.89	0.00	116.68	94.21
FREEPORT-MCMORAN COPPER & GOLD CMN (35671D857)	07/06/2009	01/25/2011	390.00	41,122.87	0.00	18,015.31	23,107.56
CISCO SYSTEMS, INC. CMN (17275R102)	04/14/2009	02/15/2011	11.00	204.77	0.00	199.71	5.06

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
CISCO SYSTEMS, INC. CMN (17275R102)	04/20/2005	02/15/2011	692.00	12,882.02	0.00	12,148.27	733.75
CISCO SYSTEMS, INC. CMN (17275R102)	02/20/2009	02/15/2011	1,875.00	34,904.32	0.00	28,678.13	6,226.20
OCCIDENTAL PETROLEUM CORP CMN (674599105)	09/06/2007	03/02/2011	228.00	22,920.44	0.00	13,510.80	9,409.64
AFLAC INCORPORATED CMN (001055102)	08/25/2009	03/18/2011	555.00	28,157.54	0.00	23,224.31	4,933.24
APPLE, INC. CMN (037833100)	07/06/2009	03/18/2011	3.00	994.00	0.00	411.44	582.56
BIOGEN IDEC INC. CMN (09062X103)	05/12/2009	03/18/2011	14.00	975.01	0.00	678.61	296.40
CHARLES SCHWAB CORPORATION CMN (808513105)	06/01/2009	03/18/2011	36.00	630.28	0.00	660.72	(30.44)
MC DONALDS CORP CMN (580135101)	03/02/2010	03/18/2011	8.00	583.82	0.00	512.68	71.14
MICROSOFT CORPORATION CMN (594918104)	09/29/2005	03/18/2011	32.00	800.02	0.00	821.44	(21.42)
PEPSICO INC CMN (713448108)	04/03/2003	03/18/2011	10.00	628.96	0.00	383.55	245.41
QUALCOMM INC CMN (747525103)	08/20/2004	03/18/2011	59.00	3,061.58	0.00	2,128.43	933.16
SCHLUMBERGER LTD CMN (806857108)	04/14/2009	03/18/2011	1.00	85.65	0.00	44.44	41.21
SCHLUMBERGER LTD CMN (806857108)	06/02/2005	03/18/2011	17.00	1,456.12	0.00	597.47	858.64
BAXTER INTERNATIONAL INC CMN (071813109)	01/04/2007	04/06/2011	716.00	38,702.13	0.00	33,402.40	5,299.73
SCHLUMBERGER LTD CMN (806857108)	06/02/2005	04/06/2011	229.00	20,983.13	0.00	8,048.32	12,934.81
BIOGEN IDEC INC. CMN (09062X103)	05/12/2009	04/21/2011	155.00	16,082.57	0.00	7,513.13	8,569.44
BIOGEN IDEC INC. CMN (09062X103)	10/27/2009	04/21/2011	411.00	42,644.74	0.00	18,350.37	24,294.37
COSTCO WHOLESALE CORPORATION CMN (22160K105)	04/21/2009	06/28/2011	165.00	13,162.02	0.00	7,471.93	5,690.09
THE BANK OF NY MELLON CORP CMN (064058100)	05/12/2010	06/28/2011	512.00	12,426.66	0.00	15,894.63	(3,467.97)
THE BANK OF NY MELLON CORP CMN (064058100)	05/18/2010	06/28/2011	549.00	13,324.68	0.00	16,261.82	(2,937.14)
EMERSON ELECTRIC CO. CMN (291011104)	03/30/2009	07/22/2011	633.00	34,876.48	0.00	17,479.35	17,397.13
PEPSICO INC CMN (713448108)	04/03/2003	07/26/2011	290.00	18,620.34	0.00	11,122.95	7,497.39
BANK OF AMERICA CORP CMN (060505104)	02/02/2010	08/09/2011	515.00	3,567.70	0.00	8,046.36	(4,478.66)
BANK OF AMERICA CORP CMN (060505104)	01/26/2010	08/09/2011	1,678.00	11,624.45	0.00	25,331.42	(13,706.97)
STAPLES, INC. CMN (855030102)	03/09/2010	08/09/2011	396.00	5,010.89	0.00	9,119.40	(4,108.51)

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
STAPLES, INC. CMN (855030102)	04/13/2010	08/09/2011	501.00	6,339.53	0.00	11,952.76	(5,613.23)
STAPLES, INC. CMN (855030102)	02/02/2010	08/09/2011	547.00	6,921.60	0.00	13,088.51	(6,166.91)
STAPLES, INC. CMN (855030102)	01/26/2010	08/09/2011	629.00	7,959.21	0.00	15,132.23	(7,173.02)
APPLE, INC. CMN (037833100)	07/06/2009	08/29/2011	221.00	86,062.37	0.00	30,309.53	55,752.84
BOEING COMPANY CMN (097023105)	10/14/2008	08/29/2011	599.00	38,253.44	0.00	27,559.27	10,694.17
CHARLES SCHWAB CORPORATION CMN (808513105)	06/01/2009	08/29/2011	277.00	3,429.19	0.00	5,083.84	(1,654.64)
CHARLES SCHWAB CORPORATION CMN (808513105)	08/05/2009	08/29/2011	1,918.00	23,744.38	0.00	33,906.79	(10,162.41)
COSTCO WHOLESALE CORPORATION CMN (22160K105)	04/21/2009	08/29/2011	672.00	52,184.23	0.00	30,431.12	21,753.11
GENERAL MILLS INC CMN (370334104)	05/18/2010	08/29/2011	328.00	12,168.57	0.00	12,145.33	23.24
GENERAL MILLS INC CMN (370334104)	07/08/2010	08/29/2011	341.00	12,650.86	0.00	12,507.74	143.12
GENERAL MILLS INC CMN (370334104)	05/12/2010	08/29/2011	362.00	13,429.94	0.00	13,243.82	186.12
GOOGLE, INC. CMN CLASS A (38259P508)	07/21/2010	08/29/2011	16.00	8,575.19	0.00	7,697.52	877.67
GOOGLE, INC. CMN CLASS A (38259P508)	07/08/2010	08/29/2011	17.00	9,111.14	0.00	7,712.96	1,398.18
GOOGLE, INC. CMN CLASS A (38259P508)	06/09/2010	08/29/2011	31.00	16,614.44	0.00	15,028.25	1,586.19
GOOGLE, INC. CMN CLASS A (38259P508)	06/15/2010	08/29/2011	32.00	17,150.39	0.00	15,682.74	1,467.65
HONEYWELL INTL INC CMN (438516106)	12/18/2008	08/29/2011	218.00	10,037.83	0.00	7,189.36	2,848.48
HONEYWELL INTL INC CMN (438516106)	07/28/2009	08/29/2011	309.00	14,227.94	0.00	10,505.17	3,722.78
HONEYWELL INTL INC CMN (438516106)	04/28/2009	08/29/2011	721.00	33,198.53	0.00	21,365.47	11,833.06
JOHNSON & JOHNSON CMN (478160104)	11/17/2008	08/29/2011	361.00	23,326.94	0.00	21,345.64	1,981.30
JOHNSON & JOHNSON CMN (478160104)	03/10/2009	08/29/2011	490.00	31,662.60	0.00	23,306.85	8,355.75
JPMORGAN CHASE & CO CMN (46625H100)	04/14/2009	08/29/2011	85.00	3,142.48	0.00	2,723.83	418.65
JPMORGAN CHASE & CO CMN (46625H100)	04/25/2005	08/29/2011	1,293.00	47,802.71	0.00	45,529.12	2,273.59
LOWES COMPANIES INC CMN (548661107)	08/25/2010	08/29/2011	700.00	14,185.51	0.00	14,423.29	(237.79)
LOWES COMPANIES INC CMN (548661107)	07/13/2010	08/29/2011	740.00	14,996.11	0.00	15,647.37	(651.27)
MC DONALDS CORP CMN (580135101)	03/02/2010	08/29/2011	136.00	12,247.92	0.00	8,715.50	3,532.42

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REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds [5]	Total Accretion (Amortization)	Cost Basis [4]	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
MC DONALDS CORP CMN (580135101)	01/26/2010	08/29/2011	258.00	23,235.03	0.00	16,498.12	6,736.91
MICROSOFT CORPORATION CMN (594918104)	09/29/2005	08/29/2011	95.00	2,431.95	0.00	2,438.65	(6.70)
MICROSOFT CORPORATION CMN (594918104)	11/05/2008	08/29/2011	1,808.00	46,283.91	0.00	42,153.53	4,130.38
NIKE CLASS-B CMN CLASS B (654106103)	11/20/2009	08/29/2011	543.00	47,193.12	0.00	34,454.28	12,738.84
OCCIDENTAL PETROLEUM CORP CMN (674599105)	08/25/2010	08/29/2011	166.00	13,698.49	0.00	12,073.11	1,625.38
OCCIDENTAL PETROLEUM CORP CMN (674599105)	09/06/2007	08/29/2011	378.00	31,192.94	0.00	22,399.49	8,793.45
ORACLE CORPORATION CMN (68389X105)	04/06/2009	08/29/2011	1,626.00	44,478.21	0.00	30,723.27	13,754.94
PEPSICO INC CMN (713448108)	09/06/2002	08/29/2011	300.00	19,063.13	0.00	11,424.47	7,638.66
PEPSICO INC CMN (713448108)	04/03/2003	08/29/2011	504.00	32,026.06	0.00	19,330.92	12,695.14
PRAXAIR, INC CMN SERIES (74005P104)	07/22/2004	08/29/2011	361.00	34,652.98	0.00	14,194.56	20,458.42
PROCTER & GAMBLE COMPANY (THE) CMN (742718109)	02/11/2009	08/29/2011	643.00	40,479.09	0.00	33,020.37	7,458.72
QUALCOMM INC CMN (747525103)	08/20/2004	08/29/2011	1,257.00	63,107.22	0.00	45,346.27	17,760.95
SCHLUMBERGER LTD CMN (806857108)	06/02/2005	08/29/2011	599.00	45,313.89	0.00	21,052.16	24,261.74
THE TRAVELERS COMPANIES, INC CMN (89417E109)	10/03/2006	08/29/2011	896.00	45,250.09	0.00	42,418.88	2,831.21
THERMO FISHER SCIENTIFIC INC CMN (883556102)	04/14/2009	08/29/2011	53.00	2,871.51	0.00	1,938.48	933.03
THERMO FISHER SCIENTIFIC INC CMN (883556102)	03/05/2007	08/29/2011	758.00	41,067.95	0.00	33,775.04	7,292.90
VISA INC. CMN CLASS A (92826C839)	07/21/2010	08/29/2011	80.00	6,962.09	0.00	5,830.26	1,131.83
VISA INC. CMN CLASS A (92826C839)	10/10/2008	08/29/2011	93.00	8,093.43	0.00	4,639.52	3,453.91
VISA INC. CMN CLASS A (92826C839)	11/20/2008	08/29/2011	288.00	25,063.53	0.00	14,474.05	10,589.48
Net NonCovered Long-Term Gains (Losses)				**1,556,080.87**	**0.00**	**1,180,884.46**	**375,196.44**

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[redacted]

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Tax Year	Account No.	Tax ID Number	Legal Name
2011	[redacted]	[redacted]	R BRADFORD MALT & ANN ROMNEY

PROCEEDS FROM BROKER TRANSACTIONS

SUBSTITUTE FORM 1099-B, OMB NO. 1545-0715

NONCOVERED SECURITIES TRANSACTIONS (Gross proceeds less commissions and option premiums)

CUSIP No. Quantity	Box 1a: Date of Sale or Exchange Box 1b: Date of Acquisition	Box 2: Gross Proceeds of Stocks, Bonds, etc. Box 3: Cost or Other Basis	Box 5: Wash Sale Loss Disallowed	Box 6: Check if a Noncovered Security	* Gain or (Loss) Box 8: Type of Gain or Loss	Box 9: Description	Box 15: Check if Loss not Allowed Based on Amount in Box 2
87235A101	05/10/2011	341.79		X		PROCEEDS RESULTING FROM MERGER	
0.00							
ACCOUNT TOTAL (NONCOVERED)		**341.79**					

Goldman Sachs

The following information was furnished to the Internal Revenue Service as reportable gross proceeds less commissions for the period January 1, 2011 to December 31, 2011.

* Gain or Loss information is provided for your information only and is not reported to the Internal Revenue Service. The Gain or Loss value may not sum due to rounding differences.

Form **8948**
(Rev. December 2011)
Department of the Treasury
Internal Revenue Service

Preparer Explanation for Not Filing Electronically

▶ **Attach to taxpayer's Form 1040, 1040A, 1040EZ, or Form 1041.**

OMB No. 1545-2200

Attachment Sequence No. **173**

Name(s) on tax return: THE ANN AND MITT ROMNEY 1995 FAMILY TRUST

Taxpayer's identifying number: [redacted]

Three out of four taxpayers now use IRS e-file. Go to *www.irs.gov/efile* for details on using IRS e-file. The benefits of electronic filing include the following.

- Faster refunds
- More accurate returns
- Secure transmissions
- Easier filing method
- E-payment options
- Receipt acknowledged

Check the applicable box to indicate the reason this return is not being filed electronically. Do not check more than one box.

1 [X] Taxpayer chose to file this return on paper.

2 [ ] The preparer received a waiver from the requirement to electronically file the tax return.

Waiver Reference Number _____ Approval Letter Date _____

3 [ ] The preparer is a member of a recognized religious group that is conscientiously opposed to filing electronically.

4 [ ] This return was rejected by IRS *e-file* and the reject condition could not be resolved.

Reject code: _____ Number of attempts to resolve reject: _____

5 [ ] The preparer's e-file software package does not support Form _____ or Schedule _____ attached to this return.

6 Check the box that applies and provide additional information if requested.

a [ ] The preparer is ineligible to file electronically because IRS *e-file* does not accept foreign preparers without social security numbers who live and work abroad.

b [ ] The preparer is ineligible to participate in IRS *e-file*.

c [ ] Other: Describe below the circumstances that prevented the preparer from filing this return electronically.

For Paperwork Reduction Act Notice, see instructions.

Form **8948** (Rev. 12-2011)

JSA
1X8810 2.000

[redacted] [redacted]

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

ATTACHMENT 1

FEDERAL CAPITAL GAIN DISTRIBUTIONS

CAPITAL GAIN DISTRIBUTIONS

15% RATE CAPITAL GAIN DISTRIBUTIONS		
GOLDMAN SACHS #[redacted]	12,851.	
TOTAL 15% RATE CAPITAL GAIN DISTRIBUTIONS		12,851.
TOTAL CAPITAL GAIN DISTRIBUTIONS		12,851.

[redacted] [redacted]

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

GAINS AND LOSSES FROM PASS-THRU ENTITIES

ATTACHMENT 2

NET SHORT-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS AND OTHER FIDUCIARIES

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

SANKATY HYA	82.
SANKATY COPS(OTHER)	-194.
GS HEDGE FUND PARTNERS, LLC	9,600.
PROSPECT HARBOR INV	369.
BC PTRS VIII	-26.
GS HEDGE FUND PARTNERS III, LLC	6,375.
BCV PTRS 2005	12,955.
DYNAMIC EQUITY MGRS: PORTFOLIO 2	3,773.
BC PTRS IX	-657.
SELECT COMMODITIES STRATEGIES, LL	9,923.
FAIRHOLME: DYNAMIC EQUITY	-96,849.
WHITEHALL STREET GLOBAL REAL ESTA	-36,287.
BCIP II-D	393.
BC PTRS X	-31.
GS PROPRIETARY ACCESS FUND	10,490.
BROOKSIDE CAP PTRS FD II	-665,079.
TOTAL NET SHORT-TERM GAIN OR LOSS (ROUNDED)	-745,163.

ATTACHMENT 3

NET LONG-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS AND OTHER FIDUCIARIES

15% MAX RATE LONG-TERM CAPITAL GAIN (LOSS)

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

BC PTRS VI	22,321.
SANKATY HYA	7,473.
BCIP II	-83,907.
BCIP III	862,798.
SANKATY COPS(OTHER)	-2,764.
GS HEDGE FUND PARTNERS, LLC	45,237.
SUN VENTURE CAPITAL PARTNERS I,	82.
PROSPECT HARBOR INV	242.
BC PTRS VIII	1,789,078.
BC PTRS VIII-E	104,044.
GS HEDGE FUND PARTNERS III, LLC	9,429.
BCV PTRS 2005	176,404.
DYNAMIC EQUITY MGRS: PORTFOLIO	60,020.
BC PTRS (SQ) VIII	-593.
BC PTRS IX	21,588.
SELECT COMMODITIES STRATEGIES,	45.
FAIRHOLME: DYNAMIC EQUITY	-186,403.
WHITEHALL STREET GLOBAL REAL ES	-389,795.
BCIP II-D	28,237.

[redacted] [redacted]

GAINS AND LOSSES FROM PASS-THRU ENTITIES

		ATTACHMENT 3 (CONT'D)	
BC PTRS X	[redacted]	-4.	
BCV PTRS 2007		118,835.	
BC PTRS ASIA		11,880.	
GS GLOBAL EQUITY OPPORTUNITIES		21.	
GS PROPRIETARY ACCESS FUND		-51,478.	
BROOKSIDE CAP PTRS FD II		82,880.	
TOTAL 15% MAX RATE CAPITAL GAIN (LOSS)			2,625,670.
TOTAL NET LONG-TERM GAIN OR LOSS (ROUNDED)			2,625,670.

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

SANKATY COPS(OTHER)	[redacted]	(NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE			-410.
TRADE OR BUSINESS EXPENSE			-580.
NET INCOME OR ALLOWABLE LOSS			-990.
GS GLOBAL OPPORTUNITIES FUND LLC	[redacted]	(NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE			-89,073.
TRADE OR BUSINESS EXPENSE			-25,225.
NET INCOME OR ALLOWABLE LOSS			-114,298.
GS HEDGE FUND PARTNERS, LLC	[redacted]	(NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE			-22,565.
TRADE OR BUSINESS EXPENSE			-40,391.
NET INCOME OR ALLOWABLE LOSS			-62,956.
PROSPECT HARBOR INV	[redacted]	(NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE			-7,634.
TRADE OR BUSINESS EXPENSE			-3,851.
NET INCOME OR ALLOWABLE LOSS			-11,485.
GS HEDGE FUND PARTNERS III, LLC	[redacted]	(NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE			-5,596.
TRADE OR BUSINESS EXPENSE			-9,347.
NET INCOME OR ALLOWABLE LOSS			-14,943.
GS EMERGING MARKETS OPP	[redacted]	(NON-PTP)	
TRADE OR BUSINESS EXPENSE			-4,249.
NET INCOME OR ALLOWABLE LOSS			-4,249.

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

BC PTRS IX	[redacted]	(NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE			-4,522.
TRADE OR BUSINESS EXPENSE			-1,133.
NET INCOME OR ALLOWABLE LOSS			-5,655.
SELECT COMMODITIES STRATEGIES, LLC	[redacted]	(NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE			-1,406.
TRADE OR BUSINESS EXPENSE			-27,035.
NET INCOME OR ALLOWABLE LOSS			-28,441.
WHITEHALL STREET GLOBAL REAL ESTATE	[redacted]	(NON-PTP)	
ORDINARY INCOME(LOSS)			-136,312.
RENTAL REAL ESTATE INCOME(LOSS)			-154,970.
OTHER RENTAL INCOME(LOSS)			-1,180.
TRADE OR BUSINESS EXPENSE			-347.
NET INCOME OR ALLOWABLE LOSS			-292,809.
BCIP II-D	[redacted]	(NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE			-6,345.
TRADE OR BUISNESS EXPENSE			-1,356.
NET INCOME OR ALLOWABLE LOSS			-7,701.
BC PTRS X	[redacted]	(NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE			-4.
NET INCOME OR ALLOWABLE LOSS			-4.

[redacted] [redacted]

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

GS HEDGE FUND PARTNERS, LLC	[redacted] (NON-PTP)	
ORDINARY INCOME(LOSS)		437.
RENTAL REAL ESTATE INCOME(LOSS)		-9.
OTHER RENTAL INCOME(LOSS)		56.
NET INCOME OR ALLOWABLE LOSS		484.
GS HEDGE FUND PARTNERS III	[redacted] (NON-PTP)	
ORDINARY INCOME(LOSS)		-551.
RENTAL REAL ESTATE INCOME(LOSS)		-3.
OTHER RENTAL INCOME(LOSS)		11.
NET INCOME OR ALLOWABLE LOSS		-543.
GS PROPRIETARY ACCESS FUND	[redacted] (NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE		-33,514.
TRADE OR BUSINESS EXPENSE		-25,189.
NET INCOME OR ALLOWABLE LOSS		-58,703.
BROOKSIDE CAP PTRS FD II	[redacted] (NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE		-77,762.
OTHER DEDUCTIONS		-140,476.
NET INCOME OR ALLOWABLE LOSS		-218,238.
TOTAL INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS		-820,531.

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

RENT AND ROYALTY SUMMARY

PROPERTY	TOTAL INCOME	DEPLETION/ DEPR.	OTHER EXPENSES	UNALLOWABLE LOSS	ALLOWABLE NET INCOME
GS HEDGE FUND PARTNE					
SANKATY COPS(OTHER)	18.				18.
PROSPECT HARBOR INV	63.				63.
BC PTRS IX	23.				23.
BCIP II-D	16.				16.
GS HEDGE FUND PARTNE	133.				133.
GS HEDGE FUND PARTNE	3.				3.
GS PROPRIETARY ACCES	68.		5.		63.
TOTALS	324.		5.		319.

[redacted] [redacted]

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

Supplement to Form 4797 Part I Detail

ATTACHMENT 5

Description	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed or Allowable	Cost or Other Basis	Gain or (Loss) for entire year
WHITEHALL STREET GLOBAL REAL E						-208,480.
GS HEDGE FUND PARTNERS, LLC						684.
GS HEDGE FUND PARTNERS III						18.
Totals						-207,778.

JSA
1XA258 1.000

[redacted] [redacted]

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

ATTACHMENT 6

FORM 6781, PART I -- SECTION 1256 CONTRACTS MARKED TO MARKET

DESCRIPTION	DATE ACQUIRED	DATE SOLD	GROSS SALES PRICE	COST OR BASIS	GAIN/ (LOSS)
GS HEDGE FUND PARTNERS LLC	VAR	VAR	295.		295.
GS HEDGE FUND PARTNERS III	VAR	VAR		90.	-90.
SELECT COMMODITIES STRATEGIES	VAR	VAR		28,671.	-28,671.
WHITEHALL GLOBAL RE 2007	VAR	VAR		1,634.	-1,634.
GS PROPRIETARY ACCESS	VAR	VAR	2,249.		2,249.
PROSPECT HARBOR INV	VAR	VAR	121.		121.
BCIP III	VAR	VAR		1,439.	-1,439.
BC PTRS VIII	VAR	VAR		3,252.	-3,252.
BCIP II-D	VAR	VAR	25.		25.
BC PTRS IX	VAR	VAR	17.		17.
TOTAL GAINS AND LOSSES					-32,379.

[redacted] [redacted]

EXPLANATION OF INCOME AND DEDUCTIONS

INCOME

	ATTACHMENT 7	
INTEREST INCOME		
UNITED STATES GOVERNMENT INTEREST		
GS GLOBAL OPPORTUNITIES FUND L [redacted]	43,486.	
GS HEDGE FUND PARTNERS, LLC [redacted]	4,963.	
GS HEDGE FUND PARTNERS III, LL [redacted]	1,197.	
DYNAMIC EQUITY MGRS: PORTFOLIO [redacted]	10.	
SELECT COMMODITIES STRATEGIES, [redacted]	94.	
FAIRHOLME: DYNAMIC EQUITY [redacted]	10.	
GS PROPRIETARY ACCESS FUND [redacted]	23,731.	
GOLDMAN SACHS #[redacted]	841,625.	
GOLDMAN SACHS #[redacted] - BOND AMORTIZATION	-242,162.	
GOLDMAN SACHS #[redacted] - ACCRD INT PAID	-10,839.	
TOTAL		662,115.
FOREIGN INTEREST		
GOLDMAN SACHS #[redacted]	28,625.	
GOLDMAN SACHS #[redacted] - OID	16,537.	
GOLDMAN SACHS #[redacted] - BOND AMORTIZATION	-6,648.	
PROSPECT HARBOR INV	6,656.	
BC PTRS IX	4,310.	
BCIP II-D	2,876.	
TOTAL		52,356.
OTHER INTEREST		
BC PTRS VI [redacted]	568.	
SANKATY HYA [redacted]	420.	
SANKATY HYA II [redacted]	2.	
BCIP II [redacted]	12.	
BCIP III [redacted]	4,709.	
SANKATY COPS(OTHER) [redacted]	2,124.	
GS GLOBAL OPPORTUNITIES FUND L [redacted]	170,646.	
GS HEDGE FUND PARTNERS, LLC [redacted]	24,483.	
SUN VENTURE CAPITAL PARTNERS I [redacted]	16.	
BC PTRS V [redacted]	25.	
PROSPECT HARBOR INV [redacted]	30,400.	
BC PTRS VIII [redacted]	33.	
BC PTRS VIII-E [redacted]	4.	
GS HEDGE FUND PARTNERS III, LL [redacted]	6,183.	

EXPLANATION OF INCOME AND DEDUCTIONS

ATTACHMENT 7 (CONT'D)

BCV PTRS 2005	[redacted]	108.
DYNAMIC EQUITY MGRS: PORTFOLIO		693.
BC PTRS IX		34,987.
SELECT COMMODITIES STRATEGIES,		344.
FAIRHOLME: DYNAMIC EQUITY		1.
WHITEHALL STREET GLOBAL REAL E		8,807.
BCIP II-D		23,226.
BC PTRS EUROPE III		3.
BC PTRS X		30.
BCV PTRS 2007		45.
BC PTRS ASIA		8.
GS PROPRIETARY ACCESS FUND		46,301.
BROOKSIDE CAP PTRS FD II		5,443.
GOLDMAN SACHS #[redacted]		6,841.
GOLDMAN SACHS #[redacted]		49.
GOLDMAN SACHS #[redacted]		24.
TOTAL		366,535.
TOTAL INTEREST INCOME		1,081,006.

ATTACHMENT 8

DIVIDEND INCOME	QUALIFIED	TOTAL DIVS FOR THE YEAR
FOREIGN DIVIDENDS		
GOLDMAN SACHS #[redacted]	91,064.	105,885.
GOLDMAN SACHS #[redacted]	23,240.	24,885.
GOLDMAN SACHS #[redacted]	539.	539.
TOTAL	114,843.	131,309.
OTHER DIVIDENDS		
SANKATY HYA	25.	53.
BCIP II	733.	733.
BCIP III	2,788.	2,788.
SANKATY COPS(OTHER)	168.	168.
GS GLOBAL OPPORTUNITIES FUND LLC	1,302.	1,302.
GS HEDGE FUND PARTNERS, LLC	11,241.	28,257.
PROSPECT HARBOR INV	276.	3,580.
BC PTRS VIII	624,916.	624,916.
BC PTRS VIII-E	162,194.	277,738.
GS HEDGE FUND PARTNERS III, LLC	2,984.	6,937.
GS EMERGING MARKETS OPP		2.

EXPLANATION OF INCOME AND DEDUCTIONS

		ATTACHMENT 8 (CONT'D)	
DYNAMIC EQUITY MGRS: PORTFOLIO 2	15,612.	15,680.	
BC PTRS IX	3,650.	4,874.	
SELECT COMMODITIES STRATEGIES, LL	1,006.	1,739.	
FAIRHOLME: DYNAMIC EQUITY	3,813.	4,335.	
WHITEHALL STREET GLOBAL REAL ESTA		3,842.	
BCIP II-D	955.	1,772.	
BC PTRS EUROPE III	23.	42.	
BC PTRS X	1,125.	1,161.	
BC PTRS ASIA	30,116.	33,347.	
GS PROPRIETARY ACCESS FUND	5,443.	7,962.	
BROOKSIDE CAP PTRS FD II	59,766.	78,172.	
GOLDMAN SACHS #[redacted]	90,653.	333,308.	
GOLDMAN SACHS #[redacted]	20,381.	20,381.	
GOLDMAN SACHS #[redacted]	162.	162.	
DIVIDENDS FROM FORM(S) 8621		1,515.	
TOTAL	1,039,332.		1,454,766.
US GOVT INT REPORTED AS DIVIDENDS			
GOLDMAN SACHS #[redacted]		90,461.	
TOTAL			90,461.
TOTAL DIVIDEND INCOME	1,154,175.		1,676,536.

	ATTACHMENT 9	
OTHER INCOME		
OTHER INCOME/(LOSS) - SEE STMT	8,100.	
OTHER PORTFOLIO INCOME/(LOSS) - SEE STMT	-1,084.	
CANCELLATION OF DEBT - SEE STMT	72,653.	
SELF CHARGED INTEREST - SEE STMT	26,589.	
SECTION 988 GAIN/(LOSS) - SEE STMT	-13,301.	
SECTION 987 GAIN/(LOSS) - SEE STMT	28,770.	
OTHER ORDINARY INCOME/(LOSS) - SEE STMT	-17,647.	
SWAP INCOME/(LOSS) - SEE STMT	-4,373.	
SECTION 59(E)(2) - SEE STMT	-731.	
SUBPART F INCOME - SEE STMT	2,896.	
FEE INCOME - SEE STMT	18.	
INVOLUNTARY CONVERSION - SEE STMT	10.	
GS #[redacted] - CURRENCY EXCHANGE INCOME	8,107.	
TOTAL OTHER INCOME		110,007.

Other Income/(Loss)	**8,100**
Bain Captial Partners IX, LP	664
BCIP Associates II-D	443
Dynamic Equity Managers: Portfolio 2 (Series)	(25)
Goldman Sachs Hedge Fund Partners III LLC	504
Goldman Sachs Hedge Fund Partners LLC	(344)
Goldman Sachs Proprietary Access Fund LLC	2,362
Prospect Harbor Investors, LLC	889
Sankaty Credit Opportunities Investors, LLC	76
Sankaty High Yield Asset Investors LLC	1,070
Select Commodities Strategies, LLC	2,461
Other Portfolio Income/(Loss)	**(1,084)**
Goldman Sachs Hedge Fund Partners LLC	(12)
Goldman Sachs Proprietary Access Fund LLC	29
Sankaty Credit Opportunities Investors, LLC	9
Select Commodities Strategies, LLC	(4,822)
Whitehall Street Global Real Estate LP 2007	3,712
Other Ordinary Income/(Loss)	**(17,647)**
Bain Captial Partners IX, LP	(1,925)
BCIP Associates II-D	(1,255)
Dynamic Equity Managers: Portfolio 2 (Series)	(25)
Goldman Sachs Global Opportunities Fund, LLC	3,106
Goldman Sachs Hedge Fund Partners III LLC	(354)
Goldman Sachs Hedge Fund Partners LLC	(3,812)
Goldman Sachs Proprietary Access Fund LLC	1,214
Prospect Harbor Investors, LLC	(8,703)
Sankaty Credit Opportunities Investors, LLC	55
Select Commodities Strategies, LLC	(5,948)
Cancellation of Debt	**72,653**
Bain Captial Partners IX, LP	1,899
BCIP Associates II-D	1,267
Goldman Sachs Hedge Fund Partners LLC	10
Prospect Harbor Investors, LLC	6,344
Sankaty Credit Opportunities Investors, LLC	1
Whitehall Street Global Real Estate LP 2007	63,132
Self Charged Interest	**26,589**
Whitehall Street Global Real Estate LP 2007	26,589
Section 988 Gain/(Loss)	**(13,301)**
Bain Capital Partners Europe III, LP	(21)

Bain Capital Partners VIII-E, LP	(4,679)
Bain Capital Partnesr Asia, LP	2
Bain Captial Partners IX, LP	(97)
BCIP Associates II-D	(18)
Dynamic Equity Managers: Portfolio 2 (Series)	47
Fairholme:Dynamic Equity (Series)	(128)
Goldman Sachs Hedge Fund Partners III LLC	1,043
Goldman Sachs Hedge Fund Partners LLC	5,355
Goldman Sachs Proprietary Access Fund LLC	(16,490)
Prospect Harbor Investors, LLC	(64)
Sankaty Credit Opportunities Investors, LLC	2
Select Commodities Strategies, LLC	(2,111)
Whitehall Street Global Real Estate LP 2007	3,858
Section 987 Gain/(Loss)	**28,770**
Bain Capital Partners VIII-E, LP	(4,058)
Goldman Sachs Hedge Fund Partners III LLC	(128)
Goldman Sachs Hedge Fund Partners LLC	(27)
Whitehall Street Global Real Estate LP 2007	32,983
Swap Income/(Loss)	**(4,373)**
Bain Captial Partners IX, LP	(72,292)
BCIP Associates II-D	2,215
Brookside Capital Partners Fund II, LP	60,827
Prospect Harbor Investors, LLC	4,393
Sankaty Credit Opportunities Investors, LLC	484
Section 59(e)(2)	**(731)**
Goldman Sachs Hedge Fund Partners III LLC	(100)
Goldman Sachs Hedge Fund Partners LLC	(342)
Select Commodities Strategies, LLC	(289)
Subpart F Income	**2,896**
Goldman Sachs Global Opportunities Fund, LLC	2,896
Fee Income	**18**
Bain Captial Partners IX, LP	5
BCIP Associates II-D	2
Prospect Harbor Investors, LLC	9
Sankaty Credit Opportunities Investors, LLC	2
Involuntary Conversions	**10**
Goldman Sachs Hedge Fund Partners LLC	10

THE ANN AND MITT ROMNEY 1995 FAMILY TRUST [redacted]

EXPLANATION OF INCOME AND DEDUCTIONS

DEDUCTIONS

ATTACHMENT 10

INTEREST EXPENSE

NONALLOCABLE:		
BC PTRS VI	1.	
BCIP II	1.	
GS HEDGE FUND PARTNERS, LLC	2,270.	
GS HEDGE FUND PARTNERS III, LL	576.	
WHITEHALL STREET GLOBAL REAL E	12,982.	
GS PROPRIETARY ACCESS FUND	108.	
TOTAL NONALLOCABLE		15,938.
NET INTEREST EXPENSE		15,938.

ATTACHMENT 11

AMOUNTS PAID OR SET ASIDE FOR CHARITABLE PURPOSES

AMOUNTS PAID FROM CURRENT YEAR'S INCOME		
WHITEHALL STREET GLOBAL REAL E	33.	
BC PTRS X	3.	
TOTAL PAID FROM CURRENT YEAR'S INCOME		36.

ATTACHMENT 12

OTHER DEDUCTIONS SUBJECT TO THE 2% FLOOR

NONALLOCABLE:		
BC PTRS VI	475.	

[redacted] ATTACHMENT(S) 9,10,11,12 [redacted]

EXPLANATION OF INCOME AND DEDUCTIONS

ATTACHMENT 12 (CONT'D)

BCIP II	[redacted]	203.
BCIP III		26.
SANKATY COPS(OTHER)		1.
GS HEDGE FUND PARTNERS, LLC		48,363.
SUN VENTURE CAPITAL PARTNERS I		16.
BC PTRS VIII		49.
BC PTRS VIII-E		6.
GS HEDGE FUND PARTNERS III, LL		12,906.
DYNAMIC EQUITY MGRS: PORTFOLIO		22,614.
BC PTRS IX		23.
SELECT COMMODITIES STRATEGIES,		24,868.
FAIRHOLME: DYNAMIC EQUITY		27,284.
WHITEHALL STREET GLOBAL REAL E		3,018.
BC PTRS EUROPE III		1.
BC PTRS X		51.
BCV PTRS 2007		2.
BC PTRS ASIA		3.
GS GLOBAL EQUITY OPPORTUNITIES		377.
GS EMERGING MARKETS OPPORTUNIT		1,147.
GS PROPRIETARY ACCESS FUND		6,190.
GOLDMAN SACHS # [redacted] - MANAGEMENT FEE		198,773.
GOLDMAN SACHS # [redacted] - MANAGEMENT FEE		16,908.
GOLDMAN SACHS # [redacted] - MANAGEMENT FEE		20,485.
TOTAL NONALLOCABLE		383,789.
TOTAL DEDUCTIONS SUBJECT TO 2% FLOOR		383,789.
LESS: 2% FLOOR LIMITATION		0
NET OTHER DEDUCTIONS SUBJECT TO 2% FLOOR		383,789.

TAX-EXEMPT INCOME (GROSS)

RESIDENT TAX-EXEMPT INTEREST		
GS HEDGE FUND PARTNERS, LLC [redacted]	8.	
GS HEDGE FUND PARTNERS III, LLC	2.	
TOTAL RESIDENT TAX-EXEMPT INTEREST		10.
NONRESIDENT TAX-EXEMPT INTEREST		
GS GLOBAL OPPORTUNITIES FUND L [redacted]	80.	
GS HEDGE FUND PARTNERS, LLC	122.	
GS HEDGE FUND PARTNERS III, LL	36.	
GS PROPRIETARY ACCESS FUND	600.	
TOTAL NONRESIDENT TAX-EXEMPT INTEREST		838.
TOTAL TAX-EXEMPT INCOME		848.