TRIAL BALANCE

A S S E T S

FM BRANCH ID: 0

ACCT :

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
A7361027	PNA SENIOR NOTES 733188AA4				6.8500	6.8500	12/27/07	41,800,000.00	41,800,000.00	0.00	12/21/12
CO50	30/360	2	0	HELD FOR INV		100.0000	12/27/07	41,800,000.00	795,361.11	238,608.33	12/21/12
B1161002	PNA MTNS 733188AB2				7.4700	7.4700	06/08/11	78,000,000.00	78,000,000.00	0.00	12/21/12
CO50	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	78,000,000.00	1,618,500.00	485,550.00	12/21/14
B1161003	PNA MTNS 733188AC0				7.6600	7.6600	06/08/11	35,200,000.00	35,200,000.00	0.00	12/21/12
CO50	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	35,200,000.00	748,977.78	224,693.33	12/21/15
B1161004	PNA MTNS 733188AD8				7.8600	7.8600	06/08/11	120,000,000.00	120,000,000.00	0.00	12/21/12
CO50	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	120,000,000.00	2,620,000.00	786,000.00	12/21/16
B0103008	PR AAA PORT.BOND FUND PUT OPTI				0.0010	0.0010	03/29/10	30,000,000.00	30,000,000.00	0.00	12/03/12
OP01	30/360	4	0	HELD FOR INV		100.0000	04/13/10	30,000,000.00	22.50	25.00	03/01/22
B0103009	PR AAA PORT TAGT MAT.FUND PUT				0.0010	0.0010	03/29/10	29,000,000.00	29,000,000.00	0.00	11/01/12
OP01	30/360	4	0	HELD FOR INV		100.0000	04/13/10	29,000,000.00	48.33	24.17	02/01/22
B0103010	PR AAA PORT.TARG.MAT.FUND PUT				0.0010	0.0010	03/29/10	7,000,000.00	7,000,000.00	0.00	12/03/12
OP01	30/360	4	0	HELD FOR INV		100.0000	04/13/10	7,000,000.00	5.25	5.83	03/01/22
B0119004	PR AAA PORT BOND FUND PUT OPT.				0.0010	0.0010	04/15/10	12,500,000.00	12,500,000.00	0.00	10/01/12
OP01	30/360	4	0	HELD FOR INV		100.0000	04/29/10	12,500,000.00	30.90	10.42	01/01/22
B0119005	PR AAA PORT.TARG.MAT.FUND				0.0010	0.0010	04/16/10	10,360,000.00	10,360,000.00	0.00	11/01/12
OP01	30/360	4	0	HELD FOR INV		100.0000	04/29/10	10,360,000.00	17.27	8.63	02/01/22
B0147004	PR AAA PORT.TARG.MAT.FUND OPTI				0.0010	0.0010	05/03/10	15,000,000.00	15,000,000.00	0.00	10/01/12
OP01	30/360	4	0	HELD FOR INV		100.0000	05/27/10	15,000,000.00	37.08	12.50	01/01/23
B0147005	PR AAA PORT.TARG.MAT.FUND OPTI				0.0010	0.0010	05/03/10	23,590,000.00	23,590,000.00	0.00	12/17/12
01	30/360	4	0	HELD FOR INV		100.0000	05/27/10	23,590,000.00	9.17	19.66	06/15/23
B0166019	PR AAA PORT.TARG.MAT.FUND OPT.				0.0010	0.0010	06/14/10	20,045,000.00	20,045,000.00	0.00	11/01/12
OP01	30/360	4	0	HELD FOR INV		100.0000	06/15/10	20,045,000.00	33.41	16.70	05/01/23

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 0

ACCT :

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B0166020	PR AAA PORT.BOND FUND I OPTION				0.0010	0.0010	06/14/10	19,030,000.00	19,030,000.00	0.00	11/01/12
OP01	30/360	4	0	HELD FOR INV		100.0000	06/15/10	19,030,000.00	31.72	15.86	05/01/23
B0166021	PR AAA PORT.BOND FUND I OPTION				0.0010	0.0010	06/14/10	5,000,000.00	5,000,000.00	0.00	11/01/12
OP01	30/360	4	0	HELD FOR INV		100.0000	06/15/10	5,000,000.00	8.33	4.17	05/01/23
B0166022	PR AAA PORT.BOND FUND II OPTIO				0.0010	0.0010	06/14/10	5,000,000.00	5,000,000.00	0.00	11/01/12
OP01	30/360	4	0	HELD FOR INV		100.0000	06/15/10	5,000,000.00	8.33	4.17	05/01/23
B0194004	PR AAA PORT.BOND FUND INC.PUT				0.0010	0.0010	06/16/10	10,335,000.00	10,335,000.00	0.00	11/01/12
OP01	30/360	4	0	HELD FOR INV		100.0000	07/13/10	10,335,000.00	17.22	8.61	08/01/20
B0194018	PR AAA TARGET MAT.FUND PUT OPT				0.0010	0.0010	06/16/10	13,210,000.00	13,210,000.00	0.00	10/01/12
OP01	30/360	4	0	HELD FOR INV		100.0000	07/13/10	13,210,000.00	32.66	11.01	07/01/20
B0302018	AAA PRTFOLIO BOND FUND INC				0.0010	0.0010	10/25/10	15,900,000.00	15,900,000.00	0.00	12/17/12
OP01	30/360	4	0	HELD FOR INV		100.0000	10/29/10	15,900,000.00	6.18	13.25	03/15/21
B0302019	PR MORT BACKED & US SEC FUND				0.0010	2.7352	10/26/10	9,950,182.36	9,149,956.13	20,718.48	11/01/12
OP01	30/360	4	0	HELD FOR INV		87.2500	10/29/10	9,149,956.13	16.68	8.29	10/25/15
B0302020	PR MORT BACKED & US SEC FUND				0.0010	1.4534	10/26/10	5,665,998.79	5,418,794.00	6,628.37	11/01/12
OP01	30/360	4	0	HELD FOR INV		93.0000	10/29/10	5,418,794.00	9.59	4.72	10/25/15
B0302021	AAA PORTFOLIO BOND FUND INC.				0.0010	0.0010	10/25/10	6,700,000.00	6,700,000.00	0.00	12/17/12
OP01	30/360	4	0	HELD FOR INV		100.0000	10/29/10	6,700,000.00	2.61	5.58	03/15/21
B1235032	AAA PORTFOLIO TARGET MAT. FUND				0.0010	0.0010	08/10/11	24,405,000.00	24,405,000.00	0.00	11/01/12
OP01	30/360	4	0	HELD FOR INV		100.0000	08/23/11	24,405,000.00	40.67	20.34	05/01/21
B1235033	AAA PORTFOLIIO BOND FUND				0.0010	0.0010	08/10/11	16,395,000.00	16,395,000.00	0.00	12/17/12
01	30/360	4	0	HELD FOR INV		100.0000	08/23/11	16,395,000.00	6.38	13.66	05/01/21
B1286002	PR AAA PORTFOLIO TARG MAT.FUND				0.0010	0.0010	10/06/11	50,000,000.00	50,000,000.00	0.00	10/03/12
OP01	30/360	4	0	HELD FOR INV		100.0000	10/13/11	50,000,000.00	122.22	41.67	10/03/31

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 0

ACCT :

SECURITY ID / P E	D E S C R I P T I O N / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B1297010	AAA TARGET MATURITY FUND				0.0010	0.0010	09/26/11	44,840,000.00	44,840,000.00	0.00	10/24/12
OP01	30/360	4	0	HELD FOR INV		100.0000	10/24/11	44,840,000.00	83.45	37.37	10/24/31
A7355047	PR AAA PRT BOND FUND PUT OPT				0.0010	0.0010	12/20/07	1,800,000.00	1,800,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	12/21/07	1,800,000.00	5.00	1.50	12/21/12
A7355048	PR AAA PRT BOND FUND II PUT OP				0.0010	0.0010	12/20/07	3,000,000.00	3,000,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	12/21/07	3,000,000.00	8.33	2.50	12/21/12
A7355049	PR AAA PORT TARGET MAT PUT OPT				0.0010	0.0010	12/20/07	15,000,000.00	15,000,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	12/21/07	15,000,000.00	41.67	12.50	12/21/12
A7355050	ORIENTAL BK TRUSTE DGI PUT OPT				0.0010	0.0010	12/20/07	5,000,000.00	5,000,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	12/21/07	5,000,000.00	13.89	4.17	12/21/12
A7355051	PR FIXED INCOME FUND II PUT OP				0.0010	0.0010	06/10/11	10,800,000.00	10,800,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	10,800,000.00	30.00	9.00	12/21/14
A7355052	PR FIXED INCOME FUND PUT OPTIO				0.0010	0.0010	06/10/11	14,300,000.00	14,300,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	14,300,000.00	39.72	11.92	12/21/14
A7355053	PR GNAM&US GOVT TARG MAT PUT O				0.0010	0.0010	12/20/07	2,000,000.00	2,000,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	12/21/07	2,000,000.00	5.56	1.67	12/21/12
A7355054	POP HIGH GRADE FI FUND PUT OPT				0.0010	0.0010	12/20/07	11,000,000.00	11,000,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	12/21/07	11,000,000.00	30.56	9.17	12/21/12
A7355055	POPULAR INCOME PLUS FUND PUT O				0.0010	0.0010	12/20/07	3,000,000.00	3,000,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	12/21/07	3,000,000.00	8.33	2.50	12/21/12
A7355056	PR MORT BACK US GOV SEC PUT OP				0.0010	0.0010	06/10/11	8,000,000.00	8,000,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/10	8,000,000.00	22.22	6.67	12/21/14
A7355057	PR FIXED INCOME FUND III PUT O				0.0010	0.0010	06/10/11	15,900,000.00	15,900,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	15,900,000.00	44.17	13.25	12/21/14

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 0

ACCT :

SECURITY ID / Y P E	D E S C R I P T I O N / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
A7355058	PR FIXED INCOME FUND IV PUT OP				0.0010	0.0010	06/10/11	27,500,000.00	27,500,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	27,500,000.00	76.39	22.92	12/21/14
A7355059	PR FIXED INCOME FUND V PUT OPT				0.0010	0.0010	06/10/11	3,000,000.00	3,000,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR INV		100.0000	06/10/11	3,000,000.00	8.33	2.50	12/21/15
A7355060	POPULAR TAX EXEMPT TRUST PUT O				0.0010	0.0010	12/20/07	1,000,000.00	1,000,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	12/21/07	1,000,000.00	2.78	.83	12/21/12
A7355061	TAX FREE PR FUND PUT OPTION				0.0010	0.0010	06/10/11	3,000,000.00	3,000,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	3,000,000.00	8.33	2.50	12/21/16
A7355062	TAX FREE PR FUND II PUT OPTION				0.0010	0.0010	06/10/11	900,000.00	900,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	900,000.00	2.50	.75	12/21/15
A7355063	TAX FREE PR TARGE MAT PUT OPTI				0.0010	0.0010	06/10/11	8,700,000.00	8,700,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	8,700,000.00	24.17	7.25	12/21/16
A7355064	UBS IRA SG&IN PR PRFIP PUT OPT				0.0010	0.0010	06/10/11	1,500,000.00	1,500,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	1,500,000.00	4.17	1.25	12/21/14
A7361032	PR FIXED INCOME FUND II PUT OP				0.0010	0.0010	06/10/11	10,000,000.00	10,000,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	10,000,000.00	27.78	8.33	12/21/15
A7361033	PR FIXED INCOME FUND III PUT O				0.0010	0.0010	06/10/11	10,100,000.00	10,100,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	10,100,000.00	28.06	8.42	12/21/15
A7361034	PR FIXED INCOME FUND IV PUT OP				0.0010	0.0010	06/10/11	26,300,000.00	26,300,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	26,300,000.00	73.06	21.92	12/21/16
A7361035	PR FIXED INCOME FUND V PUT OPT				0.0010	0.0010	06/10/11	10,200,000.00	10,200,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR INV		100.0000	06/10/11	10,200,000.00	28.33	8.50	12/21/16
B1161035	TAX FREE PR FUND PUT OPTION				0.0010	0.0010	06/10/11	1,000,000.00	1,000,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR INV		100.0000	06/10/11	1,000,000.00	2.78	.83	12/21/15

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 0

ACCT :

SECURITY ID / T P E	D E S C R I P T I O N ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B1161036	TAX FREE PR TARG.MAT. PUT OPT.				0.0010	0.0010	06/10/11	2,500,000.00	2,500,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR INV		100.0000	06/10/11	2,500,000.00	6.94	2.08	12/21/15
B1161037	PR FIXED INC.FUND IV PUT OPT.				0.0010	0.0010	06/10/11	7,700,000.00	7,700,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR INV		100.0000	06/10/11	7,700,000.00	21.39	6.42	12/21/15
B1161038	PR FIXED INC.FUND II PUT OPT				0.0010	0.0010	06/10/11	34,200,000.00	34,200,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR INV		100.0000	06/10/11	34,200,000.00	95.00	28.50	12/21/16
B1161039	PR FIXED INC. FUND III PUT OPT				0.0010	0.0010	06/10/11	34,500,000.00	34,500,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	34,500,000.00	95.83	28.75	12/21/16
B1161040	TAX FREE PR FUND II PUT OPT				0.0010	0.0010	06/10/11	3,100,000.00	3,100,000.00	0.00	12/21/12
OP02	30/360	2	0	HELD FOR SALE		100.0000	06/10/11	3,100,000.00	8.61	2.58	12/21/16

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	53
FACE AMOUNTS :	923,926,181.15
PRINCIPAL BALANCE :	922,878,750.13
INT ACCR IN COUP BAL:	5,784,192.74
BOOK VALUE BALANCE :	922,878,750.13
INT ACCR M-T-D BAL :	1,735,392.45
AMORTIZED BALANCE :	27,346.85

COMPANY TOTALS :

NUMBER OF SECURITIES:	53
FACE AMOUNTS :	923,926,181.15
PRINCIPAL BALANCE :	922,878,750.13
INT ACCR IN COUP BAL:	5,784,192.74
BOOK VALUE BALANCE :	922,878,750.13
INT ACCR M-T-D BAL :	1,735,392.45
AMORTIZED BALANCE :	27,346.85

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00110000

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2153002	BCO SANTANDER PR INVT. AGR.				1.1500	1.1500	05/31/12	49,650,370.69	49,650,370.69	0.00	06/03/13
TDSA	A /360	1	12	HELD FOR INV		100.0000	06/01/12	49,650,370.69	42,823.44	47,576.59	06/03/13
B2215001	BGF				0.9500	0.9500	08/01/12	40,000,000.00	40,000,000.00	0.00	01/28/13
TD01	A /360	1	0	HELD FOR INV		100.0000	08/02/12	40,000,000.00	63,333.34	31,666.67	01/28/13
B2215003	BGF				0.8500	0.8500	08/02/12	10,000,000.00	10,000,000.00	0.00	10/01/12
TD01	A /360	1	0	HELD FOR INV		100.0000	08/02/12	10,000,000.00	14,166.67	7,083.33	10/01/12

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	3
FACE AMOUNTS :	99,650,370.69
PRINCIPAL BALANCE :	99,650,370.69
INT ACCR IN COUP BAL:	120,323.45
BOOK VALUE BALANCE :	99,650,370.69
INT ACCR M-T-D BAL :	86,326.59
AMORTIZED BALANCE :	

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00110500

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2228002	1ST PR TETMF I SAM				0.8500	0.8500	08/14/12	2,438,000.00	2,438,000.00	0.00	10/18/12
RR01	A /360	1	0	HELD FOR INV		100.0000	08/15/12	2,438,000.00	2,705.50	1,726.92	10/18/12
B2228003	1ST PR TETMF III SAM				0.8500	0.8500	08/14/12	2,741,000.00	2,741,000.00	0.00	10/18/12
RR01	A /360	1	0	HELD FOR INV		100.0000	08/15/12	2,741,000.00	3,041.75	1,941.54	10/18/12
B2228004	1ST PR TETMF IV SAM				0.8500	0.8500	08/14/12	550,000.00	550,000.00	0.00	10/18/12
RR01	A /360	1	0	HELD FOR INV		100.0000	08/15/12	550,000.00	610.35	389.58	10/18/12
B2228005	1ST PR TMIOF1 SAM				0.8500	0.8500	08/14/12	1,097,000.00	1,097,000.00	0.00	10/18/12
RR01	A /360	1	0	HELD FOR INV		100.0000	08/15/12	1,097,000.00	1,217.36	777.04	10/18/12
B2228006	1ST PR TEF II SAM				0.8500	0.8500	08/14/12	1,921,000.00	1,921,000.00	0.00	10/18/12
RR01	A /360	1	0	HELD FOR INV		100.0000	08/15/12	1,921,000.00	2,131.78	1,360.71	10/18/12
B2229001	TFPRF II UBS				0.8000	0.8000	08/16/12	14,300,000.00	14,300,000.00	0.00	11/13/12
RR01	A /360	1	0	HELD FOR INV		100.0000	08/16/12	14,300,000.00	14,617.78	9,533.33	11/13/12
B2234001	PR MTG BACK&US SEC.FUND UBS				0.8500	0.8500	08/21/12	21,400,000.00	21,400,000.00	0.00	11/13/12
RR01	A /360	1	0	HELD FOR INV		100.0000	08/21/12	21,400,000.00	20,716.39	15,158.33	11/13/12
B2234005	TFMF UBS				0.8500	0.8500	08/21/12	17,625,000.00	17,625,000.00	0.00	11/13/12
RR01	A /360	1	0	HELD FOR INV		100.0000	08/21/12	17,625,000.00	17,061.98	12,484.37	11/13/12
B2240004	1ST PR TETMF III SANT				0.8500	0.8500	08/27/12	2,407,000.00	2,407,000.00	0.00	10/18/12
RR01	A /360	1	0	HELD FOR INV		100.0000	08/27/12	2,407,000.00	1,989.12	1,704.96	10/18/12
B2240005	1ST PR TETMF IV SANT				0.8500	0.8500	08/27/12	6,957,000.00	6,957,000.00	0.00	10/18/12
RR01	A /360	1	0	HELD FOR INV		100.0000	08/27/12	6,957,000.00	5,749.19	4,927.87	10/18/12
B2240006	1ST PR TETMF V SANT				0.8500	0.8500	08/27/12	3,010,000.00	3,010,000.00	0.00	10/18/12
01	A /360	1	0	HELD FOR INV		100.0000	08/27/12	3,010,000.00	2,487.43	2,132.08	10/18/12
B2240007	1ST PR TEF I SAM				0.8500	0.8500	08/27/12	24,822,000.00	24,822,000.00	0.00	10/18/12
RR01	A /360	1	0	HELD FOR INV		100.0000	08/27/12	24,822,000.00	20,512.62	17,582.25	10/18/12

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00110500

SECURITY ID / TYPE	DESCRIPTION	ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2240008	1ST INC. OPP. FUND I					0.8500	0.8500	08/27/12	963,000.00	963,000.00	0.00	10/18/12
RR01		A /360	1	0	HELD FOR INV		100.0000	08/27/12	963,000.00	795.81	682.12	10/18/12
B2240009	1SR PR INC OPP. FUND 2					0.8500	0.8500	08/27/12	1,744,000.00	1,744,000.00	0.00	10/18/12
RR01		A /360	1	0	HELD FOR INV		100.0000	08/27/12	1,744,000.00	1,441.22	1,235.33	10/18/12
B2241022	PR FIF III UBS					0.8500	0.8500	08/28/12	43,800,000.00	43,800,000.00	0.00	10/30/12
RR01		A /360	1	0	HELD FOR INV		100.0000	08/28/12	43,800,000.00	35,161.66	31,025.00	10/30/12
B2241023	PR FIF II UBS					0.8500	0.8500	08/28/12	3,000,000.00	3,000,000.00	0.00	10/30/12
RR01		A /360	1	0	HELD FOR INV		100.0000	08/28/12	3,000,000.00	2,408.33	2,125.00	10/30/12
B2248001	PRITF 1					0.7800	0.7800	09/04/12	1,950,000.00	1,950,000.00	0.00	10/04/12
RR01		A /360	1	0	HELD FOR INV		100.0000	09/04/12	1,950,000.00	1,140.75	1,140.75	10/04/12
B2248002	PRITF 2					0.7800	0.7800	09/04/12	490,000.00	490,000.00	0.00	10/04/12
RR01		A /360	1	0	HELD FOR INV		100.0000	09/04/12	490,000.00	286.65	286.65	10/04/12
B2248003	PRITF 3					0.7800	0.7800	09/04/12	4,430,000.00	4,430,000.00	0.00	10/04/12
RR01		A /360	1	0	HELD FOR INV		100.0000	09/04/12	4,430,000.00	2,591.55	2,591.55	10/04/12
B2248004	PRITF 4					0.7800	0.7800	09/04/12	2,750,000.00	2,750,000.00	0.00	10/04/12
RR01		A /360	1	0	HELD FOR INV		100.0000	09/04/12	2,750,000.00	1,608.75	1,608.75	10/04/12
B2248005	PRITF 5					0.7800	0.7800	09/04/12	5,650,000.00	5,650,000.00	0.00	10/04/12
RR01		A /360	1	0	HELD FOR INV		100.0000	09/04/12	5,650,000.00	3,305.25	3,305.25	10/04/12
B2248006	PRITF 6					0.7800	0.7800	09/04/12	9,150,000.00	9,150,000.00	0.00	10/04/12
RR01		A /360	1	0	HELD FOR INV		100.0000	09/04/12	9,150,000.00	5,352.75	5,352.75	10/04/12
B2248007	PR INVEST BOND FUND PAM					0.7800	0.7800	09/04/12	1,700,000.00	1,700,000.00	0.00	10/04/12
RR01		A /360	1	0	HELD FOR INV		100.0000	09/04/12	1,700,000.00	994.50	994.50	10/04/12
B2248011	TAX FREE PR F 1 UBS					0.8000	0.8000	09/04/12	11,500,000.00	11,500,000.00	0.00	10/30/12
RR01		A /360	1	0	HELD FOR INV		100.0000	09/04/12	11,500,000.00	6,900.00	6,900.00	10/30/12

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00110500

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2248012	TAX FREE PR F II UBS				0.8000	0.8000	09/04/12	13,750,000.00	13,750,000.00	0.00	10/30/12
RR01	A /360	1	0	HELD FOR INV		100.0000	09/04/12	13,750,000.00	8,250.00	8,250.00	10/30/12
B2249004	POPULAR SECURITIES				0.9000	0.9000	09/05/12	12,075,000.00	12,075,000.00	0.00	10/02/12
RR02	A /360	1	0	HELD FOR INV		100.0000	09/05/12	12,075,000.00	7,848.75	7,848.75	10/02/12
B2244001	JEFFERIES TRI-PARTY				1.0000	1.0000	08/31/12	50,000,000.00	50,000,000.00	0.00	10/01/12
RR09	A /360	1	0	HELD FOR INV		100.0000	08/31/12	50,000,000.00	43,055.56	41,666.67	10/01/12
B2261001	JEFFERIES TRI-PARTY				1.0000	1.0000	09/17/12	25,000,000.00	25,000,000.00	0.00	10/17/12
RR09	A /360	1	0	HELD FOR INV		100.0000	09/17/12	25,000,000.00	9,722.22	9,722.22	10/17/12

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	28
FACE AMOUNTS :	287,220,000.00
PRINCIPAL BALANCE :	287,220,000.00
INT ACCR IN COUP BAL:	223,705.00
BOOK VALUE BALANCE :	287,220,000.00
INT ACCR M-T-D BAL :	194,454.27
AMORTIZED BALANCE :	

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00110701

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B1228001	FNMA 0740 31417YZE0				3.5000	2.0398	07/20/11	4,326,201.43	4,452,343.93	3,957.26-	10/01/12
MBS1	30/360	12	0	HELD FOR SALE		104.4374	08/16/11	4,452,343.93	12,618.09	12,618.09	05/01/21
B1291001	FNAJ 3809 3138AVGT6				3.0000	1.5935	09/28/11	5,466,944.53	5,640,614.94	6,266.84-	10/01/12
MBS1	30/360	12	0	HELD FOR SALE		104.5000	10/18/11	5,640,614.94	13,667.36	13,667.37	10/01/20
B1291002	FNMA 0658 31417YWU7 RJ				3.0000	1.6225	09/29/11	6,816,744.70	7,006,386.00	7,659.04-	10/01/12
MBS1	30/360	12	0	HELD FOR SALE		104.0781	10/18/11	7,006,386.00	17,041.86	17,041.86	02/01/21
A9091001	GNR 2008-73 AF 38375XKG8				5.5000	4.9351	03/30/09	288,270.50	290,039.45	39.81-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		103.4999	04/01/09	290,039.45	1,321.24	1,321.24	02/20/37
A9091009	FHRR R003 AG 31396C3C2				5.1250	4.5017	04/01/09	0.01	0.01	0.00	10/01/12
MB01	30/360	12	0	HELD FOR SALE		101.9999	04/06/09	0.01	0.00	.00	10/15/15
A9209001	FNR 2003-65 CA 31393DFT3				3.7500	3.8723	07/23/09	0.00	0.00	0.00	10/01/12
MB01	30/360	12	0	HELD FOR SALE		99.8437	07/28/09	0.00	0.00	.00	07/25/18
A9307028	FHR 3589 4.0 31398K6Q8 101521				4.0000	3.3250	10/29/09	2,967,989.82	3,018,441.34	1,096.78-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		103.0624	11/03/09	3,018,441.34	9,893.30	9,893.30	10/15/21
B0314001	FNR 2010-76 BA 31398TDX6				4.5000	2.9063	11/05/10	1,023,764.30	1,037,828.94	663.41-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		103.6249	11/10/10	1,037,828.94	3,839.12	3,839.12	05/25/36
B0364003	FHR 3770 WA 3137A4P50 MS				4.0000	2.8668	12/07/10	3,603,486.25	3,676,365.11	2,105.40-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		103.4843	12/30/10	3,676,365.11	12,011.62	12,011.62	11/15/28
B0364005	FHR 3778 BM 3137A45T0				3.5000	2.9998	12/14/10	3,397,984.75	3,428,202.38	895.64-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		101.5625	12/30/10	3,428,202.38	9,910.79	9,910.79	12/30/30
B1035001	FHR 3788 DA 3137A5PE8 KBW				3.5000	2.9098	02/01/11	3,500,985.87	3,539,425.75	1,106.85-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		101.8437	02/04/11	3,539,425.75	10,211.21	10,211.21	12/15/24
1035002	FHR 3786 TG 3137A5VV3 MS				3.0000	3.1594	02/01/11	2,815,415.65	2,805,842.12	301.20	10/01/12
MB01	30/360	12	0	HELD FOR SALE		99.4609	02/04/11	2,805,842.12	7,038.54	7,038.54	07/15/25

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00110701

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B1049001	FHR 3608 GA 31398LPY8				4.0000	2.7106	02/15/11	1,325,988.48	1,341,865.68	541.70-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		103.4687	02/18/11	1,341,865.68	4,419.96	4,419.96	05/15/24
B1055001	FNR 2010-88 AE 31398TC58 KBW				3.5000	2.8664	02/18/11	2,756,844.00	2,772,246.56	1,217.99-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		101.3124	02/24/11	2,772,246.56	8,040.80	8,040.79	06/25/28
B1059003	FHR 3806 P 3137A6Z47 PT				4.5000	3.3948	02/16/11	4,194,796.85	4,335,921.63	2,599.36-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		105.0000	02/28/11	4,335,921.63	15,730.49	15,730.49	01/15/41
B1059005	FNR 2011-17 GD 31397QE61 SAND				3.5000	2.9196	02/18/11	3,003,107.00	3,033,081.31	1,236.22-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		101.7343	02/28/11	3,033,081.31	8,759.06	8,759.07	02/25/26
B1119001	FHR 3841 BD				3.0000	2.1655	04/07/11	5,960,178.30	6,049,563.06	3,579.52-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		102.5625	04/29/11	6,049,563.06	14,900.45	14,900.45	04/15/26
B1242001	FHR 3875 UA 3137AC6U8				3.5000	1.5742	08/25/11	4,990,115.10	5,135,099.65	5,473.43-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		104.5937	08/30/11	5,135,099.65	14,554.50	14,554.50	06/15/25
B1255001	FHR 3898 KH 3137ADXN2 ORIEN				3.5000	2.8826	09/07/11	3,457,759.80	3,558,516.08	1,255.64-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		103.9374	09/12/11	3,558,516.08	10,085.13	10,085.13	06/15/26
B1273001	FHR 3926 MB 3137AFBY7 CF				1.7500	1.6365	08/25/11	10,645,232.67	10,672,222.26	657.00-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		100.4062	09/30/11	10,672,222.26	15,524.30	15,524.30	09/15/26
B1273002	FNR 2011-96 GA 3136A1PY5 OF				3.0000	2.6094	08/30/11	3,021,378.16	3,069,495.93	665.16-	10/01/12
MB01	30/360	12	0	HELD FOR SALE		102.2812	09/30/11	3,069,495.93	7,553.45	7,553.45	05/25/26
B1273003	FHR 3926 TA 3137AFDK5 CF				2.0000	2.0214	09/07/11	8,305,587.20	8,301,962.43	84.10	10/01/12
MB01	30/360	12	0	HELD FOR SALE		99.9375	09/30/11	8,301,962.43	13,842.65	13,842.65	02/15/40
B1028001	GNR 2011-10 B 38376GA34				3.9600	4.7930	01/20/11	13,500,000.00	12,591,437.89	6,784.75	10/01/12
MB04	30/360	12	0	HELD FOR SALE		92.2500	01/28/11	12,591,437.89	44,550.00	44,550.00	09/15/24
B1039001	GNMA 734807 3620ANKU3 NOTES				5.8000	5.6842	02/03/11	25,939,832.00	26,163,926.66	1,822.50-	10/01/12
MB04	30/360	12	0	HELD FOR SALE		101.0000	02/08/11	26,163,926.66	125,375.85	125,375.85	07/15/37

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00110701

SECURITY ID / T Y P E	D E S C R I P T I O N / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B0302003	AHM 2004-4 5A			02660TCT8	2.7264	7.4261	10/25/10	5,666,310.16	5,450,838.41	8,795.46	10/01/12
MB05	30/360	12	0	HELD FOR SALE		92.9999	10/29/10	5,450,838.41	12,873.86	12,873.86	10/25/15
B0302004	AHM 2004-4 4A			02660TCS0	2.7264	7.1333	10/25/10	9,950,191.23	9,150,649.26	20,720.06	10/01/12
MB05	30/360	12	0	HELD FOR SALE		87.2500	10/29/10	9,150,649.26	22,606.83	22,606.84	10/25/15

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	26
FACE AMOUNTS :	136,925,108.76
PRINCIPAL BALANCE :	136,522,316.78
INT ACCR IN COUP BAL:	416,370.46
BOOK VALUE BALANCE :	136,522,316.78
INT ACCR M-T-D BAL :	416,370.48
AMORTIZED BALANCE :	6,153.98-

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00110705

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B1276001	FNMA 4 10-3-31 3136FR6A6 NOTE				4.0000	4.0000	09/16/11	50,000,000.00	50,000,000.00	0.00	10/03/12
FA01	30/360	2	0	HELD FOR SALE		100.0000	10/03/11	50,000,000.00	988,888.89	166,666.67	10/03/31
B1297001	FNMA 4 10-24-31 3136FTAX7 NOTE				4.0000	4.0000	09/26/11	45,000,000.00	45,000,000.00	0.00	10/24/12
FA01	30/360	2	0	HELD FOR INV		100.0000	10/24/11	45,000,000.00	785,000.00	150,000.00	10/24/31
B2271001	FNMA 3.40 N/C 1 YR 3136G0H61				3.4000	3.4000	09/12/12	50,000,000.00	50,000,000.00	0.00	03/27/13
FA01	30/360	2	0	HELD FOR SALE		100.0000	09/27/12	50,000,000.00	18,888.89	18,888.89	09/27/32
B2271002	FNMA 3.40 N/C 1 YR 3136G0H61				3.4000	3.4000	09/12/12	50,000,000.00	50,000,000.00	0.00	03/27/13
FA01	30/360	2	0	HELD FOR SALE		100.0000	09/27/12	50,000,000.00	18,888.89	18,888.89	09/27/32
B2271003	FNMA 3.40 N/C 1 YR 3136G0H61				3.4000	3.4000	09/12/12	50,000,000.00	50,000,000.00	0.00	03/27/13
FA01	30/360	2	0	HELD FOR SALE		100.0000	09/27/12	50,000,000.00	18,888.89	18,888.89	09/27/32
A8052001	FHLB 00-1239 1				4.8050	4.5770	02/15/08	1,008,551.56	1,008,551.56	0.00	10/20/12
FA15	30/360	12	0	HELD FOR INV		100.8320	02/21/08	1,008,551.56	1,480.75	4,142.71	08/20/15
A8052002	FHLB 00-1239 1 3133XPJJ4				4.8050	4.6938	02/20/08	864,472.80	864,472.80	0.00	10/20/12
FA15	30/360	12	0	HELD FOR INV		100.4062	02/21/08	864,472.80	1,269.21	3,550.89	08/20/15

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	7
FACE AMOUNTS :	246,873,024.36
PRINCIPAL BALANCE :	246,873,024.36
INT ACCR IN COUP BAL:	1,833,305.52
BOOK VALUE BALANCE :	246,873,024.36
INT ACCR M-T-D BAL :	381,026.94
AMORTIZED BALANCE :	

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00111000

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
A9106001	FN723814 31402BDT8				4.5000	3.9604	03/25/09	1,167,627.24	1,184,276.76	316.31-	10/01/12
MBS1	30/360	12	0	HELD FOR INV		103.2187	04/16/09	1,184,276.76	4,378.60	4,378.60	06/01/18
B1264001	FNMA 0577 31417YUB1 CF				3.5000	1.6266	09/16/11	6,540,364.71	6,777,280.57	10,043.91-	10/01/12
MBS1	30/360	12	0	HELD FOR INV		105.5312	09/21/11	6,777,280.57	19,076.06	19,076.07	11/01/20
A6276001	FNR 2003-42 HE 31393BVA				4.0000	5.2889	09/28/06	574,857.79	572,315.35	34.10	10/01/12
MB01	30/360	12	0	HELD FOR INV		96.2031	10/03/06	572,315.35	1,916.19	1,916.19	12/25/17
A7155001	FNW 2004-W6 3A1 31393YZ40				5.5000	6.4706	05/30/07	366,046.11	365,742.48	4.96	10/01/12
MB01	30/360	12	0	HELD FOR INV		99.7031	06/04/07	365,742.48	1,677.71	1,677.72	07/25/34
A7199002	FNW 2004-W6 3A1				5.5000	6.5069	07/17/07	377,138.43	375,875.55	21.57	10/01/12
MB01	30/360	12	0	HELD FOR INV		99.4531	07/18/07	375,875.55	1,728.55	1,728.55	07/25/34
A8038001	FHR 3382 VA 31397PJT8				5.0000	4.9104	02/04/08	3,131,214.90	3,182,570.64	665.00-	10/01/12
MB01	30/360	12	0	HELD FOR INV		102.8281	02/07/08	3,182,570.64	13,046.73	13,046.73	11/15/18
A8056001	FGB 12997 312965KJ4				4.5000	4.9035	02/20/08	238,541.58	237,346.42	22.20	10/01/12
MB01	30/360	12	0	HELD FOR INV		99.0937	02/25/08	237,346.42	894.53	894.53	03/01/19
A8056002	FNR 2003-17 ED 31392JK57				4.2500	4.7907	02/20/08	794,681.20	792,808.94	31.07	10/01/12
MB01	30/360	12	0	HELD FOR INV		99.3749	02/25/08	792,808.94	2,814.50	2,814.49	09/25/22
A9083002	FHR 3298 JA 31397GG20				5.0000	4.3176	03/18/09	757,593.56	760,919.57	393.30-	10/01/12
MB01	30/360	12	0	HELD FOR INV		102.6562	03/24/09	760,919.57	3,156.64	3,156.64	09/15/34
A9163001	FNR 2009-44 A 31397N2T1				4.5000	4.2367	06/09/09	547,500.84	552,820.42	100.38-	10/01/12
MB01	30/360	12	0	HELD FOR INV		102.0156	06/12/09	552,820.42	2,053.13	2,053.12	12/25/23
A9166001	FNR 2005-21 BK 31394CTH5				4.7500	4.2241	06/08/09	503,854.40	507,389.69	89.50-	10/01/12
MB01	30/360	12	0	HELD FOR INV		102.7187	06/15/09	507,389.69	1,994.42	1,994.43	07/25/23
A9169010	FHR 3524 EK 31398CKK3				4.5000	4.2509	06/18/09	136,403.45	137,415.80	25.70-	10/01/12
MB01	30/360	12	0	HELD FOR INV		101.7265	06/23/09	137,415.80	511.51	511.51	02/15/27

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00111000

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
A9245001	FNR 2009-65 JA 31396QL64				4.5000	3.7897	08/28/09	330,479.87	330,939.60	217.58-	10/01/12
MB01	30/360	12	0	HELD FOR INV		102.2187	09/02/09	330,939.60	1,239.30	1,239.30	06/25/35
A9302001	FNR 2009-65 DA 31396QK99				4.5000	3.8209	10/26/09	1,645,044.80	1,669,334.96	562.11-	10/01/12
MB01	30/360	12	0	HELD FOR INV		103.0624	10/29/09	1,669,334.96	6,168.92	6,168.92	07/25/27
A9363016	FNR 2009-77 HA 31398FFK2				4.5000	3.6166	12/23/09	940,783.78	946,700.98	158.72-	10/01/12
MB01	30/360	12	0	HELD FOR INV		103.3124	12/29/09	946,700.98	3,527.94	3,527.94	09/25/27
A9364001	FNR 2009-115 EJ 31398GMV8				4.5000	3.6991	12/22/09	2,013,693.90	2,043,940.73	696.59-	10/01/12
MB01	30/360	12	0	HELD FOR INV		103.4062	12/30/09	2,043,940.73	7,551.35	7,551.35	06/25/27
A9364002	FNR 2009-113 A 31398GWA3				3.5000	3.4461	12/23/09	2,853,614.85	2,862,819.01	170.72-	10/01/12
MB01	30/360	12	0	HELD FOR INV		100.6250	12/30/09	2,862,819.01	8,323.04	8,323.04	12/25/23
B0057001	FNR 2010-23 DG 31398MB62				4.0000	3.3282	02/18/10	1,807,694.07	1,816,097.82	973.90-	10/01/12
MB01	30/360	12	0	HELD FOR INV		102.1250	02/26/10	1,816,097.82	6,025.65	6,025.64	11/28/28
B0064001	GNR 2009-67 GK 38373AYK6				4.5000	3.7844	03/02/10	513,045.48	519,515.43	147.88-	10/01/12
MB01	30/360	12	0	HELD FOR INV		103.0781	03/05/10	519,515.43	1,923.92	1,923.92	01/16/37
B0069001	FNR 2009-114 AY 31398GKT5				4.0000	3.0832	03/05/10	1,860,995.50	1,896,920.32	872.29-	10/01/12
MB01	30/360	12	0	HELD FOR INV		103.5000	03/10/10	1,896,920.32	6,203.32	6,203.32	07/25/23
B0074001	FNR 2009-65 DM 31396QH44				4.5000	3.2386	03/05/10	1,522,380.35	1,552,769.97	869.29-	10/01/12
MB01	30/360	12	0	HELD FOR INV		104.1562	03/15/10	1,552,769.97	5,708.93	5,708.92	03/25/27
B0077001	FNR 2009-80 EB 31398FJQ5				4.0000	3.1589	03/15/10	2,201,509.20	2,235,667.33	880.44-	10/01/12
MB01	30/360	12	0	HELD FOR INV		103.0937	03/19/10	2,235,667.33	7,338.36	7,338.36	03/25/27
B0077002	FHR 3534 NA 31398CXK9				4.0000	3.1056	03/15/10	1,436,103.06	1,442,730.76	189.20-	10/01/12
MB01	30/360	12	0	HELD FOR INV		102.9999	03/18/10	1,442,730.76	4,787.01	4,787.01	08/15/36
0078001	FNR 2009-102 EL 31398GCG2				5.0000	3.5741	03/16/10	408,059.76	408,059.76	0.00	10/01/12
MB01	30/360	12	0	HELD FOR INV		104.3750	03/19/10	408,059.76	1,700.25	1,700.24	03/25/33

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00111000

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B0124001	FHR 2710 BE 31394MHL7				4.0000	2.9068	04/29/10	216,199.90	216,903.31	28.30-	10/01/12
MB01	30/360	12	0	HELD FOR INV		103.0000	05/04/10	216,903.31	720.67	720.66	10/15/18
B1045001	FHR 3786 DA 3137A5QN7 MS				3.0000	3.2849	02/10/11	3,536,166.05	3,513,683.39	737.20	10/01/12
MB01	30/360	12	0	HELD FOR INV		98.9687	02/14/11	3,513,683.39	8,840.42	8,840.42	02/15/24
B1059004	FNR 2011-16 HM 31397SAP9 KBW				4.0000	3.3623	02/16/11	2,703,824.06	2,729,024.33	807.15-	10/01/12
MB01	30/360	12	0	HELD FOR INV		101.8125	02/28/11	2,729,024.33	9,012.75	9,012.74	03/25/26
B1210001	FHR 3893 HA 3137AD3W5				3.5000	2.2769	07/20/11	6,385,744.70	6,521,829.49	3,944.14-	10/01/12
MB01	30/360	12	0	HELD FOR INV		103.6875	07/29/11	6,521,829.49	18,625.09	18,625.09	08/25/25
A7066002	WAMMS 2004-RA4 3A939336U43				7.5000	6.9055	03/02/07	1,308,883.50	1,344,029.00	344.31-	10/01/12
WL01	30/360	12	0	HELD FOR INV		103.8124	03/07/07	1,344,029.00	8,180.52	8,180.52	07/25/34
A7080001	RALI 2006-QS14 A1 74922GAA2				6.5000	6.8355	03/16/07	2,182,087.50	2,201,124.80	185.40-	10/01/12
WL01	30/360	12	0	HELD FOR INV		101.1875	03/21/07	2,201,124.80	11,819.64	11,819.64	11/25/36
A7271001	RALI 2006-QS4 A2 749228AB8				6.0000	6.3958	09/21/07	2,146,056.69	2,144,341.65	19.20	10/01/12
WL01	30/360	12	0	HELD FOR INV		99.7968	09/28/07	2,144,341.65	10,730.28	10,730.28	04/25/36
A7332001	WFMBS 2007-12 A1 94986FAA5				5.5000	6.3843	11/27/07	39,431.40	39,410.76	1.02	10/01/12
WL01	30/360	12	0	HELD FOR INV		99.6874	11/28/07	39,410.76	180.73	180.73	09/25/37
B1075001	DBALT 2003-3 4A1 251510BR3				5.0000	4.4416	03/11/11	1,100,851.80	1,118,360.42	348.84-	10/01/12
WL01	30/360	12	0	HELD FOR INV		102.4999	03/16/11	1,118,360.42	4,586.88	4,586.88	10/25/18
A7065001	WAMMS 2005-RA1 1A 9393364G5				6.9611	5.3234	03/01/07	405,729.57	410,713.47	0.30-	10/01/12
WL02	30/360	12	0	HELD FOR INV		104.0625	03/06/07	410,713.47	2,353.62	2,353.62	04/25/35

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00111000

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	34
FACE AMOUNTS :	52,694,204.00
PRINCIPAL BALANCE :	53,411,679.48
INT ACCR IN COUP BAL:	188,797.16
BOOK VALUE BALANCE :	53,411,679.48
INT ACCR M-T-D BAL :	188,797.12
AMORTIZED BALANCE :	22,159.94-

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00111460

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B0091001	NY BABS 64971MM33				5.5000	5.6543	03/29/10	29,000,000.00	28,696,086.80	2,659.52	02/01/13
MUUS	30/360	2	0	HELD FOR SALE		98.6730	04/01/10	28,696,086.80	265,833.33	132,916.67	02/01/22
B0095001	CA BABS 13063BFX5				7.6250	6.6789	03/25/10	30,000,000.00	31,806,651.43	16,234.42-	03/01/13
MUUS	30/360	2	0	HELD FOR SALE		107.6760	04/05/10	31,806,651.43	190,625.00	190,625.00	03/01/22
B0095002	CA BABS 13063BFW7				6.6500	5.9857	03/25/10	7,000,000.00	7,307,524.36	2,742.09-	03/01/13
MUUS	30/360	2	0	HELD FOR SALE		105.5880	04/05/10	7,307,524.36	38,791.67	38,791.67	03/01/22
B0111001	NY BABS				5.6000	5.6000	04/16/10	10,360,000.00	10,360,000.00	0.00	02/01/13
MUUS	30/360	2	0	HELD FOR SALE		100.0000	04/21/10	10,360,000.00	96,693.33	48,346.67	02/01/22
B0119001	CHICAGO BABS				6.1450	6.1450	04/15/10	12,500,000.00	12,500,000.00	0.00	01/01/13
MUUS	30/360	2	0	HELD FOR SALE		100.0000	04/29/10	12,500,000.00	192,031.25	64,010.42	01/01/22
B0125002	PENN ECON DVLP. AUT. REV BONDS				6.4120	5.7091	04/30/10	13,590,000.00	14,297,839.14	5,572.55-	12/15/12
MUUS	30/360	2	0	HELD FOR SALE		106.4180	05/05/10	14,297,839.14	256,576.18	72,615.90	06/15/23
B0133001	PENN ECON DVLP. AUT. REV BONDS				6.4120	5.7084	05/10/10	10,000,000.00	10,521,746.80	4,107.69-	12/15/12
MUUS	30/360	2	0	HELD FOR SALE		106.4180	05/13/10	10,521,746.80	188,797.78	53,433.33	06/15/23
B0147001	CHICAGO O HARE REV BONDS				6.3950	5.6215	04/30/10	15,000,000.00	15,837,603.97	6,897.05-	01/01/13
MUUS	30/360	2	0	HELD FOR SALE		106.9070	05/27/10	15,837,603.97	239,812.50	79,937.50	01/01/23
B0155001	NY BABS 64971MT36				5.7470	5.7470	05/19/10	20,045,000.00	20,045,000.00	0.00	11/01/12
MUUS	30/360	2	0	HELD FOR INV		100.0000	06/04/10	20,045,000.00	479,994.23	95,998.85	05/01/23
B0155002	NY BABS 64971MT28				5.7170	5.7170	05/19/10	19,030,000.00	19,030,000.00	0.00	11/01/12
MUUS	30/360	2	0	HELD FOR INV		100.0000	06/04/10	19,030,000.00	453,310.46	90,662.09	05/01/23
B0155003	NY BABS 64971MS60				5.7170	5.7170	05/19/10	10,000,000.00	10,000,000.00	0.00	11/01/12
MUUS	30/360	2	0	HELD FOR SALE		100.0000	06/04/10	10,000,000.00	238,208.33	47,641.67	05/01/23
B0172001	CHICAGO TAX REVENUE BOND				6.2070	6.1501	06/16/10	13,210,000.00	13,224,732.45	154.50-	01/01/13
MUUS	30/360	2	0	HELD FOR SALE		100.1440	06/21/10	13,224,732.45	204,986.18	68,328.73	07/01/20

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00111460

SECURITY ID / TYPE	DESCRIPTION	ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B0194001	SAN ANTONIO BABS					6.0380	6.0380	06/16/10	10,335,000.00	10,335,000.00	0.00	02/01/13
MUUS		30/360	2	0	HELD FOR SALE		100.0000	07/13/10	10,335,000.00	104,004.55	52,002.28	08/01/20
B0302001	NYSHGR 5.289 3/15/33 6499022E2					5.2890	5.2890	10/22/10	6,700,000.00	6,700,000.00	0.00	03/15/13
MUUS		30/360	2	0	HELD FOR INV		100.0000	10/29/10	6,700,000.00	15,749.47	29,530.25	03/15/21
B0302002	NYSHGR 5.389 3/15/40 6499022F9					5.3890	5.3890	10/22/10	15,900,000.00	15,900,000.00	0.00	03/15/13
MUUS		30/360	2	0	HELD FOR SALE		100.0000	10/29/10	15,900,000.00	38,082.27	71,404.25	03/15/21
B1210002	NY ST. DORMITORY AUT 649902T37					5.6000	4.6398	07/26/11	16,395,000.00	17,384,586.20	9,755.77-	03/15/13
MUUS		30/360	2	0	HELD FOR SALE		106.8920	07/29/11	17,384,586.20	40,805.33	76,510.00	05/01/21
B1235001	NYC TRANSIT 64971QGZ0					3.8500	3.9332	08/03/11	24,405,000.00	24,260,143.13	1,382.40	11/01/12
MUUS		30/360	2	0	HELD FOR INV		99.3300	08/23/11	24,260,143.13	391,496.88	78,299.38	05/01/21
B2012001	GDB NOTES 3.375 745177FJ9					3.3750	3.3750	12/22/11	65,000,000.00	65,000,000.00	0.00	10/01/12
MU01		30/360	12	0	HELD FOR SALE		100.0000	01/12/12	65,000,000.00	182,812.50	182,812.50	08/01/14
B1362001	PRIFA 2.99 6-15-13 74528UAA9					2.9900	2.9900	12/16/11	35,000,000.00	35,000,000.00	0.00	12/15/12
MU05		30/360	2	0	HELD FOR INV		100.0000	12/28/11	35,000,000.00	308,136.11	87,208.33	06/15/13
B1362002	PRIFA 2.99 6-15-13 74528UAA9					2.9900	2.9900	12/16/11	20,000,000.00	20,000,000.00	0.00	12/15/12
MU05		30/360	2	0	HELD FOR INV		100.0000	12/28/11	20,000,000.00	176,077.78	49,833.33	06/15/13
B1362003	PRIFA 2.99 6-15-13 74528UAA9					2.9900	2.9900	12/16/11	15,000,000.00	15,000,000.00	0.00	12/15/12
MU05		30/360	2	0	HELD FOR INV		100.0000	12/28/11	15,000,000.00	132,058.33	37,375.00	06/15/13
B2038001	GDB NTS 3.448 745177FL4					3.4480	3.4480	02/01/12	15,000,000.00	15,000,000.00	0.00	02/01/13
MU05		30/360	2	0	HELD FOR INV		100.0000	02/07/12	15,000,000.00	86,200.00	43,100.00	02/01/15
B2038002	GDB NTS 3.448 745177FL4					3.4480	3.4480	02/01/12	20,000,000.00	20,000,000.00	0.00	02/01/13
MU05		30/360	2	0	HELD FOR INV		100.0000	02/07/12	20,000,000.00	114,933.33	57,466.67	02/01/15

TRIAL BALANCE

A S S E T S

FM BRANCH ID: 920

ACCT : 00111460

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	23
FACE AMOUNTS :	433,470,000.00
PRINCIPAL BALANCE :	438,206,914.28
INT ACCR IN COUP BAL:	4,436,016.79
BOOK VALUE BALANCE :	438,206,914.28
INT ACCR M-T-D BAL :	1,748,850.49
AMORTIZED BALANCE :	41,422.15-

COMPANY TOTALS :

NUMBER OF SECURITIES:	121
FACE AMOUNTS :	1,256,832,707.81
PRINCIPAL BALANCE :	1,261,884,305.59
INT ACCR IN COUP BAL:	7,218,518.38
BOOK VALUE BALANCE :	1,261,884,305.59
INT ACCR M-T-D BAL :	3,015,825.89
AMORTIZED BALANCE :	69,736.07-

PORTFOLIO TOTALS:

NUMBER OF SECURITIES:	174
FACE AMOUNTS :	2,180,758,888.96
PRINCIPAL BALANCE :	2,184,763,055.72
INT ACCR IN COUP BAL:	13,002,711.12
BOOK VALUE BALANCE :	2,184,763,055.72
INT ACCR M-T-D BAL :	4,751,218.34
AMORTIZED BALANCE :	42,389.22-

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 0

ACCT :

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
A7355005	PR AAA PORT TARGET MAT FUND				6.2000	6.2000	12/20/07	15,000,000.00	15,000,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	12/21/07	15,000,000.00	258,333.33	77,500.00	12/21/12
A7355006	PR AAA PORT BOND FUND INC.				6.2000	6.2000	12/20/07	1,800,000.00	1,800,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	12/21/07	1,800,000.00	31,000.00	9,300.00	12/21/12
A7355007	PR AAA PORT BOND FUND II INC.				6.2000	6.2000	12/20/07	3,000,000.00	3,000,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	12/21/07	3,000,000.00	51,666.67	15,500.00	12/21/12
A7355014	PR GNMA&US GOV TARGET MAT FUND				6.2000	6.2000	12/20/07	2,000,000.00	2,000,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	12/21/07	2,000,000.00	34,444.44	10,333.33	12/21/12
A7355016	ORIENTAL BK AS TRUSTEE FOR DGI				6.2000	6.2000	12/20/07	5,000,000.00	5,000,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	12/21/07	5,000,000.00	86,111.11	25,833.33	12/21/12
A7355024	POP HIGH GRADE FI FUND INC.				6.2000	6.2000	12/20/07	11,000,000.00	11,000,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	12/21/07	11,000,000.00	189,444.44	56,833.33	12/21/12
A7355025	POPULAR INCOME PLUS FUND INC				6.2000	6.2000	12/20/07	3,000,000.00	3,000,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	12/21/07	3,000,000.00	51,666.67	15,500.00	12/21/12
A7355026	POPULAR TAX EXEMPT TRUST FUND				6.2000	6.2000	12/20/07	1,000,000.00	1,000,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	12/21/07	1,000,000.00	17,222.22	5,166.67	12/21/12
B1161001	TAX FREE PR FUND INC.				6.8300	6.8300	06/07/11	1,000,000.00	1,000,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	1,000,000.00	18,972.22	5,691.67	12/21/15
B1161005	TAX FREE PR FUND INC.				7.0000	7.0000	06/08/11	3,000,000.00	3,000,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	3,000,000.00	58,333.33	17,500.00	12/21/16
B1161006	TAX FREE PR TARGET MATFUND				6.8300	6.8300	06/08/11	2,500,000.00	2,500,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	2,500,000.00	47,430.56	14,229.17	12/21/15
B1161007	TAX FREE PR TARGET MAT FUND				7.0000	7.0000	06/08/11	8,700,000.00	8,700,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	8,700,000.00	169,166.67	50,750.00	12/21/16

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 0

ACCT :

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B1161008	PR FIXED INCOME FUND, INC.				6.7000	6.7000	06/08/11	14,300,000.00	14,300,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	14,300,000.00	266,138.89	79,841.67	12/21/14
B1161009	PR FIXED INCOME FUND II, INC.				6.7000	6.7000	06/08/11	10,800,000.00	10,800,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	10,800,000.00	201,000.00	60,300.00	12/21/14
B1161010	PR FIXED INCOME FUND II, INC.				6.8300	6.8300	06/08/11	10,000,000.00	10,000,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	10,000,000.00	189,722.22	56,916.67	12/21/15
B1161011	PR FIXED INCOME FUND II, INC.				7.0000	7.0000	06/08/11	34,200,000.00	34,200,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	34,200,000.00	665,000.00	199,500.00	12/21/16
B1161012	PR FIXED INCOME FUND III INC.				6.7000	6.7000	06/08/11	15,900,000.00	15,900,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	15,900,000.00	295,916.67	88,775.00	12/21/14
B1161013	PR FIXED INCOME FUND III INC.				6.8300	6.8300	06/08/11	10,100,000.00	10,100,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	10,100,000.00	191,619.44	57,485.83	12/21/15
B1161014	PR FIXED INCOME FUND III INC.				7.0000	7.0000	06/08/11	34,500,000.00	34,500,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	34,500,000.00	670,833.33	201,250.00	12/21/16
B1161015	PR FIXED INCOME FUND IV, INC.				6.7000	6.7000	06/08/11	27,500,000.00	27,500,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	27,500,000.00	511,805.56	153,541.67	12/21/14
B1161016	PR FIXED INCOME FUND IV, INC.				6.8300	6.8300	06/08/11	7,700,000.00	7,700,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	7,700,000.00	146,086.11	43,825.83	12/21/15
B1161017	PR FIXED INCOME FUND IV, INC.				7.0000	7.0000	06/08/11	26,300,000.00	26,300,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	26,300,000.00	511,388.89	153,416.67	12/21/16
B1161018	PR FIXED INCOME FUND V, INC.				6.8300	6.8300	06/08/11	3,000,000.00	3,000,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	3,000,000.00	56,916.67	17,075.00	12/21/15
B1161019	PR FIXED INCOME FUND V, INC.				7.0000	7.0000	06/08/11	10,200,000.00	10,200,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	10,200,000.00	198,333.33	59,500.00	12/21/16

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 0

ACCT :

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B1161020	PR MORT BACK US GOVT SEC FUND				6.7000	6.7000	06/08/11	8,000,000.00	8,000,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	8,000,000.00	148,888.89	44,666.67	12/21/14
B1161021	UBS IRA SG&IN PR FUND-PRFIP				6.7000	6.7000	06/08/11	1,500,000.00	1,500,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	1,500,000.00	27,916.67	8,375.00	12/21/14
B1162001	TAX FREE PR FUND II INC.				6.8300	6.8300	06/08/11	900,000.00	900,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	900,000.00	17,075.00	5,122.50	12/21/15
B1162002	TAX FREE PR FUND II INC.				7.0000	7.0000	06/08/11	3,100,000.00	3,100,000.00	0.00	12/21/12
CN55	30/360	2	0	HELD FOR INV		100.0000	06/10/11	3,100,000.00	60,277.78	18,083.33	12/21/16

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	28
FACE AMOUNTS :	275,000,000.00
PRINCIPAL BALANCE :	275,000,000.00
INT ACCR IN COUP BAL:	5,172,711.11
BOOK VALUE BALANCE :	275,000,000.00
INT ACCR M-T-D BAL :	1,551,813.34
AMORTIZED BALANCE :	

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 0

ACCT : 00200100

SECURITY ID / TYPE	DESCRIPTION	ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2184004	ASUNTOS DE LA JUVENTUD					0.2075	0.2075	07/02/12	264,492.50	264,492.50	0.00	10/01/12
CF52		A /360	1	0	HELD FOR INV		100.0000	07/02/12	264,492.50	138.73	45.74	10/01/12
B2184005	AAFET ALIANZA					0.2075	0.2075	07/02/12	499,847.37	499,847.37	0.00	10/01/12
CF52		A /360	1	0	HELD FOR INV		100.0000	07/02/12	499,847.37	262.18	86.43	10/01/12
B2184006	FONDO GARANTIA EE COM TURISMO					0.4606	0.4606	07/02/12	165,433.11	165,433.11	0.00	10/01/12
CF52		A /360	1	0	HELD FOR INV		100.0000	07/02/12	165,433.11	192.61	63.50	10/01/12
B2192001	FONDO DE GARANTIA AGRICOLA					0.2200	0.2200	07/10/12	143,872.67	143,872.67	0.00	10/09/12
CF52		A /360	1	0	HELD FOR INV		100.0000	07/10/12	143,872.67	72.98	26.38	10/09/12
B2200004	FIDA-GARANTÍA AGRÍCOLA					0.4551	0.4551	07/18/12	2,527,728.27	2,527,728.27	0.00	10/16/12
CF52		A /360	1	0	HELD FOR INV		100.0000	07/18/12	2,527,728.27	2,396.60	958.64	10/16/12
B2233001	ADSEF					0.3000	0.3000	08/20/12	540,229.16	540,229.16	0.00	11/20/12
CF52		A /360	1	0	HELD FOR INV		100.0000	08/20/12	540,229.16	189.08	135.06	11/20/12
B2233002	CCE-GARANTIA LA LLAVE NEGOCIO					0.2500	0.2500	08/20/12	518,773.37	518,773.37	0.00	11/20/12
CF52		A /360	1	0	HELD FOR INV		100.0000	08/20/12	518,773.37	151.31	108.08	11/20/12
B2233003	PR TURISMO					0.2500	0.2500	08/20/12	468,393.25	468,393.25	0.00	11/20/12
CF52		A /360	1	0	HELD FOR INV		100.0000	08/20/12	468,393.25	136.61	97.58	11/20/12
B2233004	PR TURISMO					0.2500	0.2500	08/20/12	1,140,701.86	1,140,701.86	0.00	11/20/12
CF52		A /360	1	0	HELD FOR INV		100.0000	08/20/12	1,140,701.86	332.70	237.65	11/20/12
B2254001	PROGRAMA CUIDO DIURNO					0.1500	0.1500	09/10/12	2,172,368.49	2,172,368.49	0.00	12/10/12
CF52		A /360	1	0	HELD FOR INV		100.0000	09/10/12	2,172,368.49	190.08	190.08	12/10/12

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 0

ACCT : 00200100

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	10
FACE AMOUNTS :	8,441,840.05
PRINCIPAL BALANCE :	8,441,840.05
INT ACCR IN COUP BAL:	4,062.88
BOOK VALUE BALANCE :	8,441,840.05
INT ACCR M-T-D BAL :	1,949.14
AMORTIZED BALANCE :	

COMPANY TOTALS :

NUMBER OF SECURITIES:	38
FACE AMOUNTS :	283,441,840.05
PRINCIPAL BALANCE :	283,441,840.05
INT ACCR IN COUP BAL:	5,176,773.99
BOOK VALUE BALANCE :	283,441,840.05
INT ACCR M-T-D BAL :	1,553,762.48
AMORTIZED BALANCE :	

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00200000

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2212007	BANCO POPULAR PIGNORADO CIF				0.3800	0.3800	07/30/12	300,000.00	300,000.00	0.00	01/28/13
CF50	A /360	1	0	HELD FOR INV		100.0000	07/30/12	300,000.00	199.50	95.00	01/28/13
B2262003	SCOTIABANK				0.3750	0.3750	09/18/12	4,000,000.00	4,000,000.00	0.00	10/02/12
CF50	A /360	1	0	HELD FOR INV		100.0000	09/18/12	4,000,000.00	541.67	541.67	10/02/12
B2270011	SANTANDER				0.3000	0.3000	09/26/12	9,990,000.00	9,990,000.00	0.00	10/03/12
CF50	A /360	1	0	HELD FOR INV		100.0000	09/26/12	9,990,000.00	416.25	416.25	10/03/12
B2272005	SCOTIABANK PR IBE				0.2500	0.2500	09/27/12	300,000.00	300,000.00	0.00	11/27/12
CF50	A /360	1	0	HELD FOR INV		100.0000	09/28/12	300,000.00	6.25	6.25	11/27/12
B2272006	BANK OF NOVA SCOTIA IBE				0.2500	0.2500	09/27/12	300,000.00	300,000.00	0.00	11/27/12
CF50	A /360	1	0	HELD FOR INV		100.0000	09/28/12	300,000.00	6.25	6.25	11/27/12
B2272007	SCOTIBANK OF PR				0.2500	0.2500	09/27/12	2,880,000.00	2,880,000.00	0.00	11/27/12
CF50	A /360	1	0	HELD FOR INV		100.0000	09/28/12	2,880,000.00	60.00	60.00	11/27/12
B2272008	BANK OF NOVA SCOTIA				0.2500	0.2500	09/27/12	100,000.00	100,000.00	0.00	11/27/12
CF50	A /360	1	0	HELD FOR INV		100.0000	09/28/12	100,000.00	2.08	2.08	11/27/12
B2272009	SCOTIABANK OF PR				0.2500	0.2500	09/27/12	100,000.00	100,000.00	0.00	11/27/12
CF50	A /360	1	0	HELD FOR INV		100.0000	09/28/12	100,000.00	2.08	2.08	11/27/12
B2272015	BBV				0.3750	0.3750	09/28/12	14,506,151.10	14,506,151.10	0.00	10/01/12
CF50	A /360	1	0	HELD FOR INV		100.0000	09/28/12	14,506,151.10	453.32	453.32	10/01/12
B2272016	CITI				0.5500	0.5500	09/28/12	10,000,000.00	10,000,000.00	0.00	10/01/12
CF50	A /360	1	0	HELD FOR INV		100.0000	09/28/12	10,000,000.00	458.33	458.33	10/01/12
B2272017	BPPR				0.8000	0.8000	09/28/12	38,358,000.00	38,358,000.00	0.00	10/01/12
CF50	A /360	1	0	HELD FOR INV		100.0000	09/28/12	38,358,000.00	2,557.20	2,557.20	10/01/12
B2102001	CITIBANK IBE				0.4000	0.4000	04/11/12	300,000.00	300,000.00	0.00	10/10/12
CF51	A /360	1	0	HELD FOR INV		100.0000	04/11/12	300,000.00	576.67	100.00	10/10/12

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00200000

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2219001	CONCILIO D SALUD INTEGR. LOIZA				0.4000	0.4000	08/06/12	4,872,507.81	4,872,507.81	0.00	11/05/12
CF56	A /360	1	0	HELD FOR INV		100.0000	08/06/12	4,872,507.81	3,172.15	1,591.97	11/05/12

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	13
FACE AMOUNTS :	86,006,658.91
PRINCIPAL BALANCE :	86,006,658.91
INT ACCR IN COUP BAL:	8,451.75
BOOK VALUE BALANCE :	86,006,658.91
INT ACCR M-T-D BAL :	6,290.40
AMORTIZED BALANCE :	

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00200100

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2137004	AFVIVI-PROCEED PORTFOLIO II				0.5500	0.5500	05/16/12	618,161.05	618,161.05	0.00	11/13/12
CF52	A /360	1	0	HELD FOR INV		100.0000	05/16/12	618,161.05	1,303.29	283.32	11/13/12
B2178001	AFV OPERACIONAL BARBOSA				0.6000	0.6000	06/25/12	2,000,000.00	2,000,000.00	0.00	12/21/12
CF52	A /360	1	0	HELD FOR INV		100.0000	06/26/12	2,000,000.00	3,233.33	1,000.00	12/21/12
B2184015	AEE PRINCIPAL				0.3800	0.3800	07/02/12	126,397.45	126,397.45	0.00	12/28/12
CF52	A /360	1	0	HELD FOR INV		100.0000	07/02/12	126,397.45	121.41	40.03	12/28/12
B2184016	AEE-INTERES				0.3200	0.3200	07/02/12	369,558.56	369,558.56	0.00	10/01/12
CF52	A /360	1	0	HELD FOR INV		100.0000	07/02/12	369,558.56	298.93	98.55	10/01/12
B2192003	AFV RHA				1.0000	1.0000	07/10/12	52,338,625.69	52,338,625.69	0.00	07/10/13
CF52	A /360	1	0	HELD FOR INV		100.0000	07/10/12	52,338,625.69	120,669.62	43,615.52	07/10/13
B2200003	ADSEF PROYECTOS ESPECIALES				0.4551	0.4551	07/18/12	629,519.84	629,519.84	0.00	10/16/12
CF52	A /360	1	0	HELD FOR INV		100.0000	07/18/12	629,519.84	596.86	238.75	10/16/12
B2205003	AVP				0.5000	0.5000	07/23/12	20,017,222.22	20,017,222.22	0.00	10/22/12
CF52	A /360	1	0	HELD FOR INV		100.0000	07/23/12	20,017,222.22	19,461.19	8,340.51	10/22/12
B2208001	PREPA PRINCIPAL				0.5000	0.5000	07/23/12	16,243,337.00	16,243,337.00	0.00	12/31/12
CF52	A /360	1	0	HELD FOR INV		100.0000	07/26/12	16,243,337.00	15,115.33	6,768.06	12/31/12
B2208002	PREPA INTERESES				0.5000	0.5000	07/23/12	23,296,816.20	23,296,816.20	0.00	12/31/12
CF52	A /360	1	0	HELD FOR INV		100.0000	07/26/12	23,296,816.20	21,678.98	9,707.01	12/31/12
B2212002	AFV LEY 86				0.7500	0.7500	07/30/12	885,186.11	885,186.11	0.00	01/28/13
CF52	A /360	1	0	HELD FOR INV		100.0000	07/30/12	885,186.11	1,161.81	553.24	01/28/13
B2212003	AFV RHA LEY 87				0.7500	0.7500	07/30/12	4,037,116.67	4,037,116.67	0.00	01/28/13
CF52	A /360	1	0	HELD FOR INV		100.0000	07/30/12	4,037,116.67	5,298.71	2,523.20	01/28/13
2212004	AFV RESERVA SUSIDIOS				0.7500	0.7500	07/30/12	1,831,546.85	1,831,546.85	0.00	01/28/13
CF52	A /360	1	0	HELD FOR INV		100.0000	07/30/12	1,831,546.85	2,403.90	1,144.72	01/28/13

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00200100

SECURITY ID / TYPE	DESCRIPTION	ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2212005	AFV LEY 124					0.7500	0.7500	07/30/12	2,220,414.16	2,220,414.16	0.00	01/28/13
CF52		A /360	1	0	HELD FOR INV		100.0000	07/30/12	2,220,414.16	2,914.29	1,387.76	01/28/13
B2213008	PARQUES NACIONALES					0.5500	0.5500	07/31/12	7,880,091.58	7,880,091.58	0.00	10/30/12
CF52		A /360	1	0	HELD FOR INV		100.0000	07/31/12	7,880,091.58	7,464.20	3,611.71	10/30/12
B2214005	RONES DE PR PRIDCO					0.5000	0.5000	08/01/12	5,080,350.65	5,080,350.65	0.00	10/30/12
CF52		A /360	1	0	HELD FOR INV		100.0000	08/01/12	5,080,350.65	8,970.85	3,601.81	10/30/12
B2219005	AVP					0.5800	0.5800	08/06/12	30,848,556.18	30,848,556.18	0.00	11/05/12
CF52		A /360	1	0	HELD FOR INV		100.0000	08/06/12	30,848,556.18	27,832.25	14,910.13	11/05/12
B2219006	AVP					0.5800	0.5800	08/06/12	1,575,227.71	1,575,227.71	0.00	11/05/12
CF52		A /360	1	0	HELD FOR INV		100.0000	08/06/12	1,575,227.71	1,421.20	761.36	11/05/12
B2219007	AVP					0.5800	0.5800	08/06/12	27,889,314.72	27,889,314.72	0.00	11/05/12
CF52		A /360	1	0	HELD FOR INV		100.0000	08/06/12	27,889,314.72	25,162.36	13,479.83	11/05/12
B2219008	AVP					0.5800	0.5800	08/06/12	25,144,426.71	25,144,426.71	0.00	11/05/12
CF52		A /360	1	0	HELD FOR INV		100.0000	08/06/12	25,144,426.71	22,685.86	12,153.14	11/05/12
B2233005	CORP CINE - REGULAR					0.2800	0.2800	08/20/12	179,020.90	179,020.90	0.00	11/20/12
CF52		A /360	1	0	HELD FOR INV		100.0000	08/20/12	179,020.90	58.48	41.77	11/20/12
B2233006	AAFET					0.3000	0.3000	08/20/12	363,505.78	363,505.78	0.00	11/20/12
CF52		A /360	1	0	HELD FOR INV		100.0000	08/20/12	363,505.78	127.23	90.88	11/20/12
B2234002	PRIDCO PUERTORICAN RUMS					0.6600	0.6600	08/21/12	5,029,252.66	5,029,252.66	0.00	02/05/13
CF52		A /360	1	0	HELD FOR INV		100.0000	08/21/12	5,029,252.66	3,780.32	2,766.09	02/05/13
B2234003	CARR PR22, HATILLO, AGUA.					0.3000	0.3000	08/21/12	841,801.19	841,801.19	0.00	10/02/12
CF52		A /360	1	0	HELD FOR INV		100.0000	08/21/12	841,801.19	287.62	210.45	10/02/12
B2235001	CARRETERAS - TREASURY WORK STA					0.3000	0.3000	08/22/12	350,784.88	350,784.88	0.00	10/03/12
CF52		A /360	1	0	HELD FOR INV		100.0000	08/22/12	350,784.88	116.93	87.70	10/03/12

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00200100

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2240001	AEE PRINCIPAL				0.5000	0.5000	08/24/12	16,243,333.00	16,243,333.00	0.00	12/31/12
CF52	A /360	1	0	HELD FOR INV		100.0000	08/27/12	16,243,333.00	7,896.07	6,768.06	12/31/12
B2240002	AEE INTERESES				0.5000	0.5000	08/24/12	23,296,835.00	23,296,835.00	0.00	12/31/12
CF52	A /360	1	0	HELD FOR INV		100.0000	08/27/12	23,296,835.00	11,324.85	9,707.02	12/31/12
B2240013	SSBCI				0.2000	0.2000	08/27/12	2,821,851.44	2,821,851.44	0.00	11/26/12
CF52	A /360	1	0	HELD FOR INV		100.0000	08/27/12	2,821,851.44	548.69	470.31	11/26/12
B2241016	AVP				0.6800	0.6800	08/28/12	854,340.81	854,340.81	0.00	11/26/12
CF52	A /360	1	0	HELD FOR INV		100.0000	08/28/12	854,340.81	548.68	484.13	11/26/12
B2241017	AVP				0.6800	0.6800	08/28/12	5,003,909.42	5,003,909.42	0.00	11/26/12
CF52	A /360	1	0	HELD FOR INV		100.0000	08/28/12	5,003,909.42	3,213.62	2,835.55	11/26/12
B2241018	AVP				0.6800	0.6800	08/28/12	11,461,231.36	11,461,231.36	0.00	11/26/12
CF52	A /360	1	0	HELD FOR INV		100.0000	08/28/12	11,461,231.36	7,360.66	6,494.70	11/26/12
B2241019	AVP				0.6800	0.6800	08/28/12	2,391,810.37	2,391,810.37	0.00	11/26/12
CF52	A /360	1	0	HELD FOR INV		100.0000	08/28/12	2,391,810.37	1,536.07	1,355.36	11/26/12
B2241020	AVP				0.6800	0.6800	08/28/12	36,030,281.22	36,030,281.22	0.00	11/26/12
CF52	A /360	1	0	HELD FOR INV		100.0000	08/28/12	36,030,281.22	23,139.45	20,417.16	11/26/12
B2241021	AVP				0.6800	0.6800	08/28/12	844,960.08	844,960.08	0.00	11/26/12
CF52	A /360	1	0	HELD FOR INV		100.0000	08/28/12	844,960.08	542.65	478.81	11/26/12
B2244003	PRASA CIVIL ACTION 06-1624 SP				0.5000	0.5000	08/31/12	2,603,025.37	2,603,025.37	0.00	12/21/12
CF52	A /360	1	0	HELD FOR INV		100.0000	08/31/12	2,603,025.37	1,120.75	1,084.59	12/21/12
B2244009	PARQUE NACIONALES				0.5000	0.5000	08/31/12	4,783,231.65	4,783,231.65	0.00	11/29/12
CF52	A /360	1	0	HELD FOR INV		100.0000	08/31/12	4,783,231.65	2,059.45	1,993.01	11/29/12
B2249001	GDB BEHALF OF TOURISM DEV FUND				0.3500	0.3500	09/05/12	6,959,438.38	6,959,438.38	0.00	10/05/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/05/12	6,959,438.38	1,106.55	1,106.55	10/05/12

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00200100

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2249002	CARRETERAS TERRAZA E HUMACAO				0.3000	0.3000	09/05/12	103,317.73	103,317.73	0.00	10/09/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/05/12	103,317.73	22.39	22.39	10/09/12
B2249003	CARRETERAS ESC.VOC. ARECIBO				0.3000	0.3000	09/05/12	1,108,527.16	1,108,527.16	0.00	10/09/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/05/12	1,108,527.16	240.18	240.18	10/09/12
B2250003	UPR				0.3800	0.3800	09/06/12	1,880,000.00	1,880,000.00	0.00	10/01/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/06/12	1,880,000.00	496.11	496.11	10/01/12
B2251001	ADM.DE ASUNTO ENERGETICOS				0.4000	0.4000	09/07/12	3,466,188.60	3,466,188.60	0.00	12/06/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/07/12	3,466,188.60	924.32	924.32	12/06/12
B2254003	AFV MI NUEVO HOGAR				0.3700	0.3700	09/10/12	5,006,862.50	5,006,862.50	0.00	10/10/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/10/12	5,006,862.50	1,080.65	1,080.65	10/10/12
B2254004	UPR				0.3600	0.3600	09/10/12	2,570,000.00	2,570,000.00	0.00	10/02/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/10/12	2,570,000.00	539.70	539.70	10/02/12
B2254005	UPR				0.3700	0.3700	09/10/12	3,900,000.00	3,900,000.00	0.00	10/03/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/10/12	3,900,000.00	841.75	841.75	10/03/12
B2255001	RESERVA BONO NAVIDAD				0.3000	0.3000	09/11/12	100,000.00	100,000.00	0.00	11/15/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/11/12	100,000.00	16.67	16.67	11/15/12
B2255004	UPR				0.3800	0.3800	09/11/12	2,750,000.00	2,750,000.00	0.00	10/03/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/11/12	2,750,000.00	580.56	580.56	10/03/12
B2255007	CARRETERAS PR753 ARROYO				0.3500	0.3500	09/11/12	1,738,438.59	1,738,438.59	0.00	10/18/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/11/12	1,738,438.59	338.03	338.03	10/18/12
B2255008	CARR GIC				0.3500	0.3500	09/11/12	4,002,734.84	4,002,734.84	0.00	10/04/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/11/12	4,002,734.84	778.31	778.31	10/04/12
2255010	MULTA AUTOEXPRESO CARRETERAS				0.3500	0.3500	09/11/12	2,849,622.67	2,849,622.67	0.00	10/16/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/11/12	2,849,622.67	554.09	554.09	10/16/12

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00200100

SECURITY ID / TYPE	DESCRIPTION	ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2255013	PARQUE NACIONALES					0.5000	0.5000	09/11/12	2,686,679.15	2,686,679.15	0.00	12/11/12
CF52		A /360	1	0	HELD FOR INV		100.0000	09/11/12	2,686,679.15	746.30	746.30	12/11/12
B2256002	AVP					0.5500	0.5500	09/12/12	150,879.81	150,879.81	0.00	12/11/12
CF52		A /360	1	0	HELD FOR INV		100.0000	09/12/12	150,879.81	43.80	43.80	12/11/12
B2256003	AVP					0.5500	0.5500	09/12/12	517,765.69	517,765.69	0.00	12/11/12
CF52		A /360	1	0	HELD FOR INV		100.0000	09/12/12	517,765.69	150.30	150.30	12/11/12
B2257001	UPR					0.3600	0.3600	09/13/12	1,900,000.00	1,900,000.00	0.00	10/03/12
CF52		A /360	1	0	HELD FOR INV		100.0000	09/13/12	1,900,000.00	342.00	342.00	10/03/12
B2258002	UPR					0.3900	0.3900	09/14/12	4,834,799.92	4,834,799.92	0.00	10/19/12
CF52		A /360	1	0	HELD FOR INV		100.0000	09/14/12	4,834,799.92	890.41	890.41	10/19/12
B2258003	UPR					0.3600	0.3600	09/14/12	3,200,000.00	3,200,000.00	0.00	10/05/12
CF52		A /360	1	0	HELD FOR INV		100.0000	09/14/12	3,200,000.00	544.00	544.00	10/05/12
B2261002	UPR					0.3900	0.3900	09/17/12	2,200,000.00	2,200,000.00	0.00	10/10/12
CF52		A /360	1	0	HELD FOR INV		100.0000	09/17/12	2,200,000.00	333.67	333.67	10/10/12
B2261003	UPR					0.3900	0.3900	09/17/12	5,100,000.00	5,100,000.00	0.00	10/11/12
CF52		A /360	1	0	HELD FOR INV		100.0000	09/17/12	5,100,000.00	773.50	773.50	10/11/12
B2262001	UPR					0.3700	0.3700	09/18/12	1,000,000.00	1,000,000.00	0.00	10/11/12
CF52		A /360	1	0	HELD FOR INV		100.0000	09/18/12	1,000,000.00	133.61	133.61	10/11/12
B2262002	UPR					0.3700	0.3700	09/18/12	5,401,493.33	5,401,493.33	0.00	10/16/12
CF52		A /360	1	0	HELD FOR INV		100.0000	09/18/12	5,401,493.33	721.70	721.70	10/16/12
B2262004	CARRETERAS SETT ICA					0.3000	0.3000	09/18/12	1,303,405.55	1,303,405.55	0.00	10/31/12
CF52		A /360	1	0	HELD FOR INV		100.0000	09/18/12	1,303,405.55	141.20	141.20	10/31/12
B2263002	CARR.CONST.PUENTE HUMACAO					0.3500	0.3500	09/19/12	1,778,374.25	1,778,374.25	0.00	11/14/12
CF52		A /360	1	0	HELD FOR INV		100.0000	09/19/12	1,778,374.25	207.48	207.48	11/14/12

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00200100

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2264001	UPR				0.3900	0.3900	09/20/12	6,477,743.79	6,477,743.79	0.00	10/18/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/20/12	6,477,743.79	771.93	771.93	10/18/12
B2264003	CARR METRO PISTA				0.3500	0.3500	09/20/12	648,370.29	648,370.29	0.00	10/30/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/20/12	648,370.29	69.34	69.34	10/30/12
B2265005	ADM. SERV. MEDICOS				0.3600	0.3600	09/21/12	1,002,327.32	1,002,327.32	0.00	10/22/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/21/12	1,002,327.32	100.23	100.23	10/22/12
B2265006	GDB BEHALF OF LAND ADM				0.3000	0.3000	09/21/12	1,006,723.84	1,006,723.84	0.00	10/05/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/21/12	1,006,723.84	83.84	83.84	10/05/12
B2265007	GDB BEHALF OF TOURISM COMPANY				0.3000	0.3000	09/21/12	502,500.00	502,500.00	0.00	10/05/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/21/12	502,500.00	41.87	41.87	10/05/12
B2265008	GDB BEHALF OF FIDECOOP				0.3000	0.3000	09/21/12	502,500.00	502,500.00	0.00	10/05/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/21/12	502,500.00	41.87	41.87	10/05/12
B2268001	UPR				0.3900	0.3900	09/24/12	6,271,366.74	6,271,366.74	0.00	10/24/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/24/12	6,271,366.74	475.58	475.58	10/24/12
B2268003	EDB CAPITAL INVESTMENT SUBSID.				0.3500	0.3500	09/24/12	12,052,427.66	12,052,427.66	0.00	12/27/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/24/12	12,052,427.66	820.23	820.23	12/27/12
B2269002	AEE PRINCIPAL				0.4000	0.4000	09/25/12	16,243,333.00	16,243,333.00	0.00	12/31/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/25/12	16,243,333.00	1,082.89	1,082.89	12/31/12
B2269003	AEE INTEREST				0.3000	0.3000	09/25/12	7,736,069.56	7,736,069.56	0.00	10/01/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/25/12	7,736,069.56	386.80	386.80	10/01/12
B2269004	AEE INTEREST				0.4000	0.4000	09/25/12	15,560,765.44	15,560,765.44	0.00	12/31/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/25/12	15,560,765.44	1,037.38	1,037.38	12/31/12
B2270008	CARRETERAS AGUA GUAGUA				0.3500	0.3500	09/26/12	558,285.20	558,285.20	0.00	11/15/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/26/12	558,285.20	27.14	27.14	11/15/12

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00200100

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2270009	CARR CMIA NOMINA1				0.3500	0.3500	09/26/12	2,000,000.00	2,000,000.00	0.00	10/18/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/26/12	2,000,000.00	97.22	97.22	10/18/12
B2270012	PRIDCO				0.6000	0.6000	09/26/12	6,024,324.38	6,024,324.38	0.00	02/26/13
CF52	A /360	1	0	HELD FOR INV		100.0000	09/26/12	6,024,324.38	502.03	502.03	02/26/13
B2270013	AUT.DE LOS PUERTOS				0.2800	0.2800	09/26/12	1,000,000.00	1,000,000.00	0.00	10/10/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/26/12	1,000,000.00	38.89	38.89	10/10/12
B2271006	PREPA RESERVE				0.3200	0.3200	09/26/12	81,580,629.74	81,580,629.74	0.00	10/05/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/27/12	81,580,629.74	2,900.64	2,900.64	10/05/12
B2271008	CARRETERAS QUEBRADA BACALAO SJ				0.3500	0.3500	09/27/12	754,075.04	754,075.04	0.00	11/28/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/27/12	754,075.04	29.33	29.33	11/28/12
B2271009	CARR.OTROS INGRESO METRO PISTA				0.3500	0.3500	09/27/12	5,130,627.06	5,130,627.06	0.00	11/01/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/27/12	5,130,627.06	199.52	199.52	11/01/12
B2272001	AEE				0.3500	0.3500	09/26/12	14,004,659.19	14,004,659.19	0.00	10/26/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/28/12	14,004,659.19	408.47	408.47	10/26/12
B2272002	AEE				0.3500	0.3500	09/26/12	10,063,000.00	10,063,000.00	0.00	10/19/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/28/12	10,063,000.00	293.50	293.50	10/19/12
B2272011	UPR				0.4000	0.4000	09/28/12	4,301,337.78	4,301,337.78	0.00	11/09/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/28/12	4,301,337.78	143.38	143.38	11/09/12
B2272012	UPR				0.4000	0.4000	09/28/12	12,150,000.00	12,150,000.00	0.00	10/30/12
CF52	A /360	1	0	HELD FOR INV		100.0000	09/28/12	12,150,000.00	405.00	405.00	10/30/12

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00200100

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	82
FACE AMOUNTS :	608,210,638.68
PRINCIPAL BALANCE :	608,210,638.68
INT ACCR IN COUP BAL:	373,960.25
BOOK VALUE BALANCE :	608,210,638.68
INT ACCR M-T-D BAL :	202,008.60
AMORTIZED BALANCE :	

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00200300

SECURITY ID / TYPE	DESCRIPTION: ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B2256004	CCE WTC				0.4000	0.4000	09/12/12	184,489.36	184,489.36	0.00	03/11/13
CF53	A /360	1	0	HELD FOR INV		100.0000	09/12/12	184,489.36	38.95	38.95	03/11/13

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	1
FACE AMOUNTS :	184,489.36
PRINCIPAL BALANCE :	184,489.36
INT ACCR IN COUP BAL:	38.95
BOOK VALUE BALANCE :	184,489.36
INT ACCR M-T-D BAL :	38.95
AMORTIZED BALANCE :	

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00200500

SECURITY ID / TYPE	DESCRIPTION	ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B0363001	BANCO POPULAR DE PR (CRA)					0.7000	0.7000	12/29/10	5,000,000.00	5,000,000.00	0.00	12/28/12
CRA		A /360	2	0	HELD FOR INV		100.0000	12/29/10	5,000,000.00	9,138.89	2,916.66	12/28/12
B2011007	ORIENTAL					0.7400	0.7400	01/11/12	5,000,000.00	5,000,000.00	0.00	01/10/13
CRAN		A /360	1	0	HELD FOR INV		100.0000	01/11/12	5,000,000.00	27,133.34	3,083.33	01/10/13

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	2
FACE AMOUNTS :	10,000,000.00
PRINCIPAL BALANCE :	10,000,000.00
INT ACCR IN COUP BAL:	36,272.23
BOOK VALUE BALANCE :	10,000,000.00
INT ACCR M-T-D BAL :	5,999.99
AMORTIZED BALANCE :	

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00201400

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B1038001	PR GNMA & US GOVT TARG MAT FUN				3.4600	4.2072	01/20/11	13,500,000.00	12,576,057.28	6,123.35	10/01/12
CN53	30/360	12	0	HELD FOR INV		92.2500	02/07/11	12,576,057.28	38,925.00	38,925.00	09/15/24
B1059001	PR AAA PORT BOND FUND INC UBS				5.3000	5.1844	02/10/11	15,940,000.00	16,077,265.62	1,142.10-	10/01/12
CN53	30/360	12	0	HELD FOR INV		101.0000	02/28/11	16,077,265.62	70,401.67	70,401.67	08/31/22
B1059002	PR MTG-BACKED US GOV.SEC.FUND				5.3000	5.1844	02/10/11	10,000,000.00	10,086,113.85	716.51-	10/01/12
CN53	30/360	12	0	HELD FOR INV		101.0000	02/28/11	10,086,113.85	44,166.67	44,166.67	08/31/22
B0103002	PR AAA PORTFOLIO BOND FUND INC				7.2250	6.2965	03/29/10	30,000,000.00	31,810,080.12	16,266.12-	03/01/13
CN54	30/360	2	0	HELD FOR INV		107.6760	04/13/10	31,810,080.12	180,625.00	180,625.00	03/01/22
B0103003	PR AAA PORT.TARGET MAT. FUND				6.3000	5.6468	03/29/10	7,000,000.00	7,308,103.51	2,747.34-	03/01/13
CN54	30/360	2	0	HELD FOR INV		105.5880	04/13/10	7,308,103.51	36,750.00	36,750.00	03/01/22
B0103004	PR AAA PORT.TARGET MAT.FUND				5.1500	5.3021	03/29/10	29,000,000.00	28,695,245.50	2,666.87	02/01/13
CN54	30/360	2	0	HELD FOR INV		98.6730	04/13/10	28,695,245.50	248,916.67	124,458.33	02/01/22
B0119002	AAA PORT.TARG.MAT.FUND				5.2500	5.2500	04/16/10	10,360,000.00	10,360,000.00	0.00	02/01/13
CN54	30/360	2	0	HELD FOR INV		100.0000	04/29/10	10,360,000.00	90,650.00	45,325.00	02/01/22
B0119003	PR AAA BOND FUND				5.7450	5.7450	04/15/10	12,500,000.00	12,500,000.00	0.00	01/01/13
CN54	30/360	2	0	HELD FOR INV		100.0000	04/29/10	12,500,000.00	179,531.25	59,843.75	01/01/22
B0147002	PR AAA PORT.TARG.MAT.FUND				6.0450	5.2730	05/03/10	15,000,000.00	15,837,603.97	6,897.05-	01/01/13
CN54	30/360	2	0	HELD FOR INV		106.9070	05/27/10	15,837,603.97	226,687.50	75,562.50	01/01/23
B0147003	PRR AAA PORT.TARG.MAT.FUND,INC				6.0620	5.3600	05/03/10	23,590,000.00	24,824,508.41	9,719.95-	12/15/12
CN54	30/360	2	0	HELD FOR INV		106.4180	05/27/10	24,824,508.41	421,063.15	119,168.82	06/15/23
B0166001	PR AAA PORTFOLIO BOND FUND I				5.3670	5.3700	06/14/10	5,000,000.00	5,000,000.00	0.00	11/01/12
CN54	30/360	2	0	HELD FOR INV		100.0000	06/15/10	5,000,000.00	111,812.50	22,362.50	05/01/23
B0166002	PR AAA PORTFOLIO BOND FUND II				5.3670	5.3700	06/14/10	5,000,000.00	5,000,000.00	0.00	11/01/12
CN54	30/360	2	0	HELD FOR INV		100.0000	06/15/10	5,000,000.00	111,812.50	22,362.50	05/01/23

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00201400

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
B0166003	PR AAA PORTFOLIO BOND FUND I				5.3670	5.3700	06/14/10	19,030,000.00	19,030,000.00	0.00	11/01/12
CN54	30/360	2	0	HELD FOR INV		100.0000	06/15/10	19,030,000.00	425,558.37	85,111.67	05/01/23
B0166004	PR AAA PORT TARGET MAT FUND I				5.3970	5.4000	06/14/10	20,045,000.00	20,045,000.00	0.00	11/01/12
CN54	30/360	2	0	HELD FOR INV		100.0000	06/15/10	20,045,000.00	450,761.94	90,152.39	05/01/23
B0194003	PR AAA PORT.BOND FUND INC				5.6380	5.6380	06/16/10	10,335,000.00	10,335,000.00	0.00	02/01/13
CN54	30/360	2	0	HELD FOR INV		100.0000	07/13/10	10,335,000.00	97,114.55	48,557.27	08/01/20
B0194014	PR AAA PORT. TARGET MAT FUND				5.8070	5.7874	06/16/10	13,210,000.00	13,224,780.87	156.90-	01/01/13
CN54	30/360	2	0	HELD FOR INV		100.1440	07/13/10	13,224,780.87	191,776.18	63,925.39	07/01/20
B0302005	AAA PORTFOLIO BOND FUND INC.				4.8890	4.8890	10/25/10	6,700,000.00	6,700,000.00	0.00	03/15/13
CN54	30/360	2	0	HELD FOR INV		100.0000	10/29/10	6,700,000.00	14,558.36	27,296.92	03/15/21
B0302006	AAA PORTFOLIO BOND FUND INC				4.9890	4.9890	10/25/10	15,900,000.00	15,900,000.00	0.00	03/15/13
CN54	30/360	2	0	HELD FOR INV		100.0000	10/29/10	15,900,000.00	35,255.60	66,104.25	03/15/21
B1235002	AAA PORTFOLIO TARGET MAT. FUND				3.4500	3.5318	08/10/11	24,405,000.00	24,260,143.13	1,382.40	11/01/12
CN54	30/360	2	0	HELD FOR INV		99.3300	08/23/11	24,260,143.13	350,821.88	70,164.38	05/01/21
B1235003	AAA PORTFOLIO BOND FUND				5.2000	4.2546	08/10/11	16,395,000.00	17,391,785.09	9,828.79-	03/15/13
CN54	30/360	2	0	HELD FOR INV		106.8920	08/23/11	17,391,785.09	37,890.67	71,045.00	05/01/21
B1286001	PR AAA PORTFOLIO TARG MAT.FUND				3.7000	3.7000	10/06/11	50,000,000.00	50,000,000.00	0.00	10/03/12
CN54	30/360	2	0	HELD FOR INV		100.0000	10/13/11	50,000,000.00	914,722.22	154,166.67	10/03/31
B1297005	AAA TARGET MATURITY FUND, NOTE				3.7000	3.7000	09/26/11	44,840,000.00	44,840,000.00	0.00	10/24/12
CN54	30/360	2	0	HELD FOR INV		100.0000	10/24/11	44,840,000.00	723,543.22	138,256.67	10/24/31
B0302007	PR MORT BACKED & US SEC FUND				2.2264	5.0774	10/26/10	9,950,182.36	9,150,641.14	20,720.04	10/01/12
CN56	30/360	12	0	HELD FOR INV		87.2500	10/29/10	9,150,641.14	18,460.91	18,460.90	10/25/15
B0302008	PR MORT BACKED & US SEC FUND				2.2264	3.7406	10/26/10	5,665,998.79	5,419,009.84	6,628.64	10/01/12
CN56	30/360	12	0	HELD FOR INV		93.0000	10/29/10	5,419,009.84	10,512.32	10,512.31	10/25/15

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00201400

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	24
FACE AMOUNTS :	413,366,181.15
PRINCIPAL BALANCE :	416,371,338.33
INT ACCR IN COUP BAL:	5,032,318.13
BOOK VALUE BALANCE :	416,371,338.33
INT ACCR M-T-D BAL :	1,683,705.56
AMORTIZED BALANCE :	9,953.46-

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00202000

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE
A7086001	MERRILL LYNCH STR 4.07,3-2014				4.0700	4.0700	03/23/07	19,000,000.00	19,000,000.00	0.00	12/27/12
RP06	A /360	4	0	HELD FOR INV		100.0000	03/27/07	19,000,000.00	8,592.22	64,441.67	03/27/14
A7340001	BARCLAYS CAPITAL				3.3300	3.3300	12/05/07	19,800,000.00	19,800,000.00	0.00	12/06/12
RP06	A /360	4	0	HELD FOR INV		100.0000	12/06/07	19,800,000.00	45,787.50	54,945.00	12/06/12
A8063001	MERRILL LYNCH 5/2 1XCALL 2.58%				2.5800	2.5800	02/27/08	12,000,000.00	12,000,000.00	0.00	12/03/12
RP06	A /360	4	0	HELD FOR INV		100.0000	03/03/08	12,000,000.00	23,220.00	25,800.00	03/04/13
B2233008	MORGAN STANLEY				0.5000	0.5000	08/20/12	24,100,000.00	24,100,000.00	0.00	10/23/12
RP53	A /360	1	0	HELD FOR INV		100.0000	08/20/12	24,100,000.00	14,058.33	10,041.67	10/23/12
B2254002	MORGAN STANLEY				0.5000	0.5000	09/10/12	23,400,000.00	23,400,000.00	0.00	11/13/12
RP53	A /360	1	0	HELD FOR INV		100.0000	09/10/12	23,400,000.00	6,825.00	6,825.00	11/13/12
B2256005	MORGAN STANLEY				0.4200	0.4200	09/12/12	23,000,000.00	23,000,000.00	0.00	11/13/12
RP53	A /360	1	0	HELD FOR INV		100.0000	09/12/12	23,000,000.00	5,098.33	5,098.33	11/13/12
B2271004	GUGGENHEIM SECURITIES				0.2600	0.2600	09/20/12	49,000,000.00	49,000,000.00	0.00	10/24/12
RP53	A /360	1	0	HELD FOR INV		100.0000	09/27/12	49,000,000.00	1,415.56	1,415.56	10/24/12
B2271005	GUGGENHEIM SECURITIES				0.2600	0.2600	09/20/12	49,000,000.00	49,000,000.00	0.00	10/24/12
RP53	A /360	1	0	HELD FOR INV		100.0000	09/27/12	49,000,000.00	1,415.56	1,415.56	10/24/12
B2272004	GUGGENHEIM SECURITIES				0.2800	0.2800	09/27/12	49,439,000.00	49,439,000.00	0.00	10/24/12
RP53	A /360	1	0	HELD FOR INV		100.0000	09/28/12	49,439,000.00	1,153.58	1,153.58	10/24/12

ACCOUNT TOTALS :

NUMBER OF SECURITIES:	9
FACE AMOUNTS :	268,739,000.00
PRINCIPAL BALANCE :	268,739,000.00
INT ACCR IN COUP BAL:	107,566.08
BOOK VALUE BALANCE :	268,739,000.00
INT ACCR M-T-D BAL :	171,136.37
AMORTIZED BALANCE :	

TRIAL BALANCE

LIABILITIES

FM BRANCH ID: 920

ACCT : 00202000

SECURITY ID / TYPE	DESCRIPTION / ACCR BASE	PYMT FREQ	CAPT FREQ	PURPOSE	CUR RATE	YIELD / PRICE	TRAN DTE / SETT DTE	FACE AMOUNT / PRINCIPAL	BOOK VALUE / COUP INT	AMORT MTD / INT M-T-D	NEXT PAY / MATR DTE

COMPANY TOTALS :

NUMBER OF SECURITIES:	131
FACE AMOUNTS :	1,386,506,968.10
PRINCIPAL BALANCE :	1,389,512,125.28
INT ACCR IN COUP BAL:	5,558,607.39
BOOK VALUE BALANCE :	1,389,512,125.28
INT ACCR M-T-D BAL :	2,069,179.87
AMORTIZED BALANCE :	9,953.46-

PORTFOLIO TOTALS:

NUMBER OF SECURITIES:	169
FACE AMOUNTS :	1,669,948,808.15
PRINCIPAL BALANCE :	1,672,953,965.33
INT ACCR IN COUP BAL:	10,735,381.38
BOOK VALUE BALANCE :	1,672,953,965.33
INT ACCR M-T-D BAL :	3,622,942.35
AMORTIZED BALANCE :	9,953.46-

CERTIFICO Y DOY FE:

Que toda la información aquí vertida y los documentos electrónicos que se anejan son fieles y exactos a los que constan en nuestros archivos. Entiendo que tanto la información como los documentos podrán ser verificados. Asimismo, soy consciente que de descubrirse cualquier falsedad o fraude sobre lo aquí afirmado y provisto, pudiera estar sujeto a las acciones legales correspondientes según dispuesto por el Artículo 19 de la Ley Núm. 197 de 2002, según enmendada, conocida como la "Ley del Proceso de la Transición del Gobierno".

Nombre: Samuel Carlo

Firma: _____

Fecha: 10 de octubre de 2012