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

2014

Open to Public Inspection

For calendar year 2014 or tax year beginning 7/1/2014 **, and ending** 6/30/2015

Name of foundation: EDWARD M ULMER DECD TW

A Employer identification number: 23-6516167

Number and street (or P O box number if mail is not delivered to street address): Wells Fargo Bank N A Trust Tax Dept - 1 W 4th St 4th Floor MAC D4000-041

Room/suite:

B Telephone number (see instructions): (888) 730-4933

City or town: Winston Salem | State: NC | ZIP code: 27101-3818

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)* ▶ $ 15,072,369

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 ▶ ☐

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	Description	(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	395,781	393,966		
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	880,446			
	b	Gross sales price for all assets on line 6a 4,854,292				
	7	Capital gain net income (from Part IV, line 2)		880,446		
	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)				
	12	**Total.** Add lines 1 through 11	1,276,227	1,274,412	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc.	157,259	117,944		39,315
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule)				
	b	Accounting fees (attach schedule)	3,747			3,747
	c	Other professional fees (attach schedule)				
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	29,529	2,020		
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)	2,044	2,044		
	24	**Total operating and administrative expenses.** Add lines 13 through 23	192,579	122,008	0	43,062
	25	Contributions, gifts, grants paid	640,020			640,020
	26	**Total expenses and disbursements.** Add lines 24 and 25	832,599	122,008	0	683,082
	27	Subtract line 26 from line 12:				
	a	**Excess of revenue over expenses and disbursements**	443,628			
	b	**Net investment income** (if negative, enter -0-)		1,152,404		
	c	**Adjusted net income** (if negative, enter -0-)			0	

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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 (a) Book Value	End of year (b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing			
	2 Savings and temporary cash investments	595,887	251,966	251,966
	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)	11,386,905	12,165,063	14,820,403
	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)	11,982,792	12,417,029	15,072,369
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	11,982,792	12,417,029	
	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)	11,982,792	12,417,029	
	31 **Total liabilities and net assets/fund balances** (see instructions)	11,982,792	12,417,029	

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	11,982,792
2	Enter amount from Part I, line 27a	2	443,628
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	12,426,420
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	9,391
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	12,417,029

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	880,446
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? ☐ 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))
2013	553,102	14,020,261	0 039450
2012	593,560	12,536,786	0 047345
2011	567,934	11,648,604	0 048756
2010	705,517	11,488,359	0 061411
2009	334,020	10,649,839	0 031364

2	**Total** of line 1, column (d)	2	0 228326
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 045665
4	Enter the net value of noncharitable-use assets for 2014 from Part X, line 5	4	15,177,511
5	Multiply line 4 by line 3	5	693,081
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	11,524
7	Add lines 5 and 6	7	704,605
8	Enter qualifying distributions from Part XII, line 4	8	683,082

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	23,048
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	23,048
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	23,048
6	Credits/Payments:		
a	2014 estimated tax payments and 2013 overpayment credited to 2014 — 6a: 26,674		
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	26,674
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	0
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	3,626
11	Enter the amount of line 10 to be **Credited to 2015 estimated tax** ▶ 3,626 **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 2014 or the taxable year beginning in 2014 (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)*

				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 ▶ WELLS FARGO BANK N A Telephone no ▶ 888-730-4933				
	Located at ▶ 1 W 4th St 4th Floor MAC D4000-041 Winston Salem NC ZIP+4 ▶ 27101-3818				
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 N/A			
16	At any time during calendar year 2014, 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 FinCEN Form 114, (formerly 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.			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 2014?		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 2014, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2014?	☐ 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 2014 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 2014)*		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 2014?		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 4945(d)(4)(A)? (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** No: X

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
Wells Fargo Bank, N A 1 W 4th St 4th Floor MAC D4000-041 Winston Salem, I	Trustee 4 00	157,259		

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 ▶ 0

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 ▶		

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 ▶	0

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	14,705,377
b	Average of monthly cash balances	1b	703,264
c	Fair market value of all other assets (see instructions)	1c	
d	**Total** (add lines 1a, b, and c)	1d	15,408,641
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	15,408,641
4	Cash deemed held for charitable activities. Enter 1 ½ % of line 3 (for greater amount, see instructions)	4	231,130
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	15,177,511
6	**Minimum investment return.** Enter 5% of line 5	6	758,876

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	758,876
2a	Tax on investment income for 2014 from Part VI, line 5	2a	23,048		
b	Income tax for 2014. (This does not include the tax from Part VI.)	2b			
c	Add lines 2a and 2b			2c	23,048
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	735,828
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	735,828
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	735,828

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	683,082
b	Program-related investments—total from Part IX-B	1b	
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	683,082
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	683,082

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 2013	(c) 2013	(d) 2014
1 Distributable amount for 2014 from Part XI, line 7				735,828
2 Undistributed income, if any, as of the end of 2014				
a Enter amount for 2013 only			637,076	
b Total for prior years. 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2014:				
a From 2009				
b From 2010				
c From 2011				
d From 2012				
e From 2013				
f **Total** of lines 3a through e	0			
4 Qualifying distributions for 2014 from Part XII, line 4: ▶ $ 683,082				
a Applied to 2013, but not more than line 2a			637,076	
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 2014 distributable amount				46,006
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2014. *(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	0			
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 2013 Subtract line 4a from line 2a. Taxable amount—see instructions			0	
f Undistributed income for 2014. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2015				689,822
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)				
8 Excess distributions carryover from 2009 not applied on line 5 or line 7 (see instructions)				
9 **Excess distributions carryover to 2015.** Subtract lines 7 and 8 from line 6a				
10 Analysis of line 9.				
a Excess from 2010				
b Excess from 2011				
c Excess from 2012				
d Excess from 2013				
e Excess from 2014				

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 2014, 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			
	(a) 2014	(b) 2013	(c) 2012	(d) 2011	(e) Total
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:

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

c Any submission deadlines:

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

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				640,020
b *Approved for future payment*				
NONE				
Total . . . ▶ 3b				0

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	395,781	
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	880,446	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue. a					
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)		0		1,276,227	0

13 **Total.** Add line 12, columns (b), (d), and (e) . . . 13 1,276,227

(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	Date	Title	
SVP Wells Fargo Bank N A.	9/9/2015	SVP Wells Fargo Bank N A	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
JOSEPH J. CASTRIANO		9/9/2015		P01251603
Firm's name ► PricewaterhouseCoopers, LLP			Firm's EIN ► 13-4008324	
Firm's address ► 600 GRANT STREET, PITTSBURGH, PA 15219-2777			Phone no 412-355-6000	

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

Recipient(s) paid during the year

Name				
GRAND LODGE OF MASONS OF PA ATTN: MARGARET CHAPMAN				
Street				
ONE MASONIC DRIVE				
City		**State**	**Zip Code**	**Foreign Country**
ELIZABETHTOWN		PA	17022-2199	
Relationship	**Foundation Status**			
NONE	PC			
Purpose of grant/contribution				**Amount**
General Purpose Grant				320,010

Name				
SHRINERS HOSPITAL FOR CHILDREN				
Street				
POST OFFICE BOX 31356				
City		**State**	**Zip Code**	**Foreign Country**
TAMPA		FL	33631-3356	
Relationship	**Foundation Status**			
NONE	PC			
Purpose of grant/contribution				**Amount**
General Purpose Grant				320,010

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**

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	4,854,292	3,973,846	880,446
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	FNMA POOL #545064 6.500%	31385HQR6			1/13/2004		11/25/2014	61	64				0	-3
2	X	FNMA POOL #630420 6.000%	31389NK95			11/21/2003		11/25/2014	12	12				0	0
3	X	FNMA POOL #630420 6.000%	31389NK95			11/21/2003		12/25/2014	12	12				0	0
4	X	FNMA POOL #630420 6.000%	31389NK95			11/21/2003		1/25/2015	12	13				0	-1
5	X	FNMA POOL #630420 6.000%	31389NK95			11/21/2003		2/25/2015	12	13				0	-1
6	X	FNMA POOL #630420 6.000%	31389NK95			11/21/2003		3/25/2015	777	801				0	-24
7	X	FNMA POOL #630420 6.000%	31389NK95			11/21/2003		4/25/2015	10	10				0	0
8	X	FNMA POOL #630420 6.000%	31389NK95			11/21/2003		5/25/2015	10	10				0	0
9	X	FNMA POOL #630420 6.000%	31389NK95			11/21/2003		6/25/2015	10	10				0	0
10	X	FNMA POOL #AR1333 3.500%	3138NXPT8			2/6/2013		7/25/2014	66	70				0	-4
11	X	CHEVRON CORP	166764100			5/31/2006		10/8/2014	51,335	26,302				0	25,033
12	X	CHEVRON CORP	166764100			11/30/2006		10/8/2014	1,966	1,229				0	737
13	X	CHEVRON CORP	166764100			2/27/2007		10/8/2014	31,564	19,327				0	12,237
14	X	CHEVRON CORP	166764100			11/20/2008		10/8/2014	9,596	5,722				0	3,874
15	X	CHEVRON CORP	166764100			11/7/2008		10/8/2014	9,250	5,701				0	3,549
16	X	CHEVRON CORP	166764100			4/29/2014		6/29/2015	584	760				0	-176
17	X	CITIGROUP INC	172967424			2/26/2013		10/8/2014	123,618	97,110				0	26,508
18	X	CITIGROUP INC 6.125% 1	172967EM9			11/10/2010		12/9/2014	33,661	33,646				0	15
19	X	FNMA POOL #AR1333 3.500%	3138NXPT8			2/6/2013		10/25/2014	519	552				0	-33
20	X	FNMA POOL #AR1333 3.500%	3138NXPT8			2/6/2013		11/25/2014	65	69				0	-4
21	X	FNMA POOL #AR1333 3.500%	3138NXPT8			2/6/2013		12/25/2014	63	67				0	-4
22	X	FNMA POOL #AR1333 3.500%	3138NXPT8			2/6/2013		1/25/2015	65	69				0	-4
23	X	FNMA POOL #AR1333 3.500%	3138NXPT8			2/6/2013		2/25/2015	611	651				0	-40
24	X	FNMA POOL #AR1333 3.500%	3138NXPT8			2/6/2013		3/25/2015	66	70				0	-4
25	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		8/15/2014	2	2				0	0
26	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		8/15/2014	2	2				0	0
27	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		8/15/2014	2	2				0	0
28	X	FHLMC POOL #A10322 5.000	31296JLB0			3/23/2004		8/15/2014	3	3				0	0
29	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		9/15/2014	23	24				0	-1
30	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		9/15/2014	23	24				0	-1
31	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		9/15/2014	23	24				0	-1
32	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		9/15/2014	23	24				0	-1
33	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		9/15/2014	18	19				0	-1
34	X	FHLMC POOL #A10322 5.000	31296JLB0			3/23/2004		9/15/2014	31	31				0	0
35	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		10/15/2014	2	2				0	0
36	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		10/15/2014	2	2				0	0
37	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		10/15/2014	2	2				0	0
38	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		10/15/2014	2	2				0	0
39	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		10/15/2014	2	2				0	0
40	X	FHLMC POOL #A10322 5.000	31296JLB0			3/23/2004		10/15/2014	3	3				0	0
41	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		11/15/2014	2	2				0	0
42	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		11/15/2014	2	2				0	0
43	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		11/15/2014	2	2				0	0
44	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		11/15/2014	2	2				0	0
45	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		11/15/2014	2	2				0	0
46	X	FHLMC POOL #A10322 5.000	31296JLB0			3/23/2004		11/15/2014	3	3				0	0
47	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		12/15/2014	35	36				0	-1
48	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		12/15/2014	35	36				0	-1
49	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		12/15/2014	35	36				0	-1
50	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		12/15/2014	35	36				0	-1
51	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		12/15/2014	28	29				0	-1
52	X	FHLMC POOL #A10322 5.000	31296JLB0			3/23/2004		12/15/2014	47	47				0	0
53	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		1/15/2015	32	32				0	0
54	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		1/15/2015	32	32				0	0
55	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		1/15/2015	32	32				0	0
56	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		1/15/2015	32	32				0	0
57	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		1/15/2015	25	26				0	-1
58	X	FHLMC POOL #A10322 5.000	31296JLB0			3/23/2004		1/15/2015	42	43				0	-1
59	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		2/15/2015	25	26				0	-1
60	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		2/15/2015	25	26				0	-1
61	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		2/15/2015	20	21				0	-1
62	X	FHLMC POOL #A10322 5.000	31296JLB0			3/23/2004		2/15/2015	34	34				0	0
63	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		3/15/2015	2	2				0	0
64	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		3/15/2015	2	2				0	0
65	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		3/15/2015	2	2				0	0
66	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		3/15/2015	2	2				0	0
67	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		3/15/2015	2	2				0	0
68	X	FHLMC POOL #A10322 5.000	31296JLB0			3/23/2004		3/15/2015	3	3				0	0
69	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		4/15/2015	41	42				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	1,752	Capital Gains/Losses	4,854,292	3,973,846	880,446
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
70	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		4/15/2015	41	42				0	-1
71	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		4/15/2015	41	42				0	-1
72	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		4/15/2015	41	42				0	-1
73	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		4/15/2015	33	33				0	0
74	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		2/15/2015	25	26				0	-1
75	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		2/15/2015	25	26				0	-1
76	X	FHLMC POOL #A10322 5.000	31296JLB0			3/23/2004		4/15/2015	54	55				0	-1
77	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		5/15/2015	2	2				0	0
78	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		5/15/2015	2	2				0	0
79	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		6/15/2015	60	62				0	-2
80	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		6/15/2015	60	62				0	-2
81	X	FHLMC POOL #A10322 5.000	31296JLB0			5/28/2003		6/15/2015	48	49				0	-1
82	X	FHLMC POOL #A10322 5.000	31296JLB0			3/23/2004		6/15/2015	80	81				0	-1
83	X	FHLMC POOL #A14186 5.500	31296NUK1			3/23/2004		7/15/2014	3	4				0	-1
84	X	FHLMC POOL #A14186 5.500	31296NUK1			3/10/2004		7/15/2014	12	12				0	0
85	X	FHLMC POOL #A14186 5.500	31296NUK1			3/23/2004		8/15/2014	25	25				0	0
86	X	FHLMC POOL #A14186 5.500	31296NUK1			3/10/2004		8/15/2014	83	86				0	-3
87	X	FHLMC POOL #A14186 5.500	31296NUK1			3/23/2004		9/15/2014	3	3				0	0
88	X	FHLMC POOL #A24208 5.000	31297BU91			10/12/2004		5/15/2015	12	12				0	0
89	X	FHLMC POOL #A24208 5.000	31297BU91			10/12/2004		6/15/2015	12	12				0	0
90	X	FED HOME LN BK 1.000%	3130A1AW8			3/12/2014		3/27/2015	30,000	29,998				0	2
91	X	FHLMC POOL #Q07479 3.500	3132GSUC1			5/10/2012		7/15/2014	391	408				0	-17
92	X	FHLMC POOL #Q07479 3.500	3132GSUC1			5/10/2012		8/15/2014	84	87				0	-3
93	X	FHLMC POOL #Q07479 3.500	3132GSUC1			5/10/2012		9/15/2014	393	410				0	-17
94	X	FHLMC POOL #Q07479 3.500	3132GSUC1			5/10/2012		10/15/2014	219	229				0	-10
95	X	FHLMC POOL #Q07479 3.500	3132GSUC1			5/10/2012		11/15/2014	380	396				0	-16
96	X	FHLMC POOL #Q07479 3.500	3132GSUC1			5/10/2012		12/15/2014	547	571				0	-24
97	X	FHLMC POOL #Q07479 3.500	3132GSUC1			5/10/2012		1/15/2015	400	417				0	-17
98	X	FHLMC POOL #Q07479 3.500	3132GSUC1			5/10/2012		2/15/2015	91	95				0	-4
99	X	FHLMC POOL #Q07479 3.500	3132GSUC1			5/10/2012		3/15/2015	81	85				0	-4
100	X	FHLMC POOL #Q07479 3.500	3132GSUC1			5/10/2012		4/15/2015	402	419				0	-17
101	X	FHLMC POOL #Q07479 3.500	3132GSUC1			5/10/2012		5/15/2015	237	247				0	-10
102	X	FHLMC POOL #Q07479 3.500	3132GSUC1			5/10/2012		6/15/2015	235	246				0	-11
103	X	FHLMC POOL #Q09258 3.000	3132GUTP9			1/4/2013		7/15/2014	198	206				0	-8
104	X	FHLMC POOL #Q09258 3.000	3132GUTP9			1/4/2013		8/15/2014	211	220				0	-9
105	X	FHLMC POOL #Q09258 3.000	3132GUTP9			1/4/2013		9/15/2014	644	670				0	-26
106	X	FHLMC POOL #Q09258 3.000	3132GUTP9			1/4/2013		10/15/2014	1,018	1,058				0	-40
107	X	FHLMC POOL #Q09258 3.000	3132GUTP9			1/4/2013		11/15/2014	668	695				0	-27
108	X	FHLMC POOL #Q09258 3.000	3132GUTP9			1/4/2013		12/15/2014	539	560				0	-21
109	X	FHLMC POOL #Q09258 3.000	3132GUTP9			1/4/2013		1/15/2015	214	222				0	-8
110	X	FHLMC POOL #Q09258 3.000	3132GUTP9			1/4/2013		2/15/2015	730	759				0	-29
111	X	FHLMC POOL #Q09258 3.000	3132GUTP9			1/4/2013		3/15/2015	2,222	2,310				0	-88
112	X	FHLMC POOL #Q09258 3.000	3132GUTP9			1/4/2013		4/15/2015	564	586				0	-22
113	X	FHLMC POOL #Q09258 3.000	3132GUTP9			1/4/2013		5/15/2015	1,861	1,934				0	-73
114	X	FHLMC POOL #A14186 5.500	31296NUK1			3/10/2004		9/15/2014	11	12				0	-1
115	X	FHLMC POOL #A14186 5.500	31296NUK1			3/23/2004		10/15/2014	80	83				0	-3
116	X	FHLMC POOL #A14186 5.500	31296NUK1			3/10/2004		10/15/2014	272	280				0	-8
117	X	FHLMC POOL #A14186 5.500	31296NUK1			3/23/2004		11/15/2014	3	4				0	-1
118	X	FHLMC POOL #A14186 5.500	31296NUK1			3/10/2004		11/15/2014	12	12				0	0
119	X	FHLMC POOL #A14186 5.500	31296NUK1			3/23/2004		12/15/2014	32	33				0	-1
120	X	FHLMC POOL #A14186 5.500	31296NUK1			3/10/2004		12/15/2014	109	113				0	-4
121	X	FHLMC POOL #A14186 5.500	31296NUK1			3/23/2004		1/15/2015	3	3				0	0
122	X	FHLMC POOL #A14186 5.500	31296NUK1			3/10/2004		1/15/2015	11	11				0	0
123	X	FHLMC POOL #A14186 5.500	31296NUK1			3/23/2004		2/15/2015	47	48				0	-1
124	X	FHLMC POOL #A14186 5.500	31296NUK1			3/10/2004		2/15/2015	159	164				0	-5
125	X	FHLMC POOL #A14186 5.500	31296NUK1			3/23/2004		3/15/2015	37	38				0	-1
126	X	FHLMC POOL #A14186 5.500	31296NUK1			3/10/2004		3/15/2015	125	128				0	-3
127	X	FHLMC POOL #A14186 5.500	31296NUK1			3/23/2004		4/15/2015	7	7				0	0
128	X	FHLMC POOL #A14186 5.500	31296NUK1			3/10/2004		4/15/2015	23	24				0	-1
129	X	FHLMC POOL #A14186 5.500	31296NUK1			3/23/2004		5/15/2015	70	72				0	-2
130	X	FHLMC POOL #A14186 5.500	31296NUK1			3/10/2004		5/15/2015	238	245				0	-7
131	X	FHLMC POOL #A14186 5.500	31296NUK1			3/23/2004		6/15/2015	64	66				0	-2
132	X	FHLMC POOL #A14186 5.500	31296NUK1			3/10/2004		6/15/2015	217	224				0	-7
133	X	FHLMC POOL #A24208 5.000	31297BU91			10/12/2004		7/15/2014	11	11				0	0
134	X	FHLMC POOL #A24208 5.000	31297BU91			10/12/2004		8/15/2014	11	11				0	0
135	X	FHLMC POOL #A24208 5.000	31297BU91			10/12/2004		9/15/2014	11	11				0	0
136	X	FHLMC POOL #A24208 5.000	31297BU91			10/12/2004		10/15/2014	12	11				0	1
137	X	FHLMC POOL #A24208 5.000	31297BU91			10/12/2004		11/15/2014	11	11				0	0
138	X	FHLMC POOL #A24208 5.000	31297BU91			10/12/2004		12/15/2014	12	12				0	0

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	4,854,292	3,973,846	880,446
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
139	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		5/15/2015	2	2				0	0
140	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		5/15/2015	2	2				0	0
141	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		5/15/2015	2	2				0	0
142	X	FHLMC POOL #A10322 5 000	31296JLB0			3/23/2004		5/15/2015	3	3				0	0
143	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		6/15/2015	60	62				0	-2
144	X	FHLMC POOL #A10322 5 000	31296JLB0			5/28/2003		6/15/2015	60	62				0	-2
145	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		1/15/2015	12	12				0	0
146	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		2/15/2015	12	12				0	0
147	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		3/15/2015	12	12				0	0
148	X	FHLMC POOL #A24208 5 000	31297BU91			10/12/2004		4/15/2015	12	12				0	0
149	X	FHLMC POOL #Q09258 3 000	3132GUTP9			1/4/2013		6/15/2015	1,054	1,095				0	-41
150	X	FED HOME LN BK 5 500%	3133XLJP9			7/19/2007		8/13/2014	25,000	25,112				0	-112
151	X	FED NATL MTG ASSN 5 000	31359M7X5			8/3/2007		2/20/2015	38,197	34,328				0	3,869
152	X	FED NATL MTG ASSN 0 375	3135G0HG1			4/4/2012		11/28/2014	25,019	24,982				0	37
153	X	FNMA POOL #545064 6 500%	31385HQR6			1/13/2004		12/25/2014	32	33				0	-1
154	X	FNMA POOL #545064 6 500%	31385HQR6			1/13/2004		1/25/2015	46	48				0	-2
155	X	FNMA POOL #545064 6 500%	31385HQR6			1/13/2004		2/25/2015	80	83				0	-3
156	X	FNMA POOL #545064 6 500%	31385HQR6			1/13/2004		3/25/2015	32	33				0	-1
157	X	FNMA POOL #545064 6 500%	31385HQR6			1/13/2004		4/25/2015	62	65				0	-3
158	X	FNMA POOL #545064 6 500%	31385HQR6			1/13/2004		5/25/2015	116	122				0	-6
159	X	FNMA POOL #545064 6 500%	31385HQR6			1/13/2004		6/25/2015	39	41				0	-2
160	X	FNMA POOL #630420 6 000%	31389NK95			11/21/2003		7/25/2014	12	12				0	0
161	X	FNMA POOL #630420 6 000%	31389NK95			11/21/2003		8/25/2014	12	12				0	0
162	X	FED NATL MTG ASSN 0 375	3135G0HG1			11/15/2013		11/28/2014	25,019	25,056				0	-37
163	X	FED HOME LN MTG CORP 3 7	3137EACA5			7/28/2011		8/21/2014	54,592	53,773				0	819
164	X	FED HOME LN MTG CORP 3 7	3137EACA5			8/27/2009		1/21/2015	38,494	34,503				0	3,991
165	X	FNMA POOL #545064 6 500%	31385HQR6			1/13/2004		7/25/2014	60	63				0	-3
166	X	FNMA POOL #545064 6 500%	31385HQR6			1/13/2004		8/25/2014	26	27				0	-1
167	X	FNMA POOL #545064 6 500%	31385HQR6			1/13/2004		9/25/2014	58	61				0	-3
168	X	FNMA POOL #545064 6 500%	31385HQR6			1/13/2004		10/25/2014	37	39				0	-2
169	X	FNMA POOL #630420 6 000%	31389NK95			11/21/2003		9/25/2014	12	12				0	0
170	X	FNMA POOL #630420 6 000%	31389NK95			11/21/2003		10/25/2014	12	12				0	0
171	X	FNMA POOL #AR1333 3 500	3138NXPT8			2/6/2013		8/25/2014	1,588	1,691				0	-103
172	X	FNMA POOL #720307 4 500%	31401WGQ6			6/9/2003		1/25/2015	232	239				0	-7
173	X	FNMA POOL #720307 4 500%	31401WGQ6			6/9/2003		2/25/2015	85	88				0	-3
174	X	FNMA POOL #720307 4 500%	31401WGQ6			6/9/2003		3/25/2015	85	88				0	-3
175	X	FNMA POOL #720307 4 500%	31401WGQ6			6/9/2003		4/25/2015	141	145				0	-4
176	X	FNMA POOL #720307 4 500%	31401WGQ6			6/9/2003		5/25/2015	84	86				0	-2
177	X	FNMA POOL #720307 4 500%	31401WGQ6			6/9/2003		6/25/2015	124	127				0	-3
178	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		7/25/2014	83	84				0	-1
179	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		7/25/2014	248	254				0	-6
180	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		8/25/2014	5	6				0	-1
181	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		8/25/2014	16	17				0	-1
182	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		9/25/2014	5	6				0	-1
183	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		9/25/2014	16	17				0	-1
184	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		10/25/2014	114	115				0	-1
185	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		10/25/2014	341	350				0	-9
186	X	ABBVIE INC	00287Y109			2/20/2013		7/9/2014	55,452	38,967				0	16,485
187	X	AETNA INC-NEW	00817Y108			6/9/2014		6/11/2015	32,904	22,064				0	10,840
188	X	ALTRIA GROUP INC	02209S103			5/7/2013		10/2/2014	21,323	17,187				0	4,136
189	X	ALTRIA GROUP INC	02209S103			9/13/2012		10/2/2014	1,905	1,416				0	489
190	X	ALTRIA GROUP INC	02209S103			9/13/2012		1/16/2015	25,902	16,555				0	9,347
191	X	ALTRIA GROUP INC	02209S103			9/13/2012		6/29/2015	1,618	1,113				0	505
192	X	AMERICAN ELECTRIC POWER	025537101			11/6/2012		6/29/2015	801	651				0	150
193	X	AMERIPRISE FINL INC	03076C106			1/21/2015		5/18/2015	143,175	140,298				0	2,877
194	X	ARRIS GROUP INC	04270V106			7/31/2014		6/11/2015	123,703	134,845				0	-11,142
195	X	BCE INC	05534B760			1/16/2015		6/29/2015	1,421	1,567				0	-146
196	X	BP PLC - ADR	055622104			1/14/2013		6/29/2015	1,581	1,733				152	0
197	X	BANK OF AMERICA CORP	060505104			7/8/2013		8/28/2014	134,798	110,802				0	23,996
198	X	BERKSHIRE HATHAWAY INC	084670702			11/15/2013		5/18/2015	153,057	121,921				0	31,136
199	X	BOEING CO	097023105			11/4/2013		10/8/2014	110,162	119,458				0	-9,296
200	X	BOSTON SCIENTIFIC CORP C	101137107			10/7/2013		10/8/2014	118,199	115,704				0	2,495
201	X	BRISTOL MYERS SQUIBB CO	110122108			11/6/2012		11/3/2014	48,260	27,772				0	20,488
202	X	CVS HEALTH CORPORATION	126650100			3/19/2012		6/24/2015	5,277	2,256				0	3,021
203	X	CVS HEALTH CORPORATION	126650100			5/9/2012		6/24/2015	5,805	2,488				0	3,317
204	X	CVS HEALTH CORPORATION	126650100			11/5/2012		6/24/2015	6,333	2,803				0	3,530
205	X	CVS HEALTH CORPORATION	126650100			6/7/2012		6/24/2015	7,388	3,121				0	4,267
206	X	CARDINAL HEALTH INC COM	14149Y108			1/22/2014		1/21/2015	154,979	128,819				0	26,160
207	X	CENTENE CORP DEL	15135B101			11/11/2014		3/19/2015	35,488	23,814				0	11,674

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	4,854,292	3,973,846	880,446
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
208	X	FNMA POOL #AR1333 3.500%	3138NXPT8			2/6/2013		4/25/2015	561	598				0	-37
209	X	FNMA POOL #AR1333 3.500%	3138NXPT8			2/6/2013		5/25/2015	63	67				0	-4
210	X	FNMA POOL #AR1333 3.500%	3138NXPT8			2/6/2013		6/25/2015	538	572				0	-34
211	X	FNMA POOL #AU4159 2.500%	3138X3TR3			2/25/2014		7/25/2014	892	894				0	-2
212	X	FNMA POOL #AU4159 2.500%	3138X3TR3			2/25/2014		8/25/2014	240	241				0	-1
213	X	FNMA POOL #AU4159 2.500%	3138X3TR3			2/25/2014		9/25/2014	1,873	1,878				0	-5
214	X	FNMA POOL #AU4159 2.500%	3138X3TR3			2/25/2014		10/25/2014	234	235				0	-1
215	X	FNMA POOL #AU4159 2.500%	3138X3TR3			2/25/2014		11/25/2014	239	239				0	0
216	X	FNMA POOL #AU4159 2.500%	3138X3TR3			2/25/2014		12/25/2014	235	236				0	-1
217	X	FNMA POOL #AU4159 2.500%	3138X3TR3			2/25/2014		1/25/2015	252	253				0	-1
218	X	FNMA POOL #AU4159 2.500%	3138X3TR3			2/25/2014		2/25/2015	241	241				0	0
219	X	FNMA POOL #AU4159 2.500%	3138X3TR3			2/25/2014		3/25/2015	242	243				0	-1
220	X	FNMA POOL #AU4159 2.500%	3138X3TR3			2/25/2014		4/25/2015	570	571				0	-1
221	X	FNMA POOL #AU4159 2.500%	3138X3TR3			2/25/2014		5/25/2015	244	245				0	-1
222	X	FNMA POOL #AU4159 2.500%	3138X3TR3			2/25/2014		6/25/2015	256	257				0	-1
223	X	FNMA POOL #720307 4.500%	31401WGQ6			6/9/2003		7/25/2014	95	98				0	-3
224	X	FNMA POOL #720307 4.500%	31401WGQ6			6/9/2003		8/25/2014	90	93				0	-3
225	X	FNMA POOL #720307 4.500%	31401WGQ6			6/9/2003		9/25/2014	91	94				0	-3
226	X	FNMA POOL #720307 4.500%	31401WGQ6			6/9/2003		10/25/2014	90	93				0	-3
227	X	FNMA POOL #720307 4.500%	31401WGQ6			6/9/2003		11/25/2014	107	110				0	-3
228	X	FNMA POOL #720307 4.500%	31401WGQ6			6/9/2003		12/25/2014	91	93				0	-2
229	X	FNMA POOL #AR1333 3.500%	3138NXPT8			2/6/2013		9/25/2014	536	571				0	-35
230	X	FNMA POOL #727496 4.500%	31402FGD1			6/20/2003		5/25/2015	175	179				0	-4
231	X	FNMA POOL #727496 4.500%	31402FGD1			6/20/2003		6/25/2015	145	148				0	-3
232	X	FNMA POOL #731742 5.000%	31402K5B6			8/11/2003		7/25/2014	287	284				0	3
233	X	FNMA POOL #731742 5.000%	31402K5B6			8/11/2003		8/25/2014	25	25				0	0
234	X	FNMA POOL #731742 5.000%	31402K5B6			8/11/2003		9/25/2014	27	26				0	1
235	X	FNMA POOL #731742 5.000%	31402K5B6			8/11/2003		10/25/2014	679	671				0	8
236	X	FNMA POOL #731742 5.000%	31402K5B6			8/11/2003		11/25/2014	19	19				0	0
237	X	FNMA POOL #731742 5.000%	31402K5B6			8/11/2003		12/25/2014	18	18				0	0
238	X	FNMA POOL #731742 5.000%	31402K5B6			8/11/2003		1/25/2015	301	297				0	4
239	X	FHLMC POOL #J04827 5.500%	3128PGLG6			6/20/2007		11/15/2014	58	58				0	0
240	X	FHLMC POOL #J04827 5.500%	3128PGLG6			6/20/2007		12/15/2014	53	53				0	0
241	X	FHLMC POOL #C91385 4.000	3128P7RE5			8/21/2014		5/15/2015	1,132	1,209				0	-77
242	X	FHLMC POOL #C91385 4.000	3128P7RE5			8/21/2014		6/15/2015	1,277	1,364				0	-87
243	X	FHLMC POOL #G08015 5.500	3128MJAR1			10/22/2004		5/15/2015	100	102				0	-2
244	X	FHLMC POOL #G08015 5.500	3128MJAR1			10/22/2004		6/15/2015	88	90				0	-2
245	X	FHLMC POOL #G08088 6.500	3128MJC24			11/14/2005		7/15/2014	1,219	1,249				0	-30
246	X	FHLMC POOL #G08088 6.500	3128MJC24			11/14/2005		8/15/2014	434	445				0	-11
247	X	FHLMC POOL #G08088 6.500	3128MJC24			11/14/2005		9/15/2014	157	161				0	-4
248	X	FHLMC POOL #G08088 6.500	3128MJC24			11/14/2005		10/15/2014	229	235				0	-6
249	X	FHLMC POOL #G08088 6.500	3128MJC24			11/14/2005		11/15/2014	36	37				0	-1
250	X	FHLMC POOL #G08088 6.500	3128MJC24			11/14/2005		12/15/2014	184	189				0	-5
251	X	FHLMC POOL #G08088 6.500	3128MJC24			11/14/2005		1/15/2015	274	280				0	-6
252	X	FHLMC POOL #G08088 6.500	3128MJC24			11/14/2005		2/15/2015	35	36				0	-1
253	X	FHLMC POOL #G08088 6.500	3128MJC24			11/14/2005		3/15/2015	261	268				0	-7
254	X	FHLMC POOL #G08088 6.500	3128MJC24			11/14/2005		4/15/2015	661	678				0	-17
255	X	FHLMC POOL #G08088 6.500	3128MJC24			11/14/2005		5/15/2015	521	534				0	-13
256	X	FHLMC POOL #A50327 6.000	3128KCLG0			7/20/2006		11/15/2014	600	594				0	6
257	X	FHLMC POOL #A50327 6.000	3128KCLG0			7/20/2006		12/15/2014	18	18				0	0
258	X	FHLMC POOL #A50327 6.000	3128KCLG0			7/20/2006		1/15/2015	18	18				0	0
259	X	FHLMC POOL #A50327 6.000	3128KCLG0			7/20/2006		2/15/2015	1,269	1,255				0	14
260	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		4/25/2015	68	70				0	-2
261	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		5/25/2015	1	1				0	0
262	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		5/25/2015	71	73				0	-2
263	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		6/25/2015	1	1				0	0
264	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		6/25/2015	68	71				0	-3
265	X	FNMA POOL #757866 5.500%	31403T6B5			12/5/2003		7/25/2014	24	24				0	0
266	X	FNMA POOL #757866 5.500%	31403T6B5			12/5/2003		8/25/2014	331	335				0	-4
267	X	FNMA POOL #757866 5.500%	31403T6B5			12/5/2003		9/25/2014	334	339				0	-5
268	X	FNMA POOL #757866 5.500%	31403T6B5			12/5/2003		10/25/2014	23	23				0	0
269	X	FNMA POOL #757866 5.500%	31403T6B5			12/5/2003		11/25/2014	556	564				0	-8
270	X	FNMA POOL #757866 5.500%	31403T6B5			12/5/2003		12/25/2014	118	119				0	-1
271	X	FNMA POOL #757866 5.500%	31403T6B5			12/5/2003		1/25/2015	22	22				0	0
272	X	FNMA POOL #757866 5.500%	31403T6B5			12/5/2003		2/25/2015	23	23				0	0
273	X	FNMA POOL #757866 5.500%	31403T6B5			12/5/2003		3/25/2015	212	215				0	-3
274	X	FNMA POOL #757866 5.500%	31403T6B5			12/5/2003		4/25/2015	22	22				0	0
275	X	FNMA POOL #757866 5.500%	31403T6B5			12/5/2003		5/25/2015	161	163				0	-2
276	X	FNMA POOL #757866 5.500%	31403T6B5			12/5/2003		6/25/2015	21	22				0	-1

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	4,854,292	3,973,846	880,446
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
277	X	FNMA POOL #825743 4.500%	31407BLY3			11/10/2010		7/25/2014	42	45				0	-3
278	X	FNMA POOL #825743 4.500%	31407BLY3			11/10/2010		8/25/2014	43	45				0	-2
279	X	FNMA POOL #825743 4.500%	31407BLY3			11/10/2010		9/25/2014	5,646	5,949				0	-303
280	X	FHLMC POOL #G08420 4.500	3128MJPE4			1/3/2011		5/15/2015	364	373				0	-9
281	X	FHLMC POOL #G08420 4.500	3128MJPE4			1/3/2011		6/15/2015	821	841				0	-20
282	X	FHLMC POOL #C91385 4.000	3128P7RE5			8/21/2014		9/15/2014	883	943				0	-60
283	X	FHLMC POOL #C91385 4.000	3128P7RE5			8/21/2014		10/15/2014	587	627				0	-40
284	X	FHLMC POOL #C91385 4.000	3128P7RE5			8/21/2014		11/15/2014	853	911				0	-58
285	X	FHLMC POOL #C91385 4.000	3128P7RE5			8/21/2014		12/15/2014	814	869				0	-55
286	X	FHLMC POOL #C91385 4.000	3128P7RE5			8/21/2014		1/15/2015	807	862				0	-55
287	X	FHLMC POOL #C91385 4.000	3128P7RE5			8/21/2014		2/15/2015	773	825				0	-52
288	X	FHLMC POOL #C91385 4.000	3128P7RE5			8/21/2014		3/15/2015	864	923				0	-59
289	X	FHLMC POOL #C91385 4.000	3128P7RE5			8/21/2014		4/15/2015	1,267	1,354				0	-87
290	X	FHLMC POOL #J04827 5.500	3128PGLG6			6/20/2007		1/15/2015	185	184				0	1
291	X	FHLMC POOL #J04827 5.500	3128PGLG6			6/20/2007		2/15/2015	186	184				0	2
292	X	FHLMC POOL #J04827 5.500	3128PGLG6			6/20/2007		3/15/2015	37	37				0	0
293	X	FHLMC POOL #J04827 5.500	3128PGLG6			6/20/2007		4/15/2015	193	191				0	2
294	X	FHLMC POOL #J04827 5.500	3128PGLG6			6/20/2007		5/15/2015	55	54				0	1
295	X	FHLMC POOL #J04827 5.500	3128PGLG6			6/20/2007		6/15/2015	43	42				0	1
296	X	FHLMC POOL #A94672 4.500	312943FM0			3/18/2015		5/15/2015	218	237				0	-19
297	X	FHLMC POOL #A94672 4.500	312943FM0			3/18/2015		6/15/2015	2,493	2,716				0	-223
298	X	FHLMC POOL #A95709 4.000	312944KW0			3/2/2011		7/15/2014	85	84				0	1
299	X	FHLMC POOL #A95709 4.000	312944KW0			3/2/2011		8/15/2014	82	81				0	1
300	X	FHLMC POOL #A95709 4.000	312944KW0			3/2/2011		9/15/2014	82	81				0	1
301	X	FHLMC POOL #A95709 4.000	312944KW0			3/2/2011		10/15/2014	86	85				0	1
302	X	FHLMC POOL #A95709 4.000	312944KW0			3/2/2011		11/15/2014	89	88				0	1
303	X	FHLMC POOL #A95709 4.000	312944KW0			3/2/2011		12/15/2014	89	88				0	1
304	X	FHLMC POOL #A95709 4.000	312944KW0			3/2/2011		1/15/2015	82	82				0	0
305	X	FHLMC POOL #A95709 4.000	312944KW0			3/2/2011		2/15/2015	84	84				0	0
306	X	FHLMC POOL #A95709 4.000	312944KW0			3/2/2011		3/15/2015	123	122				0	1
307	X	FHLMC POOL #A95709 4.000	312944KW0			3/2/2011		4/15/2015	88	87				0	1
308	X	FHLMC POOL #A95709 4.000	312944KW0			3/2/2011		5/15/2015	91	90				0	1
309	X	FHLMC POOL #A95709 4.000	312944KW0			3/2/2011		6/15/2015	89	88				0	1
310	X	FHLMC POOL #A97259 4.000	312946B47			4/6/2011		7/15/2014	212	210				0	2
311	X	FNMA POOL #825743 4.500%	31407BLY3			11/10/2010		10/25/2014	30	32				0	-2
312	X	FNMA POOL #825743 4.500%	31407BLY3			11/10/2010		11/25/2014	31	32				0	-1
313	X	FNMA POOL #825743 4.500%	31407BLY3			11/10/2010		12/25/2014	31	32				0	-1
314	X	FNMA POOL #825743 4.500%	31407BLY3			11/10/2010		1/25/2015	31	32				0	-1
315	X	FNMA POOL #825743 4.500%	31407BLY3			11/10/2010		2/25/2015	31	33				0	-2
316	X	FNMA POOL #825743 4.500%	31407BLY3			11/10/2010		3/25/2015	31	33				0	-2
317	X	FNMA POOL #825743 4.500%	31407BLY3			11/10/2010		4/25/2015	31	33				0	-2
318	X	FNMA POOL #825743 4.500%	31407BLY3			11/10/2010		5/25/2015	31	33				0	-2
319	X	FNMA POOL #825743 4.500%	31407BLY3			11/10/2010		6/25/2015	31	33				0	-2
320	X	FNMA POOL #842121 6.000%	31407VSJ5			11/14/2005		7/25/2014	39	39				0	0
321	X	FNMA POOL #842121 6.000%	31407VSJ5			11/14/2005		8/25/2014	39	39				0	0
322	X	FNMA POOL #842121 6.000%	31407VSJ5			11/14/2005		9/25/2014	1,524	1,531				0	-7
323	X	FNMA POOL #842121 6.000%	31407VSJ5			11/14/2005		10/25/2014	37	38				0	-1
324	X	FNMA POOL #947408 6.000%	31413KAH4			5/7/2008		4/25/2015	38	39				0	-1
325	X	FNMA POOL #947408 6.000%	31413KAH4			5/7/2008		9/25/2014	38	39				0	-1
326	X	FNMA POOL #947408 6.000%	31413KAH4			5/7/2008		10/25/2014	185	191				0	-6
327	X	FNMA POOL #947408 6.000%	31413KAH4			5/7/2008		11/25/2014	40	41				0	-1
328	X	FNMA POOL #947408 6.000%	31413KAH4			5/7/2008		12/25/2014	37	38				0	-1
329	X	FNMA POOL #947408 6.000%	31413KAH4			5/7/2008		1/25/2015	38	39				0	-1
330	X	FNMA POOL #947408 6.000%	31413KAH4			5/7/2008		2/25/2015	38	39				0	-1
331	X	FNMA POOL #947408 6.000%	31413KAH4			5/7/2008		5/25/2015	41	42				0	-1
332	X	FNMA POOL #947408 6.000%	31413KAH4			5/7/2008		3/25/2015	38	39				0	-1
333	X	FNMA POOL #947408 6.000%	31413KAH4			5/7/2008		6/25/2015	39	40				0	-1
334	X	FNMA POOL #842121 6.000%	31407VSJ5			11/14/2005		11/25/2014	37	37				0	0
335	X	FNMA POOL #881437 6.000%	31409XHN2			4/17/2008		10/25/2014	48	49				0	-1
336	X	FNMA POOL #881437 6.000%	31409XHN2			4/17/2008		11/25/2014	2	2				0	0
337	X	FNMA POOL #881437 6.000%	31409XHN2			4/17/2008		12/25/2014	2	2				0	0
338	X	FNMA POOL #881437 6.000%	31409XHN2			4/17/2008		1/25/2015	2	2				0	0
339	X	FNMA POOL #881437 6.000%	31409XHN2			4/17/2008		2/25/2015	1	2				0	-1
340	X	FNMA POOL #881437 6.000%	31409XHN2			4/17/2008		3/25/2015	47	48				0	-1
341	X	FNMA POOL #881437 6.000%	31409XHN2			4/17/2008		4/25/2015	57	58				0	-1
342	X	FNMA POOL #881437 6.000%	31409XHN2			4/17/2008		5/25/2015	102	104				0	-2
343	X	FNMA POOL #881437 6.000%	31409XHN2			4/17/2008		6/25/2015	1	1				0	0
344	X	FNMA POOL #898329 5.500%	31410VA67			2/13/2007		7/25/2014	6	5				0	1
345	X	FNMA POOL #898329 5.500%	31410VA67			2/13/2007		8/25/2014	6	6				0	0

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	4,854,292	3,973,846	880,446
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
346	X	FNMA POOL #898329 5.500%	31410VA67			2/13/2007		9/25/2014	6	6				0	0
347	X	FNMA POOL #898329 5.500%	31410VA67			2/13/2007		10/25/2014	6	6				0	0
348	X	FNMA POOL #898329 5.500%	31410VA67			2/13/2007		11/25/2014	6	6				0	0
349	X	FNMA POOL #898329 5.500%	31410VA67			2/13/2007		12/25/2014	6	6				0	0
350	X	FNMA POOL #898329 5.500%	31410VA67			2/13/2007		1/25/2015	8	7				0	1
351	X	FNMA POOL #898329 5.500%	31410VA67			2/13/2007		2/25/2015	7	7				0	0
352	X	FNMA POOL #947408 6.000%	31413KAH4			5/7/2008		7/25/2014	40	41				0	-1
353	X	FNMA POOL #898329 5.500%	31410VA67			2/13/2007		3/25/2015	6	6				0	0
354	X	FNMA POOL #898329 5.500%	31410VA67			2/13/2007		4/25/2015	228	226				0	2
355	X	FNMA POOL #898329 5.500%	31410VA67			2/13/2007		5/25/2015	530	524				0	6
356	X	FNMA POOL #898329 5.500%	31410VA67			2/13/2007		6/25/2015	3	3				0	0
357	X	FNMA POOL #947408 6.000%	31413KAH4			5/7/2008		8/25/2014	407	419				0	-12
358	X	FNMA POOL #731742 5.000%	31402K5B6			8/11/2003		2/25/2015	17	17				0	0
359	X	FNMA POOL #731742 5.000%	31402K5B6			8/11/2003		3/25/2015	17	17				0	0
360	X	FNMA POOL #731742 5.000%	31402K5B6			8/11/2003		4/25/2015	236	233				0	3
361	X	FNMA POOL #731742 5.000%	31402K5B6			8/11/2003		5/25/2015	142	141				0	1
362	X	FNMA POOL #731742 5.000%	31402K5B6			8/11/2003		6/25/2015	16	16				0	0
363	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		7/25/2014	1	1				0	0
364	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		7/25/2014	70	72				0	-2
365	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		8/25/2014	1	1				0	0
366	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		8/25/2014	76	79				0	-3
367	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		9/25/2014	1	1				0	0
368	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		9/25/2014	65	68				0	-3
369	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		10/25/2014	1	1				0	0
370	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		10/25/2014	66	68				0	-2
371	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		11/25/2014	1	1				0	0
372	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		11/25/2014	69	71				0	-2
373	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		12/25/2014	1	1				0	0
374	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		12/25/2014	66	68				0	-2
375	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		1/25/2015	1	1				0	0
376	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		1/25/2015	67	69				0	-2
377	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		2/25/2015	1	1				0	0
378	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		2/25/2015	67	69				0	-2
379	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		3/25/2015	1	1				0	0
380	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		3/25/2015	67	70				0	-3
381	X	FNMA POOL #755647 5.500%	31403RP85			12/8/2003		4/25/2015	1	1				0	0
382	X	FNMA POOL #727496 4.500%	31402FGD1			6/20/2003		4/25/2015	150	153				0	-3
383	X	HALYARD HEALTH INC	40650V100			8/21/2012		11/13/2014	441	329				0	112
384	X	HALYARD HEALTH INC	40650V100			11/6/2012		11/13/2014	1,863	1,371				0	492
385	X	HALYARD HEALTH INC	40650V100			9/13/2012		11/13/2014	460	338				0	122
386	X	HALYARD HEALTH INC	40650V100			9/13/2012		11/18/2014	10	7				0	3
387	X	HANESBRANDS INC	410345102			4/22/2013		7/31/2014	58,202	27,650				0	30,552
388	X	HANESBRANDS INC	410345102			4/22/2013		10/8/2014	24,454	10,491				0	13,963
389	X	HANESBRANDS INC	410345102			4/22/2013		3/18/2015	20,810	7,052				0	13,758
390	X	HEALTH CARE REIT INC	42217K106			2/20/2013		6/29/2015	1,402	1,332				0	70
391	X	HEWLETT PACKARD CO	428236103			4/7/2014		3/18/2015	130,129	129,995				0	134
392	X	JOHNSON & JOHNSON	478160104			11/6/2012		11/3/2014	40,758	27,131				0	13,627
393	X	JOHNSON & JOHNSON	478160104			4/14/2000		11/3/2014	4,600	1,607				0	2,993
394	X	JOHNSON & JOHNSON	478160104			4/18/2000		2/25/2015	26,803	10,816				0	15,987
395	X	JOHNSON & JOHNSON	478160104			10/3/2011		2/25/2015	69,266	43,246				0	26,020
396	X	JOHNSON & JOHNSON	478160104			5/9/2012		2/25/2015	25,096	16,122				0	8,974
397	X	JOHNSON & JOHNSON	478160104			11/5/2012		2/25/2015	10,239	7,235				0	3,004
398	X	JOHNSON & JOHNSON	478160104			4/14/2000		6/29/2015	593	224				0	369
399	X	KIMBERLY CLARK CORP COM	494368103			8/21/2012		6/29/2015	1,932	1,456				0	476
400	X	KRAFT FOODS INC 6.500%	50075NAZ7			3/17/2010		3/6/2015	24,364	19,065				0	5,299
401	X	KRAFT FOODS GROUP INC	50076Q106			5/7/2013		6/29/2015	4,417	2,824				0	1,593
402	X	FNMA POOL #962062 5.000%	31414CJF6			6/13/2011		7/25/2014	1,408	1,511				0	-103
403	X	FNMA POOL #962062 5.000%	31414CJF6			6/13/2011		8/25/2014	53	57				0	-4
404	X	FNMA POOL #962062 5.000%	31414CJF6			6/13/2011		9/25/2014	563	604				0	-41
405	X	FNMA POOL #962062 5.000%	31414CJF6			6/13/2011		10/25/2014	416	447				0	-31
406	X	FNMA POOL #962062 5.000%	31414CJF6			6/13/2011		11/25/2014	856	918				0	-62
407	X	FNMA POOL #962062 5.000%	31414CJF6			6/13/2011		12/25/2014	61	66				0	-5
408	X	FNMA POOL #962062 5.000%	31414CJF6			6/13/2011		1/25/2015	824	884				0	-60
409	X	ELI LILLY & CO COM	532457108			11/6/2012		12/12/2014	51,213	35,216				0	15,997
410	X	LORILLARD INC	544147101			11/6/2012		7/15/2014	59,058	37,770				0	21,288
411	X	LORILLARD INC	544147101			2/20/2013		7/15/2014	26,449	18,674				0	7,775
412	X	LORILLARD INC	544147101			6/4/2013		7/15/2014	31,944	22,771				0	9,173
413	X	MASTERCARD INC	57636Q104			1/22/2014		7/31/2014	117,169	131,224				0	-14,055
414	X	MCDONALDS CORP	580135101			4/29/2014		6/29/2015	4,067	4,273				0	-206

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	4,854,292	3,973,846	880,446
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
415	X	MCKESSON CORP	58155Q103			11/5/2012		12/15/2014	29,199	13,131				0	16,068
416	X	HALYARD HEALTH INC	40650V100			8/20/2012		11/13/2014	1,629	1,211				0	418
417	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		11/25/2014	5	5				0	0
418	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		11/25/2014	16	17				0	-1
419	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		12/25/2014	46	47				0	-1
420	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		12/25/2014	139	143				0	-4
421	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		1/25/2015	51	51				0	0
422	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		1/25/2015	153	156				0	-3
423	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		2/25/2015	5	5				0	0
424	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		2/25/2015	15	16				0	-1
425	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		3/25/2015	5	5				0	0
426	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		3/25/2015	16	16				0	0
427	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		4/25/2015	55	55				0	0
428	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		4/25/2015	164	168				0	-4
429	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		5/25/2015	91	92				0	-1
430	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		5/25/2015	272	278				0	-6
431	X	FNMA POOL #722126 5 000%	31401YHB4			3/23/2004		6/25/2015	5	5				0	0
432	X	FNMA POOL #722126 5 000%	31401YHB4			6/16/2003		6/25/2015	14	15				0	-1
433	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		7/25/2014	144	147				0	-3
434	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		8/25/2014	165	169				0	-4
435	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		9/25/2014	145	148				0	-3
436	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		10/25/2014	146	149				0	-3
437	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		11/25/2014	146	150				0	-4
438	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		12/25/2014	147	150				0	-3
439	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		1/25/2015	148	151				0	-3
440	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		2/25/2015	149	152				0	-3
441	X	FNMA POOL #962062 5 000%	31414CJF6			6/13/2011		2/25/2015	949	1,018				0	-69
442	X	FNMA POOL #962062 5 000%	31414CJF6			6/13/2011		3/25/2015	1,754	1,882				0	-128
443	X	FNMA POOL #962062 5 000%	31414CJF6			6/13/2011		4/25/2015	901	967				0	-66
444	X	FNMA POOL #962062 5 000%	31414CJF6			6/13/2011		5/25/2015	842	903				0	-61
445	X	FNMA POOL #962062 5 000%	31414CJF6			6/13/2011		6/25/2015	50	53				0	-3
446	X	FNMA POOL #AB1501 4 000%	31416WU34			9/20/2010		7/25/2014	165	169				0	-4
447	X	FNMA POOL #AB1501 4 000%	31416WU34			9/20/2010		8/25/2014	55	57				0	-2
448	X	FNMA POOL #AB1501 4 000%	31416WU34			9/20/2010		9/25/2014	282	289				0	-7
449	X	FNMA POOL #AB1501 4 000%	31416WU34			9/20/2010		10/25/2014	173	178				0	-5
450	X	FNMA POOL #AB1501 4 000%	31416WU34			9/20/2010		11/25/2014	203	208				0	-5
451	X	FNMA POOL #AB1501 4 000%	31416WU34			9/20/2010		12/25/2014	203	208				0	-5
452	X	FNMA POOL #AB1501 4 000%	31416WU34			9/20/2010		1/25/2015	183	188				0	-5
453	X	FNMA POOL #AB1501 4 000%	31416WU34			9/20/2010		2/25/2015	130	134				0	-4
454	X	FNMA POOL #AB1501 4 000%	31416WU34			9/20/2010		3/25/2015	314	322				0	-8
455	X	FNMA POOL #AB1501 4 000%	31416WU34			9/20/2010		4/25/2015	282	289				0	-7
456	X	FNMA POOL #AB1501 4 000%	31416WU34			9/20/2010		5/25/2015	407	417				0	-10
457	X	FNMA POOL #AB1501 4 000%	31416WU34			9/20/2010		6/25/2015	364	373				0	-9
458	X	FNMA POOL #AB6632 3 500%	31417DLN1			12/24/2012		7/25/2014	495	527				0	-32
459	X	FNMA POOL #AB6632 3 500%	31417DLN1			12/24/2012		8/25/2014	366	390				0	-24
460	X	FNMA POOL #AB6632 3 500%	31417DLN1			12/24/2012		9/25/2014	284	303				0	-19
461	X	FNMA POOL #AB6632 3 500%	31417DLN1			12/24/2012		10/25/2014	419	446				0	-27
462	X	FNMA POOL #AB6632 3 500%	31417DLN1			12/24/2012		11/25/2014	257	274				0	-17
463	X	FNMA POOL #AB6632 3 500%	31417DLN1			12/24/2012		12/25/2014	152	162				0	-10
464	X	FNMA POOL #AB6632 3 500%	31417DLN1			12/24/2012		1/25/2015	413	439				0	-26
465	X	FNMA POOL #AB6632 3 500%	31417DLN1			12/24/2012		2/25/2015	258	275				0	-17
466	X	FNMA POOL #AB6632 3 500%	31417DLN1			12/24/2012		3/25/2015	293	312				0	-19
467	X	FNMA POOL #AB6632 3 500%	31417DLN1			12/24/2012		4/25/2015	552	588				0	-36
468	X	FNMA POOL #AB6632 3 500%	31417DLN1			12/24/2012		5/25/2015	284	302				0	-18
469	X	MCKESSON CORP	58155Q103			11/5/2012		2/25/2015	11,045	4,470				0	6,575
470	X	MERCK & CO INC NEW	58933Y105			2/20/2013		6/29/2015	2,952	2,173				0	779
471	X	MICRON TECHNOLOGY INC	595112103			11/15/2013		10/8/2014	35,100	22,012				0	13,088
472	X	NATIONAL GRID PLC ADR	636274300			6/24/2015		6/29/2015	1,585	1,614				0	-29
473	X	OMEGA HEALTHCARE INVS IN	681936100			6/10/2015		6/29/2015	524	537				0	-13
474	X	PPL CORPORATION	69351T106			2/20/2013		6/29/2015	1,613	1,535				0	78
475	X	PEPSICO INC	713448108			11/6/2012		6/29/2015	849	623				0	226
476	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		8/15/2014	291	288				0	3
477	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		9/15/2014	431	426				0	5
478	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		10/15/2014	434	429				0	5
479	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		11/15/2014	348	345				0	3
480	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		12/15/2014	139	138				0	1
481	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		1/15/2015	341	338				0	3
482	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		2/15/2015	330	326				0	4
483	X	FHLMC POOL #A97259 4 000	312946B47			4/6/2011		3/15/2015	591	584				0	7

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	4,854,292	3,973,846	880,446
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
484	X	PETROBRAS INTL FIN 5 375%	71645WAR2			8/13/2014		1/7/2015	13,651	15,486				0	-1,835
485	X	PETROBRAS INTL FIN 5 375%	71645WAR2			8/13/2014		1/23/2015	14,143	15,486				0	-1,343
486	X	PHILIP MORRIS INTERNATION	718172109			5/7/2013		6/29/2015	1,689	1,965				275	-1
487	X	PHILLIPS 66	718546104			11/5/2012		11/11/2014	130,689	82,153				0	48,536
488	X	PROCTER & GAMBLE CO	742718109			7/9/2014		6/29/2015	1,423	1,472				48	-1
489	X	FHLMC POOL #A50327 6 000%	3128KCLG0			7/20/2006		3/15/2015	601	595				0	6
490	X	FHLMC POOL #A50327 6 000%	3128KCLG0			7/20/2006		4/15/2015	16	16				0	0
491	X	FHLMC POOL #A50327 6 000%	3128KCLG0			7/20/2006		5/15/2015	542	536				0	6
492	X	FHLMC POOL #A50327 6 000%	3128KCLG0			7/20/2006		6/15/2015	632	626				0	6
493	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		7/15/2014	135	134				0	1
494	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		8/15/2014	177	176				0	1
495	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		9/15/2014	170	169				0	1
496	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		10/15/2014	139	138				0	1
497	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		11/15/2014	131	131				0	0
498	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		12/15/2014	149	148				0	1
499	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		1/15/2015	153	152				0	1
500	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		2/15/2015	103	103				0	0
501	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		3/15/2015	109	109				0	0
502	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		4/15/2015	217	216				0	1
503	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		5/15/2015	121	120				0	1
504	X	FHLMC POOL #G11981 5 000	3128M1CS6			5/19/2006		6/15/2015	128	128				0	0
505	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		7/15/2014	68	68				0	0
506	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		8/15/2014	433	430				0	3
507	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		9/15/2014	270	268				0	2
508	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		10/15/2014	116	115				0	1
509	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		11/15/2014	145	144				0	1
510	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		12/15/2014	20	20				0	0
511	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		1/15/2015	26	26				0	0
512	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		2/15/2015	59	58				0	1
513	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		3/15/2015	150	149				0	1
514	X	FHLMC POOL #A97259 4 000%	312946B47			4/6/2011		4/15/2015	1,450	1,435				0	15
515	X	FHLMC POOL #A97259 4 000%	312946B47			4/6/2011		5/15/2015	617	611				0	6
516	X	FHLMC POOL #B12205 5 500%	312964NW5			5/12/2004		8/15/2014	96	98				0	-2
517	X	FHLMC POOL #A97259 4 000%	312946B47			4/6/2011		6/15/2015	938	928				0	10
518	X	FHLMC POOL #B12205 5 500%	312964NW5			5/12/2004		7/15/2014	127	129				0	-2
519	X	FHLMC POOL #B12205 5 500%	312964NW5			5/12/2004		9/15/2014	97	99				0	-2
520	X	FHLMC POOL #B12205 5 500%	312964NW5			5/12/2004		10/15/2014	97	99				0	-2
521	X	FHLMC POOL #B12205 5 500%	312964NW5			5/12/2004		11/15/2014	97	99				0	-2
522	X	FHLMC POOL #B12205 5 500%	312964NW5			5/12/2004		12/15/2014	98	100				0	-2
523	X	FHLMC POOL #B12205 5 500%	312964NW5			5/12/2004		1/15/2015	257	261				0	-4
524	X	FHLMC POOL #B12205 5 500%	312964NW5			5/12/2004		2/15/2015	84	85				0	-1
525	X	FHLMC POOL #B12205 5 500%	312964NW5			5/12/2004		3/15/2015	84	86				0	-2
526	X	FHLMC POOL #B12205 5 500%	312964NW5			5/12/2004		4/15/2015	85	86				0	-1
527	X	FHLMC POOL #B12205 5 500%	312964NW5			5/12/2004		5/15/2015	85	87				0	-2
528	X	FHLMC POOL #B12205 5 500%	312964NW5			5/12/2004		6/15/2015	85	87				0	-2
529	X	FHLMC POOL #A10322 5 000%	31296JLB0			5/28/2003		7/15/2014	2	2				0	0
530	X	FHLMC POOL #A10322 5 000%	31296JLB0			5/28/2003		7/15/2014	2	2				0	0
531	X	FHLMC POOL #A10322 5 000%	31296JLB0			5/28/2003		7/15/2014	2	2				0	0
532	X	FHLMC POOL #A10322 5 000%	31296JLB0			5/28/2003		7/15/2014	2	2				0	0
533	X	FHLMC POOL #A10322 5 000%	31296JLB0			5/28/2003		7/15/2014	2	2				0	0
534	X	FHLMC POOL #A10322 5 000%	31296JLB0			3/23/2004		7/15/2014	3	3				0	0
535	X	FHLMC POOL #A10322 5 000%	31296JLB0			5/28/2003		8/15/2014	2	2				0	0
536	X	FHLMC POOL #A10322 5 000%	31296JLB0			5/28/2003		8/15/2014	2	2				0	0
537	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		4/15/2015	140	139				0	1
538	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		5/15/2015	98	97				0	1
539	X	FHLMC POOL #G02640 5 500	3128M4HR7			3/21/2007		6/15/2015	154	153				0	1
540	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		7/15/2014	29	30				0	-1
541	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		8/15/2014	44	45				0	-1
542	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		9/15/2014	21	22				0	-1
543	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		10/15/2014	23	24				0	-1
544	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		11/15/2014	31	32				0	-1
545	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		12/15/2014	30	30				0	0
546	X	FHLMC POOL #G14953 3 500	3128MDWN9			2/20/2014		11/15/2014	380	400				0	-20
547	X	FHLMC POOL #G14953 3 500	3128MDWN9			2/20/2014		12/15/2014	290	304				0	-14
548	X	FHLMC POOL #G14953 3 500	3128MDWN9			2/20/2014		1/15/2015	559	587				0	-28
549	X	FHLMC POOL #G14953 3 500	3128MDWN9			2/20/2014		2/15/2015	381	400				0	-19
550	X	FHLMC POOL #G14953 3 500	3128MDWN9			2/20/2014		3/15/2015	433	454				0	-21
551	X	FHLMC POOL #G14953 3 500	3128MDWN9			2/20/2014		4/15/2015	584	613				0	-29
552	X	FHLMC POOL #G14953 3 500	3128MDWN9			2/20/2014		5/15/2015	504	529				0	-25

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	4,854,292	3,973,846	880,446
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
553	X	FHLMC POOL #G14953 3 500	3128MDWN9			2/20/2014		6/15/2015	266	279				0	-13
554	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		7/15/2014	148	153				0	-5
555	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		8/15/2014	147	152				0	-5
556	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		9/15/2014	166	172				0	-6
557	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		10/15/2014	198	205				0	-7
558	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		8/25/2014	119	126				0	-7
559	X	FNMA POOL #AB6632 3 500%	31417DLN1			12/24/2012		6/25/2015	494	526				0	-32
560	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		7/25/2014	87	92				0	-5
561	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		9/25/2014	102	108				0	-6
562	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		10/25/2014	269	285				0	-16
563	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		11/25/2014	199	211				0	-12
564	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		12/25/2014	223	236				0	-13
565	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		1/25/2015	220	233				0	-13
566	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		2/25/2015	138	146				0	-8
567	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		3/25/2015	118	125				0	-7
568	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		4/25/2015	141	149				0	-8
569	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		5/25/2015	167	177				0	-10
570	X	FNMA POOL #AC8868 4 500%	31417V2A0			10/25/2010		6/25/2015	259	274				0	-15
571	X	FNMA POOL #AD9601 4 500%	31418XU30			8/18/2010		7/25/2014	594	622				0	-28
572	X	FNMA POOL #727496 4 500%	31402FGD1			6/20/2003		3/25/2015	149	153				0	-4
573	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		12/25/2014	2,341	2,351				0	-10
574	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		1/25/2015	1,472	1,478				0	-6
575	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		2/25/2015	30	30				0	0
576	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		3/25/2015	30	30				0	0
577	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		4/25/2015	681	684				0	-3
578	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		5/25/2015	297	298				0	-1
579	X	FNMA POOL #842121 6 000%	31407VSJ5			11/14/2005		6/25/2015	476	478				0	-2
580	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		7/25/2014	193	190				0	3
581	X	SOUTHWEST AIRLINES CO	844741108			2/5/2014		11/11/2014	28,771	14,831				0	13,940
582	X	FNMA POOL #AD9601 4 500%	31418XU30			8/18/2010		8/25/2014	413	432				0	-19
583	X	TALEN ENERGY CORP	87422J105			2/20/2013		6/9/2015	6	6				0	0
584	X	TALEN ENERGY CORP	87422J105			5/1/2012		6/10/2015	1,152	916				0	236
585	X	FNMA POOL #AD9601 4 500%	31418XU30			8/18/2010		9/25/2014	396	414				0	-18
586	X	FNMA POOL #AD9601 4 500%	31418XU30			8/18/2010		10/25/2014	243	255				0	-12
587	X	FNMA POOL #AD9601 4 500%	31418XU30			8/18/2010		11/25/2014	1,099	1,150				0	-51
588	X	FNMA POOL #AD9601 4 500%	31418XU30			8/18/2010		12/25/2014	236	247				0	-11
589	X	FNMA POOL #AD9601 4 500%	31418XU30			8/18/2010		1/25/2015	734	768				0	-34
590	X	TALEN ENERGY CORP	87422J105			5/9/2012		6/10/2015	428	338				0	90
591	X	QUALCOMM INC	747525103			11/5/2012		1/21/2015	36,551	30,634				0	5,917
592	X	REALTY INCOME CORP COM	756109104			7/5/2013		6/29/2015	946	876				0	70
593	X	REYNOLDS AMERICAN INC	761713106			11/6/2012		6/29/2015	3,866	2,130				0	1,736
594	X	RITE AID CORP	767754104			4/30/2014		8/28/2014	114,362	132,249				0	-17,887
595	X	TALEN ENERGY CORP	87422J105			11/6/2012		6/10/2015	4,517	3,762				0	755
596	X	TALEN ENERGY CORP	87422J105			2/20/2013		6/10/2015	1,322	1,165				0	157
597	X	ROYAL DUTCH SHELL PLC AD	780259107			11/6/2012		6/29/2015	2,101	2,573				0	-472
598	X	SANOFI-ADR	80105N105			1/7/2015		6/29/2015	451	398				0	53
599	X	SENIOR HOUSING PROP TRU	81721M109			2/20/2013		6/10/2015	26,563	35,302				0	-8,739
600	X	QUALCOMM INC	747525103			12/19/2002		1/21/2015	11,301	2,969				0	8,332
601	X	TOTAL S A - ADR	89151E109			11/6/2012		6/29/2015	2,544	2,543				0	1
602	X	QUALCOMM INC	747525103			12/8/2011		1/21/2015	64,018	48,742				0	15,276
603	X	SENIOR HOUSING PROP TRU	81721M109			6/4/2013		6/10/2015	16,776	23,755				0	-6,979
604	X	SOUTHERN CO	842587107			11/6/2012		6/29/2015	2,157	2,251				0	-94
605	X	SOUTHWEST AIRLINES CO	844741108			2/5/2014		10/8/2014	25,091	16,065				0	9,026
606	X	UNILEVER PLC - ADR	904767704			4/29/2014		6/29/2015	913	940				0	-27
607	X	US TREASURY BOND 6 125	912810FJ2			1/31/2007		2/20/2015	7,316	5,734				0	1,582
608	X	US TREASURY BOND 4 500	912810FT0			5/25/2007		2/20/2015	13,419	9,308				0	4,111
609	X	UNITED THERAPEUTICS COR	91307C102			4/22/2013		8/28/2014	127,381	84,402				0	42,979
610	X	VERIZON COMMUNICATIONS	92343V104			11/5/2012		12/12/2014	94,720	91,717				0	3,003
611	X	VODAFONE GROUP PLC-SP A	92857W308			11/7/2012		6/29/2015	1,539	2,085				0	-546
612	X	WAL MART STORES INC	931142103			12/21/2007		11/11/2014	30,908	18,869				0	12,039
613	X	WAL MART STORES INC	931142103			11/16/2007		11/11/2014	12,095	7,028				0	5,067
614	X	WAL MART STORES INC	931142103			11/16/2007		11/11/2014	11,699	6,798				0	4,901
615	X	WAL MART STORES INC	931142103			10/9/2000		11/11/2014	11,146	6,455				0	4,691
616	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		8/25/2014	102	101				0	1
617	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		9/25/2014	156	153				0	3
618	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		10/25/2014	188	185				0	3
619	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		11/25/2014	154	151				0	3
620	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		12/25/2014	147	144				0	3
621	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		1/25/2015	61	60				0	1

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	4,854,292	3,973,846	880,446
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
622	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		2/25/2015	123	121				0	2
623	X	WAL MART STORES INC	931142103			2/11/2009		11/11/2014	2,688	1,639				0	1,049
624	X	WAL MART STORES INC	931142103			3/30/2007		11/11/2014	1,976	1,173				0	803
625	X	WAL MART STORES INC	931142103			5/31/2005		11/11/2014	158	95				0	63
626	X	WAL MART STORES INC	931142103			2/29/2000		11/11/2014	19,288	11,946				0	7,342
627	X	WAL MART STORES INC	931142103			6/30/2010		11/11/2014	12,015	7,363				0	4,652
628	X	WILLIAMS COS INC	969457100			12/4/2013		6/24/2015	98,597	61,681				0	36,916
629	X	WILLIAMS COS INC	969457100			1/6/2014		6/24/2015	30,794	20,245				0	10,549
630	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		1/15/2015	25	25				0	0
631	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		2/15/2015	73	75				0	-2
632	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		3/15/2015	78	81				0	-3
633	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		4/15/2015	21	21				0	0
634	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		5/15/2015	104	107				0	-3
635	X	FHLMC POOL #G12818 6 000	3128MBK71			5/7/2008		6/15/2015	66	68				0	-2
636	X	FHLMC POOL #G14953 3 500	3128MDWN9			2/20/2014		7/15/2014	597	627				0	-30
637	X	FHLMC POOL #G14953 3 500	3128MDWN9			2/20/2014		8/15/2014	507	532				0	-25
638	X	FHLMC POOL #G14953 3 500	3128MDWN9			2/20/2014		9/15/2014	546	573				0	-27
639	X	FHLMC POOL #G14953 3 500	3128MDWN9			2/20/2014		10/15/2014	425	446				0	-21
640	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		11/15/2014	162	167				0	-5
641	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		12/15/2014	161	166				0	-5
642	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		1/15/2015	225	233				0	-8
643	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		2/15/2015	136	141				0	-5
644	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		3/15/2015	117	121				0	-4
645	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		4/15/2015	187	194				0	-7
646	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		5/15/2015	106	110				0	-4
647	X	FHLMC POOL #G08006 6 000	3128MJAG5			11/15/2004		6/15/2015	203	209				0	-6
648	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		3/25/2015	88	87				0	1
649	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		4/25/2015	139	137				0	2
650	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		5/25/2015	148	146				0	2
651	X	FNMA POOL #844809 5 000%	31407YR68			6/22/2006		6/25/2015	129	127				0	2
652	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		7/25/2014	559	555				0	4
653	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		8/25/2014	532	528				0	4
654	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		9/25/2014	134	133				0	1
655	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		10/25/2014	304	302				0	2
656	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		11/25/2014	282	280				0	2
657	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		12/25/2014	21	21				0	0
658	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		1/25/2015	22	22				0	0
659	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		2/25/2015	22	22				0	0
660	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		3/25/2015	22	22				0	0
661	X	FNMA POOL #881437 6 000%	31409XHN2			4/17/2008		9/25/2014	115	117				0	-2
662	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		4/25/2015	435	432				0	3
663	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		5/25/2015	131	131				0	0
664	X	FNMA POOL #848355 5 000%	31408DQG2			12/21/2005		6/25/2015	261	259				0	2
665	X	FNMA POOL #881437 6 000%	31409XHN2			4/17/2008		7/25/2014	2	2				0	0
666	X	FNMA POOL #881437 6 000%	31409XHN2			4/17/2008		8/25/2014	2	2				0	0
667	X	CONAGRA FOODS INC 3 20	205887BR2			4/30/2013		8/1/2014	10,875	11,273				0	-398
668	X	CONOCOPHILLIPS	20825C104			6/4/2013		8/18/2014	23,026	17,887				0	5,139
669	X	CONOCOPHILLIPS	20825C104			11/6/2012		8/18/2014	56,180	41,001				0	15,179
670	X	CONOCOPHILLIPS	20825C104			11/6/2012		1/7/2015	102,355	92,627				0	9,728
671	X	DELTA AIR LINES INC	247361702			7/8/2013		8/28/2014	38,658	18,459				0	20,199
672	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		7/15/2014	100	102				0	-2
673	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		1/15/2015	84	86				0	-2
674	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		8/15/2014	104	106				0	-2
675	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		2/15/2015	53	54				0	-1
676	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		9/15/2014	68	69				0	-1
677	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		10/15/2014	76	78				0	-2
678	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		11/15/2014	78	80				0	-2
679	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		12/15/2014	74	75				0	-1
680	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		3/15/2015	66	68				0	-2
681	X	FHLMC POOL #G08015 5 500	3128MJAR1			10/22/2004		4/15/2015	95	96				0	-1
682	X	FNMA POOL #AD9601 4 500	31418XU30			8/18/2010		3/25/2015	222	232				0	-10
683	X	FNMA POOL #AD9601 4 500	31418XU30			8/18/2010		4/25/2015	736	771				0	-35
684	X	FNMA POOL #AD9601 4 500	31418XU30			8/18/2010		5/25/2015	65	68				0	-3
685	X	FNMA POOL #AD9601 4 500	31418XU30			8/18/2010		6/25/2015	886	927				0	-41
686	X	FORD MOTOR CREDIT CO 5 0	345397VT7			2/24/2014		10/28/2014	32,965	33,294				0	-329
687	X	GNMA POOL #AA5114 3 500	36178CVF7			2/20/2014		7/15/2014	99	101				0	-2
688	X	GNMA POOL #AA5114 3 500	36178CVF7			2/20/2014		8/15/2014	99	101				0	-2
689	X	GNMA POOL #AA5114 3 500	36178CVF7			2/20/2014		9/15/2014	100	102				0	-2
690	X	GNMA POOL #AA5114 3 500	36178CVF7			2/20/2014		10/15/2014	152	155				0	-3

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	1,752		Capital Gains/Losses	4,854,292	3,973,846	880,446
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
691	X	GNMA POOL #AA5114 3 500	36178CVF7			2/20/2014		11/15/2014	100	102				0	-2
692	X	GNMA POOL #AA5114 3 500	36178CVF7			2/20/2014		12/15/2014	101	103				0	-2
693	X	GNMA POOL #AA5114 3 500	36178CVF7			2/20/2014		1/15/2015	4,647	4,736				0	-89
694	X	GNMA POOL #AA5114 3 500	36178CVF7			2/20/2014		2/15/2015	2,077	2,117				0	-40
695	X	GNMA POOL #AA5114 3 500	36178CVF7			2/20/2014		3/15/2015	90	92				0	-2
696	X	GNMA POOL #AA5114 3 500	36178CVF7			2/20/2014		4/15/2015	2,348	2,393				0	-45
697	X	GNMA POOL #AA5114 3 500	36178CVF7			2/20/2014		5/15/2015	4,298	4,380				0	-82
698	X	GNMA POOL #AA5114 3 500	36178CVF7			2/20/2014		6/15/2015	82	83				0	-1
699	X	GNMA POOL #AD9015 3 000	36180NAQ8			2/20/2014		7/15/2014	748	734				0	14
700	X	GNMA POOL #AD9015 3 000	36180NAQ8			2/20/2014		8/15/2014	874	858				0	16
701	X	GNMA POOL #AD9015 3 000	36180NAQ8			2/20/2014		9/15/2014	910	893				0	17
702	X	GNMA POOL #AD9015 3 000	36180NAQ8			2/20/2014		10/15/2014	583	572				0	11
703	X	GNMA POOL #AD9015 3 000	36180NAQ8			2/20/2014		11/15/2014	725	712				0	13
704	X	GNMA POOL #AD9015 3 000	36180NAQ8			2/20/2014		12/15/2014	1,262	1,238				0	24
705	X	GNMA POOL #AD9015 3 000	36180NAQ8			2/20/2014		1/15/2015	774	759				0	15
706	X	DELTA AIR LINES INC	247361702			7/8/2013		12/12/2014	20,499	8,105				0	12,394
707	X	DOMINION RES INC VA	25746U109			2/20/2013		6/29/2015	1,624	1,343				0	281
708	X	DUKE ENERGY HOLDING COF	26441C204			11/6/2012		6/29/2015	2,570	2,309				0	261
709	X	E*TRADE GROUP	269246401			2/5/2014		1/21/2015	136,410	118,210				0	18,200
710	X	FACEBOOK INC	30303M102			2/5/2014		2/25/2015	151,720	119,153				0	32,567
711	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		7/15/2014	115	118				0	-3
712	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		8/15/2014	158	163				0	-5
713	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		9/15/2014	172	177				0	-5
714	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		10/15/2014	34	35				0	-1
715	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		11/15/2014	424	438				0	-14
716	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		12/15/2014	32	33				0	-1
717	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		1/15/2015	53	55				0	-2
718	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		2/15/2015	165	170				0	-5
719	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		3/15/2015	121	124				0	-3
720	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		4/15/2015	30	31				0	-1
721	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		5/15/2015	82	85				0	-3
722	X	FHLMC POOL #G01699 6 000	31283H3G8			8/9/2004		6/15/2015	108	112				0	-4
723	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		7/15/2014	23	23				0	0
724	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		8/15/2014	23	22				0	1
725	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		9/15/2014	895	885				0	10
726	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		10/15/2014	22	21				0	1
727	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		11/15/2014	21	21				0	0
728	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		12/15/2014	681	673				0	8
729	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		1/15/2015	17	17				0	0
730	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		2/15/2015	18	18				0	0
731	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		3/15/2015	18	18				0	0
732	X	GNMA POOL #AD9015 3 000	36180NAQ8			2/20/2014		2/15/2015	797	782				0	15
733	X	GNMA POOL #AD9015 3 000	36180NAQ8			2/20/2014		3/15/2015	427	419				0	8
734	X	GNMA POOL #AD9015 3 000	36180NAQ8			2/20/2014		4/15/2015	1,232	1,209				0	23
735	X	GNMA POOL #AD9015 3 000	36180NAQ8			2/20/2014		5/15/2015	1,206	1,183				0	23
736	X	GENERAL MILLS INC	370334104			12/12/2014		6/29/2015	678	629				0	49
737	X	GNMA POOL #AD9015 3 000	36180NAQ8			2/20/2014		6/15/2015	967	949				0	18
738	X	GENERAL ELEC CAP COR 5 6	36962G3H5			10/3/2007		4/16/2015	49,814	45,360				0	4,454
739	X	GLAXOSMITHKLINE PLC - ADF	37733W105			4/29/2014		6/29/2015	1,784	2,371				587	0
740	X	HCP INC	40414L109			3/24/2014		6/29/2015	1,443	1,437				0	6
741	X	HALLIBURTON CO	406216101			8/28/2014		3/18/2015	85,286	139,603				0	-54,317
742	X	FNMA POOL #AD9601 4 500	31418XU30			8/18/2010		2/25/2015	265	277				0	-12
743	X	FHLMC POOL #G08088 6 500	3128MJC24			11/14/2005		6/15/2015	33	34				0	-1
744	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		7/15/2014	560	573				0	-13
745	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		8/15/2014	758	776				0	-18
746	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		9/15/2014	327	335				0	-8
747	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		10/15/2014	341	349				0	-8
748	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		11/15/2014	522	535				0	-13
749	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		12/15/2014	230	235				0	-5
750	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		1/15/2015	291	298				0	-7
751	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		2/15/2015	213	218				0	-5
752	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		3/15/2015	384	393				0	-9
753	X	FHLMC POOL #G08420 4 500	3128MJPE4			1/3/2011		4/15/2015	956	979				0	-23
754	X	WILLIAMS COS INC	969457100			4/29/2014		6/24/2015	15,164	11,013				0	4,151
755	X	ACTAVIS PLC	G0083B108			11/15/2013		12/15/2014	29,854	18,634				0	11,220
756	X	ACTAVIS PLC	G0083B108			11/15/2013		1/21/2015	170,797	102,078				0	68,719
757	X	HERBALIFE LTD	G4412G101			5/27/2010		7/31/2014	11,887	4,904				0	6,983
758	X	HERBALIFE LTD	G4412G101			5/28/2010		7/31/2014	22,948	9,480				0	13,468
759	X	HERBALIFE LTD	G4412G101			9/13/2012		7/31/2014	3,907	3,613				0	294

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	

Totals	Gross Sales	Cost, Other Basis and Expenses	Net Gain or Loss
Capital Gains/Losses	4,854,292	3,973,846	880,446
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
760	X	HERBALIFE LTD	G4412G101			11/5/2012		7/31/2014	65,489	58,424				0	7,065
761	X	MARVELL TECHNOLOGY GRO	G5876H105			6/3/2013		3/18/2015	167,527	115,121				0	52,406
762	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		7/15/2014	294	292				0	2
763	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		8/15/2014	47	46				0	1
764	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		9/15/2014	288	285				0	3
765	X	FHLMC POOL #J04827 5 500	3128PGLG6			6/20/2007		10/15/2014	47	47				0	0
766	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		4/15/2015	18	18				0	0
767	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		5/15/2015	18	18				0	0
768	X	FHLMC POOL #A40746 5 500	3128K0ZK2			12/12/2005		6/15/2015	609	602				0	7
769	X	COCA COLA CO	191216100			8/18/2014		6/29/2015	596	621				0	-25
770	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		8/15/2014	626	620				0	6
771	X	FHLMC POOL #A47828 3 500	3128K8VV5			2/20/2015		4/15/2015	164	172				0	-8
772	X	FHLMC POOL #A47828 3 500	3128K8VV5			2/20/2015		5/15/2015	170	179				0	-9
773	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		9/15/2014	19	19				0	0
774	X	FHLMC POOL #A47828 3 500	3128K8VV5			2/20/2015		6/15/2015	173	182				0	-9
775	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		7/15/2014	1,082	1,070				0	12
776	X	FHLMC POOL #A50327 6 000	3128KCLG0			7/20/2006		10/15/2014	21	21				0	0

Part I, Line 16b (990-PF) - Accounting Fees

		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
		3,747	0	0	3,747
	Description				
1	TAX PREP FEES	3,747			3,747

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

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		29,529	2,020	0	0
1	Foreign Tax Withheld	2,020	2,020		
2	PY Excise Tax Due	835			
3	Estimated Excise Payments	26,674			

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

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		2,044	2,044	0	0
1	Other Fees	265	265		
2	Investment Expenses	1,779	1,779		

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
			11,386,905	12,165,063	14,820,403
1	GNMA POOL #AA5114 3 500% 8/15/42			46,382	47,274
2	FHLMC POOL #G14953 3 500% 1/01/29			24,345	24,442
3	US TREASURY NOTE 3 750% 11/15/18			55,077	54,309
4	FNMA POOL #AU4159 2 500% 9/01/28			43,849	44,544
5	GNMA POOL #AD9015 3 000% 4/15/43			66,078	68,198
6	US BANCORP 2 200% 4/25/19			30,319	30,314
7	US TREASURY BOND 6 125% 8/15/29			11,033	14,150
8	WAL-MART STORES 7 550% 2/15/30			25,126	28,343
9	GENERAL MILLS INC 5 650% 2/15/19			58,627	55,810
10	CITIGROUP INC 2 500% 7/29/19			30,082	30,044
11	FED HOME LN MTG CORP 3 750% 3/27/19			9,858	10,864
12	FED NATL MTG ASSN 2 625% 9/06/24			60,666	60,023
13	FORD MOTOR CREDIT CO 2.597% 11/04/1			35,000	34,745
14	FHLMC POOL #G02640 5.500% 2/01/37			2,480	2,794
15	FHLMC POOL #G01699 6 000% 2/01/34			4,347	4,822
16	FHLMC POOL #A24208 5 000% 5/01/34			4,274	4,758
17	CATERPILLAR INC 7 300% 5/01/31			37,634	45,357
18	FNMA POOL #947408 6 000% 10/01/22			4,050	4,292
19	FNMA POOL #720307 4 500% 6/01/18			2,452	2,485
20	FHLMC POOL #A94672 4 500% 10/01/40			40,264	39,992
21	KROGER CO/THE 3 900% 10/01/15			48,967	45,343
22	FHLMC POOL #J04827 5.500% 5/01/22			2,977	3,261
23	TD AMERITRADE HOLDIN 5 600% 12/01/19			24,966	28,424
24	UNITED TECHNOLOGIES 4 500% 4/15/20			26,168	27,519
25	TARGET CORP 6 350% 11/01/32			28,002	30,921
26	FNMA POOL #848355 5 000% 8/01/35			7,362	8,188
27	US TREASURY BOND 4 375% 5/15/40			34,033	43,097
28	FNMA POOL #545064 6 500% 6/01/31			3,334	3,657
29	DISCOVERY COMMUNICAT 5.050% 6/01/2			27,631	27,378
30	FNMA POOL #AC8868 4 500% 12/01/24			8,591	8,707
31	MAGELLAN MIDSTREAM 4 250% 2/01/21			32,763	31,919
32	US TREASURY NOTE 2 625% 8/15/20			39,855	41,828
33	FNMA POOL #757866 5 500% 11/01/33			7,479	8,319
34	FNMA POOL #AD9601 4.500% 8/01/40			28,218	29,380
35	US TREASURY NOTE 1 875% 8/31/17			78,259	76,881
36	FHLMC POOL #G08420 4.500% 9/01/40			23,364	24,694
37	FNMA POOL #AB1501 4 000% 9/01/40			12,578	13,041
38	FNMA POOL #722126 5 000% 7/01/33			6,644	7,208
39	FNMA POOL #727496 4 500% 5/01/18			5,068	5,169
40	FNMA POOL #731742 5.000% 9/01/33			5,050	5,668
41	UNITEDHEALTH GROUP 3.875% 10/15/20			24,658	26,744
42	FNMA POOL #630420 6.000% 3/01/32			2,520	2,774
43	FHLMC POOL #A10322 5 000% 6/01/33			2,920	3,155
44	FHLMC POOL #A14186 5 500% 10/01/33			3,838	4,170
45	FNMA POOL #755647 5 500% 12/01/18			2,039	2,061
46	NORTHROP GRUMMAN COR 3 500% 3/15			29,320	30,959

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
			11,386,905	12,165,063	14,820,403
47	DOW CHEMICAL CO/THE 4 250% 11/15/20			31,390	32,001
48	FNMA POOL #825743 4 500% 7/01/35			13,957	14,368
49	FHLMC POOL #B12205 5 500% 2/01/19			3,450	3,545
50	KELLOGG CO 4 000% 12/15/20			12,729	13,822
51	FHLMC POOL #G08006 6 000% 8/01/34			7,543	8,346
52	FHLMC POOL #G08015 5 500% 10/01/34			3,270	3,606
53	FED NATL MTG ASSN 2 375% 4/11/16			42,695	40,638
54	FHLMC POOL #A95709 4 000% 12/01/40			43,715	46,972
55	FHLMC POOL #A97259 4 000% 2/01/41			34,518	36,965
56	AON CORP 3 125% 5/27/16			35,375	35,699
57	FNMA POOL #962062 5 000% 3/01/38			20,172	20,856
58	US TREASURY BOND 3 750% 8/15/41			26,001	28,072
59	FHLMC POOL #G08088 6.500% 10/01/35			13,558	15,152
60	FNMA POOL #844809 5 000% 11/01/35			4,440	4,971
61	FNMA POOL #842121 6 000% 8/01/35			7,716	8,714
62	FHLMC POOL #A40746 5 500% 12/01/35			7,294	8,275
63	US TREASURY NOTE 1 000% 10/31/16			50,633	50,379
64	U S TREASURY NOTES 4 500% 2/15/16			28,937	25,674
65	HOME DEPOT INC 5 400% 3/01/16			28,395	30,947
66	FED HOME LN MTG CORP 2 375% 1/13/22			42,342	40,499
67	FHLMC POOL #G11981 5.000% 4/01/21			4,441	4,806
68	US TREASURY NOTE 2 000% 2/15/22			35,187	34,994
69	US TREASURY BOND 3 125% 2/15/42			56,230	55,292
70	FHLMC POOL #A47828 3 500% 8/01/35			52,221	51,640
71	FHLMC POOL #A50327 6 000% 7/01/36			5,886	6,731
72	FNMA POOL #881437 6 000% 7/01/36			503	561
73	US TREASURY BOND 3 000% 5/15/42			31,845	29,393
74	FHLMC POOL #Q07479 3.500% 4/01/42			39,978	39,528
75	FED HOME LN BK 4.750% 12/16/16			88,711	90,054
76	FHLMC POOL #Q09258 3 000% 7/01/42			66,306	63,483
77	GENERAL ELEC CAP COR 3 150% 9/07/22			47,520	45,181
78	FNMA POOL #898329 5 500% 12/01/36			741	840
79	PROCTOR & GAMBLE CO 5 550% 3/05/37			19,744	24,141
80	VODAFONE GROUP PLC 1 250% 9/26/17			40,152	39,553
81	FNMA POOL #AB6632 3 500% 10/01/42			36,966	35,901
82	GENERAL DYNAMICS COR 1 000% 11/15/1			40,040	39,870
83	NETAPP INC 2 000% 12/15/17			39,596	40,200
84	CONAGRA FOODS INC 3.200% 1/25/23			29,719	27,101
85	GOLDMAN SACHS GROUP 3.625% 1/22/2			49,462	49,685
86	BERKSHIRE HATHAWAY 4 500% 2/11/43			29,323	30,077
87	FNMA POOL #AR1333 3 500% 1/01/43			33,481	32,512
88	STARBUCKS CORP 6 250% 8/15/17			46,516	44,304
89	US TREASURY NOTE 2 000% 2/15/23			37,750	39,562
90	MORGAN STANLEY 3 750% 2/25/23			35,001	35,390
91	FHLMC POOL #G12818 6.000% 10/01/22			1,740	1,846
92	FED HOME LN BK 0 375% 6/24/16			19,841	19,999

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
			11,386,905	12,165,063	14,820,403
93	BB&T CORPORATION 2.050% 6/19/18			34,843	35,384
94	US TREASURY BOND 3 625% 8/15/43			24,755	27,504
95	JPMORGAN CHASE & CO 5 625% 8/16/43			32,469	31,994
96	BANK OF AMERICA NA 5 650% 5/01/18			18,713	21,970
97	FHLMC POOL #C91385 4 000% 8/01/31			47,332	46,967
98	HOME DEPOT INC 3.750% 2/15/24			44,011	41,628
99	VERIZON COMMUNICATIO 5.150% 9/15/2			32,210	32,845
100	US TREASURY NOTE 4 000% 8/15/18			90,090	92,849
101	BANK OF NEW YORK MEL 3 950% 11/18/2			44,893	47,286
102	FED HOME LN BK 0 625% 12/28/16			94,593	95,113
103	AMGEN INC			139,030	135,712
104	APPLE INC			15,825	205,572
105	ARCHER DANIELS MIDLAND CO			120,440	150,205
106	AVERY DENNISON CORP			152,441	148,937
107	CVS HEALTH CORPORATION			61,485	184,169
108	CAPITAL ONE FINANCIAL CORP			134,493	145,590
109	CISCO SYSTEMS INC			66,846	146,527
110	DST SYS INC COM			98,743	184,561
111	DOW CHEMICAL CO			115,135	148,291
112	ELECTRONIC ARTS INC			153,194	183,806
113	GILEAD SCIENCES INC			126,948	187,679
114	HARTFORD FINANCIAL SERVICES GROU			153,005	152,770
115	HOME DEPOT INC			51,854	165,806
116	INTEL CORP			140,686	117,311
117	LINCOLN NATL CORP IND			79,133	149,116
118	LOWES COS INC			120,569	162,536
119	MAGNA INTL INC CL A			115,156	192,052
120	MICROSOFT CORP			53,737	140,397
121	MICRON TECHNOLOGY INC			99,856	96,235
122	MORGAN STANLEY			119,074	158,535
123	NATIONAL OILWELL INC COM			129,895	87,628
124	NORTHROP GRUMMAN CORP			130,187	171,638
125	ORACLE CORPORATION			38,673	130,935
126	SANDISK CORP COM			115,641	107,591
127	SOUTHWEST AIRLINES CO			87,710	141,096
128	TRINITY INDS INC			135,625	85,977
129	VALERO ENERGY CORP			129,896	141,977
130	MCKESSON CORP			53,171	180,522
131	GOLDMAN SACHS GROUP INC			139,701	164,318
132	VOYA FINANCIAL INC			127,313	163,481
133	EXXON MOBIL CORPORATION			28,271	87,194
134	UNITEDHEALTH GROUP INC			147,942	157,380
135	FORD MOTOR COMPANY			114,098	101,543
136	AETNA INC-NEW			112,059	180,611
137	JPMORGAN CHASE & CO			153,265	156,255
138	AMERISOURCEBERGEN CORP			139,802	160,148

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

			11,386,905	12,165,063	14,820,403
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
139	FOOT LOCKER INC			139,440	170,406
140	MERCK & CO INC NEW			134,756	130,199
141	CENTENE CORP DEL			116,136	197,221
142	LEAR CORP			115,189	181,524
143	SKYWORKS SOLUTIONS INC			148,821	175,721
144	CONOCOPHILLIPS			133,009	98,686
145	COMCAST CORP CLASS A			35,800	152,455
146	TESSERA TECHNOLOGIES INC			151,860	136,044
147	BIOGEN INC			139,620	164,808
148	WESTERN REFNG INC			150,089	132,212
149	HANESBRANDS INC			57,900	165,500
150	SPIRIT AEROSYTSEMS HOLD-CL A			134,180	199,884
151	DELTA AIR LINES INC			65,866	141,890
152	PINNACLE FOODS INC			141,531	185,530
153	AMERICAN ELECTRIC POWER INC			38,044	46,455
154	GENERAL MILLS INC			69,443	74,052
155	GLAXOSMITHKLINE PLC - ADR			217,913	194,714
156	HEALTH CARE REIT INC			73,670	83,022
157	JOHNSON & JOHNSON			35,313	92,100
158	KIMBERLY CLARK CORP COM			75,151	99,400
159	MCDONALDS CORP			161,502	163,806
160	VODAFONE GROUP PLC-SP ADR			120,578	88,537
161	OMEGA HEALTHCARE INVS INC COM			54,988	52,765
162	PEPSICO INC			35,307	47,603
163	PROCTER & GAMBLE CO			127,900	148,265
164	REALTY INCOME CORP COM			49,442	52,602
165	SOUTHERN CO			134,254	127,460
166	TOTAL S A. - ADR			144,235	142,249
167	VENTAS INC COM			79,829	79,165
168	COCA COLA CO			71,365	71,006
169	BP PLC - ADR			178,666	167,792
170	UNILEVER PLC - ADR			106,048	112,512
171	DOMINION RES INC VA			72,279	90,542
172	PPL CORPORATION			84,001	92,094
173	VERIZON COMMUNICATIONS			131,992	166,864
174	CHEVRON CORP			67,780	80,842
175	MERCK & CO INC NEW			97,322	166,520
176	SANOFI-ADR			42,886	48,094
177	ALTRIA GROUP INC			116,644	177,397
178	REYNOLDS AMERICAN INC			123,944	221,516
179	KINDER MORGAN INC/DELAWARE			42,718	39,964
180	ROYAL DUTCH SHELL PLC ADR			152,090	122,041
181	NATIONAL GRID PLC ADR			166,804	184,347
182	AT & T INC			140,403	181,756
183	BCE INC			158,103	149,218
184	DUKE ENERGY HOLDING CORP COM			128,132	141,099

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

			11,386,905	12,165,063	14,820,403
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
185	KRAFT FOODS GROUP INC			144,159	258,230
186	HCP INC			79,228	81,109
187	PHILIP MORRIS INTERNATIONAL IN			158,348	195,374

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

Line 5 - Decreases not included in Part III, Line 2

1	Cost Basis Adjustment	1	2,697
2	Mutual Fund Timing Difference	2	2
3	PY Return of Capital Adjustment	3	2,782
4	Gain on CY Sales Not Settled at Year End	4	3,910
5	Total	5	9,391

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

	Amount
Long Term CG Distributions	1 752
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	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
						4,852,540	0	1,062	3,974,908	878,694	0	0	0	878,694
1	FNMA POOL #545064 6 500% 6/01/31	31385HQR6		1/13/2004	11/25/2014	61		0	64	-3	0	0	0	-3
2	FNMA POOL #630420 6 000% 3/01/32	31389NK95		11/21/2003	11/25/2014	12		0	12	0	0	0	0	0
3	FNMA POOL #630420 6 000% 3/01/32	31389NK95		11/21/2003	12/25/2014	12		0	12	0	0	0	0	0
4	FNMA POOL #630420 6 000% 3/01/32	31389NK95		11/21/2003	1/25/2015	12		0	13	-1	0	0	0	-1
5	FNMA POOL #630420 6 000% 3/01/32	31389NK95		11/21/2003	2/25/2015	12		0	13	-1	0	0	0	-1
6	FNMA POOL #630420 6 000% 3/01/32	31389NK95		11/21/2003	3/25/2015	777		0	801	-24	0	0	0	-24
7	FNMA POOL #630420 6 000% 3/01/32	31389NK95		11/21/2003	4/25/2015	10		0	10	0	0	0	0	0
8	FNMA POOL #630420 6 000% 3/01/32	31389NK95		11/21/2003	5/25/2015	10		0	10	0	0	0	0	0
9	FNMA POOL #630420 6 000% 3/01/32	31389NK95		11/21/2003	6/25/2015	10		0	10	0	0	0	0	0
10	FNMA POOL #AR1333 3 500% 1/01/43	3138NXPT8		2/6/2013	7/25/2014	66		0	70	-4	0	0	0	-4
11	CHEVRON CORP	166764100		5/31/2006	10/8/2014	51 335		0	26 302	25 033	0	0	0	25 033
12	CHEVRON CORP	166764100		11/30/2006	10/8/2014	1 966		0	1 229	737	0	0	0	737
13	CHEVRON CORP	166764100		2/27/2007	10/8/2014	31 564		0	19 327	12 237	0	0	0	12 237
14	CHEVRON CORP	166764100		11/20/2008	10/8/2014	9 596		0	5 722	3 874	0	0	0	3 874
15	CHEVRON CORP	166764100		11/7/2008	10/8/2014	9 250		0	5 701	3 549	0	0	0	3 549
16	CHEVRON CORP	166764100		4/29/2014	6/29/2015	584		0	760	-176	0	0	0	176
17	CITIGROUP INC	172967424		2/26/2013	10/8/2014	123 618		0	97 110	26 508	0	0	0	26 508
18	CITIGROUP INC 6 125% 11/21/17	172967EM9		11/10/2010	12/9/2014	33 661		0	33 646	15	0	0	0	15
19	FNMA POOL #AR1333 3 500% 1/01/43	3138NXPT8		2/6/2013	10/25/2014	519		0	552	-33	0	0	0	-33
20	FNMA POOL #AR1333 3 500% 1/01/43	3138NXPT8		2/6/2013	11/25/2014	65		0	69	-4	0	0	0	-4
21	FNMA POOL #AR1333 3 500% 1/01/43	3138NXPT8		2/6/2013	12/25/2014	63		0	67	-4	0	0	0	-4
22	FNMA POOL #AR1333 3 500% 1/01/43	3138NXPT8		2/6/2013	1/25/2015	65		0	69	-4	0	0	0	-4
23	FNMA POOL #AR1333 3 500% 1/01/43	3138NXPT8		2/6/2013	2/25/2015	611		0	651	-40	0	0	0	-40
24	FNMA POOL #AR1333 3 500% 1/01/43	3138NXPT8		2/6/2013	3/25/2015	66		0	70	-4	0	0	0	-4
25	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	8/15/2014	2		0	2	0	0	0	0	0
26	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	8/15/2014	2		0	2	0	0	0	0	0
27	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	8/15/2014	2		0	2	0	0	0	0	0
28	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		3/23/2004	8/15/2014	3		0	3	0	0	0	0	0
29	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	9/15/2014	23		0	24	-1	0	0	0	-1
30	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	9/15/2014	23		0	24	-1	0	0	0	-1
31	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	9/15/2014	23		0	24	-1	0	0	0	-1
32	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	9/15/2014	23		0	24	-1	0	0	0	-1
33	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	9/15/2014	18		0	19	-1	0	0	0	-1
34	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		3/23/2004	9/15/2014	31		0	31	0	0	0	0	0
35	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	10/15/2014	2		0	2	0	0	0	0	0
36	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	10/15/2014	2		0	2	0	0	0	0	0
37	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	10/15/2014	2		0	2	0	0	0	0	0
38	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	10/15/2014	2		0	2	0	0	0	0	0
39	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	10/15/2014	2		0	2	0	0	0	0	0
40	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		3/23/2004	10/15/2014	3		0	3	0	0	0	0	0
41	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	11/15/2014	2		0	2	0	0	0	0	0
42	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	11/15/2014	2		0	2	0	0	0	0	0
43	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	11/15/2014	2		0	2	0	0	0	0	0
44	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	11/15/2014	2		0	2	0	0	0	0	0
45	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	11/15/2014	2		0	2	0	0	0	0	0
46	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		3/23/2004	11/15/2014	3		0	3	0	0	0	0	0
47	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	12/15/2014	35		0	36	-1	0	0	0	-1
48	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	12/15/2014	35		0	36	-1	0	0	0	-1
49	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	12/15/2014	35		0	36	-1	0	0	0	-1
50	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	12/15/2014	35		0	36	-1	0	0	0	-1
51	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	12/15/2014	28		0	29	-1	0	0	0	-1
52	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		3/23/2004	12/15/2014	47		0	47	0	0	0	0	0
53	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	1/15/2015	32		0	32	0	0	0	0	0
54	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	1/15/2015	32		0	32	0	0	0	0	0
55	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	1/15/2015	32		0	32	0	0	0	0	0
56	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	1/15/2015	32		0	32	0	0	0	0	0
57	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	1/15/2015	25		0	26	-1	0	0	0	-1
58	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		3/23/2004	1/15/2015	42		0	43	-1	0	0	0	-1
59	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	2/15/2015	25		0	26	-1	0	0	0	-1
60	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	2/15/2015	25		0	26	-1	0	0	0	-1
61	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	2/15/2015	20		0	21	-1	0	0	0	-1
62	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		3/23/2004	2/15/2015	34		0	34	0	0	0	0	0
63	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	3/15/2015	2		0	2	0	0	0	0	0
64	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	3/15/2015	2		0	2	0	0	0	0	0
65	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	3/15/2015	2		0	2	0	0	0	0	0
66	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	3/15/2015	2		0	2	0	0	0	0	0
67	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	3/15/2015	2		0	2	0	0	0	0	0
68	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		3/23/2004	3/15/2015	3		0	3	0	0	0	0	0
69	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	4/15/2015	41		0	42	-1	0	0	0	-1
70	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	4/15/2015	41		0	42	-1	0	0	0	-1
71	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	4/15/2015	41		0	42	-1	0	0	0	1
72	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	4/15/2015	41		0	42	-1	0	0	0	-1
73	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	4/15/2015	33		0	33	0	0	0	0	0
74	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	2/15/2015	25		0	26	-1	0	0	0	-1
75	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	2/15/2015	25		0	26	-1	0	0	0	-1
76	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		3/23/2004	4/15/2015	54		0	55	-1	0	0	0	-1
77	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	5/15/2015	2		0	2	0	0	0	0	0
78	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	5/15/2015	2		0	2	0	0	0	0	0
79	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	6/15/2015	60		0	62	-2	0	0	0	-2
80	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	6/15/2015	60		0	62	-2	0	0	0	2
81	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	6/15/2015	48		0	49	-1	0	0	0	-1
82	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		3/23/2004	6/15/2015	80		0	81	-1	0	0	0	-1
83	FHLMC POOL #A14186 5 500% 10/01/33	31296NUK1		3/23/2004	7/15/2014	3		0	4	-1	0	0	0	-1
84	FHLMC POOL #A14186 5 500% 10/01/33	31296NUK1		3/10/2004	7/15/2014	12		0	12	0	0	0	0	0

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	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
						4,852,540	0	1,062	3,974,908	878,694	0	0	0	878,694
85	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/23/2004	8/15/2014	25		0	25	0	0	0	0	0
86	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/10/2004	8/15/2014	83		0	86	3	0	0	0	3
87	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/23/2004	9/15/2014	3		0	3	0	0	0	0	0
88	FHLMC POOL #A24208 5 000% 5/01/34	31297BU91		10/12/2004	5/15/2015	12		0	12	0	0	0	0	0
89	FHLMC POOL #A24208 5 000% 5/01/34	31297BU91		10/12/2004	6/15/2015	12		0	12	0	0	0	0	0
90	FED HOME LN BK 1 000% 3/27/17	3130A1AW8		3/12/2014	3/27/2015	30 000		0	29 998	2	0	0	0	2
91	FHLMC POOL #Q07479 3 500% 4/01/42	3132GSUC1		5/10/2012	7/15/2014	391		0	408	-17	0	0	0	-17
92	FHLMC POOL #Q07479 3 500% 4/01/42	3132GSUC1		5/10/2012	8/15/2014	84		0	87	-3	0	0	0	-3
93	FHLMC POOL #Q07479 3 500% 4/01/42	3132GSUC1		5/10/2012	9/15/2014	393		0	410	-17	0	0	0	-17
94	FHLMC POOL #Q07479 3 500% 4/01/42	3132GSUC1		5/10/2012	10/15/2014	219		0	229	-10	0	0	0	10
95	FHLMC POOL #Q07479 3 500% 4/01/42	3132GSUC1		5/10/2012	11/15/2014	380		0	396	-16	0	0	0	16
96	FHLMC POOL #Q07479 3 500% 4/01/42	3132GSUC1		5/10/2012	12/15/2014	547		0	571	-24	0	0	0	24
97	FHLMC POOL #Q07479 3 500% 4/01/42	3132GSUC1		5/10/2012	1/15/2015	400		0	417	-17	0	0	0	-17
98	FHLMC POOL #Q07479 3 500% 4/01/42	3132GSUC1		5/10/2012	2/15/2015	91		0	95	-4	0	0	0	-4
99	FHLMC POOL #Q07479 3 500% 4/01/42	3132GSUC1		5/10/2012	3/15/2015	81		0	85	-4	0	0	0	-4
100	FHLMC POOL #Q07479 3 500% 4/01/42	3132GSUC1		5/10/2012	4/15/2015	402		0	419	-17	0	0	0	-17
101	FHLMC POOL #Q07479 3 500% 4/01/42	3132GSUC1		5/10/2012	5/15/2015	237		0	247	-10	0	0	0	-10
102	FHLMC POOL #Q07479 3 500% 4/01/42	3132GSUC1		5/10/2012	6/15/2015	235		0	246	-11	0	0	0	-11
103	FHLMC POOL #Q09258 3 000% 7/01/42	3132GUTP9		1/4/2013	7/15/2014	198		0	206	-8	0	0	0	-8
104	FHLMC POOL #Q09258 3 000% 7/01/42	3132GUTP9		1/4/2013	8/15/2014	211		0	220	-9	0	0	0	9
105	FHLMC POOL #Q09258 3 000% 7/01/42	3132GUTP9		1/4/2013	9/15/2014	644		0	670	26	0	0	0	26
106	FHLMC POOL #Q09258 3 000% 7/01/42	3132GUTP9		1/4/2013	10/15/2014	1 018		0	1 058	-40	0	0	0	-40
107	FHLMC POOL #Q09258 3 000% 7/01/42	3132GUTP9		1/4/2013	11/15/2014	668		0	695	-27	0	0	0	-27
108	FHLMC POOL #Q09258 3 000% 7/01/42	3132GUTP9		1/4/2013	12/15/2014	539		0	560	-21	0	0	0	-21
109	FHLMC POOL #Q09258 3 000% 7/01/42	3132GUTP9		1/4/2013	1/15/2015	214		0	222	-8	0	0	0	-8
110	FHLMC POOL #Q09258 3 000% 7/01/42	3132GUTP9		1/4/2013	2/15/2015	730		0	759	-29	0	0	0	-29
111	FHLMC POOL #Q09258 3 000% 7/01/42	3132GUTP9		1/4/2013	3/15/2015	2 222		0	2 310	-88	0	0	0	-88
112	FHLMC POOL #Q09258 3 000% 7/01/42	3132GUTP9		1/4/2013	4/15/2015	564		0	586	-22	0	0	0	-22
113	FHLMC POOL #Q09258 3 000% 7/01/42	3132GUTP9		1/4/2013	5/15/2015	1 861		0	1 934	-73	0	0	0	-73
114	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/10/2004	9/15/2014	11		0	12	-1	0	0	0	-1
115	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/23/2004	10/15/2014	80		0	83	-3	0	0	0	-3
116	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/10/2004	10/15/2014	272		0	280	-8	0	0	0	-8
117	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/23/2004	11/15/2014	3		0	4	1	0	0	0	-1
118	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/10/2004	11/15/2014	12		0	12	0	0	0	0	0
119	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/23/2004	12/15/2014	32		0	33	-1	0	0	0	-1
120	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/10/2004	12/15/2014	109		0	113	-4	0	0	0	4
121	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/23/2004	1/15/2015	3		0	3	0	0	0	0	0
122	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/10/2004	1/15/2015	11		0	11	0	0	0	0	0
123	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/23/2004	2/15/2015	47		0	48	-1	0	0	0	-1
124	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/10/2004	2/15/2015	159		0	164	5	0	0	0	5
125	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/23/2004	3/15/2015	37		0	38	-1	0	0	0	-1
126	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/10/2004	3/15/2015	125		0	128	-3	0	0	0	-3
127	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/23/2004	4/15/2015	7		0	7	0	0	0	0	0
128	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/10/2004	4/15/2015	23		0	24	-1	0	0	0	-1
129	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/23/2004	5/15/2015	70		0	72	-2	0	0	0	-2
130	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/10/2004	5/15/2015	238		0	245	-7	0	0	0	-7
131	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/23/2004	6/15/2015	64		0	66	2	0	0	0	-2
132	FHLMC POOL #A14186 5 500% 10/01/3	31296NUK1		3/10/2004	6/15/2015	217		0	224	7	0	0	0	-7
133	FHLMC POOL #A24208 5 000% 5/01/34	31297BU91		10/12/2004	7/15/2014	11		0	11	0	0	0	0	0
134	FHLMC POOL #A24208 5 000% 5/01/34	31297BU91		10/12/2004	8/15/2014	11		0	11	0	0	0	0	0
135	FHLMC POOL #A24208 5 000% 5/01/34	31297BU91		10/12/2004	9/15/2014	11		0	11	0	0	0	0	0
136	FHLMC POOL #A24208 5 000% 5/01/34	31297BU91		10/12/2004	10/15/2014	12		0	11	1	0	0	0	1
137	FHLMC POOL #A24208 5 000% 5/01/34	31297BU91		10/12/2004	11/15/2014	11		0	11	0	0	0	0	0
138	FHLMC POOL #A24208 5 000% 5/01/34	31297BU91		10/12/2004	12/15/2014	12		0	12	0	0	0	0	0
139	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	5/15/2015	2		0	2	0	0	0	0	0
140	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	5/15/2015	2		0	2	0	0	0	0	0
141	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	5/15/2015	2		0	2	0	0	0	0	0
142	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		3/23/2004	5/15/2015	3		0	3	0	0	0	0	0
143	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	6/15/2015	60		0	62	-2	0	0	0	2
144	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	6/15/2015	60		0	62	2	0	0	0	2
145	FHLMC POOL #A24208 5 000% 5/01/34	31297BU91		10/12/2004	1/15/2015	12		0	12	0	0	0	0	0
146	FHLMC POOL #A24208 5 000% 5/01/34	31297BU91		10/12/2004	2/15/2015	12		0	12	0	0	0	0	0
147	FHLMC POOL #A24208 5 000% 5/01/34	31297BU91		10/12/2004	3/15/2015	12		0	12	0	0	0	0	0
148	FHLMC POOL #A24208 5 000% 5/01/34	31297BU91		10/12/2004	4/15/2015	12		0	12	0	0	0	0	0
149	FHLMC POOL #Q09258 3 000% 7/01/42	3132GUTP9		1/4/2013	6/15/2015	1 054		0	1 095	-41	0	0	0	-41
150	FED HOME LN BK 5 500% 8/13/14	3133XLJP9		7/19/2007	8/13/2014	25 000		0	25 112	-112	0	0	0	-112
151	FED NATL MTG ASSN 5 000% 5/11/17	31359M7X5		8/3/2007	2/20/2015	38,197		0	34 328	3 869	0	0	0	3 869
152	FED NATL MTG ASSN 0 375% 3/16/15	3135G0HG1		4/4/2012	11/28/2014	25 019		0	24 982	37	0	0	0	37
153	FNMA POOL #545064 6 500% 6/01/31	31385HQR6		1/13/2004	12/25/2014	32		0	33	-1	0	0	0	-1
154	FNMA POOL #545064 6 500% 6/01/31	31385HQR6		1/13/2004	1/25/2015	46		0	48	-2	0	0	0	2
155	FNMA POOL #545064 6 500% 6/01/31	31385HQR6		1/13/2004	2/25/2015	80		0	83	-3	0	0	0	3
156	FNMA POOL #545064 6 500% 6/01/31	31385HQR6		1/13/2004	3/25/2015	32		0	33	-1	0	0	0	1
157	FNMA POOL #545064 6 500% 6/01/31	31385HQR6		1/13/2004	4/25/2015	62		0	65	-3	0	0	0	-3
158	FNMA POOL #545064 6 500% 6/01/31	31385HQR6		1/13/2004	5/25/2015	116		0	122	-6	0	0	0	6
159	FNMA POOL #545064 6 500% 6/01/31	31385HQR6		1/13/2004	6/25/2015	39		0	41	-2	0	0	0	-2
160	FNMA POOL #630420 6 000% 3/01/32	31389NK95		11/21/2003	7/25/2014	12		0	12	0	0	0	0	0
161	FNMA POOL #630420 6 000% 3/01/32	31389NK95		11/21/2003	8/25/2014	12		0	12	0	0	0	0	0
162	FED NATL MTG ASSN 0 375% 3/16/15	3135G0HG1		11/15/2013	11/28/2014	25 019		0	25 056	-37	0	0	0	-37
163	FED HOME LN MTG CORP 3 750% 3/27	3137EACA5		7/28/2011	8/21/2014	54 592		0	53 773	819	0	0	0	819
164	FED HOME LN MTG CORP 3 750% 3/27	3137EACA5		8/27/2009	1/21/2015	38 494		0	34,503	3 991	0	0	0	3 991
165	FNMA POOL #545064 6 500% 6/01/31	31385HQR6		1/13/2004	7/25/2014	60		0	63	-3	0	0	0	3
166	FNMA POOL #545064 6 500% 6/01/31	31385HQR6		1/13/2004	8/25/2014	26		0	27	-1	0	0	0	-1
167	FNMA POOL #545064 6 500% 6/01/31	31385HQR6		1/13/2004	9/25/2014	58		0	61	-3	0	0	0	3
168	FNMA POOL #545064 6 500% 6/01/31	31385HQR6		1/13/2004	10/25/2014	37		0	39	-2	0	0	0	2

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	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
						4,852,540	0	1 062	3 974,908	878,694	0	0	0	878 694
169	FNMA POOL #630420 6 000% 3/01/32	31389NK95		11/21/2003	9/25/2014	12		0	12	0	0	0	0	0
170	FNMA POOL #630420 6 000% 3/01/32	31389NK95		11/21/2003	10/25/2014	12		0	12	0	0	0	0	0
171	FNMA POOL #AR1333 3 500% 1/01/43	3138NXPT8		2/6/2013	8/25/2014	1 588		0	1 691	-103	0	0	0	103
172	FNMA POOL #720307 4 500% 6/01/18	31401WGQ6		6/9/2003	1/25/2015	232		0	239	-7	0	0	0	-7
173	FNMA POOL #720307 4 500% 6/01/18	31401WGQ6		6/9/2003	2/25/2015	85		0	88	-3	0	0	0	3
174	FNMA POOL #720307 4 500% 6/01/18	31401WGQ6		6/9/2003	3/25/2015	85		0	88	3	0	0	0	3
175	FNMA POOL #720307 4 500% 6/01/18	31401WGQ6		6/9/2003	4/25/2015	141		0	145	-4	0	0	0	-4
176	FNMA POOL #720307 4 500% 6/01/18	31401WGQ6		6/9/2003	5/25/2015	84		0	86	-2	0	0	0	-2
177	FNMA POOL #720307 4 500% 6/01/18	31401WGQ6		6/9/2003	6/25/2015	124		0	127	-3	0	0	0	-3
178	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		3/23/2004	7/25/2014	83		0	84	-1	0	0	0	-1
179	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		6/16/2003	7/25/2014	248		0	254	-6	0	0	0	-6
180	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		3/23/2004	8/25/2014	5		0	6	-1	0	0	0	-1
181	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		6/16/2003	8/25/2014	16		0	17	-1	0	0	0	-1
182	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		3/23/2004	9/25/2014	5		0	6	-1	0	0	0	-1
183	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		6/16/2003	9/25/2014	16		0	17	-1	0	0	0	-1
184	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		3/23/2004	10/25/2014	114		0	115	-1	0	0	0	-1
185	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		6/16/2003	10/25/2014	341		0	350	-9	0	0	0	-9
186	ABBVIE INC	00287Y109		2/20/2013	7/9/2014	55 452		0	38 967	16 485	0	0	0	16 485
187	AETNA INC-NEW	00817Y108		6/9/2014	6/11/2015	32,904		0	22,064	10 840	0	0	0	10 840
188	ALTRIA GROUP INC	02209S103		5/7/2013	10/2/2014	21 323		0	17,187	4,136	0	0	0	4 136
189	ALTRIA GROUP INC	02209S103		9/13/2012	10/2/2014	1 905		0	1 416	489	0	0	0	489
190	ALTRIA GROUP INC	02209S103		9/13/2012	1/16/2015	25,902		0	16 555	9 347	0	0	0	9 347
191	ALTRIA GROUP INC	02209S103		9/13/2012	6/29/2015	1,618		0	1 113	505	0	0	0	505
192	AMERICAN ELECTRIC POWER INC	025537101		11/6/2012	6/29/2015	801		0	651	150	0	0	0	150
193	AMERIPRISE FINL INC	03076C106		1/21/2015	5/18/2015	143,175		0	140 298	2 877	0	0	0	2 877
194	ARRIS GROUP INC	04270V106		7/31/2014	6/11/2015	123,703		0	134 845	-11,142	0	0	0	-11,142
195	BCE INC	05534B760		1/16/2015	6/29/2015	1 421		0	1 567	-146	0	0	0	-146
196	BP PLC - ADR	055622104		1/14/2013	6/29/2015	1,581		152	1 733	0	0	0	0	0
197	BANK OF AMERICA CORP	060505104		7/8/2013	8/28/2014	134,798		0	110 802	23 996	0	0	0	23 996
198	BERKSHIRE HATHAWAY INC	084670702		11/15/2013	5/18/2015	153 057		0	121 921	31,136	0	0	0	31 136
199	BOEING CO	097023105		11/4/2013	10/8/2014	110,162		0	119 458	-9 296	0	0	0	9 296
200	BOSTON SCIENTIFIC CORP COM	101137107		10/7/2013	10/8/2014	118,199		0	115 704	2 495	0	0	0	2 495
201	BRISTOL MYERS SQUIBB CO	110122108		11/6/2012	11/3/2014	48,260		0	27 772	20 488	0	0	0	20 488
202	CVS HEALTH CORPORATION	126650100		3/19/2012	6/24/2015	5,277		0	2 256	3 021	0	0	0	3 021
203	CVS HEALTH CORPORATION	126650100		5/9/2012	6/24/2015	5 805		0	2 488	3 317	0	0	0	3 317
204	CVS HEALTH CORPORATION	126650100		11/5/2012	6/24/2015	6 333		0	2 803	3 530	0	0	0	3 530
205	CVS HEALTH CORPORATION	126650100		6/7/2012	6/24/2015	7 388		0	3 121	4 267	0	0	0	4 267
206	CARDINAL HEALTH INC COM	14149Y108		1/22/2014	1/21/2015	154 979		0	128 819	26 160	0	0	0	26 160
207	CENTENE CORP DEL	15135B101		11/11/2014	3/19/2015	35 488		0	23 814	11 674	0	0	0	11 674
208	FNMA POOL #AR1333 3 500% 1/01/43	3138NXPT8		2/6/2013	4/25/2015	561		0	598	-37	0	0	0	-37
209	FNMA POOL #AR1333 3 500% 1/01/43	3138NXPT8		2/6/2013	5/25/2015	63		0	67	-4	0	0	0	-4
210	FNMA POOL #AR1333 3 500% 1/01/43	3138NXPT8		2/6/2013	6/25/2015	538		0	572	-34	0	0	0	-34
211	FNMA POOL #AU4159 2 500% 9/01/28	3138X3TR3		2/25/2014	7/25/2014	892		0	894	-2	0	0	0	-2
212	FNMA POOL #AU4159 2 500% 9/01/28	3138X3TR3		2/25/2014	8/25/2014	240		0	241	-1	0	0	0	-1
213	FNMA POOL #AU4159 2 500% 9/01/28	3138X3TR3		2/25/2014	9/25/2014	1,873		0	1 878	-5	0	0	0	-5
214	FNMA POOL #AU4159 2 500% 9/01/28	3138X3TR3		2/25/2014	10/25/2014	234		0	235	-1	0	0	0	-1
215	FNMA POOL #AU4159 2 500% 9/01/28	3138X3TR3		2/25/2014	11/25/2014	239		0	239	0	0	0	0	0
216	FNMA POOL #AU4159 2 500% 9/01/28	3138X3TR3		2/25/2014	12/25/2014	235		0	236	-1	0	0	0	-1
217	FNMA POOL #AU4159 2 500% 9/01/28	3138X3TR3		2/25/2014	1/25/2015	252		0	253	-1	0	0	0	-1
218	FNMA POOL #AU4159 2 500% 9/01/28	3138X3TR3		2/25/2014	2/25/2015	241		0	241	0	0	0	0	0
219	FNMA POOL #AU4159 2 500% 9/01/28	3138X3TR3		2/25/2014	3/25/2015	242		0	243	-1	0	0	0	-1
220	FNMA POOL #AU4159 2 500% 9/01/28	3138X3TR3		2/25/2014	4/25/2015	570		0	571	-1	0	0	0	-1
221	FNMA POOL #AU4159 2 500% 9/01/28	3138X3TR3		2/25/2014	5/25/2015	244		0	245	-1	0	0	0	-1
222	FNMA POOL #AU4159 2 500% 9/01/28	3138X3TR3		2/25/2014	6/25/2015	256		0	257	-1	0	0	0	-1
223	FNMA POOL #720307 4 500% 6/01/18	31401WGQ6		6/9/2003	7/25/2014	95		0	98	-3	0	0	0	-3
224	FNMA POOL #720307 4 500% 6/01/18	31401WGQ6		6/9/2003	8/25/2014	90		0	93	-3	0	0	0	-3
225	FNMA POOL #720307 4 500% 6/01/18	31401WGQ6		6/9/2003	9/25/2014	91		0	94	-3	0	0	0	-3
226	FNMA POOL #720307 4 500% 6/01/18	31401WGQ6		6/9/2003	10/25/2014	90		0	93	-3	0	0	0	-3
227	FNMA POOL #720307 4 500% 6/01/18	31401WGQ6		6/9/2003	11/25/2014	107		0	110	-3	0	0	0	-3
228	FNMA POOL #720307 4 500% 6/01/18	31401WGQ6		6/9/2003	12/25/2014	91		0	93	-2	0	0	0	-2
229	FNMA POOL #AR1333 3 500% 1/01/43	3138NXPT8		2/6/2013	9/25/2014	536		0	571	-35	0	0	0	35
230	FNMA POOL #727496 4 500% 5/01/18	31402FGD1		6/20/2003	5/25/2015	175		0	179	-4	0	0	0	-4
231	FNMA POOL #727496 4 500% 5/01/18	31402FGD1		6/20/2003	6/25/2015	145		0	148	-3	0	0	0	-3
232	FNMA POOL #731742 5 000% 9/01/33	31402K5B6		8/11/2003	7/25/2014	287		0	284	3	0	0	0	3
233	FNMA POOL #731742 5 000% 9/01/33	31402K5B6		8/11/2003	8/25/2014	25		0	25	0	0	0	0	0
234	FNMA POOL #731742 5 000% 9/01/33	31402K5B6		8/11/2003	9/25/2014	27		0	26	1	0	0	0	1
235	FNMA POOL #731742 5 000% 9/01/33	31402K5B6		8/11/2003	10/25/2014	679		0	671	8	0	0	0	8
236	FNMA POOL #731742 5 000% 9/01/33	31402K5B6		8/11/2003	11/25/2014	19		0	19	0	0	0	0	0
237	FNMA POOL #731742 5 000% 9/01/33	31402K5B6		8/11/2003	12/25/2014	18		0	18	0	0	0	0	0
238	FNMA POOL #731742 5 000% 9/01/33	31402K5B6		8/11/2003	1/25/2015	301		0	297	4	0	0	0	4
239	FHLMC POOL #J04827 5 500% 5/01/22	3128PGLG6		6/20/2007	11/15/2014	58		0	58	0	0	0	0	0
240	FHLMC POOL #J04827 5 500% 5/01/22	3128PGLG6		6/20/2007	12/15/2014	53		0	53	0	0	0	0	0
241	FHLMC POOL #C91385 4 000% 8/01/31	3128P7RE5		8/21/2014	5/15/2015	1 132		0	1 209	-77	0	0	0	77
242	FHLMC POOL #C91385 4 000% 8/01/31	3128P7RE5		8/21/2014	6/15/2015	1 277		0	1 364	-87	0	0	0	87
243	FHLMC POOL #G08015 5 500% 10/01/3	3128MJAR1		10/22/2004	5/15/2015	100		0	102	-2	0	0	0	-2
244	FHLMC POOL #G08015 5 500% 10/01/3	3128MJAR1		10/22/2004	6/15/2015	88		0	90	-2	0	0	0	2
245	FHLMC POOL #G08088 6 500% 10/01/3	3128MJC24		11/14/2005	7/15/2014	1 219		0	1 249	-30	0	0	0	30
246	FHLMC POOL #G08088 6 500% 10/01/3	3128MJC24		11/14/2005	8/15/2014	434		0	445	-11	0	0	0	-11
247	FHLMC POOL #G08088 6 500% 10/01/3	3128MJC24		11/14/2005	9/15/2014	157		0	161	-4	0	0	0	-4
248	FHLMC POOL #G08088 6 500% 10/01/3	3128MJC24		11/14/2005	10/15/2014	229		0	235	-6	0	0	0	-6
249	FHLMC POOL #G08088 6 500% 10/01/3	3128MJC24		11/14/2005	11/15/2014	36		0	37	-1	0	0	0	-1
250	FHLMC POOL #G08088 6 500% 10/01/3	3128MJC24		11/14/2005	12/15/2014	184		0	189	-5	0	0	0	-5
251	FHLMC POOL #G08088 6 500% 10/01/3	3128MJC24		11/14/2005	1/15/2015	274		0	280	-6	0	0	0	-6
252	FHLMC POOL #G08088 6 500% 10/01/3	3128MJC24		11/14/2005	2/15/2015	35		0	36	1	0	0	0	-1

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	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
						4,852,540	0	1,062	3 974,908	878,694	0	0	0	878 694
253	FHLMC POOL #G08088 6 500% 10/01/3	3128MJC24		11/14/2005	3/15/2015	261		0	268	-7	0	0	0	-7
254	FHLMC POOL #G08088 6 500% 10/01/3	3128MJC24		11/14/2005	4/15/2015	661		0	678	-17	0	0	0	-17
255	FHLMC POOL #G08088 6 500% 10/01/3	3128MJC24		11/14/2005	5/15/2015	521		0	534	-13	0	0	0	-13
256	FHLMC POOL #A50327 6 000% 7/01/36	3128KCLG0		7/20/2006	11/15/2014	600		0	594	6	0	0	0	6
257	FHLMC POOL #A50327 6 000% 7/01/36	3128KCLG0		7/20/2006	12/15/2014	18		0	18	0	0	0	0	0
258	FHLMC POOL #A50327 6 000% 7/01/36	3128KCLG0		7/20/2006	1/15/2015	18		0	18	0	0	0	0	0
259	FHLMC POOL #A50327 6 000% 7/01/36	3128KCLG0		7/20/2006	2/15/2015	1 269		0	1,255	14	0	0	0	14
260	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	4/25/2015	68		0	70	-2	0	0	0	-2
261	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	5/25/2015	1		0	1	0	0	0	0	0
262	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	5/25/2015	71		0	73	-2	0	0	0	-2
263	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	6/25/2015	1		0	1	0	0	0	0	0
264	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	6/25/2015	68		0	71	-3	0	0	0	-3
265	FNMA POOL #757866 5 500% 11/01/33	31403T6B5		12/5/2003	7/25/2014	24		0	24	0	0	0	0	0
266	FNMA POOL #757866 5 500% 11/01/33	31403T6B5		12/5/2003	8/25/2014	331		0	335	-4	0	0	0	4
267	FNMA POOL #757866 5 500% 11/01/33	31403T6B5		12/5/2003	9/25/2014	334		0	339	-5	0	0	0	-5
268	FNMA POOL #757866 5 500% 11/01/33	31403T6B5		12/5/2003	10/25/2014	23		0	23	0	0	0	0	0
269	FNMA POOL #757866 5 500% 11/01/33	31403T6B5		12/5/2003	11/25/2014	556		0	564	-8	0	0	0	-8
270	FNMA POOL #757866 5 500% 11/01/33	31403T6B5		12/5/2003	12/25/2014	118		0	119	-1	0	0	0	-1
271	FNMA POOL #757866 5 500% 11/01/33	31403T6B5		12/5/2003	1/25/2015	22		0	22	0	0	0	0	0
272	FNMA POOL #757866 5 500% 11/01/33	31403T6B5		12/5/2003	2/25/2015	23		0	23	0	0	0	0	0
273	FNMA POOL #757866 5 500% 11/01/33	31403T6B5		12/5/2003	3/25/2015	212		0	215	-3	0	0	0	3
274	FNMA POOL #757866 5 500% 11/01/33	31403T6B5		12/5/2003	4/25/2015	22		0	22	0	0	0	0	0
275	FNMA POOL #757866 5 500% 11/01/33	31403T6B5		12/5/2003	5/25/2015	161		0	163	-2	0	0	0	2
276	FNMA POOL #757866 5 500% 11/01/33	31403T6B5		12/5/2003	6/25/2015	21		0	22	-1	0	0	0	-1
277	FNMA POOL #825743 4 500% 7/01/35	31407BLY3		11/10/2010	7/25/2014	42		0	45	-3	0	0	0	-3
278	FNMA POOL #825743 4 500% 7/01/35	31407BLY3		11/10/2010	8/25/2014	43		0	45	-2	0	0	0	2
279	FNMA POOL #825743 4 500% 7/01/35	31407BLY3		11/10/2010	9/25/2014	5 646		0	5 949	-303	0	0	0	303
280	FHLMC POOL #G08420 4 500% 9/01/40	3128MJPE4		1/3/2011	5/15/2015	364		0	373	-9	0	0	0	9
281	FHLMC POOL #G08420 4 500% 9/01/40	3128MJPE4		1/3/2011	6/15/2015	821		0	841	-20	0	0	0	20
282	FHLMC POOL #C91385 4 000% 8/01/31	3128P7RE5		8/21/2014	9/15/2014	883		0	943	-60	0	0	0	-60
283	FHLMC POOL #C91385 4 000% 8/01/31	3128P7RE5		8/21/2014	10/15/2014	587		0	627	-40	0	0	0	-40
284	FHLMC POOL #C91385 4 000% 8/01/31	3128P7RE5		8/21/2014	11/15/2014	853		0	911	-58	0	0	0	-58
285	FHLMC POOL #C91385 4 000% 8/01/31	3128P7RE5		8/21/2014	12/15/2014	814		0	869	-55	0	0	0	-55
286	FHLMC POOL #C91385 4 000% 8/01/31	3128P7RE5		8/21/2014	1/15/2015	807		0	862	-55	0	0	0	-55
287	FHLMC POOL #C91385 4 000% 8/01/31	3128P7RE5		8/21/2014	2/15/2015	773		0	825	52	0	0	0	-52
288	FHLMC POOL #C91385 4 000% 8/01/31	3128P7RE5		8/21/2014	3/15/2015	864		0	923	59	0	0	0	-59
289	FHLMC POOL #C91385 4 000% 8/01/31	3128P7RE5		8/21/2014	4/15/2015	1 267		0	1 354	-87	0	0	0	-87
290	FHLMC POOL #J04827 5 500% 5/01/22	3128PGLG6		6/20/2007	1/15/2015	185		0	184	1	0	0	0	1
291	FHLMC POOL #J04827 5 500% 5/01/22	3128PGLG6		6/20/2007	2/15/2015	186		0	184	2	0	0	0	2
292	FHLMC POOL #J04827 5 500% 5/01/22	3128PGLG6		6/20/2007	3/15/2015	37		0	37	0	0	0	0	0
293	FHLMC POOL #J04827 5 500% 5/01/22	3128PGLG6		6/20/2007	4/15/2015	193		0	191	2	0	0	0	2
294	FHLMC POOL #J04827 5 500% 5/01/22	3128PGLG6		6/20/2007	5/15/2015	55		0	54	1	0	0	0	1
295	FHLMC POOL #J04827 5 500% 5/01/22	3128PGLG6		6/20/2007	6/15/2015	43		0	42	1	0	0	0	1
296	FHLMC POOL #A94672 4 500% 10/01/4(	312943FM0		3/18/2015	5/15/2015	218		0	237	-19	0	0	0	19
297	FHLMC POOL #A94672 4 500% 10/01/4(	312943FM0		3/18/2015	6/15/2015	2 493		0	2 716	-223	0	0	0	-223
298	FHLMC POOL #A95709 4 000% 12/01/4(	312944KW0		3/2/2011	7/15/2014	85		0	84	1	0	0	0	1
299	FHLMC POOL #A95709 4 000% 12/01/4(	312944KW0		3/2/2011	8/15/2014	82		0	81	1	0	0	0	1
300	FHLMC POOL #A95709 4 000% 12/01/4(	312944KW0		3/2/2011	9/15/2014	82		0	81	1	0	0	0	1
301	FHLMC POOL #A95709 4 000% 12/01/4(	312944KW0		3/2/2011	10/15/2014	86		0	85	1	0	0	0	1
302	FHLMC POOL #A95709 4 000% 12/01/4(	312944KW0		3/2/2011	11/15/2014	89		0	88	1	0	0	0	1
303	FHLMC POOL #A95709 4 000% 12/01/4(	312944KW0		3/2/2011	12/15/2014	89		0	88	1	0	0	0	1
304	FHLMC POOL #A95709 4 000% 12/01/4(	312944KW0		3/2/2011	1/15/2015	82		0	82	0	0	0	0	0
305	FHLMC POOL #A95709 4 000% 12/01/4(	312944KW0		3/2/2011	2/15/2015	84		0	84	0	0	0	0	0
306	FHLMC POOL #A95709 4 000% 12/01/4(	312944KW0		3/2/2011	3/15/2015	123		0	122	1	0	0	0	1
307	FHLMC POOL #A95709 4 000% 12/01/4(	312944KW0		3/2/2011	4/15/2015	88		0	87	1	0	0	0	1
308	FHLMC POOL #A95709 4 000% 12/01/4(	312944KW0		3/2/2011	5/15/2015	91		0	90	1	0	0	0	1
309	FHLMC POOL #A95709 4 000% 12/01/4(	312944KW0		3/2/2011	6/15/2015	89		0	88	1	0	0	0	1
310	FHLMC POOL #A97259 4 000% 2/01/41	312946B47		4/6/2011	7/15/2014	212		0	210	2	0	0	0	2
311	FNMA POOL #825743 4 500% 7/01/35	31407BLY3		11/10/2010	10/25/2014	30		0	32	-2	0	0	0	2
312	FNMA POOL #825743 4 500% 7/01/35	31407BLY3		11/10/2010	11/25/2014	31		0	32	-1	0	0	0	-1
313	FNMA POOL #825743 4 500% 7/01/35	31407BLY3		11/10/2010	12/25/2014	31		0	32	-1	0	0	0	-1
314	FNMA POOL #825743 4 500% 7/01/35	31407BLY3		11/10/2010	1/25/2015	31		0	32	-1	0	0	0	-1
315	FNMA POOL #825743 4 500% 7/01/35	31407BLY3		11/10/2010	2/25/2015	31		0	33	-2	0	0	0	-2
316	FNMA POOL #825743 4 500% 7/01/35	31407BLY3		11/10/2010	3/25/2015	31		0	33	-2	0	0	0	-2
317	FNMA POOL #825743 4 500% 7/01/35	31407BLY3		11/10/2010	4/25/2015	31		0	33	-2	0	0	0	-2
318	FNMA POOL #825743 4 500% 7/01/35	31407BLY3		11/10/2010	5/25/2015	31		0	33	-2	0	0	0	2
319	FNMA POOL #825743 4 500% 7/01/35	31407BLY3		11/10/2010	6/25/2015	31		0	33	-2	0	0	0	-2
320	FNMA POOL #842121 6 000% 8/01/35	31407VSJ5		11/14/2005	7/25/2014	39		0	39	0	0	0	0	0
321	FNMA POOL #842121 6 000% 8/01/35	31407VSJ5		11/14/2005	8/25/2014	39		0	39	0	0	0	0	0
322	FNMA POOL #842121 6 000% 8/01/35	31407VSJ5		11/14/2005	9/25/2014	1 524		0	1 531	-7	0	0	0	-7
323	FNMA POOL #842121 6 000% 8/01/35	31407VSJ5		11/14/2005	10/25/2014	37		0	38	-1	0	0	0	-1
324	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	4/25/2015	38		0	39	1	0	0	0	-1
325	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	9/25/2014	38		0	39	-1	0	0	0	-1
326	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	10/25/2014	185		0	191	-6	0	0	0	-6
327	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	11/25/2014	40		0	41	-1	0	0	0	-1
328	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	12/25/2014	37		0	38	-1	0	0	0	-1
329	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	1/25/2015	38		0	39	-1	0	0	0	1
330	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	2/25/2015	38		0	39	-1	0	0	0	-1
331	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	5/25/2015	41		0	42	-1	0	0	0	-1
332	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	3/25/2015	38		0	39	-1	0	0	0	-1
333	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	6/25/2015	39		0	40	-1	0	0	0	-1
334	FNMA POOL #842121 6 000% 8/01/35	31407VSJ5		11/14/2005	11/25/2014	37		0	37	0	0	0	0	0
335	FNMA POOL #881437 6 000% 7/01/36	31409XHN2		4/17/2008	10/25/2014	48		0	49	1	0	0	0	-1
336	FNMA POOL #881437 6 000% 7/01/36	31409XHN2		4/17/2008	11/25/2014	2		0	2	0	0	0	0	0

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	0

#	Description of Property Sold	CUSIP #	Acquisition Method	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
						4,852,540	0	1,062	3,974,908	878 694	0	0	0	878 694
337	FNMA POOL #881437 6 000% 7/01/36	31409XHN2		4/17/2008	12/25/2014	2		0	2	0	0	0	0	0
338	FNMA POOL #881437 6 000% 7/01/36	31409XHN2		4/17/2008	1/25/2015	2		0	2	0	0	0	0	0
339	FNMA POOL #881437 6 000% 7/01/36	31409XHN2		4/17/2008	2/25/2015	1		0	2	-1	0	0	0	-1
340	FNMA POOL #881437 6 000% 7/01/36	31409XHN2		4/17/2008	3/25/2015	47		0	48	-1	0	0	0	-1
341	FNMA POOL #881437 6 000% 7/01/36	31409XHN2		4/17/2008	4/25/2015	57		0	58	-1	0	0	0	-1
342	FNMA POOL #881437 6 000% 7/01/36	31409XHN2		4/17/2008	5/25/2015	102		0	104	-2	0	0	0	-2
343	FNMA POOL #881437 6 000% 7/01/36	31409XHN2		4/17/2008	6/25/2015	1		0	1	0	0	0	0	0
344	FNMA POOL #898329 5 500% 12/01/36	31410VA67		2/13/2007	7/25/2014	6		0	5	1	0	0	0	1
345	FNMA POOL #898329 5 500% 12/01/36	31410VA67		2/13/2007	8/25/2014	6		0	6	0	0	0	0	0
346	FNMA POOL #898329 5 500% 12/01/36	31410VA67		2/13/2007	9/25/2014	6		0	6	0	0	0	0	0
347	FNMA POOL #898329 5 500% 12/01/36	31410VA67		2/13/2007	10/25/2014	6		0	6	0	0	0	0	0
348	FNMA POOL #898329 5 500% 12/01/36	31410VA67		2/13/2007	11/25/2014	6		0	6	0	0	0	0	0
349	FNMA POOL #898329 5 500% 12/01/36	31410VA67		2/13/2007	12/25/2014	6		0	6	0	0	0	0	0
350	FNMA POOL #898329 5 500% 12/01/36	31410VA67		2/13/2007	1/25/2015	8		0	7	1	0	0	0	1
351	FNMA POOL #898329 5 500% 12/01/36	31410VA67		2/13/2007	2/25/2015	7		0	7	0	0	0	0	0
352	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	7/25/2014	40		0	41	-1	0	0	0	-1
353	FNMA POOL #898329 5 500% 12/01/36	31410VA67		2/13/2007	3/25/2015	6		0	6	0	0	0	0	0
354	FNMA POOL #898329 5 500% 12/01/36	31410VA67		2/13/2007	4/25/2015	228		0	226	2	0	0	0	2
355	FNMA POOL #898329 5 500% 12/01/36	31410VA67		2/13/2007	5/25/2015	530		0	524	6	0	0	0	6
356	FNMA POOL #898329 5 500% 12/01/36	31410VA67		2/13/2007	6/25/2015	3		0	3	0	0	0	0	0
357	FNMA POOL #947408 6 000% 10/01/22	31413KAH4		5/7/2008	8/25/2014	407		0	419	-12	0	0	0	-12
358	FNMA POOL #731742 5 000% 9/01/33	31402K5B6		8/11/2003	2/25/2015	17		0	17	0	0	0	0	0
359	FNMA POOL #731742 5 000% 9/01/33	31402K5B6		8/11/2003	3/25/2015	17		0	17	0	0	0	0	0
360	FNMA POOL #731742 5 000% 9/01/33	31402K5B6		8/11/2003	4/25/2015	236		0	233	3	0	0	0	3
361	FNMA POOL #731742 5 000% 9/01/33	31402K5B6		8/11/2003	5/25/2015	142		0	141	1	0	0	0	1
362	FNMA POOL #731742 5 000% 9/01/33	31402K5B6		8/11/2003	6/25/2015	16		0	16	0	0	0	0	0
363	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	7/25/2014	1		0	1	0	0	0	0	0
364	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	7/25/2014	70		0	72	-2	0	0	0	-2
365	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	8/25/2014	1		0	1	0	0	0	0	0
366	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	8/25/2014	76		0	79	-3	0	0	0	-3
367	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	9/25/2014	1		0	1	0	0	0	0	0
368	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	9/25/2014	65		0	68	-3	0	0	0	-3
369	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	10/25/2014	1		0	1	0	0	0	0	0
370	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	10/25/2014	66		0	68	-2	0	0	0	-2
371	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	11/25/2014	1		0	1	0	0	0	0	0
372	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	11/25/2014	69		0	71	-2	0	0	0	-2
373	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	12/25/2014	1		0	1	0	0	0	0	0
374	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	12/25/2014	66		0	68	-2	0	0	0	-2
375	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	1/25/2015	1		0	1	0	0	0	0	0
376	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	1/25/2015	67		0	69	-2	0	0	0	-2
377	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	2/25/2015	1		0	1	0	0	0	0	0
378	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	2/25/2015	67		0	69	-2	0	0	0	-2
379	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	3/25/2015	1		0	1	0	0	0	0	0
380	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	3/25/2015	67		0	70	-3	0	0	0	-3
381	FNMA POOL #755647 5 500% 12/01/18	31403RP85		12/8/2003	4/25/2015	1		0	1	0	0	0	0	0
382	FNMA POOL #727496 4 500% 5/01/18	31402FGD1		6/20/2003	4/25/2015	150		0	153	-3	0	0	0	-3
383	HALYARD HEALTH INC	40650V100		8/21/2012	11/13/2014	441		0	329	112	0	0	0	112
384	HALYARD HEALTH INC	40650V100		11/6/2012	11/13/2014	1 863		0	1,371	492	0	0	0	492
385	HALYARD HEALTH INC	40650V100		9/13/2012	11/13/2014	460		0	338	122	0	0	0	122
386	HALYARD HEALTH INC	40650V100		9/13/2012	11/18/2014	10		0	7	3	0	0	0	3
387	HANESBRANDS INC	410345102		4/22/2013	7/31/2014	58 202		0	27 650	30 552	0	0	0	30 552
388	HANESBRANDS INC	410345102		4/22/2013	10/6/2014	24,454		0	10 491	13 963	0	0	0	13 963
389	HANESBRANDS INC	410345102		4/22/2013	3/18/2015	20,810		0	7 052	13,758	0	0	0	13 758
390	HEALTH CARE REIT INC	42217K106		2/20/2013	6/29/2015	1,402		0	1 332	70	0	0	0	70
391	HEWLETT PACKARD CO	428236103		4/7/2014	3/18/2015	130 129		0	129 995	134	0	0	0	134
392	JOHNSON & JOHNSON	478160104		11/6/2012	11/3/2014	40 758		0	27 131	13 627	0	0	0	13 627
393	JOHNSON & JOHNSON	478160104		4/14/2000	11/3/2014	4 600		0	1 607	2 993	0	0	0	2 993
394	JOHNSON & JOHNSON	478160104		4/18/2000	2/25/2015	26 803		0	10 816	15 987	0	0	0	15 987
395	JOHNSON & JOHNSON	478160104		10/3/2011	2/25/2015	69 266		0	43 246	26 020	0	0	0	26 020
396	JOHNSON & JOHNSON	478160104		5/9/2012	2/25/2015	25 096		0	16,122	8 974	0	0	0	8 974
397	JOHNSON & JOHNSON	478160104		11/5/2012	2/25/2015	10 239		0	7 235	3 004	0	0	0	3 004
398	JOHNSON & JOHNSON	478160104		4/14/2000	6/29/2015	593		0	224	369	0	0	0	369
399	KIMBERLY CLARK CORP COM	494368103		8/21/2012	6/29/2015	1 932		0	1,456	476	0	0	0	476
400	KRAFT FOODS INC 6 500% 2/09/40	50075NAZ7		3/17/2010	3/6/2015	24 364		0	19 065	5 299	0	0	0	5 299
401	KRAFT FOODS GROUP INC	50076Q106		5/7/2013	6/29/2015	4 417		0	2 824	1 593	0	0	0	1 593
402	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	7/25/2014	1 408		0	1 511	-103	0	0	0	-103
403	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	8/25/2014	53		0	57	-4	0	0	0	-4
404	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	9/25/2014	563		0	604	-41	0	0	0	-41
405	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	10/25/2014	416		0	447	-31	0	0	0	-31
406	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	11/25/2014	856		0	918	-62	0	0	0	-62
407	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	12/25/2014	61		0	66	-5	0	0	0	-5
408	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	1/25/2015	824		0	884	-60	0	0	0	-60
409	ELI LILLY & CO COM	532457108		11/6/2012	12/12/2014	51 213		0	35 216	15 997	0	0	0	15 997
410	LORILLARD INC	544147101		11/6/2012	7/15/2014	59 058		0	37 770	21 288	0	0	0	21 288
411	LORILLARD INC	544147101		2/20/2013	7/15/2014	26 449		0	18 674	7 775	0	0	0	7 775
412	LORILLARD INC	544147101		6/4/2013	7/15/2014	31 944		0	22,771	9 173	0	0	0	9 173
413	MASTERCARD INC	57636Q104		1/22/2014	7/31/2014	117,169		0	131 224	-14 055	0	0	0	-14 055
414	MCDONALDS CORP	580135101		4/29/2014	6/29/2015	4 067		0	4 273	-206	0	0	0	-206
415	MCKESSON CORP	58155Q103		11/5/2012	12/15/2014	29 199		0	13,131	16 068	0	0	0	16 068
416	HALYARD HEALTH INC	40650V100		8/20/2012	11/13/2014	1 629		0	1 211	418	0	0	0	418
417	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		3/23/2004	11/25/2014	5		0	5	0	0	0	0	0
418	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		6/16/2003	11/25/2014	16		0	17	-1	0	0	0	-1
419	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		3/23/2004	12/25/2014	46		0	47	-1	0	0	0	-1
420	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		6/16/2003	12/25/2014	139		0	143	-4	0	0	0	-4

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	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
						4,852,540	0	1,062	3,974,908	878,694	0	0	0	878,694
421	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		3/23/2004	1/25/2015	51		0	51	0	0	0	0	0
422	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		6/16/2003	1/25/2015	153		0	156	-3	0	0	0	-3
423	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		3/23/2004	2/25/2015	5		0	5	0	0	0	0	0
424	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		6/16/2003	2/25/2015	15		0	16	-1	0	0	0	-1
425	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		3/23/2004	3/25/2015	5		0	5	0	0	0	0	0
426	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		6/16/2003	3/25/2015	16		0	16	0	0	0	0	0
427	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		3/23/2004	4/25/2015	55		0	55	0	0	0	0	0
428	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		6/16/2003	4/25/2015	164		0	168	-4	0	0	0	-4
429	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		3/23/2004	5/25/2015	91		0	92	-1	0	0	0	-1
430	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		6/16/2003	5/25/2015	272		0	278	-6	0	0	0	-6
431	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		3/23/2004	6/25/2015	5		0	5	0	0	0	0	0
432	FNMA POOL #722126 5 000% 7/01/33	31401YHB4		6/16/2003	6/25/2015	14		0	15	-1	0	0	0	-1
433	FNMA POOL #727496 4 500% 5/01/18	31402FGD1		6/20/2003	7/25/2014	144		0	147	-3	0	0	0	-3
434	FNMA POOL #727496 4 500% 5/01/18	31402FGD1		6/20/2003	8/25/2014	165		0	169	-4	0	0	0	-4
435	FNMA POOL #727496 4 500% 5/01/18	31402FGD1		6/20/2003	9/25/2014	145		0	148	-3	0	0	0	-3
436	FNMA POOL #727496 4 500% 5/01/18	31402FGD1		6/20/2003	10/25/2014	146		0	149	-3	0	0	0	-3
437	FNMA POOL #727496 4 500% 5/01/18	31402FGD1		6/20/2003	11/25/2014	146		0	150	-4	0	0	0	-4
438	FNMA POOL #727496 4 500% 5/01/18	31402FGD1		6/20/2003	12/25/2014	147		0	150	-3	0	0	0	-3
439	FNMA POOL #727496 4 500% 5/01/18	31402FGD1		6/20/2003	1/25/2015	148		0	151	-3	0	0	0	-3
440	FNMA POOL #727496 4 500% 5/01/18	31402FGD1		6/20/2003	2/25/2015	149		0	152	-3	0	0	0	-3
441	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	2/25/2015	949		0	1 018	-69	0	0	0	-69
442	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	3/25/2015	1 754		0	1 882	-128	0	0	0	-128
443	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	4/25/2015	901		0	967	-66	0	0	0	-66
444	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	5/25/2015	842		0	903	-61	0	0	0	-61
445	FNMA POOL #962062 5 000% 3/01/38	31414CJF6		6/13/2011	6/25/2015	50		0	53	-3	0	0	0	-3
446	FNMA POOL #AB1501 4 000% 9/01/40	31416WU34		9/20/2010	7/25/2014	165		0	169	-4	0	0	0	-4
447	FNMA POOL #AB1501 4 000% 9/01/40	31416WU34		9/20/2010	8/25/2014	55		0	57	-2	0	0	0	-2
448	FNMA POOL #AB1501 4 000% 9/01/40	31416WU34		9/20/2010	9/25/2014	282		0	289	-7	0	0	0	-7
449	FNMA POOL #AB1501 4 000% 9/01/40	31416WU34		9/20/2010	10/25/2014	173		0	178	-5	0	0	0	-5
450	FNMA POOL #AB1501 4 000% 9/01/40	31416WU34		9/20/2010	11/25/2014	203		0	208	-5	0	0	0	-5
451	FNMA POOL #AB1501 4 000% 9/01/40	31416WU34		9/20/2010	12/25/2014	203		0	208	-5	0	0	0	-5
452	FNMA POOL #AB1501 4 000% 9/01/40	31416WU34		9/20/2010	1/25/2015	183		0	188	-5	0	0	0	-5
453	FNMA POOL #AB1501 4 000% 9/01/40	31416WU34		9/20/2010	2/25/2015	130		0	134	-4	0	0	0	-4
454	FNMA POOL #AB1501 4 000% 9/01/40	31416WU34		9/20/2010	3/25/2015	314		0	322	-8	0	0	0	-8
455	FNMA POOL #AB1501 4 000% 9/01/40	31416WU34		9/20/2010	4/25/2015	282		0	289	-7	0	0	0	-7
456	FNMA POOL #AB1501 4 000% 9/01/40	31416WU34		9/20/2010	5/25/2015	407		0	417	-10	0	0	0	-10
457	FNMA POOL #AB1501 4 000% 9/01/40	31416WU34		9/20/2010	6/25/2015	364		0	373	-9	0	0	0	-9
458	FNMA POOL #AB6632 3 500% 10/01/42	31417DLN1		12/24/2012	7/25/2014	495		0	527	-32	0	0	0	-32
459	FNMA POOL #AB6632 3 500% 10/01/42	31417DLN1		12/24/2012	8/25/2014	366		0	390	-24	0	0	0	-24
460	FNMA POOL #AB6632 3 500% 10/01/42	31417DLN1		12/24/2012	9/25/2014	284		0	303	-19	0	0	0	-19
461	FNMA POOL #AB6632 3 500% 10/01/42	31417DLN1		12/24/2012	10/25/2014	419		0	446	-27	0	0	0	-27
462	FNMA POOL #AB6632 3 500% 10/01/42	31417DLN1		12/24/2012	11/25/2014	257		0	274	-17	0	0	0	-17
463	FNMA POOL #AB6632 3 500% 10/01/42	31417DLN1		12/24/2012	12/25/2014	152		0	162	-10	0	0	0	-10
464	FNMA POOL #AB6632 3 500% 10/01/42	31417DLN1		12/24/2012	1/25/2015	413		0	439	-26	0	0	0	-26
465	FNMA POOL #AB6632 3 500% 10/01/42	31417DLN1		12/24/2012	2/25/2015	258		0	275	-17	0	0	0	-17
466	FNMA POOL #AB6632 3 500% 10/01/42	31417DLN1		12/24/2012	3/25/2015	293		0	312	-19	0	0	0	-19
467	FNMA POOL #AB6632 3 500% 10/01/42	31417DLN1		12/24/2012	4/25/2015	552		0	588	-36	0	0	0	-36
468	FNMA POOL #AB6632 3 500% 10/01/42	31417DLN1		12/24/2012	5/25/2015	284		0	302	-18	0	0	0	-18
469	MCKESSON CORP	58155Q103		11/5/2012	2/25/2015	11 045		0	4 470	6 575	0	0	0	6 575
470	MERCK & CO INC NEW	58933Y105		2/20/2013	6/29/2015	2 952		0	2 173	779	0	0	0	779
471	MICRON TECHNOLOGY INC	595112103		11/15/2013	10/8/2014	35,100		0	22 012	13 088	0	0	0	13 088
472	NATIONAL GRID PLC ADR	636274300		6/24/2015	6/29/2015	1,585		0	1 614	-29	0	0	0	-29
473	OMEGA HEALTHCARE INVS INC COM	681936100		6/10/2015	6/29/2015	524		0	537	-13	0	0	0	-13
474	PPL CORPORATION	69351T106		2/20/2013	6/29/2015	1 613		0	1 535	78	0	0	0	78
475	PEPSICO INC	713448108		11/6/2012	6/29/2015	849		0	623	226	0	0	0	226
476	FHLMC POOL #A97259 4 000% 2/01/41	312946B47		4/6/2011	8/15/2014	291		0	288	3	0	0	0	3
477	FHLMC POOL #A97259 4 000% 2/01/41	312946B47		4/6/2011	9/15/2014	431		0	426	5	0	0	0	5
478	FHLMC POOL #A97259 4 000% 2/01/41	312946B47		4/6/2011	10/15/2014	434		0	429	5	0	0	0	5
479	FHLMC POOL #A97259 4 000% 2/01/41	312946B47		4/6/2011	11/15/2014	348		0	345	3	0	0	0	3
480	FHLMC POOL #A97259 4 000% 2/01/41	312946B47		4/6/2011	12/15/2014	139		0	138	1	0	0	0	1
481	FHLMC POOL #A97259 4 000% 2/01/41	312946B47		4/6/2011	1/15/2015	341		0	338	3	0	0	0	3
482	FHLMC POOL #A97259 4 000% 2/01/41	312946B47		4/6/2011	2/15/2015	330		0	326	4	0	0	0	4
483	FHLMC POOL #A97259 4 000% 2/01/41	312946B47		4/6/2011	3/15/2015	591		0	584	7	0	0	0	7
484	PETROBRAS INTL FIN 5 375% 1/27/21	71645WAR2		8/13/2014	1/7/2015	13 651		0	15 486	-1 835	0	0	0	-1 835
485	PETROBRAS INTL FIN 5 375% 1/27/21	71645WAR2		8/13/2014	1/23/2015	14 143		0	15 486	-1 343	0	0	0	-1 343
486	PHILIP MORRIS INTERNATIONAL IN	718172109		5/7/2013	6/29/2015	1 689		275	1 965	-1	0	0	0	-1
487	PHILLIPS 66	718546104		11/5/2012	11/11/2014	130 689		0	82,153	48 536	0	0	0	48 536
488	PROCTER & GAMBLE CO	742718109		7/9/2014	6/29/2015	1 423		48	1,472	-1	0	0	0	-1
489	FHLMC POOL #A50327 6 000% 7/01/36	3128KCLG0		7/20/2006	3/15/2015	601		0	595	6	0	0	0	6
490	FHLMC POOL #A50327 6 000% 7/01/36	3128KCLG0		7/20/2006	4/15/2015	16		0	16	0	0	0	0	0
491	FHLMC POOL #A50327 6 000% 7/01/36	3128KCLG0		7/20/2006	5/15/2015	542		0	536	6	0	0	0	6
492	FHLMC POOL #A50327 6 000% 7/01/36	3128KCLG0		7/20/2006	6/15/2015	632		0	626	6	0	0	0	6
493	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	7/15/2014	135		0	134	1	0	0	0	1
494	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	8/15/2014	177		0	176	1	0	0	0	1
495	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	9/15/2014	170		0	169	1	0	0	0	1
496	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	10/15/2014	139		0	138	1	0	0	0	1
497	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	11/15/2014	131		0	131	0	0	0	0	0
498	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	12/15/2014	149		0	148	1	0	0	0	1
499	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	1/15/2015	153		0	152	1	0	0	0	1
500	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	2/15/2015	103		0	103	0	0	0	0	0
501	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	3/15/2015	109		0	109	0	0	0	0	0
502	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	4/15/2015	217		0	216	1	0	0	0	1
503	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	5/15/2015	121		0	120	1	0	0	0	1
504	FHLMC POOL #G11981 5 000% 4/01/21	3128M1CS6		5/19/2006	6/15/2015	128		0	128	0	0	0	0	0

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	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
						4,852,540	0	1,062	3,974,908	878,694	0	0	0	878,694
505	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	7/15/2014	68		0	68	0	0	0	0	0
506	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	8/15/2014	433		0	430	3	0	0	0	3
507	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	9/15/2014	270		0	268	2	0	0	0	2
508	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	10/15/2014	116		0	115	1	0	0	0	1
509	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	11/15/2014	145		0	144	1	0	0	0	1
510	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	12/15/2014	20		0	20	0	0	0	0	0
511	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	1/15/2015	26		0	26	0	0	0	0	0
512	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	2/15/2015	59		0	58	1	0	0	0	1
513	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	3/15/2015	150		0	149	1	0	0	0	1
514	FHLMC POOL #A97259 4 000% 2/01/41	312946B47		4/6/2011	4/15/2015	1 450		0	1 435	15	0	0	0	15
515	FHLMC POOL #A97259 4 000% 2/01/41	312946B47		4/6/2011	5/15/2015	617		0	611	6	0	0	0	6
516	FHLMC POOL #B12205 5 500% 2/01/19	312964NW5		5/12/2004	8/15/2014	96		0	98	-2	0	0	0	-2
517	FHLMC POOL #A97259 4 000% 2/01/41	312946B47		4/6/2011	6/15/2015	938		0	928	10	0	0	0	10
518	FHLMC POOL #B12205 5 500% 2/01/19	312964NW5		5/12/2004	7/15/2014	127		0	129	-2	0	0	0	-2
519	FHLMC POOL #B12205 5 500% 2/01/19	312964NW5		5/12/2004	9/15/2014	97		0	99	-2	0	0	0	-2
520	FHLMC POOL #B12205 5 500% 2/01/19	312964NW5		5/12/2004	10/15/2014	97		0	99	-2	0	0	0	-2
521	FHLMC POOL #B12205 5 500% 2/01/19	312964NW5		5/12/2004	11/15/2014	97		0	99	-2	0	0	0	-2
522	FHLMC POOL #B12205 5 500% 2/01/19	312964NW5		5/12/2004	12/15/2014	98		0	100	-2	0	0	0	-2
523	FHLMC POOL #B12205 5 500% 2/01/19	312964NW5		5/12/2004	1/15/2015	257		0	261	-4	0	0	0	-4
524	FHLMC POOL #B12205 5 500% 2/01/19	312964NW5		5/12/2004	2/15/2015	84		0	85	-1	0	0	0	-1
525	FHLMC POOL #B12205 5 500% 2/01/19	312964NW5		5/12/2004	3/15/2015	84		0	86	-2	0	0	0	-2
526	FHLMC POOL #B12205 5 500% 2/01/19	312964NW5		5/12/2004	4/15/2015	85		0	86	-1	0	0	0	-1
527	FHLMC POOL #B12205 5 500% 2/01/19	312964NW5		5/12/2004	5/15/2015	85		0	87	-2	0	0	0	-2
528	FHLMC POOL #B12205 5 500% 2/01/19	312964NW5		5/12/2004	6/15/2015	85		0	87	-2	0	0	0	-2
529	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	7/15/2014	2		0	2	0	0	0	0	0
530	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	7/15/2014	2		0	2	0	0	0	0	0
531	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	7/15/2014	2		0	2	0	0	0	0	0
532	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	7/15/2014	2		0	2	0	0	0	0	0
533	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	7/15/2014	2		0	2	0	0	0	0	0
534	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		3/23/2004	7/15/2014	3		0	3	0	0	0	0	0
535	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	8/15/2014	2		0	2	0	0	0	0	0
536	FHLMC POOL #A10322 5 000% 6/01/33	31296JLB0		5/28/2003	8/15/2014	2		0	2	0	0	0	0	0
537	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	4/15/2015	140		0	139	1	0	0	0	1
538	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	5/15/2015	98		0	97	1	0	0	0	1
539	FHLMC POOL #G02640 5 500% 2/01/37	3128M4HR7		3/21/2007	6/15/2015	154		0	153	1	0	0	0	1
540	FHLMC POOL #G12818 6 000% 10/01/22	3128MBK71		5/7/2008	7/15/2014	29		0	30	-1	0	0	0	-1
541	FHLMC POOL #G12818 6 000% 10/01/22	3128MBK71		5/7/2008	8/15/2014	44		0	45	-1	0	0	0	-1
542	FHLMC POOL #G12818 6 000% 10/01/22	3128MBK71		5/7/2008	9/15/2014	21		0	22	-1	0	0	0	-1
543	FHLMC POOL #G12818 6 000% 10/01/22	3128MBK71		5/7/2008	10/15/2014	23		0	24	-1	0	0	0	-1
544	FHLMC POOL #G12818 6 000% 10/01/22	3128MBK71		5/7/2008	11/15/2014	31		0	32	-1	0	0	0	-1
545	FHLMC POOL #G12818 6 000% 10/01/22	3128MBK71		5/7/2008	12/15/2014	30		0	30	0	0	0	0	0
546	FHLMC POOL #G14953 3 500% 1/01/29	3128MDWN9		2/20/2014	11/15/2014	380		0	400	-20	0	0	0	-20
547	FHLMC POOL #G14953 3 500% 1/01/29	3128MDWN9		2/20/2014	12/15/2014	290		0	304	-14	0	0	0	-14
548	FHLMC POOL #G14953 3 500% 1/01/29	3128MDWN9		2/20/2014	1/15/2015	559		0	587	-28	0	0	0	-28
549	FHLMC POOL #G14953 3 500% 1/01/29	3128MDWN9		2/20/2014	2/15/2015	381		0	400	-19	0	0	0	-19
550	FHLMC POOL #G14953 3 500% 1/01/29	3128MDWN9		2/20/2014	3/15/2015	433		0	454	-21	0	0	0	-21
551	FHLMC POOL #G14953 3 500% 1/01/29	3128MDWN9		2/20/2014	4/15/2015	584		0	613	-29	0	0	0	-29
552	FHLMC POOL #G14953 3 500% 1/01/29	3128MDWN9		2/20/2014	5/15/2015	504		0	529	-25	0	0	0	-25
553	FHLMC POOL #G14953 3 500% 1/01/29	3128MDWN9		2/20/2014	6/15/2015	266		0	279	-13	0	0	0	-13
554	FHLMC POOL #G08006 6 000% 8/01/34	3128MJAG5		11/15/2004	7/15/2014	148		0	153	-5	0	0	0	-5
555	FHLMC POOL #G08006 6 000% 8/01/34	3128MJAG5		11/15/2004	8/15/2014	147		0	152	-5	0	0	0	-5
556	FHLMC POOL #G08006 6 000% 8/01/34	3128MJAG5		11/15/2004	9/15/2014	166		0	172	-6	0	0	0	-6
557	FHLMC POOL #G08006 6 000% 8/01/34	3128MJAG5		11/15/2004	10/15/2014	198		0	205	-7	0	0	0	-7
558	FNMA POOL #AC8868 4 500% 12/01/24	31417V2A0		10/25/2010	8/25/2014	119		0	126	-7	0	0	0	-7
559	FNMA POOL #AB6632 3 500% 10/01/42	31417DLN1		12/24/2012	6/25/2015	494		0	526	-32	0	0	0	-32
560	FNMA POOL #AC8868 4 500% 12/01/24	31417V2A0		10/25/2010	7/25/2014	87		0	92	-5	0	0	0	-5
561	FNMA POOL #AC8868 4 500% 12/01/24	31417V2A0		10/25/2010	9/25/2014	102		0	108	-6	0	0	0	-6
562	FNMA POOL #AC8868 4 500% 12/01/24	31417V2A0		10/25/2010	10/25/2014	269		0	285	-16	0	0	0	-16
563	FNMA POOL #AC8868 4 500% 12/01/24	31417V2A0		10/25/2010	11/25/2014	199		0	211	-12	0	0	0	-12
564	FNMA POOL #AC8868 4 500% 12/01/24	31417V2A0		10/25/2010	12/25/2014	223		0	236	-13	0	0	0	-13
565	FNMA POOL #AC8868 4 500% 12/01/24	31417V2A0		10/25/2010	1/25/2015	220		0	233	-13	0	0	0	-13
566	FNMA POOL #AC8868 4 500% 12/01/24	31417V2A0		10/25/2010	2/25/2015	138		0	146	-8	0	0	0	-8
567	FNMA POOL #AC8868 4 500% 12/01/24	31417V2A0		10/25/2010	3/25/2015	118		0	125	-7	0	0	0	-7
568	FNMA POOL #AC8868 4 500% 12/01/24	31417V2A0		10/25/2010	4/25/2015	141		0	149	-8	0	0	0	-8
569	FNMA POOL #AC8868 4 500% 12/01/24	31417V2A0		10/25/2010	5/25/2015	167		0	177	-10	0	0	0	-10
570	FNMA POOL #AC8868 4 500% 12/01/24	31417V2A0		10/25/2010	6/25/2015	259		0	274	-15	0	0	0	-15
571	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	7/25/2014	594		0	622	-28	0	0	0	-28
572	FNMA POOL #727496 4 500% 5/01/18	31402FGD1		6/20/2003	3/25/2015	149		0	153	-4	0	0	0	-4
573	FNMA POOL #842121 6 000% 8/01/35	31407VSJ5		11/14/2005	12/25/2014	2 341		0	2,351	-10	0	0	0	-10
574	FNMA POOL #842121 6 000% 8/01/35	31407VSJ5		11/14/2005	1/25/2015	1,472		0	1 478	-6	0	0	0	-6
575	FNMA POOL #842121 6 000% 8/01/35	31407VSJ5		11/14/2005	2/25/2015	30		0	30	0	0	0	0	0
576	FNMA POOL #842121 6 000% 8/01/35	31407VSJ5		11/14/2005	3/25/2015	30		0	30	0	0	0	0	0
577	FNMA POOL #842121 6 000% 8/01/35	31407VSJ5		11/14/2005	4/25/2015	681		0	684	-3	0	0	0	-3
578	FNMA POOL #842121 6 000% 8/01/35	31407VSJ5		11/14/2005	5/25/2015	297		0	298	-1	0	0	0	-1
579	FNMA POOL #842121 6 000% 8/01/35	31407VSJ5		11/14/2005	6/25/2015	476		0	478	-2	0	0	0	-2
580	FNMA POOL #844809 5 000% 11/01/35	31407YR68		6/22/2006	7/25/2014	193		0	190	3	0	0	0	3
581	SOUTHWEST AIRLINES CO	844741108		2/5/2014	11/11/2014	28 771		0	14 831	13 940	0	0	0	13 940
582	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	8/25/2014	413		0	432	-19	0	0	0	-19
583	TALEN ENERGY CORP	87422J105		2/20/2013	6/9/2015	6		0	6	0	0	0	0	0
584	TALEN ENERGY CORP	87422J105		5/1/2012	6/10/2015	1 152		0	916	236	0	0	0	236
585	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	9/25/2014	396		0	414	-18	0	0	0	-18
586	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	10/25/2014	243		0	255	-12	0	0	0	-12
587	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	11/25/2014	1 099		0	1,150	-51	0	0	0	-51
588	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	12/25/2014	236		0	247	-11	0	0	0	-11

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	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
						4,852,540	0	1,062	3,974,908	878,694	0	0	0	878,694
589	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	1/25/2015	734		0	768	-34	0	0	0	34
590	TALEN ENERGY CORP	87422J105		5/9/2012	6/10/2015	428		0	338	90	0	0	0	90
591	QUALCOMM INC	747525103		11/5/2012	1/21/2015	36 551		0	30 634	5 917	0	0	0	5 917
592	REALTY INCOME CORP COM	756109104		7/5/2013	6/29/2015	946		0	876	70	0	0	0	70
593	REYNOLDS AMERICAN INC	761713106		11/6/2012	6/29/2015	3,866		0	2 130	1 736	0	0	0	1 736
594	RITE AID CORP	767754104		4/30/2014	8/28/2014	114 362		0	132 249	-17 887	0	0	0	-17 887
595	TALEN ENERGY CORP	87422J105		11/6/2012	6/10/2015	4 517		0	3 762	755	0	0	0	755
596	TALEN ENERGY CORP	87422J105		2/20/2013	6/10/2015	1 322		0	1 165	157	0	0	0	157
597	ROYAL DUTCH SHELL PLC ADR	780259107		11/6/2012	6/29/2015	2 101		0	2 573	-472	0	0	0	-472
598	SANOFI ADR	80105N105		1/7/2015	6/29/2015	451		0	398	53	0	0	0	53
599	SENIOR HOUSING PROP TRUST	81721M109		2/20/2013	6/10/2015	26 563		0	35 302	-8,739	0	0	0	-8 739
600	QUALCOMM INC	747525103		12/19/2002	1/21/2015	11 301		0	2 969	8 332	0	0	0	8 332
601	TOTAL S A - ADR	89151E109		11/6/2012	6/29/2015	2 544		0	2 543	1	0	0	0	1
602	QUALCOMM INC	747525103		12/8/2011	1/21/2015	64 018		0	48 742	15 276	0	0	0	15 276
603	SENIOR HOUSING PROP TRUST	81721M109		6/4/2013	6/10/2015	16 776		0	23 755	-6 979	0	0	0	6 979
604	SOUTHERN CO	842587107		11/6/2012	6/29/2015	2 157		0	2 251	-94	0	0	0	-94
605	SOUTHWEST AIRLINES CO	844741108		2/5/2014	10/8/2014	25 091		0	16 065	9 026	0	0	0	9 026
606	UNILEVER PLC - ADR	904767704		4/29/2014	6/29/2015	913		0	940	-27	0	0	0	-27
607	US TREASURY BOND 6 125% 8/15/29	912810FJ2		1/31/2007	2/20/2015	7,316		0	5 734	1 582	0	0	0	1 582
608	US TREASURY BOND 4 500% 2/15/36	912810FT0		5/25/2007	2/20/2015	13 419		0	9,308	4 111	0	0	0	4 111
609	UNITED THERAPEUTICS CORP DEL	91307C102		4/22/2013	8/28/2014	127 381		0	84 402	42 979	0	0	0	42 979
610	VERIZON COMMUNICATIONS	92343V104		11/5/2012	12/12/2014	94 720		0	91 717	3 003	0	0	0	3 003
611	VODAFONE GROUP PLC-SP ADR	92857W308		11/7/2012	6/29/2015	1,539		0	2 085	-546	0	0	0	546
612	WAL MART STORES INC	931142103		12/21/2007	11/11/2014	30 908		0	18 869	12 039	0	0	0	12 039
613	WAL MART STORES INC	931142103		11/16/2007	11/11/2014	12 095		0	7 028	5 067	0	0	0	5 067
614	WAL MART STORES INC	931142103		11/16/2007	11/11/2014	11,699		0	6 798	4 901	0	0	0	4 901
615	WAL MART STORES INC	931142103		10/9/2000	11/11/2014	11 146		0	6 455	4 691	0	0	0	4 691
616	FNMA POOL #844809 5 000% 11/01/35	31407YR68		6/22/2006	8/25/2014	102		0	101	1	0	0	0	1
617	FNMA POOL #844809 5 000% 11/01/35	31407YR68		6/22/2006	9/25/2014	156		0	153	3	0	0	0	3
618	FNMA POOL #844809 5 000% 11/01/35	31407YR68		6/22/2006	10/25/2014	188		0	185	3	0	0	0	3
619	FNMA POOL #844809 5 000% 11/01/35	31407YR68		6/22/2006	11/25/2014	154		0	151	3	0	0	0	3
620	FNMA POOL #844809 5 000% 11/01/35	31407YR68		6/22/2006	12/25/2014	147		0	144	3	0	0	0	3
621	FNMA POOL #844809 5 000% 11/01/35	31407YR68		6/22/2006	1/25/2015	61		0	60	1	0	0	0	1
622	FNMA POOL #844809 5 000% 11/01/35	31407YR68		6/22/2006	2/25/2015	123		0	121	2	0	0	0	2
623	WAL MART STORES INC	931142103		2/11/2009	11/11/2014	2 688		0	1 639	1 049	0	0	0	1 049
624	WAL MART STORES INC	931142103		3/30/2007	11/11/2014	1,976		0	1,173	803	0	0	0	803
625	WAL MART STORES INC	931142103		5/31/2005	11/11/2014	158		0	95	63	0	0	0	63
626	WAL MART STORES INC	931142103		2/29/2000	11/11/2014	19 288		0	11 946	7 342	0	0	0	7 342
627	WAL MART STORES INC	931142103		6/30/2010	11/11/2014	12 015		0	7,363	4 652	0	0	0	4 652
628	WILLIAMS COS INC	969457100		12/4/2013	6/24/2015	98 597		0	61 681	36 916	0	0	0	36 916
629	WILLIAMS COS INC	969457100		1/6/2014	6/24/2015	30 794		0	20 245	10 549	0	0	0	10 549
630	FHLMC POOL #G12818 6 000% 10/01/2	3128MBK71		5/7/2008	1/15/2015	25		0	25	0	0	0	0	0
631	FHLMC POOL #G12818 6 000% 10/01/2	3128MBK71		5/7/2008	2/15/2015	73		0	75	-2	0	0	0	-2
632	FHLMC POOL #G12818 6 000% 10/01/2	3128MBK71		5/7/2008	3/15/2015	78		0	81	-3	0	0	0	-3
633	FHLMC POOL #G12818 6 000% 10/01/2	3128MBK71		5/7/2008	4/15/2015	21		0	21	0	0	0	0	0
634	FHLMC POOL #G12818 6 000% 10/01/2	3128MBK71		5/7/2008	5/15/2015	104		0	107	-3	0	0	0	3
635	FHLMC POOL #G12818 6 000% 10/01/2	3128MBK71		5/7/2008	6/15/2015	66		0	68	-2	0	0	0	-2
636	FHLMC POOL #G14953 3 500% 1/01/29	3128MDWN9		2/20/2014	7/15/2014	597		0	627	-30	0	0	0	-30
637	FHLMC POOL #G14953 3 500% 1/01/29	3128MDWN9		2/20/2014	8/15/2014	507		0	532	-25	0	0	0	-25
638	FHLMC POOL #G14953 3 500% 1/01/29	3128MDWN9		2/20/2014	9/15/2014	546		0	573	-27	0	0	0	-27
639	FHLMC POOL #G14953 3 500% 1/01/29	3128MDWN9		2/20/2014	10/15/2014	425		0	446	-21	0	0	0	-21
640	FHLMC POOL #G08006 6 000% 8/01/34	3128MJAG5		11/15/2004	11/15/2014	162		0	167	-5	0	0	0	-5
641	FHLMC POOL #G08006 6 000% 8/01/34	3128MJAG5		11/15/2004	12/15/2014	161		0	166	-5	0	0	0	-5
642	FHLMC POOL #G08006 6 000% 8/01/34	3128MJAG5		11/15/2004	1/15/2015	225		0	233	-8	0	0	0	-8
643	FHLMC POOL #G08006 6 000% 8/01/34	3128MJAG5		11/15/2004	2/15/2015	136		0	141	-5	0	0	0	5
644	FHLMC POOL #G08006 6 000% 8/01/34	3128MJAG5		11/15/2004	3/15/2015	117		0	121	-4	0	0	0	-4
645	FHLMC POOL #G08006 6 000% 8/01/34	3128MJAG5		11/15/2004	4/15/2015	187		0	194	-7	0	0	0	7
646	FHLMC POOL #G08006 6 000% 8/01/34	3128MJAG5		11/15/2004	5/15/2015	106		0	110	-4	0	0	0	-4
647	FHLMC POOL #G08006 6 000% 8/01/34	3128MJAG5		11/15/2004	6/15/2015	203		0	209	-6	0	0	0	-6
648	FNMA POOL #844809 5 000% 11/01/35	31407YR68		6/22/2006	3/25/2015	88		0	87	1	0	0	0	1
649	FNMA POOL #844809 5 000% 11/01/35	31407YR68		6/22/2006	4/25/2015	139		0	137	2	0	0	0	2
650	FNMA POOL #844809 5 000% 11/01/35	31407YR68		6/22/2006	5/25/2015	148		0	146	2	0	0	0	2
651	FNMA POOL #844809 5 000% 11/01/35	31407YR68		6/22/2006	6/25/2015	129		0	127	2	0	0	0	2
652	FNMA POOL #848355 5 000% 8/01/35	31408DQG2		12/21/2005	7/25/2014	559		0	555	4	0	0	0	4
653	FNMA POOL #848355 5 000% 8/01/35	31408DQG2		12/21/2005	8/25/2014	532		0	528	4	0	0	0	4
654	FNMA POOL #848355 5 000% 8/01/35	31408DQG2		12/21/2005	9/25/2014	134		0	133	1	0	0	0	1
655	FNMA POOL #848355 5 000% 8/01/35	31408DQG2		12/21/2005	10/25/2014	304		0	302	2	0	0	0	2
656	FNMA POOL #848355 5 000% 8/01/35	31408DQG2		12/21/2005	11/25/2014	282		0	280	2	0	0	0	2
657	FNMA POOL #848355 5 000% 8/01/35	31408DQG2		12/21/2005	12/25/2014	21		0	21	0	0	0	0	0
658	FNMA POOL #848355 5 000% 8/01/35	31408DQG2		12/21/2005	1/25/2015	22		0	22	0	0	0	0	0
659	FNMA POOL #848355 5 000% 8/01/35	31408DQG2		12/21/2005	2/25/2015	22		0	22	0	0	0	0	0
660	FNMA POOL #848355 5 000% 8/01/35	31408DQG2		12/21/2005	3/25/2015	22		0	22	0	0	0	0	0
661	FNMA POOL #881437 6 000% 7/01/36	31409XHN2		4/17/2008	9/25/2014	115		0	117	-2	0	0	0	-2
662	FNMA POOL #848355 5 000% 8/01/35	31408DQG2		12/21/2005	4/25/2015	435		0	432	3	0	0	0	3
663	FNMA POOL #848355 5 000% 8/01/35	31408DQG2		12/21/2005	5/25/2015	131		0	131	0	0	0	0	0
664	FNMA POOL #848355 5 000% 8/01/35	31408DQG2		12/21/2005	6/25/2015	261		0	259	2	0	0	0	2
665	FNMA POOL #881437 6 000% 7/01/36	31409XHN2		4/17/2008	7/25/2014	2		0	2	0	0	0	0	0
666	FNMA POOL #881437 6 000% 7/01/36	31409XHN2		4/17/2008	8/25/2014	2		0	2	0	0	0	0	0
667	CONAGRA FOODS INC 3 200% 1/25/2	205887BR2		4/30/2013	8/1/2014	10 875		0	11 273	-398	0	0	0	-398
668	CONOCOPHILLIPS	20825C104		6/4/2013	8/18/2014	23 026		0	17,887	5 139	0	0	0	5 139
669	CONOCOPHILLIPS	20825C104		11/6/2012	8/18/2014	56 180		0	41 001	15 179	0	0	0	15 179
670	CONOCOPHILLIPS	20825C104		11/6/2012	1/7/2015	102 355		0	92 627	9 728	0	0	0	9 728
671	DELTA AIR LINES INC	247361702		7/8/2013	8/28/2014	38 658		0	18 459	20,199	0	0	0	20 199
672	FHLMC POOL #G08015 5 500% 10/01/3	3128MJAR1		10/22/2004	7/15/2014	100		0	102	2	0	0	0	2

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	0

#	Description of Property Sold	CUSIP #	Acquisition Method	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
						4,852,540	0	1,062	3,974,908	878,694	0	0	0	878,694
673	FHLMC POOL #G08015 5 500% 10/01/3	3128MJAR1		10/22/2004	1/15/2015	84		0	86	-2	0	0	0	-2
674	FHLMC POOL #G08015 5 500% 10/01/3	3128MJAR1		10/22/2004	8/15/2014	104		0	106	-2	0	0	0	2
675	FHLMC POOL #G08015 5 500% 10/01/3	3128MJAR1		10/22/2004	2/15/2015	53		0	54	-1	0	0	0	1
676	FHLMC POOL #G08015 5 500% 10/01/3	3128MJAR1		10/22/2004	9/15/2014	68		0	69	-1	0	0	0	-1
677	FHLMC POOL #G08015 5 500% 10/01/3	3128MJAR1		10/22/2004	10/15/2014	76		0	78	-2	0	0	0	2
678	FHLMC POOL #G08015 5 500% 10/01/3	3128MJAR1		10/22/2004	11/15/2014	78		0	80	-2	0	0	0	2
679	FHLMC POOL #G08015 5 500% 10/01/3	3128MJAR1		10/22/2004	12/15/2014	74		0	75	-1	0	0	0	1
680	FHLMC POOL #G08015 5 500% 10/01/3	3128MJAR1		10/22/2004	3/15/2015	66		0	68	-2	0	0	0	-2
681	FHLMC POOL #G08015 5 500% 10/01/3	3128MJAR1		10/22/2004	4/15/2015	95		0	96	1	0	0	0	1
682	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	3/25/2015	222		0	232	-10	0	0	0	-10
683	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	4/25/2015	736		0	771	-35	0	0	0	-35
684	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	5/25/2015	65		0	68	-3	0	0	0	-3
685	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	6/25/2015	886		0	927	-41	0	0	0	-41
686	FORD MOTOR CREDIT CO 5 000% 5/15	345397VT7		2/24/2014	10/28/2014	32 965		0	33 294	-329	0	0	0	-329
687	GNMA POOL #AA5114 3 500% 8/15/42	36178CVF7		2/20/2014	7/15/2014	99		0	101	-2	0	0	0	-2
688	GNMA POOL #AA5114 3 500% 8/15/42	36178CVF7		2/20/2014	8/15/2014	99		0	101	-2	0	0	0	-2
689	GNMA POOL #AA5114 3 500% 8/15/42	36178CVF7		2/20/2014	9/15/2014	100		0	102	-2	0	0	0	-2
690	GNMA POOL #AA5114 3 500% 8/15/42	36178CVF7		2/20/2014	10/15/2014	152		0	155	-3	0	0	0	-3
691	GNMA POOL #AA5114 3 500% 8/15/42	36178CVF7		2/20/2014	11/15/2014	100		0	102	-2	0	0	0	-2
692	GNMA POOL #AA5114 3 500% 8/15/42	36178CVF7		2/20/2014	12/15/2014	101		0	103	-2	0	0	0	-2
693	GNMA POOL #AA5114 3 500% 8/15/42	36178CVF7		2/20/2014	1/15/2015	4 647		0	4 736	89	0	0	0	-89
694	GNMA POOL #AA5114 3 500% 8/15/42	36178CVF7		2/20/2014	2/15/2015	2 077		0	2 117	-40	0	0	0	40
695	GNMA POOL #AA5114 3 500% 8/15/42	36178CVF7		2/20/2014	3/15/2015	90		0	92	2	0	0	0	-2
696	GNMA POOL #AA5114 3 500% 8/15/42	36178CVF7		2/20/2014	4/15/2015	2 348		0	2 393	-45	0	0	0	45
697	GNMA POOL #AA5114 3 500% 8/15/42	36178CVF7		2/20/2014	5/15/2015	4,298		0	4 380	-82	0	0	0	82
698	GNMA POOL #AA5114 3 500% 8/15/42	36178CVF7		2/20/2014	6/15/2015	82		0	83	-1	0	0	0	-1
699	GNMA POOL #AD9015 3 000% 4/15/43	36180NAQ8		2/20/2014	7/15/2014	748		0	734	14	0	0	0	14
700	GNMA POOL #AD9015 3 000% 4/15/43	36180NAQ8		2/20/2014	8/15/2014	874		0	858	16	0	0	0	16
701	GNMA POOL #AD9015 3 000% 4/15/43	36180NAQ8		2/20/2014	9/15/2014	910		0	893	17	0	0	0	17
702	GNMA POOL #AD9015 3 000% 4/15/43	36180NAQ8		2/20/2014	10/15/2014	583		0	572	11	0	0	0	11
703	GNMA POOL #AD9015 3 000% 4/15/43	36180NAQ8		2/20/2014	11/15/2014	725		0	712	13	0	0	0	13
704	GNMA POOL #AD9015 3 000% 4/15/43	36180NAQ8		2/20/2014	12/15/2014	1 262		0	1 238	24	0	0	0	24
705	GNMA POOL #AD9015 3 000% 4/15/43	36180NAQ8		2/20/2014	1/15/2015	774		0	759	15	0	0	0	15
706	DELTA AIR LINES INC	247361702		7/8/2013	12/12/2014	20,499		0	8 105	12 394	0	0	0	12 394
707	DOMINION RES INC VA	25746U109		2/20/2013	6/29/2015	1 624		0	1 343	281	0	0	0	281
708	DUKE ENERGY HOLDING CORP COM	26441C204		11/6/2012	6/29/2015	2 570		0	2 309	261	0	0	0	261
709	E*TRADE GROUP	269246401		2/5/2014	1/21/2015	136 410		0	118 210	18 200	0	0	0	18 200
710	FACEBOOK INC	30303M102		2/5/2014	2/25/2015	151 720		0	119,153	32 567	0	0	0	32 567
711	FHLMC POOL #G01699 6 000% 2/01/34	31283H3G8		8/9/2004	7/15/2014	115		0	118	-3	0	0	0	3
712	FHLMC POOL #G01699 6 000% 2/01/34	31283H3G8		8/9/2004	8/15/2014	158		0	163	-5	0	0	0	-5
713	FHLMC POOL #G01699 6 000% 2/01/34	31283H3G8		8/9/2004	9/15/2014	172		0	177	-5	0	0	0	-5
714	FHLMC POOL #G01699 6 000% 2/01/34	31283H3G8		8/9/2004	10/15/2014	34		0	35	-1	0	0	0	-1
715	FHLMC POOL #G01699 6 000% 2/01/34	31283H3G8		8/9/2004	11/15/2014	424		0	438	-14	0	0	0	-14
716	FHLMC POOL #G01699 6 000% 2/01/34	31283H3G8		8/9/2004	12/15/2014	32		0	33	-1	0	0	0	-1
717	FHLMC POOL #G01699 6 000% 2/01/34	31283H3G8		8/9/2004	1/15/2015	53		0	55	2	0	0	0	2
718	FHLMC POOL #G01699 6 000% 2/01/34	31283H3G8		8/9/2004	2/15/2015	165		0	170	-5	0	0	0	5
719	FHLMC POOL #G01699 6 000% 2/01/34	31283H3G8		8/9/2004	3/15/2015	121		0	124	-3	0	0	0	-3
720	FHLMC POOL #G01699 6 000% 2/01/34	31283H3G8		8/9/2004	4/15/2015	30		0	31	-1	0	0	0	-1
721	FHLMC POOL #G01699 6 000% 2/01/34	31283H3G8		8/9/2004	5/15/2015	82		0	85	-3	0	0	0	3
722	FHLMC POOL #G01699 6 000% 2/01/34	31283H3G8		8/9/2004	6/15/2015	108		0	112	-4	0	0	0	-4
723	FHLMC POOL #A40746 5 500% 12/01/3	3128K0ZK2		12/12/2005	7/15/2014	23		0	23	0	0	0	0	0
724	FHLMC POOL #A40746 5 500% 12/01/3	3128K0ZK2		12/12/2005	8/15/2014	23		0	22	1	0	0	0	1
725	FHLMC POOL #A40746 5 500% 12/01/3	3128K0ZK2		12/12/2005	9/15/2014	895		0	885	10	0	0	0	10
726	FHLMC POOL #A40746 5 500% 12/01/3	3128K0ZK2		12/12/2005	10/15/2014	22		0	21	1	0	0	0	1
727	FHLMC POOL #A40746 5 500% 12/01/3	3128K0ZK2		12/12/2005	11/15/2014	21		0	21	0	0	0	0	0
728	FHLMC POOL #A40746 5 500% 12/01/3	3128K0ZK2		12/12/2005	12/15/2014	681		0	673	8	0	0	0	8
729	FHLMC POOL #A40746 5 500% 12/01/3	3128K0ZK2		12/12/2005	1/15/2015	17		0	17	0	0	0	0	0
730	FHLMC POOL #A40746 5 500% 12/01/3	3128K0ZK2		12/12/2005	2/15/2015	18		0	18	0	0	0	0	0
731	FHLMC POOL #A40746 5 500% 12/01/3	3128K0ZK2		12/12/2005	3/15/2015	18		0	18	0	0	0	0	0
732	GNMA POOL #AD9015 3 000% 4/15/43	36180NAQ8		2/20/2014	2/15/2015	797		0	782	15	0	0	0	15
733	GNMA POOL #AD9015 3 000% 4/15/43	36180NAQ8		2/20/2014	3/15/2015	427		0	419	8	0	0	0	8
734	GNMA POOL #AD9015 3 000% 4/15/43	36180NAQ8		2/20/2014	4/15/2015	1 232		0	1 209	23	0	0	0	23
735	GNMA POOL #AD9015 3 000% 4/15/43	36180NAQ8		2/20/2014	5/15/2015	1 206		0	1,183	23	0	0	0	23
736	GENERAL MILLS INC	370334104		12/12/2014	6/29/2015	678		0	629	49	0	0	0	49
737	GNMA POOL #AD9015 3 000% 4/15/43	36180NAQ8		2/20/2014	6/15/2015	967		0	949	18	0	0	0	18
738	GENERAL ELEC CAP COR 5 625% 9/15/	36962G3H5		10/3/2007	4/16/2015	49 814		0	45 360	4 454	0	0	0	4 454
739	GLAXOSMITHKLINE PLC - ADR	37733W105		4/29/2014	6/29/2015	1,784		587	2 371	0	0	0	0	0
740	HCP INC	40414L109		3/24/2014	6/29/2015	1 443		0	1 437	6	0	0	0	6
741	HALLIBURTON CO	406216101		8/28/2014	3/18/2015	85 286		0	139 603	54 317	0	0	0	-54 317
742	FNMA POOL #AD9601 4 500% 8/01/40	31418XU30		8/18/2010	2/25/2015	265		0	277	-12	0	0	0	-12
743	FHLMC POOL #G08088 6 500% 10/01/3	3128MJC24		11/14/2005	6/15/2015	33		0	34	-1	0	0	0	-1
744	FHLMC POOL #G08420 4 500% 9/01/40	3128MJPE4		1/3/2011	7/15/2014	560		0	573	13	0	0	0	-13
745	FHLMC POOL #G08420 4 500% 9/01/40	3128MJPE4		1/3/2011	8/15/2014	758		0	776	-18	0	0	0	-18
746	FHLMC POOL #G08420 4 500% 9/01/40	3128MJPE4		1/3/2011	9/15/2014	327		0	335	-8	0	0	0	-8
747	FHLMC POOL #G08420 4 500% 9/01/40	3128MJPE4		1/3/2011	10/15/2014	341		0	349	-8	0	0	0	8
748	FHLMC POOL #G08420 4 500% 9/01/40	3128MJPE4		1/3/2011	11/15/2014	522		0	535	-13	0	0	0	-13
749	FHLMC POOL #G08420 4 500% 9/01/40	3128MJPE4		1/3/2011	12/15/2014	230		0	235	-5	0	0	0	-5
750	FHLMC POOL #G08420 4 500% 9/01/40	3128MJPE4		1/3/2011	1/15/2015	291		0	298	-7	0	0	0	7
751	FHLMC POOL #G08420 4 500% 9/01/40	3128MJPE4		1/3/2011	2/15/2015	213		0	218	-5	0	0	0	-5
752	FHLMC POOL #G08420 4 500% 9/01/40	3128MJPE4		1/3/2011	3/15/2015	384		0	393	-9	0	0	0	-9
753	FHLMC POOL #G08420 4 500% 9/01/40	3128MJPE4		1/3/2011	4/15/2015	956		0	979	23	0	0	0	23
754	WILLIAMS COS INC	969457100		4/29/2014	6/24/2015	15,164		0	11,013	4 151	0	0	0	4 151
755	ACTAVIS PLC	G0083B108		11/15/2013	12/15/2014	29 854		0	18 634	11 220	0	0	0	11 220
756	ACTAVIS PLC	G0083B108		11/15/2013	1/21/2015	170 797		0	102 078	68 719	0	0	0	68 719

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

	Amount
Long Term CG Distributions	1,752
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	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
						4,852 540	0	1,062	3,974 908	878,694	0	0	0	878,694
757	HERBALIFE LTD	G4412G101		5/27/2010	7/31/2014	11 887		0	4 904	6 983	0	0	0	6 983
758	HERBALIFE LTD	G4412G101		5/28/2010	7/31/2014	22 948		0	9 480	13 468	0	0	0	13 468
759	HERBALIFE LTD	G4412G101		9/13/2012	7/31/2014	3 907		0	3 613	294	0	0	0	294
760	HERBALIFE LTD	G4412G101		11/5/2012	7/31/2014	65 489		0	58 424	7 065	0	0	0	7 065
761	MARVELL TECHNOLOGY GROUP	G5876H105		6/3/2013	3/18/2015	167 527		0	115 121	52 406	0	0	0	52 406
762	FHLMC POOL #J04827 5 500% 5/01/22	3128PGLG6		6/20/2007	7/15/2014	294		0	292	2	0	0	0	2
763	FHLMC POOL #J04827 5 500% 5/01/22	3128PGLG6		6/20/2007	8/15/2014	47		0	46	1	0	0	0	1
764	FHLMC POOL #J04827 5 500% 5/01/22	3128PGLG6		6/20/2007	9/15/2014	288		0	285	3	0	0	0	3
765	FHLMC POOL #J04827 5 500% 5/01/22	3128PGLG6		6/20/2007	10/15/2014	47		0	47	0	0	0	0	0
766	FHLMC POOL #A40746 5 500% 12/01/3	3128K0ZK2		12/12/2005	4/15/2015	18		0	18	0	0	0	0	0
767	FHLMC POOL #A40746 5 500% 12/01/3	3128K0ZK2		12/12/2005	5/15/2015	18		0	18	0	0	0	0	0
768	FHLMC POOL #A40746 5 500% 12/01/3	3128K0ZK2		12/12/2005	6/15/2015	609		0	602	7	0	0	0	7
769	COCA COLA CO	191216100		8/18/2014	6/29/2015	596		0	621	-25	0	0	0	-25
770	FHLMC POOL #A50327 6 000% 7/01/36	3128KCLG0		7/20/2006	8/15/2014	626		0	620	6	0	0	0	6
771	FHLMC POOL #A47828 3 500% 8/01/35	3128K8VV5		2/20/2015	4/15/2015	164		0	172	-8	0	0	0	-8
772	FHLMC POOL #A47828 3 500% 8/01/35	3128K8VV5		2/20/2015	5/15/2015	170		0	179	-9	0	0	0	-9
773	FHLMC POOL #A50327 6 000% 7/01/36	3128KCLG0		7/20/2006	9/15/2014	19		0	19	0	0	0	0	0
774	FHLMC POOL #A47828 3 500% 8/01/35	3128K8VV5		2/20/2015	6/15/2015	173		0	182	-9	0	0	0	-9
775	FHLMC POOL #A50327 6 000% 7/01/36	3128KCLG0		7/20/2006	7/15/2014	1 082		0	1 070	12	0	0	0	12
776	FHLMC POOL #A50327 6 000% 7/01/36	3128KCLG0		7/20/2006	10/15/2014	21		0	21	0	0	0	0	0

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

										157,259	0	0
	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
1	Wells Fargo Bank N A Trust Tax D	X	1 W 4th St 4th Floor MAC D4000-041	Winston Salem	NC	27101-3818		Trustee	4 00	157,259		

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	11/12/2014	2	7,891
3	Second quarter estimated tax payment	12/9/2014	3	7,892
4	Third quarter estimated tax payment	3/11/2015	4	7,891
5	Fourth quarter estimated tax payment	6/10/2015	5	3,000
6	Other payments		6	
7	Total		7	26,674

Part XIII, Line 2a, Column C (990-PF) - Prior Year Undistributed Income

1	Distributable amounts for 2013 that remained undistributed at the beginning of the 2014 tax year	1	637,076
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	637,076