Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

or Section 4947(a)(1) Trust Treated as Private Foundation

▶ Do not enter Social Security numbers on this form as it may be made public.

▶ Information about Form 990-PF and its separate instructions is at *www.irs.gov/form990pf*.

OMB No 1545-0052

2013

Open to Public Inspection

For calendar year 2013 or tax year beginning 10/1/2013 , and ending 9/30/2014

Name of foundation: FRICK H C FOR CITY OF PGH

A Employer identification number: 25-6018759

Number and street (or P O box number if mail is not delivered to street address): BNY Mellon, N A. - P O Box 185 | Room/suite:

B Telephone number (see instructions): (412) 234-5784

City or town: Pittsburgh | State: PA | ZIP code: 15230-0185

Foreign country name | Foreign province/state/county | Foreign postal code

C If exemption application is pending, check here ▶ ☐

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

D 1. Foreign organizations, check here ▶ ☐

2. Foreign organizations meeting the 85% test, check here and attach computation ▶ ☐

H Check type of organization: ☐ Section 501(c)(3) exempt private foundation ☒ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation

E If private foundation status was terminated under section 507(b)(1)(A), check here ▶ ☐

I Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ $ 17,044,905

J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) ____________ (Part I, column (d) must be on cash basis)

F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶ ☐

ENVELOPE POSTMARK DATE FEB 10 2015

SCANNED FEB 20 2015

RECEIVED FEB 13 2015 OGDEN, UT IRS-OSC

Part I Analysis of Revenue and Expenses

(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))

	Line		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc , received (attach schedule)				
	2	Check ▶ ☒ if the foundation is **not** required to attach Sch B				
	3	Interest on savings and temporary cash investments				
	4	Dividends and interest from securities	520,199	519,307		
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	896,580			
	b	Gross sales price for all assets on line 6a 3,819,622				
	7	Capital gain net income (from Part IV, line 2)		896,580		
	8	Net short-term capital gain				
	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less Cost of goods sold				
	c	Gross profit or (loss) (attach schedule)				
	11	Other income (attach schedule)	73	73		
	12	**Total.** Add lines 1 through 11	1,416,852	1,415,960	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	50,694	30,416		20,278
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule)				
	b	Accounting fees (attach schedule)				
	c	Other professional fees (attach schedule)				
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	12,744	1,049		
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)	1,248	1,248		
	24	**Total operating and administrative expenses.** Add lines 13 through 23	64,686	32,713	0	20,278
	25	Contributions, gifts, grants paid	819,620			819,620
	26	**Total expenses and disbursements.** Add lines 24 and 25	884,306	32,713	0	839,898
	27	Subtract line 26 from line 12.				
	a	**Excess of revenue over expenses and disbursements**	532,546			
	b	**Net investment income** (if negative, enter -0-)		1,383,247		
	c	**Adjusted net income** (if negative, enter -0-)			0	

Part II **Balance Sheets** Attached schedules and amounts in the description column should be for end-of-year amounts only. (See instructions.)

			Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing	-25,592		
	2	Savings and temporary cash investments	1,183,781	108,511	108,511
	3	Accounts receivable ▶			
		Less: allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less: allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7	Other notes and loans receivable (attach schedule) ▶			
		Less. allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments—U S. and state government obligations (attach schedule)			
	b	Investments—corporate stock (attach schedule)			
	c	Investments—corporate bonds (attach schedule)			
	11	Investments—land, buildings, and equipment. basis ▶			
		Less. accumulated depreciation (attach schedule) ▶			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	14,593,190	16,177,797	16,936,394
	14	Land, buildings, and equipment. basis ▶			
		Less. accumulated depreciation (attach schedule) ▶			
	15	Other assets (describe ▶)			
	16	**Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)	15,751,379	16,286,308	17,044,905
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	**Total liabilities** (add lines 17 through 22)	0	0	
Net Assets or Fund Balances		**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27	Capital stock, trust principal, or current funds	15,751,379	16,286,308	
	28	Paid-in or capital surplus, or land, bldg , and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
	30	**Total net assets or fund balances** (see instructions)	15,751,379	16,286,308	
	31	**Total liabilities and net assets/fund balances** (see instructions)	15,751,379	16,286,308	

Part III **Analysis of Changes in Net Assets or Fund Balances**

1	Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	15,751,379
2	Enter amount from Part I, line 27a	2	532,546
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	2,383
4	Add lines 1, 2, and 3	4	16,286,308
5	Decreases not included in line 2 (itemize) ▶	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	16,286,308

Part IV Capital Gains and Losses for Tax on Investment Income

	(a) List and describe the kind(s) of property sold (e g , real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo , day, yr)	(d) Date sold (mo , day, yr)
1a	See Attached Statement			
b	See Attached Statement			
c	See Attached Statement			
d	See Attached Statement			
e	See Attached Statement			

	(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a				0
b				0
c				0
d				0
e				0

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
a				0
b				0
c				0
d				0
e				0

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	896,580
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	0

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? [X] Yes [ ] No
If "Yes," the foundation does not qualify under section 4940(e) Do not complete this part

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2012	783,658	15,938,953	0.049166
2011			0 000000
2010			0 000000
2009			0 000000
2008			0 000000

2	**Total** of line 1, column (d)	2	0 049166
3	Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0 049166
4	Enter the net value of noncharitable-use assets for 2013 from Part X, line 5	4	
5	Multiply line 4 by line 3	5	
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	0
7	Add lines 5 and 6	7	0
8	Enter qualifying distributions from Part XII, line 4	8	0

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter: ______ (attach copy of letter if necessary—see instructions)				
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☐ and enter 1% of Part I, line 27b			1	27,665
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)				
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)			2	0
3	Add lines 1 and 2			3	27,665
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			4	
5	**Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0-			5	27,665
6	Credits/Payments:				
a	2013 estimated tax payments and 2012 overpayment credited to 2013	6a	9,116		
b	Exempt foreign organizations—tax withheld at source	6b			
c	Tax paid with application for extension of time to file (Form 8868)	6c			
d	Backup withholding erroneously withheld	6d			
7	Total credits and payments. Add lines 6a through 6d			7	9,116
8	Enter any **penalty** for underpayment of estimated tax. Check here ☐ if Form 2220 is attached			8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶			9	18,549
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶			10	0
11	Enter the amount of line 10 to be: **Credited to 2014 estimated tax** ▶	Refunded ▶		11	0

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)?	1b		X
	If the answer is "Yes" to **1a** *or* **1b**, *attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year. **(1)** On the foundation. ▶ $ ______ **(2)** On foundation managers. ▶ $ ______			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ▶ $ ______			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year?	4b	N/A	
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ PA			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2013 or the taxable year beginning in 2013 (see instructions for Part XIV)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? *If "Yes," attach a schedule listing their names and addresses*	10		X

Part VII-A Statements Regarding Activities *(continued)*

		Line	Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ BNY MELLON, N A. Telephone no ▶ (412) 234-5784
Located at ▶ P O BOX 185, PITTSBURGH, PA ZIP+4 ▶ 15230-0185

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041**—Check here ▶ ☒
and enter the amount of tax-exempt interest received or accrued during the year ▶ 15

		Line	Yes	No
16	At any time during calendar year 2013, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See the instructions for exceptions and filing requirements for Form TD F 90-22.1. If "Yes," enter the name of the foreign country ▶			

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

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

			Line	Yes	No
1a	During the year did the foundation (either directly or indirectly)				
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☒ Yes ☐ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)–(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?		1b		X
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐				
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2013?		1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)).				
a	At the end of tax year 2013, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2013?	☐ Yes ☒ No			
	If "Yes," list the years ▶ 20____, 20____, 20____, 20____				
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement—see instructions)		2b	N/A	
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ 20____, 20____, 20____, 20____				
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 2013 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969; **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2013)*		3b	N/A	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?		4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2013?		4b		X

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

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

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

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

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

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

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

b If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? **5b** N/A

Organizations relying on a current notice regarding disaster assistance check here ▶ ☐

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? N/A ☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53.4945–5(d).

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** X (No)

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **7b** N/A

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

1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N.A. P O Box 185 Pittsburgh, PA 15230-0185	TRUSTEE SEE ATTACHED	103,667	NONE	NONE
BNY Mellon, N A. P O Box 185 Pittsburgh, PA 15230-0185	FEE REIMBURSEMENT	-52,973	N/A	N/A

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

(a) Name and address of each employee paid more than $50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

Total number of other employees paid over $50,000 ▶ NONE

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *(continued)*

3 Five highest-paid independent contractors for professional services (see instructions). If none, enter "NONE."

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
NONE		
Total number of others receiving over $50,000 for professional services ▶		NONE

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc	Expenses
1 NONE	
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See instructions	
3 NONE	
Total. Add lines 1 through 3 ▶	NONE

Part X **Minimum Investment Return** (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc, purposes.			
a	Average monthly fair market value of securities		1a	16,412,037
b	Average of monthly cash balances		1b	524,095
c	Fair market value of all other assets (see instructions)		1c	
d	**Total** (add lines 1a, b, and c)		1d	16,936,132
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e		
2	Acquisition indebtedness applicable to line 1 assets		2	
3	Subtract line 2 from line 1d		3	16,936,132
4	Cash deemed held for charitable activities. Enter 1 ½ % of line 3 (for greater amount, see instructions)		4	254,042
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4		5	16,682,090
6	**Minimum investment return.** Enter 5% of line 5		6	834,105

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

1	Minimum investment return from Part X, line 6		1	834,105
2a	Tax on investment income for 2013 from Part VI, line 5	2a 27,665		
b	Income tax for 2013. (This does not include the tax from Part VI.)	2b		
c	Add lines 2a and 2b		2c	27,665
3	Distributable amount before adjustments. Subtract line 2c from line 1		3	806,440
4	Recoveries of amounts treated as qualifying distributions		4	
5	Add lines 3 and 4		5	806,440
6	Deduction from distributable amount (see instructions)		6	
7	**Distributable amount** as adjusted Subtract line 6 from line 5. Enter here and on Part XIII, line 1		7	806,440

Part XII **Qualifying Distributions** (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc —total from Part I, column (d), line 26	1a	839,898
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc, purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	839,898
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	839,898

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

Part XIII Undistributed Income (see instructions)

		(a) Corpus	(b) Years prior to 2012	(c) 2012	(d) 2013
1 Distributable amount for 2013 from Part XI, line 7					806,440
2 Undistributed income, if any, as of the end of 2013:					
a Enter amount for 2012 only				0	
b Total for prior years: 20___, 20___, 20___					
3 Excess distributions carryover, if any, to 2013					
a From 2008					
b From 2009					
c From 2010	2,100,079				
d From 2011	79				
e From 2012					
f **Total** of lines 3a through e		2,100,158			
4 Qualifying distributions for 2013 from Part XII, line 4: ▶ $ 839,898					
a Applied to 2012, but not more than line 2a					
b Applied to undistributed income of prior years (Election required—see instructions)					
c Treated as distributions out of corpus (Election required—see instructions)					
d Applied to 2013 distributable amount					806,440
e Remaining amount distributed out of corpus		33,458			
5 Excess distributions carryover applied to 2013 *(If an amount appears in column (d), the same amount must be shown in column (a).)*					
6 **Enter the net total of each column as indicated below:**					
a Corpus Add lines 3f, 4c, and 4e Subtract line 5		2,133,616			
b Prior years' undistributed income. Subtract line 4b from line 2b			0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed					
d Subtract line 6c from line 6b. Taxable amount—see instructions					
e Undistributed income for 2012. Subtract line 4a from line 2a Taxable amount—see instructions				0	
f Undistributed income for 2013. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2014					0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (see instructions)					
8 Excess distributions carryover from 2008 not applied on line 5 or line 7 (see instructions)					
9 **Excess distributions carryover to 2014.** Subtract lines 7 and 8 from line 6a		2,133,616			
10 Analysis of line 9.					
a Excess from 2009					
b Excess from 2010	2,100,079				
c Excess from 2011	79				
d Excess from 2012					
e Excess from 2013	33,458				

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2013, enter the date of the ruling . . . ▶

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

	Tax year	Prior 3 years			(e) Total
	(a) 2013	(b) 2012	(c) 2011	(d) 2010	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					0
b 85% of line 2a					0
c Qualifying distributions from Part XII, line 4 for each year listed					0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					0
3 Complete 3a, b, or c for the alternative test relied upon.					
a "Assets" alternative test—enter. (1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					0
c "Support" alternative test—enter. (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

Part XV Supplementary Information (Complete this part only if the foundation had $5,000 or more in assets at any time during the year—see instructions.)

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

a The name, address, and telephone number or e-mail address of the person to whom applications should be addressed.

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines·

NOT APPLICABLE

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

NOT APPLICABLE

Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
See Attached Statement				
Total . . . . ▶ 3a				819,620
b *Approved for future payment*				
NONE				
Total . . . . ▶ 3b				NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	520,199	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	896,580	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a	900001			73	
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)		0		1,416,852	0

13 **Total.** Add line 12, columns (b), (d), and (e) . . . 13 1,416,852

(See worksheet in line 13 instructions to verify calculations.)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)
	NOT APPLICABLE

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

			Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?			
a	Transfers from the reporting foundation to a noncharitable exempt organization of:			
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions:			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

d If the answer to any of the above is "Yes," complete the following schedule. Column **(b)** should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column **(d)** the value of the goods, other assets, or services received.

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
		NOT APPLICABLE	

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

b If "Yes," complete the following schedule.

(a) Name of organization	(b) Type of organization	(c) Description of relationship

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 officer or trustee: [signature] Date: 1/5/2015 Title: VICE PRESIDENT

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☒ if self-employed	PTIN
Shawn P. Hanlon	[signature]	1/5/2015		P00965923
Firm's name ▶ PRICEWATERHOUSECOOPERS LLP			Firm's EIN ▶ 13-4008324	
Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219			Phone no (412) 355-6000	

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	3,819,622	2,923,042	896,580
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1	X	FHLMC GOLD G04219 5 5%	3128M6AU2			11/26/2013		4/15/2014	11	12				0	-1
2	X	FHLMC GOLD G04219 5 5%	3128M6AU2			2/27/2014		4/15/2014	57	63				0	-6
3	X	FHLMC GOLD G04219 5 5%	3128M6AU2			3/25/2014		4/15/2014	23	25				0	-2
4	X	FHLMC GOLD G04219 5 5002	3128M6AU2			6/10/2010		5/15/2014	106	113				0	-7
5	X	FHLMC GOLD G04219 5 5002	3128M6AU2			8/29/2013		5/15/2014	19	21				0	-2
6	X	FHLMC GOLD G04219 5 5002	3128M6AU2			9/10/2013		5/15/2014	10	10				0	0
7	X	FHLMC GOLD G04219 5 5002	3128M6AU2			11/14/2013		5/15/2014	10	10				0	0
8	X	FHLMC GOLD G04219 5 5002	3128M6AU2			11/26/2013		5/15/2014	10	10				0	0
9	X	FHLMC GOLD G04219 5 5002	3128M6AU2			2/27/2014		5/15/2014	48	53				0	-5
10	X	FHLMC GOLD G04219 5 5002	3128M6AU2			3/25/2014		5/15/2014	19	21				0	-2
11	X	FHLMC GOLD G04219 5 5002	3128M6AU2			4/25/2014		5/15/2014	19	22				0	-3
12	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		6/15/2014	188	201				0	-13
13	X	FHLMC GOLD G04219 5 5%	3128M6AU2			8/29/2013		6/15/2014	34	37				0	-3
14	X	FHLMC GOLD G04219 5 5%	3128M6AU2			9/10/2013		6/15/2014	17	18				0	-1
15	X	FHLMC GOLD G04219 5 5%	3128M6AU2			11/14/2013		6/15/2014	17	19				0	-2
16	X	FHLMC GOLD G04219 5 5%	3128M6AU2		X	11/26/2013		6/15/2014	17	19				0	-2
17	X	FHLMC GOLD G04219 5 5%	3128M6AU2			2/27/2014		6/15/2014	85	94				0	-9
18	X	FHLMC GOLD G04219 5 5%	3128M6AU2			3/25/2014		6/15/2014	34	38				0	-4
19	X	FHLMC GOLD G04219 5 5%	3128M6AU2			4/25/2014		6/15/2014	34	38				0	-4
20	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		7/15/2014	124	133				0	-9
21	X	FHLMC GOLD G04219 5 5%	3128M6AU2			8/29/2013		7/15/2014	23	24				0	-1
22	X	FHLMC GOLD G04219 5 5%	3128M6AU2			9/10/2013		7/15/2014	11	12				0	-1
23	X	FHLMC GOLD G04219 5 5%	3128M6AU2			11/14/2013		7/15/2014	11	12				0	-1
24	X	FHLMC GOLD G04219 5 5%	3128M6AU2			11/26/2013		7/15/2014	11	12				0	-1
25	X	FHLMC GOLD G04219 5 5%	3128M6AU2			2/27/2014		7/15/2014	56	62				0	-6
26	X	FHLMC GOLD G04219 5 5%	3128M6AU2			3/25/2014		7/15/2014	23	25				0	-2
27	X	FHLMC GOLD G04219 5 5%	3128M6AU2			4/25/2014		7/15/2014	23	25				0	-2
28	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/11/2014		7/15/2014	34	38				0	-4
29	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/20/2014		7/15/2014	23	25				0	-2
30	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		8/15/2014	149	159				0	-10
31	X	FHLMC GOLD G04219 5 5%	3128M6AU2			8/29/2013		8/15/2014	27	29				0	-2
32	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		12/15/2013	108	107				0	1
33	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		1/15/2014	84	84				0	0
34	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		2/15/2014	84	84				0	0
35	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		3/15/2014	111	110				0	1
36	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		4/15/2014	109	108				0	1
37	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		5/15/2014	116	115				0	1
38	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		6/15/2014	134	133				0	1
39	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		7/15/2014	156	156				0	0
40	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		8/15/2014	143	142				0	1
41	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		9/15/2014	172	171				0	1
42	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		10/15/2013	82	82				0	0
43	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		10/15/2013	264	262				0	2
44	X	GNMA POOL # 782105 5 0%	36241KKS6			6/14/2007		11/15/2013	42	42				0	0
45	X	GNMA POOL # 782105 5 0%	36241KKS6			5/10/2007		11/15/2013	135	134				0	1
46	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		11/15/2013	272	289				0	-17
47	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		12/15/2013	157	167				0	-10
48	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		1/15/2014	217	230				0	-13
49	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		2/15/2014	244	259				0	-15
50	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		3/15/2014	43	45				0	-2
51	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		4/15/2014	95	101				0	-6
52	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		5/15/2014	164	174				0	-10
53	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		6/15/2014	133	141				0	-8
54	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		10/15/2013	154	166				0	-12
55	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		11/15/2013	190	204				0	-14
56	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		12/15/2013	295	317				0	-22
57	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		1/15/2014	376	404				0	-28
58	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		2/15/2014	299	322				0	-23
59	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		3/15/2014	374	402				0	-28
60	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		4/15/2014	124	133				0	-9
61	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		5/15/2014	175	188				0	-13
62	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		6/15/2014	440	472				0	-32
63	X	FHLMC GOLD G05337 5 5%	3128M7HN9			6/10/2010		7/15/2014	15	16				0	-1
64	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		7/15/2014	59	63				0	-4
65	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		8/15/2014	361	383				0	-22
66	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		9/15/2014	36	38				0	-2
67	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		10/15/2013	650	677				0	-27
68	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		11/15/2013	20	21				0	-1

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	3,819,622	2,923,042	896,580
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
69	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		12/15/2013	289	301				0	-12
70	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		1/15/2014	20	21				0	-1
71	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		2/15/2014	19	20				0	-1
72	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		3/15/2014	18	19				0	-1
73	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		4/15/2014	168	175				0	-7
74	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		5/15/2014	188	195				0	-7
75	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		6/15/2014	153	159				0	-6
76	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		7/15/2014	36	37				0	-1
77	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		10/8/2013	3,174	3,173				0	1
78	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		11/8/2013	3,405	3,404				0	1
79	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		12/8/2013	3,098	3,097				0	1
80	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		1/8/2014	2,793	2,792				0	1
81	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		2/8/2014	3,001	3,000				0	1
82	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		3/8/2014	2,968	2,966				0	2
83	X	AMCAR 2011-3 A3 1 17% 1	03064PAC5			6/8/2011		4/8/2014	65	65				0	0
84	X	BBVA US SENIOR SA UNI 3 25	055299AJ0			6/28/2012		5/16/2014	10,000	10,000				0	0
85	X	BBVA US SENIOR SA UNI 3 25	055299AJ0			6/29/2012		5/16/2014	10,000	10,000				0	0
86	X	BNY MELLON LARGE CAP STI	05569M103			11/2/2007		12/18/2013	35,000	67,124				0	-32,124
87	X	BNY MELLON LARGE CAP STI	05569M103			11/2/2007		2/4/2014	40,000	79,216				0	-39,216
88	X	BNY MELLON LARGE CAP STI	05569M103			11/2/2007		2/27/2014	20,000	37,353				0	-17,353
89	X	BNY MELLON LARGE CAP STI	05569M103			11/2/2007		3/20/2014	30,000	55,350				0	-25,350
90	X	BNY MELLON INCOME STOCK	05569M301			12/20/2006		11/1/2013	50,000	56,945				0	-6,945
91	X	BNY MELLON INCOME STOCK	05569M301			5/14/2010		12/18/2013	17,028	11,231				0	5,797
92	X	BNY MELLON INCOME STOCK	05569M301			12/12/2012		12/18/2013	343	277				0	66
93	X	BNY MELLON INCOME STOCK	05569M301			12/9/2013		12/18/2013	14,406	14,325				0	81
94	X	BNY MELLON INCOME STOCK	05569M301			11/19/2009		12/18/2013	18,222	11,614				0	6,608
95	X	BNY MELLON INCOME STOCK	05569M301			12/20/2006		2/4/2014	40,000	47,713				0	-7,713
96	X	BNY MELLON INCOME STOCK	05569M301			11/19/2009		2/4/2014	20,000	13,232				0	6,768
97	X	BNY MELLON INCOME STOCK	05569M301			12/20/2006		2/27/2014	10,000	11,289				0	-1,289
98	X	BNY MELLON INCOME STOCK	05569M301			12/20/2006		5/2/2014	50,000	55,299				0	-5,299
99	X	BNY MELLON INCOME STOCK	05569M301			12/20/2006		5/22/2014	30,000	32,862				0	-2,862
100	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		2/15/2014	108	114				0	-6
101	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		3/15/2014	97	103				0	-6
102	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		5/15/2014	167	177				0	-10
103	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		4/15/2014	153	162				0	-9
104	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		6/15/2014	161	171				0	-10
105	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		7/15/2014	185	197				0	-12
106	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		8/15/2014	106	113				0	-7
107	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		9/15/2014	96	102				0	-6
108	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		10/15/2013	607	618				0	-11
109	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		10/23/2013	18,326	18,462				17	-119
110	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		11/15/2013	329	356				0	-27
111	X	FHLMC GOLD G05477 4 5%	3128M7M29			8/27/2013		11/15/2013	41	43				0	-2
112	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		12/15/2013	249	269				0	-20
113	X	FHLMC GOLD G05477 4 5%	3128M7M29			8/27/2013		12/15/2013	31	33				0	-2
114	X	FHLMC GOLD G05477 4 5%	3128M7M29			5/18/2012		12/15/2013	31	34				0	-3
115	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		1/15/2014	93	101				0	-8
116	X	FHLMC GOLD G05477 4 5%	3128M7M29			8/27/2013		1/15/2014	12	12				0	0
117	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		8/15/2014	18	19				0	-1
118	X	FHLMC GOLD A90393 5 0%	312938NJ8			3/8/2010		9/15/2014	18	19				0	-1
119	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		10/15/2013	149	158				0	-9
120	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		11/15/2013	128	136				0	-8
121	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		12/15/2013	90	95				0	-5
122	X	FHLMC GOLD A92821 5 0%	312941D20			7/22/2010		1/15/2014	164	174				0	-10
123	X	FHLMC GOLD G05477 4 5%	3128M7M29			5/18/2012		1/15/2014	12	13				0	-1
124	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		2/15/2014	295	319				0	-24
125	X	FHLMC GOLD G05477 4 5%	3128M7M29			8/27/2013		2/15/2014	37	39				0	-2
126	X	FHLMC GOLD G05477 4 5%	3128M7M29			5/18/2012		2/15/2014	37	40				0	-3
127	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		3/15/2014	37	40				0	-3
128	X	FHLMC GOLD G05477 4 5%	3128M7M29			8/27/2013		3/15/2014	5	5				0	0
129	X	FHLMC GOLD G05477 4 5%	3128M7M29			5/18/2012		3/15/2014	5	5				0	0
130	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		4/15/2014	137	149				0	-12
131	X	FHLMC GOLD G05477 4 5%	3128M7M29			8/27/2013		4/15/2014	17	18				0	-1
132	X	FHLMC GOLD G05477 4 5%	3128M7M29			5/18/2012		4/15/2014	17	19				0	-2
133	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		5/15/2014	145	156				0	-11
134	X	FHLMC GOLD G05477 4 5%	3128M7M29			8/27/2013		5/15/2014	18	19				0	-1
135	X	FHLMC GOLD G05477 4 5%	3128M7M29			5/18/2012		5/15/2014	18	20				0	-2
136	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/28/2014		5/15/2014	18	19				0	-1

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	3,819,622	2,923,042	896,580
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
137	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		6/15/2014	289	313				0	-24
138	X	FHLMC GOLD G05477 4 5%	3128M7M29			8/27/2013		6/15/2014	36	38				0	-2
139	X	FHLMC GOLD G05477 4 5%	3128M7M29			5/18/2012		6/15/2014	36	39				0	-3
140	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/28/2014		6/15/2014	36	39				0	-3
141	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		7/15/2014	342	370				0	-28
142	X	FHLMC GOLD G05477 4 5%	3128M7M29			8/27/2013		7/15/2014	43	45				0	-2
143	X	FHLMC GOLD G05477 4 5%	3128M7M29			5/18/2012		7/15/2014	43	46				0	-3
144	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/28/2014		7/15/2014	43	46				0	-3
145	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		8/15/2014	233	252				0	-19
146	X	FHLMC GOLD G05477 4 5%	3128M7M29			8/27/2013		8/15/2014	29	31				0	-2
147	X	FHLMC GOLD G05477 4 5%	3128M7M29			5/18/2012		8/15/2014	29	32				0	-3
148	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/28/2014		8/15/2014	29	31				0	-2
149	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/18/2012		9/15/2014	317	343				0	-26
150	X	FHLMC GOLD G05477 4 5%	3128M7M29			8/27/2013		9/15/2014	40	42				0	-2
151	X	FHLMC GOLD G05477 4 5%	3128M7M29			5/18/2012		9/15/2014	40	43				0	-3
152	X	BNY MELLON INCOME STOCK	05569M301			12/20/2006		6/17/2014	50,000	52,811				0	-2,811
153	X	BNY MELLON INCOME STOCK	05569M301			12/20/2006		8/1/2014	55,000	59,367				0	-4,367
154	X	BNY MELLON INCOME STOCK	05569M301			12/20/2006		8/22/2014	50,000	52,329				0	-2,329
155	X	BANK OF AMERICA CORP 5 7	060505CL6			1/11/2007		1/15/2014	27,536	25,492				0	2,044
156	X	BANK OF AMERICA CORP 5 7	060505CL6			11/28/2006		1/15/2014	22,029	20,614				0	1,415
157	X	BANK OF AMERICA CORP 5 7	060505CL6			12/18/2006		1/15/2014	27,536	25,753				0	1,783
158	X	BEAR STEARNS CO INC 5 55	073902PN2			1/20/2012		6/24/2014	22,013	21,401				0	612
159	X	CRH AMERICA INC 5 3% 1	12626PAE3			10/24/2006		10/15/2013	10,000	10,000				0	0
160	X	CRH AMERICA INC 5 3% 1	12626PAE3			9/13/2006		10/15/2013	10,000	10,000				0	0
161	X	CITIGROUP INC 5 0% 9/	172967CQ2			6/29/2011		2/12/2014	10,248	10,467				0	-219
162	X	CITIGROUP INC 6 125% 1	172967EM9			11/14/2007		9/19/2014	33,952	29,872				0	4,080
163	X	CONAGRA FOODS INC 3 2	205887BR2			1/15/2013		8/4/2014	2,966	3,017				0	-51
164	X	FG GOLD POOL T49004 3 0	31287CAD4			11/5/2013		12/15/2013	59	60				0	-1
165	X	FG GOLD POOL T49004 3 0	31287CAD4			11/5/2013		1/15/2014	108	111				0	-3
166	X	FG GOLD POOL T49004 3 0	31287CAD4			11/5/2013		2/15/2014	98	100				0	-2
167	X	FG GOLD POOL T49004 3 0	31287CAD4			11/5/2013		3/15/2014	63	65				0	-2
168	X	FHLMC GOLD G04219 5 5%	3128M6AU2			9/10/2013		8/15/2014	14	15				0	-1
169	X	FHLMC GOLD G04219 5 5%	3128M6AU2			11/14/2013		8/15/2014	14	15				0	-1
170	X	FHLMC GOLD G04219 5 5%	3128M6AU2			11/26/2013		8/15/2014	14	15				0	-1
171	X	FHLMC GOLD G04219 5 5%	3128M6AU2			2/27/2014		8/15/2014	68	75				0	-7
172	X	FHLMC GOLD G04219 5 5%	3128M6AU2			3/25/2014		8/15/2014	27	30				0	-3
173	X	FHLMC GOLD G04219 5 5%	3128M6AU2			4/25/2014		8/15/2014	27	30				0	-3
174	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/11/2014		8/15/2014	41	45				0	-4
175	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/20/2014		8/15/2014	27	30				0	-3
176	X	FHLMC GOLD G04219 5 5%	3128M6AU2			3/25/2014		9/15/2014	29	32				0	-3
177	X	FHLMC GOLD G04219 5 5%	3128M6AU2			4/25/2014		9/15/2014	29	32				0	-3
178	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/11/2014		9/15/2014	43	48				0	-5
179	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/20/2014		9/15/2014	29	32				0	-3
180	X	FHLMC GOLD G04719 5 5%	3128M6SG4			3/9/2011		10/15/2013	238	255				0	-17
181	X	FHLMC GOLD G05938 5 0%	3128M74X1			7/19/2010		10/15/2013	348	369				0	-21
182	X	FHLMC GOLD G05477 4 5%	3128M7M29			4/28/2014		9/15/2014	40	43				0	-3
183	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		10/15/2013	446	474				0	-28
184	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		11/15/2013	367	390				0	-23
185	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		12/15/2013	356	378				0	-22
186	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		1/15/2014	16,190	16,169				0	21
187	X	FHLMC GOLD G18305 4 0%	3128MMKT9			12/7/2012		1/15/2014	345	367				0	-22
188	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		10/15/2013	316	325				0	-9
189	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		11/15/2013	212	217				0	-5
190	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		12/15/2013	216	221				0	-5
191	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		1/15/2014	247	253				0	-6
192	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		2/15/2014	217	223				0	-6
193	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		3/15/2014	263	270				0	-7
194	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		4/15/2014	211	217				0	-6
195	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		5/15/2014	264	271				0	-7
196	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		6/15/2014	412	423				0	-11
197	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		7/15/2014	293	301				0	-8
198	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		8/15/2014	384	394				0	-10
199	X	FHLMC GOLD G18473 3 0%	3128MMQ30			8/1/2013		9/15/2014	320	328				0	-8
200	X	FHLMC GOLD G18489 3 0%	3128MMRK1			11/18/2013		1/15/2014	157	162				0	-5
201	X	FHLMC GOLD G18489 3 0%	3128MMRK1			11/18/2013		2/15/2014	151	156				0	-5
202	X	FHLMC GOLD G18489 3 0%	3128MMRK1			11/18/2013		3/15/2014	149	154				0	-5
203	X	FHLMC GOLD G18489 3 0%	3128MMRK1			11/18/2013		4/15/2014	207	214				0	-7
204	X	FHLMC GOLD G18489 3 0%	3128MMRK1			11/18/2013		5/15/2014	175	181				0	-6

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	3,819,622	2,923,042	896,580
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
205	X	FHLMC GOLD G18489 3 0%	3128MMRK1			11/18/2013		6/15/2014	215	222				0	-7
206	X	FHLMC GOLD G18489 3 0%	3128MMRK1			11/18/2013		7/15/2014	267	276				0	-9
207	X	FHLMC GOLD G18489 3 0%	3128MMRK1			11/18/2013		8/15/2014	247	255				0	-8
208	X	FHLMC GOLD G18489 3 0%	3128MMRK1			11/18/2013		9/15/2014	228	236				0	-8
209	X	FHLMC GOLD POOL C91738 4	3128P74X8			2/4/2014		3/15/2014	27	29				0	-2
210	X	FHLMC GOLD POOL C91738 4	3128P74X8			2/4/2014		4/15/2014	52	56				0	-4
211	X	FHLMC GOLD POOL C91738 4	3128P74X8			2/4/2014		5/15/2014	59	63				0	-4
212	X	FHLMC GOLD POOL C91738 4	3128P74X8			2/4/2014		6/15/2014	112	119				0	-7
213	X	FHLMC GOLD POOL C91738 4	3128P74X8			2/4/2014		7/15/2014	113	120				0	-7
214	X	FHLMC GOLD POOL C91738 4	3128P74X8			2/4/2014		8/15/2014	117	125				0	-8
215	X	FHLMC GOLD POOL C91738 4	3128P74X8			2/4/2014		9/15/2014	109	116				0	-7
216	X	FHLMC GOLD POOL C91339 4	3128P7PY3			2/4/2014		3/15/2014	103	110				0	-7
217	X	FHLMC GOLD POOL C91339 4	3128P7PY3			2/4/2014		4/15/2014	99	106				0	-7
218	X	FHLMC GOLD POOL C91339 4	3128P7PY3			2/4/2014		5/15/2014	109	117				0	-8
219	X	FHLMC GOLD POOL C91339 4	3128P7PY3			2/4/2014		6/15/2014	109	117				0	-8
220	X	FHLMC GOLD POOL C91339 4	3128P7PY3			2/4/2014		7/15/2014	125	134				0	-9
221	X	FHLMC GOLD POOL C91339 4	3128P7PY3			2/4/2014		8/15/2014	150	160				0	-10
222	X	FHLMC GOLD POOL C91339 4	3128P7PY3			2/4/2014		9/15/2014	106	114				0	-8
223	X	FHLMC GOLD POOL J15724 4	3128PVLD0			10/23/2013		12/15/2013	213	228				0	-15
224	X	FHLMC GOLD POOL J15724 4	3128PVLD0			10/23/2013		1/15/2014	681	728				0	-47
225	X	FHLMC GOLD POOL J15724 4	3128PVLD0			10/23/2013		2/15/2014	180	193				0	-13
226	X	FHLMC GOLD POOL J15724 4	3128PVLD0			10/23/2013		3/15/2014	706	755				0	-49
227	X	FHLMC GOLD POOL J15724 4	3128PVLD0			10/23/2013		4/15/2014	166	178				0	-12
228	X	FHLMC GOLD POOL J15724 4	3128PVLD0			10/23/2013		5/15/2014	319	341				0	-22
229	X	FHLMC GOLD POOL J15724 4	3128PVLD0			10/23/2013		6/15/2014	181	193				0	-12
230	X	FHLMC GOLD POOL J15724 4	3128PVLD0			10/23/2013		7/15/2014	443	474				0	-31
231	X	FHLMC GOLD POOL J15724 4	3128PVLD0			10/23/2013		8/15/2014	539	576				0	-37
232	X	FHLMC GOLD POOL J15724 4	3128PVLD0			10/23/2013		9/15/2014	633	677				0	-44
233	X	F H L M C GOLD C09055 4 0%	31292SBY5			3/25/2014		4/15/2014	29	31				0	-2
234	X	F H L M C GOLD C09055 4 0%	31292SBY5			3/25/2014		5/15/2014	27	28				0	-1
235	X	F H L M C GOLD C09055 4 0%	31292SBY5			3/25/2014		6/15/2014	41	43				0	-2
236	X	F H L M C GOLD C09055 4 0%	31292SBY5			3/25/2014		6/20/2014	5,127	5,054				0	73
237	X	FHLMC GOLD G04219 5 5%	3128M6AU2			6/10/2010		9/15/2014	158	169				0	-11
238	X	FHLMC GOLD G04219 5 5%	3128M6AU2			8/29/2013		9/15/2014	29	31				0	-2
239	X	FHLMC GOLD G04219 5 5%	3128M6AU2			9/10/2013		9/15/2014	14	16				0	-2
240	X	FHLMC GOLD G04219 5 5%	3128M6AU2			11/14/2013		9/15/2014	14	16				0	-2
241	X	FHLMC GOLD G04219 5 5%	3128M6AU2			11/26/2013		9/15/2014	14	16				0	-2
242	X	FHLMC GOLD G04219 5 5%	3128M6AU2			2/27/2014		9/15/2014	72	79				0	-7
243	X	FG GOLD POOL T49004 3 0%	31287CAD4			11/5/2013		4/15/2014	60	61				0	-1
244	X	FG GOLD POOL T49004 3 0%	31287CAD4			11/5/2013		5/15/2014	60	61				0	-1
245	X	FG GOLD POOL T49004 3 0%	31287CAD4			11/5/2013		6/15/2014	61	62				0	-1
246	X	FG GOLD POOL T49004 3 0%	31287CAD4			11/5/2013		7/15/2014	63	64				0	-1
247	X	FG GOLD POOL T49004 3 0%	31287CAD4			11/5/2013		8/15/2014	63	64				0	-1
248	X	FG GOLD POOL T49004 3 0%	31287CAD4			11/5/2013		9/15/2014	63	64				0	-1
249	X	FHLMC GOLD POOL T49005 3	31287CAE2			2/19/2014		3/15/2014	90	94				0	-4
250	X	FHLMC GOLD POOL T49005 3	31287CAE2			2/19/2014		4/15/2014	653	682				0	-29
251	X	FHLMC GOLD POOL T49005 3	31287CAE2			2/19/2014		5/15/2014	76	79				0	-3
252	X	FHLMC GOLD POOL T49005 3	31287CAE2			2/19/2014		6/15/2014	625	652				0	-27
253	X	FHLMC GOLD POOL T49005 3	31287CAE2			2/19/2014		7/15/2014	74	78				0	-4
254	X	FHLMC GOLD POOL T49005 3	31287CAE2			2/19/2014		8/15/2014	727	759				0	-32
255	X	FHLMC GOLD POOL T49005 3	31287CAE2			2/19/2014		9/15/2014	72	75				0	-3
256	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		10/15/2013	101	108				0	-7
257	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		11/15/2013	74	79				0	-5
258	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		12/15/2013	80	86				0	-6
259	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		1/15/2014	69	74				0	-5
260	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		2/15/2014	64	68				0	-4
261	X	FHLMC GOLD G04216 5 5%	3128M6AR9			1/30/2014		2/15/2014	32	35				0	-3
262	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		3/15/2014	38	41				0	-3
263	X	FHLMC GOLD G04216 5 5%	3128M6AR9			1/30/2014		3/15/2014	19	21				0	-2
264	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		4/15/2014	72	78				0	-6
265	X	FHLMC GOLD G04216 5 5%	3128M6AR9			1/30/2014		4/15/2014	36	40				0	-4
266	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		5/15/2014	61	66				0	-5
267	X	FHLMC GOLD G04216 5 5%	3128M6AR9			1/30/2014		5/15/2014	30	34				0	-4
268	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		6/15/2014	41	44				0	-3
269	X	FHLMC GOLD G04216 5 5%	3128M6AR9			1/30/2014		6/15/2014	20	22				0	-2
270	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		7/15/2014	38	41				0	-3
271	X	FHLMC GOLD G04216 5 5%	3128M6AR9			1/30/2014		7/15/2014	19	21				0	-2
272	X	FHLMC GOLD G04216 5 5%	3128M6AR9			7/21/2010		8/15/2014	38	41				0	-3

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Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	3,819,622	2,923,042	896,580
Other sales	0	0	0

	Check "X" to include in Part IV	Description		CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
273	X	FHLMC GOLD G04216	5.5%	3128M6AR9			1/30/2014		8/15/2014	19	21				0	-2
274	X	FHLMC GOLD G04216	5.5%	3128M6AR9			7/21/2010		9/15/2014	56	61				0	-5
275	X	FHLMC GOLD G04216	5.5%	3128M6AR9			1/30/2014		9/15/2014	28	31				0	-3
276	X	FHLMC GOLD G04219	5.5%	3128M6AU2			6/10/2010		10/15/2013	214	229				0	-15
277	X	FHLMC GOLD G04219	5.5%	3128M6AU2			8/29/2013		10/15/2013	39	42				0	-3
278	X	FHLMC GOLD G04219	5.5%	3128M6AU2			9/10/2013		10/15/2013	19	21				0	-2
279	X	FHLMC GOLD G04219	5.5%	3128M6AU2			6/10/2010		11/15/2013	263	282				0	-19
280	X	FHLMC GOLD G04219	5.5%	3128M6AU2			8/29/2013		11/15/2013	48	52				0	-4
281	X	FHLMC GOLD G04219	5.5%	3128M6AU2			9/10/2013		11/15/2013	24	26				0	-2
282	X	FHLMC GOLD G04219	5.5%	3128M6AU2			6/10/2010		12/15/2013	203	217				0	-14
283	X	FHLMC GOLD G04219	5.5%	3128M6AU2			8/29/2013		12/15/2013	37	40				0	-3
284	X	FHLMC GOLD G04219	5.5%	3128M6AU2			9/10/2013		12/15/2013	18	20				0	-2
285	X	FHLMC GOLD G04219	5.5%	3128M6AU2			11/14/2013		12/15/2013	18	20				0	-2
286	X	FHLMC GOLD G04219	5.5%	3128M6AU2			11/26/2013		12/15/2013	18	20				0	-2
287	X	FHLMC GOLD G04219	5.5%	3128M6AU2			6/10/2010		1/15/2014	255	273				0	-18
288	X	FHLMC GOLD G04219	5.5%	3128M6AU2			8/29/2013		1/15/2014	46	50				0	-4
289	X	FHLMC GOLD G04219	5.5%	3128M6AU2			9/10/2013		1/15/2014	23	25				0	-2
290	X	FHLMC GOLD G04219	5.5%	3128M6AU2			11/14/2013		1/15/2014	23	25				0	-2
291	X	FHLMC GOLD G04219	5.5%	3128M6AU2			11/26/2013		1/15/2014	23	25				0	-2
292	X	FHLMC GOLD G04219	5.5%	3128M6AU2			6/10/2010		2/15/2014	175	187				0	-12
293	X	FHLMC GOLD G04219	5.5%	3128M6AU2			8/29/2013		2/15/2014	32	34				0	-2
294	X	FHLMC GOLD G04219	5.5%	3128M6AU2			9/10/2013		2/15/2014	16	17				0	-1
295	X	FHLMC GOLD G04219	5.5%	3128M6AU2			11/14/2013		2/15/2014	16	17				0	-1
296	X	FHLMC GOLD G04219	5.5%	3128M6AU2			11/26/2013		2/15/2014	16	17				0	-1
297	X	FHLMC GOLD G04219	5.5%	3128M6AU2			6/10/2010		3/15/2014	160	171				0	-11
298	X	FHLMC GOLD G04219	5.5%	3128M6AU2			8/29/2013		3/15/2014	29	31				0	-2
299	X	FHLMC GOLD G04219	5.5%	3128M6AU2			9/10/2013		3/15/2014	15	16				0	-1
300	X	FHLMC GOLD G04219	5.5%	3128M6AU2			11/14/2013		3/15/2014	15	16				0	-1
301	X	FHLMC GOLD G04219	5.5%	3128M6AU2			11/26/2013		3/15/2014	15	16				0	-1
302	X	FHLMC GOLD G04219	5.5%	3128M6AU2			2/27/2014		3/15/2014	73	80				0	-7
303	X	FHLMC GOLD G04219	5.5%	3128M6AU2			6/10/2010		4/15/2014	125	134				0	-9
304	X	FHLMC GOLD G04219	5.5%	3128M6AU2			8/29/2013		4/15/2014	23	25				0	-2
305	X	FHLMC GOLD G04219	5.5%	3128M6AU2			9/10/2013		4/15/2014	11	12				0	-1
306	X	FHLMC GOLD G04219	5.5%	3128M6AU2			11/14/2013		4/15/2014	11	12				0	-1
307	X	FHLMC GOLD G05337	5.5%	3128M7HN9			6/10/2010		8/15/2014	371	399				0	-28
308	X	FHLMC GOLD G05337	5.5%	3128M7HN9			6/10/2010		9/15/2014	154	166				0	-12
309	X	FHLMC GOLD G05477	4.5%	3128M7M29			4/18/2012		10/15/2013	783	848				0	-65
310	X	FHLMC GOLD G05477	4.5%	3128M7M29			3/13/2013		10/15/2013	98	107				0	-9
311	X	FHLMC GOLD G05477	4.5%	3128M7M29			3/13/2013		10/15/2013	49	54				0	-5
312	X	FHLMC GOLD G05477	4.5%	3128M7M29			8/27/2013		10/15/2013	49	52				0	-3
313	X	FHLMC GOLD G05477	4.5%	3128M7M29			3/13/2013		10/23/2013	4,636	4,722				0	-86
314	X	FHLMC GOLD G05477	4.5%	3128M7M29			3/13/2013		10/23/2013	2,318	2,361				0	-43
315	X	GNMA POOL # 782105	5.0%	36241KKS6			5/10/2007		4/15/2014	210	209				0	1
316	X	GNMA POOL # 782105	5.0%	36241KKS6			6/14/2007		5/15/2014	76	75				0	1
317	X	GNMA POOL # 782105	5.0%	36241KKS6			5/10/2007		5/15/2014	242	241				0	1
318	X	GNMA POOL # 782105	5.0%	36241KKS6			6/14/2007		6/15/2014	43	43				0	0
319	X	GNMA POOL # 782105	5.0%	36241KKS6			5/10/2007		6/15/2014	138	138				0	0
320	X	GNMA POOL # 782105	5.0%	36241KKS6			6/14/2007		7/15/2014	63	63				0	0
321	X	GNMA POOL # 782105	5.0%	36241KKS6			5/10/2007		7/15/2014	202	201				0	1
322	X	GNMA POOL # 782105	5.0%	36241KKS6			6/14/2007		8/15/2014	46	46				0	0
323	X	GNMA POOL # 782105	5.0%	36241KKS6			5/10/2007		8/15/2014	149	148				0	1
324	X	GNMA POOL # 782105	5.0%	36241KKS6			6/14/2007		9/15/2014	48	47				0	1
325	X	GNMA POOL # 782105	5.0%	36241KKS6			5/10/2007		9/15/2014	153	152				0	1
326	X	FHLMC GOLD A95828	4.5%	312944PM7			12/17/2010		11/15/2013	661	673				0	-12
327	X	FHLMC GOLD A95828	4.5%	312944PM7			12/17/2010		12/15/2013	686	699				0	-13
328	X	FHLMC GOLD A95828	4.5%	312944PM7			12/17/2010		1/15/2014	335	342				0	-7
329	X	FHLMC GOLD A95828	4.5%	312944PM7			12/17/2010		2/15/2014	370	377				0	-7
330	X	FHLMC GOLD A95828	4.5%	312944PM7			1/30/2014		2/15/2014	74	80				0	-6
331	X	FHLMC GOLD A95828	4.5%	312944PM7			12/17/2010		3/15/2014	285	290				0	-5
332	X	GNMA POOL # 782105	5.0%	36241KKS6			6/14/2007		12/15/2013	77	77				0	0
333	X	GNMA POOL # 782105	5.0%	36241KKS6			5/10/2007		12/15/2013	247	246				0	1
334	X	GNMA POOL # 782105	5.0%	36241KKS6			6/14/2007		1/15/2014	61	61				0	0
335	X	GNMA POOL # 782105	5.0%	36241KKS6			5/10/2007		1/15/2014	196	195				0	1
336	X	GNMA POOL # 782105	5.0%	36241KKS6			6/14/2007		2/15/2014	58	58				0	0
337	X	GNMA POOL # 782105	5.0%	36241KKS6			5/10/2007		2/15/2014	186	185				0	1
338	X	GNMA POOL # 782105	5.0%	36241KKS6			6/14/2007		3/15/2014	55	55				0	0
339	X	GNMA POOL # 782105	5.0%	36241KKS6			5/10/2007		3/15/2014	176	175				0	1
340	X	GNMA POOL # 782105	5.0%	36241KKS6			6/14/2007		4/15/2014	66	65				0	1

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	1,039,664	Capital Gains/Losses	3,819,622	2,923 042	896,580
Short Term CG Distributions		Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
341	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		5/25/2014	57	60				0	-3
342	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		5/25/2014	57	57				0	0
343	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		6/25/2014	65	68				0	-3
344	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		6/25/2014	65	65				0	0
345	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/9/2014		6/25/2014	33	33				0	0
346	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		7/25/2014	87	92				0	-5
347	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		7/25/2014	87	87				0	0
348	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/9/2014		7/25/2014	44	45				0	-1
349	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		8/25/2014	82	86				0	-4
350	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		8/25/2014	82	82				0	0
351	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/9/2014		8/25/2014	41	42				0	-1
352	X	FNMA POOL # AL0219 3 33599	3138EGG57			10/20/2011		11/25/2013	819	833				0	-14
353	X	FNMA POOL # AL0219 3 336%	3138EGG57			10/20/2011		12/25/2013	520	528				0	-8
354	X	FNMA POOL # AL0219 3 3419	3138EGG57			10/20/2011		1/25/2014	25	25				0	0
355	X	FNMA POOL # AL0219 3 3419	3138EGG57			10/20/2011		2/25/2014	29	30				0	-1
356	X	FNMA POOL # AL0219 3 3419	3138EGG57			10/20/2011		3/25/2014	324	329				0	-5
357	X	FNMA POOL # AL0219 3 34403	3138EGG57			10/20/2011		4/25/2014	84	85				0	-1
358	X	FNMA POOL # AL0219 3 344%	3138EGG57			10/20/2011		5/25/2014	39	39				0	0
359	X	FNMA POOL # AL0219 3 344%	3138EGG57			10/20/2011		6/25/2014	194	197				0	-3
360	X	FNMA POOL # AL0219 3 344%	3138EGG57			10/20/2011		7/25/2014	159	162				0	-3
361	X	FNMA POOL # AL0219 3 34499	3138EGG57			10/20/2011		8/25/2014	1,056	1,073				0	-17
362	X	FNMA POOL # AL0219 3 33897	3138EGG57			10/20/2011		9/25/2014	242	246				0	-4
363	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		10/25/2013	260	279				0	-19
364	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		11/25/2013	237	254				0	-17
365	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		12/25/2013	220	236				0	-16
366	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		1/25/2014	202	217				0	-15
367	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		2/25/2014	194	208				0	-14
368	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		3/25/2014	194	208				0	-14
369	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		4/25/2014	178	192				0	-14
370	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		5/25/2014	196	211				0	-15
371	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		6/25/2014	183	197				0	-14
372	X	FHLMC GOLD A95828 4 5%	312944PM7			1/30/2014		3/15/2014	57	62				0	-5
373	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		7/25/2014	230	247				0	-17
374	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		8/25/2014	169	182				0	-13
375	X	FNMA POOL # AL0201 5 0%	3138EGGK4			4/15/2011		9/25/2014	162	174				0	-12
376	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		11/25/2013	1,113	1,223				0	-110
377	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		12/25/2013	939	1,031				0	-92
378	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		1/25/2014	826	907				0	-81
379	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		2/25/2014	687	755				0	-68
380	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		3/25/2014	627	689				0	-62
381	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		4/25/2014	624	686				0	-62
382	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		5/25/2014	607	666				0	-59
383	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		6/25/2014	642	705				0	-63
384	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		7/25/2014	655	720				0	-65
385	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		8/25/2014	667	733				0	-66
386	X	FNMA POOL AL4166 5 5%	3138ELTY9			9/23/2013		9/25/2014	666	732				0	-66
387	X	US TREASURY NOTE 0 875	912828RU6			11/30/2011		9/30/2014	5,020	4,980				0	40
388	X	U S TREASURY NOTE 0 875	912828SC5			6/18/2014		9/30/2014	15,034	15,039				0	-5
389	X	U S TREASURY NOTE 1 25	912828ST8			1/8/2014		6/11/2014	4,903	4,858				0	45
390	X	U S TREASURY NOTE 0 25	912828TK6			8/24/2012		2/4/2014	5,003	4,985				0	18
391	X	U S TREASURY NOTE 0 25	912828TK6			8/14/2012		2/13/2014	5,002	4,980				0	22
392	X	U S TREASURY NOTE 0 25	912828TK6			8/24/2012		2/13/2014	5,002	4,985				0	17
393	X	U S TREASURY NOTE 0 25	912828TK6			8/14/2012		2/19/2014	5,003	4,980				0	23
394	X	U S TREASURY NOTE 0 25	912828TK6			8/20/2012		2/27/2014	5,005	4,976				0	29
395	X	U S TREASURY NOTE 0 25	912828TK6			8/20/2012		3/14/2014	5,004	4,976				0	28
396	X	U S TREASURY NOTE 0 25	912828TK6			8/20/2012		4/1/2014	5,004	4,976				0	28
397	X	U S TREASURY NOTE 0 25	912828TK6			8/20/2012		4/11/2014	20,025	19,906				0	119
398	X	U S TREASURY NOTE 0 25	912828TK6			8/20/2012		4/15/2014	5,006	4,976				0	30
399	X	U S TREASURY NOTE 0 25	912828TK6			8/20/2012		4/23/2014	5,005	4,976				0	29
400	X	U S TREASURY NOTE 0 25	912828TK6			8/20/2012		4/29/2014	20,020	19,906				0	114
401	X	UNITED STATES TREAS 0 25	912828TP5			3/14/2014		4/29/2014	20,016	20,006				0	10
402	X	UNITED STATES TREAS 0 25	912828TP5			9/12/2012		4/29/2014	25,020	24,937				0	83
403	X	UNITED STATES TREAS 0 25	912828TP5			9/12/2012		5/9/2014	5,005	4,987				0	18
404	X	UNITED STATES TREAS NT 2	912828UC2			1/16/2013		1/6/2014	19,950	19,945				0	5
405	X	UNITED STATES TREAS 0 37	912828UM0			2/25/2013		5/12/2014	10,013	9,995				0	18
406	X	UNITED STATES TREAS 0 37	912828US7			4/5/2013		5/9/2014	5,004	5,009				0	-5
407	X	UNITED STATES TREAS 0 37	912828US7			4/5/2013		5/12/2014	5,004	5,009				0	-5
408	X	UNITED STATES TREAS 0 37	912828US7			4/5/2013		5/13/2014	15,012	15,027				0	-15

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount		Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	1,039,664		Capital Gains/Losses	3,819,622	2,923,042	896,580
Short Term CG Distributions			Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
409	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		4/15/2014	399	406				0	-7
410	X	FHLMC GOLD A95828 4 5%	312944PM7			1/30/2014		4/15/2014	80	86				0	-6
411	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		5/15/2014	467	476				0	-9
412	X	FHLMC GOLD A95828 4 5%	312944PM7			1/30/2014		5/15/2014	93	101				0	-8
413	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		6/15/2014	652	664				0	-12
414	X	FHLMC GOLD A95828 4 5%	312944PM7			1/30/2014		6/15/2014	130	141				0	-11
415	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		7/15/2014	322	328				0	-6
416	X	FHLMC GOLD A95828 4 5%	312944PM7			1/30/2014		7/15/2014	64	69				0	-5
417	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		8/15/2014	423	431				0	-8
418	X	FHLMC GOLD A95828 4.5%	312944PM7			1/30/2014		8/15/2014	85	91				0	-6
419	X	FHLMC GOLD A95828 4 5%	312944PM7			12/17/2010		9/15/2014	498	508				0	-10
420	X	FHLMC GOLD A95828 4 5%	312944PM7			1/30/2014		9/15/2014	100	108				0	-8
421	X	FHLMC GOLD J24695 2 5%	31307DGC4			7/15/2013		10/15/2013	422	422				0	0
422	X	FHLMC GOLD J24695 2 5%	31307DGC4			7/15/2013		11/15/2013	289	288				0	1
423	X	FHLMC GOLD J24695 2 5%	31307DGC4			7/15/2013		12/11/2013	38,558	38,634				0	-76
424	X	FHLMC GOLD J24695 2 5%	31307DGC4			7/15/2013		12/15/2013	222	222				0	0
425	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		10/15/2013	244	260				0	-16
426	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		11/15/2013	166	177				0	-11
427	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		12/15/2013	201	215				0	-14
428	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		1/15/2014	167	178				0	-11
429	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		2/15/2014	143	152				0	-9
430	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		3/15/2014	120	128				0	-8
431	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		4/15/2014	166	177				0	-11
432	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		5/15/2014	116	124				0	-8
433	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		6/15/2014	316	337				0	-21
434	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		7/15/2014	200	213				0	-13
435	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		8/15/2014	250	267				0	-17
436	X	FHLMC GOLD Q03517 4 5%	3132GJSE0			9/23/2011		9/15/2014	140	149				0	-9
437	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		10/15/2013	35	37				0	-2
438	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		11/15/2013	626	664				0	-38
439	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		12/15/2013	34	36				0	-2
440	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		1/15/2014	587	622				0	-35
441	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		2/15/2014	33	35				0	-2
442	X	UNITED STATES TREAS 0 37	912828US7			4/5/2013		6/3/2014	5,005	5,009				0	-4
443	X	UNITED STATES TREAS 0 37	912828US7			4/5/2013		6/10/2014	25,002	25,045				0	-43
444	X	UNITED STATES TREAS 0 37	912828US7			4/5/2013		6/10/2014	15,002	15,027				0	-25
445	X	UNITED STATES TREAS 0 37	912828US7			4/5/2013		6/11/2014	5,002	5,009				0	-7
446	X	UNITED STATES TREAS 0 37	912828US7			4/5/2013		6/20/2014	4,999	5,009				0	-10
447	X	UNITED STATES TREAS 0 37	912828US7			4/5/2013		6/20/2014	4,999	5,009				0	-10
448	X	UNITED STATES TREAS 0 25	912828UW8			5/10/2013		6/20/2014	14,955	14,954				0	1
449	X	UNITED STATES TREAS 0 25	912828UW8			5/10/2013		6/23/2014	4,985	4,985				0	0
450	X	UNITED STATES TREAS 0 25	912828UW8			5/10/2013		6/24/2014	4,985	4,985				0	0
451	X	UNITED STATES TREAS 0 25	912828UW8			8/18/2014		9/30/2014	14,972	14,977				0	-5
452	X	UNITED STATES TREAS 0 25	912828UW8			8/25/2014		9/30/2014	4,991	4,988				0	3
453	X	U S TREASURY NOTE 1 75	912828VB3			6/19/2013		5/21/2014	4,717	4,796				0	-79
454	X	U S TREASURY NOTE 1 75	912828VB3			6/19/2013		6/3/2014	4,716	4,796				0	-80
455	X	U S TREASURY NOTE 1 75	912828VB3			6/19/2013		6/4/2014	4,699	4,796				0	-97
456	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/6/2014		2/25/2014	128	134				0	-6
457	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/6/2014		3/25/2014	116	122				0	-6
458	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/30/2014		3/25/2014	116	123				0	-7
459	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/6/2014		4/25/2014	178	187				0	-9
460	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/30/2014		4/25/2014	178	188				0	-10
461	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/6/2014		5/25/2014	78	82				0	-4
462	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/30/2014		5/25/2014	78	82				0	-4
463	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/6/2014		6/25/2014	173	182				0	-9
464	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/30/2014		6/25/2014	173	183				0	-10
465	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/6/2014		7/25/2014	124	130				0	-6
466	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/30/2014		7/25/2014	124	131				0	-7
467	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/6/2014		8/25/2014	153	161				0	-8
468	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/30/2014		8/25/2014	153	161				0	-8
469	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/6/2014		9/25/2014	79	83				0	-4
470	X	FNMA POOL # AL4191 3 5%	3138ELUR2			1/30/2014		9/25/2014	79	84				0	-5
471	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		10/25/2013	415	436				0	-21
472	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		11/18/2013	26,809	27,177				0	-368
473	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		11/25/2013	280	294				0	-14
474	X	FNMA POOL # AP0457 3 0%	3138M3QK3			3/11/2013		12/25/2013	539	566				0	-27
475	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		10/25/2013	19	20				0	-1
476	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		11/25/2013	445	465				0	-20

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	3,819,622	2,923,042	896,580
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
477	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		12/25/2013	19	20				0	-1
478	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		9/25/2014	76	80				0	-4
479	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		9/25/2014	76	76				0	0
480	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/9/2014		9/25/2014	38	39				0	-1
481	X	FNMA POOL # MA1200 3 0%	31418AKN7			8/26/2014		9/25/2014	38	39				0	-1
482	X	FNMA MA1860 4 5% 4/0	31418BB62			4/1/2014		5/25/2014	116	123				0	-7
483	X	FNMA MA1860 4 5% 4/0	31418BB62			4/1/2014		6/25/2014	98	105				0	-7
484	X	FNMA MA1860 4 5% 4/0	31418BB62			4/1/2014		7/25/2014	24	26				0	-2
485	X	FNMA MA1860 4 5% 4/0	31418BB62			4/1/2014		8/25/2014	24	26				0	-2
486	X	FNMA MA1860 4 5% 4/0	31418BB62			4/1/2014		9/25/2014	68	72				0	-4
487	X	FNMA MA1897 3 5% 5/0	31418BDB9			5/23/2014		7/25/2014	589	599				0	-10
488	X	FNMA MA1897 3 5% 5/0	31418BDB9			5/23/2014		8/25/2014	44	45				0	-1
489	X	FNMA MA1897 3 5% 5/0	31418BDB9			5/23/2014		9/25/2014	46	47				0	-1
490	X	FNMA POOL # AD0207 6 0%	31418MGR7			7/12/2013		10/25/2013	190	207				0	-17
491	X	GNMA II POOL # MA1599 3 0%	36179NX45			6/24/2014		8/20/2014	617	623				0	-6
492	X	GNMA II POOL # MA1599 3 0%	36179NX45			6/24/2014		9/20/2014	372	376				0	-4
493	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		10/15/2013	219	218				0	1
494	X	GNMA POOL # 782011 5 0%	36241KGU6			5/10/2007		11/15/2013	139	139				0	0
495	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		3/15/2014	32	34				0	-2
496	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		4/15/2014	32	34				0	-2
497	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		5/15/2014	34	36				0	-2
498	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		9/15/2014	33	35				0	-2
499	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		6/15/2014	36	38				0	-2
500	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		7/15/2014	32	34				0	-2
501	X	FHLMC POOL Q04584 4 5%	3132GKXM3			11/7/2011		8/15/2014	34	37				0	-3
502	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		10/15/2013	278	292				0	-14
503	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		11/15/2013	73	77				0	-4
504	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		12/15/2013	288	303				0	-15
505	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		1/15/2014	285	299				0	-14
506	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		2/15/2014	72	75				0	-3
507	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		3/15/2014	273	287				0	-14
508	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		4/15/2014	285	299				0	-14
509	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		5/14/2014	31,227	33,346				0	-2,119
510	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		5/15/2014	270	284				0	-14
511	X	FHLMC GOLD POOL Q12934 3	3132HPHK3			11/21/2012		6/15/2014	73	76				0	-3
512	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		10/15/2013	79	79				0	0
513	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		11/15/2013	79	79				0	0
514	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		12/15/2013	80	79				0	1
515	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		1/15/2014	80	80				0	0
516	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		2/15/2014	77	77				0	0
517	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		3/15/2014	80	80				0	0
518	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		4/15/2014	182	182				0	0
519	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		5/15/2014	173	173				0	0
520	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		6/15/2014	205	205				0	0
521	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		7/15/2014	79	79				0	0
522	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		8/15/2014	216	215				0	1
523	X	FHLMC GOLD Q19384 3 5%	3132JA2S3			7/8/2013		9/15/2014	81	81				0	0
524	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		10/15/2013	16	16				0	0
525	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		11/15/2013	16	16				0	0
526	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		12/15/2013	17	17				0	0
527	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		1/15/2014	17	17				0	0
528	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		2/15/2014	17	17				0	0
529	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		3/15/2014	164	163				0	1
530	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		4/15/2014	171	170				0	1
531	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		1/25/2014	525	548				0	-23
532	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		2/25/2014	19	19				0	0
533	X	UNITED STATES TREAS 0 37	912828VU1			10/23/2013		1/8/2014	5,006	5,008				0	-2
534	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		3/25/2014	477	498				0	-21
535	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		4/11/2014	11,861	11,834				0	27
536	X	FNMA POOL# AQ2148 4 0%	3138MHL68			7/1/2013		4/25/2014	510	533				0	-23
537	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		10/25/2013	50	53				0	-3
538	X	UNITED STATES TREAS 0 62	912828WA4			12/17/2013		9/30/2014	4,999	5,005				0	-6
539	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		11/25/2013	53	56				0	-3
540	X	COMMIT TO PUR MELLON OP	999Z86880			12/30/2013		1/1/2014	32,060	32,060				0	0
541	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		12/25/2013	49	52				0	-3
542	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		1/25/2014	54	57				0	-3
543	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		2/25/2014	494	522				0	-28
544	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		3/25/2014	53	56				0	-3

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	3,819,622	2,923,042	896,580
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
545	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		4/25/2014	552	583				0	-31
546	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		5/25/2014	53	55				0	-2
547	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		6/25/2014	48	50				0	-2
548	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		7/25/2014	50	52				0	-2
549	X	U S TREASURY NOTE 1 75	912828VB3			6/27/2013		6/5/2014	4,705	4,705				0	0
550	X	U S TREASURY NOTE 1 75	912828VB3			6/27/2013		6/23/2014	4,700	4,700				0	0
551	X	UNITED STATES TREAS 0 5	912828VG2			6/18/2013		7/14/2014	5,005	5,002				0	3
552	X	UNITED STATES TREAS 0 5	912828VG2			7/10/2013		8/26/2014	5,003	4,981				0	22
553	X	US TREASURY N/B 0 625% 8/	912828VR8			8/19/2013		9/24/2014	5,008	4,983				0	25
554	X	US TREASURY N/B 0 625% 8/	912828VR8			8/22/2013		9/30/2014	10,016	9,964				0	52
555	X	UNITED STATES TREAS 0 37	912828VU1			9/23/2013		1/6/2014	5,006	5,004				0	2
556	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			6/23/2014		7/25/2014	7	7				0	0
557	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		8/25/2014	180	190				0	-10
558	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			6/23/2014		8/25/2014	26	26				0	0
559	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			3/7/2013		9/25/2014	311	328				0	-17
560	X	FNMA AQ5362 3 5% 12/	3138ML5Y6			6/23/2014		9/25/2014	44	46				0	-2
561	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		10/25/2013	116	121				0	-5
562	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		11/25/2013	231	241				0	-10
563	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		12/25/2013	75	79				0	-4
564	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		5/15/2014	15	15				0	0
565	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		5/23/2014	9,643	9,389				0	254
566	X	FHLMC GOLD Q19418 3 5%	3132JA4C6			7/8/2013		6/15/2014	15	15				0	0
567	X	FHLMC GOLD Q25830 4 0%	3132M6EB2			4/11/2014		5/15/2014	20	21				0	-1
568	X	FHLMC GOLD Q25830 4 0%	3132M6EB2			4/11/2014		6/15/2014	23	24				0	-1
569	X	FHLMC GOLD Q25830 4 0%	3132M6EB2			4/11/2014		6/20/2014	5,257	5,237				0	20
570	X	FHLMC GOLD Q25830 4 0%	3132M6EB2			4/11/2014		7/15/2014	183	192				0	-9
571	X	FHLMC GOLD Q25830 4 0%	3132M6EB2			4/11/2014		8/15/2014	14	15				0	-1
572	X	FHLMC GOLD Q25830 4 0%	3132M6EB2			4/11/2014		9/15/2014	14	15				0	-1
573	X	FED FARM CREDIT BANK 3 87	31331GCS6			11/20/2009		10/7/2013	100,000	107,364				0	-7,364
574	X	FED HOME LN MTG CORP 4 8	3134A4UK8			8/11/2005		11/15/2013	100,000	101,725				0	-1,725
575	X	FED NATL MTG ASSN 1 25	3135G0AP8			3/21/2011		2/27/2014	100,000	100,070				0	-70
576	X	FNMA 2014-28 ND 3 0% 3	3136AJK47			4/11/2014		5/25/2014	113	116				0	-3
577	X	FNMA 2014-28 ND 3 0% 3	3136AJK47			4/11/2014		6/25/2014	196	200				0	-4
578	X	FNMA 2014-28 ND 3 0% 3	3136AJK47			4/11/2014		7/25/2014	187	191				0	-4
579	X	FNMA 2014-28 ND 3 0% 3	3136AJK47			4/11/2014		8/25/2014	154	157				0	-3
580	X	FNMA 2014-28 ND 3 0% 3	3136AJK47			4/11/2014		9/25/2014	134	136				0	-2
581	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		10/25/2013	121	122				0	-1
582	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		10/25/2013	76	77				0	-1
583	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		11/25/2013	70	71				0	-1
584	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		11/25/2013	44	44				0	0
585	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		12/25/2013	57	58				0	-1
586	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		12/25/2013	36	36				0	0
587	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		1/25/2014	64	64				0	0
588	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		1/25/2014	40	40				0	0
589	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		2/25/2014	81	82				0	-1
590	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		2/25/2014	51	51				0	0
591	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		3/25/2014	54	55				0	-1
592	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		3/25/2014	34	34				0	0
593	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		4/25/2014	76	77				0	-1
594	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		4/25/2014	47	48				0	-1
595	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		5/25/2014	66	67				0	-1
596	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		5/25/2014	41	42				0	-1
597	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		1/25/2014	131	137				0	-6
598	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		2/25/2014	76	79				0	-3
599	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		3/25/2014	76	79				0	-3
600	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		4/25/2014	156	163				0	-7
601	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		5/25/2014	76	80				0	-4
602	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		6/25/2014	82	86				0	-4
603	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		7/25/2014	155	162				0	-7
604	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		8/25/2014	76	79				0	-3
605	X	FNMA AR8467 2 5% 3/0	3138W6MR4			4/9/2013		9/25/2014	218	227				0	-9
606	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		10/25/2013	271	271				0	0
607	X	FNMA AR8596 3 5% 6/0	3138W6RS7			9/9/2013		10/25/2013	45	45				0	0
608	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		11/25/2013	46	46				0	0
609	X	FNMA AR8596 3 5% 6/0	3138W6RS7			9/9/2013		11/25/2013	8	8				0	0
610	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		12/25/2013	48	48				0	0
611	X	FNMA AR8596 3 5% 6/0	3138W6RS7			9/9/2013		12/25/2013	8	8				0	0
612	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		1/25/2014	48	48				0	0

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	3,819,622	2,923,042	896,580
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
613	X	FNMA AR8596 3 5% 6/0	3138W6RS7			9/9/2013		1/25/2014	8	8				0	0
614	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		2/25/2014	232	232				0	0
615	X	FNMA AR8596 3 5% 6/0	3138W6RS7			9/9/2013		2/25/2014	39	38				0	1
616	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		3/25/2014	55	55				0	0
617	X	FNMA AR8596 3 5% 6/0	3138W6RS7			9/9/2013		3/25/2014	9	9				0	0
618	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		4/25/2014	413	413				0	0
619	X	FNMA AR8596 3 5% 6/0	3138W6RS7			9/9/2013		4/25/2014	69	68				0	1
620	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		5/23/2014	9,680	9,430				0	250
621	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		5/25/2014	48	48				0	0
622	X	FNMA AR8596 3 5% 6/0	3138W6RS7			9/9/2013		5/25/2014	8	8				0	0
623	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		6/20/2014	9,633	9,430				0	203
624	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		6/25/2014	40	40				0	0
625	X	FNMA AR8596 3 5% 6/0	3138W6RS7			9/9/2013		6/25/2014	20	20				0	0
626	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		11/25/2013	48	53				0	-5
627	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		11/25/2013	48	53				0	-5
628	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		12/25/2013	60	64				0	-4
629	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		12/25/2013	40	44				0	-4
630	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		12/25/2013	40	44				0	-4
631	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		6/25/2014	39	39				0	0
632	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		6/25/2014	24	25				0	-1
633	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		7/25/2014	68	69				0	-1
634	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		7/25/2014	43	43				0	0
635	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		8/25/2014	58	59				0	-1
636	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		8/25/2014	36	37				0	-1
637	X	FNMA POOL # 255364 6 0%	31371LTV1			1/3/2007		9/25/2014	42	43				0	-1
638	X	FNMA POOL # 255364 6 0%	31371LTV1			12/18/2006		9/25/2014	26	27				0	-1
639	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		10/25/2013	73	74				0	-1
640	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		11/25/2013	60	60				0	0
641	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		12/25/2013	56	57				0	-1
642	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		1/25/2014	54	54				0	0
643	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		2/25/2014	48	48				0	0
644	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		3/25/2014	40	41				0	-1
645	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		4/25/2014	42	43				0	-1
646	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		5/25/2014	44	44				0	0
647	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		6/25/2014	46	46				0	0
648	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		7/25/2014	41	42				0	-1
649	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		8/25/2014	45	45				0	0
650	X	FNMA POOL # 555528 6 0%	31385XD95			12/7/2005		9/25/2014	36	36				0	0
651	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		10/25/2013	139	137				0	2
652	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		11/25/2013	36	36				0	0
653	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		12/25/2013	36	35				0	1
654	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		1/25/2014	257	254				0	3
655	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		2/25/2014	185	183				0	2
656	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		3/25/2014	546	540				0	6
657	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		4/25/2014	36	36				0	0
658	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		5/25/2014	189	187				0	2
659	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		6/25/2014	36	36				0	0
660	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		7/25/2014	35	35				0	0
661	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		8/25/2014	475	470				0	5
662	X	FNMA POOL # AH3519 4 0%	3138A44D4			4/8/2011		9/25/2014	240	237				0	3
663	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			3/4/2011		10/25/2013	44	46				0	-2
664	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			3/4/2011		11/25/2013	266	280				0	-14
665	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			3/4/2011		12/25/2013	350	368				0	-18
666	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			3/4/2011		1/25/2014	1,041	1,095				0	-54
667	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		1/25/2014	62	66				0	-4
668	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		1/25/2014	41	45				0	-4
669	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		1/25/2014	41	45				0	-4
670	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		2/25/2014	53	56				0	-3
671	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		2/25/2014	35	38				0	-3
672	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		2/25/2014	35	39				0	-4
673	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		3/25/2014	41	44				0	-3
674	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		3/25/2014	27	30				0	-3
675	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		3/25/2014	27	30				0	-3
676	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		4/25/2014	40	43				0	-3
677	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		4/25/2014	27	29				0	-2
678	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		4/25/2014	27	30				0	-3
679	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		5/25/2014	43	46				0	-3
680	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		5/25/2014	28	31				0	-3

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	3,819,622	2,923,042	896,580
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
681	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		5/25/2014	28	31				0	-3
682	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		6/25/2014	42	45				0	-3
683	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		7/25/2014	83	83				0	0
684	X	FNMA AR8596 3 5% 6/0	3138W6RS7			9/9/2013		7/25/2014	41	41				0	0
685	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		8/25/2014	107	107				0	0
686	X	FNMA AR8596 3 5% 6/0	3138W6RS7			9/9/2013		8/25/2014	54	53				0	1
687	X	FNMA AR8596 3 5% 6/0	3138W6RS7			7/8/2013		9/25/2014	219	219				0	0
688	X	FNMA AR8596 3 5% 6/0	3138W6RS7			9/9/2013		9/25/2014	109	109				0	0
689	X	FNMA POOL # AT4147 3 0%	3138WRTD2			5/14/2014		7/25/2014	337	332				0	5
690	X	FNMA POOL # AT4147 3 0%	3138WRTD2			5/14/2014		8/25/2014	48	47				0	1
691	X	FNMA POOL # AT4147 3 0%	3138WRTD2			5/14/2014		9/25/2014	48	48				0	0
692	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		10/25/2013	42	44				0	-2
693	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		11/25/2013	43	44				0	-1
694	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		12/25/2013	44	46				0	-2
695	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		1/25/2014	44	46				0	-2
696	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		2/25/2014	61	64				0	-3
697	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		3/25/2014	140	145				0	-5
698	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		4/25/2014	190	198				0	-8
699	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		5/25/2014	44	46				0	-2
700	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		6/24/2014	23,422	24,790				0	-1,368
701	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			6/20/2014		6/24/2014	9,281	9,284				0	-3
702	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			5/8/2013		6/25/2014	273	284				0	-11
703	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			3/4/2011		2/25/2014	44	47				0	-3
704	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			3/4/2011		3/25/2014	41	43				0	-2
705	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			3/4/2011		4/25/2014	250	263				0	-13
706	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			3/4/2011		5/25/2014	41	43				0	-2
707	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			3/4/2011		6/25/2014	345	363				0	-18
708	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			3/4/2011		7/25/2014	202	212				0	-10
709	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			6/20/2014		7/25/2014	51	56				0	-5
710	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			3/4/2011		8/25/2014	806	847				0	-41
711	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		10/25/2013	135	142				0	-7
712	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			5/1/2013		10/25/2013	23	24				0	-1
713	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		11/25/2013	234	245				0	-11
714	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			5/1/2013		11/25/2013	39	41				0	-2
715	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		12/25/2013	130	137				0	-7
716	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			5/1/2013		12/25/2013	22	23				0	-1
717	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		1/25/2014	188	197				0	-9
718	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			5/1/2013		1/25/2014	31	33				0	-2
719	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			6/20/2014		8/25/2014	201	225				0	-24
720	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			3/4/2011		9/25/2014	439	462				0	-23
721	X	FNMA POOL # AH4794 5% 2/1/	3138A6KG4			6/20/2014		9/25/2014	110	122				0	-12
722	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		2/25/2014	103	108				0	-5
723	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			5/1/2013		2/25/2014	17	18				0	-1
724	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		3/25/2014	243	255				0	-12
725	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			5/1/2013		3/25/2014	40	43				0	-3
726	X	FNMA POOL # AT5380 3% 4/1/	3138WS6S2			6/20/2014		7/25/2014	90	88				0	2
727	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		10/25/2013	58	60				0	-2
728	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		11/25/2013	34	35				0	-1
729	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		12/25/2013	206	215				0	-9
730	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		1/25/2014	74	77				0	-3
731	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		2/25/2014	84	88				0	-4
732	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		7/25/2014	21	23				0	-2
733	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		3/25/2014	33	35				0	-2
734	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		4/25/2014	84	88				0	-4
735	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		5/25/2014	84	88				0	-4
736	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		6/25/2014	35	37				0	-2
737	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		7/25/2014	21	24				0	-3
738	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		7/21/2014	18,424	19,409				0	-985
739	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		8/25/2014	35	38				0	-3
740	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		8/25/2014	23	26				0	-3
741	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		7/25/2014	225	234				0	-9
742	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		8/25/2014	0	0				0	0
743	X	FNMA POOL # AT4941 3% 5/1/	3138WSP36			5/6/2013		8/25/2014	195	203				0	-8
744	X	F N M A POOL #AU1629 3 0%	3138X0Y36			12/20/2013		1/25/2014	39	38				0	1
745	X	F N M A POOL #AU1629 3 0%	3138X0Y36			12/20/2013		2/25/2014	32	31				0	1
746	X	F N M A POOL #AU1629 3 0%	3138X0Y36			12/20/2013		3/25/2014	34	33				0	1
747	X	F N M A POOL #AU1629 3 0%	3138X0Y36			12/20/2013		4/25/2014	32	30				0	2
748	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		6/25/2014	28	31				0	-3

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	3,819,622	2,923,042	896,580
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
749	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		8/25/2014	23	26				0	-3
750	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		6/25/2014	28	31				0	-3
751	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		7/25/2014	32	34				0	-2
752	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		9/25/2014	33	35				0	-2
753	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		9/25/2014	22	24				0	-2
754	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		9/25/2014	22	24				0	-2
755	X	FNMA POOL # 888967 6 0%	31410GTY9			6/9/2008		10/25/2013	233	236				0	-3
756	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		10/25/2013	728	726				0	2
757	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		11/25/2013	421	420				0	1
758	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		12/25/2013	249	249				0	0
759	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		4/25/2014	154	162				0	-8
760	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			5/1/2013		4/25/2014	26	27				0	-1
761	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		5/25/2014	133	140				0	-7
762	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			5/1/2013		5/25/2014	22	24				0	-2
763	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		6/25/2014	239	251				0	-12
764	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			5/1/2013		6/25/2014	40	42				0	-2
765	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		7/25/2014	165	173				0	-8
766	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			5/1/2013		7/25/2014	27	29				0	-2
767	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		8/25/2014	255	268				0	-13
768	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			5/1/2013		8/25/2014	43	45				0	-2
769	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			9/14/2011		9/25/2014	252	264				0	-12
770	X	FNMA POOL # AJ1758 3 5%	3138AS5U2			5/1/2013		9/25/2014	42	45				0	-3
771	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		10/25/2013	477	506				0	-29
772	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		11/25/2013	239	254				0	-15
773	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		1/25/2014	436	435				0	1
774	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		2/25/2014	485	484				0	1
775	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		3/25/2014	491	490				0	1
776	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		4/25/2014	349	348				0	1
777	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		5/25/2014	16	16				0	0
778	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		6/25/2014	333	332				0	1
779	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		7/25/2014	15	15				0	0
780	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		8/25/2014	333	332				0	1
781	X	FNMA POOL # 962003 5 5%	31414CGL6			2/25/2008		9/25/2014	458	457				0	1
782	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		10/25/2013	234	241				0	-7
783	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		11/25/2013	439	452				0	-13
784	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		12/25/2013	305	314				0	-9
785	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		1/25/2014	62	64				0	-2
786	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		2/25/2014	57	58				0	-1
787	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		3/25/2014	138	142				0	-4
788	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		4/25/2014	59	61				0	-2
789	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		5/25/2014	73	75				0	-2
790	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		6/25/2014	57	58				0	-1
791	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		7/25/2014	79	82				0	-3
792	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		8/25/2014	123	126				0	-3
793	X	FNMA POOL # 962301 4 5%	31414CRW0			5/20/2009		9/25/2014	159	163				0	-4
794	X	F N M A POOL #AU1629 3 0%	3138X0Y36			12/20/2013		5/25/2014	40	38				0	2
795	X	F N M A POOL #AU1629 3 0%	3138X0Y36			12/20/2013		6/25/2014	37	35				0	2
796	X	F N M A POOL #AU1629 3 0%	3138X0Y36			12/20/2013		7/21/2014	9,429	9,141				0	288
797	X	F N M A POOL #AU1629 3 0%	3138X0Y36			12/20/2013		7/25/2014	44	43				0	1
798	X	F N M A POOL AU1660 2 5%	3138X0Z27			12/11/2013		1/25/2014	273	273				0	0
799	X	F N M A POOL AU1660 2 5%	3138X0Z27			12/11/2013		2/25/2014	346	345				0	1
800	X	F N M A POOL AU1660 2 5%	3138X0Z27			12/11/2013		3/25/2014	268	267				0	1
801	X	F N M A POOL AU1660 2 5%	3138X0Z27			2/20/2014		3/25/2014	30	30				0	0
802	X	F N M A POOL AU1660 2 5%	3138X0Z27			12/11/2013		4/25/2014	336	335				0	1
803	X	F N M A POOL AU1660 2 5%	3138X0Z27			2/20/2014		4/25/2014	37	37				0	0
804	X	F N M A POOL AU1660 2 5%	3138X0Z27			12/11/2013		5/25/2014	363	363				0	0
805	X	F N M A POOL AU1660 2 5%	3138X0Z27			2/20/2014		5/25/2014	40	40				0	0
806	X	F N M A POOL AU1660 2 5%	3138X0Z27			4/8/2014		5/25/2014	40	41				0	-1
807	X	F N M A POOL AU1660 2 5%	3138X0Z27			4/23/2014		5/25/2014	40	41				0	-1
808	X	F N M A POOL AU1660 2 5%	3138X0Z27			12/11/2013		6/25/2014	336	336				0	0
809	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		9/25/2014	148	157				0	-9
810	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		12/25/2013	246	260				0	-14
811	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		1/25/2014	138	146				0	-8
812	X	FNMA POOL # AK2439 3 5%	3138E6V94			3/14/2014		9/25/2014	98	104				0	-6
813	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		2/20/2014	11,351	11,407				0	-56
814	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		10/25/2013	56	60				0	-4
815	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		11/25/2013	344	365				0	-21
816	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		12/25/2013	449	476				0	-27

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	1,039,664	Capital Gains/Losses	3,819,622	2,923,042	896,580
Short Term CG Distributions		Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
817	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		1/25/2014	35	37				0	-2
818	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		2/25/2014	352	373				0	-21
819	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		3/25/2014	330	350				0	-20
820	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		4/25/2014	70	74				0	-4
821	X	FNMA POOL # AK2439 3 5%	3138E6V94			3/14/2014		4/25/2014	46	49				0	-3
822	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		2/25/2014	40	42				0	-2
823	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		5/25/2014	210	222				0	-12
824	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		3/25/2014	38	41				0	-3
825	X	FNMA POOL # AK2439 3 5%	3138E6V94			3/14/2014		5/25/2014	140	148				0	-8
826	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		4/25/2014	49	52				0	-3
827	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		6/25/2014	68	72				0	-4
828	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		5/25/2014	38	40				0	-2
829	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		6/25/2014	37	39				0	-2
830	X	FNMA POOL # AK2439 3 5%	3138E6V94			3/14/2014		6/25/2014	45	48				0	-3
831	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		7/25/2014	65	69				0	-4
832	X	FNMA POOL # AK2439 3 5%	3138E6V94			3/14/2014		7/25/2014	44	46				0	-2
833	X	FNMA POOL # AK2439 3 5%	3138E6V94			2/8/2012		8/25/2014	84	89				0	-5
834	X	FNMA POOL # AK2439 3 5%	3138E6V94			3/14/2014		8/25/2014	56	59				0	-3
835	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		7/25/2014	46	49				0	-3
836	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		8/25/2014	277	294				0	-17
837	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			2/23/2012		9/25/2014	410	435				0	-25
838	X	FNMA POOL # AK2717A 4 0%	3138E7AT1			8/27/2014		9/25/2014	103	109				0	-6
839	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		10/25/2013	34	36				0	-2
840	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		11/25/2013	34	36				0	-2
841	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		12/25/2013	244	257				0	-13
842	X	F N M A POOL AU1660 2 5%	3138X0Z27			2/20/2014		6/25/2014	37	37				0	0
843	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		6/25/2014	336	336				0	0
844	X	F N M A POOL AU1660 2 5%	3138X0Z27			4/8/2014		6/25/2014	37	38				0	-1
845	X	F N M A POOL AU1660 2 5%	3138X0Z27			4/23/2014		6/25/2014	37	38				0	-1
846	X	F N M A POOL AU1660 2 5%	3138X0Z27			5/12/2014		6/25/2014	112	113				0	-1
847	X	F N M A POOL AU1660 2 5%	3138X0Z27			12/11/2013		7/25/2014	463	462				0	1
848	X	F N M A POOL AU1660 2 5%	3138X0Z27			2/20/2014		7/25/2014	51	52				0	-1
849	X	F N M A POOL AU1660 2 5%	3138X0Z27			4/8/2014		7/25/2014	51	52				0	-1
850	X	F N M A POOL AU1660 2 5%	3138X0Z27			4/23/2014		7/25/2014	51	52				0	-1
851	X	F N M A POOL AU1660 2 5%	3138X0Z27			5/12/2014		7/25/2014	154	156				0	-2
852	X	F N M A POOL AU1660 2 5%	3138X0Z27			12/11/2013		8/25/2014	422	421				0	1
853	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		7/25/2014	645	646				0	-1
854	X	F N M A POOL AU1660 2 5%	3138X0Z27			2/20/2014		8/25/2014	47	47				0	0
855	X	F N M A POOL AU1660 2 5%	3138X0Z27			4/8/2014		8/25/2014	47	47				0	0
856	X	F N M A POOL AU1660 2 5%	3138X0Z27			4/23/2014		8/25/2014	47	47				0	0
857	X	F N M A POOL AU1660 2 5%	3138X0Z27			5/12/2014		8/25/2014	141	142				0	-1
858	X	F N M A POOL AU1660 2 5%	3138X0Z27			12/11/2013		9/25/2014	351	350				0	1
859	X	F N M A POOL AU1660 2 5%	3138X0Z27			2/20/2014		9/25/2014	39	39				0	0
860	X	F N M A POOL AU1660 2 5%	3138X0Z27			4/8/2014		9/25/2014	39	39				0	0
861	X	F N M A POOL AU1660 2 5%	3138X0Z27			4/23/2014		9/25/2014	39	39				0	0
862	X	F N M A POOL AU1660 2 5%	3138X0Z27			5/12/2014		9/25/2014	117	118				0	-1
863	X	F N M A POOL AU1660 2 5%	3138X0Z27			8/27/2014		9/25/2014	39	40				0	-1
864	X	FNMA POOL # AU6278 5 0%	3138X56Q5			1/6/2014		2/25/2014	24	26				0	-2
865	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		1/25/2014	30	30				0	0
866	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		2/25/2014	319	320				0	-1
867	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		3/25/2014	618	618				0	0
868	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		10/25/2013	631	631				0	0
869	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		11/25/2013	317	317				0	0
870	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		8/25/2014	848	849				0	-1
871	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		12/25/2013	298	299				0	-1
872	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		4/25/2014	27	27				0	0
873	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		5/25/2014	27	27				0	0
874	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		1/25/2014	33	35				0	-2
875	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		2/25/2014	34	36				0	-2
876	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		3/25/2014	661	696				0	-35
877	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		4/25/2014	209	219				0	-10
878	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		5/25/2014	1,208	1,271				0	-63
879	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		6/25/2014	31	32				0	-1
880	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		7/25/2014	31	33				0	-2
881	X	FNMA POOL # AK5762 4 0%	3138EAML8			6/20/2014		7/25/2014	5	5				0	0
882	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		8/25/2014	421	444				0	-23
883	X	FNMA POOL # AK5762 4 0%	3138EAML8			6/20/2014		8/25/2014	70	74				0	-4
884	X	FNMA POOL # AK5762 4 0%	3138EAML8			6/20/2014		9/3/2014	2,877	2,873				0	4

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount	Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Long Term CG Distributions	1,039,664	Capital Gains/Losses	3,819,622	2,923,042	896,580
Short Term CG Distributions		Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
885	X	JEFFERIES GROUP INC 8 5	472319AF9			3/22/2012		1/8/2014	6,089	5,538				0	551
886	X	JEFFERIES GROUP INC 8 5	472319AF9			3/12/2012		2/20/2014	6,156	5,438				0	718
887	X	JEFFERIES GROUP INC 8 5	472319AF9			5/30/2012		2/20/2014	6,156	5,331				0	825
888	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		11/25/2013	86	91				0	-5
889	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/3/2013		11/25/2013	57	60				0	-3
890	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		11/25/2013	57	57				0	0
891	X	FNMA POOL # 966608 5 5%	31414HKV8			2/15/2008		9/25/2014	24	24				0	0
892	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		10/25/2013	51	53				0	-2
893	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		11/25/2013	102	106				0	-4
894	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		12/25/2013	92	97				0	-5
895	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		12/25/2013	155	161				0	-6
896	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		1/25/2014	32	33				0	-1
897	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		2/25/2014	110	115				0	-5
898	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/3/2013		12/25/2013	62	65				0	-3
899	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		12/25/2013	62	61				0	1
900	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		3/25/2014	106	110				0	-4
901	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		4/25/2014	95	99				0	-4
902	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		1/25/2014	88	93				0	-5
903	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/3/2013		1/25/2014	59	62				0	-3
904	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		1/25/2014	59	58				0	1
905	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		5/25/2014	142	147				0	-5
906	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		6/25/2014	38	40				0	-2
907	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		7/25/2014	257	267				0	-10
908	X	FNMA POOL # AU6278 5 0%	3138X56Q5			1/6/2014		3/25/2014	422	462				0	-40
909	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		8/25/2014	145	150				0	-5
910	X	FNMA POOL # AU6278 5 0%	3138X56Q5			1/6/2014		4/25/2014	24	26				0	-2
911	X	FNMA POOL # AA7694 4 5%	31416RRQ8			11/10/2009		9/25/2014	68	71				0	-3
912	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		10/25/2013	81	85				0	-4
913	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/3/2013		10/25/2013	54	57				0	-3
914	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		10/25/2013	54	54				0	0
915	X	FNMA POOL # AU6278 5 0%	3138X56Q5			1/6/2014		5/25/2014	873	957				0	-84
916	X	FNMA POOL # AU6278 5 0%	3138X56Q5			1/6/2014		6/25/2014	23	26				0	-3
917	X	FNMA POOL # AU6278 5 0%	3138X56Q5			1/6/2014		7/25/2014	23	26				0	-3
918	X	FNMA POOL # AU6278 5 0%	3138X56Q5			1/6/2014		8/25/2014	23	25				0	-2
919	X	FNMA POOL # AU6278 5 0%	3138X56Q5			1/6/2014		9/25/2014	23	26				0	-3
920	X	FNMA POOL # AV0927 4 5%	3138XCA51			1/6/2014		2/25/2014	86	91				0	-5
921	X	JOHNSON CONTROLS INC 3 7	478366BA4			5/12/2014		6/27/2014	5,220	5,224				0	-4
922	X	JOHNSON CONTROLS INC 3 7	478366BA4			4/18/2012		7/24/2014	20,774	20,762				0	12
923	X	LOS ANGELES CALIF CMN 6 7	54438CPA4			10/17/2011		10/2/2013	6,194	6,306				0	-112
924	X	LOS ANGELES CALIF CMN 6 7	54438CPA4			10/17/2011		10/2/2013	6,194	6,307				0	-113
925	X	LOS ANGELES CALIF CMN 6 7	54438CPA4			10/19/2011		10/8/2013	6,233	6,217				0	16
926	X	DREYFUS MIDCAP INDEX FUI	712223106			12/27/2013		2/27/2014	10,000	9,726				0	274
927	X	PUERTO RICO COMWLTH 3	745177EW1			5/12/2011		5/1/2014	20,000	20,000				0	0
928	X	ROGERS WIRELESS INC 6 37	77531QAD0			5/20/2009		2/26/2014	20,000	21,090				0	-1,090
929	X	DREYFUS SELECT MGER S/C	86271F578			12/4/2013		2/27/2014	5,000	4,655				0	345
930	X	DREYFUS SELECT MGER S/C	86271F677			12/31/2013		2/27/2014	5,000	4,992				0	8
931	X	THERMO FISHER SCIENTIF 3	883556AZ5			1/24/2013		2/21/2014	5,096	5,246				0	-150
932	X	THERMO FISHER SCIENTIF 3	883556AZ5			1/24/2013		4/15/2014	5,180	5,246				0	-66
933	X	THERMO FISHER SCIENTIF 3	883556AZ5			12/11/2013		4/15/2014	5,180	5,024				0	156
934	X	TIME WARNER CABLE IN 4 12	88732JAX6			11/9/2010		1/28/2014	9,520	9,937				0	-417
935	X	TIME WARNER CABLE IN 4 12	88732JAX6			11/9/2010		2/7/2014	4,791	4,968				0	-177
936	X	UNITED STATES TREAS 2 0	912828A42			2/7/2014		5/12/2014	4,966	4,967				0	-1
937	X	U S ETREASURY NOTE 2 75	912828B66			4/29/2014		6/19/2014	5,057	5,023				0	34
938	X	U S ETREASURY NOTE 2 75	912828B66			4/29/2014		8/8/2014	30,998	30,139				0	859
939	X	U S TREASURY NOTE 4 25%	912828BR0			12/29/2005		11/15/2013	50,000	49,523				0	477
940	X	TSY INFL IX N/B 2 375% 1/15/1	912828GD6			5/1/2007		6/18/2014	44,867	41,725				0	3,142
941	X	U S TREASURY NOTE 1 5% 1	912828JW1			11/20/2009		12/31/2013	100,000	100,000				0	0
942	X	U S TREASURY NOTE 1 75%	912828JZ4			11/20/2009		1/31/2014	100,000	99,688				0	312
943	X	U S TREASURY NOTE 1 75%	912828NP1			7/29/2010		11/14/2013	5,127	5,020				0	107
944	X	U S TREASURY NOTE 1 75%	912828NP1			12/10/2013		12/20/2013	5,118	5,122				0	-4
945	X	U S TREASURY NOTE 1 75%	912828NP1			12/10/2013		1/6/2014	20,459	20,488				0	-29
946	X	U S TREASURY NOTE 1 75%	912828NP1			7/29/2010		1/30/2014	10,228	10,039				0	189
947	X	US TSY INFL IX N/B 0 125%	912828QD5			9/20/2013		6/4/2014	93,344	93,545				0	-201
948	X	UNITED STATES T-NOTE 1 5	912828QR4			7/26/2011		8/27/2014	5,094	5,000				0	94
949	X	UNITED STATES T-NOTE 1 5	912828QR4			11/27/2012		8/27/2014	5,094	5,186				0	-92
950	X	UNITED STATES T-NOTE 1 5	912828QX1			8/9/2012		6/18/2014	5,099	5,182				0	-83
951	X	UNITED STATES T-NOTE 1 5	912828QX1			8/24/2011		6/25/2014	20,405	20,476				0	-71
952	X	UNITED STATES T-NOTE 1 5	912828QX1			8/24/2011		7/8/2014	5,097	5,119				0	-22

Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	3,819,622	2,923,042	896,580
Other sales	0	0	0

	Check "X" to include in Part IV	Description	CUSIP #	Purchaser	Check "X" if Purchaser is a Business	Date Acquired	Acquisition Method	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
953	X	UNITED STATES T-NOTE 1 5	912828QX1			8/24/2011		9/30/2014	25,448	25,595				0	-147
954	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		9/3/2014	16,920	16,817				0	103
955	X	FNMA POOL # AK5762 4 0%	3138EAML8			3/28/2012		9/25/2014	322	339				0	-17
956	X	FNMA POOL # AL0219 3 33503	3138EGG57			10/20/2011		10/25/2013	737	749				0	-12
957	X	FNMA POOL # AV0927 4 5%	3138XCA51			1/6/2014		3/25/2014	238	253				0	-15
958	X	FNMA POOL # AV0927 4.5%	3138XCA51			1/6/2014		4/1/2014	10,085	10,067				0	18
959	X	FNMA POOL # AV0927 4 5%	3138XCA51			1/6/2014		4/25/2014	15	16				0	-1
960	X	FNMA POOL # AV7465 3 5%	3138XKJK1			1/6/2014		2/25/2014	18	18				0	0
961	X	FNMA POOL # AV7465 3 5%	3138XKJK1			1/6/2014		3/25/2014	15	15				0	0
962	X	FNMA POOL # AV7465 3 5%	3138XKJK1			1/6/2014		4/25/2014	18	18				0	0
963	X	FNMA POOL # AV7465 3 5%	3138XKJK1			1/6/2014		5/23/2014	10,079	9,797				0	282
964	X	FNMA POOL # AV7465 3 5%	3138XKJK1			1/6/2014		5/25/2014	16	16				0	0
965	X	FNMA POOL # AV7465 3 5%	3138XKJK1			1/6/2014		6/25/2014	111	111				0	0
966	X	FNMA POOL # AW8285 3 5%	3138XYF33			7/21/2014		9/25/2014	57	58				0	-1
967	X	FED NATL MTGE ASSN 2 75	31398AVD1			12/15/2011		2/5/2014	100,000	104,848				0	-4,848
968	X	FED NATL MTGE ASSN 3 0	31398AYY2			6/17/2011		9/16/2014	100,000	106,348				0	-6,348
969	X	FNMA POOL # 745418 5 5%	31403DDX4			4/1/2013		10/25/2013	188	207				0	-19
970	X	FNMA POOL # 745418 5 5%	31403DDX4			4/1/2013		11/25/2013	171	189				0	-18
971	X	FNMA POOL # 745418 5 5%	31403DDX4			4/1/2013		12/25/2013	146	161				0	-15
972	X	FNMA POOL # 745418 5 5%	31403DDX4			4/1/2013		1/25/2014	139	152				0	-13
973	X	FNMA POOL # 745418 5 5%	31403DDX4			4/1/2013		2/25/2014	114	125				0	-11
974	X	FNMA POOL # 745418 5 5%	31403DDX4			4/1/2013		3/25/2014	99	109				0	-10
975	X	FNMA POOL # 745418 5 5%	31403DDX4			4/1/2013		4/25/2014	112	123				0	-11
976	X	FNMA POOL # 745418 5 5%	31403DDX4			4/1/2013		5/25/2014	100	110				0	-10
977	X	FNMA POOL # 745418 5 5%	31403DDX4			4/1/2013		6/25/2014	101	111				0	-10
978	X	FNMA POOL # 745418 5 5%	31403DDX4			4/1/2013		7/25/2014	108	119				0	-11
979	X	FNMA POOL # 745418 5 5%	31403DDX4			4/1/2013		8/25/2014	101	111				0	-10
980	X	FNMA POOL # 745418 5 5%	31403DDX4			4/1/2013		9/25/2014	101	112				0	-11
981	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		10/25/2013	79	85				0	-6
982	X	FNMA POOL 888890 6 5%	31410GRK1			6/17/2010		10/25/2013	53	58				0	-5
983	X	FNMA POOL 888890 6 5%	31410GRK1			7/16/2010		10/25/2013	53	58				0	-5
984	X	FNMA POOL 888890 6 5%	31410GRK1			3/8/2010		11/25/2013	72	78				0	-6
985	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		2/25/2014	100	100				0	0
986	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		3/25/2014	52	54				0	-2
987	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		3/25/2014	52	52				0	0
988	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		4/25/2014	56	59				0	-3
989	X	FNMA POOL # MA1200 3 0%	31418AKN7			7/11/2013		4/25/2014	56	55				0	1
990	X	FNMA POOL # MA1200 3 0%	31418AKN7			5/3/2013		2/4/2014	8,954	9,342				0	-388
991	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		2/4/2014	4,390	4,576				0	-186
992	X	FNMA POOL # MA1200 3 0%	31418AKN7			9/17/2012		2/25/2014	101	106				0	-5

Part I, Line 11 (990-PF) - Other Income

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
		73	73	0
1	PROCEEDS RECEIVED AS RESULT OF CONSENT	73	73	

Part I, Line 18 (990-PF) - Taxes

		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		12,744	1,049	0	0
	Description				
1	FOREIGN TAX WITHHELD	1,049	1,049		
2	PRIOR YEAR EXCISE TAX DUE	2,579			
3	ESTIMATED EXCISE PAYMENTS	9,116			

Part I, Line 23 (990-PF) - Other Expenses

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		1,248	1,248	0	0
1	INVESTMENT EXPENSES	1,248	1,248		

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
			14,593,190	16,177,797	16,936,394
1				0	
2	BNY MELLON INCOME STK FD CL M		0	3,665,023	4,063,983
3	BNY MELLON FOCUSED EQUITY OPP-M		0	172,423	238,825
4	DFA EMERG MKTS CORE EQUITY		0	279,736	307,401
5	DREYFUS GROWTH & VALUE FDS INC		0	188,174	240,523
6	DREYFUS/NEWTON INTERN EQTY-Y		0	187,213	239,822
7	PEOPLES DREYFUS S&P MIDCAP INDEX		0	899,674	1,196,348
8	DREYFUS SELECT MGER S/C GR-Y		0	167,002	217,777
9	DREYFUS INTENATION STOCK-Y		0	186,356	212,917
10	STRATEGIC GLBL STOCK-Y		0	91,746	118,686
11	DREYFUS US EQUITY FUND-Y		0	157,701	212,872
12	DREYFUS SELECT MGER S/C VL-Y		0	171,970	248,960
13	VIRTUS EMERGING MKTS OPPOR-I		0	182,784	195,973
14			0	1	0
15	021806-FRICK CITY OF PGH-505012-SUB		0	1	0
16	MELLON OPTIMA L/S STRATEGY FD LLC		0	841,574	996,517
17	A.B.B. FIN USA INC 2.875% 5/08/22		0	34,483	34,592
18	AT&T INC		0	27,279	27,070
19	AMAZON.COM INC		0	24,375	23,498
20	AMERICAN INTL GROUP 5.85% 1/16/18		0	29,484	28,123
21	AMCAR 2013-2 A3 0.65% 12/08/17		0	19,996	20,010
22	AMGEN INC 5.65% 6/15/42		0	22,392	22,717
23	ANHEUSER-BUSCH INBEV 2.5% 7/15/22		0	19,560	18,899
24	BP CAPITAL MARKETS PLC		0	15,346	15,535
25	BANK OF AMERICA CORP 2.6% 1/15/19		0	70,195	69,864
26	BLACKROCK INC		0	25,600	28,338
27	BOSTON PROPERTIES LP		0	25,565	26,464
28	BURLINGTN NORTH SANTA 3.45% 9/15/2		0	20,809	20,626
29	CHICAGO ILL 6.034% 1/01/42		0	25,000	24,490
30	CITIGROUP INC		0	10,075	10,065
31	COMCAST CORP 3 125% 7/15/22		0	40,650	40,239
32	CONAGRA FOODS INC 3 2% 1/25/23		0	6,999	6,714
33	RABOBANK NEDERLAND		0	27,321	27,266
34	DISCOVERY COMMUNICATIONS		0	26,098	25,532
35	EASTMAN CHEMICAL CO 3.6% 8/15/22		0	24,983	25,194
36	EBAY INC 2 875% 8/01/21		0	14,967	14,683
37	FHLMC GOLD G18473 3.0% 7/01/28		0	32,028	32,174
38	FHLMC GOLD G18489 3.0% 11/01/28		0	18,694	18,618
39	FHLMC GOLD G04216 5 5% 12/01/37		0	3,317	3,406
40	FHLMC GOLD G04219 5.5% 4/01/38		0	13,051	13,326
41	FHLMC POOL G0-5337		0	7,479	7,790
42	FHLMC GOLD G05477 4.5% 5/01/39		0	22,218	22,439
43	FHLMC GOLD G05938 5.0% 1/01/36		0	5,953	6,198
44	FHLMC GOLD POOL J15724 4 0% 6/01/26		0	22,456	22,419
45	FHLMC GOLD POOL C91339 4.0% 10/01/30		0	8,598	8,583
46	FHLMC GOLD POOL C91738 4.0% 11/01/33		0	9,895	9,914

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
			14,593,190	16,177,797	16,936,394
47	FG GOLD POOL T49004 3 0% 9/01/27		0	9,452	9,437
48	FHLMC GOLD POOL T49005 3.5% 12/01/28		0	13,246	13,308
49	FHLMC GOLD POOL A90393 5 0% 12/01/39		0	9,604	10,251
50	FHLMC GOLD A92821 5 0% 7/01/40		0	8,933	9,304
51	FHLMC GOLD A95828 4.5% 12/01/40		0	62,881	66,532
52	FHLMC POOL Q0-3517		0	18,616	18,794
53	FHLMC POOL Q04584 4 5% 11/01/41		0	21,700	22,127
54	FHLMC GOLD Q19384 3.5% 6/01/43		0	42,891	43,927
55	FHLMC GOLD Q25830 4.0% 4/01/44		0	10,252	10,303
56	FNMA REMIC TRUST 2014- 3.0% 3/25/40		0	19,595	19,534
57	FEDERAL NAT'L MTGE ASSN POOL 255		0	4,178	4,703
58	FNMA POOL 0AJ1758		0	14,771	14,800
59	FNMA POOL 0AH3519		0	17,866	19,070
60	FNMA POOL 0AH4794		0	34,210	35,692
61	FNMA POOL 0AK5762		0	0	0
62	FNMA POOL 0AL0201		0	5,649	5,606
63	FNMA POOL 0AL0219		0	11,308	11,762
64	FNMA POOL AL4166 5.5% 1/01/39		0	28,344	28,888
65	FNMA POOL AL4191 3.5% 1/01/28		0	17,731	17,752
66	FNMA POOL # AL5630 4 0% 8/01/44		0	15,906	15,805
67	FNMA POOL 0AK2439		0	17,285	17,185
68	FNMA POOL 0AK2717		0	24,890	24,778
69	FNMA AQ5362 3.5% 12/01/42		0	35,651	34,707
70	FNMA POOL # AT4147 3 0% 5/01/43		0	28,026	28,129
71	FNMA AR8467 2 5% 3/01/28		0	13,494	13,081
72	FNMA AR8596 3.5% 6/01/43		0	13,503	13,856
73	FNMA POOL # AW8285 3.5% 8/01/44		0	15,308	15,273
74	F N M A POOL AU1660 2 5% 7/01/28		0	72,136	72,770
75	FNMA POOL AU6278 5.0% 11/01/43		0	20,274	20,570
76	FEDERAL NAT'L MTGE ASSN POOL 555		0	2,008	2,275
77	FEDERAL NAT'L MTGE ASSN POOL 745		0	3,917	3,972
78	FEDERAL NAT'L MTGE ASSN POOL 888		0	3,120	3,245
79	FNMA POOL 962003 5.5% 3/01/38		0	7,353	8,243
80	FNMA POOL 962301 4.5% 3/01/23		0	5,669	5,919
81	FNMA POOL 966608 5.5% 2/01/38		0	12,357	13,797
82	FNMA POOL AA7694 4.5% 7/01/24		0	2,428	2,467
83	FNMA POOL 0MA1200		0	25,609	25,494
84	FNMA MA1860 4.5% 4/01/44		0	15,604	15,799
85	FNMA MA1897 3.5% 5/01/44		0	29,203	29,086
86	FLORIDA ST HURRICANE 2.995% 7/01/20		0	30,000	30,348
87	FORD MOTOR CREDIT CO 3.0% 6/12/17		0	20,224	20,642
88	GNMA II POOL # MA1599 3.0% 1/20/44		0	32,651	32,595
89	GNMA POOL 782011 5.0% 12/15/35		0	6,171	6,853
90	GNMA POOL 782105 5.0% 3/15/36		0	10,740	11,948
91	GENERAL ELEC CAP CORP		0	38,265	39,446
92	GOLDMAN SACHS GROUP		0	26,004	29,845

Part II, Line 13 (990-PF) - Investments - Other

			14,593,190	16,177,797	16,936,394
	Asset Description	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
93	HSBC FINANCE CORP		0	33,010	35,168
94	HYDRO-QUEBEC 2 0% 6/30/16		0	14,997	15,333
95	ILLINOIS ST 4.421% 1/01/15		0	15,000	15,143
96	INTEL CORP 2.7% 12/15/22		0	34,402	34,035
97	JPMORGAN CHASE & CO 3.375% 5/01/23		0	19,624	19,159
98	MASSACHUSETTS ST		0	10,018	10,790
99	MET LIFE GLOB FNDG 7.717% 2/15/19		0	20,593	24,458
100	MET TRANSPRTN AUTH 3.018% 7/01/24		0	30,000	29,966
101	MORGAN STANLEY 4.875% 11/01/22		0	36,313	36,977
102	NYSE EURONEXT		0	25,050	25,234
103	NEW JERSEY ST ECON DEV AUTH RE		0	20,000	19,961
104	NEW YORK N Y CITY MU 6.282% 6/15/42		0	15,000	17,310
105	NEWS AMER INC		0	14,992	17,844
106	OAKLAND CA UNIF SCH 9.5% 8/01/34		0	17,705	17,662
107	ONTARIO (PROVINCE OF) 4.0% 10/07/19		0	24,957	27,218
108	ORACLE CORP		0	29,986	34,019
109	PEPSICO INC 4 5% 1/15/20		0	26,105	27,645
110	PETROBRAS INTL FIN CO		0	15,422	15,162
111	PETROLEOS MEXICANOS		0	15,788	15,938
112	PRUDENTIAL FINL INC 4 75% 9/17/15		0	20,588	20,791
113	ROYAL BK CANADA 1.25% 6/16/17		0	24,990	24,938
114	SIMON PROPERTY GROUP 5 65% 2/01/2		0	25,790	28,772
115	TD AMERITRADE HLDG CO 4.15% 12/01/1		0	20,241	20,125
116	TELEFONICA EMISIONES SAU		0	29,746	32,975
117	TIME WARNER INC 4.0% 1/15/22		0	26,130	26,012
118	TIME WARNER CABLE INC		0	14,586	15,875
119	TOYOTA MOTOR CREDIT 1.125% 5/16/17		0	20,001	19,923
120	UNITED MEXICAN STS M/T/N		0	4,284	4,100
121	UNITED MEXICAN STS MEDIUM TERM		0	14,868	16,372
122	UNITED STATES TREAS 2 0% 11/30/20		0	29,734	29,838
123	U S TREASURY NOTE		0	30,139	30,706
124	U S TREAS INFL IDX N/B		0	32,534	35,210
125	US TREAS-CPI INFLATION INDEX		0	28,095	29,298
126	U S. TREASURY NOTE 2.625%		0	52,531	52,203
127	US TREAS-CPI		0	10,973	10,784
128	U S TREASURY NOTE		0	25,595	25,444
129	UNITED STATES T-NOTE 2 25% 7/31/18		0	41,756	41,147
130	US TREASURY NOTE 1.375% 9/30/18		0	14,982	14,906
131	US TREASURY NOTE 0.875% 11/30/16		0	4,980	5,018
132	U.S. TREASURY NOTE 0.875% 12/31/16		0	40,446	40,106
133	U S TREASURY NTS		0	45,118	45,085
134	U S TREASURY NOTE		0	44,418	44,339
135	U S TREASURY NOTE 0 75% 10/31/17		0	25,104	24,684
136	U S TREASURY NOTE 0.125% 01/15/2023		0	33,366	29,959
137	U S TREASURY NOTE 0.875% 1/31/18		0	10,010	9,868
138	UNITED STATES TREAS 0.25% 4/15/16		0	19,965	19,960

Part II, Line 13 (990-PF) - Investments - Other

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			14,593,190	16,177,797	16,936,394
139	TSY INFL IX N/B 0.125% 4/15/18		0	38,849	36,361
140	U S TREASURY NOTE 0.625% 4/30/18		0	9,807	9,737
141	U S TREASURY NOTE 1.75% 5/15/23		0	9,368	9,478
142	US TREASURY N/B 1% 5/31/18		0	24,766	24,627
143	UNITED STATES TREAS 0.625% 8/15/16		0	9,943	10,014
144	UNITED STATES TREAS 0.875% 9/15/16		0	55,319	55,299
145	U S TREASURY NOTE		0	5,005	4,998
146	UNITED STATES TREAS 0.875% 5/15/17		0	125,080	124,844
147	UNIV OF CALIFORNIA C 5.435% 5/15/23		0	11,429	11,569
148	VERIZON COMMUNICATION 5 15% 9/15/2		0	24,919	27,684
149	WFRBS 2011-C5 A2 2.684% 11/15/44		0	25,250	25,713
150	WACHOVIA CORP NEW		0	22,091	21,772
151	WALGREEN CO		0	24,955	24,188
152	BNY MELLON INCOME STK FD CL M		0	227,891	389,133
153	FEDERAL HOME LN MTG CORP V/R		0	228,928	210,056
154	FEDERAL HOME LN MTG CORP V/R		0	114,256	105,814
155	FED NATL MTG ASSN 0.75% 12/19/14		0	200,446	200,272
156	FEDERAL NATL MTG ASSN		0	118,096	108,406
157	FEDERAL NATL MTG ASSN		0	113,088	108,903
158	FEDERAL NAT'L MTG ASSN		0	112,608	109,075
159	FEDERAL NATL MTG ASSN NT		0	113,659	109,698
160	FEDERAL NATL MTG ASSN		0	114,222	110,388
161	FEDERAL HOME LN MTG CORP		0	113,777	110,222
162	FEDERAL HOME LN MTG CORP		0	106,047	100,976
163	FED HOME LN MTG CORP 1.75% 9/10/15		0	205,496	202,916
164	FEDERAL HOME LN MTG CORP		0	105,068	103,335
165	FEDERAL HOME LN MTG CORP		0	103,941	102,652
166	FED HOME LN MTG DISC NOTE 7/28/17		0	100,036	99,589
167	FED HOME LOAN MTG CORP 1.0% 9/29/1		0	99,745	99,549
168	FEDERAL NATL MTG ASSN		0	115,333	111,590
169	FEDERAL NATL MTG ASSN		0	210,803	203,550
170	FED NATL MTG ASSN 2.625% 11/20/14		0	105,206	100,345
171	FEDERAL NATL MTG AS 1.625% 10/26/15		0	204,172	203,010
172	U S TREASURY NOTES		0	103,071	101,363
173	BNY MELLON LARGE CAP STK FD CL M		0	3,039,928	2,376,500

Part III (990-PF) - Changes in Net Assets or Fund Balances

Line 3 - Other increases not included in Part III, Line 2

1	GAIN ON PRIOR YEAR SALES NOT SETTLES AT YEAR END	1	2,084
2	WASH SALE ADJUSTMENT	2	17
3	COST BASIS ADJUSTMENT	3	282
4	Total	4	2,383

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						2,779,958	0	17	2,923 059	-143 084	0	0	0	-143,084
1	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/26/2013	4/15/2014	11		0	12	-1	0	0	0	-1
2	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		2/27/2014	4/15/2014	57		0	63	-6	0	0	0	-6
3	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		3/25/2014	4/15/2014	23		0	25	-2	0	0	0	-2
4	FHLMC GOLD G04219 5 50022% 4/01/3	3128M6AU2		6/10/2010	5/15/2014	106		0	113	-7	0	0	0	-7
5	FHLMC GOLD G04219 5 50022% 4/01/3	3128M6AU2		8/29/2013	5/15/2014	19		0	21	-2	0	0	0	-2
6	FHLMC GOLD G04219 5 50022% 4/01/3	3128M6AU2		9/10/2013	5/15/2014	10		0	10	0	0	0	0	0
7	FHLMC GOLD G04219 5 50022% 4/01/3	3128M6AU2		11/14/2013	5/15/2014	10		0	10	0	0	0	0	0
8	FHLMC GOLD G04219 5 50022% 4/01/3	3128M6AU2		11/26/2013	5/15/2014	10		0	10	0	0	0	0	0
9	FHLMC GOLD G04219 5 50022% 4/01/3	3128M6AU2		2/27/2014	5/15/2014	48		0	53	-5	0	0	0	-5
10	FHLMC GOLD G04219 5 50022% 4/01/3	3128M6AU2		3/25/2014	5/15/2014	19		0	21	-2	0	0	0	-2
11	FHLMC GOLD G04219 5 50022% 4/01/3	3128M6AU2		4/25/2014	5/15/2014	19		0	22	-3	0	0	0	-3
12	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	6/15/2014	188		0	201	-13	0	0	0	-13
13	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	6/15/2014	34		0	37	-3	0	0	0	-3
14	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		9/10/2013	6/15/2014	17		0	18	-1	0	0	0	1
15	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/14/2013	6/15/2014	17		0	19	-2	0	0	0	-2
16	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/26/2013	6/15/2014	17		0	19	-2	0	0	0	-2
17	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		2/27/2014	6/15/2014	85		0	94	-9	0	0	0	-9
18	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		3/25/2014	6/15/2014	34		0	38	-4	0	0	0	-4
19	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		4/25/2014	6/15/2014	34		0	38	-4	0	0	0	-4
20	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	7/15/2014	124		0	133	-9	0	0	0	-9
21	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	7/15/2014	23		0	24	-1	0	0	0	-1
22	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		9/10/2013	7/15/2014	11		0	12	-1	0	0	0	-1
23	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/14/2013	7/15/2014	11		0	12	-1	0	0	0	-1
24	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/26/2013	7/15/2014	11		0	12	-1	0	0	0	-1
25	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		2/27/2014	7/15/2014	56		0	62	-6	0	0	0	-6
26	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		3/25/2014	7/15/2014	23		0	25	-2	0	0	0	-2
27	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		4/25/2014	7/15/2014	23		0	25	-2	0	0	0	-2
28	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/11/2014	7/15/2014	34		0	38	-4	0	0	0	-4
29	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/20/2014	7/15/2014	23		0	25	-2	0	0	0	-2
30	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	8/15/2014	149		0	159	-10	0	0	0	-10
31	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	8/15/2014	27		0	29	-2	0	0	0	-2
32	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	12/15/2013	108		0	107	1	0	0	0	1
33	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	1/15/2014	84		0	84	0	0	0	0	0
34	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	2/15/2014	84		0	84	0	0	0	0	0
35	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	3/15/2014	111		0	110	1	0	0	0	1
36	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	4/15/2014	109		0	108	1	0	0	0	1
37	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	5/15/2014	116		0	115	1	0	0	0	1
38	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	6/15/2014	134		0	133	1	0	0	0	1
39	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	7/15/2014	156		0	156	0	0	0	0	0
40	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	8/15/2014	143		0	142	1	0	0	0	1
41	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	9/15/2014	172		0	171	1	0	0	0	1
42	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	10/15/2013	82		0	82	0	0	0	0	0
43	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	10/15/2013	264		0	262	2	0	0	0	2
44	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	11/15/2013	42		0	42	0	0	0	0	0
45	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	11/15/2013	135		0	134	1	0	0	0	1
46	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	11/15/2013	272		0	289	-17	0	0	0	-17
47	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	12/15/2013	157		0	167	-10	0	0	0	-10
48	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	1/15/2014	217		0	230	-13	0	0	0	-13
49	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	2/15/2014	244		0	259	-15	0	0	0	-15
50	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	3/15/2014	43		0	45	-2	0	0	0	-2
51	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	4/15/2014	95		0	101	-6	0	0	0	-6
52	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	5/15/2014	164		0	174	-10	0	0	0	-10
53	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	6/15/2014	133		0	141	-8	0	0	0	-8
54	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	10/15/2013	154		0	166	-12	0	0	0	-12
55	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	11/15/2013	190		0	204	-14	0	0	0	-14
56	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	12/15/2013	295		0	317	-22	0	0	0	-22
57	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	1/15/2014	376		0	404	-28	0	0	0	-28
58	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	2/15/2014	299		0	322	-23	0	0	0	-23
59	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	3/15/2014	374		0	402	-28	0	0	0	-28
60	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	4/15/2014	124		0	133	-9	0	0	0	-9
61	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	5/15/2014	175		0	188	-13	0	0	0	-13
62	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	6/15/2014	440		0	472	-32	0	0	0	-32
63	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	7/15/2014	15		0	16	-1	0	0	0	-1
64	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	7/15/2014	59		0	63	-4	0	0	0	-4
65	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	8/15/2014	361		0	383	-22	0	0	0	-22
66	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	9/15/2014	36		0	38	-2	0	0	0	2
67	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	10/15/2013	650		0	677	-27	0	0	0	-27
68	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	11/15/2013	20		0	21	-1	0	0	0	-1
69	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	12/15/2013	289		0	301	-12	0	0	0	-12
70	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	1/15/2014	20		0	21	-1	0	0	0	-1
71	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	2/15/2014	19		0	20	-1	0	0	0	-1
72	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	3/15/2014	18		0	19	-1	0	0	0	-1
73	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	4/15/2014	168		0	175	-7	0	0	0	7
74	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	5/15/2014	188		0	195	-7	0	0	0	-7
75	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	6/15/2014	153		0	159	-6	0	0	0	-6
76	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	7/15/2014	36		0	37	-1	0	0	0	-1
77	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	10/8/2013	3,174		0	3,173	1	0	0	0	1
78	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	11/8/2013	3 405		0	3,404	1	0	0	0	1
79	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	12/8/2013	3,098		0	3 097	1	0	0	0	1
80	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	1/8/2014	2,793		0	2 792	1	0	0	0	1
81	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	2/8/2014	3 001		0	3,000	1	0	0	0	1
82	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	3/8/2014	2,968		0	2,966	2	0	0	0	2
83	AMCAR 2011-3 A3 1 17% 1/08/16	03064PAC5		6/8/2011	4/8/2014	65		0	65	0	0	0	0	0
84	BBVA US SENIOR SA UNI 3 25% 5/16/14	055299AJ0		6/28/2012	5/16/2014	10,000		0	10,000	0	0	0	0	0

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	0

#	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						2,779,958	0	17	2,923 059	-143 084	0	0	0	-143 084
85	BBVA US SENIOR SA UNI 3 25% 5/16/14	055299AJ0		6/29/2012	5/16/2014	10,000		0	10,000	0	0	0	0	0
86	BNY MELLON LARGE CAP STK M	05569M103		11/2/2007	12/18/2013	35,000		0	67 124	-32 124	0	0	0	-32,124
87	BNY MELLON LARGE CAP STK-M	05569M103		11/2/2007	2/4/2014	40 000		0	79 216	-39 216	0	0	0	-39,216
88	BNY MELLON LARGE CAP STK-M	05569M103		11/2/2007	2/27/2014	20,000		0	37,353	-17,353	0	0	0	-17,353
89	BNY MELLON LARGE CAP STK M	05569M103		11/2/2007	3/20/2014	30,000		0	55 350	-25 350	0	0	0	-25,350
90	BNY MELLON INCOME STOCK-M	05569M301		12/20/2006	11/1/2013	50 000		0	56 945	-6 945	0	0	0	-6,945
91	BNY MELLON INCOME STOCK-M	05569M301		5/14/2010	12/18/2013	17 028		0	11,231	5,797	0	0	0	5,797
92	BNY MELLON INCOME STOCK-M	05569M301		12/12/2012	12/18/2013	343		0	277	66	0	0	0	66
93	BNY MELLON INCOME STOCK-M	05569M301		12/9/2013	12/18/2013	14,406		0	14 325	81	0	0	0	81
94	BNY MELLON INCOME STOCK-M	05569M301		11/19/2009	12/18/2013	18 222		0	11,614	6,608	0	0	0	6 608
95	BNY MELLON INCOME STOCK-M	05569M301		12/20/2006	2/4/2014	40,000		0	47,713	-7,713	0	0	0	-7,713
96	BNY MELLON INCOME STOCK-M	05569M301		11/19/2009	2/4/2014	20,000		0	13,232	6,768	0	0	0	6,768
97	BNY MELLON INCOME STOCK-M	05569M301		12/20/2006	2/27/2014	10 000		0	11 289	-1 289	0	0	0	-1 289
98	BNY MELLON INCOME STOCK-M	05569M301		12/20/2006	5/2/2014	50 000		0	55 299	-5 299	0	0	0	-5,299
99	BNY MELLON INCOME STOCK-M	05569M301		12/20/2006	5/22/2014	30 000		0	32,862	-2,862	0	0	0	-2,862
100	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	2/15/2014	108		0	114	-6	0	0	0	-6
101	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	3/15/2014	97		0	103	-6	0	0	0	-6
102	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	5/15/2014	167		0	177	-10	0	0	0	-10
103	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	4/15/2014	153		0	162	-9	0	0	0	-9
104	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	6/15/2014	161		0	171	-10	0	0	0	-10
105	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	7/15/2014	185		0	197	-12	0	0	0	-12
106	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	8/15/2014	106		0	113	-7	0	0	0	7
107	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	9/15/2014	96		0	102	-6	0	0	0	-6
108	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	10/15/2013	607		0	618	-11	0	0	0	-11
109	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	10/23/2013	18,326		17	18 462	-119	0	0	0	-119
110	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	11/15/2013	329		0	356	-27	0	0	0	-27
111	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		8/27/2013	11/15/2013	41		0	43	-2	0	0	0	-2
112	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	12/15/2013	249		0	269	-20	0	0	0	-20
113	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		8/27/2013	12/15/2013	31		0	33	-2	0	0	0	-2
114	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		5/18/2012	12/15/2013	31		0	34	-3	0	0	0	-3
115	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	1/15/2014	93		0	101	-8	0	0	0	-8
116	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		8/27/2013	1/15/2014	12		0	12	0	0	0	0	0
117	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	8/15/2014	18		0	19	-1	0	0	0	-1
118	FHLMC GOLD A90393 5 0% 12/01/39	312938NJ8		3/8/2010	9/15/2014	18		0	19	-1	0	0	0	-1
119	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	10/15/2013	149		0	158	-9	0	0	0	-9
120	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	11/15/2013	128		0	136	-8	0	0	0	-8
121	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	12/15/2013	90		0	95	-5	0	0	0	5
122	FHLMC GOLD A92821 5 0% 7/01/40	312941D20		7/22/2010	1/15/2014	164		0	174	-10	0	0	0	-10
123	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		5/18/2012	1/15/2014	12		0	13	-1	0	0	0	-1
124	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	2/15/2014	295		0	319	-24	0	0	0	-24
125	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		8/27/2013	2/15/2014	37		0	39	-2	0	0	0	-2
126	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		5/18/2012	2/15/2014	37		0	40	-3	0	0	0	-3
127	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	3/15/2014	37		0	40	-3	0	0	0	-3
128	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		8/27/2013	3/15/2014	5		0	5	0	0	0	0	0
129	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		5/18/2012	3/15/2014	5		0	5	0	0	0	0	0
130	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	4/15/2014	137		0	149	-12	0	0	0	-12
131	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		8/27/2013	4/15/2014	17		0	18	-1	0	0	0	-1
132	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		5/18/2012	4/15/2014	17		0	19	-2	0	0	0	-2
133	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	5/15/2014	145		0	156	-11	0	0	0	-11
134	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		8/27/2013	5/15/2014	18		0	19	-1	0	0	0	-1
135	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		5/18/2012	5/15/2014	18		0	20	-2	0	0	0	-2
136	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/28/2014	5/15/2014	18		0	19	-1	0	0	0	-1
137	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	6/15/2014	289		0	313	-24	0	0	0	-24
138	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		8/27/2013	6/15/2014	36		0	38	-2	0	0	0	-2
139	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		5/18/2012	6/15/2014	36		0	39	-3	0	0	0	-3
140	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/28/2014	6/15/2014	36		0	39	-3	0	0	0	-3
141	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	7/15/2014	342		0	370	-28	0	0	0	-28
142	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		8/27/2013	7/15/2014	43		0	45	-2	0	0	0	-2
143	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		5/18/2012	7/15/2014	43		0	46	-3	0	0	0	3
144	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/28/2014	7/15/2014	43		0	46	-3	0	0	0	-3
145	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	8/15/2014	233		0	252	-19	0	0	0	-19
146	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		8/27/2013	8/15/2014	29		0	31	-2	0	0	0	-2
147	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		5/18/2012	8/15/2014	29		0	32	-3	0	0	0	3
148	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/28/2014	8/15/2014	29		0	31	-2	0	0	0	-2
149	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	9/15/2014	317		0	343	-26	0	0	0	-26
150	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		8/27/2013	9/15/2014	40		0	42	-2	0	0	0	-2
151	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		5/18/2012	9/15/2014	40		0	43	-3	0	0	0	-3
152	BNY MELLON INCOME STOCK-M	05569M301		12/20/2006	6/17/2014	50,000		0	52,811	-2,811	0	0	0	-2,811
153	BNY MELLON INCOME STOCK-M	05569M301		12/20/2006	8/1/2014	55,000		0	59 367	-4 367	0	0	0	-4,367
154	BNY MELLON INCOME STOCK-M	05569M301		12/20/2006	8/22/2014	50,000		0	52,329	-2,329	0	0	0	-2,329
155	BANK OF AMERICA CORP 5 75% 8/15/1	060505CL6		1/11/2007	1/15/2014	27,536		0	25,492	2,044	0	0	0	2,044
156	BANK OF AMERICA CORP 5 75% 8/15/1	060505CL6		11/28/2006	1/15/2014	22,029		0	20 614	1,415	0	0	0	1 415
157	BANK OF AMERICA CORP 5 75% 8/15/1	060505CL6		12/18/2006	1/15/2014	27 536		0	25 753	1 783	0	0	0	1 783
158	BEAR STEARNS CO INC 5 55% 1/22/17	073902PN2		1/20/2012	6/24/2014	22,013		0	21,401	612	0	0	0	612
159	CRH AMERICA INC 5 3% 10/15/13	12626PAE3		10/24/2006	10/15/2013	10 000		0	10,000	0	0	0	0	0
160	CRH AMERICA INC 5 3% 10/15/13	12626PAE3		9/13/2006	10/15/2013	10,000		0	10 000	0	0	0	0	0
161	CITIGROUP INC 5 0% 9/15/14	172967CQ2		6/29/2011	2/12/2014	10,248		0	10,467	-219	0	0	0	-219
162	CITIGROUP INC 6 125% 11/21/17	172967EM9		11/14/2007	9/19/2014	33,952		0	29,872	4,080	0	0	0	4,080
163	CONAGRA FOODS INC 3.2% 1/25/23	205887BR2		1/15/2013	8/4/2014	2,966		0	3 017	-51	0	0	0	-51
164	FG GOLD POOL T49004 3 0% 9/01/27	31287CAD4		11/5/2013	12/15/2013	59		0	60	-1	0	0	0	-1
165	FG GOLD POOL T49004 3 0% 9/01/27	31287CAD4		11/5/2013	1/15/2014	108		0	111	-3	0	0	0	-3
166	FG GOLD POOL T49004 3 0% 9/01/27	31287CAD4		11/5/2013	2/15/2014	98		0	100	-2	0	0	0	-2
167	FG GOLD POOL T49004 3 0% 9/01/27	31287CAD4		11/5/2013	3/15/2014	63		0	65	-2	0	0	0	-2
168	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		9/10/2013	8/15/2014	14		0	15	-1	0	0	0	-1

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						2,779,958	0	17	2,923 059	-143,084	0	0	0	-143 084
169	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/14/2013	8/15/2014	14		0	15	-1	0	0	0	-1
170	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/26/2013	8/15/2014	14		0	15	-1	0	0	0	-1
171	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		2/27/2014	8/15/2014	68		0	75	-7	0	0	0	-7
172	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		3/25/2014	8/15/2014	27		0	30	-3	0	0	0	-3
173	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		4/25/2014	8/15/2014	27		0	30	-3	0	0	0	-3
174	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/11/2014	8/15/2014	41		0	45	-4	0	0	0	-4
175	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/20/2014	8/15/2014	27		0	30	-3	0	0	0	3
176	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		3/25/2014	9/15/2014	29		0	32	-3	0	0	0	-3
177	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		4/25/2014	9/15/2014	29		0	32	-3	0	0	0	-3
178	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/11/2014	9/15/2014	43		0	48	-5	0	0	0	-5
179	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/20/2014	9/15/2014	29		0	32	-3	0	0	0	-3
180	FHLMC GOLD G04719 5 5% 1/01/38	3128M6SG4		3/9/2011	10/15/2013	238		0	255	-17	0	0	0	-17
181	FHLMC GOLD G05938 5 0% 1/01/36	3128M74X1		7/19/2010	10/15/2013	348		0	369	-21	0	0	0	-21
182	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/28/2014	9/15/2014	40		0	43	-3	0	0	0	-3
183	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	10/15/2013	446		0	474	-28	0	0	0	-28
184	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	11/15/2013	367		0	390	-23	0	0	0	-23
185	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	12/15/2013	356		0	378	-22	0	0	0	-22
186	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	1/15/2014	16,190		0	16,169	21	0	0	0	21
187	FHLMC GOLD G18305 4 0% 4/01/24	3128MMKT9		12/7/2012	1/15/2014	345		0	367	-22	0	0	0	-22
188	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	10/15/2013	316		0	325	-9	0	0	0	-9
189	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	11/15/2013	212		0	217	-5	0	0	0	-5
190	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	12/15/2013	216		0	221	-5	0	0	0	5
191	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	1/15/2014	247		0	253	-6	0	0	0	-6
192	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	2/15/2014	217		0	223	-6	0	0	0	-6
193	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	3/15/2014	263		0	270	-7	0	0	0	-7
194	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	4/15/2014	211		0	217	-6	0	0	0	-6
195	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	5/15/2014	264		0	271	-7	0	0	0	-7
196	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	6/15/2014	412		0	423	-11	0	0	0	-11
197	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	7/15/2014	293		0	301	-8	0	0	0	-8
198	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	8/15/2014	384		0	394	-10	0	0	0	-10
199	FHLMC GOLD G18473 3 0% 7/01/28	3128MMQ30		8/1/2013	9/15/2014	320		0	328	-8	0	0	0	-8
200	FHLMC GOLD G18489 3 0% 11/01/28	3128MMRK1		11/18/2013	1/15/2014	157		0	162	-5	0	0	0	-5
201	FHLMC GOLD G18489 3 0% 11/01/28	3128MMRK1		11/18/2013	2/15/2014	151		0	156	-5	0	0	0	-5
202	FHLMC GOLD G18489 3 0% 11/01/28	3128MMRK1		11/18/2013	3/15/2014	149		0	154	-5	0	0	0	-5
203	FHLMC GOLD G18489 3 0% 11/01/28	3128MMRK1		11/18/2013	4/15/2014	207		0	214	-7	0	0	0	-7
204	FHLMC GOLD G18489 3 0% 11/01/28	3128MMRK1		11/18/2013	5/15/2014	175		0	181	-6	0	0	0	-6
205	FHLMC GOLD G18489 3 0% 11/01/28	3128MMRK1		11/18/2013	6/15/2014	215		0	222	-7	0	0	0	-7
206	FHLMC GOLD G18489 3 0% 11/01/28	3128MMRK1		11/18/2013	7/15/2014	267		0	276	-9	0	0	0	-9
207	FHLMC GOLD G18489 3 0% 11/01/28	3128MMRK1		11/18/2013	8/15/2014	247		0	255	-8	0	0	0	-8
208	FHLMC GOLD G18489 3 0% 11/01/28	3128MMRK1		11/18/2013	9/15/2014	228		0	236	-8	0	0	0	-8
209	FHLMC GOLD POOL C91738 4 0% 11/01/	3128P74X8		2/4/2014	3/15/2014	27		0	29	-2	0	0	0	-2
210	FHLMC GOLD POOL C91738 4 0% 11/01/	3128P74X8		2/4/2014	4/15/2014	52		0	56	-4	0	0	0	-4
211	FHLMC GOLD POOL C91738 4 0% 11/01/	3128P74X8		2/4/2014	5/15/2014	59		0	63	-4	0	0	0	-4
212	FHLMC GOLD POOL C91738 4 0% 11/01/	3128P74X8		2/4/2014	6/15/2014	112		0	119	-7	0	0	0	-7
213	FHLMC GOLD POOL C91738 4 0% 11/01/	3128P74X8		2/4/2014	7/15/2014	113		0	120	-7	0	0	0	-7
214	FHLMC GOLD POOL C91738 4 0% 11/01/	3128P74X8		2/4/2014	8/15/2014	117		0	125	-8	0	0	0	-8
215	FHLMC GOLD POOL C91738 4 0% 11/01/	3128P74X8		2/4/2014	9/15/2014	109		0	116	-7	0	0	0	-7
216	FHLMC GOLD POOL C91339 4 0% 10/01/	3128P7PY3		2/4/2014	3/15/2014	103		0	110	-7	0	0	0	7
217	FHLMC GOLD POOL C91339 4 0% 10/01/	3128P7PY3		2/4/2014	4/15/2014	99		0	106	-7	0	0	0	-7
218	FHLMC GOLD POOL C91339 4 0% 10/01/	3128P7PY3		2/4/2014	5/15/2014	109		0	117	-8	0	0	0	-8
219	FHLMC GOLD POOL C91339 4 0% 10/01/	3128P7PY3		2/4/2014	6/15/2014	109		0	117	-8	0	0	0	-8
220	FHLMC GOLD POOL C91339 4 0% 10/01/	3128P7PY3		2/4/2014	7/15/2014	125		0	134	-9	0	0	0	-9
221	FHLMC GOLD POOL C91339 4 0% 10/01/	3128P7PY3		2/4/2014	8/15/2014	150		0	160	-10	0	0	0	-10
222	FHLMC GOLD POOL C91339 4 0% 10/01/	3128P7PY3		2/4/2014	9/15/2014	106		0	114	-8	0	0	0	-8
223	FHLMC GOLD POOL J15724 4 0% 6/01/2	3128PVLD0		10/23/2013	12/15/2013	213		0	228	-15	0	0	0	-15
224	FHLMC GOLD POOL J15724 4 0% 6/01/2	3128PVLD0		10/23/2013	1/15/2014	681		0	728	-47	0	0	0	-47
225	FHLMC GOLD POOL J15724 4 0% 6/01/2	3128PVLD0		10/23/2013	2/15/2014	180		0	193	-13	0	0	0	-13
226	FHLMC GOLD POOL J15724 4 0% 6/01/2	3128PVLD0		10/23/2013	3/15/2014	706		0	755	-49	0	0	0	-49
227	FHLMC GOLD POOL J15724 4 0% 6/01/2	3128PVLD0		10/23/2013	4/15/2014	166		0	178	-12	0	0	0	-12
228	FHLMC GOLD POOL J15724 4 0% 6/01/2	3128PVLD0		10/23/2013	5/15/2014	319		0	341	-22	0	0	0	-22
229	FHLMC GOLD POOL J15724 4 0% 6/01/2	3128PVLD0		10/23/2013	6/15/2014	181		0	193	-12	0	0	0	-12
230	FHLMC GOLD POOL J15724 4 0% 6/01/2	3128PVLD0		10/23/2013	7/15/2014	443		0	474	-31	0	0	0	-31
231	FHLMC GOLD POOL J15724 4 0% 6/01/2	3128PVLD0		10/23/2013	8/15/2014	539		0	576	-37	0	0	0	37
232	FHLMC GOLD POOL J15724 4 0% 6/01/2	3128PVLD0		10/23/2013	9/15/2014	633		0	677	-44	0	0	0	-44
233	F H L M C GOLD C09055 4 0% 12/01/43	31292SBY5		3/25/2014	4/15/2014	29		0	31	-2	0	0	0	-2
234	F H L M C GOLD C09055 4 0% 12/01/43	31292SBY5		3/25/2014	5/15/2014	27		0	28	-1	0	0	0	-1
235	F H L M C GOLD C09055 4 0% 12/01/43	31292SBY5		3/25/2014	6/15/2014	41		0	43	-2	0	0	0	-2
236	F H L M C GOLD C09055 4 0% 12/01/43	31292SBY5		3/25/2014	6/20/2014	5,127		0	5,054	73	0	0	0	73
237	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	9/15/2014	158		0	169	-11	0	0	0	-11
238	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	9/15/2014	29		0	31	-2	0	0	0	2
239	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		9/10/2013	9/15/2014	14		0	16	-2	0	0	0	-2
240	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/14/2013	9/15/2014	14		0	16	-2	0	0	0	-2
241	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/26/2013	9/15/2014	14		0	16	-2	0	0	0	-2
242	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		2/27/2014	9/15/2014	72		0	79	-7	0	0	0	7
243	FG GOLD POOL T49004 3 0% 9/01/27	31287CAD4		11/5/2013	4/15/2014	60		0	61	-1	0	0	0	-1
244	FG GOLD POOL T49004 3 0% 9/01/27	31287CAD4		11/5/2013	5/15/2014	60		0	61	-1	0	0	0	-1
245	FG GOLD POOL T49004 3 0% 9/01/27	31287CAD4		11/5/2013	6/15/2014	61		0	62	-1	0	0	0	-1
246	FG GOLD POOL T49004 3 0% 9/01/27	31287CAD4		11/5/2013	7/15/2014	63		0	64	-1	0	0	0	-1
247	FG GOLD POOL T49004 3 0% 9/01/27	31287CAD4		11/5/2013	8/15/2014	63		0	64	-1	0	0	0	-1
248	FG GOLD POOL T49004 3 0% 9/01/27	31287CAD4		11/5/2013	9/15/2014	63		0	64	-1	0	0	0	-1
249	FHLMC GOLD POOL T49005 3 5% 12/01/	31287CAE2		2/19/2014	3/15/2014	90		0	94	-4	0	0	0	-4
250	FHLMC GOLD POOL T49005 3 5% 12/01/	31287CAE2		2/19/2014	4/15/2014	653		0	682	-29	0	0	0	-29
251	FHLMC GOLD POOL T49005 3 5% 12/01/	31287CAE2		2/19/2014	5/15/2014	76		0	79	-3	0	0	0	-3
252	FHLMC GOLD POOL T49005 3 5% 12/01/	31287CAE2		2/19/2014	6/15/2014	625		0	652	-27	0	0	0	-27

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	0

#	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						2,779,958	0	17	2,923 059	-143 084	0	0	0	-143 084
253	FHLMC GOLD POOL T49005 3 5% 12/01/	31287CAE2		2/19/2014	7/15/2014	74		0	78	-4	0	0	0	-4
254	FHLMC GOLD POOL T49005 3 5% 12/01/	31287CAE2		2/19/2014	8/15/2014	727		0	759	-32	0	0	0	-32
255	FHLMC GOLD POOL T49005 3 5% 12/01/	31287CAE2		2/19/2014	9/15/2014	72		0	75	-3	0	0	0	-3
256	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/21/2010	10/15/2013	101		0	108	-7	0	0	0	-7
257	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/21/2010	11/15/2013	74		0	79	-5	0	0	0	-5
258	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/21/2010	12/15/2013	80		0	86	-6	0	0	0	-6
259	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/21/2010	1/15/2014	69		0	74	-5	0	0	0	5
260	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/21/2010	2/15/2014	64		0	68	-4	0	0	0	-4
261	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		1/30/2014	2/15/2014	32		0	35	-3	0	0	0	-3
262	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/21/2010	3/15/2014	38		0	41	-3	0	0	0	-3
263	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		1/30/2014	3/15/2014	19		0	21	-2	0	0	0	-2
264	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/21/2010	4/15/2014	72		0	78	-6	0	0	0	-6
265	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		1/30/2014	4/15/2014	36		0	40	-4	0	0	0	-4
266	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/21/2010	5/15/2014	61		0	66	-5	0	0	0	-5
267	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		1/30/2014	5/15/2014	30		0	34	-4	0	0	0	-4
268	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/21/2010	6/15/2014	41		0	44	-3	0	0	0	-3
269	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		1/30/2014	6/15/2014	20		0	22	-2	0	0	0	-2
270	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/21/2010	7/15/2014	38		0	41	-3	0	0	0	-3
271	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		1/30/2014	7/15/2014	19		0	21	-2	0	0	0	-2
272	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/21/2010	8/15/2014	38		0	41	-3	0	0	0	-3
273	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		1/30/2014	8/15/2014	19		0	21	-2	0	0	0	-2
274	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		7/21/2010	9/15/2014	56		0	61	-5	0	0	0	5
275	FHLMC GOLD G04216 5 5% 12/01/37	3128M6AR9		1/30/2014	9/15/2014	28		0	31	-3	0	0	0	-3
276	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	10/15/2013	214		0	229	-15	0	0	0	-15
277	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	10/15/2013	39		0	42	-3	0	0	0	-3
278	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		9/10/2013	10/15/2013	19		0	21	-2	0	0	0	-2
279	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	11/15/2013	263		0	282	-19	0	0	0	-19
280	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	11/15/2013	48		0	52	-4	0	0	0	-4
281	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		9/10/2013	11/15/2013	24		0	26	-2	0	0	0	-2
282	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	12/15/2013	203		0	217	-14	0	0	0	-14
283	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	12/15/2013	37		0	40	-3	0	0	0	-3
284	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		9/10/2013	12/15/2013	18		0	20	-2	0	0	0	-2
285	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/14/2013	12/15/2013	18		0	20	-2	0	0	0	2
286	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/26/2013	12/15/2013	18		0	20	-2	0	0	0	-2
287	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	1/15/2014	255		0	273	-18	0	0	0	-18
288	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	1/15/2014	46		0	50	-4	0	0	0	-4
289	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		9/10/2013	1/15/2014	23		0	25	-2	0	0	0	-2
290	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/14/2013	1/15/2014	23		0	25	-2	0	0	0	-2
291	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/26/2013	1/15/2014	23		0	25	-2	0	0	0	-2
292	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	2/15/2014	175		0	187	-12	0	0	0	-12
293	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	2/15/2014	32		0	34	-2	0	0	0	-2
294	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		9/10/2013	2/15/2014	16		0	17	-1	0	0	0	-1
295	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/14/2013	2/15/2014	16		0	17	-1	0	0	0	-1
296	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/26/2013	2/15/2014	16		0	17	-1	0	0	0	-1
297	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	3/15/2014	160		0	171	-11	0	0	0	-11
298	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	3/15/2014	29		0	31	-2	0	0	0	-2
299	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		9/10/2013	3/15/2014	15		0	16	-1	0	0	0	-1
300	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/14/2013	3/15/2014	15		0	16	-1	0	0	0	1
301	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/26/2013	3/15/2014	15		0	16	-1	0	0	0	-1
302	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		2/27/2014	3/15/2014	73		0	80	-7	0	0	0	-7
303	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		6/10/2010	4/15/2014	125		0	134	-9	0	0	0	-9
304	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		8/29/2013	4/15/2014	23		0	25	-2	0	0	0	2
305	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		9/10/2013	4/15/2014	11		0	12	-1	0	0	0	-1
306	FHLMC GOLD G04219 5 5% 4/01/38	3128M6AU2		11/14/2013	4/15/2014	11		0	12	-1	0	0	0	-1
307	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	8/15/2014	371		0	399	-28	0	0	0	-28
308	FHLMC GOLD G05337 5 5% 12/01/38	3128M7HN9		6/10/2010	9/15/2014	154		0	166	-12	0	0	0	-12
309	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		4/18/2012	10/15/2013	783		0	848	-65	0	0	0	-65
310	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		3/13/2013	10/15/2013	98		0	107	-9	0	0	0	-9
311	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		3/13/2013	10/15/2013	49		0	54	-5	0	0	0	-5
312	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		8/27/2013	10/15/2013	49		0	52	-3	0	0	0	-3
313	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		3/13/2013	10/23/2013	4,636		0	4 722	-86	0	0	0	-86
314	FHLMC GOLD G05477 4 5% 5/01/39	3128M7M29		3/13/2013	10/23/2013	2 318		0	2 361	-43	0	0	0	-43
315	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	4/15/2014	210		0	209	1	0	0	0	1
316	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	5/15/2014	76		0	75	1	0	0	0	1
317	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	5/15/2014	242		0	241	1	0	0	0	1
318	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	6/15/2014	43		0	43	0	0	0	0	0
319	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	6/15/2014	138		0	138	0	0	0	0	0
320	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	7/15/2014	63		0	63	0	0	0	0	0
321	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	7/15/2014	202		0	201	1	0	0	0	1
322	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	8/15/2014	46		0	46	0	0	0	0	0
323	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	8/15/2014	149		0	148	1	0	0	0	1
324	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	9/15/2014	48		0	47	1	0	0	0	1
325	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	9/15/2014	153		0	152	1	0	0	0	1
326	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	11/15/2013	661		0	673	-12	0	0	0	-12
327	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	12/15/2013	686		0	699	-13	0	0	0	-13
328	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	1/15/2014	335		0	342	-7	0	0	0	-7
329	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	2/15/2014	370		0	377	-7	0	0	0	-7
330	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		1/30/2014	2/15/2014	74		0	80	-6	0	0	0	-6
331	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	3/15/2014	285		0	290	-5	0	0	0	-5
332	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	12/15/2013	77		0	77	0	0	0	0	0
333	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	12/15/2013	247		0	246	1	0	0	0	1
334	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	1/15/2014	61		0	61	0	0	0	0	0
335	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	1/15/2014	196		0	195	1	0	0	0	1
336	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	2/15/2014	58		0	58	0	0	0	0	0

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						2,779,958	0	17	2,923 059	-143 084	0	0	0	-143,084
337	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	2/15/2014	186		0	185	1	0	0	0	1
338	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	3/15/2014	55		0	55	0	0	0	0	0
339	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		5/10/2007	3/15/2014	176		0	175	1	0	0	0	1
340	GNMA POOL # 782105 5 0% 3/15/36	36241KKS6		6/14/2007	4/15/2014	66		0	65	1	0	0	0	1
341	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	5/25/2014	57		0	60	-3	0	0	0	-3
342	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	5/25/2014	57		0	57	0	0	0	0	0
343	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	6/25/2014	65		0	68	-3	0	0	0	-3
344	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	6/25/2014	65		0	65	0	0	0	0	0
345	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/9/2014	6/25/2014	33		0	33	0	0	0	0	0
346	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	7/25/2014	87		0	92	-5	0	0	0	-5
347	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	7/25/2014	87		0	87	0	0	0	0	0
348	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/9/2014	7/25/2014	44		0	45	-1	0	0	0	-1
349	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	8/25/2014	82		0	86	-4	0	0	0	-4
350	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	8/25/2014	82		0	82	0	0	0	0	0
351	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/9/2014	8/25/2014	41		0	42	-1	0	0	0	-1
352	FNMA POOL # AL0219 3 33599% 4/01/4	3138EGG57		10/20/2011	11/25/2013	819		0	833	-14	0	0	0	-14
353	FNMA POOL # AL0219 3 336% 4/1/41	3138EGG57		10/20/2011	12/25/2013	520		0	528	-8	0	0	0	-8
354	FNMA POOL # AL0219 3 341% 4/01/41	3138EGG57		10/20/2011	1/25/2014	25		0	25	0	0	0	0	0
355	FNMA POOL # AL0219 3 341% 4/01/41	3138EGG57		10/20/2011	2/25/2014	29		0	30	-1	0	0	0	-1
356	FNMA POOL # AL0219 3 341% 4/01/41	3138EGG57		10/20/2011	3/25/2014	324		0	329	-5	0	0	0	-5
357	FNMA POOL # AL0219 3 34403% 4/01/4	3138EGG57		10/20/2011	4/25/2014	84		0	85	-1	0	0	0	-1
358	FNMA POOL # AL0219 3 344% 4/1/41	3138EGG57		10/20/2011	5/25/2014	39		0	39	0	0	0	0	0
359	FNMA POOL # AL0219 3 344% 4/1/41	3138EGG57		10/20/2011	6/25/2014	194		0	197	-3	0	0	0	-3
360	FNMA POOL # AL0219 3 344% 4/1/41	3138EGG57		10/20/2011	7/25/2014	159		0	162	-3	0	0	0	-3
361	FNMA POOL # AL0219 3 34499% 4/01/4	3138EGG57		10/20/2011	8/25/2014	1,056		0	1,073	-17	0	0	0	-17
362	FNMA POOL # AL0219 3 33897% 4/01/4	3138EGG57		10/20/2011	9/25/2014	242		0	246	-4	0	0	0	-4
363	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	10/25/2013	260		0	279	-19	0	0	0	-19
364	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	11/25/2013	237		0	254	-17	0	0	0	-17
365	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	12/25/2013	220		0	236	-16	0	0	0	-16
366	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	1/25/2014	202		0	217	-15	0	0	0	-15
367	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	2/25/2014	194		0	208	-14	0	0	0	-14
368	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	3/25/2014	194		0	208	-14	0	0	0	-14
369	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	4/25/2014	178		0	192	-14	0	0	0	-14
370	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	5/25/2014	196		0	211	-15	0	0	0	-15
371	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	6/25/2014	183		0	197	-14	0	0	0	-14
372	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		1/30/2014	3/15/2014	57		0	62	-5	0	0	0	-5
373	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	7/25/2014	230		0	247	-17	0	0	0	-17
374	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	8/25/2014	169		0	182	-13	0	0	0	-13
375	FNMA POOL # AL0201 5 0% 12/01/21	3138EGGK4		4/15/2011	9/25/2014	162		0	174	-12	0	0	0	-12
376	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	11/25/2013	1,113		0	1,223	-110	0	0	0	-110
377	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	12/25/2013	939		0	1,031	-92	0	0	0	-92
378	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	1/25/2014	826		0	907	-81	0	0	0	-81
379	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	2/25/2014	687		0	755	-68	0	0	0	-68
380	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	3/25/2014	627		0	689	-62	0	0	0	-62
381	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	4/25/2014	624		0	686	-62	0	0	0	-62
382	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	5/25/2014	607		0	666	-59	0	0	0	-59
383	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	6/25/2014	642		0	705	-63	0	0	0	-63
384	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	7/25/2014	655		0	720	-65	0	0	0	65
385	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	8/25/2014	667		0	733	-66	0	0	0	-66
386	FNMA POOL AL4166 5 5% 1/01/39	3138ELTY9		9/23/2013	9/25/2014	666		0	732	-66	0	0	0	-66
387	US TREASURY NOTE 0 875% 11/30/1	912828RU6		11/30/2011	9/30/2014	5 020		0	4 980	40	0	0	0	40
388	U S TREASURY NOTE 0 875% 1/31/17	912828SC5		6/18/2014	9/30/2014	15 034		0	15,039	-5	0	0	0	-5
389	U S TREASURY NOTE 1 25% 4/30/19	912828ST8		1/8/2014	6/11/2014	4,903		0	4,858	45	0	0	0	45
390	U S TREASURY NOTE 0 25% 8/15/15	912828TK6		8/24/2012	2/4/2014	5 003		0	4 985	18	0	0	0	18
391	U S TREASURY NOTE 0 25% 8/15/15	912828TK6		8/14/2012	2/13/2014	5 002		0	4,980	22	0	0	0	22
392	U S TREASURY NOTE 0.25% 8/15/15	912828TK6		8/24/2012	2/13/2014	5,002		0	4,985	17	0	0	0	17
393	U S TREASURY NOTE 0 25% 8/15/15	912828TK6		8/14/2012	2/19/2014	5 003		0	4 980	23	0	0	0	23
394	U S TREASURY NOTE 0 25% 8/15/15	912828TK6		8/20/2012	2/27/2014	5,005		0	4 976	29	0	0	0	29
395	U S TREASURY NOTE 0 25% 8/15/15	912828TK6		8/20/2012	3/14/2014	5,004		0	4,976	28	0	0	0	28
396	U S TREASURY NOTE 0 25% 8/15/15	912828TK6		8/20/2012	4/1/2014	5,004		0	4,976	28	0	0	0	28
397	U S TREASURY NOTE 0 25% 8/15/15	912828TK6		8/20/2012	4/11/2014	20,025		0	19 906	119	0	0	0	119
398	U S TREASURY NOTE 0.25% 8/15/15	912828TK6		8/20/2012	4/15/2014	5 006		0	4 976	30	0	0	0	30
399	U S TREASURY NOTE 0 25% 8/15/15	912828TK6		8/20/2012	4/23/2014	5,005		0	4,976	29	0	0	0	29
400	U S TREASURY NOTE 0 25% 8/15/15	912828TK6		8/20/2012	4/29/2014	20,020		0	19,906	114	0	0	0	114
401	UNITED STATES TREAS 0 25% 9/15/1	912828TP5		3/14/2014	4/29/2014	20 016		0	20 006	10	0	0	0	10
402	UNITED STATES TREAS 0 25% 9/15/1	912828TP5		9/12/2012	4/29/2014	25 020		0	24 937	83	0	0	0	83
403	UNITED STATES TREAS 0 25% 9/15/1	912828TP5		9/12/2012	5/9/2014	5 005		0	4,987	18	0	0	0	18
404	UNITED STATES TREAS NT 25% 12/15/	912828UC2		1/16/2013	1/6/2014	19 950		0	19,945	5	0	0	0	5
405	UNITED STATES TREAS 0 375% 2/15/1	912828UM0		2/25/2013	5/12/2014	10,013		0	9 995	18	0	0	0	18
406	UNITED STATES TREAS 0 375% 3/15/1	912828US7		4/5/2013	5/9/2014	5 004		0	5 009	-5	0	0	0	5
407	UNITED STATES TREAS 0 375% 3/15/1	912828US7		4/5/2013	5/12/2014	5,004		0	5 009	-5	0	0	0	-5
408	UNITED STATES TREAS 0 375% 3/15/1	912828US7		4/5/2013	5/13/2014	15,012		0	15,027	-15	0	0	0	-15
409	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	4/15/2014	399		0	406	-7	0	0	0	-7
410	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		1/30/2014	4/15/2014	80		0	86	-6	0	0	0	-6
411	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	5/15/2014	467		0	476	-9	0	0	0	-9
412	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		1/30/2014	5/15/2014	93		0	101	-8	0	0	0	-8
413	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	6/15/2014	652		0	664	-12	0	0	0	-12
414	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		1/30/2014	6/15/2014	130		0	141	-11	0	0	0	-11
415	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	7/15/2014	322		0	328	-6	0	0	0	-6
416	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		1/30/2014	7/15/2014	64		0	69	-5	0	0	0	-5
417	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	8/15/2014	423		0	431	-8	0	0	0	-8
418	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		1/30/2014	8/15/2014	85		0	91	-6	0	0	0	-6
419	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		12/17/2010	9/15/2014	498		0	508	-10	0	0	0	-10
420	FHLMC GOLD A95828 4 5% 12/01/40	312944PM7		1/30/2014	9/15/2014	100		0	108	-8	0	0	0	-8

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						2,779,958	0	17	2,923 059	-143 084	0	0	0	-143 084
421	FHLMC GOLD J24695 2 5% 7/01/28	31307DGC4		7/15/2013	10/15/2013	422		0	422	0	0	0	0	0
422	FHLMC GOLD J24695 2 5% 7/01/28	31307DGC4		7/15/2013	11/15/2013	289		0	288	1	0	0	0	1
423	FHLMC GOLD J24695 2 5% 7/01/28	31307DGC4		7/15/2013	12/11/2013	38,558		0	38,634	-76	0	0	0	-76
424	FHLMC GOLD J24695 2 5% 7/01/28	31307DGC4		7/15/2013	12/15/2013	222		0	222	0	0	0	0	0
425	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	10/15/2013	244		0	260	-16	0	0	0	-16
426	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	11/15/2013	166		0	177	-11	0	0	0	-11
427	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	12/15/2013	201		0	215	-14	0	0	0	14
428	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	1/15/2014	167		0	178	-11	0	0	0	-11
429	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	2/15/2014	143		0	152	-9	0	0	0	-9
430	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	3/15/2014	120		0	128	-8	0	0	0	-8
431	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	4/15/2014	166		0	177	-11	0	0	0	-11
432	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	5/15/2014	116		0	124	-8	0	0	0	-8
433	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	6/15/2014	316		0	337	-21	0	0	0	-21
434	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	7/15/2014	200		0	213	-13	0	0	0	-13
435	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	8/15/2014	250		0	267	-17	0	0	0	-17
436	FHLMC GOLD Q03517 4 5% 9/01/41	3132GJSE0		9/23/2011	9/15/2014	140		0	149	-9	0	0	0	-9
437	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	10/15/2013	35		0	37	-2	0	0	0	-2
438	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	11/15/2013	626		0	664	-38	0	0	0	-38
439	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	12/15/2013	34		0	36	-2	0	0	0	-2
440	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	1/15/2014	587		0	622	-35	0	0	0	-35
441	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	2/15/2014	33		0	35	-2	0	0	0	-2
442	UNITED STATES TREAS 0 375% 3/15/1	912828US7		4/5/2013	6/3/2014	5,005		0	5,009	-4	0	0	0	-4
443	UNITED STATES TREAS 0 375% 3/15/1	912828US7		4/5/2013	6/10/2014	25,002		0	25 045	-43	0	0	0	-43
444	UNITED STATES TREAS 0 375% 3/15/1	912828US7		4/5/2013	6/10/2014	15,002		0	15 027	-25	0	0	0	-25
445	UNITED STATES TREAS 0 375% 3/15/1	912828US7		4/5/2013	6/11/2014	5 002		0	5,009	-7	0	0	0	-7
446	UNITED STATES TREAS 0 375% 3/15/1	912828US7		4/5/2013	6/20/2014	4 999		0	5,009	-10	0	0	0	-10
447	UNITED STATES TREAS 0 375% 3/15/1	912828US7		4/5/2013	6/20/2014	4,999		0	5,009	-10	0	0	0	-10
448	UNITED STATES TREAS 0 25% 4/15/1	912828UW8		5/10/2013	6/20/2014	14 955		0	14 954	1	0	0	0	1
449	UNITED STATES TREAS 0 25% 4/15/1	912828UW8		5/10/2013	6/23/2014	4 985		0	4 985	0	0	0	0	0
450	UNITED STATES TREAS 0 25% 4/15/1	912828UW8		5/10/2013	6/24/2014	4,985		0	4,985	0	0	0	0	0
451	UNITED STATES TREAS 0 25% 4/15/1	912828UW8		8/18/2014	9/30/2014	14 972		0	14 977	-5	0	0	0	-5
452	UNITED STATES TREAS 0 25% 4/15/1	912828UW8		8/25/2014	9/30/2014	4 991		0	4 988	3	0	0	0	3
453	U S TREASURY NOTE 1 75% 5/15/23	912828VB3		6/19/2013	5/21/2014	4 717		0	4,796	-79	0	0	0	-79
454	U S TREASURY NOTE 1 75% 5/15/23	912828VB3		6/19/2013	6/3/2014	4 716		0	4,796	-80	0	0	0	-80
455	U S TREASURY NOTE 1 75% 5/15/23	912828VB3		6/19/2013	6/4/2014	4,699		0	4 796	-97	0	0	0	-97
456	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/6/2014	2/25/2014	128		0	134	-6	0	0	0	-6
457	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/6/2014	3/25/2014	116		0	122	-6	0	0	0	-6
458	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/30/2014	3/25/2014	116		0	123	-7	0	0	0	-7
459	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/6/2014	4/25/2014	178		0	187	-9	0	0	0	-9
460	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/30/2014	4/25/2014	178		0	188	-10	0	0	0	-10
461	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/6/2014	5/25/2014	78		0	82	-4	0	0	0	-4
462	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/30/2014	5/25/2014	78		0	82	-4	0	0	0	-4
463	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/6/2014	6/25/2014	173		0	182	-9	0	0	0	-9
464	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/30/2014	6/25/2014	173		0	183	-10	0	0	0	-10
465	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/6/2014	7/25/2014	124		0	130	-6	0	0	0	-6
466	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/30/2014	7/25/2014	124		0	131	-7	0	0	0	-7
467	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/6/2014	8/25/2014	153		0	161	-8	0	0	0	-8
468	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/30/2014	8/25/2014	153		0	161	-8	0	0	0	-8
469	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/6/2014	9/25/2014	79		0	83	-4	0	0	0	-4
470	FNMA POOL # AL4191 3 5% 1/01/28	3138ELUR2		1/30/2014	9/25/2014	79		0	84	-5	0	0	0	-5
471	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	10/25/2013	415		0	436	-21	0	0	0	-21
472	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	11/18/2013	26 809		0	27,177	-368	0	0	0	-368
473	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	11/25/2013	280		0	294	-14	0	0	0	-14
474	FNMA POOL # AP0457 3 0% 7/01/27	3138M3QK3		3/11/2013	12/25/2013	539		0	566	-27	0	0	0	-27
475	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	10/25/2013	19		0	20	-1	0	0	0	-1
476	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	11/25/2013	445		0	465	-20	0	0	0	-20
477	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	12/25/2013	19		0	20	-1	0	0	0	-1
478	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	9/25/2014	76		0	80	-4	0	0	0	-4
479	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	9/25/2014	76		0	76	0	0	0	0	0
480	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/9/2014	9/25/2014	38		0	39	-1	0	0	0	-1
481	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		8/26/2014	9/25/2014	38		0	39	-1	0	0	0	-1
482	FNMA MA1860 4 5% 4/01/44	31418BB62		4/1/2014	5/25/2014	116		0	123	-7	0	0	0	-7
483	FNMA MA1860 4 5% 4/01/44	31418BB62		4/1/2014	6/25/2014	98		0	105	-7	0	0	0	7
484	FNMA MA1860 4 5% 4/01/44	31418BB62		4/1/2014	7/25/2014	24		0	26	-2	0	0	0	-2
485	FNMA MA1860 4 5% 4/01/44	31418BB62		4/1/2014	8/25/2014	24		0	26	-2	0	0	0	-2
486	FNMA MA1860 4 5% 4/01/44	31418BB62		4/1/2014	9/25/2014	68		0	72	-4	0	0	0	-4
487	FNMA MA1897 3 5% 5/01/44	31418BDB9		5/23/2014	7/25/2014	589		0	599	-10	0	0	0	-10
488	FNMA MA1897 3 5% 5/01/44	31418BDB9		5/23/2014	8/25/2014	44		0	45	-1	0	0	0	-1
489	FNMA MA1897 3 5% 5/01/44	31418BDB9		5/23/2014	9/25/2014	46		0	47	-1	0	0	0	-1
490	FNMA POOL # AD0207 6 0% 10/01/38	31418MGR7		7/12/2013	10/25/2013	190		0	207	-17	0	0	0	17
491	GNMA II POOL # MA1599 3 0% 1/20/44	36179NX45		6/24/2014	8/20/2014	617		0	623	-6	0	0	0	-6
492	GNMA II POOL # MA1599 3 0% 1/20/44	36179NX45		6/24/2014	9/20/2014	372		0	376	-4	0	0	0	-4
493	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	10/15/2013	219		0	218	1	0	0	0	1
494	GNMA POOL # 782011 5 0% 12/15/35	36241KGU6		5/10/2007	11/15/2013	139		0	139	0	0	0	0	0
495	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	3/15/2014	32		0	34	-2	0	0	0	-2
496	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	4/15/2014	32		0	34	-2	0	0	0	-2
497	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	5/15/2014	34		0	36	-2	0	0	0	-2
498	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	9/15/2014	33		0	35	-2	0	0	0	-2
499	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	6/15/2014	36		0	38	-2	0	0	0	-2
500	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	7/15/2014	32		0	34	-2	0	0	0	-2
501	FHLMC POOL Q04584 4 5% 11/01/41	3132GKXM3		11/7/2011	8/15/2014	34		0	37	-3	0	0	0	-3
502	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	10/15/2013	278		0	292	-14	0	0	0	-14
503	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	11/15/2013	73		0	77	-4	0	0	0	-4
504	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	12/15/2013	288		0	303	-15	0	0	0	-15

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						2,779,958	0	17	2,923,059	-143 084	0	0	0	-143 084
505	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	1/15/2014	285		0	299	-14	0	0	0	-14
506	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	2/15/2014	72		0	75	-3	0	0	0	-3
507	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	3/15/2014	273		0	287	-14	0	0	0	-14
508	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	4/15/2014	285		0	299	-14	0	0	0	-14
509	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	5/14/2014	31,227		0	33 346	-2,119	0	0	0	-2,119
510	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	5/15/2014	270		0	284	-14	0	0	0	-14
511	FHLMC GOLD POOL Q12934 3 0% 11/01	3132HPHK3		11/21/2012	6/15/2014	73		0	76	-3	0	0	0	-3
512	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	10/15/2013	79		0	79	0	0	0	0	0
513	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	11/15/2013	79		0	79	0	0	0	0	0
514	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	12/15/2013	80		0	79	1	0	0	0	1
515	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	1/15/2014	80		0	80	0	0	0	0	0
516	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	2/15/2014	77		0	77	0	0	0	0	0
517	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	3/15/2014	80		0	80	0	0	0	0	0
518	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	4/15/2014	182		0	182	0	0	0	0	0
519	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	5/15/2014	173		0	173	0	0	0	0	0
520	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	6/15/2014	205		0	205	0	0	0	0	0
521	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	7/15/2014	79		0	79	0	0	0	0	0
522	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	8/15/2014	216		0	215	1	0	0	0	1
523	FHLMC GOLD Q19384 3 5% 6/01/43	3132JA2S3		7/8/2013	9/15/2014	81		0	81	0	0	0	0	0
524	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	10/15/2013	16		0	16	0	0	0	0	0
525	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	11/15/2013	16		0	16	0	0	0	0	0
526	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	12/15/2013	17		0	17	0	0	0	0	0
527	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	1/15/2014	17		0	17	0	0	0	0	0
528	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	2/15/2014	17		0	17	0	0	0	0	0
529	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	3/15/2014	164		0	163	1	0	0	0	1
530	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	4/15/2014	171		0	170	1	0	0	0	1
531	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	1/25/2014	525		0	548	-23	0	0	0	-23
532	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	2/25/2014	19		0	19	0	0	0	0	0
533	UNITED STATES TREAS 0 375% 8/31/1	912828VU1		10/23/2013	1/6/2014	5 006		0	5 008	-2	0	0	0	-2
534	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	3/25/2014	477		0	498	-21	0	0	0	-21
535	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	4/11/2014	11,861		0	11 834	27	0	0	0	27
536	FNMA POOL# AQ2148 4 0% 11/01/42	3138MHL68		7/1/2013	4/25/2014	510		0	533	-23	0	0	0	-23
537	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		3/7/2013	10/25/2013	50		0	53	-3	0	0	0	3
538	UNITED STATES TREAS 0 625% 10/15/1	912828WA4		12/17/2013	9/30/2014	4 999		0	5,005	-6	0	0	0	-6
539	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		3/7/2013	11/25/2013	53		0	56	-3	0	0	0	-3
540	COMMIT TO PUR MELLON OPTIMA L/S	999Z86880		12/30/2013	1/1/2014	32,060		0	32 060	0	0	0	0	0
541	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		3/7/2013	12/25/2013	49		0	52	-3	0	0	0	-3
542	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		3/7/2013	1/25/2014	54		0	57	-3	0	0	0	-3
543	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		3/7/2013	2/25/2014	494		0	522	-28	0	0	0	-28
544	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		3/7/2013	3/25/2014	53		0	56	-3	0	0	0	-3
545	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		3/7/2013	4/25/2014	552		0	583	-31	0	0	0	-31
546	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		3/7/2013	5/25/2014	53		0	55	-2	0	0	0	-2
547	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		3/7/2013	6/25/2014	48		0	50	-2	0	0	0	-2
548	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		3/7/2013	7/25/2014	50		0	52	-2	0	0	0	-2
549	U S TREASURY NOTE 1 75% 5/15/23	912828VB3		6/27/2013	6/5/2014	4 705		0	4 705	0	0	0	0	0
550	U S TREASURY NOTE 1 75% 5/15/23	912828VB3		6/27/2013	6/23/2014	4,700		0	4 700	0	0	0	0	0
551	UNITED STATES TREAS 0 5% 6/15/16	912828VG2		6/18/2013	7/14/2014	5 005		0	5 002	3	0	0	0	3
552	UNITED STATES TREAS 0 5% 6/15/16	912828VG2		7/10/2013	8/26/2014	5 003		0	4,981	22	0	0	0	22
553	US TREASURY N/B 0 625% 8/15/16	912828VR8		8/19/2013	9/24/2014	5 008		0	4,983	25	0	0	0	25
554	US TREASURY N/B 0 625% 8/15/16	912828VR8		8/22/2013	9/30/2014	10,016		0	9 964	52	0	0	0	52
555	UNITED STATES TREAS 0 375% 8/31/1	912828VU1		9/23/2013	1/6/2014	5,006		0	5 004	2	0	0	0	2
556	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		6/23/2014	7/25/2014	7		0	7	0	0	0	0	0
557	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		3/7/2013	8/25/2014	180		0	190	-10	0	0	0	-10
558	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		6/23/2014	8/25/2014	26		0	26	0	0	0	0	0
559	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		3/7/2013	9/25/2014	311		0	328	-17	0	0	0	-17
560	FNMA AQ5362 3 5% 12/01/42	3138ML5Y6		6/23/2014	9/25/2014	44		0	46	-2	0	0	0	-2
561	FNMA AR8467 2 5% 3/01/28	3138W6MR4		4/9/2013	10/25/2013	116		0	121	-5	0	0	0	-5
562	FNMA AR8467 2 5% 3/01/28	3138W6MR4		4/9/2013	11/25/2013	231		0	241	-10	0	0	0	-10
563	FNMA AR8467 2 5% 3/01/28	3138W6MR4		4/9/2013	12/25/2013	75		0	79	-4	0	0	0	-4
564	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	5/15/2014	15		0	15	0	0	0	0	0
565	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	5/23/2014	9,643		0	9 389	254	0	0	0	254
566	FHLMC GOLD Q19418 3 5% 6/01/43	3132JA4C6		7/8/2013	6/15/2014	15		0	15	0	0	0	0	0
567	FHLMC GOLD Q25830 4 0% 4/01/44	3132M6EB2		4/11/2014	5/15/2014	20		0	21	-1	0	0	0	1
568	FHLMC GOLD Q25830 4 0% 4/01/44	3132M6EB2		4/11/2014	6/15/2014	23		0	24	-1	0	0	0	-1
569	FHLMC GOLD Q25830 4 0% 4/01/44	3132M6EB2		4/11/2014	6/20/2014	5,257		0	5 237	20	0	0	0	20
570	FHLMC GOLD Q25830 4 0% 4/01/44	3132M6EB2		4/11/2014	7/15/2014	183		0	192	-9	0	0	0	-9
571	FHLMC GOLD Q25830 4 0% 4/01/44	3132M6EB2		4/11/2014	8/15/2014	14		0	15	-1	0	0	0	-1
572	FHLMC GOLD Q25830 4 0% 4/01/44	3132M6EB2		4/11/2014	9/15/2014	14		0	15	-1	0	0	0	-1
573	FED FARM CREDIT BANK 3 875% 10/07/	31331GCS6		11/20/2009	10/7/2013	100,000		0	107 364	-7 364	0	0	0	-7,364
574	FED HOME LN MTG CORP 4 875% 11/15	3134A4UK8		8/11/2005	11/15/2013	100 000		0	101,725	-1,725	0	0	0	-1,725
575	FED NATL MTG ASSN 1 25% 2/27/14	3135G0AP8		3/21/2011	2/27/2014	100,000		0	100,070	-70	0	0	0	-70
576	FNMA 2014-28 ND 3 0% 3/25/40	3136AJK47		4/11/2014	5/25/2014	113		0	116	-3	0	0	0	-3
577	FNMA 2014-28 ND 3 0% 3/25/40	3136AJK47		4/11/2014	6/25/2014	196		0	200	-4	0	0	0	-4
578	FNMA 2014-28 ND 3 0% 3/25/40	3136AJK47		4/11/2014	7/25/2014	187		0	191	-4	0	0	0	-4
579	FNMA 2014-28 ND 3 0% 3/25/40	3136AJK47		4/11/2014	8/25/2014	154		0	157	-3	0	0	0	-3
580	FNMA 2014-28 ND 3 0% 3/25/40	3136AJK47		4/11/2014	9/25/2014	134		0	136	-2	0	0	0	-2
581	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	10/25/2013	121		0	122	-1	0	0	0	-1
582	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/18/2006	10/25/2013	76		0	77	-1	0	0	0	-1
583	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	11/25/2013	70		0	71	-1	0	0	0	-1
584	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/18/2006	11/25/2013	44		0	44	0	0	0	0	0
585	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	12/25/2013	57		0	58	-1	0	0	0	-1
586	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/18/2006	12/25/2013	36		0	36	0	0	0	0	0
587	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	1/25/2014	64		0	64	0	0	0	0	0
588	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/18/2006	1/25/2014	40		0	40	0	0	0	0	0

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						2,779,958	0	17	2,923,059	-143,084	0	0	0	-143 084
589	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	2/25/2014	81		0	82	-1	0	0	0	-1
590	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/18/2006	2/25/2014	51		0	51	0	0	0	0	0
591	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	3/25/2014	54		0	55	-1	0	0	0	-1
592	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/18/2006	3/25/2014	34		0	34	0	0	0	0	0
593	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	4/25/2014	76		0	77	-1	0	0	0	-1
594	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/18/2006	4/25/2014	47		0	48	-1	0	0	0	-1
595	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	5/25/2014	66		0	67	-1	0	0	0	1
596	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/18/2006	5/25/2014	41		0	42	-1	0	0	0	-1
597	FNMA AR8467 2 5% 3/01/28	3138W6MR4		4/9/2013	1/25/2014	131		0	137	-6	0	0	0	-6
598	FNMA AR8467 2 5% 3/01/28	3138W6MR4		4/9/2013	2/25/2014	76		0	79	-3	0	0	0	-3
599	FNMA AR8467 2 5% 3/01/28	3138W6MR4		4/9/2013	3/25/2014	76		0	79	-3	0	0	0	-3
600	FNMA AR8467 2 5% 3/01/28	3138W6MR4		4/9/2013	4/25/2014	156		0	163	-7	0	0	0	-7
601	FNMA AR8467 2 5% 3/01/28	3138W6MR4		4/9/2013	5/25/2014	76		0	80	-4	0	0	0	-4
602	FNMA AR8467 2 5% 3/01/28	3138W6MR4		4/9/2013	6/25/2014	82		0	86	-4	0	0	0	-4
603	FNMA AR8467 2 5% 3/01/28	3138W6MR4		4/9/2013	7/25/2014	155		0	162	-7	0	0	0	-7
604	FNMA AR8467 2 5% 3/01/28	3138W6MR4		4/9/2013	8/25/2014	76		0	79	-3	0	0	0	-3
605	FNMA AR8467 2 5% 3/01/28	3138W6MR4		4/9/2013	9/25/2014	218		0	227	-9	0	0	0	-9
606	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	10/25/2013	271		0	271	0	0	0	0	0
607	FNMA AR8596 3 5% 6/01/43	3138W6RS7		9/9/2013	10/25/2013	45		0	45	0	0	0	0	0
608	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	11/25/2013	46		0	46	0	0	0	0	0
609	FNMA AR8596 3 5% 6/01/43	3138W6RS7		9/9/2013	11/25/2013	8		0	8	0	0	0	0	0
610	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	12/25/2013	48		0	48	0	0	0	0	0
611	FNMA AR8596 3 5% 6/01/43	3138W6RS7		9/9/2013	12/25/2013	8		0	8	0	0	0	0	0
612	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	1/25/2014	48		0	48	0	0	0	0	0
613	FNMA AR8596 3 5% 6/01/43	3138W6RS7		9/9/2013	1/25/2014	8		0	8	0	0	0	0	0
614	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	2/25/2014	232		0	232	0	0	0	0	0
615	FNMA AR8596 3 5% 6/01/43	3138W6RS7		9/9/2013	2/25/2014	39		0	38	1	0	0	0	1
616	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	3/25/2014	55		0	55	0	0	0	0	0
617	FNMA AR8596 3 5% 6/01/43	3138W6RS7		9/9/2013	3/25/2014	9		0	9	0	0	0	0	0
618	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	4/25/2014	413		0	413	0	0	0	0	0
619	FNMA AR8596 3 5% 6/01/43	3138W6RS7		9/9/2013	4/25/2014	69		0	68	1	0	0	0	1
620	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	5/23/2014	9 680		0	9 430	250	0	0	0	250
621	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	5/25/2014	48		0	48	0	0	0	0	0
622	FNMA AR8596 3 5% 6/01/43	3138W6RS7		9/9/2013	5/25/2014	8		0	8	0	0	0	0	0
623	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	6/20/2014	9 633		0	9 430	203	0	0	0	203
624	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	6/25/2014	40		0	40	0	0	0	0	0
625	FNMA AR8596 3 5% 6/01/43	3138W6RS7		9/9/2013	6/25/2014	20		0	20	0	0	0	0	0
626	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	11/25/2013	48		0	53	-5	0	0	0	-5
627	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		7/16/2010	11/25/2013	48		0	53	-5	0	0	0	-5
628	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	12/25/2013	60		0	64	-4	0	0	0	-4
629	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	12/25/2013	40		0	44	-4	0	0	0	-4
630	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		7/16/2010	12/25/2013	40		0	44	-4	0	0	0	-4
631	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	6/25/2014	39		0	39	0	0	0	0	0
632	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/18/2006	6/25/2014	24		0	25	-1	0	0	0	-1
633	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	7/25/2014	68		0	69	-1	0	0	0	-1
634	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/18/2006	7/25/2014	43		0	43	0	0	0	0	0
635	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	8/25/2014	58		0	59	-1	0	0	0	-1
636	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/18/2006	8/25/2014	36		0	37	-1	0	0	0	1
637	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		1/3/2007	9/25/2014	42		0	43	-1	0	0	0	-1
638	FNMA POOL # 255364 6 0% 9/01/34	31371LTV1		12/18/2006	9/25/2014	26		0	27	-1	0	0	0	-1
639	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	10/25/2013	73		0	74	-1	0	0	0	-1
640	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	11/25/2013	60		0	60	0	0	0	0	0
641	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	12/25/2013	56		0	57	-1	0	0	0	-1
642	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	1/25/2014	54		0	54	0	0	0	0	0
643	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	2/25/2014	48		0	48	0	0	0	0	0
644	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	3/25/2014	40		0	41	-1	0	0	0	-1
645	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	4/25/2014	42		0	43	-1	0	0	0	-1
646	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	5/25/2014	44		0	44	0	0	0	0	0
647	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	6/25/2014	46		0	46	0	0	0	0	0
648	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	7/25/2014	41		0	42	-1	0	0	0	-1
649	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	8/25/2014	45		0	45	0	0	0	0	0
650	FNMA POOL # 555528 6 0% 4/01/33	31385XD95		12/7/2005	9/25/2014	36		0	36	0	0	0	0	0
651	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	10/25/2013	139		0	137	2	0	0	0	2
652	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	11/25/2013	36		0	36	0	0	0	0	0
653	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	12/25/2013	36		0	35	1	0	0	0	1
654	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	1/25/2014	257		0	254	3	0	0	0	3
655	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	2/25/2014	185		0	183	2	0	0	0	2
656	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	3/25/2014	546		0	540	6	0	0	0	6
657	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	4/25/2014	36		0	36	0	0	0	0	0
658	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	5/25/2014	189		0	187	2	0	0	0	2
659	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	6/25/2014	36		0	36	0	0	0	0	0
660	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	7/25/2014	35		0	35	0	0	0	0	0
661	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	8/25/2014	475		0	470	5	0	0	0	5
662	FNMA POOL # AH3519 4 0% 2/01/41	3138A44D4		4/8/2011	9/25/2014	240		0	237	3	0	0	0	3
663	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	10/25/2013	44		0	46	-2	0	0	0	-2
664	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	11/25/2013	266		0	280	-14	0	0	0	-14
665	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	12/25/2013	350		0	368	-18	0	0	0	-18
666	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	1/25/2014	1,041		0	1,095	-54	0	0	0	-54
667	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	1/25/2014	62		0	66	-4	0	0	0	-4
668	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	1/25/2014	41		0	45	-4	0	0	0	-4
669	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		7/16/2010	1/25/2014	41		0	45	-4	0	0	0	-4
670	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	2/25/2014	53		0	56	-3	0	0	0	-3
671	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	2/25/2014	35		0	38	-3	0	0	0	-3
672	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		7/16/2010	2/25/2014	35		0	39	-4	0	0	0	-4

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						2,779,958	0	17	2,923 059	-143,084	0	0	0	-143 084
673	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	3/25/2014	41		0	44	-3	0	0	0	-3
674	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	3/25/2014	27		0	30	-3	0	0	0	-3
675	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		7/16/2010	3/25/2014	27		0	30	-3	0	0	0	-3
676	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	4/25/2014	40		0	43	-3	0	0	0	-3
677	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	4/25/2014	27		0	29	-2	0	0	0	-2
678	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		7/16/2010	4/25/2014	27		0	30	-3	0	0	0	-3
679	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	5/25/2014	43		0	46	-3	0	0	0	3
680	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	5/25/2014	28		0	31	-3	0	0	0	-3
681	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		7/16/2010	5/25/2014	28		0	31	-3	0	0	0	-3
682	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	6/25/2014	42		0	45	-3	0	0	0	-3
683	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	7/25/2014	83		0	83	0	0	0	0	0
684	FNMA AR8596 3 5% 6/01/43	3138W6RS7		9/9/2013	7/25/2014	41		0	41	0	0	0	0	0
685	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	8/25/2014	107		0	107	0	0	0	0	0
686	FNMA AR8596 3 5% 6/01/43	3138W6RS7		9/9/2013	8/25/2014	54		0	53	1	0	0	0	1
687	FNMA AR8596 3 5% 6/01/43	3138W6RS7		7/8/2013	9/25/2014	219		0	219	0	0	0	0	0
688	FNMA AR8596 3 5% 6/01/43	3138W6RS7		9/9/2013	9/25/2014	109		0	109	0	0	0	0	0
689	FNMA POOL # AT4147 3 0% 5/01/43	3138WRTD2		5/14/2014	7/25/2014	337		0	332	5	0	0	0	5
690	FNMA POOL # AT4147 3 0% 5/01/43	3138WRTD2		5/14/2014	8/25/2014	48		0	47	1	0	0	0	1
691	FNMA POOL # AT4147 3 0% 5/01/43	3138WRTD2		5/14/2014	9/25/2014	48		0	48	0	0	0	0	0
692	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	10/25/2013	42		0	44	-2	0	0	0	-2
693	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	11/25/2013	43		0	44	-1	0	0	0	-1
694	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	12/25/2013	44		0	46	-2	0	0	0	2
695	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	1/25/2014	44		0	46	-2	0	0	0	-2
696	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	2/25/2014	61		0	64	-3	0	0	0	-3
697	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	3/25/2014	140		0	145	-5	0	0	0	-5
698	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	4/25/2014	190		0	198	-8	0	0	0	-8
699	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	5/25/2014	44		0	46	-2	0	0	0	-2
700	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	6/24/2014	23,422		0	24 790	-1 368	0	0	0	-1,368
701	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		6/20/2014	6/24/2014	9 281		0	9 284	-3	0	0	0	-3
702	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		5/8/2013	6/25/2014	273		0	284	-11	0	0	0	-11
703	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	2/25/2014	44		0	47	-3	0	0	0	-3
704	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	3/25/2014	41		0	43	-2	0	0	0	-2
705	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	4/25/2014	250		0	263	-13	0	0	0	-13
706	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	5/25/2014	41		0	43	-2	0	0	0	-2
707	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	6/25/2014	345		0	363	-18	0	0	0	-18
708	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	7/25/2014	202		0	212	-10	0	0	0	-10
709	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		6/20/2014	7/25/2014	51		0	56	-5	0	0	0	5
710	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	8/25/2014	806		0	847	-41	0	0	0	-41
711	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	10/25/2013	135		0	142	-7	0	0	0	-7
712	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		5/1/2013	10/25/2013	23		0	24	-1	0	0	0	-1
713	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	11/25/2013	234		0	245	-11	0	0	0	-11
714	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		5/1/2013	11/25/2013	39		0	41	-2	0	0	0	-2
715	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	12/25/2013	130		0	137	-7	0	0	0	-7
716	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		5/1/2013	12/25/2013	22		0	23	-1	0	0	0	-1
717	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	1/25/2014	188		0	197	-9	0	0	0	-9
718	FNMA POOL # AJ1758 3.5% 9/01/26	3138AS5U2		5/1/2013	1/25/2014	31		0	33	-2	0	0	0	-2
719	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		6/20/2014	8/25/2014	201		0	225	-24	0	0	0	-24
720	FNMA POOL # AH4794 5% 2/1/41	3138A6KG4		3/4/2011	9/25/2014	439		0	462	-23	0	0	0	23
721	FNMA POOL # AH4794 5% 2/1/41	3138A6KC4		6/20/2014	9/25/2014	110		0	122	-12	0	0	0	-12
722	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	2/25/2014	103		0	108	-5	0	0	0	-5
723	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		5/1/2013	2/25/2014	17		0	18	-1	0	0	0	-1
724	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	3/25/2014	243		0	255	-12	0	0	0	-12
725	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		5/1/2013	3/25/2014	40		0	43	-3	0	0	0	-3
726	FNMA POOL # AT5380 3% 4/1/43	3138WS6S2		6/20/2014	7/25/2014	90		0	88	2	0	0	0	2
727	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	10/25/2013	58		0	60	-2	0	0	0	2
728	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	11/25/2013	34		0	35	-1	0	0	0	-1
729	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	12/25/2013	206		0	215	-9	0	0	0	-9
730	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	1/25/2014	74		0	77	-3	0	0	0	-3
731	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	2/25/2014	84		0	88	-4	0	0	0	-4
732	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	7/25/2014	21		0	23	-2	0	0	0	-2
733	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	3/25/2014	33		0	35	-2	0	0	0	-2
734	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	4/25/2014	84		0	88	-4	0	0	0	-4
735	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	5/25/2014	84		0	88	-4	0	0	0	-4
736	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	6/25/2014	35		0	37	-2	0	0	0	-2
737	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		7/16/2010	7/25/2014	21		0	24	-3	0	0	0	-3
738	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	7/21/2014	18 424		0	19,409	-985	0	0	0	-985
739	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	8/25/2014	35		0	38	-3	0	0	0	-3
740	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	8/25/2014	23		0	26	-3	0	0	0	-3
741	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	7/25/2014	225		0	234	-9	0	0	0	-9
742	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	8/25/2014	0		0	0	0	0	0	0	0
743	FNMA POOL # AT4941 3% 5/1/43	3138WSP36		5/6/2013	8/25/2014	195		0	203	-8	0	0	0	-8
744	F N M A POOL #AU1629 3 0% 7/01/43	3138X0Y36		12/20/2013	1/25/2014	39		0	38	1	0	0	0	1
745	F N M A POOL #AU1629 3 0% 7/01/43	3138X0Y36		12/20/2013	2/25/2014	32		0	31	1	0	0	0	1
746	F N M A POOL #AU1629 3 0% 7/01/43	3138X0Y36		12/20/2013	3/25/2014	34		0	33	1	0	0	0	1
747	F N M A POOL #AU1629 3 0% 7/01/43	3138X0Y36		12/20/2013	4/25/2014	32		0	30	2	0	0	0	2
748	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	6/25/2014	28		0	31	-3	0	0	0	-3
749	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		7/16/2010	8/25/2014	23		0	26	-3	0	0	0	-3
750	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		7/16/2010	6/25/2014	28		0	31	-3	0	0	0	-3
751	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	7/25/2014	32		0	34	-2	0	0	0	-2
752	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	9/25/2014	33		0	35	-2	0	0	0	-2
753	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	9/25/2014	22		0	24	-2	0	0	0	-2
754	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		7/16/2010	9/25/2014	22		0	24	-2	0	0	0	-2
755	FNMA POOL # 888967 6 0% 12/01/37	31410GTY9		6/9/2008	10/25/2013	233		0	236	-3	0	0	0	-3
756	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	10/25/2013	728		0	726	2	0	0	0	2

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						2,779,958	0	17	2,923 059	-143 084	0	0	0	-143 084
757	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	11/25/2013	421		0	420	1	0	0	0	1
758	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	12/25/2013	249		0	249	0	0	0	0	0
759	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	4/25/2014	154		0	162	-8	0	0	0	-8
760	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		5/1/2013	4/25/2014	26		0	27	-1	0	0	0	-1
761	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	5/25/2014	133		0	140	-7	0	0	0	-7
762	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		5/1/2013	5/25/2014	22		0	24	-2	0	0	0	-2
763	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	6/25/2014	239		0	251	-12	0	0	0	-12
764	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		5/1/2013	6/25/2014	40		0	42	-2	0	0	0	-2
765	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	7/25/2014	165		0	173	-8	0	0	0	-8
766	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		5/1/2013	7/25/2014	27		0	29	-2	0	0	0	-2
767	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	8/25/2014	255		0	268	-13	0	0	0	-13
768	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		5/1/2013	8/25/2014	43		0	45	-2	0	0	0	-2
769	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		9/14/2011	9/25/2014	252		0	264	-12	0	0	0	-12
770	FNMA POOL # AJ1758 3 5% 9/01/26	3138AS5U2		5/1/2013	9/25/2014	42		0	45	-3	0	0	0	-3
771	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	10/25/2013	477		0	506	-29	0	0	0	-29
772	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	11/25/2013	239		0	254	-15	0	0	0	-15
773	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	1/25/2014	436		0	435	1	0	0	0	1
774	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	2/25/2014	485		0	484	1	0	0	0	1
775	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	3/25/2014	491		0	490	1	0	0	0	1
776	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	4/25/2014	349		0	348	1	0	0	0	1
777	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	5/25/2014	16		0	16	0	0	0	0	0
778	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	6/25/2014	333		0	332	1	0	0	0	1
779	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	7/25/2014	15		0	15	0	0	0	0	0
780	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	8/25/2014	333		0	332	1	0	0	0	1
781	FNMA POOL # 962003 5 5% 3/01/38	31414CGL6		2/25/2008	9/25/2014	458		0	457	1	0	0	0	1
782	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	10/25/2013	234		0	241	-7	0	0	0	-7
783	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	11/25/2013	439		0	452	-13	0	0	0	-13
784	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	12/25/2013	305		0	314	-9	0	0	0	-9
785	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	1/25/2014	62		0	64	-2	0	0	0	-2
786	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	2/25/2014	57		0	58	-1	0	0	0	-1
787	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	3/25/2014	138		0	142	-4	0	0	0	-4
788	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	4/25/2014	59		0	61	-2	0	0	0	-2
789	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	5/25/2014	73		0	75	-2	0	0	0	-2
790	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	6/25/2014	57		0	58	-1	0	0	0	-1
791	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	7/25/2014	79		0	82	-3	0	0	0	-3
792	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	8/25/2014	123		0	126	-3	0	0	0	-3
793	FNMA POOL # 962301 4 5% 3/01/23	31414CRW0		5/20/2009	9/25/2014	159		0	163	-4	0	0	0	-4
794	F N M A POOL #AU1629 3 0% 7/01/43	3138X0Y36		12/20/2013	5/25/2014	40		0	38	2	0	0	0	2
795	F N M A POOL #AU1629 3 0% 7/01/43	3138X0Y36		12/20/2013	6/25/2014	37		0	35	2	0	0	0	2
796	F N M A POOL #AU1629 3 0% 7/01/43	3138X0Y36		12/20/2013	7/21/2014	9 429		0	9,141	288	0	0	0	288
797	F N M A POOL #AU1629 3 0% 7/01/43	3138X0Y36		12/20/2013	7/25/2014	44		0	43	1	0	0	0	1
798	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		12/11/2013	1/25/2014	273		0	273	0	0	0	0	0
799	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		12/11/2013	2/25/2014	346		0	345	1	0	0	0	1
800	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		12/11/2013	3/25/2014	268		0	267	1	0	0	0	1
801	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		2/20/2014	3/25/2014	30		0	30	0	0	0	0	0
802	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		12/11/2013	4/25/2014	336		0	335	1	0	0	0	1
803	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		2/20/2014	4/25/2014	37		0	37	0	0	0	0	0
804	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		12/11/2013	5/25/2014	363		0	363	0	0	0	0	0
805	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		2/20/2014	5/25/2014	40		0	40	0	0	0	0	0
806	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		4/8/2014	5/25/2014	40		0	41	-1	0	0	0	-1
807	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		4/23/2014	5/25/2014	40		0	41	-1	0	0	0	-1
808	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		12/11/2013	6/25/2014	336		0	336	0	0	0	0	0
809	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	9/25/2014	148		0	157	-9	0	0	0	-9
810	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	12/25/2013	246		0	260	-14	0	0	0	-14
811	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	1/25/2014	138		0	146	-8	0	0	0	-8
812	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		3/14/2014	9/25/2014	98		0	104	-6	0	0	0	-6
813	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	2/20/2014	11,351		0	11 407	-56	0	0	0	-56
814	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	10/25/2013	56		0	60	-4	0	0	0	-4
815	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	11/25/2013	344		0	365	-21	0	0	0	21
816	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	12/25/2013	449		0	476	-27	0	0	0	-27
817	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	1/25/2014	35		0	37	-2	0	0	0	-2
818	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	2/25/2014	352		0	373	-21	0	0	0	-21
819	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	3/25/2014	330		0	350	-20	0	0	0	20
820	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	4/25/2014	70		0	74	-4	0	0	0	-4
821	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		3/14/2014	4/25/2014	46		0	49	-3	0	0	0	-3
822	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	2/25/2014	40		0	42	-2	0	0	0	-2
823	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	5/25/2014	210		0	222	-12	0	0	0	-12
824	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	3/25/2014	38		0	41	-3	0	0	0	-3
825	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		3/14/2014	5/25/2014	140		0	148	-8	0	0	0	-8
826	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	4/25/2014	49		0	52	-3	0	0	0	3
827	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	6/25/2014	68		0	72	-4	0	0	0	-4
828	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	5/25/2014	38		0	40	-2	0	0	0	-2
829	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	6/25/2014	37		0	39	-2	0	0	0	-2
830	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		3/14/2014	6/25/2014	45		0	48	-3	0	0	0	-3
831	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	7/25/2014	65		0	69	-4	0	0	0	-4
832	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		3/14/2014	7/25/2014	44		0	46	-2	0	0	0	-2
833	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		2/8/2012	8/25/2014	84		0	89	-5	0	0	0	-5
834	FNMA POOL # AK2439 3 5% 2/01/27	3138E6V94		3/14/2014	8/25/2014	56		0	59	-3	0	0	0	-3
835	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	7/25/2014	46		0	49	-3	0	0	0	-3
836	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	8/25/2014	277		0	294	-17	0	0	0	-17
837	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		2/23/2012	9/25/2014	410		0	435	-25	0	0	0	-25
838	FNMA POOL # AK2717A 4 0% 2/01/42	3138E7AT1		8/27/2014	9/25/2014	103		0	109	-6	0	0	0	-6
839	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	10/25/2013	34		0	36	-2	0	0	0	-2
840	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	11/25/2013	34		0	36	-2	0	0	0	-2

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	0

#	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						2,779,958	0	17	2,923,059	-143 084	0	0	0	-143 084
841	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	12/25/2013	244		0	257	-13	0	0	0	-13
842	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		2/20/2014	6/25/2014	37		0	37	0	0	0	0	0
843	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	6/25/2014	336		0	336	0	0	0	0	0
844	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		4/8/2014	6/25/2014	37		0	38	-1	0	0	0	-1
845	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		4/23/2014	6/25/2014	37		0	38	-1	0	0	0	-1
846	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		5/12/2014	6/25/2014	112		0	113	-1	0	0	0	-1
847	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		12/11/2013	7/25/2014	463		0	462	1	0	0	0	1
848	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		2/20/2014	7/25/2014	51		0	52	-1	0	0	0	-1
849	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		4/8/2014	7/25/2014	51		0	52	-1	0	0	0	-1
850	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		4/23/2014	7/25/2014	51		0	52	-1	0	0	0	-1
851	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		5/12/2014	7/25/2014	154		0	156	-2	0	0	0	-2
852	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		12/11/2013	8/25/2014	422		0	421	1	0	0	0	1
853	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	7/25/2014	645		0	646	-1	0	0	0	-1
854	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		2/20/2014	8/25/2014	47		0	47	0	0	0	0	0
855	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		4/8/2014	8/25/2014	47		0	47	0	0	0	0	0
856	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		4/23/2014	8/25/2014	47		0	47	0	0	0	0	0
857	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		5/12/2014	8/25/2014	141		0	142	-1	0	0	0	-1
858	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		12/11/2013	9/25/2014	351		0	350	1	0	0	0	1
859	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		2/20/2014	9/25/2014	39		0	39	0	0	0	0	0
860	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		4/8/2014	9/25/2014	39		0	39	0	0	0	0	0
861	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		4/23/2014	9/25/2014	39		0	39	0	0	0	0	0
862	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		5/12/2014	9/25/2014	117		0	118	-1	0	0	0	-1
863	F N M A POOL AU1660 2 5% 7/01/28	3138X0Z27		8/27/2014	9/25/2014	39		0	40	-1	0	0	0	-1
864	FNMA POOL # AU6278 5 0% 11/01/43	3138X56Q5		1/6/2014	2/25/2014	24		0	26	-2	0	0	0	-2
865	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	1/25/2014	30		0	30	0	0	0	0	0
866	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	2/25/2014	319		0	320	-1	0	0	0	-1
867	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	3/25/2014	618		0	618	0	0	0	0	0
868	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	10/25/2013	631		0	631	0	0	0	0	0
869	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	11/25/2013	317		0	317	0	0	0	0	0
870	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	8/25/2014	848		0	849	-1	0	0	0	-1
871	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	12/25/2013	298		0	299	-1	0	0	0	-1
872	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	4/25/2014	27		0	27	0	0	0	0	0
873	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	5/25/2014	27		0	27	0	0	0	0	0
874	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	1/25/2014	33		0	35	-2	0	0	0	-2
875	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	2/25/2014	34		0	36	-2	0	0	0	-2
876	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	3/25/2014	661		0	696	-35	0	0	0	-35
877	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	4/25/2014	209		0	219	-10	0	0	0	-10
878	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	5/25/2014	1,208		0	1,271	-63	0	0	0	-63
879	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	6/25/2014	31		0	32	-1	0	0	0	-1
880	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	7/25/2014	31		0	33	-2	0	0	0	2
881	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		6/20/2014	7/25/2014	5		0	5	0	0	0	0	0
882	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	8/25/2014	421		0	444	-23	0	0	0	-23
883	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		6/20/2014	8/25/2014	70		0	74	-4	0	0	0	-4
884	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		6/20/2014	9/3/2014	2 877		0	2 873	4	0	0	0	4
885	JEFFERIES GROUP INC 8 5% 7/15/19	472319AF9		3/22/2012	1/8/2014	6,089		0	5,538	551	0	0	0	551
886	JEFFERIES GROUP INC 8 5% 7/15/19	472319AF9		3/12/2012	2/20/2014	6,156		0	5 438	718	0	0	0	718
887	JEFFERIES GROUP INC 8 5% 7/15/19	472319AF9		5/30/2012	2/20/2014	6 156		0	5 331	825	0	0	0	825
888	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	11/25/2013	86		0	91	-5	0	0	0	5
889	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/3/2013	11/25/2013	57		0	60	-3	0	0	0	-3
890	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	11/25/2013	57		0	57	0	0	0	0	0
891	FNMA POOL # 966608 5 5% 2/01/38	31414HKV8		2/15/2008	9/25/2014	24		0	24	0	0	0	0	0
892	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	10/25/2013	51		0	53	-2	0	0	0	-2
893	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	11/25/2013	102		0	106	-4	0	0	0	-4
894	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	12/25/2013	92		0	97	-5	0	0	0	-5
895	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	12/25/2013	155		0	161	-6	0	0	0	-6
896	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	1/25/2014	32		0	33	-1	0	0	0	-1
897	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	2/25/2014	110		0	115	-5	0	0	0	-5
898	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/3/2013	12/25/2013	62		0	65	-3	0	0	0	-3
899	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	12/25/2013	62		0	61	1	0	0	0	1
900	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	3/25/2014	106		0	110	-4	0	0	0	-4
901	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	4/25/2014	95		0	99	-4	0	0	0	-4
902	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	1/25/2014	88		0	93	-5	0	0	0	-5
903	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/3/2013	1/25/2014	59		0	62	-3	0	0	0	3
904	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	1/25/2014	59		0	58	1	0	0	0	1
905	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	5/25/2014	142		0	147	-5	0	0	0	-5
906	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	6/25/2014	38		0	40	-2	0	0	0	-2
907	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	7/25/2014	257		0	267	-10	0	0	0	-10
908	FNMA POOL # AU6278 5 0% 11/01/43	3138X56Q5		1/6/2014	3/25/2014	422		0	462	-40	0	0	0	-40
909	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	8/25/2014	145		0	150	-5	0	0	0	-5
910	FNMA POOL # AU6278 5 0% 11/01/43	3138X56Q5		1/6/2014	4/25/2014	24		0	26	-2	0	0	0	2
911	FNMA POOL # AA7694 4 5% 7/01/24	31416RRQ8		11/10/2009	9/25/2014	68		0	71	-3	0	0	0	-3
912	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	10/25/2013	81		0	85	-4	0	0	0	-4
913	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/3/2013	10/25/2013	54		0	57	-3	0	0	0	-3
914	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	10/25/2013	54		0	54	0	0	0	0	0
915	FNMA POOL # AU6278 5 0% 11/01/43	3138X56Q5		1/6/2014	5/25/2014	873		0	957	-84	0	0	0	-84
916	FNMA POOL # AU6278 5 0% 11/01/43	3138X56Q5		1/6/2014	6/25/2014	23		0	26	-3	0	0	0	-3
917	FNMA POOL # AU6278 5 0% 11/01/43	3138X56Q5		1/6/2014	7/25/2014	23		0	26	-3	0	0	0	-3
918	FNMA POOL # AU6278 5 0% 11/01/43	3138X56Q5		1/6/2014	8/25/2014	23		0	25	-2	0	0	0	-2
919	FNMA POOL # AU6278 5 0% 11/01/43	3138X56Q5		1/6/2014	9/25/2014	23		0	26	-3	0	0	0	-3
920	FNMA POOL # AV0927 4 5% 12/01/43	3138XCA51		1/6/2014	2/25/2014	86		0	91	-5	0	0	0	-5
921	JOHNSON CONTROLS INC 3 75% 12/01/	478366BA4		5/12/2014	6/27/2014	5,220		0	5,224	-4	0	0	0	-4
922	JOHNSON CONTROLS INC 3 75% 12/01/	478366BA4		4/18/2012	7/24/2014	20,774		0	20,762	12	0	0	0	12
923	LOS ANGELES CALIF CMN 6 75% 8/01/4	54438CPA4		10/17/2011	10/2/2013	6,194		0	6,306	-112	0	0	0	-112
924	LOS ANGELES CALIF CMN 6 75% 8/01/4	54438CPA4		10/17/2011	10/2/2013	6,194		0	6 307	-113	0	0	0	-113

Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

	Amount
Long Term CG Distributions	1,039,664
Short Term CG Distributions	0

#	Description of Property Sold	CUSIP #	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adj Basis	Gains Minus Excess of FMV Over Adjusted Basis or Losses
						2,779,958	0	17	2,923 059	-143,084	0	0	0	-143 084
925	LOS ANGELES CALIF CMN 6 75% 8/01/4	54438CPA4		10/19/2011	10/8/2013	6 233		0	6,217	16	0	0	0	16
926	DREYFUS MIDCAP INDEX FUND	712223106		12/27/2013	2/27/2014	10 000		0	9 726	274	0	0	0	274
927	PUERTO RICO COMWLTH 3 87% 5/01/	745177EW1		5/12/2011	5/1/2014	20,000		0	20 000	0	0	0	0	0
928	ROGERS WIRELESS INC 6 375% 3/01/1	77531QAD0		5/20/2009	2/26/2014	20,000		0	21,090	-1,090	0	0	0	-1,090
929	DREYFUS SELECT MGER S/C GR-I	86271F578		12/4/2013	2/27/2014	5,000		0	4 655	345	0	0	0	345
930	DREYFUS SELECT MGER S/C VL-I	86271F677		12/31/2013	2/27/2014	5,000		0	4 992	8	0	0	0	8
931	THERMO FISHER SCIENTIF 3 6% 8/15/2	883556AZ5		1/24/2013	2/21/2014	5 096		0	5,246	150	0	0	0	-150
932	THERMO FISHER SCIENTIF 3 6% 8/15/2	883556AZ5		1/24/2013	4/15/2014	5,180		0	5,246	-66	0	0	0	-66
933	THERMO FISHER SCIENTIF 3 6% 8/15/2	883556AZ5		12/11/2013	4/15/2014	5,180		0	5 024	156	0	0	0	156
934	TIME WARNER CABLE IN 4 125% 2/15/2	88732JAX6		11/9/2010	1/28/2014	9 520		0	9,937	-417	0	0	0	-417
935	TIME WARNER CABLE IN 4 125% 2/15/2	88732JAX6		11/9/2010	2/7/2014	4,791		0	4,968	-177	0	0	0	-177
936	UNITED STATES TREAS 2 0% 11/30/2	912828A42		2/7/2014	5/12/2014	4,966		0	4,967	-1	0	0	0	-1
937	U S ETREASURY NOTE 2 75% 2/15/24	912828B66		4/29/2014	6/19/2014	5 057		0	5 023	34	0	0	0	34
938	U S ETREASURY NOTE 2 75% 2/15/24	912828B66		4/29/2014	8/8/2014	30,998		0	30 139	859	0	0	0	859
939	U S TREASURY NOTE 4 25% 11/15/13	912828BR0		12/29/2005	11/15/2013	50,000		0	49,523	477	0	0	0	477
940	TSY INFL IX N/B 2 375% 1/15/17	912828GD6		5/1/2007	6/18/2014	44,867		0	41,725	3 142	0	0	0	3,142
941	U S TREASURY NOTE 1 5% 12/31/13	912828JW1		11/20/2009	12/31/2013	100,000		0	100 000	0	0	0	0	0
942	U S TREASURY NOTE 1 75% 1/31/14	912828JZ4		11/20/2009	1/31/2014	100 000		0	99,688	312	0	0	0	312
943	U S TREASURY NOTE 1 75% 7/31/15	912828NP1		7/29/2010	11/14/2013	5,127		0	5,020	107	0	0	0	107
944	U S TREASURY NOTE 1 75% 7/31/15	912828NP1		12/10/2013	12/20/2013	5,118		0	5 122	-4	0	0	0	-4
945	U S TREASURY NOTE 1 75% 7/31/15	912828NP1		12/10/2013	1/6/2014	20,459		0	20 488	-29	0	0	0	-29
946	U S TREASURY NOTE 1 75% 7/31/15	912828NP1		7/29/2010	1/30/2014	10 228		0	10,039	189	0	0	0	189
947	US TSY INFL IX N/B 0 125% 4/15/16	912828QD5		9/20/2013	6/4/2014	93,344		0	93,545	-201	0	0	0	-201
948	UNITED STATES T-NOTE 1 5% 6/30/16	912828QR4		7/26/2011	8/27/2014	5,094		0	5 000	94	0	0	0	94
949	UNITED STATES T-NOTE 1 5% 6/30/16	912828QR4		11/27/2012	8/27/2014	5,094		0	5,186	-92	0	0	0	-92
950	UNITED STATES T-NOTE 1 5% 7/31/16	912828QX1		8/9/2012	6/18/2014	5,099		0	5,182	-83	0	0	0	-83
951	UNITED STATES T-NOTE 1 5% 7/31/16	912828QX1		8/24/2011	6/25/2014	20,405		0	20,476	-71	0	0	0	-71
952	UNITED STATES T-NOTE 1 5% 7/31/16	912828QX1		8/24/2011	7/8/2014	5,097		0	5 119	-22	0	0	0	-22
953	UNITED STATES T-NOTE 1 5% 7/31/16	912828QX1		8/24/2011	9/30/2014	25 448		0	25,595	-147	0	0	0	-147
954	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	9/3/2014	16 920		0	16,817	103	0	0	0	103
955	FNMA POOL # AK5762 4 0% 4/01/42	3138EAML8		3/28/2012	9/25/2014	322		0	339	-17	0	0	0	-17
956	FNMA POOL # AL0219 3 33503% 4/01/4	3138EGG57		10/20/2011	10/25/2013	737		0	749	-12	0	0	0	-12
957	FNMA POOL # AV0927 4 5% 12/01/43	3138XCA51		1/6/2014	3/25/2014	238		0	253	-15	0	0	0	-15
958	FNMA POOL # AV0927 4 5% 12/01/43	3138XCA51		1/6/2014	4/1/2014	10 085		0	10,067	18	0	0	0	18
959	FNMA POOL # AV0927 4 5% 12/01/43	3138XCA51		1/6/2014	4/25/2014	15		0	16	-1	0	0	0	-1
960	FNMA POOL # AV7465 3 5% 1/01/44	3138XKJK1		1/6/2014	2/25/2014	18		0	18	0	0	0	0	0
961	FNMA POOL # AV7465 3 5% 1/01/44	3138XKJK1		1/6/2014	3/25/2014	15		0	15	0	0	0	0	0
962	FNMA POOL # AV7465 3 5% 1/01/44	3138XKJK1		1/6/2014	4/25/2014	18		0	18	0	0	0	0	0
963	FNMA POOL # AV7465 3 5% 1/01/44	3138XKJK1		1/6/2014	5/23/2014	10 079		0	9 797	282	0	0	0	282
964	FNMA POOL # AV7465 3 5% 1/01/44	3138XKJK1		1/6/2014	5/25/2014	16		0	16	0	0	0	0	0
965	FNMA POOL # AV7465 3 5% 1/01/44	3138XKJK1		1/6/2014	6/25/2014	111		0	111	0	0	0	0	0
966	FNMA POOL # AW8285 3 5% 8/01/44	3138XYF33		7/21/2014	9/25/2014	57		0	58	-1	0	0	0	-1
967	FED NATL MTGE ASSN 2 75% 2/05/14	31398AVD1		12/15/2011	2/5/2014	100 000		0	104 848	-4 848	0	0	0	-4,848
968	FED NATL MTGE ASSN 3 0% 9/16/14	31398AYY2		6/17/2011	9/16/2014	100 000		0	106 348	-6 348	0	0	0	-6,348
969	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		4/1/2013	10/25/2013	188		0	207	-19	0	0	0	-19
970	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		4/1/2013	11/25/2013	171		0	189	-18	0	0	0	-18
971	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		4/1/2013	12/25/2013	146		0	161	-15	0	0	0	-15
972	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		4/1/2013	1/25/2014	139		0	152	-13	0	0	0	-13
973	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		4/1/2013	2/25/2014	114		0	125	-11	0	0	0	-11
974	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		4/1/2013	3/25/2014	99		0	109	-10	0	0	0	-10
975	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		4/1/2013	4/25/2014	112		0	123	-11	0	0	0	-11
976	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		4/1/2013	5/25/2014	100		0	110	-10	0	0	0	-10
977	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		4/1/2013	6/25/2014	101		0	111	-10	0	0	0	-10
978	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		4/1/2013	7/25/2014	108		0	119	-11	0	0	0	-11
979	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		4/1/2013	8/25/2014	101		0	111	-10	0	0	0	-10
980	FNMA POOL # 745418 5 5% 4/01/36	31403DDX4		4/1/2013	9/25/2014	101		0	112	-11	0	0	0	-11
981	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	10/25/2013	79		0	85	-6	0	0	0	-6
982	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		6/17/2010	10/25/2013	53		0	58	-5	0	0	0	-5
983	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		7/16/2010	10/25/2013	53		0	58	-5	0	0	0	5
984	FNMA POOL 888890 6 5% 10/01/37	31410GRK1		3/8/2010	11/25/2013	72		0	78	-6	0	0	0	-6
985	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	2/25/2014	100		0	100	0	0	0	0	0
986	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	3/25/2014	52		0	54	-2	0	0	0	-2
987	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	3/25/2014	52		0	52	0	0	0	0	0
988	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	4/25/2014	56		0	59	-3	0	0	0	-3
989	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		7/11/2013	4/25/2014	56		0	55	1	0	0	0	1
990	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		5/3/2013	2/4/2014	8 954		0	9 342	-388	0	0	0	-388
991	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	2/4/2014	4,390		0	4,576	-186	0	0	0	-186
992	FNMA POOL # MA1200 3 0% 10/01/32	31418AKN7		9/17/2012	2/25/2014	101		0	106	-5	0	0	0	-5

Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
										50,694	0	0
1	BNY Mellon, N A	X	P O Box 185	Pittsburgh	PA	15230-0185		TRUSTEE	SEE ATTAC	103,667	NONE	NONE
2	BNY Mellon, N A	X	P O Box 185	Pittsburgh	PA	15230-0185		FEE	REIMBURS	-52,973	N/A	N/A

Part VI, Line 6a (990-PF) - Estimated Tax Payments

		Date		Amount
1	Credit from prior year return		1	0
2	First quarter estimated tax payment	2/11/2014	2	2,279
3	Second quarter estimated tax payment	3/11/2014	3	2,279
4	Third quarter estimated tax payment	6/11/2014	4	2,279
5	Fourth quarter estimated tax payment	9/10/2014	5	2,279
6	Other payments		6	
7	Total		7	9,116

Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year

Recipient(s) paid during the year

Name	FRICK PARK
Street	414 GRANT STREET
City	PITTSBURGH
State	PA
Zip Code	15219
Foreign Country	
Relationship	NONE
Foundation Status	PC
Purpose of grant/contribution	OPERATIONAL
Amount	819,620

Name	
Street	
City	
State	
Zip Code	
Foreign Country	
Relationship	
Foundation Status	
Purpose of grant/contribution	
Amount	

Name	
Street	
City	
State	
Zip Code	
Foreign Country	
Relationship	
Foundation Status	
Purpose of grant/contribution	
Amount	

Name	
Street	
City	
State	
Zip Code	
Foreign Country	
Relationship	
Foundation Status	
Purpose of grant/contribution	
Amount	

Name	
Street	
City	
State	
Zip Code	
Foreign Country	
Relationship	
Foundation Status	
Purpose of grant/contribution	
Amount	

Name	
Street	
City	
State	
Zip Code	
Foreign Country	
Relationship	
Foundation Status	
Purpose of grant/contribution	
Amount	

Attachment to Form 990-PF Part VIII, Column (b) Title and average hours per week devoted to position

As Trustee, BNY Mellon, N.A. provides administrative services such as acting as investment manager for the named organization. These services require numerous individual bank employees' involvement in the activities of the organization and thus cannot be quantified on an hourly basis. Therefore, the Trustee's fees are not based upon an hourly basis but are calculated based upon factors such as the market value of the account and in accordance with our agreement with the client.