

A Check all that apply:

- ☐ Decedent's estate
☐ Simple trust
☐ Complex trust
☐ Qualified disability trust
☐ ESBT (S portion only)
☒ Grantor type trust
Bankruptcy estate-
Ch. 7
Bankruptcy estate-
Ch. 11
☐ Pooled income fund

For calendar year 2011 or fiscal year beginning

, 2011, and ending , 20

Name of estate or trust (If a grantor type trust, see the instructions.)

THE ANN D. ROMNEY BLIND TRUST

Name and title of fiduciary

R. BRADFORD MALT, TRUSTEE

Number, street, and room or suite no. (If a P.O. box, see the instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

City or town, state, and ZIP code

BOSTON, MA 02199

C Employer identification number

D Date entity created

01/07/2003

E Nonexempt charitable and split-interest trusts, check applicable box(es), see instructions.

☐ Described in sec. 4947(a)(1). Check hereIf not a private foundation . . . ☐☐ Described in sec. 4947(a)(2)

Change in trust's name

Change in fiduciary's address

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

F Check applicable boxes:

Initial return

Final return

Amended return

Change in fiduciary

Change in fiduciary's name

G Check here if the estate or filing trust made a section 645 election

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

Sign Here

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

Signature of fiduciary or officer representing fiduciary

Date

EIN of fiduciary if a financial institution

May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No

Paid Preparer Use Only

Print/Type preparer's name

DANIEL P. FEHELEY

Preparer's signature

Date

9/12/2012

Check if self-employed ☐

PTIN

Firm's name PRICewaterhouseCOOPERS LLP

Firm's EIN

Firm's address 125 HIGH STREET

Phone no.

BOSTON, MA

02110

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

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

OMB No. 1545-0233

Print
or
Type

Name

THE ANN D. ROMNEY BLIND TRUST

Identifying number

Number, street, and room or suite no. (If P.O. box, see instructions.)

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

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

BOSTON, MA 02199

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

Part I Automatic 5-Month Extension

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

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

Part II Automatic 6-Month Extension

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

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

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

3 If the organization is a corporation and is the common parent of a group that intends to file a consolidated return, check here ☐

If checked, attach a schedule, listing the name, address, and Employer Identification Number (EIN) for each member covered by this application.

Part III All Filers Must Complete This Part

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

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

b Short tax year. If this tax year is less than 12 months, check the reason:

☐ Initial return ☐ Final return ☐ Change in accounting period ☐ Consolidated return to be filed

6 Tentative total tax 6 0

7 Total payments and credits (see instructions) 7 0

8 Balance due. Subtract line 7 from line 6 (see instructions) 8 0

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

Form **7004** (Rev. 11-2011)

BOX 15, CODE P - OTHER CREDITS

U.S. WITHHOLDING TAX
TOTAL OTHER CREDITS

7

7

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

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

Schedule B Income Distribution Deduction

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

Schedule G Tax Computation (see instructions)

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

Other Information

	Yes	No
1 Did the estate or trust receive tax-exempt income? If "Yes," attach a computation of the allocation of expenses. Enter the amount of tax-exempt interest income and exempt-interest dividends ▶ \$ <u>481</u>	X	
2 Did the estate or trust receive all or any part of the earnings (salary, wages, and other compensation) of any individual by reason of a contract assignment or similar arrangement?		X
3 At any time during calendar year 2011, did the estate or trust have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶		X
4 During the tax year, did the estate or trust receive a distribution from, or was it the grantor of, or transferor to, a foreign trust? If "Yes," the estate or trust may have to file Form 3520. See instructions		X
5 Did the estate or trust receive, or pay, any qualified residence interest on seller-provided financing? If "Yes," see the instructions for required attachment		X
6 If this is an estate or a complex trust making the section 663(b) election, check here (see instructions) ▶ <input type="checkbox"/>		
7 To make a section 643(e)(3) election, attach Schedule D (Form 1041), and check here (see instructions) ▶ <input type="checkbox"/>		
8 If the decedent's estate has been open for more than 2 years, attach an explanation for the delay in closing the estate, and check here ▶ <input type="checkbox"/>		
9 Are any present or future trust beneficiaries skip persons? See instructions		X

ACCOUNT NAME: THE ANN D. ROMNEY BLIND TRUST

TRUST I.D. NUMBER: [REDACTED]

R. BRADFORD MALT, TRUSTEE
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
BOSTON, MA 02199

GRANTOR TAX INFORMATION LETTER

GRANTOR:

ANN D. ROMNEY
[REDACTED]
BELMONT, MA 02478

I.D. NUMBER: [REDACTED]

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

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

I N C O M E

U.S. GOVERNMENT INTEREST	362,701.
(ENTER ON FORM 1040, LINE 8A)	
OTHER INTEREST INCOME	599,527.
(ENTER ON FORM 1040, LINE 8A)	
FOREIGN INTEREST INCOME	33,672.
(ENTER ON FORM 1040, LINE 8A & FORM 1116)	
U.S. GOVERNMENT INTEREST REPORTED AS DIVIDENDS	
QUALIFIED	
TOTAL FOR YEAR	156,157.
(ENTER ON FORM 1040, LINE 9A)	
ORDINARY DIVIDENDS	
QUALIFIED	814,290.
(SEE FORM 1040 INSTRUCTIONS)	
TOTAL FOR YEAR	1,593,540.
(ENTER ON FORM 1040, LINE 9A)	
FOREIGN DIVIDENDS	
QUALIFIED	38,317.
(SEE FORM 1040 INSTRUCTIONS)	
TOTAL FOR YEAR	64,686.
(ENTER ON SCHEDULE B, PART II, LINE 5 & FORM 1116)	
SHORT TERM GAINS OR LOSSES:	
PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS	-939,393.
(ENTER ON SCHEDULE D, LINE 5, COLUMN F)	
OTHER CAPITAL GAIN OR LOSS	-273,269.
(ENTER ON SCHEDULE D, PART I, LINE 3)	
SECTION 1256 GAIN OR LOSS	35,634.
(SEE SCHEDULE D, LINE 4 INSTRUCTIONS)	
LONG TERM GAINS OR LOSSES:	
CAPITAL GAIN DISTRIBUTIONS	
TOTAL FOR YEAR	11,811.

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

GRANTOR TAX INFORMATION LETTER, CONTINUATION

(ENTER ON SCHEDULE D, LINE 13, COLUMN F)
 PARTNERSHIP, TRUST/ESTATE, AND S CORP GAIN OR LOSS
 TOTAL FOR YEAR 3,951,985.
 (ENTER ON SCHEDULE D, LINE 12, COLUMN F)
 BUSINESS PROPERTY GAIN OR LOSS
 TOTAL FOR YEAR -161,524.
 (ENTER ON FORM 4797, PART I, COLUMN G)
 UNRECAPTURED SECTION 1250 GAIN (PARTNERSHIPS/S CORP) ... 17,095.
 (ENTER ON LINE 11 OF WORKSHEET FOR SCHED D, LINE 19)
 OTHER CAPITAL GAIN OR LOSS
 TOTAL FOR YEAR 1,380,263.
 (ENTER ON SCHEDULE D, PART II, LINE 10, COLUMN E)
 SECTION 1256 GAIN OR LOSS 53,450.
 (SEE SCHEDULE D, LINE 11 INSTRUCTIONS)
 ROYALTY INCOME 1,608.
 (ENTER ON SCHEDULE E, PART I)
 OTHER TAXABLE INCOME 449,263.
 (ENTER ON FORM 1040, LINE 21)
 RENT/ROYALTY INCOME FROM ACTIVE/PASSIVE ACTIVITIES -171,067.
 (ENTER ON SCHEDULE E, PART I)
 PARTNERSHIP INCOME FROM ACTIVE/PASSIVE ACTIVITIES -1,116,358.
 (ENTER ON SCHEDULE E, PART II)
 S CORPORATION INCOME FROM ACTIVE/PASSIVE ACTIVITIES 2,064,546.
 (ENTER ON SCHEDULE E, PART II)

D E D U C T I O N S

INVESTMENT INTEREST EXPENSE 40,442.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)
 CHARITABLE DEDUCTION 163.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)
 OTHER DEDUCTIONS SUBJECT TO 2% AGI 458,546.
 (ENTER THE ABOVE ON SCHEDULE A, IF APPLICABLE)

Q U A L I F I E D P R O D U C T I O N I N F O

QUALIFIED PRODUCTION ACTIVITIES INCOME (QPAI) -3,339.
 W-2 WAGES

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

GRANTOR TAX INFORMATION LETTER, CONTINUATION

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

TAX-EXEMPT INTEREST 481.
 (ENTER ON FORM 1040, LINE 8B)
 (NO ALLOCATION AGAINST FEES OR COMMISSIONS
 HAS BEEN MADE WITH YOUR TAX-EXEMPT INCOME)
 NONTAXABLE DIVIDENDS 236.
 (FOR INFORMATIONAL PURPOSES ONLY)

T A X C R E D I T S

FOREIGN TAX CREDIT INFORMATION:

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

COUNTRY	FOREIGN INCOME	EXPENSES	TAXES	DATE PAID
VARIOUS	1,724,931.	546,275.	36,399.	12/31/2011
VARIOUS	-23,514.	6,873.	303.	12/31/2011

O T H E R I N F O R M A T I O N

FOREIGN INFORMATION:

LINE 16B: \$15,656,336

LINE 16C: \$12,372,273

LINE 16G: \$419,409

LINE 16H: \$10,808,369

QUALIFIED FOREIGN DIVIDENDS: \$543,861

COLLECTIBLES (28%) GAIN/(LOSS): \$209

SECTION 1250 GAIN/(LOSS)-BUSINESS ASSETS: \$481

SECTION 1250 GAIN/(LOSS)-PSHIP INTEREST: \$9,844

SECTION 1250 GAIN/(LOSS): \$17,095

SECTION 1231 15% GAIN/(LOSS): \$(165,786)

SECTION 1231 25% GAIN/(LOSS): \$7,230

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

GRANTOR TAX INFORMATION LETTER, CONTINUATION

LINE 12: \$2

LINE 13M: \$15,211

DOMESTIC PRODUCTION ACTIVITIES INFORMATION:

GROSS RECEIPTS FROM DPGR: \$386,439

GROSS RECEIPTS FROM ALL SOURCES: \$711,313

COGS ALLOCABLE TO DPGR: \$331,304

COGS FROM ALL SOURCES: \$596,215

EXPENSES ALLOCABLE TO DPGR: \$60,203

EXPENSES ALLOCABLE TO NON-DPGR: \$155,258

EXPENSES NOT DIRECTLY ALLOCABLE: \$78,443

W-2 WAGES: \$38,888

INTEREST EXPENSE: \$62,099

LINE 15J: \$57

LINE 15L: \$27

LINE 15M: \$25

LINE 15N: \$302

LINE 15P US WITHHOLDING: \$7

LINE 15P OTHER CREDITS: \$11

AMT ITEMS:

LINE 17A: \$(4,573)

LINE 17B: \$(5,024)

LINE 17D: \$6,175

LINE 17E: \$10,786

LINE 17F: \$6,734

TAX-EXEMPT INCOME AND NONDEDUCTIBLE EXPENSES:

LINE 18B: \$423

LINE 18C: \$4,095

SECTION 1291 TAX FROM FORM 8621: \$24

STATE AND LOCAL TAXES PAID: \$2,743

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

SCHEDULE E
(Form 1040)

Department of the Treasury
Internal Revenue Service (99)

Name(s) shown on return

Supplemental Income and Loss

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

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

OMB No. 1545-0074

2011

Attachment
Sequence No. **13**

Your social security number

THE ANN D. ROMNEY BLIND TRUST

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?

Yes ☐ No ☐
Yes ☐ No ☐

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

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

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

Type of Property:

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

Income:

		Properties		
		A	B	C
3a	Merchant card and third party payments. For 2011, enter -0-	3a		
b	Payments not reported to you on line 3a	3b		
4	Total not including amounts on line 3a that are not income (see instructions)	4		

Expenses:

5	Advertising	5		
6	Auto and travel (see instructions)	6		
7	Cleaning and maintenance	7		
8	Commissions	8		
9	Insurance	9		
10	Legal and other professional fees	10		
11	Management fees	11		
12	Mortgage interest paid to banks, etc. (see instructions)	12		
13	Other interest	13		
14	Repairs	14		
15	Supplies	15		
16	Taxes	16		
17	Utilities	17		
18	Depreciation expense or depletion	18		
19	Other (list) ▶	19		
20	Total expenses. Add lines 5 through 19	20		
21	Subtract line 20 from line 4. If result is a (loss), see instructions to find out if you must file Form 6198	21		
22	Deductible rental real estate loss after limitation, if any, on Form 8582 (see instructions)	22	()	()

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

24	Income. Add positive amounts shown on line 21. Do not include any losses	24	1,608.
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	1,608.

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.

THE ANN D. ROMNEY BLIND TRUST

Your social security number

Caution. The IRS compares amounts reported on your tax return with amounts shown on Schedule(s) K-1.**Part II Income or Loss From Partnerships and S Corporations** **Note.** If you report a loss from an at-risk activity for which any amount is not at risk, you must check the box in column (e) on line 28 and attach Form 6198. See instructions.27 Are you reporting any loss not allowed in a prior year due to the at-risk or basis limitations, a prior year unallowed loss from a passive activity (if that loss was not reported on Form 8582), or unreimbursed partnership expenses? If you answered "Yes," see instructions before completing this section. ☒ Yes ☐ No

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

Passive Income and Loss		Nonpassive Income and Loss		
(f) Passive loss allowed (attach Form 8582 if required)	(g) Passive income from Schedule K-1	(h) Nonpassive loss from Schedule K-1	(i) Section 179 expense deduction from Form 4562	(j) Nonpassive income from Schedule K-1
A				
B				
C				
D				
29a Totals		2,115,241.		
b Totals	-348,848.		-989,272.	
30 Add columns (g) and (j) of line 29a				30 2,115,241.
31 Add columns (f), (h), and (i) of line 29b				31 (1,338,120.)
32 Total partnership and S corporation income or (loss). Combine lines 30 and 31. Enter the result here and include in the total on line 41 below				32 777,121.

Part III Income or Loss From Estates and Trusts

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

Passive Income and Loss		Nonpassive Income and Loss	
(c) Passive deduction or loss allowed (attach Form 8582 if required)	(d) Passive income from Schedule K-1	(e) Deduction or loss from Schedule K-1	(f) Other income from Schedule K-1
A			
B			
34a Totals			
b Totals			
35 Add columns (d) and (f) of line 34a			35
36 Add columns (c) and (e) of line 34b			36 ()
37 Total estate and trust income or (loss). Combine lines 35 and 36. Enter the result here and include in the total on line 41 below			37

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

38	(a) Name	(b) Employer identification number	(c) Excess inclusion from Schedules Q, line 2c (see instructions)	(d) Taxable income (net loss) from Schedules Q, line 1b	(e) Income from Schedules Q, line 3b
39	Combine columns (d) and (e) only. Enter the result here and include in the total on line 41 below				39

Part V Summary

40	Net farm rental income or (loss) from Form 4835. Also, complete line 42 below	40	
41	Total income or (loss). Combine lines 26, 32, 37, 39, and 40. Enter the result here and on Form 1040, line 17, or Form 1040NR, line 18	41	778,729.
42	Reconciliation of farming and fishing income. Enter your gross farming and fishing income reported on Form 4835, line 7; Schedule K-1 (Form 1065), box 14, code B; Schedule K-1 (Form 1120S), box 17, code U; and Schedule K-1 (Form 1041), line 14, code F (see instructions)	42	
43	Reconciliation for real estate professionals. If you were a real estate professional (see instructions), enter the net income or (loss) you reported anywhere on Form 1040 or Form 1040NR from all rental real estate activities in which you materially participated under the passive activity loss rules	43	

RENT AND ROYALTY INCOME

Taxpayer's Name THE ANN D. ROMNEY BLIND TRUST						Identifying Number <div></div>	
DESCRIPTION OF PROPERTY				TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
BCIP II - D (OTHER) <div></div>							
<input checked="" type="checkbox"/> Yes	<input type="checkbox"/> No	Did you actively participate in the operation of the activity during the tax year?					
ROYALTY INCOME						87.	
OTHER INCOME:							
TOTAL GROSS INCOME							87.
OTHER EXPENSES:							
DEPRECIATION (SHOWN BELOW)							
LESS: Beneficiary's Portion							
AMORTIZATION							
LESS: Beneficiary's Portion							
DEPLETION							
LESS: Beneficiary's Portion							
TOTAL EXPENSES							
TOTAL RENT OR ROYALTY INCOME (LOSS)							87.
Less Amount to							
Rent or Royalty							
Depreciation							
Depletion							
Investment Interest Expense							
Other Expenses							
Net Income (Loss) to Others							
Net Rent or Royalty Income (Loss)							87.
Deductible Rental Loss (if Applicable)							

SCHEDULE FOR DEPRECIATION CLAIMED[illegible]

RENT AND ROYALTY INCOME

Taxpayer's Name THE ANN D. ROMNEY BLIND TRUST						Identifying Number <div></div>	
DESCRIPTION OF PROPERTY				TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
PROSPECT HARBOR INV <div></div>							
<input checked="" type="checkbox"/> Yes	<input type="checkbox"/> No	Did you actively participate in the operation of the activity during the tax year?					
ROYALTY INCOME							31.
OTHER INCOME:							
TOTAL GROSS INCOME							31.
OTHER EXPENSES:							
DEPRECIATION (SHOWN BELOW)							
LESS: Beneficiary's Portion							
AMORTIZATION							
LESS: Beneficiary's Portion							
DEPLETION							
LESS: Beneficiary's Portion							
TOTAL EXPENSES							
TOTAL RENT OR ROYALTY INCOME (LOSS)							31.
Less Amount to							
Rent or Royalty							
Depreciation							
Depletion							
Investment Interest Expense							
Other Expenses							
Net Income (Loss) to Others							
Net Rent or Royalty Income (Loss)							31.
Deductible Rental Loss (if Applicable)							

SCHEDULE FOR DEPRECIATION CLAIMED

[illegible]

Taxpayer's Name										Identifying Number	
THE ANN D. ROMNEY BLIND TRUST										[REDACTED]	
DESCRIPTION OF PROPERTY								TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
BC PTRS IX [REDACTED]											

BC PTRS IX							
<input checked="" type="checkbox"/>	Yes	<input type="checkbox"/>	No	Did you actively participate in the operation of the activity during the tax year?			
ROYALTY INCOME						3.	
OTHER INCOME:							
TOTAL GROSS INCOME						3.	
OTHER EXPENSES:							
DEPRECIATION (SHOWN BELOW)							
LESS: Beneficiary's Portion							
AMORTIZATION							
LESS: Beneficiary's Portion							
DEPLETION							
LESS: Beneficiary's Portion							
TOTAL EXPENSES							
TOTAL RENT OR ROYALTY INCOME (LOSS)						3.	

Rent or Royalty	_____
Depreciation	_____
Depletion	_____
Investment Interest Expense	_____
Other Expenses	_____
Net Income (Loss) to Others	_____

Net Rent or Royalty Income (Loss)	3.
-----------------------------------	----

Deductible Rental Loss (if Applicable)

SCHEDULE FOR DEPRECIATION CLAIMED

[illegible]

RENT AND ROYALTY INCOME

Taxpayer's Name						Identifying Number	
THE ANN D. ROMNEY BLIND TRUST							
DESCRIPTION OF PROPERTY				TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
SSS I							
<input checked="" type="checkbox"/>	Yes	<input type="checkbox"/>	No	Did you actively participate in the operation of the activity during the tax year?			
ROYALTY INCOME						1.	
OTHER INCOME:							
TOTAL GROSS INCOME							1.
OTHER EXPENSES:							
DEPRECIATION (SHOWN BELOW)							
LESS: Beneficiary's Portion							
AMORTIZATION							
LESS: Beneficiary's Portion							
DEPLETION							
LESS: Beneficiary's Portion							
TOTAL EXPENSES							
TOTAL RENT OR ROYALTY INCOME (LOSS)							1.
Less Amount to							
Rent or Royalty							
Depreciation							
Depletion							
Investment Interest Expense							
Other Expenses							
Net Income (Loss) to Others							
Net Rent or Royalty Income (Loss)							1.
Deductible Rental Loss (if Applicable)							

SCHEDULE FOR DEPRECIATION CLAIMED

[illegible]

RENT AND ROYALTY INCOME

Taxpayer's Name THE ANN D. ROMNEY BLIND TRUST						Identifying Number <div></div>	
DESCRIPTION OF PROPERTY				TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
SOLAMERE FOUNDERS FUND I-B LP <div></div>							
<input type="checkbox"/>	Yes	<input checked="" type="checkbox"/>	No	Did you actively participate in the operation of the activity during the tax year?			
ROYALTY INCOME					1,092.		
OTHER INCOME:							
TOTAL GROSS INCOME						1,092.	
OTHER EXPENSES:							
DEPRECIATION (SHOWN BELOW)							
LESS: Beneficiary's Portion							
AMORTIZATION							
LESS: Beneficiary's Portion							
DEPLETION							
LESS: Beneficiary's Portion							
TOTAL EXPENSES							
TOTAL RENT OR ROYALTY INCOME (LOSS)						1,092.	
Less Amount to							
Rent or Royalty							
Depreciation							
Depletion							
Investment Interest Expense							
Other Expenses							
Net Income (Loss) to Others							
Net Rent or Royalty Income (Loss)						1,092.	
Deductible Rental Loss (if Applicable)							

SCHEDULE FOR DEPRECIATION CLAIMED[illegible]

RENT AND ROYALTY INCOME

Taxpayer's Name THE ANN D. ROMNEY BLIND TRUST						Identifying Number				
DESCRIPTION OF PROPERTY							TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
GS HEDGE FUND PARTNERS LLC										
<input type="checkbox"/>	Yes	<input checked="" type="checkbox"/> X	No	Did you actively participate in the operation of the activity during the tax year?						
ROYALTY INCOME								228.		
OTHER INCOME:										
TOTAL GROSS INCOME									228.	
OTHER EXPENSES:										
DEPRECIATION (SHOWN BELOW)										
LESS: Beneficiary's Portion										
AMORTIZATION										
LESS: Beneficiary's Portion										
DEPLETION										
LESS: Beneficiary's Portion										
TOTAL EXPENSES										
TOTAL RENT OR ROYALTY INCOME (LOSS)									228.	
Less Amount to										
Rent or Royalty										
Depreciation										
Depletion										
Investment Interest Expense										
Other Expenses										
Net Income (Loss) to Others										
Net Rent or Royalty Income (Loss)										
Deductible Rental Loss (if Applicable)										

SCHEDULE FOR DEPRECIATION CLAIMED[illegible]

RENT AND ROYALTY INCOME

Taxpayer's Name THE ANN D. ROMNEY BLIND TRUST						Identifying Number <div></div>	
DESCRIPTION OF PROPERTY				TYPE	FAIR RENTAL DAYS	PERSONAL USE DAYS	QJV
GS HEDGE FUND PARTNERS II LLC <div></div>							
<input type="checkbox"/>	Yes	<input checked="" type="checkbox"/> No	Did you actively participate in the operation of the activity during the tax year?				
ROYALTY INCOME						166.	
OTHER INCOME:							
TOTAL GROSS INCOME							166.
OTHER EXPENSES:							
DEPRECIATION (SHOWN BELOW)							
LESS: Beneficiary's Portion							
AMORTIZATION							
LESS: Beneficiary's Portion							
DEPLETION							
LESS: Beneficiary's Portion							
TOTAL EXPENSES							
TOTAL RENT OR ROYALTY INCOME (LOSS)							166.
Less Amount to							
Rent or Royalty							
Depreciation							
Depletion							
Investment Interest Expense							
Other Expenses							
Net Income (Loss) to Others							
Net Rent or Royalty Income (Loss)							
Deductible Rental Loss (if Applicable)							

SCHEDULE FOR DEPRECIATION CLAIMED[illegible]

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

Identifying number

THE ANN D. ROMNEY BLIND TRUST

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

1

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

2	(a) Description of property	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Gross sales price	(e) Depreciation allowed or allowable since acquisition	(f) Cost or other basis, plus improvements and expense of sale	(g) Gain or (loss) Subtract (f) from the sum of (d) and (e)
	ATTACHMENT 5						-161,524.

3	Gain, if any, from Form 4684, line 39	3	
4	Section 1231 gain from installment sales from Form 6252, line 26 or 37	4	
5	Section 1231 gain or (loss) from like-kind exchanges from Form 8824	5	
6	Gain, if any, from line 32, from other than casualty or theft	6	
7	Combine lines 2 through 6. Enter the gain or (loss) here and on the appropriate line as follows: 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.	7	-161,524.
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	(161,524)
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	-161,524.
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 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	18a	
		18b	

For Paperwork Reduction Act Notice, see separate instructions.

Form **4797** (2011)

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

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

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

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

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

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

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

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
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)

Employer identification number (if any)

ALPSTAR CLO 2 P.L.C.

N/A

Address (Enter number, street, city or town, and country.)

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

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: 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
=====

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			
Line 10F				94	PT IV 11c	PT IV 11f
0	2010	0.00			0	0
	2011	0.00				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN 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

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

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

BRYANT PARK CDO LTD. (LOT 1)

Address (Enter number, street, city or town, and country.)

P.O. BOX 908GT, WALKER HOUSE, MARY STREET

GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

Identifying number (see instructions)

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

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	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

NAME OF PFIC OR QEF:

=====

BRYANT PARK CDO LTD. (LOT 1)

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

DESCRIPTION	ACQUIRED	SOLD	AMOUNT
BRYANT PARK CDO LTD SALE	12/14/2010	05/03/2011	17.
		TOTAL	17.

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

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

RGPE & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
City or town, state, and ZIP code or country

BOSTON, MA 02199

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

Name of passive foreign investment company (PFIC) or qualified electing fund (QEF)

BRYANT PARK CDO LTD. (LOT 2)

Address (Enter number, street, city or town, and country.)

P.O. BOX 908GT, WALKER HOUSE, MARY STREET

GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS

Identifying number (see instructions)

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

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	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
=====NAME OF PFIC OR QEF:
=====

BRYANT PARK CDO LTD. (LOT 2)

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

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

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

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

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 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 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: 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	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:

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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		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

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

35% 4%
TAX INTEREST
8621 8621
PT IV 11c PT IV 11f

**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 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 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: 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

=====

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.



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			
Line 10E				383	PT IV 11c	PT IV 11f
0		2010	0.00		0	0
		2011	0.00			

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year
beginning , 20 and ending , 20ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
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)

Employer identification number (if any)

CAIRN CLO I BV

N/A

Address (Enter number, street, city or town, and country.)

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

LOCATELLIKADE 1, PARNASSUSTRN

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

NAME OF PFIC OR QEF:

CAIRN CLO I BV

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

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

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under \$1291

Cairn CLO I BV		PFICS STILL HELD		Total Days	35% TAX 8621	4% INTEREST 8621
		2010 9/16/2010	2011 12/31/2011			
Holding Period		107.00	365.00	472	PT IV 11c	PT IV 11f
Line 10E						
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 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) CAIRN CLO II BV		Employer identification number (if any) N/A	
Address (Enter number, street, city or town, and country.) LOCATELLIKADE 1, PARNASSUSTRN 1076 AZ, AMSTERDAM, NETHERLANDS		Tax year of company or fund: calendar year 20 11 or other tax year beginning , 20 and ending , 20	

Part I Elections (See instructions.)

- A** ☐ **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B** ☐ **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C** ☐ **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e of Part IV.*
- D** ☐ **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*
Note: If any portion of line 1a or line 2a of Part II is includible under section 951, you may **not** make this election.
Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.
- E** ☐ **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC or a PFIC to which section 1297(d) applies, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(d). *Enter gain on line 10f of Part IV.*
- F** ☐ **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*
- G** ☐ **Deemed Dividend Election With Respect to a Section 1297(e) PFIC.** I, a shareholder of a section 1297(e) PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(v), elect to make a deemed dividend election with respect to the Section 1297(e) PFIC. My holding period in the stock of the Section 1297(e) PFIC includes the CFC qualification date, as defined in Regulations section 1.1297-3(d).
- H** ☐ **Deemed Dividend Election With Respect to a Former PFIC.** I, a shareholder of a former PFIC, within the meaning of Regulations section 1.1291-9(j)(2)(iv), elect to make a deemed dividend election with respect to the former PFIC. My holding period in the stock of the former PFIC includes the termination date, as defined in Regulations section 1.1298-3(d).

Part II Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See instructions.)

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

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

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% 4%	
		2010 9/16/2010	2011 12/31/2011		TAX 8621	INTEREST 8621
	Holding Period	107.00	365.00			
	Line 10E			472	PT IV 11c	PT IV 11f
	1	2010	0.23		0	0
		2011	0.77			

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN 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

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.

Address (Enter number, street, city or town, and country.)

LOCATELLIKADE 1, PARNASSUSTRN

1076 AZ, AMSTERDAM, NETHERLANDS

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

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	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
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DESCRIPTION	ACQUIRED	SOLD	AMOUNT
CONTEGO CLO I B.V. SALE	09/16/2010	05/13/2011	14.
		TOTAL	14.

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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

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	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	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)	Employer identification number (if any)
CORDATUS CLO I P.L.C.	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
5 HARBOURMASTER PLACE, INTERNATIONAL FINANCIAL SERVICES CENTRE	tax year beginning , 20 and
DUBLIN 1, IRELAND	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	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

=====

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.

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under §1291

Cordatus CLO I P.L.C.		PFICS STILL HELD		Total Days	35%	4%
		2010 9/16/2010	2011 12/31/2011		TAX 8621	INTEREST 8621
Holding Period		107.00	365.00	472	PT IV 11c	PT IV 11f
Line 10E						
4		2010	0.91		0	0
		2011	3.09			

**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) 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 11 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: 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.

=====

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%
		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						
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, 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) 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 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: 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

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.

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 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) 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 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	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:

=====
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

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

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

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) 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 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	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
=====

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	12.
		TOTAL	12.

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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

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

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	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)	Employer identification number (if any)
HARBOURMASTER CLO 9 B.V. (LOT 2)	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
LOCATELLIKADE 1, PARNASSUSTRN	tax year beginning , 20 and
1076 AZ, AMSTERDAM, NETHERLANDS	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		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.

**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	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	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)	Employer identification number (if any)
MADISON PARK FUNDING VI, LTD	N/A
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 or other
C/O OGIER FID SVS (CAYMAN) LTD, P.O.BOX 1234, QUEENSGATE HOUSE	tax year beginning <u>11/1</u> , 20 <u>10</u> and
GEORGE TOWN, GRAND CAYMAN, CAYMAN ISLANDS	ending <u>10/31</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		
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	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		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						
3	2010	2.98			1	0
	2011	0.02				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder	Identifying number (see instructions)
THE ANN D. ROMNEY BLIND TRUST	
Number, street, and room or suite no. (If a P.O. box, see instructions.)	Shareholder tax year: calendar year 20 <u>11</u> or other tax year
ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST	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)	Employer identification number (if any)
AIRCATTLE LIMITED	
Address (Enter number, street, city or town, and country.)	Tax year of company or fund: calendar year 20 <u>11</u> or other
C/O AIRCASTLE ADVISOR, LLC, 300 FIRST STAMFORD PLACE, 5TH FL	tax year beginning , 20 and
STAMFORD, CT 06902	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		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: 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:

=====

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.) 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) 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 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	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:

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BABSON 2006-1

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

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN 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

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)

BSIS SERIES 2007

Address (Enter number, street, city or town, and country.)

C/O BLACKROCK SENIOR INCOME SERIES V, LTD.

5 HARBOURMASTER PLACE, IPSC, DUBLIN 1, IRELAND

Identifying number (see instructions)

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

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	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

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NAME OF PFIC OR QEF:

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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: 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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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

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
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)

Employer identification number (if any)

CUCINA CAYMAN, L.P.

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 or other

tax year beginning 11/10, 20 11 and

ending 12/31, 20 11

C/O WALKERS CORP SERVICES LIMITED, WALKER HOUSE, 87 MARY ST

GEORGE TOWN, GRAND CAYMAN KY1-9005, 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	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: 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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CUCINA CAYMAN, L.P.

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

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

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.)

RGRES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST
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)

EATON VANCE CDO VIII, LTD

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

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

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	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)		
c	Subtract line 1b from line 1a. Enter this amount on your tax return as ordinary income		59
2a	Enter your pro rata share of the total net capital gain of the QEF	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)		
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.)		6
3a	Add lines 1c and 2c		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.)		
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		
d	Add lines 3b and 3c		
e	Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets)		
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.)		
b	Enter the total tax for the tax year determined without regard to the amount entered on line 3e		
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		

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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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**

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) GSC COLLATERAL MANAGER SPV LTD.		Employer identification number (if any) [REDACTED]	
Address (Enter number, street, city or town, and country.) ONE EMBARCADERO CENTER, 39TH FLOOR SAN FRANCISCO, CA 94111		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: 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		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

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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		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) GFC CREDIT OPPORTUNITIES S.A.R.L.		Employer identification number (if any) N/A
Address (Enter number, street, city or town, and country.) ONE EMBARCADERO CENTER, 39TH FLOOR SAN FRANCISCO, CA 94111		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: 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		

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

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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**

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) SCHILLER PARK CLO LTD.		Employer identification number (if any) N/A
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		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	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.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

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

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

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)

Employer identification number (if any)

AYR BERMUDA LIMITED

Address (Enter number, street, city or town, and country.)

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

C/O AIRCASTLE ADVISOR, LLC, 300 FIRST STAMFORD PLACE, 5TH FL

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		
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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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.

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

Shareholder tax year: calendar year 20 11 or other tax year

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

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)

Employer identification number (if any)

CRAFT 2005-3, LTD.

N/A

Address (Enter number, street, city or town, and country.)

Tax year of company or fund: calendar year 20 11 or other

C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE

tax year beginning , 20 and

S. CHURCH ST, GEORGETOWN, GRAND CAYMAN KY1-1102, CAYMAN ISLANDS

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						

THE ANN D. ROMNEY BLIND TRUST



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.

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under §1291

Craft 2005-3, Ltd.		PFICS STILL HELD			Total Days	35% 4%	
		2009	2010	2011		TAX	INTEREST
Holding Period		11/3/2009	12/31/2010	12/31/2011		8621	8621
		59.00	365.00	365.00	789	PT IV 11c	PT IV 11f
Line 10E							
44	2009		3.31			8	0
	2010		20.47				
	2011		20.47				

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

OMB No. 1545-1002

Attachment
Sequence No. **69**

▶ See separate instructions.

Name of shareholder

Identifying number (see instructions)

THE ANN D. ROMNEY BLIND TRUST

Number, street, and room or suite no. (If a P.O. box, see instructions.)

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

ROPES & GRAY; PRUDENTIAL TOWER, 800 BOYLSTON ST

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)

Employer identification number (if any)

CRAFT 2007-1, LTD.

N/A

Address (Enter number, street, city or town, and country.)

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

C/O MAPLES FINANCE LTD., P.O. BOX 10393GT, QUEENSGATE HOUSE

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

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.

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

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under §1291

		PFICS STILL HELD					35%	4%
Craft 2007-1, Ltd.		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								
37	2009		2.75			7	0	
	2010		17.00					
	2011		17.00					

Form **8621**(Rev. December 2011)
Department of the Treasury
Internal Revenue Service**Information Return by a Shareholder of a Passive Foreign
Investment Company or Qualified Electing Fund**

▶ See separate instructions.

OMB No. 1545-1002

Attachment
Sequence No. **69**

Name of shareholder

THE ANN 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

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)

AIRPLANES REPACKAGED TRANSFERRED SECURITIES, 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

Identifying number (see instructions)

Shareholder tax year: calendar year 20 11 or other tax year

beginning , 20 and ending , 20

Employer identification number (if any)

N/A

Tax year of company or fund: calendar year 20 11 or othertax 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	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						

THE ANN D. ROMNEY BLIND TRUST



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.

THE ANN D. ROMNEY BLIND TRUST



Tax & Interest under §1291

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

Form **6781**Department of the Treasury
Internal Revenue Service**Gains and Losses From Section 1256
Contracts and Straddles**

▶ Attach to your tax return.

OMB No. 1545-0644

2011Attachment
Sequence No. **82**

Name(s) shown on tax return

THE ANN D. ROMNEY BLIND TRUST

Identifying number

Check all applicable boxes (see instructions).

A

Mixed straddle election

C

Mixed straddle account election

B

Straddle-by-straddle identification election

D

Net section 1256 contracts loss election

Part I Section 1256 Contracts Marked to Market

(a) Identification of account		(b) (Loss)	(c) Gain
1	ATTACHMENT 6		
2	Add the amounts on line 1 in columns (b) and (c)	2 (4,935)	94,019.
3	Net gain or (loss). Combine line 2, columns (b) and (c)	3	89,084.
4	Form 1099-B adjustments. See instructions and attach schedule	4	
5	Combine lines 3 and 4	5	89,084.
Note: If line 5 shows a net gain, skip line 6 and enter the gain on line 7. Partnerships and S corporations, see instructions.			
6	If you have a net section 1256 contracts loss and checked box D above, enter the amount of loss to be carried back. Enter the loss as a positive number	6	
7	Combine lines 5 and 6	7	89,084.
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	35,634.
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	53,450.

Part II Gains and Losses From Straddles. Attach a separate schedule listing each straddle and its components.**Section A - Losses From Straddles**

(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Loss. If column (e) is more than (d), enter difference. Otherwise, enter -0-	(g) Unrecognized gain on offsetting positions	(h) Recognized loss. If column (f) is more than (g), enter difference. Otherwise, enter -0-
10							
11a Enter the short-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions)							11a ()
b Enter the long-term portion of losses from line 10, column (h), here and include on the appropriate line of Schedule D (see instructions)							11b ()

Section B - Gains From Straddles

(a) Description of property	(b) Date entered into or acquired	(c) Date closed out or sold	(d) Gross sales price	(e) Cost or other basis plus expense of sale	(f) Gain. If column (d) is more than (e), enter difference. Otherwise, enter -0-
12					
13a Enter the short-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions)					13a
b Enter the long-term portion of gains from line 12, column (f), here and include on the appropriate line of Schedule D (see instructions)					13b

Part III Unrecognized Gains From Positions Held on Last Day of Tax Year. Memo Entry Only (see instructions)

(a) Description of property	(b) Date acquired	(c) Fair market value on last business day of tax year	(d) Cost or other basis as adjusted	(e) Unrecognized gain. If column (c) is more than (d), enter difference. Otherwise, enter -0-
14				

For Paperwork Reduction Act Notice, see instructions.

Form **6781** (2011)

Form **8865****Return of U.S. Persons With Respect to
Certain Foreign Partnerships**

OMB No. 1545-1668

2011Attachment
Sequence No. **118**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

Name of person filing this return

THE ANN D. ROMNEY BLIND TRUST

Filer's identifying number

Filer's address (if you are not filing this form with your tax return)

ROPES & GRAY, PRUDENTIAL TOWER
800 BOYLSTON ST
BOSTON, MA 02199A 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, 2011C 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

Address

EIN

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

2(a) EIN (if any)

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:
☐ Form 1042 ☐ Form 8804 ☒ Form 1065 or 1065-B
Service Center where Form 1065 or 1065-B is filed:
EFILED
- 3 Name and address of foreign partnership's agent in country of organization, if any
C/O WALKERS HOUSE CORPORATE SERVICES LIMITED
WALKER HOUSE, 87 MARY STREET
GEORGE TOWN, GRAND CAYMAN KY1-9005, CAYMAN ISLANDS
- 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 BCIP ASSOCIATES III
C/O BAIN CAPITAL, 200 CLARENDON STREET FL 41
BOSTON, MA 02116-5016
- 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 ☐ if
self-employed

PTIN

Firm's name ▶

Firm's address ▶

Firm's EIN ▶

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 interestb ☐ 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	1 a 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
	16 a 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' Distributions 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	
Deductions	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	
Self-Employment	11 Other income (loss) (see instructions) Type ▶	11	
	12 Section 179 deduction (attach Form 4562)	12	
	13a Contributions 13a		
	b Investment interest expense 13b		
Credits	c Section 59(e)(2) expenditures: (1) Type ▶ (2) Amount ▶ 13c(2)		
	d Other deductions (see instructions) Type ▶	13d	
	14a Net earnings (loss) from self-employment	14a	
	b Gross farming or fishing income	14b	
	c Gross nonfarm income	14c	
	15a Low-income housing credit (section 42(j)(5))	15a	
Foreign Transactions	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	
	16a Name of country or U.S. possession ▶		
Alternative Minimum Tax (AMT) Items	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	
Other Information	n Other foreign tax information (attach statement)		
	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	
Other Information	f Other AMT items (attach statement)	17f	
	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	
Other Information	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

Name of transferor

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

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

OMB No. 1545-1668

2011

THE ANN D. ROMNEY BLIND TRUST

Filer's identifying number

Name of foreign partnership

BCIP ASSOCIATES III

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

2011Department 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, 2011Attachment
Sequence No. **118**

Name of person filing this return

THE ANN D. ROMNEY BLIND TRUST

Filer's identifying number

Filer's address (if you are not filing this form with your tax return)

ROPES & GRAY, PRUDENTIAL TOWER
800 BOYLSTON ST
BOSTON, MA 02199A 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, 2011C 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**2(a) EIN (if any)****2(b) Reference ID number (see instr.)**GOLDEN GATE CAPITAL OPPORTUNITY FUND, LP
ONE EMBARCADERO CENTER, 39TH FLOOR
SAN FRANCISCO, CA 94111**3 Country under whose laws organized**

CAYMAN ISLANDS

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

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: OGDEN, UT	
3 Name and address of foreign partnership's agent in country of organization, if any WALKERS WALKER HOUSE, 87 MARY STREET GEORGE TOWN, GRAND CAYMAN, KY1-9001, CAYMAN ISLANDS		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 GOLDEN GATE CAPITAL OPP FUND, LP ONE EMBARCADERO CENTER, 39TH FLOOR SAN FRANCISCO, CA 94111	
5 Were any special allocations made by the foreign partnership? ▶ <input checked="" type="checkbox"/> Yes <input type="checkbox"/> 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) ▶ <u>N/A</u>			
7 How is this partnership classified under the law of the country in which it is organized? ▶ <u>INFORMATION NOT PROVIDED</u>			
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)? ▶ <input type="checkbox"/> Yes <input type="checkbox"/> No <u>N/A</u>			
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. ▶ <input type="checkbox"/> Yes <input type="checkbox"/> No <u>N/A</u>			

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 ☐ 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 interestb ☐ 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	1 a	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
Deductions (see instructions for limitations)	7	Other income (loss) (attach statement)			7
	8	Total income (loss). Combine lines 3 through 7			8
	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
	16 a	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
Deductions	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
Self-Employment	11 Other income (loss) (see instructions) Type ▶	11
	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)
Credits	d Other deductions (see instructions) Type ▶	13d
	14a Net earnings (loss) from self-employment	14a
	b Gross farming or fishing income	14b
	c Gross nonfarm income	14c
	15a Low-income housing credit (section 42(j)(5))	15a
	b Low-income housing credit (other)	15b
Foreign Transactions	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
	16a Name of country or U.S. possession ▶	16a
	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	
Alternative Minimum Tax (AMT) Items	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)	
	17a Post-1986 depreciation adjustment	17a
	b Adjusted gain or loss	17b
	c Depletion (other than oil and gas)	17c
Other Information	d Oil, gas, and geothermal properties—gross income	17d
	e Oil, gas, and geothermal properties—deductions	17e
	f Other AMT items (attach statement)	17f
	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 \$			
b Travel and entertainment \$		8 Add lines 6 and 7	
5 Add lines 1 through 4		9 Income (loss). Subtract line 8 from line 5	

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 .			
4 Other increases (itemize):		8 Add lines 6 and 7	
		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

Filer's identifying number

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)

Department of the Treasury
Internal Revenue Service**Information Return of U.S. Persons With Respect
To Certain Foreign Corporations**

▶ See separate instructions.

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

OMB No. 1545-0704

Attachment
Sequence No. 121

Name of person filing this return

THE ANN D. ROMNEY BLIND TRUST, BRAD MALT, ROPES & GRAY LLP

A Identifying number

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

PRUDENTIAL TOWER, 800 BOYLSTON ST.

B Category of filer (See instructions. Check applicable box(es)):

1 (repealed) 2 ☐ 3 ☐ 4 ☒ 5 ☒

City or town, state, and ZIP code

BOSTON, MA 02199

C Enter the total percentage of the foreign corporation's voting stock
you owned at the end of its annual accounting period 100.0000%

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			X		
	BELMONT, MA 02478				
ANN D. ROMNEY			X		
	BELMONT, MA 02478				

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 incorporationd 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 B U.S. Shareholders of Foreign Corporation (see instructions)

(a) Name, address, and identifying number of shareholder	(b) Description of each class of stock held by shareholder. Note: This description should match the corresponding description entered in Schedule A, column (a).	(c) Number of shares held at beginning of annual accounting period	(d) Number of shares held at end of annual accounting period	(e) Pro rata share of subpart F income (enter as a percentage)
THE ANN D. ROMNEY BLIND TRUST PRUDENTIAL TOWER, 600 BOYLSTON ST BOSTON, MA 02199	COMMON	12,000.	12,000.	100.00000

Schedule C	Income Statement (see instructions)
-------------------	--------------------------------------------

Important: Report all information in functional currency in accordance with U.S. GAAP. Also, report each amount in U.S. dollars translated from functional currency (using GAAP translation rules). However, if the functional currency is the U.S. dollar, complete only the U.S. Dollars column. See instructions for special rules for DASTM corporations.

		Functional Currency	U.S. Dollars
Income	1 a Gross receipts or sales	1a	
	b Returns and allowances	1b	
	c Subtract line 1b from line 1a	1c	
	2 Cost of goods sold	2	
	3 Gross profit (subtract line 2 from line 1c)	3	
	4 Dividends	4	16.
	5 Interest	5	125.
	6 a Gross rents	6a	
	b Gross royalties and license fees	6b	
7 Net gain or (loss) on sale of capital assets	7	2, 261.	
8 Other income (attach schedule)	8	320.	
9 Total income (add lines 3 through 8)	9	2, 722.	
Deductions	10 Compensation not deducted elsewhere	10	
	11 a Rents	11a	
	b Royalties and license fees	11b	
	12 Interest	12	
	13 Depreciation not deducted elsewhere	13	
	14 Depletion	14	
	15 Taxes (exclude provision for income, war profits, and excess profits taxes)	15	
	16 Other deductions (attach schedule - exclude provision for income, war profits, and excess profits taxes)	16	
17 Total deductions (add lines 10 through 16)	17		
Net Income	18 Net income or (loss) before extraordinary items, prior period adjustments, and the provision for income, war profits, and excess profits taxes (subtract line 17 from line 9)	18	2, 722.
	19 Extraordinary items and prior period adjustments (see instructions)	19	
	20 Provision for income, war profits, and excess profits taxes (see instructions)	20	
	21 Current year net income or (loss) per books (combine lines 18 through 20)	21	2, 722.

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.
8a	Buildings and other depreciable assets	8a	13,154.
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.
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.
19	Paid-in or capital surplus (attach reconciliation)	19	
20	Retained earnings	20	-1,568.
21	Less cost of treasury stock	21 ()	()
22	Total liabilities and shareholders' equity	22	10,432.

Schedule G Other Information

- | | | | |
|---|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------------------|
| 1 | During the tax year, did the foreign corporation own at least a 10% interest, directly or indirectly, in any foreign partnership? | Yes <input type="checkbox"/> | No <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	

• Was any income of the foreign corporation blocked?	Yes <input type="checkbox"/>	No <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

Name of person filing Form 5471

Identifying number

THE ANN D. ROMNEY BLIND TRUST,
Name of foreign corporation

▶ Attach to Form 5471. See instructions for Form 5471.

SANKATY HIGH YIELD ASSET INVESTORS

Important. Enter amounts in functional currency.	(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	(iii) Subpart F Income	
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.

Transactions Between Controlled Foreign Corporation and Shareholders or Other Related Persons

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

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? ☐ Yes ☒ 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) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b Gain recognition under section 904(f)(5)(F) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c Recapture under section 1503(d) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d Exchange gain under section 987 | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b Depreciation recapture | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c Branch loss recapture | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d Any other income recognition provision contained in the above-referenced regulations | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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:

Department of the Treasury
Internal Revenue Service

▶ See instructions for Schedule D (Form 1041).
▶ Attach to Schedule D to list additional transactions for lines 1a and 6a.

OMB No. 1545-0092

2011

Name of estate or trust

Employer identification number

THE ANN D. ROMNEY BLIND TRUST

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

1b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 1b -273,269.

For Paperwork Reduction Act Notice, see the Instructions for Form 1041.

Schedule D-1 (Form 1041) 2011

Employer identification number

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

(a) Description of property (Example: 100 sh. 7% preferred of "Z" Co.)	(b) Date acquired (mo., day, yr.)	(c) Date sold (mo., day, yr.)	(d) Sales price	(e) Cost or other basis (see instructions)	(f) Gain or (loss) Subtract (e) from (d)
6a GOLDMAN SACHS # [REDACTED] - NONCOVERED - SEE STMT	VARIOUS	12/31/2011	9,414,120.	9,596,642.	-182,522.
DISTRIBUTION FROM GS PERFORMANCE PARTNERS, LP	VARIOUS	12/30/2011	3,036.		3,036.
LONG TERM GAIN FROM FORM 8621	VARIOUS	VARIOUS			29.
DISPOSITION OF GOLDMAN SACHS 2002 EXCHANGE	VARIOUS	VARIOUS	2,740,409.	1,196,370.	1,544,039.
DISTRIBUTION IN EXCESS OF BASIS BC PTRS ASIA	VARIOUS	VARIOUS			470.
DISTRIBUTION IN EXCESS OF BASIS BC LLC	VARIOUS	VARIOUS			15,211.
DISPOSITION OF BC PTRS V JP MORGAN # [REDACTED] - SEE STMT	VARIOUS	VARIOUS	47,889.	47,889.	
JP MORGAN # [REDACTED] - INCL ON GGC K-1 - SEE STMT	VARIOUS	VARIOUS	2,580.		2,580.
	VARIOUS	VARIOUS	-2,580.		-2,580.
DISPOSITION OF BC, INC.	VARIOUS	VARIOUS	1,966,055.	1,966,055.	
DISPOSITION OF BC II, INC.	VARIOUS	VARIOUS	18,597.	18,597.	
DISPOSITION OF BC NY, INC.	VARIOUS	VARIOUS	115,241.	115,241.	
6b Total. Combine the amounts in column (f). Enter here and on Schedule D, line 6b					1,380,263.



SUPPLEMENT TO SCHEDULE D-1

=====

The Morgan Stanley 1099 is issued in the name of the trust but relates to income from Golden Gate Capital Fund, LP. In order to provide proper matching, the entire amount of the 1099-B was included as income and then removed. The income related to Golden Gate Capital Fund, LP is reported through a K-1 and included on the return through this investment.

Tax Year Account No. Legal Name
2011 R BRADFORD MALITTEE

REALIZED GAINS AND LOSSES

Supplemental Information - Consult your Form 1099 for tax reporting purposes

REALIZED GAIN AND LOSS SUMMARY

SHORT-TERM GAINS (LOSSES)		LONG-TERM GAINS (LOSSES)		ORDINARY GAINS (LOSSES)	
Net Covered Short-Term Gains (Losses)	(189,799.20)	Net Covered Long-Term Gains (Losses)	0.00	Net Ordinary Gains (Losses)	(1,094.11)
Net NonCovered Short-Term Gains (Losses)	(83,547.30)	Net NonCovered Long-Term Gains (Losses)	(182,521.99)		
Net 1099B Non Reportable Short-Term Gains (Losses)	0.00	Net 1099B Non Reportable Long-Term Gains (Losses)	0.00		
Net Miscellaneous Short-Term Gains (Losses)	0.00	Net Miscellaneous Long-Term Gains (Losses)	0.00	Net Miscellaneous Ordinary Gains (Losses)	0.00
Net Regulated Futures Contract Short-Term Gains (Losses)	0.00	Net Regulated Futures Contract Long-Term Gains (Losses)	0.00		
Total Short-Term Gains (Losses)	(273,346.50)	Total Long-Term Gains (Losses)	(182,521.99)	Total Ordinary Gains (Losses)	(1,094.11)

SHORT-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds ⁵	Total Accretion (Amortization)	Cost Basis ⁴	Total Gain (Loss)
Covered Short-Term Gains (Losses)							
THE GOLDMAN SACHS GROUP, INC. LINKED TO MSCI EAFE 0% DUE 07/03/2013 STRUCTURED NOTE (38146M301)	02/28/2011	12/13/2011	870.00	680,200.80	0.00	870,000.00	(189,799.20)
Net Covered Short-Term Gains (Losses)				680,200.80	0.00	870,000.00	(189,799.20)
NonCovered Short-Term Gains (Losses)							
GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES (38145N303)	04/22/2010	02/23/2011	53,079.31	492,576.00	0.00	500,537.89	(7,961.89)
ISHARES MSCI EMERGING MKT INDEX FUND ETF (464287234)	01/20/2011	02/28/2011	3,683.00	168,621.06	0.00	172,881.13	(4,260.07)
ISHARES TR-ISHARES MSCI EAFE INDEX FUND ETF (464287465)	01/20/2011	02/28/2011	11,651.00	716,956.11	0.00	684,587.13	32,368.98
EKSPORTFINANS ASA LINKED TO TPX INDEX 0% COUPON DUE 10/26/2011 STRUCTURED NOTE (282849375)	04/12/2010	03/14/2011	950.00	785,764.00	0.00	953,705.00	(167,941.00)
RABOBANK NEDERLAND LINKED TO TOPIX 0% COUPON DUE 11/07/2011 STRUCTURED NOTE (216847723)	09/30/2010	05/17/2011	1,240.00	1,237,284.40	0.00	1,240,000.00	(2,715.60)
BNP PARIBAS LINKED TO EUROSTOXX 50 DIV PTS 0% COUPON DUE 12/31/2012 STRUCTURED NOTE (05565A319)	11/19/2010	05/31/2011	1,500.00	1,613,250.00	0.00	1,491,000.00	122,250.00
THE GOLDMAN SACHS GROUP, INC. LINKED TO FX BASKET VS USD 0% COUPON DUE 02/04/2014 STRUCTURED NOTE (38143UE80)	09/27/2011	12/20/2011	1,770,000.00	1,714,712.28	0.00	1,770,000.00	(55,287.72)
Net NonCovered Short-Term Gains (Losses)				6,729,163.85	0.00	6,812,711.15	(83,547.30)

⁴ Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.
⁵ Sale Proceeds may have been adjusted by an option premium due to an option assignment.



Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

Tax Year 2011 Account No. Legal Name
R BRADFORD MALT TTEE

REALIZED GAINS AND LOSSES (Continued)

Supplemental Information - Consult your Form 1099 for tax reporting purposes

LONG-TERM GAINS (LOSSES)

Description (Product Identifier)	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds *	Total Accretion (Amortization)	Cost Basis *	Total Gain (Loss)
NonCovered Long-Term Gains (Losses)							
EKSPOITHANAS ASA LINKED TO MSCI EAFE AND EEM 0% COUPON DUE 01/24/2011 STRUCTURED NOTE (282649821)	12/17/2008	01/24/2011	615.00	861,307.50	0.00	615,000.00	246,307.50
BNP PARIBAS LINKED TO BASKET OF US STOCKS 0% COUPON DUE 05/02/2011 STRUCTURED NOTE (05565A574)	03/17/2010	05/02/2011	960.00	1,050,048.00	0.00	960,000.00	90,048.00
FHLB 3.625% 07/01/2011 JU (3133XRU6)	01/15/2009	07/01/2011	800,000.00	800,000.00	(39,296.00)	800,000.00	0.00
FHLB 5.375% 08/19/2011 FA (3133XGDD3)	08/18/2009	08/19/2011	200,000.00	200,000.00	(16,605.40)	200,000.00	0.00
FHLB 5.375% 08/19/2011 FA (3133XGDD3)	04/24/2008	08/19/2011	700,000.00	700,000.00	(46,676.00)	700,000.00	0.00
BNP PARIBAS LINK TO BRIC + IT VS JPY (FX) 0% COUPON DUE 9/22/2011 STRUCTURED NOTE (05567LZX8)	08/31/2009	09/22/2011	2,000,000.00	1,766,044.87	9,391.63	2,065,180.05	(299,135.18)
NORTEL NETWORKS CORPORATION CMN (656588508)		11/08/2011	27.00	0.50	0.00	No Cost	0.50 *
FHLB 4.875% 11/18/2011 MN (3133XPH9)	01/08/2009	11/18/2011	600,000.00	600,000.00	(53,400.00)	600,000.00	0.00
EKSPOITHANAS ASA LINKED TO ASIAN FX BASK VS USD 0% COUPON DUE JAN 2012 STRUCTURED NOTE (28264QU36)	12/01/2010	12/13/2011	500,000.00	461,782.50	0.00	500,000.00	(38,217.50)
GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES (38145N303)	04/22/2010	12/13/2011	52,965.23	460,267.84	0.00	499,462.11	(39,194.27)
RAABOBANK NEDERLAND, UTRECHT LINKD TO ISHARES FTSE/CHINA 0% COUPON DUE 5/7/2012 STRUCTURED NOTE (21886G805)	10/12/2009	12/13/2011	857.00	793,821.96	0.00	857,000.00	(63,178.04)
EKSPOITHANAS ASA LINKED TO GLOBAL BASKET VS USD 0% COUPON DUE MAY 2012 STRUCTURED NOTE (28264QT95)	10/28/2010	12/20/2011	1,000,000.00	920,847.00	0.00	1,000,000.00	(79,153.00)
FHLB 1.0% 12/28/2011 JD (3133XVBS2)	10/20/2010	12/28/2011	800,000.00	800,000.00	(7,228.00)	800,000.00	0.00
Net NonCovered Long-Term Gains (Losses)				9,414,120.17	(153,813.77)	9,596,642.16	(182,521.99)

* Basis may have been increased by accruals of market discount and/or original issue discount or decreased by premium amortization. This increase or decrease of basis assumes the investor has elected to include market discount in income currently and/or amortize premium currently. You should consult with your own tax advisor to determine your correct basis.

5 Sale Proceeds may have been adjusted by an option premium due to an option assignment.

8 Due to incomplete cost basis, gains may be incorrectly stated and should not be used for tax reporting purposes. Please consult with your tax advisor.



Realized and unrealized gains and loss values do not include securities for which cost basis is unavailable. The recognition of any loss reflected herein may be disallowed or deferred by the application of capital loss limitations, wash sale rules or other special tax rules, and you are strongly urged to consult your own outside tax and other advisors about this and all tax-related matters addressed in any way herein. All information regarding the cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account(s) were provided by you and/or a third party and Goldman Sachs makes no representation as to the accuracy and completeness of such information and it should not be relied upon as such.

Morgan Stanley

Private Wealth Management

A division of Morgan Stanley Smith Barney

1099 Consolidated Tax Statement
Tax Year 2011 Copy B For Recipient

ANN D ROMNEY BLIND TRUST
C/O ROPES & GRAY LLP, ONE
INTERNATIONAL PLACE
Boston MA 02110

MORGAN STANLEY DOMESTIC HOLDINGS, INC.
1300 THAMES STREET WHARF - 7TH FLOOR
BALTIMORE MD 21231
FEDERAL IDENTIFICATION NUMBER

Taxpayer ID Number:
Account Number:

Customer Service: 877-462-7621
Toll-free: 443-627-5020
For callers outside of the U.S.:

This is important tax information and is being furnished to the Internal Revenue Service. If you are required to file a return, a negligence penalty or other sanction may be imposed on you if this income is taxable and the IRS determines that it has not been reported.

IRS 2011 FORM 1099-DIV - DIVIDENDS AND DISTRIBUTIONS	
OMB NO. 1545-0110	
1a. TOTAL ORDINARY DIVIDENDS	\$150.14
1b. QUALIFIED DIVIDENDS	\$20.42
2a. TOTAL CAPITAL GAIN DISTRIBUTIONS	\$0.00
2b. UNRECAP. SEC. 1250 GAIN	\$0.00
2c. SECTION 1202 GAIN	\$0.00
2d. COLLECTIBLES (28%) GAIN	\$0.00
3. NON-DIVIDEND DISTRIBUTIONS	\$0.00
4. FEDERAL INCOME TAX WITHHELD	\$0.00
5. INVESTMENT EXPENSES	\$0.00
6. FOREIGN TAX PAID	\$0.00
8. CASH LIQUIDATION DISTRIBUTIONS	\$0.00
9. NON-CASH LIQUIDATION DISTRIBUTIONS	\$0.00
IRS 2011 FORM 1099-DIV - ORIGINAL ISSUE DISCOUNT	
OMB NO. 1545-0117	
1. ORIGINAL ISSUE DISCOUNT FOR 2011	\$0.00*
2. OTHER PERIODIC INTEREST	\$0.00
4. FEDERAL INCOME TAX WITHHELD	\$0.00
6. OID ON U.S. TREASURY OBLIGATIONS	\$0.00*
7. INVESTMENT EXPENSES	\$0.00

* This may not be the correct figure to report on your income tax return. See instructions on the back.

IRS 2011 FORM 1099-INT - INTEREST INCOME	
OMB NO. 1545-0112	
1. INTEREST INCOME	\$0.00
3. INTEREST ON U.S. SAVINGS BONDS AND TREASURY OBLIGATIONS	\$0.00
4. FEDERAL INCOME TAX WITHHELD	\$0.00
5. INVESTMENT EXPENSES	\$0.00
6. FOREIGN TAX PAID	\$0.00
8. TAX EXEMPT INTEREST	\$0.00
9. SPECIFIED PRIVATE ACTIVITY BOND INTEREST	\$0.00
10. TAX-EXEMPT BOND CUSIP NO.	
IRS 2011 FORM 1099-MISC - MISCELLANEOUS INCOME	
OMB NO. 1545-0115	
1. RENTS	\$0.00
2. ROYALTIES	\$0.00
3. OTHER INCOME	\$0.00
4. FEDERAL INCOME TAX WITHHELD	\$0.00
7. NON-EMPLOYEE COMPENSATION	\$0.00
8. SUBSTITUTE PAYMENTS IN LIEU OF DIVIDENDS OR INTEREST	\$0.00
IRS 2011 FORM 1099-B - PROCEEDS FROM BROKER AND BARTER EXCHANGE TRANSACTIONS	
OMB NO. 1545-0715	
2. SALES PRICE OF STOCKS, BONDS, ETC	\$2,579.93
3. COST AND OTHER BASIS	\$0.00
4. FEDERAL INCOME TAX WITHHELD	\$0.00
5. WASH SALE LOSS DISALLOWED	\$0.00

IMPORTANT TAX INFORMATION -- PLEASE RETAIN FOR YOUR RECORDS

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

Taxpayer's identifying number

THE ANN D. ROMNEY BLIND TRUST

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
- Secure transmissions
- E-payment options
- More accurate returns
- Easier filing method
- 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.

GAINS AND LOSSES FROM PASS-THRU ENTITIES

ATTACHMENT 2

NET SHORT-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

BCV PTRS	-552.
BCIP	13,473.
BCIP II - D (OTHER)	-63.
BCIP III	-25,832.
BROOKSIDE CAP INV, LP	-373,139.
BROOKSIDE CAP INV, INC.	34.
SANKATY HYA	29.
BCIP II	-18.
GS CAPITAL PARTNERS 2000, L.P.	-17,973.
GS HEDGE FUND PARTNERS LLC	16,457.
GS HEDGE FUND PARTNERS II LLC	6,123.
BC PTRS VIII	-13.
PROSPECT HARBOR INV	182.
BCV PTRS 2005	6,477.
ARI LP	32,920.
D3 FAMILY BULLDOG	-5,512.
BC PTRS IX	-91.
WHITEHALL STREET GLOBAL REAL ESTATE	-30,890.
SANKATY COPS INV IV	3,825.
SANKATY COPS INV (OFFSHORE) IV	26,168.
SSS I	10.
GGC CAPITAL OPPORTUNITY FUND LP	1,455.
BC PTRS X	-18.
ELLIOTT ASSOCIATES	57,159.
BROOKSIDE CAPITAL PTRS FUND II	-665,079.
SOLAMERE FOUNDERS FUND I-B LP	15,475.

TOTAL NET SHORT-TERM GAIN OR LOSS (ROUNDED)

-939,393.

ATTACHMENT 3

NET LONG-TERM GAIN (LOSS) FROM PARTNERSHIPS, S CORPORATIONS
AND OTHER FIDUCIARIES

15% MAX RATE LONG-TERM CAPITAL GAIN (LOSS)

PARTNERSHIPS, TRUSTS, S CORPORATIONS:

CCG INVESTMENTS BVI, LP	56.
CCG INVESTMENT FUND, LP	5,398.
BC INV	-267.
BC INV. VI	2,988.
BC INV. V	-3,480.
BC PTRS IV	-4,397.
BC PTRS VI	2,480.
BC PTRS VII	785,543.
BC PTRS VII-E	492,197.

GAINS AND LOSSES FROM PASS-THRU ENTITIESATTACHMENT 3 (CONT'D)

BC V MEZZANINE	-12,038.
BCV PTRS	-134,377.
BCIP	231,900.
BCIP I	-6,322.
BCIP II - D (OTHER)	-891.
BCIP III	331,424.
BROOKSIDE CAP INV, LP	871,177.
BROOKSIDE CAP INV, INC.	142,442.
SANKATY HYA	2,652.
BCIP II	-115,665.
GS 2002 EXCHANGE PLACE FUND LP	1,565.
GS CAPITAL PARTNERS 2000, L.P.	8,950.
GS CAPITAL PARTNERS III, L.P.	-10,388.
GS HEDGE FUND PARTNERS LLC	77,550.
WHITEHALL STREET RE IX LP	3,923.
WHITEHALL STREET RE XI LP	-20,501.
WHITEHALL STREET RE XIII LP	45,955.
GS HEDGE FUND PARTNERS II LLC	49,804.
BC PTRS VIII	472,746.
BC PTRS VIII-E	13,045.
GOLDEN GATE CAPITAL INV. FUND I	21,001.
GOLDEN GATE CAPITAL INV. FUND I	140,990.
PROSPECT HARBOR INV	119.
BCV PTRS 2005	88,202.
ARI LP	6,696.
D3 FAMILY BULLDOG	48,618.
BC PTRS (SQ) VIII	-297.
BC PTRS IX	2,981.
GGC INVESTMENT ANNEX FUND II, I	108,992.
WHITEHALL STREET GLOBAL REAL ES	-390,617.
111 CAP INV	-25.
SANKATY COPS INV IV	14,634.
SANKATY COPS INV (OFFSHORE) IV	-2,087.
SSS I	688.
GGC CAPITAL OPPORTUNITY FUND LP	221.
BC PTRS X	-3.
BC PTRS ASIA	6,877.
BCV PTRS 2007	69,308.
BCIP VENTURE	372,976.
ELLIOTT ASSOCIATES	133,366.
BROOKSIDE CAPITAL PTRS FUND II	82,880.
SOLAMERE FOUNDERS FUND I-B LP	12,992.
BC V MEZZANINE - SUSPENDED	4.

TOTAL 15% MAX RATE CAPITAL GAIN (LOSS)

3,951,985.

TOTAL NET LONG-TERM GAIN OR LOSS (ROUNDED)

3,951,985.

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONSATTACHMENT 4SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

BC, INC.	[REDACTED]	(NON-PTP)	
ORDINARY INCOME(LOSS)			1,961,325.
RELEASE OF SUSPENDED ORDINARY LOSS			-12,058.
NET INCOME OR ALLOWABLE LOSS			<u>1,949,267.</u>
BC II, INC.	[REDACTED]	(NON-PTP)	
ORDINARY INCOME(LOSS)			3,597.
NET INCOME OR ALLOWABLE LOSS			<u>3,597.</u>
BC NY, INC.	[REDACTED]	(NON-PTP)	
ORDINARY INCOME(LOSS)			115,141.
NET INCOME OR ALLOWABLE LOSS			<u>115,141.</u>
BCIP	[REDACTED]	(NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE			-676.
TRADE OR BUSINESS EXPENSE			-3,491.
NET INCOME OR ALLOWABLE LOSS			<u>-4,167.</u>
BCIP II - D (OTHER)	[REDACTED]	(NON-PTP)	
TRADE OR BUSINESS INTEREST EXPENSE			-1,992.
TRADE OR BUSINESS EXPENSE			-2,818.
NET INCOME OR ALLOWABLE LOSS			<u>-4,810.</u>
BROOKSIDE CAP INV, LP	[REDACTED]	(NON-PTP)	
TRADE OR BUSINESS EXPENSES			-324,769.
NET INCOME OR ALLOWABLE LOSS			<u>-324,769.</u>

THE ANN D. ROMNEY BLIND TRUST

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

<u>BROOKSIDE CAP INV, INC.</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
OTHER DEDUCTIONS			-3,003.
NET INCOME OR ALLOWABLE LOSS			<u>-3,003.</u>
<u>SANKATY ADVISORS</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			-456.
NET INCOME OR ALLOWABLE LOSS			<u>-456.</u>
<u>GS CAPITAL PARTNERS 2000, L.P.</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			51.
RENTAL REAL ESTATE INCOME (LOSS)			1,508.
NET INCOME OR ALLOWABLE LOSS			<u>1,559.</u>
<u>GS GLOBAL OPPORT. FUND LLC</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
TRADE OR BUSINESS INTEREST EXPENSE			-173,224.
OTHER TRADE/BUSINESS EXPENSES			-44,512.
NET INCOME OR ALLOWABLE LOSS			<u>-217,736.</u>
<u>GS HEDGE FUND PARTNERS LLC</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
INTEREST EXPENSE RELATED TO TRADING ACT.			-38,683.
OTHER TRADE OR BUSINESS EXPENSES			-69,241.
NET INCOME OR ALLOWABLE LOSS			<u>-107,924.</u>
<u>WHITEHALL STREET RE IX LP</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			-1,891.
RENTAL REAL ESTATE INCOME (LOSS)			3,586.
OTHER DEDUCTIONS			-50.
NET INCOME OR ALLOWABLE LOSS			<u>1,645.</u>

ATTACHMENT 4

THE ANN D. ROMNEY BLIND TRUST

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

<u>WHITEHALL STREET RE X LP</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			-513.
NET INCOME OR ALLOWABLE LOSS			<u>-513.</u>
 <u>WHITEHALL STREET RE XI LP</u>	 <u>[REDACTED]</u>	 <u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			230.
RENTAL REAL ESTATE INCOME (LOSS)			-77.
OTHER DEDUCTIONS			-6.
NET INCOME OR ALLOWABLE LOSS			<u>147.</u>
 <u>WHITEHALL STREET RE XII LP</u>	 <u>[REDACTED]</u>	 <u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			-24,705.
RENTAL REAL ESTATE INCOME (LOSS)			-432.
OTHER DEDUCTIONS			-87.
NET INCOME OR ALLOWABLE LOSS			<u>-25,224.</u>
 <u>WHITEHALL STREET RE XIII LP</u>	 <u>[REDACTED]</u>	 <u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			-4,281.
RENTAL REAL ESTATE INCOME (LOSS)			-14,950.
NET INCOME OR ALLOWABLE LOSS			<u>-19,231.</u>
 <u>GS HEDGE FUND PARTNERS II LLC</u>	 <u>[REDACTED]</u>	 <u>(NON-PTP)</u>	
INTEREST EXPENSE RELATED TO TRADING ACT.			-17,300.
OTHER TRADE OR BUSINESS EXPENSES			-31,469.
NET INCOME OR ALLOWABLE LOSS			<u>-48,769.</u>

THE ANN D. ROMNEY BLIND TRUST

[REDACTED]

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

<u>PROSPECT HARBOR INV</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
TRADE OR BUSINESS INTEREST EXPENSE			-3,760.
TRADE OR BUSINESS EXPENSES			-1,897.
NET INCOME OR ALLOWABLE LOSS			<u>-5,657.</u>

<u>BC, LLC</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			-835,943.
BC LLC - SUSPENDED			835,943.
NET INCOME OR ALLOWABLE LOSS			<u></u>

<u>ARI LP</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
TRADE OR BUSINESS EXPENSES			-2,572.
NET INCOME OR ALLOWABLE LOSS			<u>-2,572.</u>

<u>D3 FAMILY BULLDOG</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
ORDINARY INCOME (LOSS)			-4,263.
RENTAL REAL ESTATE INCOME (LOSS)			-47.
NET INCOME OR ALLOWABLE LOSS			<u>-4,310.</u>

<u>BC PTRS IX</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
TRADE OR BUSINESS INTEREST EXPENSE			-633.
TRADE OR BUSINESS EXPENSE			-156.
NET INCOME OR ALLOWABLE LOSS			<u>-789.</u>

[REDACTED]

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONSATTACHMENT 4 (CONT'D)SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONSWHITEHALL STREET GLOBAL REAL ESTATE LP(NON-PTP)

ORDINARY INCOME (LOSS)	-136,312.
RENTAL REAL ESTATE INCOME (LOSS)	-159,545.
OTHER RENTAL INCOME (LOSS)	-1,180.
TRADE OR BUSINESS EXPENSE	-347.
NET INCOME OR ALLOWABLE LOSS	<u>-297,384.</u>

111 CAP INV(NON-PTP)

TRADE OR BUSINESS EXPENSES	-3.
TRADE OR BUSINESS INTEREST EXPENSE	-2.
NET INCOME OR ALLOWABLE LOSS	<u>-5.</u>

SANKATY COPS INV IV(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE	-49.
TRADE OR BUSINESS EXPENSES	-91.
NET INCOME OR ALLOWABLE LOSS	<u>-140.</u>

SANKATY COPS INV (OFFSHORE) IV(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE	-54.
TRADE OR BUSINESS EXPENSE	-94.
NET INCOME OR ALLOWABLE LOSS	<u>-148.</u>

SSS I(NON-PTP)

TRADE OR BUSINESS INTEREST EXPENSE	-150.
TRADE OR BUSINESS EXPENSES	-32.
NET INCOME OR ALLOWABLE LOSS	<u>-182.</u>

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONSATTACHMENT 4 (CONT'D)SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

<u>GGC CAPITAL OPPORTUNITY FUND LP</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
ORDINARY INCOME(LOSS)			-6,496.
NET INCOME OR ALLOWABLE LOSS			<u>-6,496.</u>
<u>BC PTRS X</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
TRADE OR BUSINESS INTEREST EXPENSE			-2.
NET INCOME OR ALLOWABLE LOSS			<u>-2.</u>
<u>ELLIOTT ASSOCIATES</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
ORDINARY INCOME(LOSS)			-26,325.
INVESTMENT INTEREST EXPENSE			-19,270.
NET INCOME OR ALLOWABLE LOSS			<u>-45,595.</u>
<u>BROOKSIDE CAPITAL PTRS FUND II</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
TRADE OR BUSINESS INTEREST EXPENSE			-77,762.
TRADE OR BUSINESS EXPENSE			-140,476.
NET INCOME OR ALLOWABLE LOSS			<u>-218,238.</u>
<u>SOLAMERE FOUNDERS FUND I-B LP</u>	<u>[REDACTED]</u>	<u>(NON-PTP)</u>	
ORDINARY INCOME(LOSS)			45,884.
RENTAL REAL ESTATE INCOME(LOSS)			-56.
OTHER RENTAL INCOME(LOSS)			5.
TRADE OR BUSINESS INTEREST EXPENSE			-178.
TRADE OR BUSINESS EXPENSE			-3,125.
NET INCOME OR ALLOWABLE LOSS			<u>42,530.</u>

THE ANN D. ROMNEY BLIND TRUST

INCOME/LOSS FROM PARTNERSHIPS, ESTATES, TRUSTS, OR S CORPORATIONS

ATTACHMENT 4 (CONT'D)

SCHEDULE E, PART II-INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

GS HEDGE FUND PARTNERS LLC

(NON-PTP)

ORDINARY INCOME (LOSS)	749.
RENTAL REAL ESTATE INCOME (LOSS)	-16.
OTHER RENTAL INCOME (LOSS)	96.
NET INCOME OR ALLOWABLE LOSS	<u>829.</u>

GS HEDGE FUND PARTNERS II LLC

(NON-PTP)

ORDINARY INCOME (LOSS)	485.
RENTAL REAL ESTATE INCOME (LOSS)	-3.
OTHER RENTAL INCOME (LOSS)	44.
NET INCOME OR ALLOWABLE LOSS	<u>526.</u>

TOTAL INCOME/LOSS FROM PARTNERSHIPS AND S CORPORATIONS

777,121.

THE ANN D. ROMNEY BLIND TRUST

RENT AND ROYALTY SUMMARY

<u>PROPERTY</u>	<u>TOTAL INCOME</u>	<u>DEPLETION/ DEPR.</u>	<u>OTHER EXPENSES</u>	<u>UNALLOWABLE LOSS</u>	<u>ALLOWABLE NET INCOME</u>
BCIP II - D (OTHER)	87.				87.
PROSPECT HARBOR INV	31.				31.
BC PTRS IX	3.				3.
SSS I	1.				1.
SOLAMERE FOUNDERS FU	1,092.				1,092.
GS HEDGE FUND PARTNE	228.				228.
GS HEDGE FUND PARTNE	166.				166.
TOTALS	<u>1,608.</u>				<u>1,608.</u>

[REDACTED]

doi:10.1371/journal.pone.0142011

Totals	161,524.
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THE ANN D. ROMNEY BLIND TRUST



ATTACHMENT 6

FORM 6781, PART I -- SECTION 1256 CONTRACTS MARKED TO MARKET

DESCRIPTION	DATE ACQUIRED	DATE SOLD	GROSS SALES PRICE	COST OR BASIS	GAIN/ (LOSS)
WHITEHALL STREET RE XIII LP	VAR	VAR		1,529.	-1,529.
ELLIOT ASSOCIATES	VAR	VAR	34,403.		34,403.
GS HEDGE FUND PARTNERS, LLC	VAR	VAR	507.		507.
GS HEDGE FUND PARTNERS II, LLC	VAR	VAR	126.		126.
WHITEHALL ST GLOBAL 2007 RE	VAR	VAR		1,634.	-1,634.
BC PTRS VIII	VAR	VAR		1,626.	-1,626.
PROSPECT HARBOR INV	VAR	VAR	60.		60.
ARI LP	VAR	VAR	58,920.		58,920.
SSS I	VAR	VAR	1.		1.
SOLAMERE FOUNDERS FUND I-B LP	VAR	VAR		146.	-146.
BC PTRS IX	VAR	VAR	2.		2.
TOTAL GAINS AND LOSSES					<u>89,084.</u>

EXPLANATION OF INCOME AND DEDUCTIONSINCOMEATTACHMENT 7INTEREST INCOME

UNITED STATES GOVERNMENT INTEREST

GS GLOBAL OPPORT. FUND LLC	84,563.
GS HEDGE FUND PARTNERS LLC	8,507.
GS HEDGE FUND PARTNERS II LLC	3,728.
ARI LP	516.
ELLIOTT ASSOCIATES	1,346.
GOLDMAN SACHS #	444,339.
GOLDMAN SACHS # BOND AMORTIZATION	-173,814.
GOLDMAN SACHS # ACCRUED INT PAID	-6,484.

TOTAL

362,701.

FOREIGN INTEREST

GOLDMAN SACHS #	15,532.
GOLDMAN SACHS # - OID	23,624.
GOLDMAN SACHS # - BOND AMORTIZATION	-3,349.
GOLDMAN SACHS # - ACCRUED INT PAID	-7,963.
PROSPECT HARBOR INV	3,278.
SANKATY COPS INV IV	685.
SANKATY COPS INV (OFFSHORE) IV	789.
SSS I	68.
BCIP II-D (OTHER)	413.
BC PTRS IX	595.

TOTAL

33,672.

OTHER INTEREST

CCG INVESTMENTS BVI, LP	80.
CCG INVESTMENT FUND, LP	41.
BC, INC.	180.
BC INV	16.
BC INV. VI	76.
BC INV. V	8.
BC PTRS IV	262.
BC PTRS V	10.
BC PTRS VI	63.
BC PTRS VII-E	11,195.
BC V MEZZANINE	17.
BCV PTRS	2.

ATTACHMENT 7

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 7 (CONT'D)

BCIP	1,757.
BCIP II - D (OTHER)	9,837.
BCIP III	64,846.
BROOKSIDE CAP INV, LP	12,890.
BROOKSIDE CAP INV, INC.	780.
SANKATY ADVISORS	26.
SANKATY HYA	149.
SANKATY HYA III	2.
BCIP II	982.
GS 2002 EXCHANGE PLACE FUND LP	51.
GS CAPITAL PARTNERS 2000, L.P.	2,202.
GS GLOBAL OPPORT. FUND LLC	331,881.
GS HEDGE FUND PARTNERS LLC	41,971.
WHITEHALL STREET RE IX LP	65.
WHITEHALL STREET RE X LP	1.
WHITEHALL STREET RE XI LP	11.
WHITEHALL STREET RE XII LP	7.
WHITEHALL STREET RE XIII LP	2,352.
GS HEDGE FUND PARTNERS II LLC	19,048.
BC PTRS VIII	4.
BC PTRS VIII-E	2.
GOLDEN GATE CAPITAL INV. FUND	1,291.
GOLDEN GATE CAPITAL INV. FUND	15.
GOLDEN GATE CAPITAL INV. II (B	34.
PROSPECT HARBOR INV	14,974.
BCV PTRS 2005	54.
ARI LP	634.
D3 FAMILY BULLDOG	15.
BC PTRS IX	4,855.
GGC INVESTMENT ANNEX FUND II,	5.
WHITEHALL STREET GLOBAL REAL E	8,807.
111 CAP INV	1.
BCIP IV	98.
BC PTRS EUROPE III	2.
SANKATY COPS INV IV	1,784.
SANKATY COPS INV (OFFSHORE) IV	1,653.
SSS I	549.
GGC CAPITAL OPPORTUNITY FUND L	19,266.
BC PTRS X	18.
BC PTRS ASIA	5.
BCV PTRS 2007	26.
BCIP VENTURE	140.
ELLIOTT ASSOCIATES	2,912.
BROOKSIDE CAPITAL PTRS FUND II	5,443.
SOLAMERE FOUNDERS FUND I-B LP	35,738.
GOLDMAN SACHS #	394.

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 7 (CONT'D)

TOTAL	599,527.
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TOTAL INTEREST INCOME	995,900.
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ATTACHMENT 8

<u>DIVIDEND INCOME</u>	<u>QUALIFIED</u>	<u>TOTAL DIVS FOR THE YEAR</u>
FOREIGN DIVIDENDS		
GOLDMAN SACHS # [REDACTED]	38,317.	64,686.
TOTAL	38,317.	64,686.

OTHER DIVIDENDS

BC PTRS VII-E		9,816.
BCIP	4,529.	20,278.
BCIP I		1.
BCIP II - D (OTHER)	816.	817.
BCIP III	85,418.	157,473.
BROOKSIDE CAP INV, LP	73,262.	120,455.
BROOKSIDE CAP INV, INC.		16,279.
SANKATY HYA	9.	19.
BCIP II	733.	763.
GS 2002 EXCHANGE PLACE FUND LP	45,196.	45,196.
GS CAPITAL PARTNERS 2000, L.P.	9,647.	9,919.
GS CAPITAL PARTNERS III, L.P.	72.	611.
GS GLOBAL OPPORT. FUND LLC	2,531.	2,531.
GS HEDGE FUND PARTNERS LLC	19,271.	48,440.
WHITEHALL STREET RE IX LP		1.
WHITEHALL STREET RE X LP		3.
WHITEHALL STREET RE XI LP	32.	45.
WHITEHALL STREET RE XII LP		2.
WHITEHALL STREET RE XIII LP		4,318.
GS HEDGE FUND PARTNERS II LLC	8,811.	23,263.
BC PTRS VIII	312,458.	312,458.
BC PTRS VIII-E	81,097.	138,869.
PROSPECT HARBOR INV	136.	1,764.
ARI LP	1,495.	1,784.
D3 FAMILY BULLDOG	333.	7,869.
BC PTRS IX	504.	673.
WHITEHALL STREET GLOBAL REAL ESTA		3,842.
111 CAP INV	33.	33.
BCIP IV		27,168.
BC PTRS EUROPE III	15.	27.
SANKATY COPS INV IV	107.	107.

EXPLANATION OF INCOME AND DEDUCTIONSATTACHMENT 8 (CONT'D)

SANKATY COPS INV (OFFSHORE) IV	117.	117.
SSS I	22.	41.
GGC CAPITAL OPPORTUNITY FUND LP		18,509.
BC PTRS X	661.	682.
BC PTRS ASIA	17,433.	19,303.
ELLIOTT ASSOCIATES	20,689.	23,637.
BROOKSIDE CAPITAL PTRS FUND II	59,766.	78,172.
SOLAMERE FOUNDERS FUND I-B LP	28,823.	44,843.
GOLDMAN SACHS # [REDACTED]	40,274.	452,980.
DIVIDENDS FROM FORM(S) 8621		432.
JP MORGAN # [REDACTED]	20.	150.
JP MORGAN # [REDACTED] INCL ON GGC K-1	-20.	-150.
TOTAL	<u>814,290.</u>	<u>1,593,540.</u>
US GOVT INT REPORTED AS DIVIDENDS		
GOLDMAN SACHS # [REDACTED]		<u>156,157.</u>
TOTAL		<u>156,157.</u>
TOTAL DIVIDEND INCOME	<u>852,607.</u>	<u>1,814,383.</u>

ATTACHMENT 9OTHER INCOME

OTHER INCOME/(LOSS)	3,428.
OTHER PORTFOLIO INCOME/(LOSS)	5,378.
SECTION 988 GAIN/(LOSS)	4,129.
SECTION 987 GAIN/(LOSS)	32,677.
OTHER ORDINARY INCOME/(LOSS)	-8,497.
SWAP INCOME/(LOSS)	128,021.
SELF-CHARGED INTEREST	26,589.
SECTION 59(E) (2) DEDUCTION	-6,342.
CANCELLATION OF DEBT INCOME	76,733.
SUBPART F INCOME/(LOSS)	5,700.
SECTION 1244 STOCK LOSS	-711.
PFIC INCOME/(LOSS)	180,638.
FEE INCOME/(LOSS)	15.
DEPLETION	-260.
INVOLUNTARY CONVERSIONS	29.
FORWARD CONTRACT GAIN/(LOSS)	108.
GS # [REDACTED] - ORDINARY INCOME	-1,094.
FORM 5471 SUBPART F INCOME	<u>2,722.</u>

Other Income/(Loss)	3,428
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Absolute Return Investors, LP	(11)
Bain Capital Investors, Inc.	1
Bain Capital Investors V, Inc.	1
Bain Capital Partners IV, LP	13
Bain Capital Partners IX, LP	93
Bain Capital V Mezzanine Partners, LP	5
BCIP Associates	1,432
BCIP Associates II-D	370
BCIP Associates III	1,219
Brookside Capital Investors, Inc.	4
Brookside Capital Investors, LP	1,310
Goldman Sachs Hedge Fund Partners II, LLC	364
Goldman Sachs Hedge Fund Partners, LLC	(591)
Prospect Harbor Investors, LLC	438
Sankaty Credit Opportunities Investors (Offshore) IV, LP	94
Sankaty Credit Opportunities Investors IV, LLC	(390)
Sankaty High Yield Asset Investors, LLC	380
Sankaty Special Situation Investors I, LLC	11
Solamere Founders Fund I-B, LP	(1,342)
Whitehall Street Real Estate LP IX	19
Whitehall Street Real Estate LP XI	8

Other Portfolio Income/(Loss)	5,378
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BCIP Associates II-D	45
Golden Gate Capital Opportunity Fund, LP	798
Goldman Sachs Hedge Fund Partners II, LLC	99
Goldman Sachs Hedge Fund Partners, LLC	(21)
Solamere Founders Fund I-B, LP	38
The D3 Family Bulldog Fund, LP	588
Whitehall Street Global Real Estate LP 2007	3,712
Whitehall Street Real Estate LP XIII	119

Section 988 Gain/(Loss)	4,129
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Absolute Return Investors, LP	(15,144)
Bain Capital Partners Asia, LP	1
Bain Capital Partners Europe III, LP	(14)
Bain Capital Partners VIII-E, LP	(2,340)
Bain Capital Partners IX, LP	(13)
BCIP Associates	(6)
BCIP Associates II-D	10
Goldman Sachs 2002 Exchange Place Fund, LP	(42)
Goldman Sachs Hedge Fund Partners II, LLC	5,538
Goldman Sachs Hedge Fund Partners, LLC	9,181
GS Capital Partners 2000 LP	3,141
GS Capital Partners III LP	12
Prospect Harbor Investors, LLC	(32)
Sankaty Credit Opportunities Investors (Offshore) IV, LP	352

Sankaty Credit Opportunities Investors IV, LLC	212
Sankaty Special Situation Investors I, LLC	(1)
Solamere Founders Fund I-B, LP	(759)
Whitehall Street Global Real Estate LP 2007	3,858
Whitehall Street Real Estate LP IX	1
Whitehall Street Real Estate LP XI	11
Whitehall Street Real Estate LP XIII	163
Section 987 Gain/(Loss)	32,677
Bain Capital Partners VIII-E, LP	(1,515)
Goldman Sachs Hedge Fund Partners II, LLC	(19)
Goldman Sachs Hedge Fund Partners, LLC	(45)
Whitehall Street Global Real Estate LP 2007	32,983
Whitehall Street Real Estate LP IX	313
Whitehall Street Real Estate LP XI	115
Whitehall Street Real Estate LP XIII	845
Other Ordinary Income/(Loss)	(8,497)
BCIP Associates II-D	269
Bain Capital Partners IX, LP	(266)
Goldman Sachs Global Opportunities Fund LLC	6,022
Goldman Sachs Hedge Fund Partners II, LLC	(3,672)
Goldman Sachs Hedge Fund Partners, LLC	(6,534)
Prospect Harbor Investors, LLC	(4,286)
Sankaty Special Situation Investors I, LLC	(30)
Swap Income/(Loss)	128,021
Absolute Return Investors, LP	788
Bain Capital Partners IX, LP	(9,978)
BCIP Associates II-D	2,353
Brookside Capital Investors, Inc.	193
Brookside Capital Investors, LP	71,467
Brookside Capital Partners Fund II, LP	60,827
Prospect Harbor Investors, LLC	2,164
Sankaty Credit Opportunities Investors (Offshore) IV, LP	30
Sankaty Credit Opportunities Investors IV, LLC	28
Sankaty Special Situation Investors I, LLC	53
Solamere Founders Fund I-B, LP	96
Self-charged Interest	26,589
Whitehall Street Global Real Estate LP 2007	26,589
Section 59(e)(2) Deduction	(6,342)
Goldman Sachs Hedge Fund Partners, LLC	(587)
Goldman Sachs Hedge Fund Partners II, LLC	(516)
Sankaty Credit Opportunities Investors IV, LLC	(1)
Solamere Founders Fund I-B, LP	(5,238)

Cancellation of debt	76,733
Bain Capital Incorporated	550
Bain Capital Partners IX, LP	262
BCIP Associates II-D	1
Goldman Sachs Hedge Fund Partners II, LLC	12
Goldman Sachs Hedge Fund Partners, LLC	17
GS Capital Partners 2000 LP	6,158
Prospect Harbor Investors, LLC	3,125
Sankaty Credit Opportunities Investors IV, LLC	745
Sankaty Special Situation Investors I, LLC	30
Solamere Founders Fund I-B, LP	2,701
Whitehall Street Global Real Estate LP 2007	63,132
Subpart F Income/(Loss)	5,700
Goldman Sachs Global Opportunities Fund LLC	5,631
Sankaty Credit Opportunities Investors IV, LLC	12
Sankaty Credit Opportunities Investors (Offshore) IV, LP	14
Solamere Founders Fund I-B, LP	43
Section 1244 Stock	(711)
BCIP Associates I	(711)
PFIC Income/(Loss)	180,638
Absolute Return Investors, LP	(25)
BCIP Associates III	179,830
Sankaty Credit Opportunities Investors IV, LLC	187
Solamere Founders Fund I-B, LP	646
Fee Income/(Loss)	15
BCIP Associates II-D	10
Prospect Harbor Investors, LLC	5
Depletion	(260)
Sankaty Credit Opportunities Investors IV, LLC	(2)
Solamere Founders Fund I-B, LP	(258)
Involuntary Conversions	29
Goldman Sachs Hedge Fund Partners, LLC	17
Goldman Sachs Hedge Fund Partners II, LLC	12
Forward Contract Gain/(Loss)	108
Solamere Founders Fund I-B, LP	108

EXPLANATION OF INCOME AND DEDUCTIONS

ATTACHMENT 9 (CONT'D)

TOTAL OTHER INCOME

449,263.

DEDUCTIONS

ATTACHMENT 10

INTEREST EXPENSE

NONALLOCABLE:

BCIP III
GS HEDGE FUND PARTNERS LLC
WHITEHALL STREET RE XIII LP
GS HEDGE FUND PARTNERS II LLC
D3 FAMILY BULLDOG
WHITEHALL STREET GLOBAL REAL E
GGC CAPITAL OPPORTUNITY FUND L
ELLIOTT ASSOCIATES
SOLAMERE FOUNDERS FUND I-B LP

15,235.
3,892.
23.
1,866.
49.
12,982.
8.
904.
5,483.

TOTAL NONALLOCABLE

40,442.

NET INTEREST EXPENSE

40,442.

ATTACHMENT 11

AMOUNTS PAID OR SET ASIDE FOR CHARITABLE PURPOSES

AMOUNTS PAID FROM CURRENT YEAR'S INCOME

WHITEHALL STREET RE XI LP
WHITEHALL STREET GLOBAL REAL E
GGC CAPITAL OPPORTUNITY FUND L
BC PTRS X
SOLAMERE FOUNDERS FUND I-B LP

3.
33.
3.
2.
122.

TOTAL PAID FROM CURRENT YEAR'S INCOME

163.

EXPLANATION OF INCOME AND DEDUCTIONS

ATTACHMENT 12

OTHER DEDUCTIONS SUBJECT TO THE 2% FLOOR

NONALLOCABLE:

CCG INVESTMENTS BVI, LP	950.
CCG INVESTMENT FUND, LP	21,482.
ABRY BROADCAST II	215.
BC INV	1.
BC INV. VI	63.
BC PTRS IV	11.
BC PTRS VI	53.
BCV PTRS	28.
BCIP	422.
BCIP I	218.
BCIP II - D (OTHER)	4.
BCIP III	147.
BROOKSIDE CAP INV, LP	1,261.
BROOKSIDE CAP INV, INC.	9.
BCIP II	3,646.
GS 2002 EXCHANGE PLACE FUND LP	27,486.
GS CAPITAL PARTNERS 2000, L.P.	7,062.
GS CAPITAL PARTNERS III, L.P.	775.
GS HEDGE FUND PARTNERS LLC	82,908.
WHITEHALL STREET RE IX LP	308.
WHITEHALL STREET RE XI LP	174.
WHITEHALL STREET RE XII LP	20.
WHITEHALL STREET RE XIII LP	2,555.
GS HEDGE FUND PARTNERS II LLC	38,862.
BC PTRS VIII	5.
BC PTRS VIII-E	3.
GOLDEN GATE CAPITAL INV. FUND	10,249.
GOLDEN GATE CAPITAL INV. FUND	3,804.
GOLDEN GATE CAPITAL INV. II (B	555.
GGC INV. II-A ADJUNCT (BVI) LP	65.
D3 FAMILY BULLDOG	14,114.
BC PTRS IX	11.
GGC INVESTMENT ANNEX FUND II,	2,025.
WHITEHALL STREET GLOBAL REAL E	3,018.
BC PTRS EUROPE III	1.
SANKATY COPS INV IV	1.
SANKATY COPS INV (OFFSHORE) IV	1.
GGC CAPITAL OPPORTUNITY FUND L	1,479.
BC PTRS X	31.
BC PTRS ASIA	2.
BCV PTRS 2007	1.

[REDACTED]




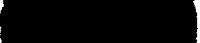
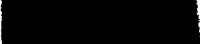

EXPLANATION OF INCOME AND DEDUCTIONS

ATTACHMENT 12 (CONT'D)

ELLIOTT ASSOCIATES	[REDACTED]	2,699.	
CCG INVESTMENTS BVI, LP - SUSP		-814.	
SOLAMERE FOUNDERS FUND I-B LP	[REDACTED]	90,219.	
GOLDMAN SACHS # [REDACTED]		142,417.	
TOTAL NONALLOCABLE			<u>458,546.</u>
TOTAL DEDUCTIONS SUBJECT TO 2% FLOOR			458,546.
LESS: 2% FLOOR LIMITATION			0
NET OTHER DEDUCTIONS SUBJECT TO 2% FLOOR			<u><u>458,546.</u></u>

[REDACTED]

TAX-EXEMPT INCOME (GROSS)

RESIDENT TAX-EXEMPT INTEREST		
GS HEDGE FUND PARTNERS LLC		13.
GS HEDGE FUND PARTNERS II LLC		6.
		<hr/>
TOTAL RESIDENT TAX-EXEMPT INTEREST		19.
NONRESIDENT TAX-EXEMPT INTEREST		
GS GLOBAL OPPORT. FUND LLC		153.
GS HEDGE FUND PARTNERS LLC		210.
GS HEDGE FUND PARTNERS II LLC		97.
SOLAMERE FOUNDERS FUND I-B LP		2.
		<hr/>
TOTAL NONRESIDENT TAX-EXEMPT INTEREST		462.
TOTAL TAX-EXEMPT INCOME		<hr/> <u>481.</u>