

For the year Jan. 1-Dec. 31, 2011, or other tax year beginning . 2011, ending . 20

Your first name and initial: **WILLARD M** Last name: **ROMNEY** See separate instructions.

If a joint return, spouse's first name and initial: **ANN D** Last name: **ROMNEY** Your social security number: [REDACTED]

Home address (number and street). If you have a P.O. box, see instructions. [REDACTED] Apt. no. [REDACTED] Spouse's social security number: [REDACTED]

City, town or post office, state, and ZIP code. If you have a foreign address, also complete spaces below (see instructions). **BELMONT MA 02478**

Foreign country name: **USA** Foreign province/county: Foreign postal code:

▲ Make sure the SSN(s) above and on line 6c are correct.

Presidential Election Campaign
 Check here if you, or your spouse if filing jointly, want \$3 to go to this fund. Checking a box below will not change your tax or refund. You Spouse

Filing Status

1 Single

2 Married filing jointly (even if only one had income)

3 Married filing separately. Enter spouse's SSN above and full name here. ▶

4 Head of household (with qualifying person). (See instructions.) If the qualifying person is a child but not your dependent, enter this child's name here. ▶

5 Qualifying widow(er) with dependent child

Exemptions

6a Yourself. If someone can claim you as a dependent, do not check box 6a

b Spouse

c Dependents:

| (1) First name | Last name | (2) Dependent's social security number | (3) Dependent's relationship to you | (4) <input checked="" type="checkbox"/> if child under age 17 qualifying for child tax credit (see instructions) |
|----------------|-----------|--|-------------------------------------|--|
| | | | | |
| | | | | |
| | | | | |
| | | | | |

Boxes checked on 6a and 6b No. of children on 6c who:
 • lived with you
 • did not live with you due to divorce or separation (see instructions)
 Dependents on 6c not entered above

d Total number of exemptions claimed Add numbers on lines above ▶ **2**

Income

| | | | |
|-----|---|-----|-------------|
| 7 | Wages, salaries, tips, etc. Attach Form(s) W-2 | 7 | |
| 8a | Taxable interest. Attach Schedule B if required | 8a | 3,012,775. |
| b | Tax-exempt interest. Do not include on line 8a | 8b | 1,329. |
| 9a | Ordinary dividends. Attach Schedule B if required | 9a | 3,649,567. |
| b | Qualified dividends STMT. 1. | 9b | 2,221,956. |
| 10 | Taxable refunds, credits, or offsets of state and local income taxes | 10 | 352,905. |
| 11 | Alimony received | 11 | |
| 12 | Business income or (loss). Attach Schedule C or C-EZ | 12 | 450,740. |
| 13 | Capital gain or (loss). Attach Schedule D if required. If not required, check here ▶ <input type="checkbox"/> | 13 | 6,810,176. |
| 14 | Other gains or (losses). Attach Form 4797 | 14 | -484,572. |
| 15a | IRA distributions | 15a | |
| b | Taxable amount | 15b | |
| 16a | Pensions and annuities | 16a | |
| b | Taxable amount | 16b | |
| 17 | Rental real estate, royalties, partnerships, S corporations, trusts, etc. Attach Schedule E | 17 | 120,375. |
| 18 | Farm income or (loss). Attach Schedule F | 18 | |
| 19 | Unemployment compensation | 19 | |
| 20a | Social security benefits | 20a | |
| b | Taxable amount | 20b | |
| 21 | Other income. List type and amount SEE STATEMENT 2 | 21 | -202,358. |
| 22 | Combine the amounts in the far right column for lines 7 through 21. This is your total income ▶ | 22 | 13,709,608. |

Adjusted Gross Income

| | | | |
|-----|--|-----|-------------|
| 23 | Educator expenses | 23 | |
| 24 | Certain business expenses of reservists, performing artists, and fee-basis government officials. Attach Form 2106 or 2106-EZ | 24 | |
| 25 | Health savings account deduction. Attach Form 8889 | 25 | |
| 26 | Moving expenses. Attach Form 3903 | 26 | |
| 27 | Deductible part of self-employment tax. Attach Schedule SE | 27 | 12,657. |
| 28 | Self-employed SEP, SIMPLE, and qualified plans | 28 | |
| 29 | Self-employed health insurance deduction | 29 | |
| 30 | Penalty on early withdrawal of savings | 30 | |
| 31a | Alimony paid b Recipient's SSN ▶ | 31a | |
| 32 | IRA deduction | 32 | |
| 33 | Student loan interest deduction | 33 | |
| 34 | Tuition and fees. Attach Form 8917 | 34 | |
| 35 | Domestic production activities deduction. Attach Form 8903 | 35 | |
| 36 | Add lines 23 through 35 | 36 | 12,657. |
| 37 | Subtract line 36 from line 22. This is your adjusted gross income | 37 | 13,696,951. |

**Application for Automatic Extension of Time
 To File U.S. Individual Income Tax Return**

2011

There are three ways to request an automatic extension of time to file a U.S. individual income tax return.

1. You can file Form 4868 electronically by accessing IRS *e-file* using your home computer or by using a tax professional who uses *e-file*.
2. You can pay all or part of your estimate of income tax due using a credit or debit card or by using the Electronic Federal Tax Payment System (EFTPS).
3. You can file a paper Form 4868.

IRSe - file

**It's Convenient,
 Safe, and Secure**

IRS *e-file* is the IRS's electronic filing program. You can get an automatic extension of time to file your tax return by filing Form 4868 electronically. You will receive an electronic acknowledgment once you complete the transaction. Keep it with your records. Do not send in Form 4868 if you file electronically, unless you are making a payment with a check or money order (see page 3).

Complete Form 4868 to use as a worksheet. If you think you may owe tax when you file your return, you will need to estimate your total tax liability and subtract how much you have already paid (lines 4, 5, and 6 below).

Several companies offer free e-filing of Form 4868 through the Free File program. For more details, go to IRS.gov and click on *freefile*.

**E-file Using Your Personal Computer
 or Through a Tax Professional**

Refer to your tax software package or tax preparer for ways to file electronically. Be sure to have a copy of your 2010 tax return - you will be asked to provide information from the return for taxpayer verification. If you wish to make a payment, you can pay by electronic funds withdrawal or send your check or money order to the address shown in the middle column under *Where To File a Paper Form 4868* (see page 4).

Pay by Credit or Debit Card or EFTPS

You can get an extension if you pay part or all of your estimate of income tax due by using a credit or debit card. Your payment must be at least \$1. You can also get an extension when you pay part or all of your estimate of income tax due using EFTPS. You can pay by phone or over the Internet (see page 3).

File a Paper Form 4868

If you wish to file on paper instead of electronically, fill in the Form 4868 below and mail it to the address shown on page 4.

For information on using a private delivery service, see page 4.

Note. If you are a fiscal year taxpayer, you must file a paper Form 4868.

General Instructions

Purpose of Form

Use Form 4868 to apply for 6 more months (4 if "out of the country" (defined on page 2) and a U.S. citizen or resident) to file Form 1040, 1040A, 1040EZ, 1040NR, 1040NR-EZ, 1040-PR, or 1040-SS.

Gift and generation-skipping transfer (GST) tax return (Form 709).

An extension of time to file your 2011 calendar year income tax return also extends the time to file Form 709 for 2011. However, it does not extend the time to pay any gift and GST tax you may owe for 2011. To make a payment of gift and GST tax, see Form 8892. If you do not pay the amount due by the regular due date for Form 709, you will owe interest and may also be charged penalties. If the donor died during 2011, see the instructions for Forms 709 and 8892.

Qualifying for the Extension

To get the extra time you must:

1. Properly estimate your 2011 tax liability using the information available to you.
2. Enter your total tax liability on line 4 of Form 4868, and
3. File Form 4868 by the regular due date of your return.

Although you are not required to make a payment of the tax you estimate as due, Form 4868 does not extend the time to pay taxes. If you do not pay the amount due by the regular due date, you will owe interest. You may also be charged penalties. For more details, see Interest and Late Payment Penalty on page 2. Any remittance you make with your application for extension will be treated as a payment of tax.

You do not have to explain why you are asking for the extension. We will contact you only if your request is denied.

Do not file Form 4868 if you want the IRS to figure your tax or you are under a court order to file your return by the regular due date.

▼ DETACH HERE ▼

**Application for Automatic Extension of Time
 To File U.S. Individual Income Tax Return**

2011

For calendar year 2011, or other tax year beginning _____, 2011, ending _____, 20____

Part I Identification

1 Your name(s) (see instructions)

WILLARD M ROMNEY

ANN D ROMNEY

Address (see instructions)

[Redacted Address]

City, town, or post office

BELMONT

USA

State
 MA

ZIP Code
 02478

2 Your social security number

3 Spouse's social security number

[Redacted SSN]

[Redacted Spouse SSN]

Part II Individual Income Tax

4 Estimate of total tax liability for 2011 . . . \$ 3,226,623.

5 Total 2011 payments 3,434,441.

6 Balance due. Subtract line 5 from line 4 (see instructions) NONE

7 Amount you are paying (see instructions) ▶ NONE

8 Check here if you are "out of the country" and a U.S. citizen or resident (see instructions)

9 Check here if you file Form 1040NR or 1040NR-EZ and did not receive wages as an employee subject to U.S. income tax withholding

For Privacy Act and Paperwork Reduction Act Notice, see page 4.

[Redacted Footer]

BOX 15, CODE P - OTHER CREDITS

U.S. WITHHOLDING TAX
TOTAL OTHER CREDITS

7
7

13,696,951
4,681,842
9,015,109
7,400
9,007,709
1,340,834
674,512
2,015,346
102,790
102,817
1,912,529
23,179
1,935,708
3,434,441
1,498,740
1,498,740
DANIEL P. FEHELEY
PRICEWATERHOUSECOOPERS LLP
125 HIGH STREET BOSTON MA 02110

Standard Deduction for -
• People who check any box on line 39a or 39b or who can be claimed as a dependent, see instructions.
• All others: Single or Married filing separately, \$5,800
Married filing jointly or Qualifying widow(er), \$11,600
Head of household, \$8,500

If you have a qualifying child, attach Schedule EIC.

Direct deposit? See instructions.

Joint return? See instructions. Keep a copy for your records.

Paid Preparer Use Only

**SCHEDULE A
(Form 1040)**

Itemized Deductions

OMB No. 1545-0074

Department of the Treasury
Internal Revenue Service (99)

▶ Attach to Form 1040.

▶ See Instructions for Schedule A (Form 1040).

2011

Attachment
Sequence No. **07**

Name(s) shown on Form 1040

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

Medical and Dental Expenses

Caution. Do not include expenses reimbursed or paid by others.

| | | | |
|---|---|---|-------------|
| 1 | Medical and dental expenses (see instructions) <u>STMT 4</u> | 1 | 15,211. |
| 2 | Enter amount from Form 1040, line 38 | 2 | 13,696,951. |
| 3 | Multiply line 2 by 7.5% (.075) | 3 | 1,027,271. |
| 4 | Subtract line 3 from line 1. If line 3 is more than line 1, enter -0- | 4 | |

Taxes You Paid

5 State and local (check only one box):

| | | | |
|---|--|---|------------|
| a | <input checked="" type="checkbox"/> Income taxes, or | 5 | 1,327,031. |
| b | <input type="checkbox"/> General sales taxes | | |
| 6 | Real estate taxes (see instructions) | 6 | 214,728. |
| 7 | Personal property taxes | 7 | 146. |
| 8 | Other taxes. List type and amount ▶ | 8 | |
| 9 | Add lines 5 through 8 | 9 | 1,541,905. |

NONE

Interest You Paid

| | | | |
|----|--|----|---------|
| 10 | Home mortgage interest and points reported to you on Form 1098 | 10 | |
| 11 | Home mortgage interest not reported to you on Form 1098. If paid to the person from whom you bought the home, see instructions and show that person's name, identifying no., and address ▶ | 11 | |
| 12 | Points not reported to you on Form 1098. See instructions for special rules | 12 | |
| 13 | Mortgage insurance premiums (see instructions) | 13 | |
| 14 | Investment interest. Attach Form 4952 if required. (See instructions.) | 14 | 56,904. |
| 15 | Add lines 10 through 14 | 15 | 56,904. |

STMT 4

Note.
Your mortgage interest deduction may be limited (see instructions).

Gifts to Charity

| | | | |
|----|---|----|------------|
| 16 | Gifts by cash or check. If you made any gift of \$250 or more, see instructions <u>SEE STATEMENT 4</u> | 16 | 1,330,199. |
| 17 | Other than by cash or check. If any gift of \$250 or more, see instructions. You must attach Form 8283 if over \$500. | 17 | 920,573. |
| 18 | Carryover from prior year | 18 | |
| 19 | Add lines 16 through 18 | 19 | 2,250,772. |

STMT 5

Casualty and Theft Losses

20 Casualty or theft loss(es). Attach Form 4684. (See instructions.)

Job Expenses and Certain Miscellaneous Deductions

| | | | |
|----|---|----|-------------|
| 21 | Unreimbursed employee expenses - job travel, union dues, job education, etc. Attach Form 2106 or 2106-EZ if required. (See instructions.) ▶ | 21 | |
| 22 | Tax preparation fees | 22 | |
| 23 | Other expenses - investment, safe deposit box, etc. List type and amount ▶ <u>SEE STATEMENT 5</u> | 23 | 1,106,200. |
| 24 | Add lines 21 through 23 | 24 | 1,106,200. |
| 25 | Enter amount from Form 1040, line 38 | 25 | 13,696,951. |
| 26 | Multiply line 25 by 2% (.02) | 26 | 273,939. |
| 27 | Subtract line 26 from line 24. If line 26 is more than line 24, enter -0- | 27 | 832,261. |

Other Miscellaneous Deductions

28 Other - from list in instructions. List type and amount ▶

Total Itemized Deductions

| | | | |
|----|--|----|------------|
| 29 | Add the amounts in the far right column for lines 4 through 28. Also, enter this amount on Form 1040, line 40 | 29 | 4,681,842. |
| 30 | If you elect to itemize deductions even though they are less than your standard deduction, check here <input type="checkbox"/> | 30 | |

For Paperwork Reduction Act Notice, see Form 1040 instructions.

Schedule A (Form 1040) 2011

SCHEDULE B
(Form 1040A or 1040)

Interest and Ordinary Dividends

OMB No. 1545-0074

2011

Attachment
Sequence No. **08**

Department of the Treasury
Internal Revenue Service (99)

▶ Attach to Form 1040A or 1040.

▶ See instructions on back.

Name(s) shown on return

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

Part I

Interest

(See instructions on back and the instructions for Form 1040A, or Form 1040, line 8a.)

Note. If you received a Form 1099-INT, Form 1099-OID, or substitute statement from a brokerage firm, list the firm's name as the payer and enter the total interest shown on that form.

1 List name of payer. If any interest is from a seller-financed mortgage and the buyer used the property as a personal residence, see instructions on back and list this interest first. Also, show that buyer's social security number and address ▶

SEE STATEMENT 7

- 2 Add the amounts on line 1 2
- 3 Excludable interest on series EE and I U.S. savings bonds issued after 1989. Attach Form 8815 3
- 4 Subtract line 3 from line 2. Enter the result here and on Form 1040A, or Form 1040, line 8a ▶ 4

Note. If line 4 is over \$1,500, you must complete Part III.

| | Amount |
|---|--------------|
| 1 | 3,012,775. |
| 2 | 3,012,775. * |
| 3 | |
| 4 | 3,012,775. |

Part II

Ordinary Dividends

(See instructions on back and the instructions for Form 1040A, or Form 1040, line 9a.)

Note. If you received a Form 1099-DIV or substitute statement from a brokerage firm, list the firm's name as the payer and enter the ordinary dividends shown on that form.

5 List name of payer ▶

ABBOTT LABORATORIES
THE ANN AND MITT ROMNEY 1995 FAMILY
THE W. MITT ROMNEY BLIND TRUST
THE ANN D. ROMNEY BLIND TRUST

6 Add the amounts on line 5. Enter the total here and on Form 1040A, or Form 1040, line 9a ▶

Note. If line 6 is over \$1,500, you must complete Part III.

| | Amount |
|---|--|
| 5 | 188. 1,586,075. 405,078. 1,658,226. |
| 6 | 3,649,567. |

Part III
Foreign Accounts and Trusts

(See instructions on back.)

You must complete this part if you (a) had over \$1,500 of taxable interest or ordinary dividends; (b) had a foreign account; or (c) received a distribution from, or were a grantor of, or a transferor to, a foreign trust.

7a At any time during 2011, did you have a financial interest in or signature authority over a financial account (such as a bank account, securities account, or brokerage account) located in a foreign country? See instructions

If "Yes," are you required to file Form TD F 90-22.1 to report that financial interest or signature authority? See Form TD F 90-22.1 and its instructions for filing requirements and exceptions to those requirements

b If you are required to file Form TD F 90-22.1, enter the name of the foreign country where the financial account is located ▶

8 During 2011, did you receive a distribution from, or were you the grantor of, or transferor to, a foreign trust? If "Yes," you may have to file Form 3520. See instructions on back

| Yes | No |
|-----|----|
| | X |
| | |
| | X |

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

Schedule B (Form 1040A or 1040) 2011

**SCHEDULE C
(Form 1040)**

Department of the Treasury
Internal Revenue Service (99)

Profit or Loss From Business

(Sole Proprietorship)

▶ For information on Schedule C and its instructions, go to www.irs.gov/schedulec

▶ Attach to Form 1040, 1040NR, or 1041; partnerships generally must file Form 1065.

OMB No. 1545-0074

2011

Attachment
Sequence No. **09**

Name of proprietor

WILLARD M ROMNEY

Social security number (SSN)

[REDACTED]

A Principal business or profession, including product or service (see instructions)

B Enter code from instructions

C Business name. If no separate business name, leave blank.

D Employer ID number(EIN), (see instr.)

AUTHOR/SPEAKING FEES

E Business address (including suite or room no.)
City, town or post office, state, and ZIP code

F Accounting method: (1) Cash (2) Accrual (3) Other (specify) ▶

G Did you "materially participate" in the operation of this business during 2011? If "No," see instructions for limit on losses Yes No

H If you started or acquired this business during 2011, check here Yes No

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

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

Part I Income

SEE STATEMENT 8

| | | |
|---|-----------|----------|
| 1a Merchant card and third party payments. For 2011, enter -0- | 1a | |
| b Gross receipts or sales not entered on line 1a (see instructions) | 1b | 190,350. |
| c Income reported to you on Form W-2 if the "Statutory Employee" box on that form was checked. Caution. See instr. before completing this line. | 1c | |
| d Total gross receipts. Add lines 1a through 1c | 1d | 190,350. |
| 2 Returns and allowances plus any other adjustments (see instructions) | 2 | |
| 3 Subtract line 2 from line 1d | 3 | 190,350. |
| 4 Cost of goods sold (from line 42) | 4 | |
| 5 Gross profit. Subtract line 4 from line 3 | 5 | 190,350. |
| 6 Other income, including federal and state gasoline or fuel tax credit or refund (see instructions) | 6 | |
| 7 Gross income. Add lines 5 and 6 | 7 | 190,350. |

Part II Expenses

Enter expenses for business use of your home only on line 30.

| | | | | | |
|---|------------|--------------------------|--|------------|--|
| 8 Advertising | 8 | | 18 Office expense (see instructions) | 18 | |
| 9 Car and truck expenses (see instructions) | 9 | | 19 Pension and profit-sharing plans | 19 | |
| 10 Commissions and fees | 10 | | 20 Rent or lease (see instructions): | | |
| 11 Contract labor (see instructions) | 11 | | a Vehicles, machinery, and equipment | 20a | |
| 12 Depletion | 12 | | b Other business property | 20b | |
| 13 Depreciation and section 179 expense deduction (not included in Part III) (see instructions) | 13 | | 21 Repairs and maintenance | 21 | |
| 14 Employee benefit programs (other than on line 19) | 14 | | 22 Supplies (not included in Part III) | 22 | |
| 15 Insurance (other than health) | 15 | | 23 Taxes and licenses | 23 | |
| 16 Interest: | | | 24 Travel, meals, and entertainment: | | |
| a Mortgage (paid to banks, etc.) | 16a | | a Travel | 24a | |
| b Other | 16b | | b Deductible meals and entertainment (see instructions) | 24b | |
| 17 Legal and professional services | 17 | | 25 Utilities | 25 | |
| 28 Total expenses before expenses for business use of home. Add lines 8 through 27a | 28 | | 26 Wages (less employment credits) | 26 | |
| 29 Tentative profit or (loss). Subtract line 28 from line 7 | 29 | 190,350. | 27a Other expenses (from line 48) | 27a | |
| 30 Expenses for business use of your home. Attach Form 8829. Do not report such expenses elsewhere | 30 | | b Reserved for future use | 27b | |
| 31 Net profit or (loss). Subtract line 30 from line 29. | 31 | 190,350. | | | |
| • If a profit, enter on both Form 1040, line 12 (or Form 1040NR, line 13) and on Schedule SE, line 2. If you entered an amount on line 1c, see instr. Estates and trusts, enter on Form 1041, line 3. | | | | | |
| • If a loss, you must go to line 32. | | | | | |
| 32 If you have a loss, check the box that describes your investment in this activity (see instructions). | | | | | |
| • If you checked 32a, enter the loss on both Form 1040, line 12, (or Form 1040NR, line 13) and on Schedule SE, line 2. If you entered an amount on line 1c, see the instructions for line 31. Estates and trusts, enter on Form 1041, line 3. | | | | | |
| • If you checked 32b, you must attach Form 6198. Your loss may be limited. | | | | | |
| | 32a | <input type="checkbox"/> | All investment is at risk. | | |
| | 32b | <input type="checkbox"/> | Some investment is not at risk. | | |

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

Schedule C (Form 1040) 2011

Part III Cost of Goods Sold (see instructions)

33 Method(s) used to value closing inventory: a Cost b Lower of cost or market c Other (attach explanation)

34 Was there any change in determining quantities, costs, or valuations between opening and closing inventory? If "Yes," attach explanation Yes No

| | | |
|--|----|--|
| 35 Inventory at beginning of year. If different from last year's closing inventory, attach explanation | 35 | |
| 36 Purchases less cost of items withdrawn for personal use | 36 | |
| 37 Cost of labor. Do not include any amounts paid to yourself | 37 | |
| 38 Materials and supplies | 38 | |
| 39 Other costs | 39 | |
| 40 Add lines 35 through 39 | 40 | |
| 41 Inventory at end of year | 41 | |
| 42 Cost of goods sold. Subtract line 41 from line 40. Enter the result here and on line 4 | 42 | |

Part IV Information on Your Vehicle. Complete this part **only** if you are claiming car or truck expenses on line 9 and are not required to file Form 4562 for this business. See the instructions for line 13 to find out if you must file Form 4562.

43 When did you place your vehicle in service for business purposes? (month, day, year) _____

44 Of the total number of miles you drove your vehicle during 2011, enter the number of miles you used your vehicle for:
 a Business _____ b Commuting (see instructions) _____ c Other _____

45 Was your vehicle available for personal use during off-duty hours? Yes No

46 Do you (or your spouse) have another vehicle available for personal use? Yes No

47 a Do you have evidence to support your deduction? Yes No

b If "Yes," is the evidence written? Yes No

Part V Other Expenses. List below business expenses not included on lines 8-26 or line 30.

| | | |
|---|----|--|
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| | | |
| 48 Total other expenses. Enter here and on line 27a | 48 | |

**SCHEDULE C
(Form 1040)**

Department of the Treasury
Internal Revenue Service (99)

Profit or Loss From Business

(Sole Proprietorship)

▶ For information on Schedule C and its instructions, go to www.irs.gov/schedulec
▶ Attach to Form 1040, 1040NR, or 1041; partnerships generally must file Form 1065.

OMB No. 1545-0074

2011

Attachment
Sequence No. **09**

Name of proprietor

WILLARD M ROMNEY

Social security number (SSN)

B Enter code from instructions

A Principal business or profession, including product or service (see instructions)

C Business name. If no separate business name, leave blank.

DIRECTOR'S FEES

D Employer ID number(EIN), (see instr.)

E Business address (including suite or room no.)
City, town or post office, state, and ZIP code

F Accounting method: (1) Cash (2) Accrual (3) Other (specify) ▶

G Did you "materially participate" in the operation of this business during 2011? If "No," see instructions for limit on losses . . . Yes No

H If you started or acquired this business during 2011, check here

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

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

Part I Income

SEE STATEMENT 9

| | | | |
|---|-----------|----------|--|
| 1a Merchant card and third party payments. For 2011, enter -0- | 1a | | |
| b Gross receipts or sales not entered on line 1a (see instructions) | 1b | 260,390. | |
| c Income reported to you on Form W-2 if the "Statutory Employee" box on that form was checked. Caution. See instr. before completing this line. | 1c | | |
| d Total gross receipts. Add lines 1a through 1c | 1d | 260,390. | |
| 2 Returns and allowances plus any other adjustments (see instructions) | 2 | | |
| 3 Subtract line 2 from line 1d | 3 | 260,390. | |
| 4 Cost of goods sold (from line 42). | 4 | | |
| 5 Gross profit. Subtract line 4 from line 3 | 5 | 260,390. | |
| 6 Other income, including federal and state gasoline or fuel tax credit or refund (see instructions). | 6 | | |
| 7 Gross income. Add lines 5 and 6 | 7 | 260,390. | |

Part II Expenses

Enter expenses for business use of your home only on line 30.

| | | | | | |
|---|------------|----------|--|--------------------------|---------------------------------|
| 8 Advertising | 8 | | 18 Office expense (see instructions) | 18 | |
| 9 Car and truck expenses (see instructions), | 9 | | 19 Pension and profit-sharing plans | 19 | |
| 10 Commissions and fees | 10 | | 20 Rent or lease (see instructions): | | |
| 11 Contract labor (see instructions) | 11 | | a Vehicles, machinery, and equipment | 20a | |
| 12 Depletion | 12 | | b Other business property | 20b | |
| 13 Depreciation and section 179 expense deduction (not included in Part III) (see instructions) | 13 | | 21 Repairs and maintenance | 21 | |
| 14 Employee benefit programs (other than on line 19), | 14 | | 22 Supplies (not included in Part III) | 22 | |
| 15 Insurance (other than health), | 15 | | 23 Taxes and licenses | 23 | |
| 16 Interest: | | | 24 Travel, meals, and entertainment: | | |
| a Mortgage (paid to banks, etc.) | 16a | | a Travel | 24a | |
| b Other | 16b | | b Deductible meals and entertainment (see instructions) | 24b | |
| 17 Legal and professional services | 17 | | 25 Utilities | 25 | |
| 28 Total expenses before expenses for business use of home. Add lines 8 through 27a | 28 | | 26 Wages (less employment credits), | 26 | |
| 29 Tentative profit or (loss). Subtract line 28 from line 7 | 29 | 260,390. | 27a Other expenses (from line 48) | 27a | |
| 30 Expenses for business use of your home. Attach Form 8829. Do not report such expenses elsewhere | 30 | | b Reserved for future use | 27b | |
| 31 Net profit or (loss). Subtract line 30 from line 29. | | | | | |
| • If a profit, enter on both Form 1040, line 12 (or Form 1040NR, line 13) and on Schedule SE, line 2. If you entered an amount on line 1c, see instr. Estates and trusts, enter on Form 1041, line 3. | | | | | |
| • If a loss, you must go to line 32. | | | | | |
| 32 If you have a loss, check the box that describes your investment in this activity (see instructions). | | | | | |
| • If you checked 32a, enter the loss on both Form 1040, line 12, (or Form 1040NR, line 13) and on Schedule SE, line 2. If you entered an amount on line 1c, see the instructions for line 31. Estates and trusts, enter on Form 1041, line 3. | | | | | |
| • If you checked 32b, you must attach Form 6198. Your loss may be limited. | | | | | |
| | 31 | 260,390. | | | |
| | 32a | | | <input type="checkbox"/> | All investment is at risk. |
| | 32b | | | <input type="checkbox"/> | Some investment is not at risk. |

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

Schedule C (Form 1040) 2011

Part III Cost of Goods Sold (see instructions)

| | | | | |
|---|---------------------------------|--|---|---|
| 33 Method(s) used to value closing inventory: | a <input type="checkbox"/> Cost | b <input type="checkbox"/> Lower of cost or market | c <input type="checkbox"/> Other (attach explanation) | |
| 34 Was there any change in determining quantities, costs, or valuations between opening and closing inventory? If "Yes," attach explanation | | | | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| 35 Inventory at beginning of year. If different from last year's closing inventory, attach explanation | 35 | | | |
| 36 Purchases less cost of items withdrawn for personal use | 36 | | | |
| 37 Cost of labor. Do not include any amounts paid to yourself | 37 | | | |
| 38 Materials and supplies | 38 | | | |
| 39 Other costs | 39 | | | |
| 40 Add lines 35 through 39 | 40 | | | |
| 41 Inventory at end of year | 41 | | | |
| 42 Cost of goods sold. Subtract line 41 from line 40. Enter the result here and on line 4 | 42 | | | |

Part IV Information on Your Vehicle. Complete this part **only** if you are claiming car or truck expenses on line 9 and are not required to file Form 4562 for this business. See the instructions for line 13 to find out if you must file Form 4562.

43 When did you place your vehicle in service for business purposes? (month, day, year) ► _____

44 Of the total number of miles you drove your vehicle during 2011, enter the number of miles you used your vehicle for:

a Business _____ b Commuting (see instructions) _____ c Other _____

45 Was your vehicle available for personal use during off-duty hours?

Yes No

46 Do you (or your spouse) have another vehicle available for personal use?

Yes No

47 a Do you have evidence to support your deduction?

Yes No

b If "Yes," is the evidence written?

Yes No

Part V Other Expenses. List below business expenses not included on lines 8-26 or line 30.

| | |
|---|----|
| | |
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| | |
| | |
| 48 Total other expenses. Enter here and on line 27a | 48 |

**SCHEDULE D
(Form 1040)**

Department of the Treasury
Internal Revenue Service (99)

Capital Gains and Losses

▶ Attach to Form 1040 or Form 1040NR.

▶ See Instructions for Schedule D (Form 1040).

▶ Use Form 8949 to list your transactions for lines 1, 2, 3, 8, 9, and 10.

OMB No. 1545-0074

2011

Attachment
Sequence No. **12**

Name(s) shown on return

WILLARD M ROMNEY & ANN D ROMNEY

Your social security number

Part I Short-Term Capital Gains and Losses - Assets Held One Year or Less

| Complete Form 8949 before completing line 1, 2, or 3. This form may be easier to complete if you round off cents to whole dollars. | | (e) Sales price from Form(s) 8949, line 2, column (e) | (f) Cost or other basis from Form(s) 8949, line 2, column (f) | (g) Adjustments to gain or loss from Form(s) 8949, line 2, column (g) | (h) Gain or (loss) Combine columns (e), (f), and (g) |
|---|---|---|---|---|--|
| 1 | Short-term totals from all Forms 8949 with box A checked in Part I | | () | | |
| 2 | Short-term totals from all Forms 8949 with box B checked in Part I | | () | | |
| 3 | Short-term totals from all Forms 8949 with box C checked in Part I | | () | | |
| 4 | Short-term gain from Form 6252 and short-term gain or (loss) from Forms 4684, 6781, and 8824 | | | | 4 11,214. |
| 5 | Net short-term gain or (loss) from partnerships, S corporations, estates, and trusts from Schedule(s) K-1 | | | | 5 SEE STATEMENT 10. -2292120. |
| 6 | Short-term capital loss carryover. Enter the amount, if any, from line 8 of your Capital Loss Carryover Worksheet in the instructions | | | | 6 () |
| 7 | Net short-term capital gain or (loss) . Combine lines 1 through 6 in column (h). If you have any long-term capital gains or losses, go to Part II below. Otherwise, go to Part III on the back | | | | 7 -2280906. |

Part II Long-Term Capital Gains and Losses - Assets Held More Than One Year

| Complete Form 8949 before completing line 8, 9, or 10. This form may be easier to complete if you round off cents to whole dollars. | | (e) Sales price from Form(s) 8949, line 4, column (e) | (f) Cost or other basis from Form(s) 8949, line 4, column (f) | (g) Adjustments to gain or loss from Form(s) 8949, line 4, column (g) | (h) Gain or (loss) Combine columns (e), (f), and (g) |
|--|--|---|---|---|--|
| 8 | Long-term totals from all Forms 8949 with box A checked in Part II | | () | | |
| 9 | Long-term totals from all Forms 8949 with box B checked in Part II | | () | | |
| 10 | Long-term totals from all Forms 8949 with box C checked in Part II | | () | | |
| 11 | Gain from Form 4797, Part I; long-term gain from Forms 2439 and 6252; and long-term gain or (loss) from Forms 4684, 6781, and 8824 | | | | 11 17,933. STMT 11 |
| 12 | Net long-term gain or (loss) from partnerships, S corporations, estates, and trusts from Schedule(s) K-1 | | | | 12 9,033,933. |
| 13 | Capital gain distributions. See the instructions | | | | 13 39,216. STMT 12. |
| 14 | Long-term capital loss carryover. Enter the amount, if any, from line 13 of your Capital Loss Carryover Worksheet in the instructions | | | | 14 () |
| 15 | Net long-term capital gain or (loss) . Combine lines 8 through 14 in column (h). Then go to Part III on the back | | | | 15 9,091,082. |

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

Schedule D (Form 1040) 2011

Part III Summary

| | | |
|---|-----------|------------|
| 16 Combine lines 7 and 15 and enter the result | 16 | 6,810,176. |
| <ul style="list-style-type: none">• If line 16 is a gain, enter the amount from line 16 on Form 1040, line 13, or Form 1040NR, line 14. Then go to line 17 below.• If line 16 is a loss, skip lines 17 through 20 below. Then go to line 21. Also be sure to complete line 22.• If line 16 is zero, skip lines 17 through 21 below and enter -0- on Form 1040, line 13, or Form 1040NR, line 14. Then go to line 22. | | |
| 17 Are lines 15 and 16 both gains? <input checked="" type="checkbox"/> Yes. Go to line 18. <input type="checkbox"/> No. Skip lines 18 through 21, and go to line 22. | | |
| 18 Enter the amount, if any, from line 7 of the 28% Rate Gain Worksheet in the instructions | 18 | |
| 19 Enter the amount, if any, from line 18 of the Unrecaptured Section 1250 Gain Worksheet in the instructions | 19 | |
| 20 Are lines 18 and 19 both zero or blank? <input checked="" type="checkbox"/> Yes. Complete Form 1040 through line 43, or Form 1040NR through line 41. Then complete the Qualified Dividends and Capital Gain Tax Worksheet in the instructions for Form 1040, line 44 (or in the instructions for Form 1040NR, line 42). Do not complete lines 21 and 22 below. <input type="checkbox"/> No. Complete Form 1040 through line 43, or Form 1040NR through line 41. Then complete the Schedule D Tax Worksheet in the instructions. Do not complete lines 21 and 22 below. | | |
| 21 If line 16 is a loss, enter here and on Form 1040, line 13, or Form 1040NR, line 14, the smaller of: <ul style="list-style-type: none">• The loss on line 16 or• (\$3,000), or if married filing separately, (\$1,500) } | 21 | () |
| Note. When figuring which amount is smaller, treat both amounts as positive numbers. | | |
| 22 Do you have qualified dividends on Form 1040, line 9b, or Form 1040NR, line 10b? <input type="checkbox"/> Yes. Complete Form 1040 through line 43, or Form 1040NR through line 41. Then complete the Qualified Dividends and Capital Gain Tax Worksheet in the instructions for Form 1040, line 44 (or in the instructions for Form 1040NR, line 42). <input type="checkbox"/> No. Complete the rest of Form 1040 or Form 1040NR. | | |

**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.)

OMB No. 1545-0074

2011

Attachment
Sequence No. **13**

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

Name(s) shown on return

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

A Did you make any payments in 2011 that would require you to file Form(s) 1099? (see instructions)

B If "Yes," did you or will you file all required Forms 1099?

| | | | |
|--------------------------|-----|--------------------------|----|
| <input type="checkbox"/> | Yes | <input type="checkbox"/> | No |
| <input type="checkbox"/> | Yes | <input type="checkbox"/> | 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 | | | QJV |
|----------|--|----------------------|--|-------------|-------------------|--|-----|
| | | | | Days | Personal Use Days | | |
| A | <u>THE ANN AND MITT ROMNEY 1995 FA</u> | | | | | | |
| B | <u>THE ANN D. ROMNEY BLIND TRUST</u> | | | | | | |
| 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 | B | C |
| 3a Merchant card and third party payments. For 2011, enter -0- | 3a | | | |
| b Payments not reported to you on line 3a | 3b | 319. | 1,608. | |
| 4 Total not including amounts on line 3a that are not income (see instructions) | 4 | 319. | 1,608. | |

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 | 319. | 1,608. | |
| 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 | | 1,927. | |
| 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 | | | 1,927. |
| 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 | | | 1,927. |

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

Schedule E (Form 1040) 2011

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

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

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 [X] No

Table with 5 columns: (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. Row A: INTERCONTINENTAL REAL ESTATE INVESTM, P, [] [] [] [] []

STMT 13 Passive Income and Loss / Nonpassive Income and Loss. Columns: (f) Passive loss allowed, (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. Row A: 1,005. Row 30: 1,005. Row 31: (). Row 32: 1,005.

Part III Income or Loss From Estates and Trusts

Table with 2 columns: (a) Name, (b) Employer identification number. Row A: SEE STATEMENT 14

STMT 15 Passive Income and Loss / Nonpassive Income and Loss STMT 17. Columns: (c) Passive deduction or loss allowed, (d) Passive income from Schedule K-1, (e) Deduction or loss from Schedule K-1, (f) Other income from Schedule K-1. Row A: [] [] [] [] Row B: [] [] [] [] Row 34a: -463,293, 1,785,550. Row 35: 1,785,550. Row 36: (1,668,107). Row 37: 117,443.

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

Table with 5 columns: (a) Name, (b) Employer identification number, (c) Excess inclusion from Schedules Q, line 2c, (d) Taxable income (net loss) from Schedules Q, line 1b, (e) Income from Schedules Q, line 3b. Row 38: [] [] [] [] [] Row 39: [] [] [] [] []

Part V Summary

Table with 2 columns: Description, Amount. Row 40: Net farm rental income or (loss) from Form 4835. Also, complete line 42 below. Row 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. Row 42: Reconciliation of farming and fishing income. Row 43: Reconciliation for real estate professionals. Row 40: 40. Row 41: 120,375. Row 42: 42. Row 43: 43.

**SCHEDULE SE
(Form 1040)**

Department of the Treasury
Internal Revenue Service (99)

Self-Employment Tax

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

OMB No. 1545-0074

2011
Attachment
Sequence No. 17

Name of person with self-employment income (as shown on Form 1040)

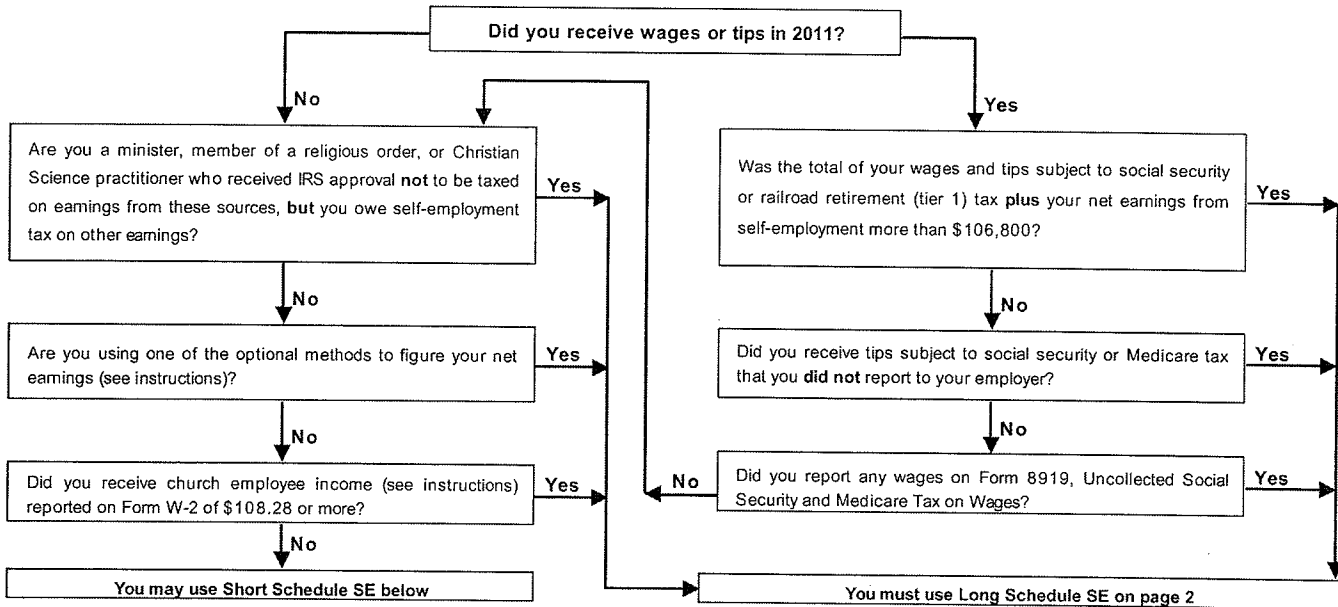
WILLARD M ROMNEY

Social security number of person
with self-employment income ▶

Before you begin: To determine if you must file Schedule SE, see the instructions.

May I Use Short Schedule SE or Must I Use Long Schedule SE?

Note. Use this flowchart only if you must file Schedule SE. If unsure, see *Who Must File Schedule SE* in the instructions.



Section A - Short Schedule SE. Caution. Read above to see if you can use Short Schedule SE.

| | | |
|--|-----------|----------|
| 1a Net farm profit or (loss) from Schedule F, line 34, and farm partnerships, Schedule K-1 (Form 1065), box 14, code A | 1a | |
| b If you received social security retirement or disability benefits, enter the amount of Conservation Reserve Program payments included on Schedule F, line 4b, or listed on Schedule K-1 (Form 1065), box 20, code Y | 1b | () |
| 2 Net profit or (loss) from Schedule C, line 31; Schedule C-EZ, line 3; Schedule K-1 (Form 1065), box 14, code A (other than farming); and Schedule K-1 (Form 1065-B), box 9, code J1. Ministers and members of religious orders, see instructions for types of income to report on this line. See instructions for other income to report. SEE STATEMENT 19. | 2 | 450,740. |
| 3 Combine lines 1a, 1b, and 2. | 3 | 450,740. |
| 4 Multiply line 3 by 92.35% (.9235). If less than \$400, you do not owe self-employment tax; do not file this schedule unless you have an amount on line 1b. ▶ Note. If line 4 is less than \$400 due to Conservation Reserve Program payments on line 1b, see instructions. | 4 | 416,258. |
| 5 Self-employment tax. If the amount on line 4 is: • \$106,800 or less, multiply line 4 by 13.3% (.133). Enter the result here and on Form 1040, line 56, or Form 1040NR, line 54 • More than \$106,800, multiply line 4 by 2.9% (.029). Then, add \$11,107.20 to the result. Enter the total here and on Form 1040, line 56, or Form 1040NR, line 54 | 5 | 23,179. |
| 6 Deduction for employer-equivalent portion of self-employment tax. If the amount on line 5 is: • \$14,204.40 or less, multiply line 5 by 57.51% (.5751) • More than \$14,204.40 multiply line 5 by 50% (.50) and add \$1,067 to the result. Enter the result here and on Form 1040, line 27, or Form 1040NR, line 27 | 6 | 12,657. |

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

Schedule SE (Form 1040) 2011

Foreign Tax Credit
(Individual, Estate, or Trust)

Department of the Treasury
Internal Revenue Service (99)

▶ Attach to Form 1040, 1040NR, 1041, or 990-T.
▶ See separate instructions.

2011
Attachment
Sequence No. **19**

Name **WILLARD M ROMNEY**
ANN D ROMNEY

Identifying number as shown on page 1 of your tax return

Use a separate Form 1116 for each category of income listed below. See **Categories of Income** in the instructions. Check only one box on each Form 1116. Report all amounts in U.S. dollars except where specified in Part II below.

- a Passive category income c Section 901(j) income e Lump-sum distributions
b General category income d Certain income re-sourced by treaty

f Resident of (name of country) ▶ **UNITED STATES**

Note: If you paid taxes to only one foreign country or U.S. possession, use column A in Part I and line A in Part II. If you paid taxes to more than one foreign country or U.S. possession, use a separate column and line for each country or possession.

Part I Taxable Income or Loss From Sources Outside the United States (for Category Checked Above)

| | Foreign Country or U.S. Possession | | | Total (Add cols. A, B, and C.) |
|--|------------------------------------|---|---|-----------------------------------|
| | A | B | C | |
| g Enter the name of the foreign country or U.S. possession ▶ | VARIOUS COUNTRIES | | | |
| 1a Gross income from sources within country shown above and of the type checked above (see instructions): | 3,505,188. | | | 1a 3,505,188. |
| b Check if line 1a is compensation for personal services as an employee, your total compensation from all sources is \$250,000 or more, and you used an alternative basis to determine its source (see instructions) ▶ <input type="checkbox"/> | | | | |
| Deductions and losses (Caution: See instructions): | | | | SEE SOURCING STATEMENT |
| 2 Expenses definitely related to the income on line 1a (attach statement) | 1,074,011. | | | |
| 3 Pro rata share of other deductions not definitely related: | | | | |
| a Certain itemized deductions or standard deduction (see instructions) | 1,541,905. | | | |
| b Other deductions (attach statement) | 12,657. | | | |
| c Add lines 3a and 3b | 1,554,562. | | | |
| d Gross foreign source income (see instructions) | 3,505,188. | | | |
| e Gross income from all sources (see instructions) | 18,215,457. | | | |
| f Divide line 3d by line 3e (see instructions) | 0.19242932 | | | |
| g Multiply line 3c by line 3f | 299,143. | | | |
| 4 Pro rata share of interest expense (see instructions): | | | | |
| a Home mortgage interest (use worksheet on page 14 of the instructions) | | | | |
| b Other interest expense | | | | |
| 5 Losses from foreign sources | | | | |
| 6 Add lines 2, 3g, 4a, 4b, and 5 | 1,373,154. | | | 6 1,373,154. |
| 7 Subtract line 6 from line 1a. Enter the result here and on line 15, page 2 ▶ | | | | 7 2,132,034. |

Part II Foreign Taxes Paid or Accrued (see instructions)

| Country | Credit is claimed for taxes (you must check one) (h) <input checked="" type="checkbox"/> Paid (i) <input type="checkbox"/> Accrued | Foreign taxes paid or accrued | | | | | | | (s) Total foreign taxes paid or accrued (add cols. (o) through (r)) |
|----------|--|-------------------------------|-------------------------|--------------|---|------------------------------|-------------------------|--------------|---|
| | | In foreign currency | | | | In U.S. dollars | | | |
| | | Taxes withheld at source on: | | | (n) Other foreign taxes paid or accrued | Taxes withheld at source on: | | | |
| | (j) Date paid or accrued | (k) Dividends | (l) Rents and royalties | (m) Interest | | (o) Dividends | (p) Rents and royalties | (q) Interest | (r) Other foreign taxes paid or accrued |
| A | 12/31/2011 | | | | | | | 83,853. | |
| B | | | | | | | | 83,853. | |
| C | | | | | | | | | |
| 8 | Add lines A through C, column (s). Enter the total here and on line 9, page 2 ▶ | | | | | | | | 8 83,853. |

For Paperwork Reduction Act Notice, see instructions.

Part III Figuring the Credit

| | | | | | |
|----|--|----|------------|------------|--|
| 9 | Enter the amount from line 8. These are your total foreign taxes paid or accrued for the category of income checked above Part I | 9 | 83,853. | | |
| 10 | Carryback or carryover (attach detailed computation) . . . STMT. 23. . . | 10 | 18,937. | | |
| 11 | Add lines 9 and 10 | 11 | 102,790. | | |
| 12 | Reduction in foreign taxes (see instructions). | 12 | () | | |
| 13 | Taxes reclassified under high tax kickout (see instructions). | 13 | | | |
| 14 | Combine lines 11, 12, and 13. This is the total amount of foreign taxes available for credit | 14 | | 102,790. | |
| 15 | Enter the amount from line 7. This is your taxable income or (loss) from sources outside the United States (before adjustments) for the category of income checked above Part I (see instructions). STMT. 23. . . | 15 | 2,132,034. | | |
| 16 | Adjustments to line 15 (see instructions) | 16 | -10,364. | | |
| 17 | Combine the amounts on lines 15 and 16. This is your net foreign source taxable income. (If the result is zero or less, you have no foreign tax credit for the category of income you checked above Part I. Skip lines 18 through 22. However, if you are filing more than one Form 1116, you must complete line 20.) | 17 | 2,121,670. | | |
| 18 | Individuals: Enter the amount from Form 1040, line 41, or Form 1040NR, line 39. Estates and trusts: Enter your taxable income without the deduction for your exemption. <i>Caution: If you figured your tax using the lower rates on qualified dividends or capital gains, see instructions.</i> | 18 | 9,015,109. | | |
| 19 | Divide line 17 by line 18. If line 17 is more than line 18, enter "1". | 19 | | 0.23534602 | |
| 20 | Individuals: Enter the amount from Form 1040, line 44. If you are a nonresident alien, enter the amount from Form 1040NR, line 42. Estates and trusts: Enter the amount from Form 1041, Schedule G, line 1a, or the total of Form 990-T, lines 36 and 37. <i>Caution: If you are completing line 20 for separate category e (lump-sum distributions), see instructions.</i> | 20 | | 1,340,834. | |
| 21 | Multiply line 20 by line 19 (maximum amount of credit) | 21 | | 315,560. | |
| 22 | Enter the smaller of line 14 or line 21. If this is the only Form 1116 you are filing, skip lines 23 through 27 and enter this amount on line 28. Otherwise, complete the appropriate line in Part IV (see instructions) ▶ | 22 | | 102,790. | |

Part IV Summary of Credits From Separate Parts III (see instructions)

| | | | | | |
|----|---|----|----------|----------|--|
| 23 | Credit for taxes on passive category income | 23 | 102,790. | | |
| 24 | Credit for taxes on general category income | 24 | NONE | | |
| 25 | Credit for taxes on certain income re-sourced by treaty | 25 | | | |
| 26 | Credit for taxes on lump-sum distributions | 26 | | | |
| 27 | Add lines 23 through 26 | 27 | | 102,790. | |
| 28 | Enter the smaller of line 20 or line 27 | 28 | | 102,790. | |
| 29 | Reduction of credit for international boycott operations. See instructions for line 12 | 29 | | | |
| 30 | Subtract line 29 from line 28. This is your foreign tax credit . Enter here and on Form 1040, line 47; Form 1040NR, line 45; Form 1041, Schedule G, line 2a; or Form 990-T, line 40a ▶ | 30 | | 102,790. | |

Foreign Tax Credit

(Individual, Estate, or Trust)

2011

Attachment Sequence No. **19**

Department of the Treasury
Internal Revenue Service (99)

▶ Attach to Form 1040, 1040NR, 1041, or 990-T.

▶ See separate instructions.

Name **WILLARD M ROMNEY**
ANN D ROMNEY

Identifying number as shown on page 1 of your tax return

Use a separate Form 1116 for each category of income listed below. See **Categories of Income** in the instructions. Check only one box on each Form 1116. Report all amounts in U.S. dollars except where specified in Part II below.

- a Passive category income c Section 901(j) income e Lump-sum distributions
b General category income d Certain income re-sourced by treaty

f Resident of (name of country) ▶ **UNITED STATES**

Note: If you paid taxes to only one foreign country or U.S. possession, use column A in Part I and line A in Part II. If you paid taxes to more than one foreign country or U.S. possession, use a separate column and line for each country or possession.

Part I Taxable Income or Loss From Sources Outside the United States (for Category Checked Above)

| | Foreign Country or U.S. Possession | | | Total (Add cols. A, B, and C.) |
|--|------------------------------------|---|---|-----------------------------------|
| | A | B | C | |
| g Enter the name of the foreign country or U.S. possession | VARIOUS COUNTRIES | | | |
| 1a Gross income from sources within country shown above and of the type checked above (see instructions): | | | | 1a |
| b Check if line 1a is compensation for personal services as an employee, your total compensation from all sources is \$250,000 or more, and you used an alternative basis to determine its source (see instructions): | | | | |
| Deductions and losses (Caution: See instructions): | | | | SEE SOURCING STATEMENT |
| 2 Expenses definitely related to the income on line 1a (attach statement) | 10,364. | | | |
| 3 Pro rata share of other deductions not definitely related: | | | | |
| a Certain itemized deductions or standard deduction (see instructions) | 1,541,905. | | | |
| b Other deductions (attach statement) | 12,657. | | | |
| c Add lines 3a and 3b | 1,554,562. | | | |
| d Gross foreign source income (see instructions) | | | | |
| e Gross income from all sources (see instructions) | | | | |
| f Divide line 3d by line 3e (see instructions) | | | | |
| g Multiply line 3c by line 3f | | | | |
| 4 Pro rata share of interest expense (see instructions): | | | | |
| a Home mortgage interest (use worksheet on page 14 of the instructions) | | | | |
| b Other interest expense | | | | |
| 5 Losses from foreign sources | | | | |
| 6 Add lines 2, 3g, 4a, 4b, and 5 | 10,364. | | | 6 10,364. |
| 7 Subtract line 6 from line 1a. Enter the result here and on line 15, page 2 | | | | 7 -10,364. |

Part II Foreign Taxes Paid or Accrued (see instructions)

| Country | Credit is claimed for taxes (you must check one) | | Foreign taxes paid or accrued | | | | | | | (s) Total foreign taxes paid or accrued (add cols. (o) through (r)) | | |
|----------|---|--------------------------------------|-------------------------------|--------------|---------------|---|------------------------------|--------------|---|---|--|---------------|
| | (h) <input checked="" type="checkbox"/> Paid | (i) <input type="checkbox"/> Accrued | In foreign currency | | | | In U.S. dollars | | | | | |
| | | | Taxes withheld at source on: | | | (n) Other foreign taxes paid or accrued | Taxes withheld at source on: | | | | | |
| | (j) Date paid or accrued | (k) Dividends | (l) Rents and royalties | (m) Interest | (o) Dividends | | (p) Rents and royalties | (q) Interest | (r) Other foreign taxes paid or accrued | | | |
| A | | | | | | | | | | | | |
| B | | | | | | | | | | | | 303. |
| C | | | | | | | | | | | | 303. |
| 8 | Add lines A through C, column (s). Enter the total here and on line 9, page 2 | | | | | | | | | | | 8 303. |

For Paperwork Reduction Act Notice, see instructions.

Part III Figuring the Credit

| | | | | |
|----|--|----|----------|------|
| 9 | Enter the amount from line 8. These are your total foreign taxes paid or accrued for the category of income checked above Part I | 9 | 303. | |
| 10 | Carryback or carryover (attach detailed computation) . . . STMT. 24 . . . | 10 | 100,700. | |
| 11 | Add lines 9 and 10 | 11 | 101,003. | |
| 12 | Reduction in foreign taxes (see instructions). | 12 | () | |
| 13 | Taxes reclassified under high tax kickout (see instructions). | 13 | | |
| 14 | Combine lines 11, 12, and 13. This is the total amount of foreign taxes available for credit | 14 | 101,003. | |
| 15 | Enter the amount from line 7. This is your taxable income or (loss) from sources outside the United States (before adjustments) for the category of income checked above Part I (see instructions). | 15 | -10,364. | |
| 16 | Adjustments to line 15 (see instructions) | 16 | | |
| 17 | Combine the amounts on lines 15 and 16. This is your net foreign source taxable income. (If the result is zero or less, you have no foreign tax credit for the category of income you checked above Part I. Skip lines 18 through 22. However, if you are filing more than one Form 1116, you must complete line 20.) | 17 | -10,364. | |
| 18 | Individuals: Enter the amount from Form 1040, line 41, or Form 1040NR, line 39. Estates and trusts: Enter your taxable income without the deduction for your exemption. <i>Caution: If you figured your tax using the lower rates on qualified dividends or capital gains, see instructions.</i> | 18 | | |
| 19 | Divide line 17 by line 18. If line 17 is more than line 18, enter "1". | 19 | | |
| 20 | Individuals: Enter the amount from Form 1040, line 44. If you are a nonresident alien, enter the amount from Form 1040NR, line 42. Estates and trusts: Enter the amount from Form 1041, Schedule G, line 1a, or the total of Form 990-T, lines 36 and 37. <i>Caution: If you are completing line 20 for separate category e (lump-sum distributions), see instructions.</i> | 20 | | |
| 21 | Multiply line 20 by line 19 (maximum amount of credit) | 21 | | |
| 22 | Enter the smaller of line 14 or line 21. If this is the only Form 1116 you are filing, skip lines 23 through 27 and enter this amount on line 28. Otherwise, complete the appropriate line in Part IV (see instructions) | 22 | | NONE |

Part IV Summary of Credits From Separate Parts III (see instructions)

| | | | | |
|----|---|----|--|--|
| 23 | Credit for taxes on passive category income | 23 | | |
| 24 | Credit for taxes on general category income | 24 | | |
| 25 | Credit for taxes on certain income re-sourced by treaty | 25 | | |
| 26 | Credit for taxes on lump-sum distributions | 26 | | |
| 27 | Add lines 23 through 26 | 27 | | |
| 28 | Enter the smaller of line 20 or line 27 | 28 | | |
| 29 | Reduction of credit for international boycott operations. See instructions for line 12 | 29 | | |
| 30 | Subtract line 29 from line 28. This is your foreign tax credit . Enter here and on Form 1040, line 47; Form 1040NR, line 45; Form 1041, Schedule G, line 2a; or Form 990-T, line 40a | 30 | | |

ALTERNATIVE MINIMUM TAX

Foreign Tax Credit

(Individual, Estate, or Trust)

▶ Attach to Form 1040, 1040NR, 1041, or 990-T.

▶ See separate instructions.

OMB No. 1545-0121

2011

Attachment Sequence No. 19

Form 1116

Department of the Treasury Internal Revenue Service (99)

Name WILLARD M ROMNEY ANN D ROMNEY

Identifying number as shown on page 1 of your tax return

Use a separate Form 1116 for each category of income listed below. See Categories of Income in the instructions. Check only one box on each Form 1116. Report all amounts in U.S. dollars except where specified in Part II below.

- a Passive category income
- b General category income
- c Section 901(j) income
- d Certain income re-sourced by treaty
- e Lump-sum distributions

f Resident of (name of country) ▶ UNITED STATES

Note: If you paid taxes to only one foreign country or U.S. possession, use column A in Part I and line A in Part II. If you paid taxes to more than one foreign country or U.S. possession, use a separate column and line for each country or possession.

Part I Taxable Income or Loss From Sources Outside the United States (for Category Checked Above)

| | Foreign Country or U.S. Possession | | | Total (Add cols. A, B, and C.) |
|---|------------------------------------|---|---|-----------------------------------|
| | A | B | C | |
| g Enter the name of the foreign country or U.S. possession ▶ | VARIOUS COUNTRIES | | | |
| 1a Gross income from sources within country shown above and of the type checked above (see instructions): ----- | 2,750,661. | | | 1a 2,750,661. |
| b Check if line 1a is compensation for personal services as an employee, your total compensation from all sources is \$250,000 or more, and you used an alternative basis to determine its source (see instructions) . ▶ <input type="checkbox"/> | | | | |
| Deductions and losses (Caution: See instructions): | | | | |
| 2 Expenses definitely related to the income on line 1a (attach statement) | 1,074,011. | | | |
| 3 Pro rata share of other deductions not definitely related: | | | | |
| a Certain itemized deductions or standard deduction (see instructions) | NONE | | | |
| b Other deductions (attach statement) | 12,657. | | | |
| c Add lines 3a and 3b | 12,657. | | | |
| d Gross foreign source income (see instructions) | 3,505,188. | | | |
| e Gross income from all sources (see instructions) | 18,215,116. | | | |
| f Divide line 3d by line 3e (see instructions) | 0.19243292 | | | |
| g Multiply line 3c by line 3f | 2,436. | | | |
| 4 Pro rata share of interest expense (see instructions): | | | | |
| a Home mortgage interest (use worksheet on page 14 of the instructions) | | | | |
| b Other interest expense | | | | |
| 5 Losses from foreign sources | | | | |
| 6 Add lines 2, 3g, 4a, 4b, and 5 | 1,076,447. | | | 6 1,076,447. |
| 7 Subtract line 6 from line 1a. Enter the result here and on line 15, page 2. ▶ | | | | 7 1,674,214. |

Part II Foreign Taxes Paid or Accrued (see instructions)

| Country | Credit is claimed for taxes (you must check one) (h) <input checked="" type="checkbox"/> Paid (i) <input type="checkbox"/> Accrued | Foreign taxes paid or accrued | | | | | | | (s) Total foreign taxes paid or accrued (add cols. (o) through (r)) |
|---|--|-------------------------------|---------------|-------------------------|---|-----------------|---------------|-------------------------|---|
| | | In foreign currency | | | (n) Other foreign taxes paid or accrued | In U.S. dollars | | | |
| | | (j) Date paid or accrued | (k) Dividends | (l) Rents and royalties | | (m) Interest | (o) Dividends | (p) Rents and royalties | |
| A | 12/31/2011 | | | | | | | 83,853. | 83,853. |
| B | | | | | | | | | |
| C | | | | | | | | | |
| 8 Add lines A through C, column (s). Enter the total here and on line 9, page 2 ▶ | | | | | | | | 83,853. | 83,853. |

For Paperwork Reduction Act Notice, see instructions.

Form 1116 (2011)

ALTERNATIVE MINIMUM TAX

Part III Figuring the Credit

| | | | | |
|----|--|----|------------|----------|
| 9 | Enter the amount from line 8. These are your total foreign taxes paid or accrued for the category of income checked above Part I | 9 | 83,853. | |
| 10 | Carryback or carryover (attach detailed computation) | 10 | | |
| 11 | Add lines 9 and 10 | 11 | 83,853. | |
| 12 | Reduction in foreign taxes (see instructions). | 12 | () | |
| 13 | Taxes reclassified under high tax kickout (see instructions). | 13 | | |
| 14 | Combine lines 11, 12, and 13. This is the total amount of foreign taxes available for credit | 14 | 83,853. | |
| 15 | Enter the amount from line 7. This is your taxable income or (loss) from sources outside the United States (before adjustments) for the category of income checked above Part I (see instructions). | 15 | 1,674,214. | STMT. 26 |
| 16 | Adjustments to line 15 (see instructions) | 16 | -10,364. | |
| 17 | Combine the amounts on lines 15 and 16. This is your net foreign source taxable income. (If the result is zero or less, you have no foreign tax credit for the category of income you checked above Part I. Skip lines 18 through 22. However, if you are filing more than one Form 1116, you must complete line 20.) | 17 | 1,663,850. | |
| 18 | Individuals: Enter the amount from Form 1040, line 41, or Form 1040NR, line 39. Estates and trusts: Enter your taxable income without the deduction for your exemption. <i>Caution: If you figured your tax using the lower rates on qualified dividends or capital gains, see instructions.</i> | 18 | 7,142,305. | |
| 19 | Divide line 17 by line 18. If line 17 is more than line 18, enter "1". | 19 | 0.23295701 | |
| 20 | Individuals: Enter the amount from Form 1040, line 44. If you are a nonresident alien, enter the amount from Form 1040NR, line 42. Estates and trusts: Enter the amount from Form 1041, Schedule G, line 1a, or the total of Form 990-T, lines 36 and 37. <i>Caution: If you are completing line 20 for separate category e (lump-sum distributions), see instructions.</i> | 20 | 1,996,381. | |
| 21 | Multiply line 20 by line 19 (maximum amount of credit) | 21 | 465,071. | |
| 22 | Enter the smaller of line 14 or line 21. If this is the only Form 1116 you are filing, skip lines 23 through 27 and enter this amount on line 28. Otherwise, complete the appropriate line in Part IV (see instructions) | 22 | 83,853. | |

Part IV Summary of Credits From Separate Parts III (see instructions)

| | | | | |
|----|---|----|---------|--|
| 23 | Credit for taxes on passive category income | 23 | 83,853. | |
| 24 | Credit for taxes on general category income | 24 | | |
| 25 | Credit for taxes on certain income re-sourced by treaty | 25 | | |
| 26 | Credit for taxes on lump-sum distributions | 26 | | |
| 27 | Add lines 23 through 26 | 27 | 83,853. | |
| 28 | Enter the smaller of line 20 or line 27 | 28 | 83,853. | |
| 29 | Reduction of credit for international boycott operations. See instructions for line 12 | 29 | | |
| 30 | Subtract line 29 from line 28. This is your foreign tax credit . Enter here and on Form 1040, line 47; Form 1040NR, line 45; Form 1041, Schedule G, line 2a; or Form 990-T, line 40a | 30 | 83,853. | |

Form **1116**

ALTERNATIVE MINIMUM TAX

Foreign Tax Credit

(Individual, Estate, or Trust)

▶ Attach to Form 1040, 1040NR, 1041, or 990-T.

▶ See separate instructions.

OMB No. 1545-0121

2011

Attachment Sequence No. **19**

Department of the Treasury
Internal Revenue Service (99)

Name **WILLARD M ROMNEY
ANN D ROMNEY**

Identifying number as shown on page 1 of your tax return

Use a separate Form 1116 for each category of income listed below. See **Categories of Income** in the instructions. Check only one box on each Form 1116. Report all amounts in U.S. dollars except where specified in Part II below.

- a Passive category income
- b General category income
- c Section 901(j) income
- d Certain income re-sourced by treaty
- e Lump-sum distributions

f Resident of (name of country) ▶ **UNITED STATES**

Note: If you paid taxes to only one foreign country or U.S. possession, use column A in Part I and line A in Part II. If you paid taxes to more than one foreign country or U.S. possession, use a separate column and line for each country or possession.

Part I Taxable Income or Loss From Sources Outside the United States (for Category Checked Above)

| | Foreign Country or U.S. Possession | | | Total (Add cols. A, B, and C.) |
|--|------------------------------------|---|---|-----------------------------------|
| | A | B | C | |
| g Enter the name of the foreign country or U.S. possession ▶ | VARIOUS COUNTRIES | | | |
| 1a Gross income from sources within country shown above and of the type checked above (see instructions): | NONE | | | 1a NONE |
| b Check if line 1a is compensation for personal services as an employee, your total compensation from all sources is \$250,000 or more, and you used an alternative basis to determine its source (see instructions) ▶ <input type="checkbox"/> | | | | |
| Deductions and losses (Caution: See instructions): | | | | |
| 2 Expenses definitely related to the income on line 1a (attach statement) | 10,364. | | | |
| 3 Pro rata share of other deductions not definitely related: | | | | |
| a Certain itemized deductions or standard deduction (see instructions) | NONE | | | |
| b Other deductions (attach statement) | 12,657. | | | |
| c Add lines 3a and 3b | 12,657. | | | |
| d Gross foreign source income (see instructions) | | | | |
| e Gross income from all sources (see instructions) | -341. | | | |
| f Divide line 3d by line 3e (see instructions) | | | | |
| g Multiply line 3c by line 3f | | | | |
| 4 Pro rata share of interest expense (see instructions): | | | | |
| a Home mortgage interest (use worksheet on page 14 of the instructions) | | | | |
| b Other interest expense | | | | |
| 5 Losses from foreign sources | | | | |
| 6 Add lines 2, 3g, 4a, 4b, and 5 | 10,364. | | | 6 10,364. |
| 7 Subtract line 6 from line 1a. Enter the result here and on line 15, page 2. ▶ | | | | 7 -10,364. |

Part II Foreign Taxes Paid or Accrued (see instructions)

| Country | Credit is claimed for taxes (you must check one) (h) <input checked="" type="checkbox"/> Paid (i) <input type="checkbox"/> Accrued | Foreign taxes paid or accrued | | | | | | | | (s) Total foreign taxes paid or accrued (add cols. (o) through (r)) | | | |
|--|--|-------------------------------|---------------|-------------------------|--------------|---|------------------------------|--|--|---|---|------|------|
| | | In foreign currency | | | | In U.S. dollars | | | | | | | |
| | | (j) Date paid or accrued | (k) Dividends | (l) Rents and royalties | (m) Interest | (n) Other foreign taxes paid or accrued | Taxes withheld at source on: | | | | (r) Other foreign taxes paid or accrued | | |
| A | | 12/31/2011 | | | | | | | | | | 303. | 303. |
| B | | | | | | | | | | | | | |
| C | | | | | | | | | | | | | |
| 8 Add lines A through C, column (s). Enter the total here and on line 9, page 2 ▶ | | | | | | | | | | | 8 | 303. | |

For Paperwork Reduction Act Notice, see instructions.

Form **1116** (2011)

ALTERNATIVE MINIMUM TAX

Part III Figuring the Credit

| | | | | |
|----|---|----|----------|--|
| 9 | Enter the amount from line 8. These are your total foreign taxes paid or accrued for the category of income checked above Part I | 9 | 303. | |
| 10 | Carryback or carryover (attach detailed computation) . . . STMT. 27 . . . | 10 | 119,936. | |
| 11 | Add lines 9 and 10 | 11 | 120,239. | |
| 12 | Reduction in foreign taxes (see instructions). | 12 | () | |
| 13 | Taxes reclassified under high tax kickout (see instructions). | 13 | | |
| 14 | Combine lines 11, 12, and 13. This is the total amount of foreign taxes available for credit | 14 | 120,239. | |
| 15 | Enter the amount from line 7. This is your taxable income or (loss) from sources outside the United States (before adjustments) for the category of income checked above Part I (see instructions). | 15 | -10,364. | |
| 16 | Adjustments to line 15 (see instructions) | 16 | | |
| 17 | Combine the amounts on lines 15 and 16. This is your net foreign source taxable income. (If the result is zero or less, you have no foreign tax credit for the category of income you checked above Part I. Skip lines 18 through 22. However, if you are filing more than one Form 1116, you must complete line 20.) | 17 | | |
| 18 | Individuals: Enter the amount from Form 1040, line 41, or Form 1040NR, line 39. Estates and trusts: Enter your taxable income without the deduction for your exemption. SEE. STATEMENT. 29 <i>Caution: If you figured your tax using the lower rates on qualified dividends or capital gains, see instructions.</i> | 18 | | |
| 19 | Divide line 17 by line 18. If line 17 is more than line 18, enter "1". | 19 | | |
| 20 | Individuals: Enter the amount from Form 1040, line 44. If you are a nonresident alien, enter the amount from Form 1040NR, line 42. Estates and trusts: Enter the amount from Form 1041, Schedule G, line 1a, or the total of Form 990-T, lines 36 and 37 <i>Caution: If you are completing line 20 for separate category e (lump-sum distributions), see instructions.</i> | 20 | | |
| 21 | Multiply line 20 by line 19 (maximum amount of credit) | 21 | | |
| 22 | Enter the smaller of line 14 or line 21. If this is the only Form 1116 you are filing, skip lines 23 through 27 and enter this amount on line 28. Otherwise, complete the appropriate line in Part IV (see instructions) | 22 | | |

Part IV Summary of Credits From Separate Parts III (see instructions)

| | | | | |
|----|---|----|--|--|
| 23 | Credit for taxes on passive category income | 23 | | |
| 24 | Credit for taxes on general category income | 24 | | |
| 25 | Credit for taxes on certain income re-sourced by treaty | 25 | | |
| 26 | Credit for taxes on lump-sum distributions | 26 | | |
| 27 | Add lines 23 through 26 | 27 | | |
| 28 | Enter the smaller of line 20 or line 27 | 28 | | |
| 29 | Reduction of credit for international boycott operations. See instructions for line 12 | 29 | | |
| 30 | Subtract line 29 from line 28. This is your foreign tax credit . Enter here and on Form 1040, line 47; Form 1040NR, line 45; Form 1041, Schedule G, line 2a; or Form 990-T, line 40a | 30 | | |

General Business Credit

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

WILLARD M ROMNEY & ANN D ROMNEY

Identifying number
 [REDACTED]

Part I **Current Year Credit for Credits Not Allowed Against Tentative Minimum Tax (TMT)**
 (See instructions and complete Part(s) III before Parts I and II)

| | | | |
|---|---|---|-----|
| 1 | General business credit from line 2 of all Parts III with box A checked | 1 | |
| 2 | Passive activity credits from line 2 of all Parts III with box B checked | 2 | 27. |
| 3 | Enter the applicable passive activity credits allowed for 2011 (see instructions) | 3 | |
| 4 | Carryforward of general business credit to 2011. Enter the amount from line 2 of Part III with box C checked. See instructions for schedule to attach | 4 | |
| 5 | Carryback of general business credit from 2012. Enter the amount from line 2 of Part III with box D checked (see instructions) | 5 | |
| 6 | Add lines 1, 3, 4, and 5 | 6 | |

Part II **Allowable Credit**

| | | | |
|-----|--|-----|------------|
| 7 | Regular tax before credits: <ul style="list-style-type: none"> Individuals. Enter the amount from Form 1040, line 44, or Form 1040NR, line 42 Corporations. Enter the amount from Form 1120, Schedule J, Part I, line 2; or the applicable line of your return Estates and trusts. Enter the sum of the amounts from Form 1041, Schedule G, lines 1a and 1b; or the amount from the applicable line of your return | 7 | 1,340,834. |
| 8 | Alternative minimum tax: <ul style="list-style-type: none"> Individuals. Enter the amount from Form 6251, line 35 Corporations. Enter the amount from Form 4626, line 14 Estates and trusts. Enter the amount from Schedule I (Form 1041), line 56 | 8 | 674,512. |
| 9 | Add lines 7 and 8 | 9 | 2,015,346. |
| 10a | Foreign tax credit | 10a | 102,790. |
| 10b | Personal credits from Form 1040 or 1040NR (see instructions) | 10b | |
| 10c | Add lines 10a and 10b | 10c | 102,790. |
| 11 | Net income tax. Subtract line 10c from line 9. If zero, skip lines 12 through 15 and enter -0- on line 16a | 11 | 1,912,556. |
| 12 | Net regular tax. Subtract line 10c from line 7. If zero or less, enter -0- | 12 | 1,238,044. |
| 13 | Enter 25% (.25) of the excess, if any, of line 12 over \$25,000 (see instructions) | 13 | 303,261. |
| 14 | Tentative minimum tax: <ul style="list-style-type: none"> Individuals. Enter the amount from Form 6251, line 33 Corporations. Enter the amount from Form 4626, line 12 Estates and trusts. Enter the amount from Schedule I (Form 1041), line 54 | 14 | 1,912,528. |
| 15 | Enter the greater of line 13 or line 14 | 15 | 1,912,528. |
| 16a | Subtract line 15 from line 11. If zero or less, enter -0- | 16a | 28. |
| 16b | For a corporation electing to accelerate the research credit, enter the bonus depreciation amount attributable to the research credit (see instructions) | 16b | |
| 16c | Add lines 16a and 16b | 16c | 28. |
| 17a | Enter the smaller of line 6 or line 16c C corporations: See the line 17a instructions if there has been an ownership change, acquisition, or reorganization. | 17a | |
| 17b | Enter the smaller of line 6 or line 16a. If you made an entry on line 16b, go to line 17c; otherwise, skip line 17c (see instructions) | 17b | |
| 17c | Subtract line 17b from line 17a. This is the refundable amount for a corporation electing to accelerate the research credit. Include this amount on Form 1120, Schedule J, Part II, line 19c (or the applicable line of your return) | 17c | |

For Paperwork Reduction Act Notice, see separate instructions.



Part II Allowable Credit (Continued)

Note. If you are not required to report any amounts on lines 22 or 24 below, skip lines 18 through 25 and enter -0- on line 26.

| | | | |
|----|---|----|------------|
| 18 | Multiply line 14 by 75% (.75) (see instructions) | 18 | 1,434,396. |
| 19 | Enter the greater of line 13 or line 18 | 19 | 1,434,396. |
| 20 | Subtract line 19 from line 11. If zero or less, enter -0- | 20 | 478,160. |
| 21 | Subtract line 17b from line 20. If zero or less, enter -0- | 21 | 478,160. |
| 22 | Combine the amounts from line 3 of all Parts III with box A, C, or D checked | 22 | |
| 23 | Passive activity credit from line 3 of all Parts III with box B checked | 23 | 27. |
| 24 | Enter the applicable passive activity credit allowed for 2011 (see instructions) | 24 | 27. |
| 25 | Add lines 22 and 24 | 25 | 27. |
| 26 | Empowerment zone and renewal community employment credit allowed. Enter the smaller of line 21 or line 25 | 26 | 27. |
| 27 | Subtract line 13 from line 11. If zero or less, enter -0- | 27 | 1,609,295. |
| 28 | Add lines 17b and 26. | 28 | 27. |
| 29 | Subtract line 28 from line 27. If zero or less, enter -0- | 29 | 1,609,268. |
| 30 | Enter the general business credit from line 5 of all Parts III with box A checked | 30 | |
| 31 | Enter the total eligible small business credit from line 6 of all Parts III with box E checked | 31 | |
| 32 | Passive activity credits from line 5 of all Parts III with box B checked and line 6 of all Parts III with box F checked. | 32 | 718. |
| 33 | Enter the applicable passive activity credits allowed for 2011 (see instructions) | 33 | |
| 34 | Carryforward of business credit to 2011. Enter the amount from line 5 of Part III with box C checked and line 6 of Part III with box G checked. See instructions for schedule to attach | 34 | |
| 35 | Carryback of business credit from 2012. Enter the amount from line 5 of Part III with box D checked and line 6 of Part III with box H checked (see instructions) | 35 | |
| 36 | Add lines 30, 31, 33, 34, and 35 | 36 | |
| 37 | Enter the smaller of line 29 or line 36. | 37 | |
| 38 | Credit allowed for the current year. Add lines 28 and 37. Report the amount from line 38 (if smaller than the sum of Part I, line 6, and Part II, lines 25 and 36, see instructions) as indicated below or on the applicable line of your return: <ul style="list-style-type: none"> • Individuals. Form 1040, line 53, or Form 1040NR, line 50 • Corporations. Form 1120, Schedule J, Part I, line 5c • Estates and trusts. Form 1041, Schedule G, line 2b | 38 | 27. |

Part III General Business Credits or Eligible Small Business Credits (see instructions)

Complete a separate Part III for each box checked below. (see instructions)

- | | |
|---|--|
| <input type="checkbox"/> A General Business Credit From a Non-Passive Activity | <input type="checkbox"/> E Eligible Small Business Credit From a Non-Passive Activity |
| <input type="checkbox"/> B General Business Credit From a Passive Activity | <input type="checkbox"/> F Eligible Small Business Credit From a Passive Activity |
| <input type="checkbox"/> C General Business Credit Carryforwards | <input type="checkbox"/> G Eligible Small Business Credit Carryforwards |
| <input type="checkbox"/> D General Business Credit Carrybacks | <input type="checkbox"/> H Eligible Small Business Credit Carrybacks |

I If you are filing more than one Part III with box A, B, E, or F checked, complete and attach first an additional Part III combining amounts from all Parts III with box A, B, E, or F checked. Check here if this is the consolidated Part III

| (a) Description of credit | (b) If claiming the credit from a pass-through entity, enter the EIN | (c) Enter the appropriate amount |
|--|---|-------------------------------------|
| Note: On any line where the credit is from more than one source, a separate Part III is needed for each pass-through entity. | | |
| 1 a Investment (Form 3468, Part II only) (attach Form 3468) | 1 a | |
| b Reserved for future use | 1 b | |
| c Increasing research activities (Form 6765) | 1 c | 27. |
| d Low-income housing (Form 8586, Part I only) | 1 d | |
| e Disabled access (Form 8826) (do not enter more than \$5,000 in column (c) of Parts III with box A, B, E, or F checked, combined) | 1 e | |
| f Renewable electricity, refined coal, and Indian coal production (Form 8835) | 1 f | |
| g Indian employment (Form 8845) | 1 g | |
| h Orphan drug (Form 8820) | 1 h | |
| i New markets (Form 8874) | 1 i | |
| j Small employer pension plan startup costs (Form 8881) (do not enter more than \$500 in column (c) of Parts III with box A, B, E, or F checked, combined) | 1 j | |
| k Employer-provided child care facilities and services (Form 8882) | 1 k | |
| l Biodiesel and renewable diesel fuels (attach Form 8864) | 1 l | |
| m Low sulfur diesel fuel production (Form 8896) | 1 m | |
| n Distilled spirits (Form 8906) | 1 n | |
| o Nonconventional source fuel (Form 8907) | 1 o | |
| p Energy efficient home (Form 8908) | 1 p | |
| q Energy efficient appliance (Form 8909) | 1 q | |
| r Alternative motor vehicle (Form 8910) | 1 r | |
| s Alternative fuel vehicle refueling property (Form 8911) | 1 s | |
| t Reserved for future use | 1 t | |
| u Mine rescue team training (Form 8923) | 1 u | |
| v Agricultural chemicals security (Form 8931) (do not enter more than \$2 million in column (c) of Parts III with box A, B, E, or F checked, combined) | 1 v | |
| w Employer differential wage payments (Form 8932) | 1 w | |
| x Carbon dioxide sequestration (Form 8933) | 1 x | |
| y Qualified plug-in electric drive motor vehicle (Form 8936) | 1 y | |
| z Qualified plug-in electric vehicle (Form 8834, Part I only) | 1 z | |
| aa New hire retention (Form 5884-B) | 1 aa | |
| bb General credits from an electing large partnership (Schedule K-1 (Form 1065-B)) | 1 bb | |
| zz Other | 1 zz | |
| 2 Add lines 1a through 1zz and enter here | 2 | 27. |
| 3 Enter the amount from Form 8844 | 3 | 27. |
| 4 a Investment (Form 3468, Part III) (attach Form 3468) | 4 a | |
| b Work opportunity (Form 5884) | 4 b | 114. |
| c Alcohol and cellulosic biofuel fuels (Form 6478) | 4 c | |
| d Low-income housing (Form 8586, Part II) | 4 d | |
| e Renewable electricity, refined coal, and Indian coal production (Form 8835) | 4 e | |
| f Employer social security and Medicare taxes paid on certain employee tips (Form 8846) | 4 f | |
| g Qualified railroad track maintenance (Form 8900) | 4 g | 604. |
| h Small employer health insurance premiums (Form 8941) | 4 h | |
| i Reserved for future use | 4 i | |
| j Reserved for future use | 4 j | |
| z Other | 4 z | |
| 5 Add lines 4a through 4z and enter here | 5 | 718. |
| 6 Add lines 2, 3, and 5 | 6 | 772. |

Part III General Business Credits or Eligible Small Business Credits (see instructions)

Complete a separate Part III for each box checked below. (see instructions)

- A General Business Credit From a Non-Passive Activity
- B General Business Credit From a Passive Activity
- C General Business Credit Carryforwards
- D General Business Credit Carrybacks
- E Eligible Small Business Credit From a Non-Passive Activity
- F Eligible Small Business Credit From a Passive Activity
- G Eligible Small Business Credit Carryforwards
- H Eligible Small Business Credit Carrybacks

I If you are filing more than one Part III with box A, B, E, or F checked, complete and attach first an additional Part III combining amounts from all Parts III with box A, B, E, or F checked. Check here if this is the consolidated Part III

| (a) Description of credit | (b) If claiming the credit from a pass-through entity, enter the EIN | (c) Enter the appropriate amount |
|--|---|-------------------------------------|
| Note: On any line where the credit is from more than one source, a separate Part III is needed for each pass-through entity. | | |
| 1a Investment (Form 3468, Part II only) (attach Form 3468) | 1a | |
| b Reserved for future use | 1b | |
| c Increasing research activities (Form 6765) | 1c | |
| d Low-income housing (Form 8586, Part I only) | 1d | 2. |
| e Disabled access (Form 8826) (do not enter more than \$5,000 in column (c) of Parts III with box A, B, E, or F checked, combined) | 1e | |
| f Renewable electricity, refined coal, and Indian coal production (Form 8835) | 1f | |
| g Indian employment (Form 8845) | 1g | |
| h Orphan drug (Form 8820) | 1h | |
| i New markets (Form 8874) | 1i | |
| j Small employer pension plan startup costs (Form 8881) (do not enter more than \$500 in column (c) of Parts III with box A, B, E, or F checked, combined) | 1j | |
| k Employer-provided child care facilities and services (Form 8882) | 1k | |
| l Biodiesel and renewable diesel fuels (attach Form 8864) | 1l | |
| m Low sulfur diesel fuel production (Form 8896) | 1m | |
| n Distilled spirits (Form 8906) | 1n | |
| o Nonconventional source fuel (Form 8907) | 1o | |
| p Energy efficient home (Form 8908) | 1p | |
| q Energy efficient appliance (Form 8909) | 1q | |
| r Alternative motor vehicle (Form 8910) | 1r | |
| s Alternative fuel vehicle refueling property (Form 8911) | 1s | |
| t Reserved for future use | 1t | |
| u Mine rescue team training (Form 8923) | 1u | |
| v Agricultural chemicals security (Form 8931) (do not enter more than \$2 million in column (c) of Parts III with box A, B, E, or F checked, combined) | 1v | |
| w Employer differential wage payments (Form 8932) | 1w | |
| x Carbon dioxide sequestration (Form 8933) | 1x | |
| y Qualified plug-in electric drive motor vehicle (Form 8936) | 1y | |
| z Qualified plug-in electric vehicle (Form 8834, Part I only) | 1z | |
| aa New hire retention (Form 5884-B) | 1aa | |
| bb General credits from an electing large partnership (Schedule K-1 (Form 1065-B)) | 1bb | |
| zz Other | 1zz | |
| 2 Add lines 1a through 1zz and enter here | 2 | 2. |
| 3 Enter the amount from Form 8844 | 3 | 27. |
| 4a Investment (Form 3468, Part III) (attach Form 3468) | 4a | |
| b Work opportunity (Form 5884) | 4b | 57. |
| c Alcohol and cellulosic biofuel fuels (Form 6478) | 4c | |
| d Low-income housing (Form 8586, Part II) | 4d | |
| e Renewable electricity, refined coal, and Indian coal production (Form 8835) | 4e | |
| f Employer social security and Medicare taxes paid on certain employee tips (Form 8846) | 4f | 302. |
| g Qualified railroad track maintenance (Form 8900) | 4g | |
| h Small employer health insurance premiums (Form 8941) | 4h | |
| i Reserved for future use | 4i | |
| j Reserved for future use | 4j | |
| z Other | 4z | |
| 5 Add lines 4a through 4z and enter here | 5 | 359. |
| 6 Add lines 2, 3, and 5. | 6 | 388. |

Part III General Business Credits or Eligible Small Business Credits (see instructions)

Complete a separate Part III for each box checked below. (see instructions)

- | | | | |
|---------------------------------------|---|----------------------------|--|
| <input type="checkbox"/> A | General Business Credit From a Non-Passive Activity | <input type="checkbox"/> E | Eligible Small Business Credit From a Non-Passive Activity |
| <input checked="" type="checkbox"/> B | General Business Credit From a Passive Activity | <input type="checkbox"/> F | Eligible Small Business Credit From a Passive Activity |
| <input type="checkbox"/> C | General Business Credit Carryforwards | <input type="checkbox"/> G | Eligible Small Business Credit Carryforwards |
| <input type="checkbox"/> D | General Business Credit Carrybacks | <input type="checkbox"/> H | Eligible Small Business Credit Carrybacks |

I If you are filing more than one Part III with box A, B, E, or F checked, complete and attach first an additional Part III combining amounts from all Parts III with box A, B, E, or F checked. Check here if this is the consolidated Part III

| (a) Description of credit | (b) If claiming the credit from a pass-through entity, enter the EIN | (c) Enter the appropriate amount |
|--|--|----------------------------------|
| Note: On any line where the credit is from more than one source, a separate Part III is needed for each pass-through entity. | | |
| 1a Investment (Form 3468, Part II only) (attach Form 3468) | 1a | |
| b Reserved for future use | 1b | |
| c Increasing research activities (Form 6765) | 1c | |
| d Low-income housing (Form 8586, Part I only) | 1d | 25. |
| e Disabled access (Form 8826) (do not enter more than \$5,000 in column (c) of Parts III with box A, B, E, or F checked, combined) | 1e | |
| f Renewable electricity, refined coal, and Indian coal production (Form 8835) | 1f | |
| g Indian employment (Form 8845) | 1g | |
| h Orphan drug (Form 8820) | 1h | |
| i New markets (Form 8874) | 1i | |
| j Small employer pension plan startup costs (Form 8881) (do not enter more than \$500 in column (c) of Parts III with box A, B, E, or F checked, combined) | 1j | |
| k Employer-provided child care facilities and services (Form 8882) | 1k | |
| l Biodiesel and renewable diesel fuels (attach Form 8864) | 1l | |
| m Low sulfur diesel fuel production (Form 8896) | 1m | |
| n Distilled spirits (Form 8906) | 1n | |
| o Nonconventional source fuel (Form 8907) | 1o | |
| p Energy efficient home (Form 8908) | 1p | |
| q Energy efficient appliance (Form 8909) | 1q | |
| r Alternative motor vehicle (Form 8910) | 1r | |
| s Alternative fuel vehicle refueling property (Form 8911) | 1s | |
| t Reserved for future use | 1t | |
| u Mine rescue team training (Form 8923) | 1u | |
| v Agricultural chemicals security (Form 8931) (do not enter more than \$2 million in column (c) of Parts III with box A, B, E, or F checked, combined) | 1v | |
| w Employer differential wage payments (Form 8932) | 1w | |
| x Carbon dioxide sequestration (Form 8933) | 1x | |
| y Qualified plug-in electric drive motor vehicle (Form 8936) | 1y | |
| z Qualified plug-in electric vehicle (Form 8834, Part I only) | 1z | |
| aa New hire retention (Form 5884-B) | 1aa | |
| bb General credits from an electing large partnership (Schedule K-1 (Form 1065-B)) | 1bb | |
| zz Other | 1zz | |
| 2 Add lines 1a through 1zz and enter here | 2 | 25. |
| 3 Enter the amount from Form 8844 | 3 | |
| 4a Investment (Form 3468, Part III) (attach Form 3468) | 4a | |
| b Work opportunity (Form 5884) | 4b | 57. |
| c Alcohol and cellulosic biofuel fuels (Form 6478) | 4c | |
| d Low-income housing (Form 8586, Part II) | 4d | |
| e Renewable electricity, refined coal, and Indian coal production (Form 8835) | 4e | |
| f Employer social security and Medicare taxes paid on certain employee tips (Form 8846) | 4f | 302. |
| g Qualified railroad track maintenance (Form 8900) | 4g | |
| h Small employer health insurance premiums (Form 8941) | 4h | |
| i Reserved for future use | 4i | |
| j Reserved for future use | 4j | |
| z Other | 4z | |
| 5 Add lines 4a through 4z and enter here | 5 | 359. |
| 6 Add lines 2, 3, and 5. | 6 | 384. |

Casualties and Thefts

Department of the Treasury
Internal Revenue Service

- ▶ See separate instructions.
- ▶ Attach to your tax return.
- ▶ Use a separate Form 4684 for each casualty or theft.

2011
Attachment
Sequence No. 26

Name(s) shown on tax return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

SECTION A - Personal Use Property (Use this section to report casualties and thefts of property **not** used in a trade or business or for income-producing purposes.)

1 Description of properties (show type, location, and date acquired for each property). Use a separate line for each property lost or damaged from the same casualty or theft.

- Property A _____
- Property B _____
- Property C _____
- Property D _____

| | Properties | | | | |
|--|------------|---|---|---|----|
| | A | B | C | D | |
| 2 Cost or other basis of each property | 2 | | | | |
| 3 Insurance or other reimbursement (whether or not you filed a claim) (see instructions) | 3 | | | | |
| <i>Note: If line 2 is more than line 3, skip line 4.</i> | | | | | |
| 4 Gain from casualty or theft. If line 3 is more than line 2, enter the difference here and skip lines 5 through 9 for that column. See instructions if line 3 includes insurance or other reimbursement you did not claim, or you received payment for your loss in a later tax year | 4 | | | | |
| 5 Fair market value before casualty or theft | 5 | | | | |
| 6 Fair market value after casualty or theft | 6 | | | | |
| 7 Subtract line 6 from line 5 | 7 | | | | |
| 8 Enter the smaller of line 2 or line 7 | 8 | | | | |
| 9 Subtract line 3 from line 8. If zero or less, enter -0- | 9 | | | | |
| 10 Casualty or theft loss. Add the amounts on line 9 in columns A through D | | | | | 10 |
| 11 Enter the smaller of line 10 or \$100, | | | | | 11 |
| 12 Subtract line 11 from line 10, | | | | | 12 |
| <i>Caution: Use only one Form 4684 for lines 13 through 18.</i> | | | | | |
| 13 Add the amounts on line 12 of all Forms 4684 | | | | | 13 |
| 14 Add the amounts on line 4 of all Forms 4684 | | | | | 14 |
| 15 ● If line 14 is more than line 13, enter the difference here and on Schedule D. Do not complete the rest of this section (see instructions). ● If line 14 is less than line 13, enter -0- here and go to line 16. ● If line 14 is equal to line 13, enter -0- here. Do not complete the rest of this section. | | | | | 15 |
| 16 If line 14 is less than line 13, enter the difference | | | | | 16 |
| 17 Enter 10% of your adjusted gross income from Form 1040, line 38, or Form 1040NR, line 37. Estates and trusts, see instructions | | | | | 17 |
| 18 Subtract line 17 from line 16. If zero or less, enter -0-. Also enter the result on Schedule A (Form 1040), line 20, or Form 1040NR, Schedule A, line 6. Estates and trusts, enter the result on the "Other deductions" line of your tax return | | | | | 18 |

For Paperwork Reduction Act Notice, see instructions.

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

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

SECTION B - Business and Income-Producing Property

Part I Casualty or Theft Gain or Loss (Use a separate Part I for each casualty or theft.)

19 Description of properties (show type, location, and date acquired for each property). Use a separate line for each property lost or damaged from the same casualty or theft.

Property A

Property B

Property C

Property D

Table with 5 columns: Line number, Description, A, B, C, D. Rows 20-27. Includes instructions for each line and a note for line 27.

Part II Summary of Gains and Losses (from separate Parts I)

Table with 4 columns: (a) Identify casualty or theft, (b) Losses from casualties or thefts (i) Trade, business, rental or royalty property, (b) Income-producing and employee property, (c) Gains from casualties or thefts includible in income. Rows 29-32.

Table with 4 columns: Line number, Description, (b)(i) Trade, business, rental or royalty property, (b)(ii) Income-producing and employee property, (c) Gains from casualties or thefts includible in income. Rows 33-39.

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.

Name(s) shown on return: WILLARD M ROMNEY & ANN D ROMNEY Identifying number: 

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) |
|---|-----------------------------|-----------------------------------|-------------------------------|-----------------------|---|--|---|
| | SEE STATEMENT 31 | | | | | | -484,611. |

| | | |
|---|---|-----------|
| 3 | Gain, if any, from Form 4684, line 39 | 39. |
| 4 | Section 1231 gain from installment sales from Form 6252, line 26 or 37 | |
| 5 | Section 1231 gain or (loss) from like-kind exchanges from Form 8824 | |
| 6 | Gain, if any, from line 32, from other than casualty or theft | |
| 7 | Combine lines 2 through 6. Enter the gain or (loss) here and on the appropriate line as follows: 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. | -484,572. |
| 8 | Nonrecaptured net section 1231 losses from prior years (see instructions) | |
| 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) | |

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 | (484,572.) |
| 12 | Gain, if any, from line 7 or amount from line 8, if applicable | |
| 13 | Gain, if any, from line 31 | |
| 14 | Net gain or (loss) from Form 4684, lines 31 and 38a | |
| 15 | Ordinary gain from installment sales from Form 6252, line 25 or 36 | |
| 16 | Ordinary gain or (loss) from like-kind exchanges from Form 8824 | |
| 17 | Combine lines 10 through 16 | -484,572. |
| 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 | | |
| 18b | 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 | -484,572. |

For Paperwork Reduction Act Notice, see separate instructions.

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

Table with 3 columns: (a) Description of section 1245, 1250, 1252, 1254, or 1255 property; (b) Date acquired (mo., day, yr.); (c) Date sold (mo., day, yr.). Rows A, B, C, D.

Main table with 5 columns: Property A, Property B, Property C, Property D. Rows 20-29b detailing sales price, cost, depreciation, and gain calculations for various property sections.

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

Summary table with 2 columns: Description and Amount. Rows 30-32 for total gains, adjustments, and final net gain.

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

Table with 3 columns: (a) Section 179, (b) Section 280F(b)(2). Rows 33-35 detailing recapture amounts and adjustments.

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.

Name(s) shown on return **ALTERNATIVE MINIMUM TAX** Identifying number [REDACTED]

WILLARD M ROMNEY & ANN D ROMNEY

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 [REDACTED]

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) |
|---|-----------------------------|-----------------------------------|-------------------------------|-----------------------|---|--|---|
| | SEE STATEMENT 32 | | | | | | -484,952. |

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

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 -484,913.

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 (484,913.)

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 -484,913.

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 -484,913.

For Paperwork Reduction Act Notice, see separate instructions.

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 **6251**

Alternative Minimum Tax - Individuals

OMB No. 1545-0074

Department of the Treasury
Internal Revenue Service (99)

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

2011
Attachment
Sequence No. **32**

Name(s) shown on Form 1040 or Form 1040NR

Your social security number

WILLARD M ROMNEY & ANN D ROMNEY

Part I Alternative Minimum Taxable Income (See instructions for how to complete each line.)

| | | | |
|----|--|----|-------------|
| 1 | If filing Schedule A (Form 1040), enter the amount from Form 1040, line 41 and go to line 2. Otherwise, enter the amount from Form 1040, line 38, and go to line 7. (If less than zero, enter as a negative amount.) | 1 | 9,015,109. |
| 2 | Medical and dental. Enter the smaller of Schedule A (Form 1040), line 4, or 2.5% (.025) of Form 1040, line 38. If zero or less, enter -0- | 2 | NONE |
| 3 | Taxes from Schedule A (Form 1040), line 9 | 3 | 1,541,905. |
| 4 | Enter the home mortgage interest adjustment, if any, from line 6 of the worksheet in the instructions for this line | 4 | |
| 5 | Miscellaneous deductions from Schedule A (Form 1040), line 27 | 5 | 832,261. |
| 6 | Skip this line. It is reserved for future use | 6 | |
| 7 | Tax refund from Form 1040, line 10 or line 21 | 7 | () |
| 8 | Investment interest expense (difference between regular tax and AMT) | 8 | |
| 9 | Depletion (difference between regular tax and AMT) | 9 | |
| 10 | Net operating loss deduction from Form 1040, line 21. Enter as a positive amount | 10 | |
| 11 | Alternative tax net operating loss deduction | 11 | () |
| 12 | Interest from specified private activity bonds exempt from the regular tax | 12 | |
| 13 | Qualified small business stock (7% of gain excluded under section 1202) | 13 | |
| 14 | Exercise of incentive stock options (excess of AMT income over regular tax income) | 14 | |
| 15 | Estates and trusts (amount from Schedule K-1 (Form 1041), box 12, code A) | 15 | |
| 16 | Electing large partnerships (amount from Schedule K-1 (Form 1065-B), box 6) | 16 | |
| 17 | Disposition of property (difference between AMT and regular tax gain or loss) STMT 33 | 17 | -341. |
| 18 | Depreciation on assets placed in service after 1986 (difference between regular tax and AMT) | 18 | NONE |
| 19 | Passive activities (difference between AMT and regular tax income or loss) STMT 33 | 19 | -23,409. |
| 20 | Loss limitations (difference between AMT and regular tax income or loss) | 20 | |
| 21 | Circulation costs (difference between regular tax and AMT) | 21 | |
| 22 | Long-term contracts (difference between AMT and regular tax income) | 22 | |
| 23 | Mining costs (difference between regular tax and AMT) | 23 | |
| 24 | Research and experimental costs (difference between regular tax and AMT) | 24 | |
| 25 | Income from certain installment sales before January 1, 1987 | 25 | () |
| 26 | Intangible drilling costs preference | 26 | 7,362. |
| 27 | Other adjustments, including income-based related adjustments | 27 | |
| 28 | Alternative minimum taxable income. Combine lines 1 through 27. (If married filing separately and line 28 is more than \$223,900, see instructions.) | 28 | 11,372,887. |

Part II Alternative Minimum Tax (AMT)

| | | | |
|----|--|----|-----------------|
| 29 | Exemption. (If you were under age 24 at the end of 2011, see instructions.) IF your filing status is AND line 28 is not over THEN enter on line 29 Single or head of household \$112,500 \$48,450 Married filing jointly or qualifying widow(er) 150,000 74,450 Married filing separately 75,000 37,225 } If line 28 is over the amount shown above for your filing status, see instructions. | 29 | STMT 36 NONE |
| 30 | Subtract line 29 from line 28. If more than zero, go to line 31. If zero or less, enter -0- here and on lines 31, 33, and 35, and go to line 34 | 30 | 11,372,887. |
| 31 | • If you are filing Form 2555 or 2555-EZ, see instructions for the amount to enter. • If you reported capital gain distributions directly on Form 1040, line 13; you reported qualified dividends on Form 1040, line 9b; or you had a gain on both lines 15 and 16 of Schedule D (Form 1040) (as refigured for the AMT, if necessary), complete Part III on the back and enter the amount from line 54 here. • All others: If line 30 is \$175,000 or less (\$87,500 or less if married filing separately), multiply line 30 by 26% (.26). Otherwise, multiply line 30 by 28% (.28) and subtract \$3,500 (\$1,750 if married filing separately) from the result. | 31 | 1,996,381. |
| 32 | Alternative minimum tax foreign tax credit (see instructions) | 32 | 83,853. |
| 33 | Tentative minimum tax. Subtract line 32 from line 31 | 33 | 1,912,528. |
| 34 | Tax from Form 1040, line 44 (minus any tax from Form 4972 and any foreign tax credit from Form 1040, line 47). If you used Schedule J to figure your tax, the amount from line 44 of Form 1040 must be refigured without using Schedule J (see instructions) | 34 | 1,238,016. |
| 35 | AMT. Subtract line 34 from line 33. If zero or less, enter -0-. Enter here and on Form 1040, line 45 | 35 | 674,512. |

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

Form **6251** (2011)

Part III Tax Computation Using Maximum Capital Gains Rates

Complete Part III only if you are required to do so by line 31 or by the Foreign Earned Income Tax Worksheet in the instructions.

| | | | |
|--|---|----|-----------------------|
| 36 | Enter the amount from Form 6251, line 30. If you are filing Form 2555 or 2555-EZ, enter the amount from line 3 of the worksheet in the instructions for this line | 36 | 11,372,887. |
| 37 | Enter the amount from line 6 of the Qualified Dividends and Capital Gain Tax Worksheet in the instructions for Form 1040, line 44, or the amount from line 13 of the Schedule D Tax Worksheet in the instructions for Schedule D (Form 1040), whichever applies (as refigured for the AMT, if necessary) (see instructions). If you are filing Form 2555 or 2555-EZ, see instructions for the amount to enter | 37 | 9,032,132. |
| 38 | Enter the amount from Schedule D (Form 1040), line 19 (as refigured for the AMT, if necessary) (see instructions). If you are filing Form 2555 or 2555-EZ, see instructions for the amount to enter | 38 | |
| 39 | If you did not complete a Schedule D Tax Worksheet for the regular tax or the AMT, enter the amount from line 37. Otherwise, add lines 37 and 38, and enter the smaller of that result or the amount from line 10 of the Schedule D Tax Worksheet (as refigured for the AMT, if necessary). If you are filing Form 2555 or 2555-EZ, see instructions for the amount to enter | 39 | 9,032,132. |
| 40 | Enter the smaller of line 36 or line 39 | 40 | 9,032,132. |
| 41 | Subtract line 40 from line 36 | 41 | 2,340,755. |
| 42 | If line 41 is \$175,000 or less (\$87,500 or less if married filing separately), multiply line 41 by 26% (.26). Otherwise, multiply line 41 by 28% (.28) and subtract \$3,500 (\$1,750 if married filing separately) from the result | 42 | 651,911. |
| 43 | Enter: <ul style="list-style-type: none"> \$69,000 if married filing jointly or qualifying widow(er), \$34,500 if single or married filing separately, or \$46,250 if head of household. | 43 | 69,000. |
| 44 | Enter the amount from line 7 of the Qualified Dividends and Capital Gain Tax Worksheet in the instructions for Form 1040, line 44, or the amount from line 14 of the Schedule D Tax Worksheet in the instructions for Schedule D (Form 1040), whichever applies (as figured for the regular tax). If you did not complete either worksheet for the regular tax, enter -0- | 44 | |
| 45 | Subtract line 44 from line 43. If zero or less, enter -0- | 45 | 69,000. |
| 46 | Enter the smaller of line 36 or line 37 | 46 | 9,032,132. |
| 47 | Enter the smaller of line 45 or line 46 | 47 | 69,000. |
| 48 | Subtract line 47 from line 46 | 48 | 8,963,132. |
| 49 | Multiply line 48 by 15% (.15) | 49 | 1,344,470. |
| If line 38 is zero or blank, skip lines 50 and 51 and go to line 52. Otherwise, go to line 50. | | | |
| 50 | Subtract line 46 from line 40 | 50 | |
| 51 | Multiply line 50 by 25% (.25) | 51 | |
| 52 | Add lines 42, 49, and 51 | 52 | 1,996,381. |
| 53 | If line 36 is \$175,000 or less (\$87,500 or less if married filing separately), multiply line 36 by 26% (.26). Otherwise, multiply line 36 by 28% (.28) and subtract \$3,500 (\$1,750 if married filing separately) from the result | 53 | STMT 37 3,180,908. |
| 54 | Enter the smaller of line 52 or line 53 here and on line 31. If you are filing Form 2555 or 2555-EZ, do not enter this amount on line 31. Instead, enter it on line 4 of the worksheet in the instructions for line 31 | 54 | 1,996,381. |

**SCHEDULE H
(Form 1040)**

Department of the Treasury
Internal Revenue Service (99)

Name of employer

Household Employment Taxes

(For Social Security, Medicare, Withheld Income, and Federal Unemployment (FUTA) Taxes)

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

OMB No. 1545-1971

2011

Attachment
Sequence No. **44**

Social security number

Employer identification number

ANN D ROMNEY

A Did you pay **any one** household employee cash wages of \$1,700 or more in 2011? (If any household employee was your spouse, your child under age 21, your parent, or anyone under age 18, see the line A instructions before you answer this question.)

- Yes.** Skip lines B and C and go to line 1.
- No.** Go to line B.

B Did you withhold federal income tax during 2011 for any household employee?

- Yes.** Skip line C and go to line 5.
- No.** Go to line C.

C Did you pay **total** cash wages of \$1,000 or more in **any** calendar **quarter** of 2010 or 2011 to **all** household employees? (**Do not** count cash wages paid in 2010 or 2011 to your spouse, your child under age 21, or your parent.)

- No. Stop.** Do not file this schedule.
- Yes.** Skip lines 1-7 and go to line 8. (Calendar year taxpayers having no household employees in 2011 **do not** have to complete this form for 2011.)

Part I Social Security, Medicare, and Federal Income Taxes

| | | | |
|---|---|---|---|
| 1 | Total cash wages subject to social security taxes | 1 | |
| 2 | Social security taxes. Multiply line 1 by 10.4% (.104) | | 2 |
| 3 | Total cash wages subject to Medicare taxes | 3 | |
| 4 | Medicare taxes. Multiply line 3 by 2.9% (.029) | | 4 |
| 5 | Federal income tax withheld, if any | | 5 |
| 6 | Total social security, Medicare, and federal income taxes. Add lines 2, 4, and 5 | | 6 |

7 Did you pay **total** cash wages of \$1,000 or more in **any** calendar **quarter** of 2010 or 2011 to **all** household employees? (**Do not** count cash wages paid in 2010 or 2011 to your spouse, your child under age 21, or your parent.)

- No. Stop.** Include the amount from line 6 above on Form 1040, line 59a. If you are not required to file Form 1040, see the line 7 instructions.
- Yes.** Go to line 8.

Part II Federal Unemployment (FUTA) Tax

| | Yes | No |
|---|-----|----|
| 8 Did you pay unemployment contributions to only one state? (If you paid contributions to a credit reduction state, see instructions and check "No.") | | |
| 9 Did you pay all state unemployment contributions for 2011 by April 17, 2012? Fiscal year filers see instructions | | |
| 10 Were all wages that are taxable for FUTA tax also taxable for your state's unemployment tax? | | |

Next: If you checked the "Yes" box on **all** the lines above, complete Section A.
 If you checked the "No" box on **any** of the lines above, skip Section A and complete Section B.

Section A

| | |
|--|----|
| 11 Name of the state where you paid unemployment contributions | |
| 12 Contributions paid to your state unemployment fund | 12 |
| 13 Total cash wages subject to FUTA tax | 13 |
| 14 FUTA tax. Multiply the portion of the wages on line 13 paid before July 1 by .008. Multiply the portion of the wages on line 13 paid after June 30 by .006. Enter the sum of those two amounts on line 14, skip Section B, and go to line 23 | 14 |

Section B

15 Complete all columns below that apply (if you need more space, see instructions):

| (a) Name of state | (b) Taxable wages (as defined in state act) | (c) State experience rate period | | (d) State experience rate | (e) Multiply col. (b) by .054 | (f) Multiply col. (b) by col. (d) | (g) Subtract col. (f) from col. (e). If zero or less, enter -0- | (h) Contributions paid to state unemployment fund |
|--|--|-------------------------------------|----|------------------------------|----------------------------------|--------------------------------------|--|--|
| | | From | To | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 16 Totals | | | | | | | | 16 |
| 17 Add columns (g) and (h) of line 16 | | | | | | | | 17 |
| 18 Total cash wages subject to FUTA tax (see the line 13 instructions) | | | | | | | | 18 |
| 19 Multiply the portion of the wages on line 18 paid before July 1 by 6.2% (.062). Multiply the portion of the wages on line 18 paid after June 30 by 6.0% (.060). Enter the sum of those amounts on line 19 | | | | | | | | 19 |
| 20 Multiply line 18 by 5.4% (.054) | | | | | | | | 20 |
| 21 Enter the smaller of line 17 or line 20 (Employers in a credit reduction state must use the worksheet on page H-7 and check here) <input type="checkbox"/> | | | | | | | | 21 |
| 22 FUTA tax. Subtract line 21 from line 19. Enter the result here and go to line 23 | | | | | | | | 22 |

Part III Total Household Employment Taxes

| | |
|---|----|
| 23 Enter the amount from line 6. If you checked the "Yes" box on line C of page 1, enter -0- | 23 |
| 24 Add line 14 (or line 22) and line 23 | 24 |
| 25 Are you required to file Form 1040? <input type="checkbox"/> Yes. Stop. Include the amount from line 24 above on Form 1040, line 59a. Do not complete Part IV below. <input type="checkbox"/> No. You may have to complete Part IV. See instructions for details. | |

Part IV Address and Signature— Complete this part **only** if required. See the line 25 instructions.

Address (number and street) or P.O. box if mail is not delivered to street address _____ Apt., room, or suite no. _____

City, town or post office, state, and ZIP code _____

Under penalties of perjury, I declare that I have examined this schedule, including accompanying statements, and to the best of my knowledge and belief, it is true, correct, and complete. No part of any payment made to a state unemployment fund claimed as a credit was, or is to be, deducted from the payments to employees. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Employer's signature _____ Date _____

| | | | | | |
|-------------------------------|----------------------------|----------------------|------|---|------|
| Paid Preparer Use Only | Print/Type preparer's name | Preparer's signature | Date | Check <input type="checkbox"/> if self-employed | PTIN |
| | Firm's name | Firm's EIN | | | |
| | Firm's address | Phone no. | | | |



SUPPLEMENT TO SCHEDULE H

Beginning in 2011, the payroll tax returns and all applicable taxes for personal employees were remitted on a monthly basis and reported quarterly on Form 941.

Investment Interest Expense Deduction

Department of the Treasury
Internal Revenue Service (99)

▶ Attach to your tax return.

2011
Attachment
Sequence No. **51**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Part I Total Investment Interest Expense

| | | | |
|---|---|---|----------|
| 1 | Investment interest expense paid or accrued in 2011 (see instructions). SEE STATEMENT 38. | 1 | 640,876. |
| 2 | Disallowed investment interest expense from 2010 Form 4952, line 7 | 2 | |
| 3 | Total investment interest expense. Add lines 1 and 2 | 3 | 640,876. |

Part II Net Investment Income

| | | | | |
|----|---|----|------------|--|
| 4a | Gross income from property held for investment (excluding any net gain from the disposition of property held for investment) | 4a | 5,457,528. | |
| 4b | Qualified dividends included on line 4a | 4b | 2,221,956. | |
| 4c | Subtract line 4b from line 4a | 4c | 3,235,572. | |
| 4d | Net gain from the disposition of property held for investment | 4d | 6,809,063. | |
| 4e | Enter the smaller of line 4d or your net capital gain from the disposition of property held for investment (see instructions) | 4e | 6,809,063. | |
| 4f | Subtract line 4e from line 4d | 4f | | |
| 4g | Enter the amount from lines 4b and 4e that you elect to include in investment income (see instructions). SEE STATEMENT 39. | 4g | NONE | |
| 4h | Investment income. Add lines 4c, 4f, and 4g | 4h | 3,235,572. | |
| 5 | Investment expenses (see instructions) | 5 | 832,261. | |
| 6 | Net investment income. Subtract line 5 from line 4h. If zero or less, enter -0- . SEE STMT. 41. | 6 | 2,403,311. | |

Part III Investment Interest Expense Deduction

| | | | |
|---|---|---|----------|
| 7 | Disallowed investment interest expense to be carried forward to 2012. Subtract line 6 from line 3. If zero or less, enter -0- | 7 | NONE |
| 8 | Investment interest expense deduction. Enter the smaller of line 3 or 6. See instructions | 8 | 640,876. |

Section references are to the Internal Revenue Code unless otherwise noted.

General Instructions

Purpose of Form

Use Form 4952 to figure the amount of investment interest expense you can deduct for 2011 and the amount you can carry forward to future years. Your investment interest expense deduction is limited to your net investment income.

For more information, see Pub. 550, Investment Income and Expenses.

Who Must File

If you are an individual, estate, or a trust, you must file Form 4952 to claim a deduction for your investment interest expense.

Exception. You do not have to file Form 4952 if all of the following apply.

- Your investment income from interest and ordinary dividends minus any qualified dividends is more than your investment interest expense.
- You do not have any other deductible investment expenses.
- You do not have any carryover of disallowed investment interest expense from 2010.

Allocation of Interest Expense

If you paid or accrued interest on a loan and used the loan proceeds for more than one purpose, you may have to allocate the interest. This is necessary because different

rules apply to investment interest, personal interest, trade or business interest, home mortgage interest, and passive activity interest. See Pub. 535, Business Expenses.

Specific Instructions

Part I - Total Investment Interest Expense

Line 1

Enter the investment interest expense paid or accrued during the tax year, regardless of when you incurred the indebtedness. Investment interest expense is interest paid or accrued on a loan or part of a loan that is allocable to property held for investment (as defined on this page).

Include investment interest expense reported to you on Schedule K-1 from a partnership or an S corporation. Include amortization of bond premium on taxable bonds purchased after October 22, 1986, but before January 1, 1988, unless you elected to offset amortizable bond premium against the interest payments on the bond. A taxable bond is a bond on which the interest is includable in gross income.

Investment interest expense does not include any of the following:

- Home mortgage interest.
- Interest expense that is properly allocable to a passive activity. Generally, a passive activity is any trade or business activity in which you do not materially participate and any rental activity. See the Instructions for Form 8582, Passive Activity Loss Limitations, for details.

- Any interest expense that is capitalized, such as construction interest subject to section 263A.
- Interest expense related to tax-exempt interest income under section 265.
- Interest expense, disallowed under section 264, on indebtedness with respect to life insurance, endowment, or annuity contracts issued after June 8, 1997, even if the proceeds were used to purchase any property held for investment.

Property held for investment. Property held for investment includes property that produces income, not derived in the ordinary course of a trade or business, from interest, dividends, annuities, or royalties. It also includes property that produces gain or loss, not derived in the ordinary course of a trade or business, from the disposition of property that produces these types of income or is held for investment. However, it does not include an interest in a passive activity.

Exception. A working interest in an oil or gas property that you held directly or through an entity that did not limit your liability is property held for investment, but only if you did not materially participate in the activity.

Part II - Net Investment Income

Line 4a

Gross income from property held for investment includes income, unless derived in the ordinary course of a trade or business, from interest, ordinary dividends (except Alaska Permanent Fund dividends), annuities, and royalties. Include investment income

Investment Interest Expense Deduction

Department of the Treasury Internal Revenue Service (99)

Attach to your tax return.

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Part I Total Investment Interest Expense

Table with 3 rows: 1 Investment interest expense paid or accrued in 2011... 2 Disallowed investment interest expense from 2010... 3 Total investment interest expense...

Part II Net Investment Income

Table with 10 rows (4a-5) for Net Investment Income calculations, including gross income, dividends, net gain, and investment income.

Part III Investment Interest Expense Deduction

Table with 2 rows: 7 Disallowed investment interest expense to be carried forward... 8 Investment interest expense deduction...

Section references are to the Internal Revenue Code unless otherwise noted.

General Instructions

Purpose of Form

Use Form 4952 to figure the amount of investment interest expense you can deduct for 2011 and the amount you can carry forward to future years.

For more information, see Pub. 550, Investment Income and Expenses.

Who Must File

If you are an individual, estate, or a trust, you must file Form 4952 to claim a deduction for your investment interest expense.

Exception. You do not have to file Form 4952 if all of the following apply.

- Your investment income from interest and ordinary dividends minus any qualified dividends is more than your investment interest expense.
You do not have any other deductible investment expenses.
You do not have any carryover of disallowed investment interest expense from 2010.

Allocation of Interest Expense

If you paid or accrued interest on a loan and used the loan proceeds for more than one purpose, you may have to allocate the interest. This is necessary because different

rules apply to investment interest, personal interest, trade or business interest, home mortgage interest, and passive activity interest. See Pub. 535, Business Expenses.

Specific Instructions

Part I - Total Investment Interest Expense

Line 1

Enter the investment interest expense paid or accrued during the tax year, regardless of when you incurred the indebtedness. Investment interest expense is interest paid or accrued on a loan or part of a loan that is allocable to property held for investment (as defined on this page).

Include investment interest expense reported to you on Schedule K-1 from a partnership or an S corporation. Include amortization of bond premium on taxable bonds purchased after October 22, 1986, but before January 1, 1988, unless you elected to offset amortizable bond premium against the interest payments on the bond.

Investment interest expense does not include any of the following:

- Home mortgage interest.
Interest expense that is properly allocable to a passive activity. Generally, a passive activity is any trade or business activity in which you do not materially participate and any rental activity.

Any interest expense that is capitalized, such as construction interest subject to section 263A.

- Interest expense related to tax-exempt interest income under section 265.
Interest expense, disallowed under section 264, on indebtedness with respect to life insurance, endowment, or annuity contracts issued after June 8, 1997, even if the proceeds were used to purchase any property held for investment.

Property held for investment. Property held for investment includes property that produces income, not derived in the ordinary course of a trade or business, from interest, dividends, annuities, or royalties. It also includes property that produces gain or loss, not derived in the ordinary course of a trade or business, from the disposition of property that produces these types of income or is held for investment.

Exception. A working interest in an oil or gas property that you held directly or through an entity that did not limit your liability is property held for investment, but only if you did not materially participate in the activity.

Part II - Net Investment Income

Line 4a

Gross income from property held for investment includes income, unless derived in the ordinary course of a trade or business, from interest, ordinary dividends (except Alaska Permanent Fund dividends), annuities, and royalties. Include investment income

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

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.): **RGPEB & 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.**
 Address (Enter number, street, city or town, and country.): **5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE DUBLIN 1, IRELAND**
 Employer identification number (if any): **N/A**
 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 | | |

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 | | | | | | |



SUPPLEMENT TO FORM 8621

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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

| Alpstar CLO 2 P.L.C. | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|----------------------|---|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 11/23/2010 | 2/24/2011 | | 8621 | 8621 |
| | | 39.00 | 55.00 | 94 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| | 0 | 2010 | 0.00 | | 0 | 0 |
| | | 2011 | 0.00 | | | |

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

- 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 | | |

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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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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. |

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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

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

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | |
|---|---|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199 | Identifying number (see instructions) <div style="background-color: black; width: 100px; height: 20px;"></div> Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | Employer identification number (if any) N/A Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BRYANT PARK CDO LTD. (LOT 2) Address (Enter number, street, city or town, and country.) P.O. BOX 908GT, WALKER HOUSE, MARY STREET GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | |

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: <i>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.</i> | | | | |
| 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 | | |

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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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BRYANT PARK CDO LTD. (LOT 2)

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

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

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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

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

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | |

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 | |

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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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BRYANT PARK CDO LTD. (LOT 3)

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

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

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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

| Bryant Park CDO LTD. (Lot 3) | | PFICS STILL HELD | | Total Days | 35% | 4% |
|------------------------------|------|------------------|------------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 12/14/2010 | 12/31/2011 | | 8621 | 8621 |
| | | 18.00 | 365.00 | 383 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 2 | 2010 | 0.09 | | | 0 | 0 |
| | 2011 | 1.91 | | | | |

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

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| 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.) ROPER & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

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 | |

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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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BRYANT PARK CDO LTD. (LOT 4)

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

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

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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

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

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

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | |

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 | | |

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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:
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CAIRN CLO I BV

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

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

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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

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

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| 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.) RGPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 <u>11</u> 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 | | |

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 | | | | | | |



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.



Tax & Interest under §1291

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

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

OMB No. 1545-1002
 Attachment
 Sequence No. **69**

▶ See separate instructions.

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**
 Tax year of company or fund: calendar year 20 **11** or other tax year beginning **, 20** and ending **, 20**
1076 AZ, AMSTERDAM, NETHERLANDS

- 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 | |

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 | | | | | | |



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

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

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

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | Employer identification number (if any) N/A |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CORDATUS CLO I P.L.C. | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| Address (Enter number, street, city or town, and country.) 5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE | |
| DUBLIN 1, IRELAND | |

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: <i>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.</i> | | | | |
| 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 | |

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 | | | | | | |



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

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

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

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| NORTH WALL QUAY, DUBLIN 1, IRELAND | | |

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: <i>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.</i> | | |
| 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 |

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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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EGRET FUNDING CLO I P.L.C.

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

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

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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

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

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

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|---|
| Name of shareholder THE ANN & MITT ROMNEY 1995 FAMILY TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) RCPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199 | Identifying number (see instructions) Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | Employer identification number (if any) N/A |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) ENDEAVOR FUNDING LTD. 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 <u>11</u> 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: <i>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.</i> | | | | |
| 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 | | | |

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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:
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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. |

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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

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

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| 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, 600 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | |

- 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: <i>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.</i> | | | |
| 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 | |

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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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HARBOURMASTER CLO 10 LTD.

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

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

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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

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

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| 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.) RGRES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | |

- 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 | |

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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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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. |

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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

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

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| 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.) RGPE & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | |

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 | |

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 | | | | | | |



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.



Tax & Interest under §1291

| Harbourmaster CLO 9 B.V. (Lot 2) | | PFICS STILL HELD | | Total Days | 35% TAX | 4% INTEREST |
|----------------------------------|---|------------------|------------|---------------|------------|----------------|
| | | 2010 | 2011 | | | |
| Holding Period | | 9/16/2010 | 12/31/2011 | | | |
| | | 107.00 | 365.00 | 472 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| | 0 | 2010 | 0.00 | | 0 | 0 |
| | | 2011 | 0.00 | | | |

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|---|
| 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 10 or other tax year beginning 11/1 , 20 10 and ending 10/31 , 20 11 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

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 | |

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

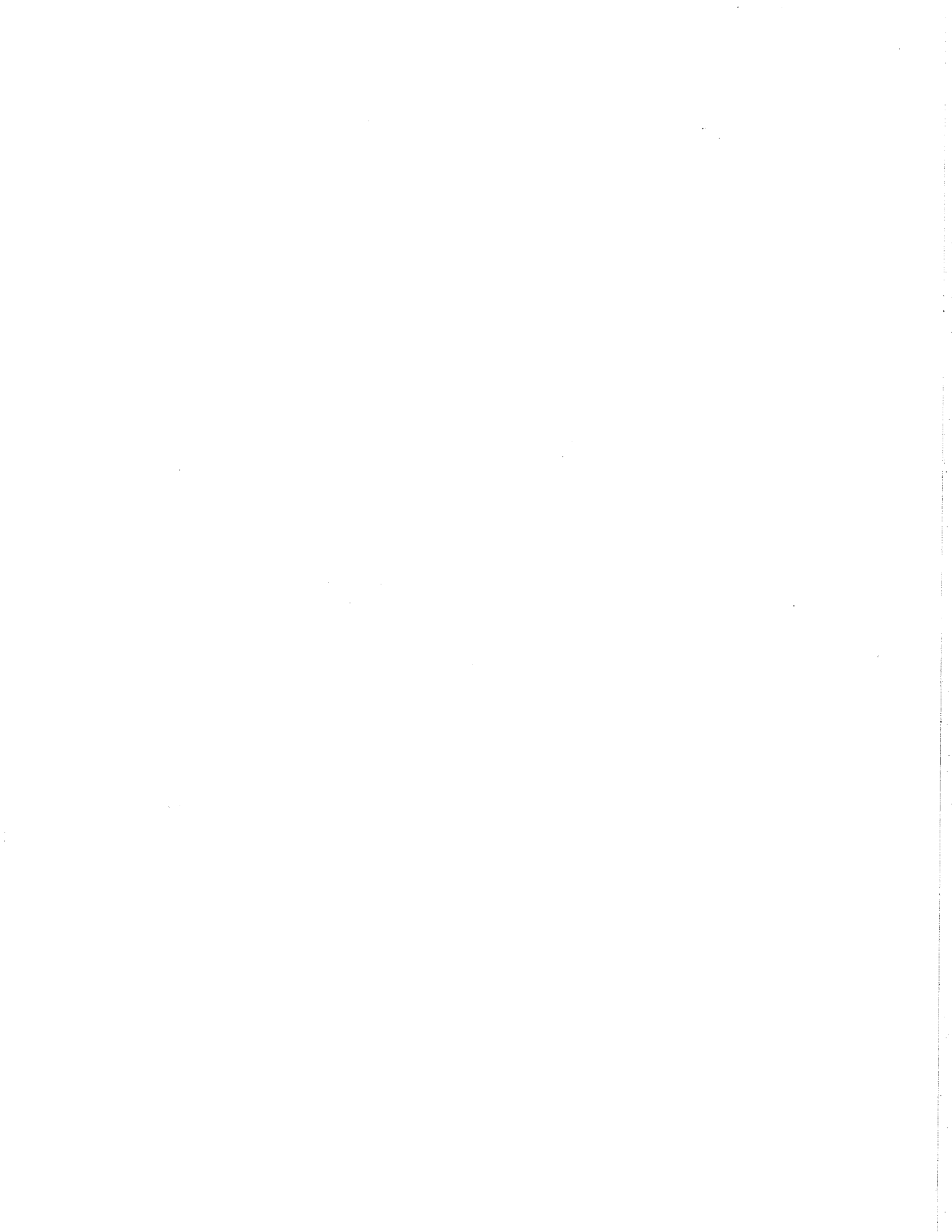
| | | | |
|-----------|--|-----------|--|
| 5a | Enter the fair market value of your PFIC stock at the end of the tax year | 5a | |
| b | Enter your adjusted basis in the stock at the end of the tax year | 5b | |
| c | Subtract line 5b from line 5a. If a gain, do not complete lines 6 and 7. Include this 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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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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.



Tax & Interest under §1291

| Madison Park Funding VI, LTD | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|------------------------------|------|---------------------|----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 8/11/2010 | 1/1/2011 | | 8621 | 8621 |
| | | 143.00 | 1.00 | 144 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 1 | 2010 | 0.99 | | | 0 | 0 |
| | 2011 | 0.01 | | | | |

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

▶ See separate instructions.

| | | |
|--|--|--|
| 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| OLTEN, CH-4601 SZ | | |

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 | |

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



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.

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

Name of shareholder: THE ANN & MITT ROMNEY 1995 FAMILY TRUST
 Identifying number (see instructions): XXXXXXXXXX
 Number, street, and room or suite no. (If a P.O. box, see instructions.): ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
 City or town, state, and ZIP code or country: BOSTON, MA 02199
 Shareholder tax year: calendar year 20 11 or other tax year beginning , 20 and ending , 20
 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
 Address (Enter number, street, city or town, and country.): KLEINE WIESENAU 1
FRANKFURT AM MAIN, 60323 GM
 Employer identification number (if any): N/A
 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 | |

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



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.

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

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 11 or other tax year beginning 20 and ending 20 |
| FRANKFURT AM MAIN, 60323 GM | | |

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: <i>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.</i> | | | | |
| 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 | |

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 | |

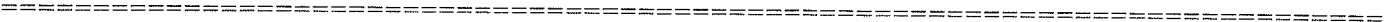
Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

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 | | | | | | |



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.

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | |
|--|---|
| 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 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u> |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 <u>11</u> or other tax year beginning <u>11/10</u> and ending <u>12/31</u> , 20 <u>11</u> |

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 | 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 |

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 | | | | | | |

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

▶ See separate instructions.

| | | |
|--|--|--|
| 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.) ROPEL & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| GLEN WAVERLEY, VICTORIA 3150 AS | | |

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 | | |

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 | |

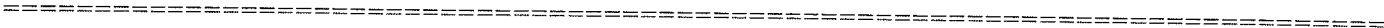
Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections

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 | | | | | | |



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.

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| 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.) ROFES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | Shareholder tax year: calendar year 20 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 <u>11</u> 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 | 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 | | |

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 | | | | | | |



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.

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| DUBLIN 1, IRELAND | | |

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: <i>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.</i> | | | | |
| 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 | |

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 | 0 |
| 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 | | | | | | |



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 II, LLC. The number of shares is unknown.



Tax & Interest under §1291

| Alpstar CLO 2 P.L.C. | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|----------------------|------------|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | 11/23/2010 | | 2/24/2011 | | 8621 | 8621 |
| | | 39.00 | 55.00 | 94 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 0 | 2010 | 0.00 | | | 0 | 0 |
| | 2011 | 0.00 | | | | |

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

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

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: <i>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.</i> | | | | |
| 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 | |

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 | 17 |
| 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 | 15 |
| 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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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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 | 17. |
| | | TOTAL | 17. |

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



Tax & Interest under §1291

| Bryant Park CDO LTD. (Lot 1) | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|------------------------------|------|---------------------|----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 12/14/2010 | 5/3/2011 | | 8621 | 8621 |
| | | 18.00 | 123.00 | 141 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 17 | 2010 | 2.17 | | | 1 | 0 |
| | 2011 | 14.83 | | | | |

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

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPER & GRAY, PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u> |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u> |

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: <i>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.</i> | | | | |
| 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 | |

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 | 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 | 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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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BRYANT PARK CDO LTD. (LOT 2)

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

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| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------------|------------|------------|--------|
| BRYANT PARK CDO LTD SALE | 12/14/2010 | 05/03/2011 | 1. |
| | | TOTAL | 1. |

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



Tax & Interest under §1291

| Bryant Park CDO LTD. (Lot 2) | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|------------------------------|------|---------------------|----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 12/14/2010 | 5/3/2011 | | 8621 | 8621 |
| | | 18.00 | 123.00 | 141 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 1 | 2010 | 0.13 | | | 0 | 0 |
| | 2011 | 0.87 | | | | |

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

OMB No. 1545-1002
 Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) RGPE & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

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: <i>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.</i> | | | | |
| 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 | |

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 | 13 |
| 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 | 6 |
| 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 | 6 |
| 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 | | | | | | |



SUPPLEMENT TO FORM 8621

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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 | | 6. |
| | | TOTAL | 6. |

=====

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



Tax & Interest under §1291

| Bryant Park CDO LTD. (Lot 3) | | PFICS STILL HELD | | Total Days | 35% | 4% |
|------------------------------|---|------------------|------------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 12/14/2010 | 12/31/2011 | 8621 | 8621 | |
| | | 18.00 | 365.00 | 383 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| | 6 | 2010 | 0.28 | | 0 | 0 |
| | | 2011 | 5.72 | | | |

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | |

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 | |

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 | | | | | | |



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 II, LLC. The number of shares is unknown.

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder THE AMN D. ROMNEY BLIND 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 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u> |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u> |
| 1076 AZ, AMSTERDAM, NETHERLANDS | |

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 | |

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 | 9 |
| 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 | 3 |
| 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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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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 | | 3. |
| | | TOTAL | 3. |

=====

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



Tax & Interest under §1291

| Cairn CLO I BV | | PFICS STILL HELD | | Total | 35% | 4% |
|----------------|------|------------------|------------|-------|-----------|-----------|
| Holding Period | | 2010 | 2011 | Days | TAX | INTEREST |
| | | 9/16/2010 | 12/31/2011 | | 8621 | 8621 |
| Line 10E | | 107.00 | 365.00 | 472 | PT IV 11c | PT IV 11f |
| 3 | 2010 | 0.68 | | | 0 | 0 |
| | 2011 | 2.32 | | | | |

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CAIRN CLG 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 <u>11</u> 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: <i>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.</i> | | | | |
| 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 | | |

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 | | | | | | |



SUPPLEMENT TO FORM 8621

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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 II, LLC. The number of shares is unknown.



Tax & Interest under §1291

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

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

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | Employer identification number (if any) N/A |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CONTEGO CLO I B.V. | | |
| Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | |

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: <i>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.</i> | | | |
| 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 | |

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 | 14 |
| 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 | 8 |
| 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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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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 | 14. |
| | | TOTAL | 14. |

=====

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



Tax & Interest under §1291

| Contego CLO I BV | | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|------------------|------|---------------------|-----------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 9/16/2010 | 5/13/2011 | | 8621 | 8621 |
| | | 107.00 | 133.00 | 240 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | | |
| 14 | 2010 | 6.24 | | | 2 | 0 |
| | 2011 | 7.76 | | | | |

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| DUBLIN 1, IRELAND | | |

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: <i>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.</i> | | | | |
| 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 | |

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 | 13 |
| 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 | 4 |
| 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 | 3 |
| 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 | | | | | | |



SUPPLEMENT TO FORM 8621

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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 | | 4. |
| | | TOTAL | 4. |

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

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

OMB No. 1545-1002
Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) RGPBS & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 <u>11</u> 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 | |

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 | 3 |
| 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 | 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 | | | | | | |



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 | 3. |
| | | TOTAL | 3. |

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



Tax & Interest under §1291

| Egret Funding CLO I PLC | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|-------------------------|---------------------|-----------------------------|---------------|---------------------------|-------------|
| | Holding Period | 2010 9/16/2010 107.00 | | 2011 3/8/2011 67.00 | TAX 8621 |
| Line 10F | | | 174 | PT IV 11c | PT IV 11f |
| 3 | 2010 | 1.84 | | 1 | 0 |
| | 2011 | 1.16 | | | |

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 860 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

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 | |

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 | | 3 |
| 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 | | 3 |
| 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 | | | | | | |



SUPPLEMENT TO FORM 8621

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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 | | 3. |
| | | TOTAL | 3. |

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



Tax & Interest under §1291

| Endeavor Funding LTD. | | PFICS STILL HELD | | Total Days | 35% | 4% |
|-----------------------|------|------------------|------------|---------------|-----------|-----------|
| | | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | | 12/2/2010 | 12/31/2011 | | 8621 | 8621 |
| | | 30.00 | 365.00 | 395 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 3 | 2010 | 0.23 | | | 0 | 0 |
| | 2011 | 2.77 | | | | |

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

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | |

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: <i>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.</i> | | |
| 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 |

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 | | | | | | |



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 II, LLC. The number of shares is unknown.



Tax & Interest under §1291

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

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

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) HARBURMASTER 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 | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | |

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: <i>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.</i> | | | |
| 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 | |

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 | 12 |
| 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 | 3 |
| 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 | 3 |
| 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 | 3 |
| 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 | | | | | | |



SUPPLEMENT TO FORM 8621

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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 | 12. |
| | | TOTAL | ----- 12. ===== |

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



Tax & Interest under §1291

| Harbourmaster CLO 9 BV (Lot 1) | PFICS SOLD/DISPOSED | | Total Days | 35% | 4% |
|--------------------------------|---------------------|-----------|---------------|-----------|-----------|
| | 2010 | 2011 | | TAX | INTEREST |
| Holding Period | 9/16/2010 | 2/10/2011 | | 8621 | 8621 |
| | 107.00 | 41.00 | 148 | PT IV 11c | PT IV 11f |
| Line 10F | | | | | |
| 12 | 2010 | 8.68 | | 3 | 0 |
| | 2011 | 3.32 | | | |

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| 1076 AZ, AMSTERDAM, NETHERLANDS | | |

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 | |

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 | | 3 |
| 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 | | | | | | |



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 | | 1. |
| | | TOTAL | 1. |

=====

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



Tax & Interest under §1291

| | | PFICS STILL HELD | | | |
|----------------|------|------------------|------------|-------|---------------------|
| | | 2010 | 2011 | Total | 35% 4% |
| Holding Period | | 9/16/2010 | 12/31/2011 | Days | TAX INTEREST |
| | | 107.00 | 365.00 | 472 | PT IV 11c PT IV 11f |
| Line 10E | | | | | |
| 1 | 2010 | 0.23 | | | 0 |
| | 2011 | 0.77 | | | 0 |

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|---|
| Name of shareholder THE ANN D. ROMNEY BLIND 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | | Tax year of company or fund: calendar year 20 or other tax year beginning <u>11/1</u> , 20 <u>10</u> and ending <u>10/31</u> , 20 <u>11</u> |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

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: <i>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.</i> | | | | |
| 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 | |

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 | 3 |
| 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 | 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 | | | | | | |



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 | 3. |
| | | TOTAL | ----- 3. ===== |

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



Tax & Interest under §1291

| | | PFICS SOLD/DISPOSED | | | |
|------------------------------|------|---------------------|----------|-------|---------------------|
| Madison Park Funding VI, LTD | | 2010 | 2011 | Total | 35% 4% |
| Holding Period | | 8/11/2010 | 1/1/2011 | Days | TAX INTEREST |
| | | 143.00 | 1.00 | 144 | 8621 8621 |
| Line 10F | | | | | PT IV 11c PT IV 11f |
| 3 | 2010 | 2.98 | | | 1 0 |
| | 2011 | 0.02 | | | |

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) AIRCASTLE LIMITED | Employer identification number (if any) [REDACTED] |
| Address (Enter number, street, city or town, and country.) C/O AIRCASTLE ADVISOR, LLC, 300 FIRST STAMFORD PLACE, 5TH FL | Tax year of company or fund: calendar year 20 11 or other tax year beginning 20 and ending 20 |
| STAMFORD, CT 06902 | |

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 | 0 | | |
| 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 | | | 0 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 0 | | |
| 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 | | | 0 |
| 3a Add lines 1c and 2c | 3a | | | 0 |
| 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 | | 13 | |
| 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 | | | 13 |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | | (13) |
| Important: <i>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.</i> | | | | |
| 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 | | | |

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 D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

AIRCASTLE LIMITED

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

THE ANN D ROMNEY BLIND TRUST



Aircastle Limited

EIN: [REDACTED]

Basis as of December 31, 2011

| | |
|--|-----------------|
| Distributions | (13) |
| Previously Tax Income | 2 |
| Taxable Dividend included in Dividend Total from K-1 | 11 |
| Remaining Basis | <u><u>-</u></u> |

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST | | Identifying number (see instructions) [REDACTED] |
| Number, street, and room or suite no. (If a P.O. box, see instructions.) ROGES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST | | Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u> |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BABSON 2006-1 | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) WALKER HOUSE, MARY STREET, P.O. BOX 908 GT | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u> |
| GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

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 | 18 | |
| 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 | | 18 |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | 16 | |
| 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 | | 16 |
| 3a | Add lines 1c and 2c | 3a | | 34 |
| 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 | | |

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 D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

BABSON 2006-1

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

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

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) BSIS SERIES 2007 | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) C/O BLACKROCK SENIOR INCOME SERIES V, LTD. 5 HARBOURMASTER PLACE, IPSC, 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 1298(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 | | 19 |
| 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 | 19 |
| 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 | |

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 D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

NAME OF PFIC OR QEF:

=====
BSIS SERIES 2007

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CASTLE GARDEN FUNDING 2005-1X | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) C/O OGIER FIDUCIARY SVS (CAYMAN) LIMITED, P.O. BOX 1234 | | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| QUEENSGATE HOUSE, GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | | |

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 | 59 | |
| 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 | | 59 |
| 2a | Enter your pro rata share of the total net capital gain of the QEF | 2a | 7 | |
| 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 | | 7 |
| 3a | Add lines 1c and 2c | 3a | | 66 |
| 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: <i>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.</i> | | | | |
| 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 | | |

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 D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

CASTLE GARDEN FUNDING 2005-1X

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | |
|---|---|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199 | Identifying number (see instructions) <div style="background-color: black; width: 100px; height: 15px;"></div> Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning <u> </u> , 20 <u> </u> and ending <u> </u> , 20 <u> </u> |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CUCINA CAYMAN, L.P. 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 |
| Employer identification number (if any) <div style="background-color: black; width: 100px; height: 15px;"></div> Tax year of company or fund: calendar year 20 <u> </u> or other tax year beginning <u>11/10</u> , 20 <u>11</u> and ending <u>12/31</u> , 20 <u>11</u> | |

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 | 36 | |
| 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 36 |
| 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: <i>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.</i> | | | |
| 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 |

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 D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

CUCINA CAYMAN, L.P.

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

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u> |
| City or town, state, and ZIP code or country BOSTON, MA 02199 | |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) EATON VANCE CDO VIII, LTD | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) C/O MAPLESFS LIMITED, P.O. BOX 1093, BOUNDARY HALL, CRICKET SQUARE, GRAND CAYMAN K71-1102, CAYMAN ISLANDS | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning <u>20</u> and ending <u>20</u> |

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 | 59 | |
| 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 | | 59 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 6 | |
| 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 | | 6 |
| 3a Add lines 1c and 2c | 3a | | 65 |
| 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 | | |

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 D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

EATON VANCE CDO VIII, LTD

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

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

▶ See separate instructions.

| | |
|--|---|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) RGPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199 | Identifying number (see instructions) [REDACTED] Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) GGC COLLATERAL MANAGER SEV LTD. Address (Enter number, street, city or town, and country.) ONE EMBARCADERO CENTER, 39TH FLOOR SAN FRANCISCO, CA 94111 | Employer identification number (if any) [REDACTED] Tax year of company or fund: calendar year 20 <u>11</u> 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 | 4,471 | | |
| 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 | | 4,471 | |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 0 | | |
| 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 | | 0 | |
| 3a Add lines 1c and 2c | 3a | | 4,471 | |
| 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 | 5,882 | | |
| 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 | | 5,882 | |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | (1,411) | |
| Important: <i>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.</i> | | | | |
| 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 | | | SEE STATEMENT |

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 D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

Name and Address of Shareholder:

The Ann D. Romney Blind Trust
R. Bradford Malt, Trustee
Ropes & Gray, Prudential Tower
800 Boylston St
Boston, MA 02199

Description of Transaction:

An indirect ownership through a partnership. The number of shares is unknown.

For all other information, see the attached Partnership K-1 Footnote.

**GOLDEN GATE CAPITAL OPPORTUNITY
FUND, L.P.
SCH K-1 SUPPORTING SCHEDULES**

PTR # [REDACTED] ANN D. ROMNEY BLIND TRUST

GGC LIQUID SECURITIES SPC LTD., THROUGH ITS DISREGARDED ENTITY GGC CREDIT OPPORTUNITIES LLC, OWNS 100% DIRECT INTEREST IN GGC COLLATERAL MANAGER SPV LTD., A CORPORATION THAT HAS BEEN DETERMINED TO BE A PASSIVE FOREIGN INVESTMENT COMPANY ("PFIC").

FOR THE 2011 TAX YEAR, YOU MAY NEED THE INFORMATION BELOW TO FILE FORM 8621 IF YOU MEET THE QUALIFICATIONS TO MAKE A QUALIFIED ELECTING FUND ("QEF") ELECTION. PLEASE CONSULT YOUR TAX ADVISOR BEFORE FILING. PFIC ANNUAL INTERMEDIARY STATEMENTS SIGNED BY THE CORPORATION ARE RETAINED BY GOLDEN GATE CAPITAL. A COPY CAN BE FURNISHED TO YOU BY REQUEST.

GGC COLLATERAL MANAGER SPV LTD WAS ALSO DETERMINED TO BE A PFIC FOR THE 2010 TAX YEAR. IF YOU DID NOT FILE A QEF ELECTION WITH RESPECT TO GGC COLLATERAL MANAGER SPV LTD LAST YEAR, WE RECOMMEND THAT YOU CONSULT WITH YOUR TAX ADVISOR REGARDING THE VIABILITY OF MAKING A DEEMED SALE ELECTION TO PURGE THE PRIOR PFIC TAIN. IF YOU MAKE A DEEMED SALE ELECTION, YOU WILL BE REQUIRED TO INCLUDE YOUR PRO RATA SHARE OF ANY APPRECIATION (DETERMINED AS OF THE FIRST DAY OF THE PFIC'S FIRST TAX YEAR AS A QEF) AS ORDINARY INCOME AND BE SUBJECT TO AN INTEREST CHARGE.

PFIC NAME: GGC COLLATERAL MANAGER SPV LTD.

EIN: [REDACTED]

FORM 8621, PART II, LINE 1A - SHARE OF ORDINARY EARNINGS: \$4,471

FORM 8621, PART II, LINE 3B - AMOUNT OF CASH DISTRIBUTED: \$5,882

TYPE OF SHARES: ORDINARY

NUMBER OF SHARES OF OWNERSHIP AT BEGINNING OF YEAR (REVISED): 0

NUMBER OF SHARES CHANGED DURING YEAR: 0

NUMBER OF SHARES OF OWNERSHIP AT END OF YEAR: 0

OF THE TOTAL \$5,882 THAT WAS DISTRIBUTED DURING THE 2011 TAX YEAR, \$4,471 WAS DISTRIBUTED OUT OF CURRENT EARNINGS AND PROFITS, RESULTING IN A NON-DIVIDEND DISTRIBUTION OF \$1,411. ASSUMING YOU MADE A QEF ELECTION IN A PRIOR YEAR, GGC COLLATERAL MANAGER SPV LTD HAD A PTI BALANCE, PURSUANT TO IRC § 1293(C), OF \$508 AS OF DECEMBER 31, 2010. THUS, OF THE TOTAL \$1,411 NON-DIVIDEND DISTRIBUTION, \$508 SHOULD BE CHARACTERIZED AS A NON-TAXABLE DISTRIBUTION OF PRIOR YEAR PTI AND THE REMAINING \$903 SHOULD BE CHARACTERIZED AS A NONTAXABLE RETURN OF BASIS.

OF THE AMOUNT REPORTED ON LINE 6A OF THE SCHEDULE K-1, \$4,471 REPRESENTS A DISTRIBUTION OF ORDINARY EARNINGS FROM GGC COLLATERAL MANAGER SPV LTD. IF YOU HAVE OR WILL MAKE A QEF ELECTION WITH RESPECT TO YOUR INDIRECT INTEREST IN GGC COLLATERAL MANAGER SPV LTD., SUCH AMOUNT MAY BE TREATED AS A NON-TAXABLE PTI UNDER IRC § 1293(C). PLEASE CONSULT YOUR TAX ADVISOR REGARDING THE PROPER TREATMENT OF INCOME AND DISTRIBUTIONS FROM A PFIC.

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | |
|--|---|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199 | Identifying number (see instructions) <div style="background-color: black; width: 100px; height: 15px;"></div> Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) GCC CREDIT OPPORTUNITIES S.A.R.L. Address (Enter number, street, city or town, and country.) ONE EMBARCADERO CENTER, 39TH FLOOR SAN FRANCISCO, CA 94111 | Employer identification number (if any) N/A Tax year of company or fund: calendar year 20 <u>11</u> 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 | 1,051 | | |
| 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 | | | 1,051 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 12,950 | | |
| 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 | | | 12,950 |
| 3a Add lines 1c and 2c | 3a | | | 14,001 |
| 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 | 20,743 | | |
| 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 | | | 20,743 |
| e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) | 3e | | | (6,742) |
| Important: <i>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.</i> | | | | |
| 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 | | | SEE STATEMENT |

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 D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

Name and Address of Shareholder:

The Ann D. Romney Blind Trust
R. Bradford Malt, Trustee
Ropes & Gray, Prudential Tower
800 Boylston St
Boston, MA 02199

Description of Transaction:

An indirect ownership through a partnership. The number of shares is unknown.

For all other information, see the attached Partnership K-1 Footnote.

**GOLDEN GATE CAPITAL OPPORTUNITY
FUND, L.P.
SCH K-1 SUPPORTING SCHEDULES**

PTR # [REDACTED] ANN D. ROMNEY BLIND TRUST

PFIC INCOME FROM FOREIGN INVESTMENTS

GGC CREDIT OPPORTUNITIES S.A.R.L.:

GGC LIQUID SECURITIES SPC LTD., THROUGH ITS DISREGARDED ENTITY GGC CREDIT OPPORTUNITIES LLC, OWNS 100% DIRECT INTEREST IN GGC CREDIT OPPORTUNITIES S.A.R.L., A CORPORATION THAT HAS BEEN DETERMINED TO BE A PASSIVE FOREIGN INVESTMENT COMPANY ("PFIC"). YOU MAY NEED THE FOLLOWING INFORMATION TO FILE FORM 8621 IF YOU MEET THE QUALIFICATIONS TO MAKE A QUALIFIED ELECTING FUND ("QEF") ELECTION. PLEASE CONSULT YOUR TAX ADVISOR BEFORE FILING. PFIC ANNUAL INTERMEDIARY STATEMENTS SIGNED BY THE CORPORATION ARE RETAINED BY GOLDEN GATE CAPITAL. A COPY CAN BE FURNISHED TO YOU BY REQUEST.

PFIC NAME: GGC CREDIT OPPORTUNITIES S.A.R.L.

EIN: N/A

FORM 8621, PART II, LINE 1A - SHARE OF ORDINARY EARNINGS: \$1,051

FORM 8621, PART II, LINE 2A - SHARE OF NET CAPITAL GAIN: \$12,950

FORM 8621, PART II, LINE 3B - AMOUNT OF CASH DISTRIBUTED: \$20,743

TYPE OF SHARES: ORDINARY

NUMBER OF SHARES OF OWNERSHIP AT BEGINNING OF YEAR: 0

NUMBER OF SHARES CHANGED DURING YEAR: 0

NUMBER OF SHARES OF OWNERSHIP AT END OF YEAR: 0

OF THE TOTAL \$20,743 THAT WAS DISTRIBUTED DURING THE 2011 TAX YEAR, \$14,001 WAS DISTRIBUTED OUT OF CURRENT EARNINGS AND PROFITS, RESULTING IN A NON-DIVIDEND DISTRIBUTION OF \$6,742. AS GGC CREDIT OPPORTUNITIES S.A.R.L. DID NOT HAVE A PRIOR YEAR PREVIOUSLY TAXED INCOME ("PTI") BALANCE UNDER INTERNAL REVENUE CODE ("IRC") § 1293(C), THE \$6,742 DISTRIBUTION SHOULD BE CHARACTERIZED AS A NONTAXABLE RETURN OF BASIS.

OF THE AMOUNT REPORTED ON LINE 6A OF THE SCHEDULE K-1, THE SUM OF \$1,051 AND \$12,950 REPRESENT DISTRIBUTIONS OF ORDINARY EARNINGS AND NET CAPITAL GAINS, RESPECTIVELY, FROM GGC CREDIT OPPORTUNITIES S.A.R.L., A PFIC. IF YOU WILL MAKE A QEF ELECTION WITH RESPECT TO YOUR INDIRECT INTEREST IN GGC CREDIT OPPORTUNITIES S.A.R.L., SUCH AMOUNTS MAY BE TREATED AS RETURN OF CAPITAL UNDER SECTION 1293(C) OF THE INTERNAL REVENUE CODE. PLEASE CONSULT YOUR TAX ADVISOR REGARDING THE PROPER TREATMENT OF INCOME AND DISTRIBUTIONS FROM A PFIC.

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

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | Employer identification number (if any) N/A |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) SCHILLER PARK CLO LTD. | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| Address (Enter number, street, city or town, and country.) C/O MAPLES FINANCE LIMITED, P.O. BOX 1093, BOUNDARY HALL, CRICKET SQUARE, GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS | |

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 | 40 | |
| 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 | | 40 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 0 | |
| 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 | | 0 |
| 3a Add lines 1c and 2c | 3a | | 40 |
| 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 | | |

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 D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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SCHILLER PARK CLO LTD.

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

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

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199 | Identifying number (see instructions) [REDACTED] Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) AYR BERMUDA LIMITED Address (Enter number, street, city or town, and country.) C/O AIRCASTLE ADVISOR, LLC, 300 FIRST STAMFORD PLACE, 5TH FL STAMFORD, CT 06902 | Employer identification number (if any) [REDACTED] Tax year of company or fund: calendar year 20 <u>11</u> 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 | 0 | |
| 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 0 |
| 2a Enter your pro rata share of the total net capital gain of the QEF | 2a | 0 | |
| 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 0 |
| 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 |

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 D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621



NAME OF PFIC OR QEF:

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AYR BERMUDA LIMITED

The PFIC is held indirectly through Sankaty Credit Opportunities Investors (Offshore) IV, L.P. The number of shares is unknown.

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

| | |
|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> 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 | Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20 |
| L-5365 MUNSBACH, LUXEMBOURG | |

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 | 201 | |
| 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 201 |
| 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 |

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 D. ROMNEY BLIND TRUST



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

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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.

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

OMB No. 1545-1002
 Attachment
 Sequence No. **69**

▶ See separate instructions.

| | |
|---|---|
| Name of shareholder THE ANN D. ROMNEY BLIND TRUST Number, street, and room or suite no. (If a P.O. box, see instructions.) ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST City or town, state, and ZIP code or country BOSTON, MA 02199 | Identifying number (see instructions) <div style="background-color: black; width: 100px; height: 15px; margin: 5px 0;"></div> Shareholder tax year: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| Check type of shareholder filing the return: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | Employer identification number (if any) N/A |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) CRAFT 2005-3, LTD. Address (Enter number, street, city or town, and country.) C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS | Tax year of company or fund: calendar year 20 <u>11</u> 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 | |

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 | 63 |
| 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 | 63 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 15 |
| d | Multiply line 10c by 125% (1.25) | 10d | 18.75 |
| 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 | 44.25 |
| 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 | 20 |
| 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 | 8 |
| 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 | 8 |
| 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 | | | | | | |



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

CRAFT 2005-3, LTD.

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

=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------|------------|-------|--------|
| CRAFT 2005-3, LTD. | 11/03/2009 | | 44. |
| | | TOTAL | 44. |

=====

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.



Tax & Interest under §1291

| | | PFICS STILL HELD | | | | |
|----------------|------|------------------|------------|------------|-------|--|
| | | 2009 | 2010 | 2011 | Total | |
| Holding Period | | 11/3/2009 | 12/31/2010 | 12/31/2011 | Days | TAX INTEREST |
| | | 59.00 | 365.00 | 365.00 | 789 | 35% 4% 8621 8621 PT IV 11c PT IV 11f |
| Line 10E | | | | | | |
| 44 | 2009 | | 3.31 | | | 8 0 |
| | 2010 | | 20.47 | | | |
| | 2011 | | 20.47 | | | |

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

OMB No. 1545-1002

Attachment
 Sequence No. **69**

▶ See separate instructions.

Name of shareholder: THE ANN D. ROMNEY BLIND 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 2011 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): CRAFT 2007-1, LTD.
 Employer identification number (if any): N/A
 Address (Enter number, street, city or town, and country.): C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE
 Tax year of company or fund: calendar year 2011 or other tax year beginning , 20 and ending , 20
S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS

- 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 | | |

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 | 93 |
| 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 | 76 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | 45 |
| d | Multiply line 10c by 125% (1.25) | 10d | 56.25 |
| 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 | 36.75 |
| 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 | 17 |
| 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 | 7 |
| 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 | 7 |
| 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 | | | | | | |



SUPPLEMENT TO FORM 8621

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NAME OF PFIC OR QEF:

=====

CRAFT 2007-1, LTD.

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

=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|--------------------|------------|-------|--------|
| CRAFT 2007-1, LTD. | 11/03/2009 | | 37. |
| | | TOTAL | 37. |

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The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.



Tax & Interest under §1291

| Craft 2007-1, Ltd. | | PFICS STILL HELD | | | Total Days | 35% | 4% |
|--------------------|----|-------------------|--------------------|--------------------|---------------|-----------|-----------|
| | | 2009 11/3/2009 | 2010 12/31/2010 | 2011 12/31/2011 | | TAX | INTEREST |
| Holding Period | | 59.00 | 365.00 | 365.00 | 789 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | | |
| | 37 | 2009 | 2.75 | | | 7 | 0 |
| | | 2010 | 17.00 | | | | |
| | | 2011 | 17.00 | | | | |

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

▶ See separate instructions.

| | | |
|--|--|--|
| Name of shareholder THE ANN D. ROMNEY BLIND 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 <u>11</u> 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: <input checked="" type="checkbox"/> Individual <input type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate | | |
| Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) AIRPLANES REPACKAGED TRANSFERRED SECURITIES, LTD. | | Employer identification number (if any) N/A |
| Address (Enter number, street, city or town, and country.) C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE | | Tax year of company or fund: calendar year 20 <u>11</u> or other tax year beginning , 20 and ending , 20 |
| S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS | | |

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: <i>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.</i> | | | | |
| 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 | |

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 | | 2 |
| c | Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.) | 10c | | 1 |
| d | Multiply line 10c by 125% (1.25) | 10d | | 1.25 |
| 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 | | 0.75 |
| 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 | | 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 | | | | | | |



SUPPLEMENT TO FORM 8621

=====

NAME OF PFIC OR QEF:

=====

AIRPLANES REPACKAGED TRANSFERRED SECURITIES, LTD.

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

=====

| DESCRIPTION | ACQUIRED | SOLD | AMOUNT |
|----------------------------|------------|-------|--------|
| AIRPLANES REPACKAGED TRANS | 11/03/2009 | | 1. |
| | | TOTAL | 1. |

=====

The PFIC is held indirectly through Solamere Founders Fund I-B, LP.
The number of shares is unknown.



Tax & Interest under §1291

| | | | | PFICS STILL HELD | | |
|---|-----------|------------|------------|------------------|-----------|-----------|
| Airplanes Repackaged Transferred Securities, Ltd. | | | | | 35% | 4% |
| | 2009 | 2010 | 2011 | Total | TAX | INTEREST |
| Holding Period | 11/3/2009 | 12/31/2010 | 12/31/2011 | Days | 8621 | 8621 |
| | 59.00 | 365.00 | 365.00 | 789 | PT IV 11c | PT IV 11f |
| Line 10E | | | | | | |
| 1 | 2009 | 0.06 | | | 0 | 0 |
| | 2010 | 0.35 | | | | |
| | 2011 | 0.35 | | | | |

Department of the Treasury
Internal Revenue Service

▶ Attach to your tax return.

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

| | | |
|---|-----------|-------------|
| 1 Enter on the applicable line below the total qualified first- or second-year wages paid or incurred during the tax year, and multiply by the percentage shown, for services of employees who are certified as members of a targeted group. | | |
| a Qualified first-year wages of employees who worked for you at least 120 hours but fewer than 400 hours \$ _____ x 25% (.25) | 1a | |
| b Qualified first-year wages of employees who worked for you at least 400 hours \$ _____ x 40% (.40) | 1b | |
| c Qualified second-year wages of employees certified as long-term family assistance recipients \$ _____ x 50% (.50) | 1c | |
| 2 Add lines 1a, 1b, and 1c. See instructions for the adjustment you must make to salaries and wages | 2 | |
| 3 Work opportunity credit from partnerships, S corporations, cooperatives, estates, and trusts | 3 | 114. |
| 4 Add lines 2 and 3. Cooperatives, estates, and trusts, go to line 5. Partnerships and S corporations, stop here and report this amount on Schedule K. All others, stop here and report this amount on Form 3800, line 4b | 4 | 114. |
| 5 Amount allocated to patrons of the cooperative or beneficiaries of the estate or trust (see instructions) | 5 | |
| 6 Cooperatives, estates, and trusts, subtract line 5 from line 4. Report this amount on Form 3800, line 4b | 6 | |

General Instructions

Section references are to the Internal Revenue Code unless otherwise noted.

What's New

- The work opportunity credit expired for employees not certified as qualified veterans who began work after 2011. Do not report wages paid or incurred to these employees on Form 5884 unless the credit is extended. See www.irs.gov/form5884 for the latest information about this credit.
- The VOW to Hire Heroes Act of 2011 (a) expanded the definition of "qualified veteran" to include certain unemployed qualified veterans who begin work after November 21, 2011, and before 2013, (b) increased the amount of qualified first-year wages used to figure the credit for certain qualified veterans, and (c) extended the credit to cover all employees certified as qualified veterans who begin work after 2011 and before 2013.
- The Act also allows qualified tax-exempt organizations to claim the credit against certain employment taxes for qualified veterans who begin work after November 21, 2011, and before 2013 (see Form 5884-C, Work Opportunity Credit for Qualified Tax-Exempt Organizations Hiring Qualified Veterans).
- Renewal community designations expired at the end of 2009. Wages paid or incurred for services performed after

2009 by a designated community resident or summer youth employee who lived in a renewal community may no longer qualify for the work opportunity credit unless the designation is extended.

- The carryforwards, carrybacks, and passive activity limitations for this credit are no longer reported on this form; instead, they must be reported on Form 3800, General Business Credit.

Purpose of Form

Use Form 5884 to claim the work opportunity credit for qualified first- or second-year wages you paid to or incurred for targeted group employees during the tax year. Your business does not have to be located in an empowerment zone or rural renewal county to qualify for this credit.

You can claim or elect not to claim the work opportunity credit any time within 3 years from the due date of your return on either your original return or an amended return.

Taxpayers, other than partnerships, S corporations, cooperatives, estates, or trusts, whose only source of this credit is from those pass-through entities, are not required to complete or file this form. Instead, they can report this credit directly on Form 3800.



Installment Sale Income

Department of the Treasury Internal Revenue Service

Attach to your tax return. Use a separate form for each sale or other disposition of property on the installment method.

2011 Attachment Sequence No. 79

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

- 1 Description of property
2a Date acquired (mm/dd/yyyy)
b Date sold (mm/dd/yyyy)
3 Was the property sold to a related party...
4 Was the property you sold to a related party a marketable security?...

Part I Gross Profit and Contract Price. Complete this part for the year of sale only.

Table with 18 rows for Part I, including columns for description and numerical values. Rows include: 5 Selling price including mortgages and other debts, 6 Mortgages, debts, and other liabilities, 7 Subtract line 6 from line 5, 8 Cost or other basis of property sold, 9 Depreciation allowed or allowable, 10 Adjusted basis, 11 Commissions and other expenses of sale, 12 Income recapture, 13 Add lines 10, 11, and 12, 14 Subtract line 13 from line 5, 15 Excluded gain, 16 Gross profit, 17 Subtract line 13 from line 6, 18 Contract price.

Part II Installment Sale Income. Complete this part for the year of sale and any year you receive a payment or have certain debts you must treat as a payment on installment obligations.

Table with 6 rows for Part II, including columns for description and numerical values. Rows include: 19 Gross profit percentage, 20 If this is the year of sale, enter the amount from line 17, 21 Payments received during year, 22 Add lines 20 and 21, 23 Payments received in prior years, 24 Installment sale income, 25 Enter the part of line 24 that is ordinary income, 26 Subtract line 25 from line 24.

Part III Related Party Installment Sale Income. Do not complete if you received the final payment this tax year.

- 27 Name, address, and taxpayer identifying number of related party
28 Did the related party resell or dispose of the property ("second disposition") during this tax year?
29 If the answer to question 28 is "Yes," complete lines 30 through 37 below unless one of the following conditions is met.
30 Selling price of property sold by related party
31 Enter contract price from line 18 for year of first sale
32 Enter the smaller of line 30 or line 31
33 Total payments received by the end of your 2011 tax year
34 Subtract line 33 from line 32
35 Multiply line 34 by the gross profit percentage on line 19
36 Enter the part of line 35 that is ordinary income
37 Subtract line 36 from line 35

Department of the Treasury
Internal Revenue Service

▶ Attach to your tax return.

2011
Attachment
Sequence No. **81**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Section A - Regular Credit. Skip this section and go to Section B if you are electing or previously elected (and are not revoking) the alternative simplified credit.

| | | | |
|----|---|----|---|
| 1 | Certain amounts paid or incurred to energy consortia (see instructions) | 1 | |
| 2 | Basic research payments to qualified organizations (see instructions) | 2 | |
| 3 | Qualified organization base period amount | 3 | |
| 4 | Subtract line 3 from line 2. If zero or less, enter -0- | 4 | |
| 5 | Wages for qualified services (do not include wages used in figuring the work opportunity credit) | 5 | |
| 6 | Cost of supplies | 6 | |
| 7 | Rental or lease costs of computers (see instructions) | 7 | |
| 8 | Enter the applicable percentage of contract research expenses (see instructions) | 8 | |
| 9 | Total qualified research expenses. Add lines 5 through 8 | 9 | |
| 10 | Enter fixed-base percentage, but not more than 16% (see instructions) | 10 | % |
| 11 | Enter average annual gross receipts (see instructions) | 11 | |
| 12 | Multiply line 11 by the percentage on line 10 | 12 | |
| 13 | Subtract line 12 from line 9. If zero or less, enter -0- | 13 | |
| 14 | Multiply line 9 by 50% (.50) | 14 | |
| 15 | Enter the smaller of line 13 or line 14 | 15 | |
| 16 | Add lines 1, 4, and 15 | 16 | |
| 17 | Are you electing the reduced credit under section 280C? ▶ Yes <input type="checkbox"/> No <input type="checkbox"/> If "Yes," multiply line 16 by 13% (.13). If "No," multiply line 16 by 20% (.20) and see the instructions for the schedule that must be attached. Members of controlled groups or businesses under common control: see instructions for the schedule that must be attached | 17 | |

Section B - Alternative Simplified Credit. Skip this section if you are completing Section A.

| | | | |
|----|---|----|--|
| 18 | Certain amounts paid or incurred to energy consortia (see the line 1 instructions) | 18 | |
| 19 | Basic research payments to qualified organizations (see the line 2 instructions) | 19 | |
| 20 | Qualified organization base period amount (see the line 3 instructions) | 20 | |
| 21 | Subtract line 20 from line 19. If zero or less, enter -0- | 21 | |
| 22 | Add lines 18 and 21 | 22 | |
| 23 | Multiply line 22 by 20% (.20) | 23 | |
| 24 | Wages for qualified services (do not include wages used in figuring the work opportunity credit) | 24 | |
| 25 | Cost of supplies | 25 | |
| 26 | Rental or lease costs of computers (see the line 7 instructions) | 26 | |
| 27 | Enter the applicable percentage of contract research expenses (see the line 8 instructions) | 27 | |
| 28 | Total qualified research expenses. Add lines 24 through 27 | 28 | |
| 29 | Enter your total qualified research expenses for the prior 3 tax years. If you had no qualified research expenses in any one of those years, skip lines 30 and 31 | 29 | |
| 30 | Divide line 29 by 6.0 | 30 | |
| 31 | Subtract line 30 from line 28. If zero or less, enter -0- | 31 | |
| 32 | Multiply line 31 by 14% (.14). If you skipped lines 30 and 31, multiply line 28 by 6% (.06) | 32 | |

For Paperwork Reduction Act Notice, see instructions.

Section B - Alternative Simplified Credit (continued)

| | | | |
|-----------|--|-----------|--|
| 33 | Add lines 23 and 32 | 33 | |
| 34 | Are you electing the reduced credit under section 280C? ▶ Yes <input type="checkbox"/> No <input type="checkbox"/> If "Yes," multiply line 33 by 65% (.65). If "No," enter the amount from line 33 and see the line 17 instructions for the schedule that must be attached. Members of controlled groups or businesses under common control: see instructions for the schedule that must be attached | 34 | |

Section C - Summary

| | | | |
|-----------|--|-----------|-----|
| 35 | Enter the portion of the credit from Form 8932, line 2, that is attributable to wages that were also used to figure the credit on line 17 or line 34 (whichever applies) | 35 | |
| 36 | Subtract line 35 from line 17 or line 34 (whichever applies). If zero or less, enter -0- | 36 | |
| 37 | Credit for increasing research activities from partnerships, S corporations, estates, and trusts | 37 | 25. |
| 38 | Add lines 36 and 37. Estates and trusts go to line 39. Partnerships and S corporations, stop here and report this amount on Schedule K. All others, stop here and report this amount on line 1c of Form 3800 | 38 | 25. |
| 39 | Amount allocated to beneficiaries of the estate or trust (see instructions) | 39 | |
| 40 | Estates and trusts, subtract line 39 from line 38. Report the amount on line 1c of Form 3800 | 40 | |

General Instructions

Section references are to the Internal Revenue Code unless otherwise noted.

What's New

- The IRS has created a page on IRS.gov for information about Form 6765 and its instructions at www.irs.gov/form6765. Information about any future developments affecting Form 6765 (such as legislation enacted after we release it) will be posted on that page.
- The credit for increasing research activities is scheduled to expire for research expenses paid or incurred after 2011. Do not include research expenses paid or incurred after 2011 on this form unless these credits are extended. If they are extended, the change will be highlighted under *Highlights of Recent Tax Changes* at www.irs.gov/formspubs and at www.irs.gov/form6765.
- If you are claiming the reduced credit under section 280C, you must use Form 6765 to clearly indicate an intent to make the election.

Purpose of Form

Use Form 6765 to figure and claim the credit for increasing research activities or to elect the reduced credit under section 280C.

Who Must File

An individual, estate, trust, organization, or corporation claiming a credit for increasing research activities; or any S corporation, partnership, estate, or trust that allocates the credit to its shareholders, partners, or beneficiaries must complete this form and attach it to its income tax return. If you are a taxpayer that is not a partnership or S corporation, and your only source of this credit is from a partnership, S corporation, estate, or trust, you are not required to complete or file this form, with the following exception: you are a taxpayer that is an estate or trust and the credit can be allocated to beneficiaries. For more details, see the Instructions for Form 1041, Schedule K-1, box 13.

Note. Corporations filing an amended return to claim a credit or refund of the research credit, see Notice 2008-39, I.R.B. 2008-13 684, available at http://www.irs.gov/irb/2008-13_IRB/index.html for information on where to file.

Qualified Research

The research credit is generally allowed for expenses paid or incurred for qualified research. *Qualified research* means research for which expenses may be treated as section 174 expenses. This research must be undertaken for discovering information that is technological in nature, and its application must be intended for use in developing a new or improved business component of the taxpayer. In addition, substantially all of the activities of the research must be elements of a process of experimentation relating to a new or improved function, performance, reliability, or quality. The research credit generally is not allowed for the following types of activities.

- Research conducted after the beginning of commercial production.
- Research adapting an existing product or process to a particular customer's need.
- Duplication of an existing product or process.
- Surveys or studies.
- Research relating to certain internal-use computer software.
- Research conducted outside the United States, Puerto Rico, or a U.S. possession.
- Research in the social sciences, arts, or humanities.
- Research funded by another person (or governmental entity).

If you incur qualified clinical testing expenses relating to drugs for certain rare diseases, you can elect to claim the orphan drug credit for these expenses instead of the research credit. See Form 8820, Orphan Drug Credit.

See section 41 and Regulations sections 1.41-2 and 1.41-4 for other definitions and special rules.

Special Rules

See section 41(f) and Regulations sections 1.41-6 and 1.41-7 for special rules related to:

- Aggregation of expenses for members of controlled groups and businesses under common control;
- Allocation of the credit by partnerships, estates, and trusts;
- Adjustments, if a major portion of a business is acquired or disposed of; and
- Short tax years.

For special rules concerning the allocation and apportionment of research and experimental expenses between U.S. and foreign source income, see sections 861 through 864.

Member of Controlled Group or Business Under Common Control

For purposes of figuring the credit, all members of a controlled group of corporations (as defined in section 41(f)(1)(A) and (f)(5)) and all members of a group of businesses under common control (as defined in section 41(f)(1)(B)), are treated as a single taxpayer. Use Section A or B to figure the credit for the entire group, but enter only your share of the credit on line 17 or line 34, whichever applies. Attach a statement showing how your share of the credit was figured, the name and employer identification number or taxpayer identification number of the other members of the group, and the designated member. Write "See Attached" next to the entry space for line 17 or line 34.

If a member of a controlled group of corporations or businesses under common control has filed its return using a method different from that of the designated member, then that member should file an amended return to conform to the designated member's method.

Gains and Losses From Section 1256 Contracts and Straddles

Department of the Treasury
Internal Revenue Service

▶ Attach to your tax return.

2011

Attachment
Sequence No. **82**

Name(s) shown on tax return: WILLARD M ROMNEY & ANN D ROMNEY Identifying number: [REDACTED]

Check all applicable boxes (see instructions).

| | | | |
|-----------------------------------|--|-----------------------------------|--|
| <input type="checkbox"/> A | Mixed straddle election | <input type="checkbox"/> C | Mixed straddle account election |
| <input type="checkbox"/> B | Straddle-by-straddle identification election | <input type="checkbox"/> D | Net section 1256 contracts loss election |

Part I Section 1256 Contracts Marked to Market

| (a) Identification of account | (b) (Loss) | (c) Gain |
|---|--------------|-----------|
| 1 THE ANN AND MITT ROMNEY 1995 FAMILY TRUS | 32,379. | |
| THE W. MITT ROMNEY BLIND TRUST | 28,671. | |
| THE ANN D. ROMNEY BLIND TRUST | | 89,084. |
| 2 Add the amounts on line 1 in columns (b) and (c) | 2 (61,050.) | 89,084. |
| 3 Net gain or (loss). Combine line 2, columns (b) and (c) | | 28,034. |
| 4 Form 1099-B adjustments. See instructions and attach schedule | | 4 |
| 5 Combine lines 3 and 4 | | 5 28,034. |
| <i>Note: If line 5 shows a net gain, skip line 6 and enter the gain on line 7. Partnerships and S corporations, see instructions.</i> | | |
| 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 28,034. |
| 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 11,214. |
| 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 16,820. |

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 | | | | | | | |
| 11 a 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 | | | | | |
| 13 a 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.



Passive Activity Loss Limitations

Department of the Treasury
Internal Revenue Service (99)

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

2011

Attachment
Sequence No. **88**

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Part I 2011 Passive Activity Loss

Caution: Complete Worksheets 1, 2, and 3 before completing Part I.

Rental Real Estate Activities With Active Participation (For the definition of active participation, see Special Allowance for Rental Real Estate Activities in the instructions.)

| | | | |
|----|--|-----|--|
| 1a | Activities with net income (enter the amount from Worksheet 1, column (a)) | | |
| 1b | Activities with net loss (enter the amount from Worksheet 1, column (b)) | () | |
| 1c | Prior years unallowed losses (enter the amount from Worksheet 1, column (c)) | () | |
| 1d | Combine lines 1a, 1b, and 1c | | |

Commercial Revitalization Deductions From Rental Real Estate Activities

| | | | |
|----|--|-----|--|
| 2a | Commercial revitalization deductions from Worksheet 2, column (a) | () | |
| 2b | Prior year unallowed commercial revitalization deductions from Worksheet 2, column (b) | () | |
| 2c | Add lines 2a and 2b | () | |

All Other Passive Activities

| | | | |
|----|--|-------------|----------|
| 3a | Activities with net income (enter the amount from Worksheet 3, column (a)) | 1,793,987. | |
| 3b | Activities with net loss (enter the amount from Worksheet 3, column (b)) | (635,606.) | |
| 3c | Prior years unallowed losses (enter the amount from Worksheet 3, column (c)) | (319,730.) | |
| 3d | Combine lines 3a, 3b, and 3c | | 838,651. |

| | | | |
|---|---|--|----------|
| 4 | Combine lines 1d, 2c, and 3d. If this line is zero or more, stop here and include this form with your return; all losses are allowed, including any prior year unallowed losses entered on line 1c, 2b, or 3c. Report the losses on the forms and schedules normally used | | 838,651. |
|---|---|--|----------|

- If line 4 is a loss and:
- Line 1d is a loss, go to Part II.
 - Line 2c is a loss (and line 1d is zero or more), skip Part II and go to Part III.
 - Line 3d is a loss (and lines 1d and 2c are zero or more), skip Parts II and III and go to line 15.

Caution: If your filing status is married filing separately and you lived with your spouse at any time during the year, do not complete Part II or Part III. Instead, go to line 15.

Part II Special Allowance for Rental Real Estate Activities With Active Participation

Note: Enter all numbers in Part II as positive amounts. See instructions for an example.

| | | | |
|----|--|--|--|
| 5 | Enter the smaller of the loss on line 1d or the loss on line 4 | | |
| 6 | Enter \$150,000. If married filing separately, see instructions | | |
| 7 | Enter modified adjusted gross income, but not less than zero (see instructions) | | |
| 8 | Subtract line 7 from line 6 | | |
| 9 | Multiply line 8 by 50% (.5). Do not enter more than \$25,000. If married filing separately, see instructions | | |
| 10 | Enter the smaller of line 5 or line 9 | | |

If line 2c is a loss, go to Part III. Otherwise, go to line 15.

Part III Special Allowance for Commercial Revitalization Deductions From Rental Real Estate Activities

Note: Enter all numbers in Part III as positive amounts. See the example for Part II in the instructions.

| | | | |
|----|--|--|--|
| 11 | Enter \$25,000 reduced by the amount, if any, on line 10. If married filing separately, see instructions | | |
| 12 | Enter the loss from line 4 | | |
| 13 | Reduce line 12 by the amount on line 10 | | |
| 14 | Enter the smallest of line 2c (treated as a positive amount), line 11, or line 13 | | |

Part IV Total Losses Allowed

| | | | |
|----|---|--|------------|
| 15 | Add the income, if any, on lines 1a and 3a and enter the total | | 1,793,987. |
| 16 | Total losses allowed from all passive activities for 2011. Add lines 10, 14, and 15. See instructions to find out how to report the losses on your tax return | | 955,336. |

Caution: The worksheets must be filed with your tax return. Keep a copy for your records.

Worksheet 1 - For Form 8582, Lines 1a, 1b, and 1c (See instructions.)

| Name of activity | Current year | | Prior years | Overall gain or loss | |
|--|--------------------------|------------------------|------------------------------|----------------------|----------|
| | (a) Net income (line 1a) | (b) Net loss (line 1b) | (c) Unallowed loss (line 1c) | (d) Gain | (e) Loss |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| Total. Enter on Form 8582, lines 1a, 1b, and 1c ▶ | | | | | |

Worksheet 2 - For Form 8582, Lines 2a and 2b (See instructions.)

| Name of activity | (a) Current year deductions (line 2a) | (b) Prior year unallowed deductions (line 2b) | (c) Overall loss |
|---|---------------------------------------|---|------------------|
| | | | |
| | | | |
| | | | |
| Total. Enter on Form 8582, lines 2a and 2b ▶ | | | |

Worksheet 3 - For Form 8582, Lines 3a, 3b, and 3c (See instructions.)

| Name of activity | Current year | | Prior years | Overall gain or loss | |
|--|--------------------------|------------------------|------------------------------|----------------------|----------|
| | (a) Net income (line 3a) | (b) Net loss (line 3b) | (c) Unallowed loss (line 3c) | (d) Gain | (e) Loss |
| W MITT ROMNEY 1996 | | | | | |
| THE ANN AND MITT RO | | 474,082. | 308,299. | | 782,381. |
| INTERCONTINENTAL RE | 1,005. | | | 1,005. | |
| THE W. MITT ROMNEY | | | 3,999. | | 3,999. |
| THE ANN D. ROMNEY B | 1,792,982. | 161,524. | 7,432. | 1,624,026. | |
| Total. Enter on Form 8582, lines 3a, 3b, and 3c ▶ | 1,793,987. | 635,606. | 319,730. | | |

Worksheet 4 - Use this worksheet if an amount is shown on Form 8582, line 10 or 14 (See instructions.)

| Name of activity | Form or schedule and line number to be reported on (see instructions) | (a) Loss | (b) Ratio | (c) Special allowance | (d) Subtract column (c) from column (a) |
|--------------------------|---|----------|-----------|-----------------------|---|
| | | | | | |
| | | | | | |
| | | | | | |
| Total ▶ | | | 1.00 | | |

Worksheet 5 - Allocation of Unallowed Losses (See instructions.)

| Name of activity | Form or schedule and line number to be reported on (see instructions) | (a) Loss | (b) Ratio | (c) Unallowed loss |
|--------------------------|---|----------|------------|--------------------|
| THE ANN AND MITT ROMNE | SCH E, 33 | 782,381. | 0.99491467 | |
| THE W. MITT ROMNEY BLI | SCH E, 33 | 3,999. | 0.00508533 | |
| | | | | |
| | | | | |
| Total ▶ | | 786,380. | 1.00 | |

Worksheet 6 - Allowed Losses (See instructions.)

| Name of activity | Form or schedule and line number to be reported on (see instructions) | (a) Loss | (b) Unallowed loss | (c) Allowed loss |
|--------------------------|---|----------|--------------------|------------------|
| THE W. MITT ROMNEY BLIND | SCH E, 33 | 3,999. | | 3,999. |
| | | | | |
| | | | | |
| | | | | |
| Total | | 3,999. | | 3,999. |

Worksheet 7 - Activities With Losses Reported on Two or More Forms or Schedules (See instructions.)

| Name of activity: | (a) | (b) | (c) Ratio | (d) Unallowed loss | (e) Allowed loss |
|---|-----|----------|-----------|--------------------|------------------|
| SEE STATEMENT 46 | | | | | |
| Form or schedule and line number to be reported on (see instructions): | | | | | |
| 1a Net loss plus prior year unallowed loss from form or schedule. . . ▶ | | | | | |
| b Net income from form or schedule ▶ | | | | | |
| c Subtract line 1b from line 1a. If zero or less, enter -0- ▶ | | | | | |
| Form or schedule and line number to be reported on (see instructions): | | | | | |
| 1a Net loss plus prior year unallowed loss from form or schedule. . . ▶ | | | | | |
| b Net income from form or schedule ▶ | | | | | |
| c Subtract line 1b from line 1a. If zero or less, enter -0- ▶ | | | | | |
| Form or schedule and line number to be reported on (see instructions): | | | | | |
| 1a Net loss plus prior year unallowed loss from form or schedule. . . ▶ | | | | | |
| b Net income from form or schedule ▶ | | | | | |
| c Subtract line 1b from line 1a. If zero or less, enter -0- ▶ | | | | | |
| Total | | 782,381. | 1.00 | | 782,381. |



Passive Activity Loss Limitations

ALTERNATIVE MINIMUM TAX

▶ See separate instructions.

▶ Attach to Form 1040 or Form 1041.

Department of the Treasury
Internal Revenue Service (99)

Name(s) shown on return

2011

Attachment
Sequence No. **88**

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Part I 2011 Passive Activity Loss

Caution: Complete Worksheets 1, 2, and 3 before completing Part I.

Rental Real Estate Activities With Active Participation (For the definition of active participation, see **Special Allowance for Rental Real Estate Activities** in the instructions.)

| | | | |
|----|--|-----|--|
| 1a | Activities with net income (enter the amount from Worksheet 1, column (a)) | | |
| 1b | Activities with net loss (enter the amount from Worksheet 1, column (b)) | () | |
| 1c | Prior years unallowed losses (enter the amount from Worksheet 1, column (c)) | () | |
| 1d | Combine lines 1a, 1b, and 1c | | |

Commercial Revitalization Deductions From Rental Real Estate Activities

| | | | |
|----|--|-----|--|
| 2a | Commercial revitalization deductions from Worksheet 2, column (a) | () | |
| 2b | Prior year unallowed commercial revitalization deductions from Worksheet 2, column (b) | () | |
| 2c | Add lines 2a and 2b | () | |

All Other Passive Activities

| | | | |
|----|--|-------------|----------|
| 3a | Activities with net income (enter the amount from Worksheet 3, column (a)) | 1,784,393. | |
| 3b | Activities with net loss (enter the amount from Worksheet 3, column (b)) | (648,500.) | |
| 3c | Prior years unallowed losses (enter the amount from Worksheet 3, column (c)) | (320,992.) | |
| 3d | Combine lines 3a, 3b, and 3c | | 814,901. |

| | | | |
|---|---|--|----------|
| 4 | Combine lines 1d, 2c, and 3d. If this line is zero or more, stop here and include this form with your return; all losses are allowed, including any prior year unallowed losses entered on line 1c, 2b, or 3c. Report the losses on the forms and schedules normally used | | 814,901. |
|---|---|--|----------|

- If line 4 is a loss and:
- Line 1d is a loss, go to Part II.
 - Line 2c is a loss (and line 1d is zero or more), skip Part II and go to Part III.
 - Line 3d is a loss (and lines 1d and 2c are zero or more), skip Parts II and III and go to line 15.

Caution: If your filing status is married filing separately and you lived with your spouse at any time during the year, do not complete Part II or Part III. Instead, go to line 15.

Part II Special Allowance for Rental Real Estate Activities With Active Participation

Note: Enter all numbers in Part II as positive amounts. See instructions for an example.

| | | | |
|----|--|--|--|
| 5 | Enter the smaller of the loss on line 1d or the loss on line 4 | | |
| 6 | Enter \$150,000. If married filing separately, see instructions | | |
| 7 | Enter modified adjusted gross income, but not less than zero (see instructions) | | |
| 8 | Subtract line 7 from line 6 | | |
| 9 | Multiply line 8 by 50% (.5). Do not enter more than \$25,000. If married filing separately, see instructions | | |
| 10 | Enter the smaller of line 5 or line 9 | | |

If line 2c is a loss, go to Part III. Otherwise, go to line 15.

Part III Special Allowance for Commercial Revitalization Deductions From Rental Real Estate Activities

Note: Enter all numbers in Part III as positive amounts. See the example for Part II in the instructions.

| | | | |
|----|--|--|--|
| 11 | Enter \$25,000 reduced by the amount, if any, on line 10. If married filing separately, see instructions | | |
| 12 | Enter the loss from line 4 | | |
| 13 | Reduce line 12 by the amount on line 10 | | |
| 14 | Enter the smallest of line 2c (treated as a positive amount), line 11, or line 13 | | |

Part IV Total Losses Allowed

| | | | |
|----|---|--|------------|
| 15 | Add the income, if any, on lines 1a and 3a and enter the total | | 1,784,393. |
| 16 | Total losses allowed from all passive activities for 2011. Add lines 10, 14, and 15. See instructions to find out how to report the losses on your tax return | | 969,492. |

Caution: The worksheets must be filed with your tax return. Keep a copy for your records.

Worksheet 1 - For Form 8582, Lines 1a, 1b, and 1c (See instructions.)

| Name of activity | Current year | | Prior years | Overall gain or loss | |
|--|--------------------------|------------------------|------------------------------|----------------------|----------|
| | (a) Net income (line 1a) | (b) Net loss (line 1b) | (c) Unallowed loss (line 1c) | (d) Gain | (e) Loss |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| Total. Enter on Form 8582, lines 1a, 1b, and 1c | | | | | |

Worksheet 2 - For Form 8582, Lines 2a and 2b (See instructions.)

| Name of activity | (a) Current year deductions (line 2a) | (b) Prior year unallowed deductions (line 2b) | (c) Overall loss |
|---|---------------------------------------|---|------------------|
| | | | |
| | | | |
| | | | |
| Total. Enter on Form 8582, lines 2a and 2b | | | |

Worksheet 3 - For Form 8582, Lines 3a, 3b, and 3c (See instructions.)

| Name of activity | Current year | | Prior years | Overall gain or loss | |
|--|--------------------------|------------------------|------------------------------|----------------------|----------|
| | (a) Net income (line 3a) | (b) Net loss (line 3b) | (c) Unallowed loss (line 3c) | (d) Gain | (e) Loss |
| W MITT ROMNEY 1996 | | | | | |
| THE ANN AND MITT RO INTERCONTINENTAL RE | 1,008. | 486,976. | 309,521. | 1,008. | 796,497. |
| THE W. MITT ROMNEY | | | 4,002. | | 4,002. |
| THE ANN D. ROMNEY B | 1,783,385. | 161,524. | 7,469. | 1,614,392. | |
| Total. Enter on Form 8582, lines 3a, 3b, and 3c | 1,784,393. | 648,500. | 320,992. | | |

Worksheet 4 - Use this worksheet if an amount is shown on Form 8582, line 10 or 14 (See instructions.)

| Name of activity | Form or schedule and line number to be reported on (see instructions) | (a) Loss | (b) Ratio | (c) Special allowance | (d) Subtract column (c) from column (a) |
|------------------|---|----------|-----------|-----------------------|---|
| | | | | | |
| | | | | | |
| | | | | | |
| Total | | | 1.00 | | |

Worksheet 5 - Allocation of Unallowed Losses (See instructions.)

| Name of activity | Form or schedule and line number to be reported on (see instructions) | (a) Loss | (b) Ratio | (c) Unallowed loss |
|------------------------|---|----------|-----------|--------------------|
| THE ANN AND MITT ROMNE | SCH E, 33 | 796,497. | 0.9950006 | |
| THE W. MITT ROMNEY BLI | SCH E, 33 | 4,002. | 0.0049994 | |
| | | | | |
| | | | | |
| Total | | 800,499. | 1.00 | |

Worksheet 6 - Allowed Losses (See instructions.)

| Name of activity | Form or schedule and line number to be reported on (see instructions) | (a) Loss | (b) Unallowed loss | (c) Allowed loss |
|--------------------------|---|----------|--------------------|------------------|
| THE W. MITT ROMNEY BLIND | SCH E, 33 | 4,002. | | 4,002. |
| | | | | |
| | | | | |
| | | | | |
| Total | | 4,002. | | 4,002. |

Worksheet 7 - Activities With Losses Reported on Two or More Forms or Schedules (See instructions.)

| Name of activity: | (a) | (b) | (c) Ratio | (d) Unallowed loss | (e) Allowed loss |
|---|-----|----------|-----------|--------------------|------------------|
| SEE STATEMENT 47 | | | | | |
| Form or schedule and line number to be reported on (see instructions): | | | | | |
| 1a Net loss plus prior year unallowed loss from form or schedule . . ▶ | | | | | |
| b Net income from form or schedule ▶ | | | | | |
| c Subtract line 1b from line 1a. If zero or less, enter -0- ▶ | | | | | |
| Form or schedule and line number to be reported on (see instructions): | | | | | |
| 1a Net loss plus prior year unallowed loss from form or schedule . . ▶ | | | | | |
| b Net income from form or schedule ▶ | | | | | |
| c Subtract line 1b from line 1a. If zero or less, enter -0- ▶ | | | | | |
| Form or schedule and line number to be reported on (see instructions): | | | | | |
| 1a Net loss plus prior year unallowed loss from form or schedule . . ▶ | | | | | |
| b Net income from form or schedule ▶ | | | | | |
| c Subtract line 1b from line 1a. If zero or less, enter -0- ▶ | | | | | |
| Total | | 796,497. | 1.00 | | 796,497. |



Passive Activity Credit Limitations

(Rev. December 2010)
Department of the Treasury
Internal Revenue Service

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

Attachment
Sequence No. **89**

Name(s) shown on return

WILLARD M ROMNEY & ANN D ROMNEY

Identifying number



Part I Passive Activity Credits

Caution: If you have credits from a publicly traded partnership, see **Publicly Traded Partnerships (PTPs)** on page 14 of the instructions.

Credits From Rental Real Estate Activities With Active Participation (Other Than Rehabilitation Credits and Low-Income Housing Credits) (See Lines 1a through 1c on page 9.)

| | | |
|---|----|----|
| 1a Credits from Worksheet 1, column (a) | 1a | |
| b Prior year unallowed credits from Worksheet 1, column (b) | 1b | |
| c Add lines 1a and 1b | | 1c |

Rehabilitation Credits From Rental Real Estate Activities and Low-Income Housing Credits for Property Placed in Service Before 1990 (or From Pass-Through Interests Acquired Before 1990) (See Lines 2a through 2c on page 9.)

| | | |
|---|----|----|
| 2a Credits from Worksheet 2, column (a) | 2a | |
| b Prior year unallowed credits from Worksheet 2, column (b) | 2b | |
| c Add lines 2a and 2b | | 2c |

Low-Income Housing Credits for Property Placed in Service After 1989 (See Lines 3a through 3c on page 9.)

| | | |
|---|----|----|
| 3a Credits from Worksheet 3, column (a) | 3a | |
| b Prior year unallowed credits from Worksheet 3, column (b) | 3b | |
| c Add lines 3a and 3b | | 3c |

All Other Passive Activity Credits (See Lines 4a through 4c on page 10.)

| | | |
|---|----|---------|
| 4a Credits from Worksheet 4, column (a) | 4a | 772. |
| b Prior year unallowed credits from Worksheet 4, column (b) | 4b | 100. |
| c Add lines 4a and 4b | | 4c 872. |

5 Add lines 1c, 2c, 3c, and 4c **5 872.**

6 Enter the tax attributable to net passive income (see page 10). **6 125,797.** SEE STMT. 48.

7 Subtract line 6 from line 5. If line 6 is more than or equal to line 5, enter -0- and see page 10 **7**

Note: If your filing status is married filing separately and you lived with your spouse at any time during the year, do not complete Part II, III, or IV. Instead, go to line 37.

Part II Special Allowance for Rental Real Estate Activities With Active Participation

Note: Complete this part only if you have an amount on line 1c. Otherwise, go to Part III.

8 Enter the smaller of line 1c or line 7 **8**

9 Enter \$150,000. If married filing separately, see page 10 **9**

10 Enter modified adjusted gross income, but not less than zero (see page 10). If line 10 is equal to or more than line 9, skip lines 11 through 15 and enter -0- on line 16 **10**

11 Subtract line 10 from line 9 **11**

12 Multiply line 11 by 50% (.50). Do not enter more than \$25,000. If married filing separately, see page 10 **12**

13a Enter the amount, if any, from line 10 of Form 8582 **13a**

b Enter the amount, if any, from line 14 of Form 8582 **13b**

c Add lines 13a and 13b **13c**

14 Subtract line 13c from line 12 **14**

15 Enter the tax attributable to the amount on line 14 (see page 10) **15**

16 Enter the smaller of line 8 or line 15 **16**



Part III Special Allowance for Rehabilitation Credits From Rental Real Estate Activities and Low-Income Housing Credits for Property Placed in Service Before 1990 (or From Pass-Through Interests Acquired Before 1990)

Note: Complete this part only if you have an amount on line 2c. Otherwise, go to Part IV.

| | | | |
|-----|---|-----|----|
| 17 | Enter the amount from line 7 | | 17 |
| 18 | Enter the amount from line 16 | | 18 |
| 19 | Subtract line 18 from line 17. If zero, enter -0- here and on lines 30 and 36, and then go to Part V | | 19 |
| 20 | Enter the smaller of line 2c or line 19 | | 20 |
| 21 | Enter \$250,000. If married filing separately, see page 13. (See page 13 to find out if you can skip lines 21 through 26.) | 21 | |
| 22 | Enter modified adjusted gross income, but not less than zero. (See instructions for line 10 on page 10.) If line 22 is equal to or more than line 21, skip lines 23 through 29 and enter -0- on line 30 | 22 | |
| 23 | Subtract line 22 from line 21 | 23 | |
| 24 | Multiply line 23 by 50% (.50). Do not enter more than \$25,000. If married filing separately, see page 13 | 24 | |
| 25a | Enter the amount, if any, from line 10 of Form 8582 | 25a | |
| b | Enter the amount, if any, from line 14 of Form 8582 | 25b | |
| c | Add lines 25a and 25b | 25c | |
| 26 | Subtract line 25c from line 24 | 26 | |
| 27 | Enter the tax attributable to the amount on line 26 (see page 13) | 27 | |
| 28 | Enter the amount, if any, from line 18 | 28 | |
| 29 | Subtract line 28 from line 27 | | 29 |
| 30 | Enter the smaller of line 20 or line 29 | | 30 |

Part IV Special Allowance for Low-Income Housing Credits for Property Placed in Service After 1989

Note: Complete this part only if you have an amount on line 3c. Otherwise, go to Part V.

| | | |
|----|---|----|
| 31 | If you completed Part III, enter the amount from line 19. Otherwise, subtract line 16 from line 7 | 31 |
| 32 | Enter the amount from line 30 | 32 |
| 33 | Subtract line 32 from line 31. If zero, enter -0- here and on line 36 | 33 |
| 34 | Enter the smaller of line 3c or line 33 | 34 |
| 35 | Tax attributable to the remaining special allowance (see page 13) | 35 |
| 36 | Enter the smaller of line 34 or line 35 | 36 |

Part V Passive Activity Credit Allowed

| | | | |
|----|--|----|------|
| 37 | Passive Activity Credit Allowed. Add lines 6, 16, 30, and 36. See page 13 to find out how to report the allowed credit on your tax return and how to allocate allowed and unallowed credits if you have more than one credit or credits from more than one activity. If you have any credits from a publicly traded partnership, see Publicly Traded Partnerships (PTPs) on page 14. | 37 | 872. |
|----|--|----|------|

Part VI Election To Increase Basis of Credit Property

| | | |
|----|--|--------------------------|
| 38 | If you disposed of your entire interest in a passive activity or former passive activity in a fully taxable transaction, and you elect to increase your basis in credit property used in that activity by the unallowed credit that reduced your basis in the property, check this box. See page 15. | <input type="checkbox"/> |
| 39 | Name of passive activity disposed of | |
| 40 | Description of the credit property for which the election is being made | |
| 41 | Amount of unallowed credit that reduced your basis in the property | \$ |

Form **8846**

Credit for Employer Social Security and Medicare Taxes Paid on Certain Employee Tips

OMB No. 1545-1414

Department of the Treasury
Internal Revenue Service

Information on Form 8846 and its instructions is available at www.irs.gov/form8846.

2011

Attachment
Sequence No. **98**

Name(s) shown on return

WILLARD M ROMNEY & ANN D ROMNEY

Identifying number

[REDACTED]

Note. Claim this credit **only** for social security and Medicare taxes paid by a food or beverage establishment where tipping is customary for providing food or beverages. See the instructions for line 1.

| | | | |
|---|---|---|------|
| 1 | Tips received by employees for services on which you paid or incurred employer social security and Medicare taxes during the tax year (see instructions) | 1 | |
| 2 | Tips not subject to the credit provisions (see instructions) | 2 | |
| 3 | Creditable tips. Subtract line 2 from line 1. | 3 | |
| 4 | Multiply line 3 by 7.65% (.0765). If you had any tipped employees whose wages (including tips) exceeded \$106,800, see instructions and check here <input type="checkbox"/> STMT 49 | 4 | |
| 5 | Credit for employer social security and Medicare taxes paid on certain employee tips from partnerships and S corporations | 5 | 604. |
| 6 | Add lines 4 and 5. Partnerships and S corporations, report this amount on Schedule K. All others, report this amount on Form 3800, line 4f | 6 | 604. |

For Paperwork Reduction Act Notice, see instructions.

Form **8846** (2011)

[REDACTED]

Empowerment Zone and Renewal Community Employment Credit

Department of the Treasury
Internal Revenue Service

▶ Attach to your tax return.

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

[REDACTED]

| | | |
|--|---|---|
| <p>1 Enter the total qualified wages paid or incurred during calendar year 2011 only (see instructions)</p> <p style="margin-left: 20px;">a Qualified empowerment zone wages \$ _____ X 20% (.20)</p> <p style="margin-left: 20px;">b Skip line 1b (see instructions) \$ _____ X 0% (.00)</p> <p>2 Enter the amount from line 1a. See instructions for the adjustment you must make to salaries and wages</p> <p>3 Empowerment zone and renewal community employment credit from partnerships, S corporations, cooperatives, estates, and trusts <u>STMT 50</u></p> <p>4 Add lines 2 and 3. Cooperatives, estates, and trusts, go to line 5. Partnerships and S corporations, stop here and report this amount on Schedule K. All others, stop here and report this amount on Form 3800, Part III, line 3</p> <p>5 Amount allocated to patrons of the cooperative or beneficiaries of the estate or trust (see instructions).</p> <p>6 Cooperatives, estates, and trusts, subtract line 5 from line 4. Report this amount on Form 3800, Part III, line 3</p> | <p>1 a</p> <p>1 b</p> <p>2</p> <p>3</p> <p>4</p> <p>5</p> <p>6</p> | <p></p> <p></p> <p style="text-align: right;">27.</p> <p style="text-align: right;">27.</p> <p></p> <p></p> <p></p> |
|--|---|---|

For Paperwork Reduction Act Notice, see instructions.

[REDACTED]

Form **8865**

Return of U.S. Persons With Respect to Certain Foreign Partnerships

OMB No. 1545-1668

2011

Department of the Treasury
Internal Revenue Service

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

Information furnished for the foreign partnership's tax year beginning 1/1, 2011 and ending 12/31, 2011

Attachment Sequence No. **118**

Name of person filing this return THE ANN D. ROMNEY BLIND TRUST Filer's identifying number [REDACTED]

Filer's address (if you are not filing this form with your tax return)
ROPES & GRAY, PRUDENTIAL TOWER
800 BOYLSTON ST
BOSTON, MA 02199

A Category of filer (see Categories of Filers in the instructions and check applicable box(es)):
1 2 3 4

B Filer's tax year beginning 1/1, 2011, and ending 12/31, 2011

C Filer's share of liabilities: Nonrecourse \$ 863,461 Qualified nonrecourse financing \$ _____ Other \$ 41,892

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent:
Name _____ EIN _____
Address _____

E Information about certain other partners (see instructions)

| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) | | |
|----------|-------------|------------------------|------------------------------|------------|--------------------|
| | | | Category 1 | Category 2 | Constructive owner |
| | | | | | |
| | | | | | |
| | | | | | |

F1 Name and address of foreign partnership
BCIP ASSOCIATES III
C/O BAIN CAPITAL, 200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

2(a) EIN (if any) [REDACTED]
2(b) Reference ID number (see instr.) _____
3 Country under whose laws organized CAYMAN ISLANDS

| | | | | | |
|---|--|--|---|--------------------------------------|-------------------------------|
| 4 Date of organization <u>12/20/2001</u> | 5 Principal place of business <u>US</u> | 6 Principal business activity code number <u>523900</u> | 7 Principal business activity <u>INVESTING</u> | 8a Functional currency <u>USD</u> | 8b Exchange rate (see instr.) |
|---|--|--|---|--------------------------------------|-------------------------------|

G Provide the following information for the foreign partnership's tax year:

| | |
|---|--|
| 1 Name, address, and identifying number of agent (if any) in the United States | 2 Check if the foreign partnership must file: <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed: <u>EFILED</u> |
| 3 Name and address of foreign partnership's agent in country of organization, if any <u>C/O WALKERS HOUSE CORPORATE SERVICES LIMITED</u> <u>WALKER HOUSE, 87 MARY STREET</u> <u>GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS</u> | 4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different <u>BCIP ASSOCIATES III</u> <u>C/O BAIN CAPITAL, 200 CLARENDON STREET FL 41</u> <u>BOSTON, MA 02116-5016</u> |

5 Were any special allocations made by the foreign partnership? ▶ Yes No

6 Enter the number of Forms 8858, Information Return of U.S. Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) ▶ N/A

7 How is this partnership classified under the law of the country in which it is organized? ▶ EXEMPTED LIMITED PARTNERSHIP

8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3), (4), or 1.1503(d)-1(b)(4)? ▶ Yes No N/A

9 Does this partnership meet both of the following requirements?
 • The partnership's total receipts for the tax year were less than \$250,000 and
 • The value of the partnership's total assets at the end of the tax year was less than \$1 million.
 If "Yes," do not complete Schedules L, M-1, and M-2. } ▶ Yes No N/A

Sign Here Only if You Are Filing This Form Separately and Not With Your Tax Return.

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 general partner or limited liability company member) is based on all information of which preparer has any knowledge.

Signature of general partner or limited liability company member _____ Date _____

| | | | | | |
|------------------------|----------------------------|----------------------|------|---|--------------|
| Paid Preparer Use Only | Print/Type preparer's name | Preparer's signature | Date | Check <input type="checkbox"/> if self-employed | PTIN |
| | Firm's name ▶ | | | | Firm's EIN ▶ |
| | Firm's address ▶ | | | | Phone no. |

Schedule A

Constructive Ownership of Partnership Interest. Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a Owns a direct interest

b Owns a constructive interest

| Name | Address | Identifying number (if any) | Check if foreign person | Check if direct partner |
|------|---------|-----------------------------|-------------------------|-------------------------|
| | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule A-1 Certain Partners of Foreign Partnership (see instructions)

| Name | Address | Identifying number (if any) | Check if foreign person |
|------|---------|-----------------------------|-------------------------|
| | | | |
| | | | |
| | | | |
| | | | |

Does the partnership have any other foreign person as a direct partner? Yes No

Schedule A-2

Affiliation Schedule. List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

| Name | Address | EIN (if any) | Total ordinary income or loss | Check if foreign partnership |
|-----------------------|---------|--------------|-------------------------------|------------------------------|
| SEE ATTACHED SCHEDULE | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule B Income Statement—Trade or Business Income

Caution. Include **only** trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

| | | | | | |
|--|---|--|-----|---|-----|
| Income | 1a | Gross receipts or sales | 1a | | |
| | b | Less returns and allowances | 1b | | 1c |
| | 2 | Cost of goods sold | | | 2 |
| | 3 | Gross profit. Subtract line 2 from line 1c | | | 3 |
| | 4 | Ordinary income (loss) from other partnerships, estates, and trusts (attach statement) | | | 4 |
| | 5 | Net farm profit (loss) (attach Schedule F (Form 1040)) | | | 5 |
| | 6 | Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797) | | | 6 |
| 7 | Other income (loss) (attach statement) | | | 7 | |
| 8 | Total income (loss). Combine lines 3 through 7 | | | 8 | |
| Deductions (see instructions for limitations) | 9 | Salaries and wages (other than to partners) (less employment credits) | | | 9 |
| | 10 | Guaranteed payments to partners | | | 10 |
| | 11 | Repairs and maintenance | | | 11 |
| | 12 | Bad debts | | | 12 |
| | 13 | Rent | | | 13 |
| | 14 | Taxes and licenses | | | 14 |
| | 15 | Interest | | | 15 |
| | 16a | Depreciation (if required, attach Form 4562) | 16a | | |
| | b | Less depreciation reported elsewhere on return | 16b | | 16c |
| | 17 | Depletion (Do not deduct oil and gas depletion.) | | | 17 |
| | 18 | Retirement plans, etc. | | | 18 |
| | 19 | Employee benefit programs | | | 19 |
| | 20 | Other deductions (attach statement) | | | 20 |
| | 21 | Total deductions. Add the amounts shown in the far right column for lines 9 through 20 | | | 21 |
| | 22 | Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8 | | | 22 |

SCHEDULE A-2 - AFFILIATION SCHEDULE:

BAIN CAPITAL ASIA INTEGRAL INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL BRENNTAG CAYMAN, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL CC INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

BAIN CAPITAL CCD INVESTORS, L.P.

EIN: [REDACTED]

JOHN HANCOCK TOWER

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

BAIN CAPITAL CTVGB HOLDINGS, L.P.

EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL DECO HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL HOLDINGS (LOEWS) I, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL IDEAL STANDARD, L.P.
EIN: [REDACTED]
C/O WALKERS HOUSE CORPORATE SERVICES LIMITED
WALKER HOUSE, 87 MARY STREET
GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS 2006, LLC
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL INTEGRAL INVESTORS 2008, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS A, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS L, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS II, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL INTEGRAL INVESTORS, LLC

EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BAIN CAPITAL LION HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL MEI (CAYMAN), L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL TP HOLDINGS, L.P.
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
MARK THE BOX FOR FOREIGN PARTNERSHIP

BAIN CAPITAL VENTURE INTEGRAL INVESTORS, LLC
EIN: [REDACTED]
JOHN HANCOCK TOWER
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP BB INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP CR INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP HDS INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BCIP ST INTEGRAL, L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

BELL HOLDINGS (CAYMAN), L.P.
EIN: [REDACTED]
C/O BAIN CAPITAL
200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

CUCINA (BC) LUXCO SARL

EIN: [REDACTED]

C/O BAIN CAPITAL

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

FIDJI LUXCO (BC) SCA

EIN: [REDACTED]

5 PARC D'ACTIVITE AM SYRDALL

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

NOVACAP LUXEMBOURG (PARTICIPATION 1) SCA

EIN: [REDACTED]

5 PARC D'ACTIVITE SYRDALL, UNIT 8

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

SENSATA INVESTMENT COMPANY S.C.A.

EIN: [REDACTED]

C/O BAIN CAPITAL LUXEMBOURG SARL

9A RUE GABRIEL LIPPMANN

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

SUNFLOWER HOLDINGS (CAYMAN), L.P.

EIN: [REDACTED]

C/O BAIN CAPITAL

200 CLARENDON STREET FL 41

BOSTON, MA 02116-5016

MARK THE BOX FOR FOREIGN PARTNERSHIP

TEAMSYSTEM INTEGRAL INVESTORS SARL

EIN: [REDACTED]

C/O BAIN CAPITAL LUXEMBOURG SARL

9A RUE GABRIEL LIPPMANN

L-5365 MUNSBACH, LUXEMBOURG

MARK THE BOX FOR FOREIGN PARTNERSHIP

Schedule D Capital Gains and Losses (Use Schedule D-1 (Form 1065) to list additional transactions for lines 1 and 7)

Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less

| (a) Description of property (Example: 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|---|---|-------------------------------------|---------------------------------------|---|---|
| 1 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 2 Enter short-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 2 | | | | | 2 |
| 3 Short-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 3 |
| 4 Short-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 4 |
| 5 Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 5 |
| 6 Net short-term capital gain or (loss). Combine lines 1 through 5 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11 | | | | | 6 |

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

| (a) Description of property (Example: 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|--|---|-------------------------------------|---------------------------------------|---|---|
| 7 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 8 Enter long-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 8 | | | | | 8 |
| 9 Long-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | | 9 |
| 10 Long-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | | 10 |
| 11 Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts | | | | | 11 |
| 12 Capital gain distributions | | | | | 12 |
| 13 Net long-term capital gain or (loss). Combine lines 7 through 12 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11 | | | | | 13 |

| Schedule K Partners' Distributive Share Items | | Total amount | |
|--|---|---------------------|--------|
| Income (Loss) | 1 Ordinary business income (loss) (page 2, line 22) | | 1 |
| | 2 Net rental real estate income (loss) (attach Form 8825) | | 2 |
| | 3a Other gross rental income (loss) | 3a | |
| | b Expenses from other rental activities (attach statement) | 3b | |
| | c Other net rental income (loss). Subtract line 3b from line 3a | | 3c |
| | 4 Guaranteed payments | | 4 |
| | 5 Interest income | | 5 |
| | 6 Dividends: a Ordinary dividends | | 6a |
| | b Qualified dividends | 6b | |
| | 7 Royalties | | 7 |
| | 8 Net short-term capital gain (loss) | | 8 |
| 9a Net long-term capital gain (loss) | | 9a | |
| | b Collectibles (28%) gain (loss) | 9b | |
| | c Unrecaptured section 1250 gain (attach statement) | 9c | |
| 10 Net section 1231 gain (loss) (attach Form 4797) | | 10 | |
| 11 Other income (loss) (see instructions) Type ▶ | | 11 | |
| Deductions | 12 Section 179 deduction (attach Form 4562) | | 12 |
| | 13a Contributions | | 13a |
| | b Investment interest expense | | 13b |
| | c Section 59(e)(2) expenditures: (1) Type ▶ (2) Amount ▶ | | 13c(2) |
| d Other deductions (see instructions) Type ▶ | | 13d | |
| Self-Employment | 14a Net earnings (loss) from self-employment | | 14a |
| | b Gross farming or fishing income | | 14b |
| | c Gross nonfarm income | | 14c |
| Credits | 15a Low-income housing credit (section 42(j)(5)) | | 15a |
| | b Low-income housing credit (other) | | 15b |
| | c Qualified rehabilitation expenditures (rental real estate) (attach Form 3468) | | 15c |
| | d Other rental real estate credits (see instructions) Type ▶ | | 15d |
| | e Other rental credits (see instructions) Type ▶ | | 15e |
| | f Other credits (see instructions) Type ▶ | | 15f |
| Foreign Transactions | 16a Name of country or U.S. possession ▶ | | |
| | b Gross income from all sources | | 16b |
| | c Gross income sourced at partner level | | 16c |
| | Foreign gross income sourced at partnership level | | |
| | d Passive category ▶ e General category ▶ f Other (attach statement) ▶ | | 16f |
| | Deductions allocated and apportioned at partner level | | |
| | g Interest expense ▶ h Other ▶ | | 16h |
| | Deductions allocated and apportioned at partnership level to foreign source income | | |
| | i Passive category ▶ j General category ▶ k Other (attach statement) ▶ | | 16k |
| | l Total foreign taxes (check one): <input type="checkbox"/> Paid <input type="checkbox"/> Accrued | | 16l |
| m Reduction in taxes available for credit (attach statement) | | 16m | |
| n Other foreign tax information (attach statement) | | | |
| Alternative Minimum Tax (AMT) Items | 17a Post-1986 depreciation adjustment | | 17a |
| | b Adjusted gain or loss | | 17b |
| | c Depletion (other than oil and gas) | | 17c |
| | d Oil, gas, and geothermal properties—gross income | | 17d |
| | e Oil, gas, and geothermal properties—deductions | | 17e |
| | f Other AMT items (attach statement) | | 17f |
| Other Information | 18a Tax-exempt interest income | | 18a |
| | b Other tax-exempt income | | 18b |
| | c Nondeductible expenses | | 18c |
| | 19a Distributions of cash and marketable securities | | 19a |
| | b Distributions of other property | | 19b |
| | 20a Investment income | | 20a |
| b Investment expenses | | 20b | |
| c Other items and amounts (attach statement) | | | |

Schedule L Balance Sheets per Books. (Not required if Item G9, page 1, is answered "Yes.")

| | Beginning of tax year | | End of tax year | |
|--|-----------------------|-----|-----------------|-----|
| | (a) | (b) | (c) | (d) |
| Assets | | | | |
| 1 Cash | | | | |
| 2a Trade notes and accounts receivable | | | | |
| b Less allowance for bad debts | | | | |
| 3 Inventories | | | | |
| 4 U.S. government obligations | | | | |
| 5 Tax-exempt securities | | | | |
| 6 Other current assets (attach statement) | | | | |
| 7a Loans to partners | | | | |
| b Mortgage and real estate loans | | | | |
| 8 Other investments (attach statement) | | | | |
| 9a Buildings and other depreciable assets | | | | |
| b Less accumulated depreciation | | | | |
| 10a Depletable assets | | | | |
| b Less accumulated depletion | | | | |
| 11 Land (net of any amortization) | | | | |
| 12a Intangible assets (amortizable only) | | | | |
| b Less accumulated amortization | | | | |
| 13 Other assets (attach statement) | | | | |
| 14 Total assets | | | | |
| Liabilities and Capital | | | | |
| 15 Accounts payable | | | | |
| 16 Mortgages, notes, bonds payable in less than 1 year | | | | |
| 17 Other current liabilities (attach statement) | | | | |
| 18 All nonrecourse loans | | | | |
| 19 Mortgages, notes, bonds payable in 1 year or more | | | | |
| 20 Other liabilities (attach statement) | | | | |
| 21 Partners' capital accounts | | | | |
| 22 Total liabilities and capital | | | | |

Schedule M Balance Sheets for Interest Allocation

| | (a) Beginning of tax year | (b) End of tax year |
|---|---------------------------------|---------------------------|
| 1 Total U.S. assets | | |
| 2 Total foreign assets: | | |
| a Passive category | | |
| b General category | | |
| c Other (attach statement) | | |

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

| | | | |
|--|--|---|--|
| 1 Net income (loss) per books | | 6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize): | |
| 2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize): | | a Tax-exempt interest \$ _____ | |
| 3 Guaranteed payments (other than health insurance) | | 7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize): | |
| 4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize): | | a Depreciation \$ _____ | |
| a Depreciation \$ _____ | | 8 Add lines 6 and 7 | |
| b Travel and entertainment \$ _____ | | 9 Income (loss). Subtract line 8 from line 5 | |
| 5 Add lines 1 through 4 | | | |

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

| | | | |
|--|--|--|--|
| 1 Balance at beginning of year | | 6 Distributions: a Cash | |
| 2 Capital contributed: | | b Property | |
| a Cash | | 7 Other decreases (itemize): _____ | |
| b Property | | _____ | |
| 3 Net income (loss) per books | | 8 Add lines 6 and 7 | |
| 4 Other increases (itemize): _____ | | 9 Balance at end of year. Subtract line 8 from line 5 | |
| _____ | | | |
| 5 Add lines 1 through 4 | | | |

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

| Transactions of foreign partnership | (a) U.S. person filing this return | (b) Any domestic corporation or partnership controlling or controlled by the U.S. person filing this return | (c) Any other foreign corporation or partnership controlling or controlled by the U.S. person filing this return | (d) Any U.S. person with a 10% or more direct interest in the controlled foreign partnership (other than the U.S. person filing this return) |
|--|------------------------------------|---|--|--|
| 1 Sales of inventory | | | | |
| 2 Sales of property rights (patents, trademarks, etc.) | | | | |
| 3 Compensation received for technical, managerial, engineering, construction, or like services | | | | |
| 4 Commissions received | | | | |
| 5 Rents, royalties, and license fees received | | | | |
| 6 Distributions received | | | | |
| 7 Interest received | | | | |
| 8 Other | | | | |
| 9 Add lines 1 through 8 | | | | |
| 10 Purchases of inventory | | | | |
| 11 Purchases of tangible property other than inventory | | | | |
| 12 Purchases of property rights (patents, trademarks, etc.) | | | | |
| 13 Compensation paid for technical, managerial, engineering, construction, or like services | | | | |
| 14 Commissions paid | | | | |
| 15 Rents, royalties, and license fees paid | | | | |
| 16 Distributions paid | | | | |
| 17 Interest paid | | | | |
| 18 Other | | | | |
| 19 Add lines 10 through 18 | | | | |
| 20 Amounts borrowed (enter the maximum loan balance during the year). See instructions | | | | |
| 21 Amounts loaned (enter the maximum loan balance during the year). See instructions | | | | |

SCHEDULE O
(Form 8865)

Department of the Treasury
Internal Revenue Service

Transfer of Property to a Foreign Partnership
(under section 6038B)

▶ Attach to Form 8865. See Instructions for Form 8865.

OMB No. 1545-1668

2011

Name of transferor
THE ANN D. ROMNEY BLIND TRUST

Name of foreign partnership
BCIP ASSOCIATES III

Filer's identifying number
[REDACTED]

Part I Transfers Reportable Under Section 6038B

| Type of property | (a) Date of transfer | (b) Number of items transferred | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Section 704(c) allocation method | (f) Gain recognized on transfer | (g) Percentage interest in partnership after transfer |
|---|-------------------------|------------------------------------|--|----------------------------|---|------------------------------------|--|
| Cash | VARIOUS | | 111,081 | | | | 3.336600 |
| Marketable securities | | | | | | | |
| Inventory | | | | | | | |
| Tangible property used in trade or business | | | | | | | |
| Intangible property | | | | | | | |
| Other property | | | | | | | |

Supplemental Information Required To Be Reported (see instructions):

Part II Dispositions Reportable Under Section 6038B

| (a) Type of property | (b) Date of original transfer | (c) Date of disposition | (d) Manner of disposition | (e) Gain recognized by partnership | (f) Depreciation recapture recognized by partnership | (g) Gain allocated to partner | (h) Depreciation recapture allocated to partner |
|-------------------------|----------------------------------|----------------------------|------------------------------|---------------------------------------|---|----------------------------------|--|
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Part III Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)? Yes No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Schedule O (Form 8865) 2011

Form **8865**

Return of U.S. Persons With Respect to Certain Foreign Partnerships

OMB No. 1545-1668

2011

Department of the Treasury
Internal Revenue Service

▶ Attach to your tax return. See separate instructions.

Information furnished for the foreign partnership's tax year beginning 1/1, 2011 and ending 12/31, 2011

Attachment
Sequence No. **118**

Name of person filing this return **THE ANN D. ROMNEY BLIND TRUST** Filer's identifying number [REDACTED]

Filer's address (if you are not filing this form with your tax return)
**ROPES & GRAY, PRUDENTIAL TOWER
800 BOYLSTON ST
BOSTON, MA 02199**

A Category of filer (see Categories of Filers in the instructions and check applicable box(es)):
1 2 3 4

B Filer's tax year beginning 1/1, 2011, and ending 12/31, 2011

C Filer's share of liabilities: Nonrecourse \$ 27,584 Qualified nonrecourse financing \$ _____ Other \$ _____

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent:

Name _____ EIN _____
Address _____

E Information about certain other partners (see instructions)

| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) | | |
|----------|-------------|------------------------|------------------------------|------------|--------------------|
| | | | Category 1 | Category 2 | Constructive owner |
| | | | | | |
| | | | | | |
| | | | | | |

F1 Name and address of foreign partnership **GOLDEN GATE CAPITAL OPPORTUNITY FUND, LP**

**ONE EMBARCADERO CENTER, 39TH FLOOR
SAN FRANCISCO, CA 94111**

2(a) EIN (if any) [REDACTED]

2(b) Reference ID number (see instr.)

3 Country under whose laws organized
CAYMAN ISLANDS

| | | | | | |
|--|--|--|--|--------------------------------------|-------------------------------|
| 4 Date of organization <u>7/23/2007</u> | 5 Principal place of business <u>US</u> | 6 Principal business activity code number <u>525990</u> | 7 Principal business activity <u>INVESTMENT</u> | 8a Functional currency <u>USD</u> | 8b Exchange rate (see instr.) |
|--|--|--|--|--------------------------------------|-------------------------------|

G Provide the following information for the foreign partnership's tax year:

| | |
|--|--|
| 1 Name, address, and identifying number of agent (if any) in the United States | 2 Check if the foreign partnership must file: <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed: <u>OGDEN, UT</u> |
|--|--|

| | |
|---|--|
| 3 Name and address of foreign partnership's agent in country of organization, if any <u>WALKERS WALKER HOUSE, 87 MARY STREET GEORGE TOWN, GRAND CAYMAN, KY1-9001, CAYMAN ISLANDS</u> | 4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different <u>GOLDEN GATE CAPITAL OPP FUND, LP ONE EMBARCADERO CENTER, 39TH FLOOR SAN FRANCISCO, CA 94111</u> |
|---|--|

5 Were any special allocations made by the foreign partnership? ▶ Yes No

6 Enter the number of Forms 8858, Information Return of U.S. Persons With Respect To Foreign Disregarded Entities, attached to this return (see instructions) ▶ N/A

7 How is this partnership classified under the law of the country in which it is organized? ▶ INFORMATION NOT PROVIDED

8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3), (4), or 1.1503(d)-1(b)(4)? ▶ Yes No N/A

9 Does this partnership meet both of the following requirements?

- The partnership's total receipts for the tax year were less than \$250,000 and
- The value of the partnership's total assets at the end of the tax year was less than \$1 million.

If "Yes," do not complete Schedules L, M-1, and M-2. } ▶ Yes No N/A

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 general partner or limited liability company member) is based on all information of which preparer has any knowledge.

Signature of general partner or limited liability company member _____ Date _____

| | | | | | |
|-------------------------------|----------------------------|----------------------|------|---|------|
| Paid Preparer Use Only | Print/Type preparer's name | Preparer's signature | Date | Check <input type="checkbox"/> if self-employed | PTIN |
| | Firm's name ▶ | Firm's EIN ▶ | | | |
| | Firm's address ▶ | Phone no. | | | |

Paperwork Reduction Act Notice, see the separate instructions.

Form **8865** (2011)

Schedule A

Constructive Ownership of Partnership Interest. Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a Owns a direct interest **b** Owns a constructive interest

| Name | Address | Identifying number (if any) | Check if foreign person | Check if direct partner |
|------|---------|-----------------------------|-------------------------|-------------------------|
| | | | | |
| | | | | |
| | | | | |
| | | | | |

Schedule A-1 Certain Partners of Foreign Partnership (see instructions)

| Name | Address | Identifying number (if any) | Check if foreign person |
|------|---------|-----------------------------|-------------------------|
| | | | |
| | | | |
| | | | |
| | | | |

Does the partnership have any other foreign person as a direct partner? **Yes** **No**

Schedule A-2

Affiliation Schedule. List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

| Name | Address | EIN (if any) | Total ordinary income or loss | Check if foreign partnership |
|-----------------------|---------|--------------|-------------------------------|------------------------------|
| SEE ATTACHED SCHEDULE | | | | |
| | | | | |
| | | | | |

Schedule B Income Statement—Trade or Business Income

Caution. Include only trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

| | | | |
|--|---|------------|------------|
| Income | 1a Gross receipts or sales | 1a | |
| | b Less returns and allowances | 1b | 1c |
| | 2 Cost of goods sold | | 2 |
| | 3 Gross profit. Subtract line 2 from line 1c | | 3 |
| | 4 Ordinary income (loss) from other partnerships, estates, and trusts (attach statement) | | 4 |
| | 5 Net farm profit (loss) (attach Schedule F (Form 1040)) | | 5 |
| | 6 Net gain (loss) from Form 4797, Part II, line 17 (attach Form 4797) | | 6 |
| | 7 Other income (loss) (attach statement) | | 7 |
| 8 Total income (loss). Combine lines 3 through 7 | | 8 | |
| Deductions (see instructions for limitations) | 9 Salaries and wages (other than to partners) (less employment credits) | | 9 |
| | 10 Guaranteed payments to partners | | 10 |
| | 11 Repairs and maintenance | | 11 |
| | 12 Bad debts | | 12 |
| | 13 Rent | | 13 |
| | 14 Taxes and licenses | | 14 |
| | 15 Interest | | 15 |
| | 16a Depreciation (if required, attach Form 4562) | 16a | |
| | b Less depreciation reported elsewhere on return | 16b | 16c |
| | 17 Depletion (Do not deduct oil and gas depletion.) | | 17 |
| | 18 Retirement plans, etc. | | 18 |
| | 19 Employee benefit programs | | 19 |
| | 20 Other deductions (attach statement) | | 20 |
| | 21 Total deductions. Add the amounts shown in the far right column for lines 9 through 20 | | 21 |
| 22 Ordinary business income (loss) from trade or business activities. Subtract line 21 from line 8 | | 22 | |

GGCOF Affiliations

Direct Interest

| | Name | EIN | Address | Foreign |
|---|--|------------|--|---------|
| 1 | Devcon Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 2 | EPMC Topco LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 3 | Geospatial Topco LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 4 | GGC 2020 Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 5 | GGC BP Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 6 | GGC Clover Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 7 | GGC Grandpoint Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 8 | GGC Liquid Securities SPC Ltd (GGC Credit Opportunities Portfolio) | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | Yes |
| 9 | GGC Pinnacle Aggregation LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |

| | | | | |
|----|--|------------|--|-----|
| 10 | GGC Public Equities Opportunities Partnership, LP | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | Yes |
| 11 | GGC Rocket Dog Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 12 | GGC USS Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 13 | Lantiq Topco, LP | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | Yes |
| 14 | Lexicon Marketing Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 15 | Multi-Channel Opportunity Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 16 | Multi-Channel Opportunity Holdings, LLC - Series B | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 17 | PS Holdings of Delaware, LLC- Series A | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 18 | Restaurant Holdings LLC - Series A | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 19 | Restaurant Holdings LLC - Series B | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 20 | Restaurant Holdings LLC - Series C | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 21 | Softbrands Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 22 | Williston Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 23 | Wizard Parent LLC | [REDACTED] | One Letterman Dr, Bldg C, Ste 410 San Francisco, CA 94129 | |
| 24 | Z Investment Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |

Indirect Interest greater than 10%

| | Name | EIN | Address | Foreign |
|---|---------------------------------|------------|---|---------|
| 1 | Atrium Window Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 2 | Atrium Window Parent, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 3 | Clover Investment Holdings LLC | [REDACTED] | 2700 W Higgins Road, Suite 100 Hoffman Estates, IL 60169 | |
| 4 | CPK Topco LLC | [REDACTED] | 6053 W. Century Blvd., Suite 1100 Los Angeles, CA 90045 | |
| 5 | EPMC Parent LLC | [REDACTED] | 9785 Gateway Dr., Suite 1000 Reno, NV 89521 | |
| 6 | Everest Topco LLC | [REDACTED] | 10401 NE 8th Street, Suite 500 Bellevue, WA 98004 | |
| 7 | GGC Atrium Window Holdings, LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | |
| 8 | GGC Finance Partnership, LP | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 | Yes |

| | | | |
|----|--------------------------------|------------|---|
| 9 | GGC Pinnacle Holdings LLC | [REDACTED] | One Embarcadero Ctr, Ste 3900 San Francisco, CA 94111 |
| 10 | JP Capital Fund II (2008), LLC | [REDACTED] | 9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210 |
| 11 | JP Capital Fund IV LLC | [REDACTED] | 9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210 |
| 12 | JP Capital III, LLC | [REDACTED] | 9601 Wilshire Blvd., Penthouse Beverly Hills, CA 90210 |
| 13 | Mac Parent LLC | [REDACTED] | 6750 LBJ Freeway Dallas, TX 75240 |
| 14 | OTB Parent LLC | [REDACTED] | 6750 LBJ Freeway Dallas, TX 75240 |
| 15 | Pinnacle Security Holdings LLC | [REDACTED] | 1290 Sandhill Road Orem, UT 84058 |

Schedule D Capital Gains and Losses (Use Schedule D-1 (Form 1065) to list additional transactions for lines 1 and 7)

Part I Short-Term Capital Gains and Losses—Assets Held One Year or Less

| (a) Description of property (Example: 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|--|--|-------------------------------------|---------------------------------------|---|---|
| 1 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 2 | Enter short-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 2 | | | | 2 |
| 3 | Short-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | 3 |
| 4 | Short-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | 4 |
| 5 | Partnership's share of net short-term capital gain (loss), including specially allocated short-term capital gains (losses), from other partnerships, estates, and trusts | | | | 5 |
| 6 | Net short-term capital gain or (loss). Combine lines 1 through 5 in column (f). Enter here and on Form 8865, Schedule K, line 8 or 11 | | | | 6 |

Part II Long-Term Capital Gains and Losses—Assets Held More Than One Year

| (a) Description of property (Example: 100 shares of "Z" Co.) | (b) Date acquired (month, day, year) | (c) Date sold (month, day, year) | (d) Sales price (see instructions) | (e) Cost or other basis (see instructions) | (f) Gain or (loss) Subtract (e) from (d) |
|--|--|-------------------------------------|---------------------------------------|---|---|
| 7 | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| 8 | Enter long-term gain or (loss), if any, from Schedule D-1 (Form 1065), line 8 | | | | 8 |
| 9 | Long-term capital gain from installment sales from Form 6252, line 26 or 37 | | | | 9 |
| 10 | Long-term capital gain (loss) from like-kind exchanges from Form 8824 | | | | 10 |
| 11 | Partnership's share of net long-term capital gain (loss), including specially allocated long-term capital gains (losses), from other partnerships, estates, and trusts | | | | 11 |
| 12 | Capital gain distributions | | | | 12 |
| 13 | Net long-term capital gain or (loss). Combine lines 7 through 12 in column (f). Enter here and on Form 8865, Schedule K, line 9a or 11 | | | | 13 |

| Schedule K Partners' Distributive Share Items | | Total amount | |
|--|---|---------------------|--|
| Income (Loss) | 1 Ordinary business income (loss) (page 2, line 22) | 1 | |
| | 2 Net rental real estate income (loss) (attach Form 8825) | 2 | |
| | 3a Other gross rental income (loss) | 3a | |
| | b Expenses from other rental activities (attach statement) | 3b | |
| | c Other net rental income (loss). Subtract line 3b from line 3a | 3c | |
| | 4 Guaranteed payments | 4 | |
| | 5 Interest income | 5 | |
| | 6 Dividends: a Ordinary dividends | 6a | |
| | b Qualified dividends | 6b | |
| | 7 Royalties | 7 | |
| | 8 Net short-term capital gain (loss) | 8 | |
| 9a Net long-term capital gain (loss) | 9a | | |
| | b Collectibles (28%) gain (loss) | 9b | |
| | c Unrecaptured section 1250 gain (attach statement) | 9c | |
| 10 Net section 1231 gain (loss) (attach Form 4797) | 10 | | |
| 11 Other income (loss) (see instructions) Type ▶ | 11 | | |
| Deductions | 12 Section 179 deduction (attach Form 4562) | 12 | |
| | 13a Contributions | 13a | |
| | b Investment interest expense | 13b | |
| | c Section 59(e)(2) expenditures: (1) Type ▶ (2) Amount ▶ | 13c(2) | |
| d Other deductions (see instructions) Type ▶ | 13d | | |
| Self-Employment | 14a Net earnings (loss) from self-employment | 14a | |
| | b Gross farming or fishing income | 14b | |
| | c Gross nonfarm income | 14c | |
| Credits | 15a Low-income housing credit (section 42(j)(5)) | 15a | |
| | b Low-income housing credit (other) | 15b | |
| | c Qualified rehabilitation expenditures (rental real estate) (attach Form 3468) | 15c | |
| | d Other rental real estate credits (see instructions) Type ▶ | 15d | |
| | e Other rental credits (see instructions) Type ▶ | 15e | |
| | f Other credits (see instructions) Type ▶ | 15f | |
| Foreign Transactions | 16a Name of country or U.S. possession ▶ | | |
| | b Gross income from all sources | 16b | |
| | c Gross income sourced at partner level | 16c | |
| | Foreign gross income sourced at partnership level | | |
| | d Passive category ▶ e General category ▶ f Other (attach statement) ▶ | 16f | |
| | Deductions allocated and apportioned at partner level | | |
| | g Interest expense ▶ h Other ▶ | 16h | |
| | Deductions allocated and apportioned at partnership level to foreign source income | | |
| | i Passive category ▶ j General category ▶ k Other (attach statement) ▶ | 16k | |
| | l Total foreign taxes (check one): ▶ <input type="checkbox"/> Paid <input type="checkbox"/> Accrued | 16l | |
| m Reduction in taxes available for credit (attach statement) | 16m | | |
| n Other foreign tax information (attach statement) | | | |
| Alternative Minimum Tax (AMT) Items | 17a Post-1986 depreciation adjustment | 17a | |
| | b Adjusted gain or loss | 17b | |
| | c Depletion (other than oil and gas) | 17c | |
| | d Oil, gas, and geothermal properties—gross income | 17d | |
| | e Oil, gas, and geothermal properties—deductions | 17e | |
| | f Other AMT items (attach statement) | 17f | |
| Other Information | 18a Tax-exempt interest income | 18a | |
| | b Other tax-exempt income | 18b | |
| | c Nondeductible expenses | 18c | |
| | 19a Distributions of cash and marketable securities | 19a | |
| | b Distributions of other property | 19b | |
| | 20a Investment income | 20a | |
| b Investment expenses | 20b | | |
| c Other items and amounts (attach statement) | | | |

Schedule L Balance Sheets per Books. (Not required if Item G9, page 1, is answered "Yes.")

| | Beginning of tax year | | End of tax year | |
|--|-----------------------|-----|-----------------|-----|
| | (a) | (b) | (c) | (d) |
| Assets | | | | |
| 1 Cash | | | | |
| 2a Trade notes and accounts receivable | | | | |
| b Less allowance for bad debts | | | | |
| 3 Inventories | | | | |
| 4 U.S. government obligations | | | | |
| 5 Tax-exempt securities | | | | |
| 6 Other current assets (attach statement) | | | | |
| 7a Loans to partners | | | | |
| b Mortgage and real estate loans | | | | |
| 8 Other investments (attach statement) | | | | |
| 9a Buildings and other depreciable assets | | | | |
| b Less accumulated depreciation | | | | |
| 10a Depletable assets | | | | |
| b Less accumulated depletion | | | | |
| 11 Land (net of any amortization) | | | | |
| 12a Intangible assets (amortizable only) | | | | |
| b Less accumulated amortization | | | | |
| 13 Other assets (attach statement) | | | | |
| 14 Total assets | | | | |
| Liabilities and Capital | | | | |
| 15 Accounts payable | | | | |
| 16 Mortgages, notes, bonds payable in less than 1 year | | | | |
| 17 Other current liabilities (attach statement) | | | | |
| 18 All nonrecourse loans | | | | |
| 19 Mortgages, notes, bonds payable in 1 year or more | | | | |
| 20 Other liabilities (attach statement) | | | | |
| 21 Partners' capital accounts | | | | |
| 22 Total liabilities and capital | | | | |

Schedule M Balance Sheets for Interest Allocation

| | (a) Beginning of tax year | (b) End of tax year |
|--------------------------------------|---------------------------------|---------------------------|
| 1 Total U.S. assets | | |
| 2 Total foreign assets: | | |
| a Passive category | | |
| b General category | | |
| c Other (attach statement) | | |

Schedule M-1 Reconciliation of Income (Loss) per Books With Income (Loss) per Return. (Not required if Item G9, page 1, is answered "Yes.")

| | | | |
|---|--|--|--|
| 1 Net income (loss) per books | | 6 Income recorded on books this year not included on Schedule K, lines 1 through 11 (itemize): | |
| 2 Income included on Schedule K, lines 1, 2, 3c, 5, 6a, 7, 8, 9a, 10, and 11 not recorded on books this year (itemize): | | a Tax-exempt interest \$ | |
| 3 Guaranteed payments (other than health insurance) | | 7 Deductions included on Schedule K, lines 1 through 13d, and 16l not charged against book income this year (itemize): | |
| 4 Expenses recorded on books this year not included on Schedule K, lines 1 through 13d, and 16l (itemize): | | a Depreciation \$ | |
| a Depreciation \$ | | 8 Add lines 6 and 7 | |
| b Travel and entertainment \$ | | 9 Income (loss). Subtract line 8 from line 5 | |
| 5 Add lines 1 through 4 | | | |

Schedule M-2 Analysis of Partners' Capital Accounts. (Not required if Item G9, page 1, is answered "Yes.")

| | | | |
|---|--|---|--|
| 1 Balance at beginning of year | | 6 Distributions: a Cash | |
| 2 Capital contributed: | | b Property | |
| a Cash | | 7 Other decreases (itemize): | |
| b Property | | | |
| 3 Net income (loss) per books | | 8 Add lines 6 and 7 | |
| 4 Other increases (itemize): | | 9 Balance at end of year. Subtract line 8 from line 5 | |
| | | | |
| 5 Add lines 1 through 4 | | | |

Schedule N Transactions Between Controlled Foreign Partnership and Partners or Other Related Entities

Important: Complete a separate Form 8865 and Schedule N for each controlled foreign partnership. Enter the totals for each type of transaction that occurred between the foreign partnership and the persons listed in columns (a) through (d).

| Transactions of foreign partnership | (a) U.S. person filing this return | (b) Any domestic corporation or partnership controlling or controlled by the U.S. person filing this return | (c) Any other foreign corporation or partnership controlling or controlled by the U.S. person filing this return | (d) Any U.S. person with a 10% or more direct interest in the controlled foreign partnership (other than the U.S. person filing this return) |
|--|------------------------------------|---|--|--|
| 1 Sales of inventory | | | | |
| 2 Sales of property rights (patents, trademarks, etc.) | | | | |
| 3 Compensation received for technical, managerial, engineering, construction, or like services | | | | |
| 4 Commissions received | | | | |
| 5 Rents, royalties, and license fees received | | | | |
| 6 Distributions received | | | | |
| 7 Interest received | | | | |
| 8 Other | | | | |
| 9 Add lines 1 through 8 | | | | |
| 10 Purchases of inventory | | | | |
| 11 Purchases of tangible property other than inventory | | | | |
| 12 Purchases of property rights (patents, trademarks, etc.) | | | | |
| 13 Compensation paid for technical, managerial, engineering, construction, or like services | | | | |
| 14 Commissions paid | | | | |
| 15 Rents, royalties, and license fees paid | | | | |
| 16 Distributions paid | | | | |
| 17 Interest paid | | | | |
| 18 Other | | | | |
| 19 Add lines 10 through 18 | | | | |
| 20 Amounts borrowed (enter the maximum loan balance during the year). See instructions | | | | |
| 21 Amounts loaned (enter the maximum loan balance during the year). See instructions | | | | |

SCHEDULE O
(Form 8865)

Transfer of Property to a Foreign Partnership
(under section 6038B)

OMB No. 1545-1668

2011

Department of the Treasury
Internal Revenue Service

▶ Attach to Form 8865. See Instructions for Form 8865.

Name of transferor

Filer's identifying number

THE ANN D. ROMNEY BLIND TRUST

Name of foreign partnership

GOLDEN GATE CAPITAL OPPORTUNITY FUND, LP

Part I Transfers Reportable Under Section 6038B

| Type of property | (a) Date of transfer | (b) Number of items transferred | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Section 704(c) allocation method | (f) Gain recognized on transfer | (g) Percentage interest in partnership after transfer |
|---|-------------------------|------------------------------------|--|----------------------------|---|------------------------------------|--|
| Cash | VARIOUS | | 296,471 | | | | .038280 |
| Marketable securities | | | | | | | |
| Inventory | | | | | | | |
| Tangible property used in trade or business | | | | | | | |
| Intangible property | | | | | | | |
| Other property | | | | | | | |

Supplemental Information Required To Be Reported (see instructions):

Part II Dispositions Reportable Under Section 6038B

| (a) Type of property | (b) Date of original transfer | (c) Date of disposition | (d) Manner of disposition | (e) Gain recognized by partnership | (f) Depreciation recapture recognized by partnership | (g) Gain allocated to partner | (h) Depreciation recapture allocated to partner |
|-------------------------|----------------------------------|----------------------------|------------------------------|---------------------------------------|---|----------------------------------|--|
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |

Part III Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?

▶ Yes No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865.

Schedule O (Form 8865) 2011

Form **5471**

(Rev. December 2011)

Information Return of U.S. Persons With Respect To Certain Foreign Corporations

OMB No. 1545-0704

Department of the Treasury
Internal Revenue Service

Information furnished for the foreign corporation's annual accounting period (tax year required by section 898) (see instructions) beginning 01/01/2011, and ending 12/31/2011

Attachment Sequence No. **121**

▶ See separate instructions.

Name of person filing this return

A Identifying number

THE ANN D. ROMNEY BLIND TRUST, BRAD MALT, ROPES & GRAY LLP

Number, street, and room or suite no. (or P.O. box number if mail is not delivered to street address)

B Category of filer (See instructions. Check applicable box(es)):

PRUDENTIAL TOWER, 800 BOYLSTON ST.

1 (repeated) 2 3 4 5

City or town, state, and ZIP code

C Enter the total percentage of the foreign corporation's voting stock you owned at the end of its annual accounting period 100.0000%

BOSTON, MA 02199

Filer's tax year beginning 01/01/2011, and ending 12/31/2011

D Person(s) on whose behalf this information return is filed:

| (1) Name | (2) Address | (3) Identifying number | (4) Check applicable box(es) | | |
|-------------------|---------------------------------|------------------------|------------------------------|---------|----------|
| | | | Shareholder | Officer | Director |
| WILLARD M. ROMNEY | [REDACTED] BELMONT, MA 02478 | [REDACTED] | X | | |
| ANN D. ROMNEY | [REDACTED] BELMONT, MA 02478 | [REDACTED] | X | | |

Important: Fill in all applicable lines and schedules. All information **must** be in English. All amounts **must** be stated in U.S. dollars unless otherwise indicated.

1a Name and address of foreign corporation

SANKATY HIGH YIELD ASSET INVESTORS LTD.
C/O QUORUM INTERNATIONAL LTD. 31 CHURCH ST
HAMILTON, HM BD

b(1) Employer identification number, if any

N/A

b(2) Reference ID number (see instructions)

BERMUDA

c Country under whose laws incorporated

| d Date of incorporation | e Principal place of business | f Principal business activity code number | g Principal business activity | h Functional currency |
|-------------------------|-------------------------------|---|-------------------------------|-----------------------|
| 10/09/1997 | BD | 5511 | INVESTMENT HOLD | USD |

2 Provide the following information for the foreign corporation's accounting period stated above.

| | | |
|--|---|---|
| a Name, address, and identifying number of branch office or agent (if any) in the United States | b If a U.S. income tax return was filed, enter: | |
| | (i) Taxable income or (loss) | (ii) U.S. income tax paid (after all credits) |
| c Name and address of foreign corporation's statutory or resident agent in country of incorporation | d Name and address (including corporate department, if applicable) of person (or persons) with custody of the books and records of the foreign corporation, and the location of such books and records, if different | |

Schedule A Stock of the Foreign Corporation

| (a) Description of each class of stock | (b) Number of shares issued and outstanding | |
|--|---|--------------------------------------|
| | (i) Beginning of annual accounting period | (ii) End of annual accounting period |
| COMMON | 12,000. | 12,000. |
| | | |
| | | |

For Paperwork Reduction Act Notice, see instructions.

Form **5471** (Rev. 12-2011)

Schedule E Income, War Profits, and Excess Profits Taxes Paid or Accrued (see instructions)

| | (a) Name of country or U.S. possession | Amount of tax | | |
|---|---|----------------------------|------------------------|------------------------|
| | | (b) In foreign currency | (c) Conversion rate | (d) In U.S. dollars |
| 1 | U.S. | | | |
| 2 | US | | | NONE |
| 3 | | | | |
| 4 | | | | |
| 5 | | | | |
| 6 | | | | |
| 7 | | | | |
| 8 | Total | | | NONE |

Schedule F Balance Sheet

Important: Report all amounts in U.S. dollars prepared and translated in accordance with U.S. GAAP. See instructions for an exception for DASTM corporations.

| Assets | | (a) Beginning of annual accounting period | (b) End of annual accounting period |
|---|---|---|---|
| 1 | Cash | 1 | |
| 2a | Trade notes and accounts receivable | 2a | |
| b | Less allowance for bad debts | 2b () | () |
| 3 | Inventories | 3 | |
| 4 | Other current assets (attach schedule) | 4 | |
| 5 | Loans to shareholders and other related persons | 5 | |
| 6 | Investment in subsidiaries (attach schedule) | 6 | |
| 7 | Other investments (attach schedule) | 7 | 10,432. 13,154. |
| 8a | Buildings and other depreciable assets | 8a | |
| b | Less accumulated depreciation | 8b () | () |
| 9a | Depletable assets | 9a | |
| b | Less accumulated depletion | 9b () | () |
| 10 | Land (net of any amortization) | 10 | |
| 11 | Intangible assets: | | |
| a | Goodwill | 11a | |
| b | Organization costs | 11b | |
| c | Patents, trademarks, and other intangible assets | 11c | |
| d | Less accumulated amortization for lines 11a, b, and c | 11d () | () |
| 12 | Other assets (attach schedule) | 12 | |
| 13 | Total assets | 13 | 10,432. 13,154. |
| Liabilities and Shareholders' Equity | | | |
| 14 | Accounts payable | 14 | |
| 15 | Other current liabilities (attach schedule) | 15 | |
| 16 | Loans from shareholders and other related persons | 16 | |
| 17 | Other liabilities (attach schedule) | 17 | |
| 18 | Capital stock: | | |
| a | Preferred stock | 18a | |
| b | Common stock | 18b | 12,000. 12,000. |
| 19 | Paid-in or capital surplus (attach reconciliation) | 19 | |
| 20 | Retained earnings | 20 | -1,568. 1,154. |
| 21 | Less cost of treasury stock | 21 () | () |
| 22 | Total liabilities and shareholders' equity | 22 | 10,432. 13,154. |

Schedule G Other Information

- | | Yes | No |
|---|--------------------------|-------------------------------------|
| 1 During the tax year, did the foreign corporation own at least a 10% interest, directly or indirectly, in any foreign partnership? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| If "Yes," see the instructions for required attachment. | | |
| 2 During the tax year, did the foreign corporation own an interest in any trust? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| 3 During the tax year, did the foreign corporation own any foreign entities that were disregarded as entities separate from their owners under Regulations sections 301.7701-2 and 301.7701-3 (see instructions)? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| If "Yes," you are generally required to attach Form 8858 for each entity (see instructions). | | |
| 4 During the tax year, was the foreign corporation a participant in any cost sharing arrangement? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| 5 During the course of the tax year, did the foreign corporation become a participant in any cost sharing arrangement? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |

Schedule H Current Earnings and Profits (see instructions)

Important: Enter the amounts on lines 1 through 5c in **functional** currency.

| | | |
|--|----------------------|-------------------------|
| 1 Current year net income or (loss) per foreign books of account | 1 | 2,722. |
| 2 Net adjustments made to line 1 to determine current earnings and profits according to U.S. financial and tax accounting standards (see instructions): | | |
| | Net Additions | Net Subtractions |
| a Capital gains or losses | | |
| b Depreciation and amortization | | |
| c Depletion | | |
| d Investment or incentive allowance | | |
| e Charges to statutory reserves | | |
| f Inventory adjustments | | |
| g Taxes | | |
| h Other (attach schedule) | | |
| 3 Total net additions | | |
| 4 Total net subtractions | | |
| 5a Current earnings and profits (line 1 plus line 3 minus line 4) | 5a | 2,722. |
| b DASTM gain or (loss) for foreign corporations that use DASTM (see instructions) | 5b | |
| c Combine lines 5a and 5b | 5c | 2,722. |
| d Current earnings and profits in U.S. dollars (line 5c translated at the appropriate exchange rate as defined in section 989(b) and the related regulations (see instructions)) | 5d | |
| Enter exchange rate used for line 5d ▶ | | |

Schedule I Summary of Shareholder's Income From Foreign Corporation (see instructions)

| | | |
|---|----------|--------|
| 1 Subpart F income (line 38b, Worksheet A in the instructions) | 1 | 2,722. |
| 2 Earnings invested in U.S. property (line 17, Worksheet B in the instructions) | 2 | |
| 3 Previously excluded subpart F income withdrawn from qualified investments (line 6b, Worksheet C in the instructions) | 3 | NONE |
| 4 Previously excluded export trade income withdrawn from investment in export trade assets (line 7b, Worksheet D in the instructions) | 4 | |
| 5 Factoring income | 5 | |
| 6 Total of lines 1 through 5. Enter here and on your income tax return. See instructions | 6 | 2,722. |
| 7 Dividends received (translated at spot rate on payment date under section 989(b)(1)) | 7 | |
| 8 Exchange gain or (loss) on a distribution of previously taxed income | 8 | |

- | | Yes | No |
|--|--------------------------|-------------------------------------|
| • Was any income of the foreign corporation blocked? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| • Did any such income become unblocked during the tax year (see section 964(b))? | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
- If the answer to either question is "Yes," attach an explanation.

**SCHEDULE J
(Form 5471)**

(Rev. December 2005)
Department of the Treasury
Internal Revenue Service

**Accumulated Earnings and Profits (E&P)
of Controlled Foreign Corporation**

OMB No. 1545-0704

▶ Attach to Form 5471. See Instructions for Form 5471.

Name of person filing Form 5471

Identifying number

THE ANN D. ROMNEY BLIND TRUST,

Name of foreign corporation

SANKATY HIGH YIELD ASSET INVESTORS

| | (a) Post-1986 Undistributed Earnings (post-86 section 959(c)(3) balance) | (b) Pre-1987 E&P Not Previously Taxed (pre-87 section 959(c)(3) balance) | (c) Previously Taxed E&P (see instructions) (sections 959(c)(1) and (2) balances) | | (d) Total Section 964(a) E&P (combine columns (a), (b), and (c)) |
|---|---|---|--|---|---|
| | | | (i) Earnings Invested in U.S. Property | (ii) Earnings Invested in Excess Passive Assets | |
| 1 Balance at beginning of year | -14,934. | | | 13,366. | -1,568. |
| 2a Current year E&P | 2,722. | | | | |
| b Current year deficit in E&P | | | | | |
| 3 Total current and accumulated E&P not previously taxed (line 1 plus line 2a or line 1 minus line 2b) | -12,212. | | | | |
| 4 Amounts included under section 951(a) or reclassified under section 959(c) in current year | 2,722. | | | 2,722. | |
| 5a Actual distributions or reclassifications of previously taxed E&P | | | | | |
| b Actual distributions of nonpreviously taxed E&P | | | | | |
| 6a Balance of previously taxed E&P at end of year (line 1 plus line 4, minus line 5a) | | | | 16,088. | |
| b Balance of E&P not previously taxed at end of year (line 3 minus line 4, minus line 5b) | -14,934. | | | | |
| 7 Balance at end of year. (Enter amount from line 6a or line 6b, whichever is applicable.) | -14,934. | | | 16,088. | 1,154. |

For Paperwork Reduction Act Notice, see the Instructions for Form 5471.

Schedule J (Form 5471) (Rev. 12-2005)

**Transactions Between Controlled Foreign Corporation
 and Shareholders or Other Related Persons**

▶ Attach to Form 5471. See Instructions for Form 5471.

Name of person filing Form 5471

Identifying number

THE ANN D. ROMNEY BLIND TRUST,

Name of foreign corporation

SANKATY HIGH YIELD ASSET INVESTORS

Important: Complete a **separate** Schedule M for each controlled foreign corporation. Enter the totals for each type of transaction that occurred during the annual accounting period between the foreign corporation and the persons listed in columns (b) through (f). All amounts must be stated in U.S. dollars translated from functional currency at the average exchange rate for the foreign corporation's tax year. See instructions.

Enter the relevant functional currency and the exchange rate used throughout this schedule ▶

| (a) Transactions of foreign corporation | (b) U.S. person filing this return | (c) Any domestic corporation or partnership controlled by U.S. person filing this return | (d) Any other foreign corporation or partnership controlled by U.S. person filing this return | (e) 10% or more U.S. shareholder of controlled foreign corporation (other than the U.S. person filing this return) | (f) 10% or more U.S. shareholder of any corporation controlling the foreign corporation |
|---|------------------------------------|--|---|--|---|
| 1 Sales of stock in trade (inventory) | | | | | |
| 2 Sales of tangible property other than stock in trade | | | | | |
| 3 Sales of property rights (patents, trademarks, etc.) . . . | | | | | |
| 4 Platform contribution transaction payments received | | | | | |
| 5 Cost sharing transaction payments received | | | | | |
| 6 Compensation received for technical, managerial, engineering, construction, or like services . . | | | | | |
| 7 Commissions received | | | | | |
| 8 Rents, royalties, and license fees received | | | | | |
| 9 Dividends received (exclude deemed distributions under subpart F and distributions of previously taxed income). | | | | | |
| 10 Interest received. | | | | | |
| 11 Premiums received for insurance or reinsurance | | | | | |
| 12 Add lines 1 through 11 | | | | | |
| 13 Purchases of stock in trade (inventory) | | | | | |
| 14 Purchases of tangible property other than stock in trade. | | | | | |
| 15 Purchases of property rights (patents, trademarks, etc.) . . . | | | | | |
| 16 Platform contribution transaction payments paid | | | | | |
| 17 Cost sharing transaction payments paid | | | | | |
| 18 Compensation paid for technical, managerial, engineering, construction, or like services . . | | | | | |
| 19 Commissions paid | | | | | |
| 20 Rents, royalties, and license fees paid | | | | | |
| 21 Dividends paid | | | | | |
| 22 Interest paid | | | | | |
| 23 Premiums paid for insurance or reinsurance | | | | | |
| 24 Add lines 13 through 23. | | | | | |
| 25 Amounts borrowed (enter the maximum loan balance during the year) - see instructions . . . | | | | | |
| 26 Amounts loaned (enter the maximum loan balance during the year) - see instructions . . . | | | | | |

Return by a U.S. Transferor of Property to a Foreign Corporation

OMB No. 1545-0026

Attachment
Sequence No. **128**

▶ Attach to your income tax return for the year of the transfer or distribution.

Part I U.S. Transferor Information (see instructions)

| | |
|--|---|
| Name of transferor THE ANN D. ROMNEY BLIND TRUST | Identifying number (see instructions) |
|--|---|

- 1** If the transferor was a corporation, complete questions 1a through 1d.
- a** If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations? Yes No
- b** Did the transferor remain in existence after the transfer? Yes No
- If not, list the controlling shareholder(s) and their identifying number(s):

| Controlling shareholder | Identifying number |
|-------------------------|--------------------|
| | |
| | |
| | |
| | |
| | |
| | |
| | |

- c** If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation? Yes No
- If not, list the name and employer identification number (EIN) of the parent corporation:

| Name of parent corporation | EIN of parent corporation |
|----------------------------|---------------------------|
| | |

- d** Have basis adjustments under section 367(a)(5) been made? Yes No

- 2** If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), complete questions 2a through 2d.
- a** List the name and EIN of the transferor's partnership:

| Name of partnership | EIN of partnership |
|--|--------------------|
| BROOKSIDE CAPITAL INVESTORS, L.P. | |

- b** Did the partner pick up its pro rata share of gain on the transfer of partnership assets? Yes No N/A
- c** Is the partner disposing of its **entire** interest in the partnership? Yes No
- d** Is the partner disposing of an interest in a limited partnership that is regularly traded on an established securities market? Yes No N/A

Part II Transferee Foreign Corporation Information (see instructions)

| | |
|---|--|
| 3 Name of transferee (foreign corporation) MICHAEL KORS HLDG LTD | 4 Identifying number, if any N/A |
| 5 Address (including country) BRITISH VIRGIN ISLANDS | |
| 6 Country code of country of incorporation or organization (see instructions) VI | |
| 7 Foreign law characterization (see instructions) CORPORATION | |
| 8 Is the transferee foreign corporation a controlled foreign corporation? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No | |

For Paperwork Reduction Act Notice, see separate instructions.

Part III Information Regarding Transfer of Property (see instructions)

| Type of property | (a) Date of transfer | (b) Description of property | (c) Fair market value on date of transfer | (d) Cost or other basis | (e) Gain recognized on transfer |
|--|-------------------------|--------------------------------|--|----------------------------|------------------------------------|
| Cash | VARIOUS | | 114,009 | | |
| Stock and securities | | | | | |
| Installment obligations, account receivables or similar property | | | | | |
| Foreign currency or other property denominated in foreign currency | | | | | |
| Inventory | | | | | |
| Assets subject to depreciation recapture (see Temp. Regs. sec. 1.367(a)-4T(b)) | | | | | |
| Tangible property used in trade or business not listed under another category | | | | | |
| Intangible property | | | | | |
| Property to be leased (as described in final and temp. Regs. sec. 1.367(a)-4(c)) | | | | | |
| Property to be sold (as described in Temp. Regs. sec. 1.367(a)-4T(d)) | | | | | |
| Transfers of oil and gas working interests (as described in Temp. Regs. sec. 1.367(a)-4T(e)) | | | | | |
| Other property | | | | | |

Supplemental Information Required To Be Reported (see instructions):

Part IV Additional Information Regarding Transfer of Property (see instructions)

9 Enter the transferor's interest in the foreign transferee corporation before and after the transfer:

(a) Before VARIOUS% (b) After VARIOUS %

10 Type of nonrecognition transaction (see instructions) ► SECTION 351

11 Indicate whether any transfer reported in Part III is subject to any of the following:

- a Gain recognition under section 904(f)(3) Yes No
- b Gain recognition under section 904(f)(5)(F) Yes No
- c Recapture under section 1503(d) Yes No
- d Exchange gain under section 987 Yes No

12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation? Yes No

13 Indicate whether the transferor was required to recognize income under final and temporary Regulations sections 1.367(a)-4 through 1.367(a)-6 for any of the following:

- a Tainted property Yes No
- b Depreciation recapture Yes No
- c Branch loss recapture Yes No
- d Any other income recognition provision contained in the above-referenced regulations Yes No

14 Did the transferor transfer assets which qualify for the trade or business exception under section 367(a)(3)? Yes No

15a Did the transferor transfer foreign goodwill or going concern value as defined in Temporary Regulations section 1.367(a)-1T(d)(5)(iii)? Yes No

b If the answer to line 15a is "Yes," enter the amount of foreign goodwill or going concern value transferred ► \$ _____

16 Was cash the only property transferred? Yes No

17a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred as a result of the transaction? Yes No

b If "Yes," describe the nature of the rights to the intangible property that was transferred as a result of the transaction:

Noncash Charitable Contributions

OMB No. 1545-0908

Department of the Treasury
Internal Revenue Service

▶ **Attach to your tax return if you claimed a total deduction of over \$500 for all contributed property.**
▶ **See separate instructions.**

Attachment
Sequence No. **155**

Name(s) shown on your income tax return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Note. Figure the amount of your contribution deduction before completing this form. See your tax return instructions.

Section A. Donated Property of \$5,000 or Less and Certain Publicly Traded Securities - List in this section only items (or groups of similar items) for which you claimed a deduction of \$5,000 or less. Also, list certain publicly traded securities even if the deduction is more than \$5,000 (see instructions).

Part I Information on Donated Property - If you need more space, attach a statement.

| | (a) Name and address of the donee organization | (b) Description of donated property <small>(For a donated vehicle, enter the year, make, model, condition, and mileage, and attach Form 1098-C if required.)</small> |
|---|--|---|
| 1 | | |
| A | THE TYLER FOUNDATION BOSTON, MA 02199 | 7,243 SHS SENSATA STOCK VIA TRUST |
| B | THE TYLER FOUNDATION BOSTON, MA 02199 | 19,799 SHS WARNER CHILCOTT VIA TRUST |
| C | THE TYLER FOUNDATION BOSTON, MA 02199 | 8,600 SHS DUNKIN BRANDS VIA TRUST |
| D | | |
| E | | |

Note. If the amount you claimed as a deduction for an item is \$500 or less, you do not have to complete columns (d), (e), and (f).

| | (c) Date of the contribution | (d) Date acquired by donor (mo., yr.) | (e) How acquired by donor | (f) Donor's cost or adjusted basis | (g) Fair market value (see instructions) | (h) Method used to determine the fair market value |
|---|------------------------------|---------------------------------------|---------------------------|------------------------------------|--|--|
| A | 02/17/2011 | VARIOUS | PSHIP DIST | | 232,863. | TR REG #20-2031-2 |
| B | 03/10/2011 | VARIOUS | PSHIP DIST | | 468,840. | TR REG #20-2031-2 |
| C | 11/16/2011 | VARIOUS | PSHIP DIST | | 218,870. | TR REG #20-2031-2 |
| D | | | | | | |
| E | | | | | | |

Part II Partial Interests and Restricted Use Property - Complete lines 2a through 2e if you gave less than an entire interest in a property listed in Part I. Complete lines 3a through 3c if the conditions were placed on a contribution listed in Part I; also attach the required statement (see instructions).

2a Enter the letter from Part I that identifies the property for which you gave less than an entire interest ▶ _____
If Part II applies to more than one property, attach a separate statement.

b Total amount claimed as a deduction for the property listed in Part I: (1) For this tax year ▶ _____
(2) For any prior tax years ▶ _____

c Name and address of each organization to which any such contribution was made in a prior year (complete only if different from the donee organization above):

Name of charitable organization (donee) _____

Address (number, street, and room or suite no.) _____

City or town, state, and ZIP code _____

d For tangible property, enter the place where the property is located or kept ▶ _____

e Name of any person, other than the donee organization, having actual possession of the property ▶ _____

- 3a** Is there a restriction, either temporary or permanent, on the donee's right to use or dispose of the donated property?
- b** Did you give to anyone (other than the donee organization or another organization participating with the donee organization in cooperative fundraising) the right to the income from the donated property or to the possession of the property, including the right to vote donated securities, to acquire the property by purchase or otherwise, or to designate the person having such income, possession, or right to acquire?
- c** Is there a restriction limiting the donated property for a particular use?

| | Yes | No |
|----|-----|----|
| 3a | | |
| 3b | | |
| 3c | | |

Name(s) shown on your income tax return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Section B. Donated Property Over \$5,000 (Except Certain Publicly Traded Securities) - List in this section only items (or groups of similar items) for which you claimed a deduction of more than \$5,000 per item or group (except contributions of certain publicly traded securities reported in Section A). An appraisal is generally required for property listed in Section B (see instructions).

Part I Information on Donated Property - To be completed by the taxpayer and/or the appraiser.

4 Check the box that describes the type of property donated:

Grid of checkboxes for property types: Art* (contribution of \$20,000 or more), Art* (contribution of less than \$20,000), Collectibles**, Qualified Conservation Contribution, Other Real Estate, Intellectual Property, Equipment, Securities, Other.

*Art includes paintings, sculptures, watercolors, prints, drawings, ceramics, antiques, decorative arts, textiles, carpets, silver, rare manuscripts, historical memorabilia, and other similar objects.

**Collectibles include coins, stamps, books, gems, jewelry, sports memorabilia, dolls, etc., but not art as defined above.

Note: In certain cases, you must attach a qualified appraisal of the property. See instructions.

Table with 6 columns: (a) Description of donated property, (b) If tangible property was donated, give a brief summary of the overall physical condition of the property at the time of the gift, (c) Appraised fair market value, (d) Date acquired by donor, (e) How acquired by donor, (f) Donor's cost or adjusted basis, (g) For bargain sales, enter amount received, (h) Amount claimed as a deduction, (i) Average trading price of securities.

Part II Taxpayer (Donor) Statement - List each item included in Part I above that the appraisal identifies as having a value of \$500 or less. See instructions.

I declare that the following item(s) included in Part I above has to the best of my knowledge and belief an appraised value of not more than \$500 (per item). Enter identifying letter from Part I and describe the specific item. See instructions.

Signature of taxpayer (donor)

Date

Part III Declaration of Appraiser

I declare that I am not the donor, the donee, a party to the transaction in which the donor acquired the property, employed by, or related to any of the foregoing persons, or married to any person who is related to any of the foregoing persons. And, if regularly used by the donor, donee, or party to the transaction, I performed the majority of my appraisals during my tax year for other persons.

Also, I declare that I hold myself out to the public as an appraiser or perform appraisals on a regular basis; and that because of my qualifications as described in the appraisal, I am qualified to make appraisals of the type of property being valued. I certify that the appraisal fees were not based on a percentage of the appraised property value. Furthermore, I understand that a false or fraudulent overstatement of the property value as described in the qualified appraisal or this Form 8283 may subject me to the penalty under section 6701(a) (aiding and abetting the understatement of tax liability). In addition, I understand that a substantial or gross valuation misstatement resulting from the appraisal of the value of the property that I know, or reasonably should know, would be used in connection with a return or claim for refund, may subject me to the penalty under section 6695A. I affirm that I have not been barred from presenting evidence or testimony by the Office of Professional Responsibility.

Sign Here Signature Title Date

Business address (including room or suite no.)

Identifying number

City or town, state, and ZIP code

Part IV Donee Acknowledgment - To be completed by the charitable organization.

This charitable organization acknowledges that it is a qualified organization under section 170(c) and that it received the donated property as described in Section B, Part I, above on the following date

Furthermore, this organization affirms that in the event it sells, exchanges, or otherwise disposes of the property described in Section B, Part I (or any portion thereof) within 3 years after the date of receipt, it will file Form 8282, Donee Information Return, with the IRS and give the donor a copy of that form. This acknowledgment does not represent agreement with the claimed fair market value.

Does the organization intend to use the property for an unrelated use? Yes No

Form with fields for Name of charitable organization (donee), Employer identification number, Address (number, street, and room or suite no.), City or town, state, and ZIP code, Authorized signature, Title, Date.

Preparer Explanation for Not Filing Electronically

OMB No. 1545-2200

▶ Attach to taxpayer's Form 1040, 1040A, 1040EZ, or Form 1041.

Attachment
Sequence No. **173**

Name(s) on tax return

WILLARD M ROMNEY & ANN D ROMNEY

Taxpayer's identifying number

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 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.



Statement of Specified Foreign Financial Assets

OMB No. 1545-2195

Attachment
Sequence No. 175

▶ See separate instructions ▶ Attach to your tax return

If you have attached additional sheets, check here

| | |
|--|---|
| Name(s) shown on return WILLARD M ROMNEY & ANN D ROMNEY | Identifying number [REDACTED] |
| Number, street, and room or suite no. (if a P.O. box, see instructions) [REDACTED] | |
| City or town, province or state, and country (including postal code) BELMONT, MA 02478 | |

For tax year beginning JANUARY 01, 2011, and ending DECEMBER 31, 2011
Note. All information must be in English. Show all amounts in U.S. dollars. Show currency conversion rates in Part I, line 6(2), or Part II, line 6(2).

Type of filer
a Specified individual (1) Married filing a joint return (2) Other individual
b Specified domestic entity (1) Partnership (2) Corporation (3) Trust (4) Estate
 Check this box if this is an original, amended, or supplemental Form 8938 for attachment to a previously filed return

Part I Foreign Deposit and Custodial Accounts (see instructions)

If you have more than one account to report, attach a continuation sheet with the same information for each additional account (see instructions).

| | |
|---|--|
| 1 Type of account <input type="checkbox"/> Deposit <input type="checkbox"/> Custodial | 2 Account number or other designation |
| 3 Check all that apply a <input type="checkbox"/> Account opened during tax year b <input type="checkbox"/> Account closed during tax year c <input type="checkbox"/> Account jointly owned with spouse d <input type="checkbox"/> No tax item reported in Part III with respect to this asset | |
| 4 Maximum value of account during tax year \$ | |
| 5 Did you use a foreign currency exchange rate to convert the value of the account into U.S. dollars? . . . <input type="checkbox"/> Yes <input type="checkbox"/> No | |
| 6 If you answered "Yes" to line 5, complete all that apply. | |
| (1) Foreign currency in which account is maintained | (2) Foreign currency exchange rate used to convert to U.S. dollars |
| (3) Source of exchange rate used if not from U.S. Treasury Financial Management Service | |
| 7 Name of financial institution in which account is maintained | |
| 8 Mailing address of financial institution in which account is maintained. Number, street, and room or suite no. | |
| 9 City or town, province or state, and country (including postal code) | |

Part II Other Foreign Assets (see instructions)

Note. If you reported specified foreign financial assets on Forms 3520, 3520-A, 5471, 8621, or 8865, you do not have to include the assets on Form 8938. You must complete Part IV. See instructions.

If you have more than one asset to report, attach a continuation sheet with the same information for each additional asset (see instructions).

| | |
|---|--|
| 1 Description of asset SEE ATTACHED STATEMENT | 2 Identifying number or other designation SEE ATTACHED STATEMENT |
| 3 Complete all that apply | |
| a Date asset acquired during tax year, if applicable | |
| b Date asset disposed of during tax year, if applicable | |
| c <input type="checkbox"/> Check if asset jointly owned with spouse d <input type="checkbox"/> Check if no tax item reported in Part III with respect to this asset | |
| 4 Maximum value of asset during tax year (check box that applies) | |
| a <input type="checkbox"/> \$0 - \$50,000 b <input type="checkbox"/> \$50,001 - \$100,000 c <input type="checkbox"/> \$100,001 - \$150,000 d <input type="checkbox"/> \$150,001 - \$200,000 | |
| e If more than \$200,000, list value \$ | |
| 5 Did you use a foreign currency exchange rate to convert the value of the asset into U.S. dollars? . . . <input type="checkbox"/> Yes <input type="checkbox"/> No | |

Part II Other Foreign Assets (continued)

6 If you answered "Yes" to line 5, complete all that apply.

| | | |
|---|---|--|
| (1) Foreign currency in which asset is denominated | (2) Foreign currency exchange rate used to convert to U.S. dollars | (3) Source of exchange rate used if not from U.S. Treasury Financial Management Service |
|---|---|--|

7 If asset reported in Part II, line 1, is stock of a foreign entity or an interest in a foreign entity, report the following information.

a Name of foreign entity SEE ATTACHED STATEMENT

b Type of foreign entity **(1)** Partnership **(2)** Corporation **(3)** Trust **(4)** Estate

c Check if foreign entity is a PFIC

d Mailing address of foreign entity. Number, street, and room or suite no.

e City or town, province or state, and country (including postal code)

8 If asset reported in Part II, line 1, is not stock of a foreign entity or an interest in a foreign entity, enter the following information for the asset.

Note. If this asset has more than one issuer or counterparty, attach a continuation sheet with the same information for each additional issuer or counterparty (see instructions).

a Name of issuer or counterparty

Check if information is for Issuer Counterparty

b Type of issuer or counterparty

(1) Individual **(2)** Partnership **(3)** Corporation **(4)** Trust **(5)** Estate

c Check if issuer or counterparty is a U.S. person Foreign person

d Mailing address of issuer or counterparty. Number, street, and room or suite no.

e City or town, province or state, and country (including postal code)

Part III Summary of Tax Items Attributable to Specified Foreign Financial Assets (see instructions)

| Asset Category | Tax item | Amount reported on form or schedule | Where reported | |
|---|-------------------------|-------------------------------------|----------------------------|----------------------------|
| | | | Form and line | Schedule and line* |
| I. Foreign Deposit and Custodial Accounts | a Interest | \$ | | |
| | b Dividends | \$ | | |
| | c Royalties | \$ | | |
| | d Other income | \$ | | |
| | e Gains (losses) | \$ | | |
| | f Deductions | \$ | | |
| | g Credits | \$ | | |
| II. Other Foreign Assets | a Interest | \$ 16,374 | 1040 LN 8A | B LN 4 |
| | b Dividends | \$ 1,450,840 | 1040 LN 9A | B LN 6 |
| | c Royalties | \$ NONE | | |
| | d Other income | \$ 11,612 | 1040 LN 8A, 9A, 13, 17, 21 | B LN 4&6, D LN 12, E LN 37 |
| | e Gains (losses) | \$ 4,517,935 | 1040 LN 13 | D LN 12 |
| | f Deductions | \$ 1,838 | 1040 LN 17, 40 | E LN 37, A LN 23 |
| | g Credits | \$ 721 | 1116 LN 30 | |

Part IV Excepted Specified Foreign Financial Assets (see instructions)

If you reported specified foreign financial assets on the following forms, check the appropriate box(es). Indicate number of forms filed. You do not need to include these assets on Form 8938 for the tax year.

3520 Number of forms _____ 3520-A Number of forms _____ 5471 Number of forms 1
 8621 Number of forms _____ 8865 Number of forms 2

* All references above related to Form 1040.

| Line | 1 | 2 | 3a | 3b | 3c | 3d | 4a | 4b | 4c | 4d | 4e | 5 | 6(1) | 6(2) | 6(3) | 7a | 7b | 7c | 7d | 7e |
|------|---|---|----|----|----|----|--------------|----------------------|-----------------------|-----------------------|---|-----------|------|------|------|--|-------------|--|------------------------------|----|
| | | | | | | | \$0 - 50,000 | \$50,001 - \$100,000 | \$100,001 - \$150,000 | \$150,001 - \$200,000 | \$200,000 - If more than \$200,000, list value. | No | N/A | N/A | N/A | BAIN CAPITAL PARTNERS VII, L.P. | PARTNERSHIP | JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL-41 | BOSTON MA 02116-5016 | |
| | | | | | | | X | | | | \$ | 910,475 | N/A | N/A | N/A | BAIN CAPITAL PARTNERS VIII, L.P. | PARTNERSHIP | JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL-41 | BOSTON MA 02116-5016 | |
| | | | | | | | | | | | \$ | 2,053,930 | N/A | N/A | N/A | BAIN CAPITAL PARTNERS VIII, L.P. | PARTNERSHIP | JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL-41 | BOSTON MA 02116-5016 | |
| | | | | | | | | | | | \$ | 643,163 | N/A | N/A | N/A | BAIN CAPITAL PARTNERS VIII, L.P. | PARTNERSHIP | JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL-41 | BOSTON MA 02116-5016 | |
| | | | | | | | | | | | \$ | 2,049,195 | N/A | N/A | N/A | BOP ASSOCIATES IV, LP | PARTNERSHIP | JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL-41 | BOSTON MA 02116-5016 | |
| | | | | | | | X | | | | | | N/A | N/A | N/A | BAIN CAPITAL PARTNERS EUROPE III, L.P. | PARTNERSHIP | JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL-41 | BOSTON MA 02116-5016 | |
| | | | | | | | | | | | | | N/A | N/A | N/A | SANKATY CREDIT OPPORTUNITIES INVESTORS (OFFSHORE) IV, L.P. | PARTNERSHIP | JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL-41 | BOSTON MA 02116-5016 | |
| | | | | | | | X | | | | | | N/A | N/A | N/A | BAIN CAPITAL PARTNERS ASIA, L.P. | PARTNERSHIP | JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL-41 | BOSTON MA 02116-5016 | |
| | | | | | | | | | | | | | N/A | N/A | N/A | BCIP ASSOCIATES III-S | PARTNERSHIP | JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL-41 | BOSTON MA 02116-5016 | |
| | | | | | | | X | | | | | | N/A | N/A | N/A | BAIN CAPITAL PARTNERS IX, L.P. | PARTNERSHIP | JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL-41 | BOSTON MA 02116-5016 | |
| | | | | | | | | | | | \$ | 368,632 | N/A | N/A | N/A | BAIN CAPITAL PARTNERS X, L.P. | PARTNERSHIP | JOHN HANCOCK TOWER C/O BAIN CAPITAL 200 CLARENDON STREET FL-41 | BOSTON MA 02116-5016 | |
| | | | | | | | X | | | | | | N/A | N/A | N/A | CCG INVESTMENTS BV, LP* | PARTNERSHIP | ONE EMBARCADERO CENTER 38TH FLOOR | SAN FRANCISCO CA 94111 | |
| | | | | | | | | | | X | | | N/A | N/A | N/A | GOLDEN GATE CAPITAL INVESTMENTS II (BVI), LP* | PARTNERSHIP | ONE EMBARCADERO CENTER 38TH FLOOR | SAN FRANCISCO CA 94111 | |
| | | | | | | | X | | | | | | N/A | N/A | N/A | GOLDEN GATE CAPITAL INVESTMENTS IIA ADJUNCT (BVI), LP* | PARTNERSHIP | ONE EMBARCADERO CENTER 38TH FLOOR | SAN FRANCISCO CA 94111 | |

Part III

REFER TO FORM 8938

*The highest capital balance during the tax year was used as a reasonable estimate of maximum value based on readily accessible information.

Depreciation and Amortization
(Including Information on Listed Property)

Department of the Treasury
Internal Revenue Service (99)

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

Name(s) shown on return

Identifying number

WILLARD M ROMNEY & ANN D ROMNEY

Business or activity to which this form relates

THE ANN D. ROMNEY BLIND TRUST

Part I Election To Expense Certain Property Under Section 179

Note: If you have any listed property, complete Part V before you complete Part I.

| | | | |
|----|---|------------------------------|------------------|
| 1 | Maximum amount (see instructions) | 1 | 500,000. |
| 2 | Total cost of section 179 property placed in service (see instructions) | 2 | 2. |
| 3 | Threshold cost of section 179 property before reduction in limitation (see instructions) | 3 | 2,000,000. |
| 4 | Reduction in limitation. Subtract line 3 from line 2. If zero or less, enter -0- | 4 | |
| 5 | Dollar limitation for tax year. Subtract line 4 from line 1. If zero or less, enter -0-. If married filing separately, see instructions | 5 | 500,000. |
| 6 | (a) Description of property | (b) Cost (business use only) | (c) Elected cost |
| | FROM SCHEDULE K-1 | | 2. |
| 7 | Listed property. Enter the amount from line 29 | 7 | |
| 8 | Total elected cost of section 179 property. Add amounts in column (c), lines 6 and 7 | 8 | 2. |
| 9 | Tentative deduction. Enter the smaller of line 5 or line 8 | 9 | 2. |
| 10 | Carryover of disallowed deduction from line 13 of your 2010 Form 4562 | 10 | |
| 11 | Business income limitation. Enter the smaller of business income (not less than zero) or line 5 (see instructions) | 11 | 335,470. |
| 12 | Section 179 expense deduction. Add lines 9 and 10, but do not enter more than line 11 | 12 | 2. |
| 13 | Carryover of disallowed deduction to 2012. Add lines 9 and 10, less line 12 | 13 | |

Note: Do not use Part II or Part III below for listed property. Instead, use Part V.

Part II Special Depreciation Allowance and Other Depreciation (Do not include listed property.) (See instructions.)

| | | | |
|----|---|----|--|
| 14 | Special depreciation allowance for qualified property (other than listed property) placed in service during the tax year (see instructions) | 14 | |
| 15 | Property subject to section 168(f)(1) election | 15 | |
| 16 | Other depreciation (including ACRS) | 16 | |

Part III MACRS Depreciation (Do not include listed property.) (See instructions.)

Section A

| | | | |
|----|---|----|--|
| 17 | MACRS deductions for assets placed in service in tax years beginning before 2011 | 17 | |
| 18 | If you are electing to group any assets placed in service during the tax year into one or more general asset accounts, check here | | |

Section B - Assets Placed in Service During 2011 Tax Year Using the General Depreciation System

| (a) Classification of property | (b) Month and year placed in service | (c) Basis for depreciation (business/investment use only - see instructions) | (d) Recovery period | (e) Convention | (f) Method | (g) Depreciation deduction |
|--------------------------------|--------------------------------------|--|---------------------|----------------|------------|----------------------------|
| 19a 3-year property | | | | | | |
| b 5-year property | | | | | | |
| c 7-year property | | | | | | |
| d 10-year property | | | | | | |
| e 15-year property | | | | | | |
| f 20-year property | | | | | | |
| g 25-year property | | | 25 yrs. | | S/L | |
| h Residential rental property | | | 27.5 yrs. | MM | S/L | |
| | | | 27.5 yrs. | MM | S/L | |
| i Nonresidential real property | | | 39 yrs. | MM | S/L | |
| | | | | MM | S/L | |

Section C - Assets Placed in Service During 2011 Tax Year Using the Alternative Depreciation System

| | | | | | | |
|----------------|--|--|---------|----|-----|--|
| 20a Class life | | | | | S/L | |
| b 12-year | | | 12 yrs. | | S/L | |
| c 40-year | | | 40 yrs. | MM | S/L | |

Part IV Summary (See instructions.)

| | | | |
|----|--|----|----|
| 21 | Listed property. Enter amount from line 28 | 21 | |
| 22 | Total. Add amounts from line 12, lines 14 through 17, lines 19 and 20 in column (g), and line 21. Enter here and on the appropriate lines of your return. Partnerships and S corporations - see instructions | 22 | 2. |
| 23 | For assets shown above and placed in service during the current year, enter the portion of the basis attributable to section 263A costs | 23 | |



SUPPLEMENT TO FORM 1040

SOURCES OF COMPENSATION

| OWNER-SHIP | DESCRIPTION | TOTAL WAGES | FEDERAL WITHHELD | SOC. SEC. WITHHELD | MEDICARE WITHHELD |
|------------|-------------------------------|-------------|------------------|--------------------|-------------------|
| | WITHHOLDING - BACKUP FROM K-1 | | 7. | | |

GRAND TOTAL 7.

QUALIFIED DIVIDENDS

QUALIFIED DIVIDENDS FROM FORM 1099

| | | |
|-------------------------------------|------|------|
| ABBOTT LABORATORIES | 188. | |
| TOTAL FORM 1099 QUALIFIED DIVIDENDS | | 188. |

PSHIP, S CORP. & ESTATE/TRUST QUALIFIED DIVIDENDS

| | | |
|--|------------|------------|
| THE ANN AND MITT ROMNEY 1995 FAMILY | 1,154,175. | |
| THE W. MITT ROMNEY BLIND TRUST | 214,986. | |
| THE ANN D. ROMNEY BLIND TRUST | 852,607. | |
| TOTAL PASS THROUGH QUALIFIED DIVIDENDS | | 2,221,768. |
| TOTAL TO 1040, LINE 9B | | 2,221,956. |





SUPPLEMENT TO FORM 1040

=====

SOURCES OF OTHER INCOME

=====

MISC. OTHER INCOME NOT SUBJECT TO S. E. TAX

| | |
|---|-----------|
| STATE TAX REFUND WITH NO TAX BENEFIT IN P/Y | -352,905. |
| LEASE PAYMENT FROM AGUA CALIENTE, LLC | 25. |
| TRAVEL GRANT | 1,136. |

| | |
|----------|-----------|
| SUBTOTAL | -351,744. |
|----------|-----------|

| | |
|--|----------|
| CANCELLATION OF DEBT FROM SCHEDULE K-1 | 149,386. |
|--|----------|

| | |
|------------------------|-----------|
| TOTAL TO 1040, LINE 21 | -202,358. |
|------------------------|-----------|

=====





SUPPLEMENT TO FORM 1040

=====

BREAKDOWN OF TAX

=====

| | |
|--|------------------------------|
| TAX FROM FORM 1040 | 1,340,806. |
| TAX FROM FORM 1040NR | |
| TAX FROM FORM 8814 | |
| TAX FROM FORM 4972 | |
| TAX FROM RECAPTURE OF EDUCATION CREDIT | |
| TAX FROM FORM 8621 SEC 1291 | 28. |
| TAX DUE TO MAKING A SECTION 962 ELECTION | |
| TOTAL TAX | ----- 1,340,834. ===== |





SUPPLEMENT TO SCHEDULE A

=====

MEDICAL AND DENTAL EXPENSES

| | |
|-----------------------------|---------|
| HEALTH INSURANCE PREMIUMS | 15,211. |
| TOTAL TO SCHEDULE A, LINE 1 | 15,211. |

=====

INVESTMENT INTEREST EXPENSE

| | |
|---|---------|
| THE ANN AND MITT ROMNEY 1995 FAMILY INTERCONTINENTAL REAL ESTATE INVEST | 15,938. |
| THE ANN D. ROMNEY BLIND TRUST | 524. |
| | 40,442. |
| SUBTOTAL OF INVESTMENT INTEREST EXPENSE | 56,904. |
| LESS: DISALLOWED INVESTMENT INTEREST EXP./FORM 4952 | NONE |
| TOTAL TO SCHEDULE A, LINE 14 | 56,904. |

=====

CASH CONTRIBUTIONS

PARTNERSHIP/S CORPORATION/ESTATE AND TRUST

| | |
|------------------------------|------|
| 50% ORGANIZATION(S) | |
| THE ANN AND MITT ROMNEY 1995 | 36. |
| THE ANN D. ROMNEY BLIND TRUS | 163. |

OTHER CASH CONTRIBUTIONS

| | |
|---------------------------------|------------|
| 50% ORGANIZATION(S) | |
| THE CHURCH OF LATTER-DAY SAINTS | 1,115,484. |
| 30% ORGANIZATION(S) | |
| THE TYLER FOUNDATION | 214,516. |

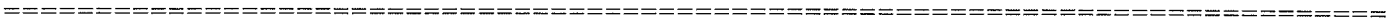
=====

| | |
|--|------------|
| TOTAL CASH CONTRIBUTIONS BEFORE LIMITATION | 1,330,199. |
| CASH CONTRIBUTION LIMITATION | NONE |
| TOTAL TO SCHEDULE A, LINE 16 | 1,330,199. |





SUPPLEMENT TO SCHEDULE A

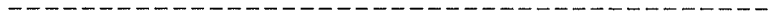


NONCASH CHARITABLE CONTRIBUTIONS



| | |
|---|----------|
| NONCASH CONTRIBUTIONS FROM FORM 8283 | 920,573. |
| | ----- |
| TOTAL NONCASH CONTRIBUTIONS BEFORE LIMITATION | 920,573. |
| NONCASH CONTRIBUTION LIMITATION | NONE |
| | ----- |
| TOTAL TO SCHEDULE A, LINE 17 | 920,573. |
| | ===== |

OTHER MISC. DEDUCTIONS SUBJECT TO 2% LIMIT



| | |
|---|------------|
| PARTNERSHIP, S CORPORATION AND ESTATE AND TRUST | 1,106,200. |
| | ----- |
| TOTAL TO SCHEDULE A, LINE 23 | 1,106,200. |
| | ===== |





SUPPLEMENT TO SCHEDULE B

INTEREST INCOME FROM SELLER-FINANCED MORTGAGES

SELLER FINANCED MORT INT 2,177.

TOTAL INT. INC. FROM SELLER-FINANCED MORTGAGES 2,177.

OTHER INTEREST INCOME

MISCELLANEOUS INTEREST INCOME

ACR ENTERPRISES, INC LOAN (ADR) 12,334.
BANK OF AMERICA - 863.
BANK OF AMERICA - 6.
BANK OF AMERICA - 6.
BANK OF AMERICA - 205.
DEPARTMENT OF THE TREASURY 66.

TOTAL 13,480.

PART., S CORP., EST. AND TRUST INTEREST INCOME

THE ANN AND MITT ROMNEY 1995 FAMILY 418,891.
INTERCONTINENTAL REAL ESTATE INVEST 20.
THE W. MITT ROMNEY BLIND TRUST 9,529.
THE ANN D. ROMNEY BLIND TRUST 633,199.

TOTAL 1,061,639.

U. S. GOVERNMENT BONDS AND OTHER OBLIGATION INTEREST INCOME

THE ANN AND MITT ROMNEY 1995 FAMILY 752,576.
THE W. MITT ROMNEY BLIND TRUST 664,045.
THE ANN D. ROMNEY BLIND TRUST 518,858.

TOTAL 1,935,479.





SUPPLEMENT TO SCHEDULE B

=====

TAX-EXEMPT INTEREST FROM PART., S CORP., ESTATE AND TRUST

| | | |
|--------------------------------------|-----------|------------|
| THE ANN AND MITT ROMNEY 1995 FAMILY | 848. | |
| THE ANN D. ROMNEY BLIND TRUST | 481. | |
| | ----- | |
| TOTAL | | 1,329. |
| | | ----- |
| TOTAL GROSS INTEREST INCOME | | 3,014,104. |
| | | ----- |
| LESS: ADJUSTMENTS TO INTEREST INCOME | | |
| ----- | | |
| TAX-EXEMPT INTEREST | (1,329.) | |
| | ----- | |
| SUBTOTAL | | (1,329.) |
| | | ----- |
| NET INTEREST INCOME TO LINE 2 | | 3,012,775. |
| | | ===== |





SUPPLEMENT TO SCHEDULE C

=====

GROSS RECEIPTS OR SALES - SCHEDULE C, LINE 1

=====

BUSINESS NAME: AUTHOR/SPEAKING FEES

| | |
|--------------------------------------|----------|
| HOLTZBRINCK PUBLISHING HOLDINGS LP | 11,475. |
| AMERICAN TALENT GROUP LLC | 178,500. |
| THE NEW YORK TIMES SYNDICATION SALES | 375. |

| | |
|-----------------------------|----------------------------|
| TOTAL TO SCHEDULE C, LINE 1 | ----- 190,350. ===== |
|-----------------------------|----------------------------|





SUPPLEMENT TO SCHEDULE C

=====

GROSS RECEIPTS OR SALES - SCHEDULE C, LINE 1

=====

BUSINESS NAME: DIRECTOR'S FEES

MARRIOTT INTERNATIONAL

260,390.

TOTAL TO SCHEDULE C, LINE 1

260,390.
=====



SUPPLEMENT TO SCHEDULE D

PART I SHORT-TERM CAPITAL GAINS AND LOSSES - ASSETS HELD ONE YEAR OR LESS
LINE 5 - SHORT-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS, AND FIDUCIARIES

| ACTIVITY NAME | GAIN/LOSS |
|--|-------------|
| THE ANN AND MITT ROMNEY 1995 FAMILY | -804,494. |
| THE W. MITT ROMNEY BLIND TRUST | -274,964. |
| THE ANN D. ROMNEY BLIND TRUST | -1,212,662. |
| TOTAL SHORT-TERM GAINS AND LOSSES FROM K-1'S | -2,292,120. |
| TOTAL TO SCHEDULE D, LINE 5 | -2,292,120. |

SUPPLEMENT TO SCHEDULE D

PART II LONG-TERM CAPITAL GAINS AND LOSSES - ASSETS HELD MORE THAN ONE YEAR
LINE 12 - LONG-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS, AND FIDUCIARIES

| ACTIVITY NAME | GAIN/LOSS |
|--|---|
| W MITT ROMNEY 1996 CRUT (R BRADFORD THE ANN AND MITT ROMNEY 1995 FAMILY THE W. MITT ROMNEY BLIND TRUST THE ANN D. ROMNEY BLIND TRUST | 36,696. 3,011,983. 653,006. 5,332,248. |
| TOTAL LONG-TERM GAINS AND LOSSES FROM K-1'S | 9,033,933. |
| TOTAL TO SCHEDULE D, LINE 12 | 9,033,933. |



SUPPLEMENT TO SCHEDULE D

PART II LONG-TERM CAPITAL GAINS AND LOSSES
LINE 13 CAPITAL GAIN DISTRIBUTIONS

| NAME OF PAYER | CAPITAL GAINS |
|---|---------------|
| THE ANN AND MITT ROMNEY 95 FAMILY TRUST | 12,851. |
| THE ANN D. ROMNEY BLIND TRUST | 11,811. |
| THE W. MITT ROMNEY BLIND TRUST | 14,554. |
| SUBTOTAL FROM 1099-DIV | 39,216. |
| TOTAL TO SCHEDULE D, LINE 13 | 39,216. |





SUPPLEMENT TO SCHEDULE E

PART II, INCOME OR LOSS FROM PARTNERSHIPS AND S CORPORATIONS

COLUMNS (F) & (G) - PASSIVE INCOME OR LOSS

K-1 NAME: INTERCONTINENTAL REAL ESTATE INVESTMENT FUND I, LLC
ID NUMBER: [REDACTED]

| DESCRIPTION | INCOME/LOSS |
|-----------------------------------|-------------|
| RENTAL REAL ESTATE INCOME OR LOSS | 1,005. |
| ALLOWABLE INCOME/LOSS | 1,005. |



WILLARD M ROMNEY & ANN D ROMNEY
BELMONT, MA 02478

SUPPLEMENT TO SCHEDULE E

INCOME OR LOSS FROM ESTATES AND TRUSTS

| (A) NAME | (B) EIN | (C) PASSIVE LOSS OR DEDUCT FROM 8582 | (D) PASSIVE INCOME FROM K-1 | (E) DEDUCTION OR LOSS FROM K-1 | (F) OTHER INCOME FROM K-1 |
|--|------------|---|--------------------------------------|---|------------------------------------|
| W MITT ROMNEY 1996 CRUT (R BRADFORD MALT, TR THE ANN AND MITT ROMNEY 1995 FAMILY TRUST THE W. MITT ROMNEY BLIND TRUST THE ANN D. ROMNEY BLIND TRUST THE ANN D. ROMNEY BLIND TRUST THE ANN AND MITT ROMNEY 1995 FAMILY TRUST THE W. MITT ROMNEY BLIND TRUST | [REDACTED] | -459,294. -3,999. | NONE 1,785,550. | -643,331. -516,873. -44,610. | |
| TOTAL | | -463,293. | 1,785,550. | -1204814. | |



SUPPLEMENT TO SCHEDULE E

PART III, INCOME OR LOSS FROM ESTATES AND TRUSTS
 COLUMNS (C) & (D) - PASSIVE INCOME OR LOSS

K-1 NAME: THE ANN AND MITT ROMNEY 1995 FAMILY TRUST
 ID NUMBER: [REDACTED]

| DESCRIPTION | INCOME/LOSS |
|------------------------------------|-------------|
| ORDINARY INCOME OR LOSS | -292,868. |
| PLUS: | |
| OTHER INCOME/(LOSS) | -25. |
| SELF-CHARGED INTEREST | 26,589. |
| NET INCOME/LOSS BEFORE LIMITATIONS | -266,304. |
| LESS: | |
| SUSPENDED LOSS CARRYOVER | 192,990. |
| ALLOWABLE INCOME/LOSS | -459,294. |

K-1 NAME: THE W. MITT ROMNEY BLIND TRUST
 ID NUMBER: [REDACTED]

| DESCRIPTION | INCOME/LOSS |
|--------------------------|-------------|
| LESS: | |
| SUSPENDED LOSS CARRYOVER | 3,999. |
| ALLOWABLE INCOME/LOSS | -3,999. |

K-1 NAME: THE ANN D. ROMNEY BLIND TRUST
 ID NUMBER: [REDACTED]

| DESCRIPTION | INCOME/LOSS |
|------------------------------------|-------------|
| ORDINARY INCOME OR LOSS | 1,766,393. |
| PLUS: | |
| SELF-CHARGED INTEREST | 26,589. |
| NET INCOME/LOSS BEFORE LIMITATIONS | 1,792,982. |
| LESS: | |
| SUSPENDED LOSS CARRYOVER | 7,432. |





SUPPLEMENT TO SCHEDULE E

=====

PART III, INCOME OR LOSS FROM ESTATES AND TRUSTS (CONT'D)

=====

COLUMNS (C) & (D) - PASSIVE INCOME OR LOSS

ALLOWABLE INCOME/LOSS

1,785,550.
=====



SUPPLEMENT TO SCHEDULE E

PART III, INCOME OR LOSS FROM ESTATES AND TRUSTS

COLUMNS (E) & (F) - NON PASSIVE INCOME OR LOSS

K-1 NAME; THE ANN D. ROMNEY BLIND TRUST
ID NUMBER: [REDACTED]

| DESCRIPTION | INCOME/LOSS |
|-------------------------------|-------------|
| ORDINARY INCOME OR LOSS | -655,537. |
| PLUS: | |
| SECTION 988 GAIN/(LOSS) | 4,129. |
| SECTION 987 GAIN/(LOSS) | 32,677. |
| SWAP INCOME/(LOSS) | 128,021. |
| PFIC MARK TO MARKET INCOME | 180,638. |
| FEE INCOME/(LOSS) | 15. |
| OTHER INCOME/(LOSS) | 2,334. |
| OTHER ORDINARY INCOME/(LOSS) | -8,497. |
| SUBPART F INCOME/(LOSS) | 8,422. |
| SECTION 1244 STOCK | -711. |
| DEPLETION | -260. |
| INVOLUNTARY CONVERSIONS | 29. |
| OTHER PORTFOLIO INCOME/(LOSS) | 5,378. |
| FORWARD CONTRACT GAIN/(LOSS) | 108. |
| LESS: | |
| INVESTMENT INTEREST EXPENSE | 333,735. |
| SECTION 59(E)(2) EXPENDITURES | 6,342. |
| ALLOWABLE INCOME/LOSS | -643,331. |

K-1 NAME; THE ANN AND MITT ROMNEY 1995 FAMILY TRUST
ID NUMBER: [REDACTED]

| DESCRIPTION | INCOME/LOSS |
|-------------------------------|-------------|
| ORDINARY INCOME OR LOSS | -278,832. |
| PLUS: | |
| SECTION 988 GAIN/(LOSS) | -13,301. |
| SECTION 987 GAIN/(LOSS) | 28,770. |
| SWAP INCOME/(LOSS) | -4,373. |
| OTHER INCOME/(LOSS) | 16,232. |
| SUBPART F INCOME/(LOSS) | 2,896. |
| OTHER ORDINARY INCOME/(LOSS) | -17,647. |
| FEE INCOME/(LOSS) | 18. |
| INVOLUNTARY CONVERSIONS | 10. |
| OTHER PORTFOLIO INCOME/(LOSS) | -1,084. |
| LESS: | |



SUPPLEMENT TO SCHEDULE E

PART III, INCOME OR LOSS FROM ESTATES AND TRUSTS (CONT'D)

COLUMNS (E) & (F) - NON PASSIVE INCOME OR LOSS

| | |
|-------------------------------|-----------|
| INVESTMENT INTEREST EXPENSE | 248,831. |
| SECTION 59(E)(2) EXPENDITURES | 731. |
| ALLOWABLE INCOME/LOSS | -516,873. |

K-1 NAME; THE W. MITT ROMNEY BLIND TRUST
 ID NUMBER; [REDACTED]

| DESCRIPTION | INCOME/LOSS |
|-------------------------------|-------------|
| ORDINARY INCOME OR LOSS | -31,284. |
| PLUS: | |
| SECTION 988 GAIN/(LOSS) | -2,111. |
| OTHER ORDINARY INCOME/(LOSS) | -5,948. |
| OTHER INCOME/(LOSS) | 1,250. |
| OTHER PORTFOLIO INCOME/(LOSS) | -4,822. |
| LESS: | |
| INVESTMENT INTEREST EXPENSE | 1,406. |
| SECTION 59(E)(2) EXPENDITURES | 289. |
| ALLOWABLE INCOME/LOSS | -44,610. |





SUPPLEMENT TO SCHEDULE SE

=====

TAXPAYER'S NET SELF-EMPLOYMENT INCOME

=====

NET NONFARM PROFIT OR (LOSS)

SCHEDULE C

450,740.

TOTAL NET NONFARM PROFIT OR (LOSS), SECTION A, LINE 2

450,740.
=====





SUPPLEMENT TO FORM 1116

=====

ITEMIZED DEDUCTIONS NOT
DIRECTLY ALLOCABLE TO FOREIGN SOURCE INCOME

| | |
|--|------------|
| TOTAL ITEMIZED DEDUCTIONS | 4,681,842. |
| LESS: | |
| ITEMIZED DEDUCTIONS DIRECTLY ALLOCABLE TO U.S. SOURCES | 3,083,033. |
| SCHEDULE A INTEREST EXPENSE | 56,904. |
| | ----- |
| ITEMIZED DEDUCTIONS NOT DIRECTLY ALLOCABLE | 1,541,905. |
| | ===== |





SUPPLEMENT TO FORM 1116

SCHEDULE FOR FOREIGN TAXES PAID (ACCRUED)

NAME OF FOREIGN COUNTRY: VARIOUS COUNTRIES
TYPE OF INCOME: PASSIVE INCOME

TOTAL FOREIGN TAXES

| TAXES WITHHELD ON: | IN FOREIGN CURRENCY | CONVERSION RATE | IN U. S. DOLLARS | DATE PAID OR ACCRUED |
|--------------------|---------------------|-----------------|------------------|----------------------|
| OTHER | | | 26,884. | 12/31/2011 |
| OTHER | | | 20,570. | 12/31/2011 |
| OTHER | | | 36,399. | 12/31/2011 |
| TOTAL | | | 83,853. | |





SUPPLEMENT TO FORM 1116

SCHEDULE FOR FOREIGN TAXES PAID (ACCRUED)

NAME OF FOREIGN COUNTRY: VARIOUS COUNTRIES

TYPE OF INCOME: OTHER INCOME

TOTAL FOREIGN TAXES

| TAXES WITHHELD ON: | IN FOREIGN CURRENCY | CONVERSION RATE | IN U. S. DOLLARS | DATE PAID OR ACCRUED |
|--------------------|---------------------|-----------------|------------------|----------------------|
| OTHER | | | 303. | 12/31/2011 |
| TOTAL | | | 303. | |





SUPPLEMENT TO FORM 1116

FOREIGN TAX CREDIT CARRYBACK/CARRYOVER - PASSIVE CATEGORY INCOME

| YEAR CREDIT AROSE | TTL. FOREIGN TAXES PAID | FOREIGN TAX CREDIT USED | ADJUSTMENT FOR REFUND | BALANCE |
|-----------------------------------|----------------------------|----------------------------|--------------------------|---------|
| 2001 | 25,771. | 25,771. | | |
| 2002 | 28,875. | 28,875. | | |
| 2003 | 11,173. | 11,173. | | |
| 2004 | 87,550. | 87,550. | | |
| 2005 | 333,149. | 333,149. | | |
| 2006 | 276,386. | 276,386. | | |
| 2007 | 275,488. | 275,488. | | |
| 2008 | 151,015. | 151,015. | | |
| 2009 | 81,461. | 62,524. | | 18,937. |
| 2010 | 67,173. | 67,173. | | |
| TOTAL CARRYBACK/CARRYOVER TO 2011 | | | | 18,937. |

ADJUSTMENTS TO LINE 15 - PASSIVE CATEGORY INCOME

| | |
|--|---------|
| ALLOCATION OF LOSSES FROM OTHER CATEGORIES | -10,364 |
| TOTAL ADJUSTMENTS | -10,364 |





SUPPLEMENT TO FORM 1116

=====

FOREIGN TAX CREDIT CARRYBACK/CARRYOVER - GENERAL CATEGORY INCOME

| YEAR CREDIT AROSE | TTL. FOREIGN TAXES PAID | FOREIGN TAX CREDIT USED | ADJUSTMENT FOR REFUND | BALANCE |
|-----------------------------------|----------------------------|----------------------------|--------------------------|----------|
| ----- | ----- | ----- | ----- | ----- |
| 2007 | 148,510. | 125,879. | | 22,631. |
| 2008 | 636,440. | 559,061. | | 77,379. |
| 2009 | 56,891. | 56,891. | | |
| 2010 | 690. | | | 690. |
| | | | | ----- |
| TOTAL CARRYBACK/CARRYOVER TO 2011 | | | | 100,700. |
| | | | | ===== |





SUPPLEMENT TO FORM 1116

=====

FOREIGN TAX CREDIT CARRYOVERS TO 2012 - GENERAL CATEGORY INCOME

| CARRYOVER YEAR | TTL. FOREIGN TAXES PAID | FOREIGN TAX CREDIT USED | CARRYBACK TO PRIOR YR | BALANCE |
|---|----------------------------|----------------------------|--------------------------|----------------------------|
| ----- | ----- | ----- | ----- | ----- |
| 2001 | | | - N/A - | |
| 2002 | | | | |
| 2003 | | | | |
| 2004 | | | | |
| 2005 | | | | |
| 2006 | | | | |
| 2007 | 148,510. | 125,879. | | 22,631. |
| 2008 | 636,440. | 559,061. | | 77,379. |
| 2009 | 56,891. | 56,891. | | |
| 2010 | 690. | | | 690. |
| 2011 | 303. | | | 303. |
| TOTAL GENERAL CATEGORY INCOME CARRYOVERS TO 2012 | | | | ----- 101,003. ===== |





SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX

ADJUSTMENTS TO LINE 15 - PASSIVE CATEGORY INCOME

| | |
|--|---------|
| ALLOCATION OF LOSSES FROM OTHER CATEGORIES | -10,364 |
| | ----- |
| TOTAL ADJUSTMENTS | -10,364 |
| | ===== |





SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX

=====

FOREIGN TAX CREDIT CARRYBACK/CARRYOVER - GENERAL CATEGORY INCOME

| YEAR CREDIT AROSE | TTL. FOREIGN TAXES PAID | FOREIGN TAX CREDIT USED | ADJUSTMENT FOR REFUND | BALANCE |
|-----------------------------------|----------------------------|----------------------------|--------------------------|----------|
| ----- | ----- | ----- | ----- | ----- |
| 2007 | 148,510. | 131,372. | | 17,138. |
| 2008 | 636,440. | 534,332. | | 102,108. |
| 2009 | 56,891. | 56,891. | | |
| 2010 | 690. | | | 690. |
| | | | | ----- |
| TOTAL CARRYBACK/CARRYOVER TO 2011 | | | | 119,936. |
| | | | | ===== |





SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX

=====

FOREIGN TAX CREDIT CARRYOVERS TO 2012 - GENERAL CATEGORY INCOME

| CARRYOVER YEAR | TTL. FOREIGN TAXES PAID | FOREIGN TAX CREDIT USED | CARRYBACK TO PRIOR YR | BALANCE |
|---|----------------------------|----------------------------|--------------------------|----------------------------|
| ----- | ----- | ----- | ----- | ----- |
| 2001 | | | - N/A - | |
| 2002 | | | | |
| 2003 | | | | |
| 2004 | | | | |
| 2005 | | | | |
| 2006 | | | | |
| 2007 | 148,510. | 131,372. | | 17,138. |
| 2008 | 636,440. | 534,332. | | 102,108. |
| 2009 | 56,891. | 56,891. | | |
| 2010 | 690. | | | 690. |
| 2011 | 303. | | | 303. |
| TOTAL GENERAL CATEGORY INCOME CARRYOVERS TO 2012 | | | | ----- 120,239. ===== |





SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX

=====

WORKSHEET FOR LINE 18

| | | |
|-----|--|------------|
| 1. | AMOUNT FROM FORM 6251, LINE 28 | 11372887. |
| 2. | N/A | |
| 3. | N/A | |
| 4. | WORLDWIDE 25% GAINS (FORM 6251, LINE 50) | |
| 5. | MULTIPLY LINE 4 BY .1071 | |
| 6. | WORLDWIDE 15% GAINS (FORM 6251, LINE 48) | 8,963,132. |
| 7. | MULTIPLY LINE 6 BY .4643 | 4,161,582. |
| 8. | WORLDWIDE 0% GAINS (FORM 6251, LINE 47) | 69,000. |
| 9. | ADD LINES 5, 7 AND 8 | 4,230,582. |
| 10. | SUBTRACT LINE 9 FROM LINE 1 | 7,142,305. |





SUPPLEMENT TO FORM 1116 - ALTERNATIVE MINIMUM TAX

=====

RATABLY ALLOCABLE ITEMIZED DEDUCTIONS

| | |
|--|------------|
| ITEMIZED DEDUCTIONS BEFORE PHASE-OUT | 2,307,676. |
| | ----- |
| LESS: ITEMIZED DEDUCTIONS DIRECTLY ALLOCABLE TO U. S. SOURCES | 2,250,772. |
| ITEMIZED DEDUCTIONS DIRECTLY ALLOCABLE TO FOREIGN SOURCES | NONE |
| INTEREST EXPENSE | 56,904. |
| | ----- |
| TOTAL DIRECTLY ALLOCABLE ITEMIZED DEDUCTIONS | 2,307,676. |
| | ----- |
| RATABLY ALLOCABLE ITEMIZED DEDUCTIONS | NONE |
| | ===== |

GROSS INCOME RECOMPUTED FOR ALTERNATIVE MINIMUM TAX

| | |
|---|-------------|
| GROSS INCOME FROM ALL SOURCES FOR ALLOCATION OF ITEMIZED DEDUCTIONS (REGULAR TAX) | 18,215,457. |
| PLUS ADJUSTMENTS AND PREFERENCES RELATED TO INCOME: ADJUSTED GAIN OR LOSS | -341. |
| | ----- |
| GROSS INCOME FROM ALL SOURCES FOR ALLOCATION OF ITEMIZED DEDUCTIONS (ALTERNATIVE MINIMUM TAX) | 18,215,116. |
| LESS EXCLUDED AND EXEMPT INCOME | NONE |
| PLUS AMOUNT FROM FORM 6251, LINE 12 | NONE |
| | ----- |
| GROSS INCOME FROM ALL SOURCES FOR ALLOCATION OF INTEREST DEDUCTION (ALTERNATIVE MINIMUM TAX) | 18,215,116. |
| | ===== |





FORM 4797 - PART I: SALES OR EXCHANGES OF PROPERTY USED IN A TRADE OR BUSINESS AND INVOLUNTARY
CONVERSIONS FROM OTHER THAN CASUALTY OR THEFTS

| (A) DESCRIP. OF PROPERTY | (B) DATE ACQUIRED | (C) DATE SOLD | (D) GROSS SALES PRICE | (E) DEPRECIATION ALLOWED | (F) COST OR OTHER BASIS PLUS IMPROVEMENTS & EXPENSE OF SALE | (G) LOSS/GAIN |
|-------------------------------------|-------------------------|---------------------|-----------------------------|--------------------------------|---|------------------|
| THE ANN AND MITT ROMNEY 1995 FAMILY | | | | | | -115,309. |
| THE ANN AND MITT ROMNEY 1995 FAMILY | | | | | | -207,778. |
| THE ANN D. ROMNEY BLIND TRUST | | | | | | -161,524. |
| PART I SEC. 1231 GAIN AND LOSS | | | | | | -484,611. |

PAL





FORM 4797 - PART I: SALES OR EXCHANGES OF PROPERTY USED IN A TRADE OR BUSINESS AND INVOLUNTARY
CONVERSIONS FROM OTHER THAN CASUALTY OR THEFTS - ALT. MINIMUM TAX

| (A) | (B) | (C) | (D) | (E) | (F) | (G) |
|-------------------------------------|---------------|-----------|-------------------|----------------------|---|-----------|
| DESCRIP. OF PROPERTY | DATE ACQUIRED | DATE SOLD | GROSS SALES PRICE | DEPRECIATION ALLOWED | COST OR OTHER BASIS PLUS IMPROVEMENTS & EXPENSE OF SALE | LOSS/GAIN |
| THE ANN AND MITT ROMNEY 1995 FAMILY | | | | | | -115,650. |
| THE ANN AND MITT ROMNEY 1995 FAMILY | | | | | | -207,778. |
| THE ANN D. ROMNEY BLIND TRUST | | | | | | -161,524. |
| PART I SEC. 1231 GAIN AND LOSS | | | | | | -484,952. |





SUPPLEMENT TO FORM 6251

DISPOSITION OF PROPERTY

| SOURCE: | REGULAR GAIN/LOSS | AMT GAIN/LOSS | GAIN/LOSS ADJUSTMENT |
|-----------------------------|----------------------|------------------|-------------------------|
| FORM 4797 | -484,572. | -484,913. | -341. |
| TOTAL TO FORM 6251, LINE 17 | | | -341. |

PASSIVE ACTIVITY LOSS

| DESCRIPTION | REGULAR INC./LOSS | AMT INC./LOSS | PASSIVE ADJUSTMENT |
|--|----------------------|---------------------|-----------------------|
| THE ANN AND MITT ROMNEY 1995 FAMILY INTERCONTINENTAL REAL ESTATE INVEST | -459,294. 1,005. | -473,069. 1,008. | -13,775. 3. |
| THE W. MITT ROMNEY BLIND TRUST | -3,999. | -4,002. | -3. |
| THE ANN D. ROMNEY BLIND TRUST | 1,785,550. | 1,775,916. | -9,634. |
| TOTAL TO FORM 6251, LINE 19 | | | -23,409. |





SUPPLEMENT TO FORM 6251

PASSIVE ACTIVITY - INCOME AND LOSS DETAIL

| | REGULAR INC. /LOSS | AMT INC. /LOSS |
|--|-----------------------|-------------------|
| ACTIVITY - THE ANN AND MITT ROMNEY 1995 FAMILY | | |
| ORDINARY INCOME OR LOSS | -292,868. | |
| PLUS: OTHER INCOME | 26,564. | |
| REGULAR INCOME OR LOSS BEFORE LIMITATIONS | -266,304. | -266,304. |
| PLUS: POST-86 DEPRECIATION ADJUSTMENT | | -8,011. |
| POST-86 DISPOSITION GAIN OR LOSS | | -4,883. |
| AMT INCOME OR LOSS BEFORE LIMITATIONS | | -279,198. |
| LESS: PRIOR YEAR SUSPENDED LOSS | 192,990. | 193,871. |
| INCOME OR LOSS AFTER PASSIVE | -459,294. | -473,069. |
| ALLOWABLE INCOME OR LOSS | -459,294. | -473,069. |

ACTIVITY - INTERCONTINENTAL REAL ESTATE INVEST

| | | |
|---|--------|--------|
| RENTAL REAL ESTATE INCOME OR LOSS | 1,005. | |
| REGULAR INCOME OR LOSS BEFORE LIMITATIONS | 1,005. | 1,005. |
| PLUS: POST-86 DEPRECIATION ADJUSTMENT | | 3. |
| AMT INCOME OR LOSS BEFORE LIMITATIONS | | 1,008. |
| ALLOWABLE INCOME OR LOSS | 1,005. | 1,008. |





SUPPLEMENT TO FORM 6251

PASSIVE ACTIVITY - INCOME AND LOSS DETAIL (CONT'D)

| | REGULAR INC. /LOSS | AMT INC. /LOSS |
|---|-----------------------|-------------------|
| ACTIVITY - THE W. MITT ROMNEY BLIND TRUST | | |
| INCOME OR LOSS | NONE | |
| REGULAR INCOME OR LOSS BEFORE LIMITATIONS | | |
| LESS: PRIOR YEAR SUSPENDED LOSS | 3,999. | 4,002. |
| INCOME OR LOSS AFTER PASSIVE | -3,999. | -4,002. |
| ALLOWABLE INCOME OR LOSS | -3,999. | -4,002. |

ACTIVITY - THE ANN D. ROMNEY BLIND TRUST

| | | |
|---|------------|------------|
| ORDINARY INCOME OR LOSS | 1,766,393. | |
| PLUS: OTHER INCOME | 26,589. | |
| REGULAR INCOME OR LOSS BEFORE LIMITATIONS | 1,792,982. | 1,792,982. |
| PLUS: POST-86 DEPRECIATION ADJUSTMENT | | -4,573. |
| POST-86 DISPOSITION GAIN OR LOSS | | -5,024. |
| AMT INCOME OR LOSS BEFORE LIMITATIONS | | 1,783,385. |
| LESS: PRIOR YEAR SUSPENDED LOSS | 7,432. | 7,469. |
| INCOME OR LOSS AFTER PASSIVE | 1,785,550. | 1,775,916. |
| ALLOWABLE INCOME OR LOSS | 1,785,550. | 1,775,916. |





SUPPLEMENT TO FORM 6251

LINE 29 - EXEMPTION WORKSHEET

| | | |
|-------|--|-------------|
| ===== | | |
| 1. | \$48,450. IF SINGLE OR HEAD OF HOUSEHOLD | |
| | \$74,450. IF MARRIED FILING JT. OR QUAL. WIDOW(ER) | 74,450. |
| | \$37,225. IF MARRIED FILING SEPARATELY | |
| 2. | ALTERNATIVE MINIMUM TAXABLE INCOME, LINE 28 | 11,372,887. |
| 3. | \$112,500. IF SINGLE OR HEAD OF HOUSEHOLD | |
| | \$150,000. IF MFJ OR QUAL. WIDOW(ER) | 150,000. |
| | \$ 75,000. IF MARRIED FILING SEPARATELY | ----- |
| 4. | LINE 2 LESS LINE 3 | 11,222,887. |
| 5. | MULTIPLY LINE 4 BY 25% | 2,805,722. |
| | | ----- |
| 6. | EXEMPTION AMOUNT (LINE 1 LESS LINE 5) | NONE |
| ===== | | |





SUPPLEMENT TO FORM 6251

=====

LINE 42 - WORKSHEET

=====

| | | |
|----|--|------------|
| 1. | AMOUNT FROM FORM 6251, LINE 41 | 2,340,755. |
| 2. | LINE 1 MULTIPLIED BY 28% | 655,411. |
| 3. | \$3,500 OR \$1,750 IF MARRIED FILING SEPARATELY | 3,500. |
| 4. | TOTAL TO FORM 6251, LINE 42 (LINE 2 LESS LINE 3) | 651,911. |

LINE 53 - WORKSHEET

=====

| | | |
|----|--|-------------|
| 1. | AMOUNT FROM FORM 6251, LINE 36 | 11,372,887. |
| 2. | LINE 1 MULTIPLIED BY 28% | 3,184,408. |
| 3. | \$3,500 OR \$1,750 IF MARRIED FILING SEPARATELY | 3,500. |
| 4. | TOTAL TO FORM 6251, LINE 53 (LINE 2 LESS LINE 3) | 3,180,908. |





SUPPLEMENT TO FORM 4952

=====

DETAIL OF INVESTMENT INTEREST EXPENSE

| DESCRIPTION | CURRENT YEAR | PRIOR YEAR |
|---|--------------|----------------------|
| | INV. INT. | DISALLOWED INV. INT. |
| THE ANN AND MITT ROMNEY 1995 FAMILY INTERCONTINENTAL REAL ESTATE INVEST | 15,938. | |
| THE ANN D. ROMNEY BLIND TRUST | 40,442. | |
| THE ANN D. ROMNEY BLIND TRUST | 333,735. | |
| THE ANN AND MITT ROMNEY 1995 FAMILY | 248,831. | |
| THE W. MITT ROMNEY BLIND TRUST | 1,406. | |
| TOTAL INVESTMENT INTEREST EXPENSE | 640,876. | |





SUPPLEMENT TO FORM 4952

GAIN FROM INVESTMENT PROPERTIES

| | ORDINARY GAIN | SHORT TERM LOSS | GAIN | LONG TERM LOSS | GAIN |
|---|------------------|--------------------|---------|-------------------|----------------------------------|
| CAP. GAIN DIST SCHEDULE D FORM 6781 | | 2,292,120. | 11,214. | | 39,216. 9,033,933. 16,820. |
| TOTAL | | 2,292,120. | 11,214. | | 9,089,969. |

NET GAIN - PROPERTY HELD FOR INVESTMENT - FORM 4952 LINE 4D 6,809,063.

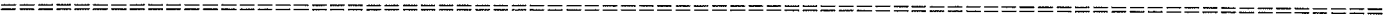
ELECTION TO INCLUDE QUAL. DIV. & NET CAP. GAIN AS INV. INCOME

| | | |
|---|------------|------------|
| GROSS INCOME EXCLUDING QUAL. DIV. - FORM 4952 LINE 4C | 3,235,572. | |
| ORDINARY GAIN - PROPERTY HELD FOR INVESTMENT | | |
| TOTAL INCOME BEFORE CAPITAL GAIN | | 3,235,572. |
| TOTAL INVESTMENT INTEREST EXPENSES - FORM 4952 LN. 3 | 640,876. | |
| INVESTMENT EXPENSES - FORM 4952 LINE 5 | 832,261. | |
| TOTAL EXPENSES | | 1,473,137. |
| EXCESS TOTAL EXPENSES OVER TOTAL INCOME | | NONE |
| QUALIFIED DIVIDENDS | | 2,221,956. |
| NET LONG-TERM CAPITAL GAIN - INVESTMENT PROPERTY | 9,089,969. | |
| NET SHORT-TERM CAPITAL LOSS - INVESTMENT PROPERTY | 2,280,906. | |
| NET CAPITAL GAIN | | 6,809,063. |
| NET CAPITAL GAIN YOU MAY ELECT TO REPORT AS ORDINARY | | NONE |

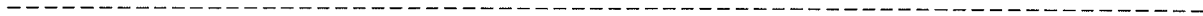




SUPPLEMENT TO FORM 4952



ELECTION TO INCLUDE QUAL. DIV. & NET CAP. GAIN AS INV. INCOME (CONT' D)

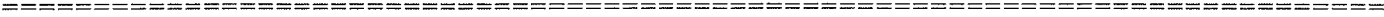


| | |
|---|-------|
| QUALIFIED DIVIDENDS YOU MAY ELECT TO INCLUDE IN INV. INC. | NONE |
| | ----- |
| NET CAPITAL GAIN ELECTED TO BE REPORTED AS ORDINARY | NONE |
| QUALIFIED DIVIDENDS ELECTED TO BE INCLUDED IN INV. INC. | NONE |
| | ----- |
| TOTAL ELECTION TO BE INCLUDED IN INVESTMENT INCOME | NONE |
| - FORM 4952 LINE 4G | ===== |





SUPPLEMENT TO FORM 4952



DETAIL OF INVESTMENT INCOME MINUS EXPENSES

| | | |
|---|------------|------------|
| ----- | | |
| 1. CHILD'S INCOME FROM FORM 8814 | | |
| 2. INTEREST INCOME | 15,657. | |
| 3. DIVIDEND INCOME | 188. | |
| 4. ANNUITIES | | |
| 5. ROYALTY INCOME..... | | |
| 6. K-1 SOURCES INVESTMENT INCOME | 5,441,683. | |
| | ----- | |
| 7. GROSS INVESTMENT INCOME | | 5,457,528. |
| 8. QUALIFIED DIVIDENDS | | 2,221,956. |
| | | ----- |
| 9. GROSS INVESTMENT INCOME EXCLUDING QUALIFIED DIV. | | 3,235,572. |
| 10. ORDINARY SECTION 1245, 1250 & 1254 INCOME | | |
| 11. NET CAPITAL GAIN FROM INVESTMENT PROPERTY | 6,809,063. | |
| 12. NET GAIN FROM INVESTMENT PROPERTY | 6,809,063. | |
| 13. LINE 12 LESS LINE 11 | | |
| 14. INVESTMENT INCOME ELECTION | | NONE |
| | | ----- |
| 15. TOTAL INVESTMENT INCOME | | 3,235,572. |
| 16. ROYALTY EXPENSES | | |
| 17. INVESTMENT EXPENSES | 832,261. | |
| | ----- | |
| 18. TOTAL INVESTMENT EXPENSES | | 832,261. |
| | | ----- |
| 19. TOTAL NET INVESTMENT INCOME | | 2,403,311. |
| | | ===== |





SUPPLEMENT TO FORM 4952 - AMT

GAIN FROM INVESTMENT PROPERTIES - AMT

| | ORDINARY GAIN | SHORT TERM LOSS | GAIN | LONG TERM LOSS | GAIN |
|---|------------------|--------------------|---------|-------------------|----------------------------------|
| CAP. GAIN DIST SCHEDULE D FORM 6781 | | 2,292,120. | 11,214. | | 39,216. 9,033,933. 16,820. |
| TOTAL | | 2,292,120. | 11,214. | | 9,089,969. |

NET GAIN - PROPERTY HELD FOR INVESTMENT - FORM 4952 LINE 4D 6,809,063.

ELEC. TO INCLUDE QUAL. DIV. & NET CAP. GAIN AS INV. INC. - AMT

| | | |
|---|------------|------------|
| GROSS INCOME EXCLUDING QUAL. DIV. - FORM 4952 LINE 4C | 3,235,572. | |
| ORDINARY GAIN - PROPERTY HELD FOR INVESTMENT | | |
| TOTAL INCOME BEFORE CAPITAL GAIN | | 3,235,572. |
| TOTAL INVESTMENT INTEREST EXPENSES - FORM 4952 LINE 3 | 640,876. | |
| INVESTMENT EXPENSES - FORM 4952 LINE 5 | | |
| TOTAL EXPENSES | | 640,876. |
| EXCESS TOTAL EXPENSES OVER TOTAL INCOME | | NONE |
| QUALIFIED DIVIDENDS | | 2,221,956. |
| NET LONG-TERM CAPITAL GAIN - INVESTMENT PROPERTY | 9,089,969. | |
| NET SHORT-TERM CAPITAL LOSS - INVESTMENT PROPERTY | 2,280,906. | |
| NET CAPITAL GAIN | | 6,809,063. |
| NET CAPITAL GAIN YOU MAY ELECT TO REPORT AS ORDINARY | | NONE |
| QUALIFIED DIVIDENDS YOU MAY ELECT TO INCLUDE IN INV. INC. | | NONE |
| NET CAPITAL GAIN ELECTED TO BE REPORTED AS ORDINARY | | NONE |
| QUALIFIED DIVIDENDS ELECTED TO BE INCLUDED IN INV. INC. | | NONE |



WILLARD M ROMNEY & ANN D ROMNEY



SUPPLEMENT TO FORM 4952 - AMT

=====

ELEC. TO INCLUDE QUAL. DIV. & NET CAP. GAIN AS INV. INC. - AMT (CONT' D)

TOTAL ELECTION TO BE INCLUDED IN INVESTMENT INCOME
- FORM 4952 AMT LINE 4G

NONE

=====





SUPPLEMENT TO FORM 4952 - AMT

=====

DETAIL OF INVESTMENT INCOME MINUS EXPENSES FOR ALT. MIN. TAX

| | | |
|---|------------|------------|
| ----- | | |
| 1. CHILD'S INCOME FROM FORM 8814 | | |
| 2. INTEREST INCOME | 15,657. | |
| 3. PRIVATE ACTIVITY BONDS | | |
| 4. DIVIDEND INCOME | 188. | |
| 5. ANNUITIES | | |
| 6. ROYALTY INCOME | | |
| 7. K-1 SOURCES INVESTMENT INCOME | 5,441,683. | |
| | ----- | |
| 8. GROSS INVESTMENT INCOME | | 5,457,528. |
| 9. QUALIFIED DIVIDENDS | | 2,221,956. |
| | | ----- |
| 10. GROSS INVESTMENT INCOME EXCLUDING QUALIFIED DIV | | 3,235,572. |
| 11. ORDINARY SECTION 1245, 1250, & 1254 INCOME | | |
| 12. NET CAPITAL GAIN FROM INVESTMENT PROPERTY | 6,809,063. | |
| 13. NET GAIN FROM INVESTMENT PROPERTY | 6,809,063. | |
| 14. LINE 13 LESS LINE 12 | | |
| 15. INVESTMENT INCOME ELECTION | | NONE |
| | | ----- |
| 16. TOTAL INVESTMENT INCOME | | 3,235,572. |
| 17. ROYALTY EXPENSES | | |
| 18. INVESTMENT EXPENSES | | |
| 19. PRIVATE ACTIVITY BONDS | | |
| | | ----- |
| 20. TOTAL INVESTMENT EXPENSES | | |
| | | ----- |
| 21. TOTAL NET INVESTMENT INCOME | | 3,235,572. |
| | | ===== |



WILLARD M ROMNEY & ANN D ROMNEY



SUPPLEMENT TO FORM 5884

=====

PASS-THROUGH WORK OPPORTUNITY CREDITS

=====

THE ANN AND MITT ROMNEY 1995 FAMILY
THE ANN D. ROMNEY BLIND TRUST

57.
57.

TOTAL TO LINE 3 OF FORM 5884

114.
=====



WILLARD M ROMNEY & ANN D ROMNEY
BELMONT, MA 02478

SUPPLEMENT TO 8582 WORKSHEET 7

WORKSHEET 7 - ACTIVITIES WITH LOSSES REPORTED ON TWO OR MORE FORMS

| NAME OF ACTIVITY | FORM OR SCHEDULE | PRELIMINARY AMOUNTS (1A) LOSS | (1B) INCOME | (B) | (C) RATIO (D) | UNALLOWED (E) LOSS | ALLOWED (E) LOSS |
|---------------------------|------------------|-------------------------------|-------------|----------|---------------|--------------------|------------------|
| THE ANN AND MITT ROMNEY 1 | SCH E, 33 | 459,294. | 459,294. | 459,294. | 0.58704646 | 459,294. | 459,294. |
| | FORM 4797 | 323,087. | 323,087. | 323,087. | 0.41295354 | 323,087. | 323,087. |
| | | 782,381. | | 782,381. | 1.00000000 | | 782,381. |
| TOTAL | | 782,381. | | 782,381. | 1.00000000 | | 782,381. |

WILLARD M ROMNEY & ANN D ROMNEY
BELMONT, MA 02478

SUPPLEMENT TO 8582 WORKSHEET 7 - AMT

WORKSHEET 7 - ACTIVITIES WITH LOSSES REPORTED ON TWO OR MORE FORMS

| NAME OF ACTIVITY | FORM OR SCHEDULE | PRELIMINARY AMOUNTS (1A) LOSS | (1B) INCOME | (B) | (C) RATIO (D) UNALLOWED (E) ALLOWED LOSS | LOSS |
|---------------------------|------------------|-------------------------------|-------------|----------|--|----------|
| THE ANN AND MITT ROMNEY 1 | SCH E, 33 | 473,069. | | 473,069. | 0.5939370 | 473,069. |
| | FORM 4797 | 323,428. | | 323,428. | 0.4060630 | 323,428. |
| | | 796,497. | | 796,497. | 1.0000000 | 796,497. |
| TOTAL | | 796,497. | | 796,497. | 1.0000000 | 796,497. |



SUPPLEMENT TO FORM 8582-CR

=====

TAX ATTRIBUTABLE TO PASSIVE INCOME - LINE 6

| | | |
|--|------------|------------|
| TOTAL TAX LIABILITY | | 1,340,806. |
| TAXABLE INCOME INCLUDING PASSIVE INCOME | 9,007,709. | |
| LESS: NET PASSIVE INCOME FROM FORM 8582 | 838,651. | |
| PLUS: LOSSES FROM DISPOSITION | | |
| INCOME WITHOUT PASSIVE INCOME | 8,169,058. | |
| LESS: TAX ON NON-PASSIVE INCOME | | 1,215,009. |
| | | ----- |
| TAX ATTRIBUTABLE TO PASSIVE INCOME, LINE 6 | | 125,797. |
| | | ===== |





SUPPLEMENT TO FORM 8846

=====

FLOW-THROUGH TIP CREDIT

=====

THE ANN AND MITT ROMNEY 1995 FAMILY
THE ANN D. ROMNEY BLIND TRUST

302.
302.

TOTAL TO LINE 5, FORM 8846

604.
=====





SUPPLEMENT TO FORM 8844

=====

FLOW-THROUGH EMPOWERMENT ZONE EMPLOYMENT CREDIT

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THE ANN D. ROMNEY BLIND TRUST

27.

TOTAL TO LINE 3 OF FORM 8844

27.
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