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Form **990-PF****Return of Private Foundation**

OMB No 1545-0052

Department of the Treasury
Internal Revenue Service

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

2014

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

Open to Public Inspection

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

Name of foundation THE 1994 CHARLES B DEGENSTEIN FDN			A Employer identification number 23-7792979	
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N A - P O Box 185			B Telephone number (see instructions) (215) 553-3344	
City or town Pittsburgh	State PA	ZIP code 15230-0185		
Foreign country name Foreign province/state/county Foreign postal code			C If exemption application is pending, check here ☐	
G Check all that apply: ☐ Initial return ☐ Final return ☐ Address change ☐ Initial return of a former public charity ☐ Amended return ☐ 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) \$ 93,754,955			F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	
J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____				

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))		(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)	350			
	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	1,954,747	1,888,314		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	5,874,859			
	b Gross sales price for all assets on line 6a 41,796,822				
	7 Capital gain net income (from Part IV, line 2)		5,874,859		
	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)	69,932	68,599			
12 Total. Add lines 1 through 11	7,899,888	7,831,772	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	783,604	448,656		313,441
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)				
	c Other professional fees (attach schedule)				
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	182,467	38,427		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	249,192	22,190		227,000
	24 Total operating and administrative expenses. Add lines 13 through 23	1,215,263	509,273	0	540,441
	25 Contributions, gifts, grants paid	5,051,611			5,051,611
26 Total expenses and disbursements. Add lines 24 and 25	6,266,874	509,273	0	5,592,052	
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements	1,633,014				
b Net investment income (if negative, enter -0-)		7,322,499			
c Adjusted net income (if negative, enter -0-)			0		

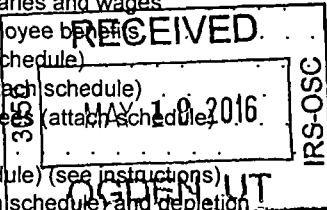
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Form 990-PF (2014)

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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	737,054	1,286,301	1,286,301
	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)	78,189,042	78,068,253	92,468,654	
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)	78,926,096	79,354,554	93,754,955	
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	78,926,096	79,354,554	
	28 Paid-in or capital surplus, or land, bldg, and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds	78,926,096	79,354,554	
30 Total net assets or fund balances (see instructions)	78,926,096	79,354,554		
31 Total liabilities and net assets/fund balances (see instructions)	78,926,096	79,354,554		

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	78,926,096
2 Enter amount from Part I, line 27a	2	1,633,014
3 Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	384,340
4 Add lines 1, 2, and 3	4	80,943,450
5 Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	1,588,896
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	79,354,554

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 Capital Gains Distributions				
b				
c				
d				
e				
(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				
c				
d				
e				
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				
c				
d				
e				
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	5,874,859	
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.

(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	5,161,438	101,607,094	0.050798
2012	5,263,079	88,479,641	0.059484
2011	4,505,909	87,244,106	0.051647
2010	4,420,519	91,151,990	0.048496
2009	4,591,648	97,781,075	0.046958
2 Total of line 1, column (d)		2	0.257383
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	0.051477
4 Enter the net value of noncharitable-use assets for 2014 from Part X, line 5		4	93,394,505
5 Multiply line 4 by line 3		5	4,807,669
6 Enter 1% of net investment income (1% of Part I, line 27b)		6	73,225
7 Add lines 5 and 6		7	4,880,894
8 Enter qualifying distributions from Part XII, line 4 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.		8	5,592,052

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	73,225	
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	73,225	
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	73,225	
6	Credits/Payments:			
a	2014 estimated tax payments and 2013 overpayment credited to 2014	6a	135,352	
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	135,352	
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	62,127	
11	Enter the amount of line 10 to be: Credited to 2015 estimated tax ☐ Refunded ☐	11	62,127	

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?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)? <i>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</i>		X
c Did the foundation file Form 1120-POL for this year?		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? <i>If "Yes," attach a detailed description of the activities.</i>		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? <i>If "Yes," attach a conformed copy of the changes</i>		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	X	
b If "Yes," has it filed a tax return on Form 990-T for this year?	X	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>		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?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col (c), and Part XV</i>	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 <i>General Instruction G</i> ? <i>If "No," attach explanation</i>	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)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	
Website address ▶ N/A				
14	The books are in care of ▶ BNY MELLON, N.A. Telephone no ▶ (215) 553-3344			
Located at ▶ P.O. BOX 185, PITTSBURGH, PA ZIP+4 ▶ 15230-0185				
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 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	Yes	No
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)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	X
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)? ☐ Yes ☒ No
- 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? ☐ Yes ☐ No
- If "Yes," attach the statement required by Regulations section 53.4945–5(d). N/A
- 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? ☐ Yes ☒ No
- If "Yes" to 6b, file Form 8870
- 7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No
- b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No

5b	N/A	
6b		X
7b	N/A	

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N A P O Box 185 Pittsburgh, PA 15230-0185	TRUSTEE SEE ATTACHED	400,663	NONE	NONE
BNY Mellon, N A P O Box 185 Pittsburgh, PA 15230-0185	FEE REIMBURSEMENT	-223,985	N/A	N/A
JEFFREY APFELBAUM C/O APFELBAUM, ET AL 43 SOUTH SUNBURY, PA 1	CO-TRUSTEE 25-30	303,463	NONE	NONE
MICHAEL M. APFELBAUM C/O APFELBAUM, ET AL 43 SOUTH SUNBURY, PA 1	CO-TRUSTEE 25-30	303,463	NONE	NONE

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

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

Total number of other employees paid over \$50,000

NONE

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3 Five highest-paid independent contractors for professional services** (see instructions). If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		

Total number of others receiving over \$50,000 for professional services

▶ NONE

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

Expenses

1	NONE	
2		
3		
4		

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.

Amount

1	NONE	
2		
All other program-related investments. See instructions.		
3	NONE	

Total. Add lines 1 through 3

▶ NONE

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	93,744,311
b	Average of monthly cash balances	1b	1,072,445
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	94,816,756
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	94,816,756
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	1,422,251
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	93,394,505
6	Minimum investment return. Enter 5% of line 5	6	4,669,725

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	4,669,725
2a	Tax on investment income for 2014 from Part VI, line 5	2a	73,225
b	Income tax for 2014. (This does not include the tax from Part VI.)	2b	50
c	Add lines 2a and 2b	2c	73,275
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	4,596,450
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	4,596,450
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	4,596,450

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	5,592,052
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	5,592,052
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	73,225
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	5,518,827

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				4,596,450
2 Undistributed income, if any, as of the end of 2014:				
a Enter amount for 2013 only			0	
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	187,162			
d From 2012	934,095			
e From 2013	159,835			
f Total of lines 3a through e	1,281,092			
4 Qualifying distributions for 2014 from Part XII, line 4 ▶ \$ 5,592,052				
a Applied to 2013, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2014 distributable amount				4,596,450
e Remaining amount distributed out of corpus	995,602			
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	2,276,694			
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				0
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	2,276,694			
10 Analysis of line 9:				
a Excess from 2010				
b Excess from 2011	187,162			
c Excess from 2012	934,095			
d Excess from 2013	159,835			
e Excess from 2014	995,602			

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)

2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

Tax year	Prior 3 years			(e) Total
(a) 2014	(b) 2013	(c) 2012	(d) 2011	
				0
b 85% of line 2a				0
c Qualifying distributions from Part XII, line 4 for each year listed				0
d Amounts included in line 2c not used directly for active conduct of exempt activities				0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c				0
3 Complete 3a, b, or c for the alternative test relied upon:				
a "Assets" alternative test—enter:				
(1) Value of all assets				0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)				0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed				0
c "Support" alternative test—enter:				
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)				0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)				0
(3) Largest amount of support from an exempt organization				0
(4) Gross investment income				0

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

- 1 Information Regarding Foundation Managers:**
- a** List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000) (See section 507(d)(2))

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

- c** Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

Part XV **Supplementary Information** (continued)**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> See Attached Statement				
Total				3a 5,051,611
b <i>Approved for future payment</i> NONE				
Total				3b NONE

Enter gross amounts unless otherwise indicated

Part XIV-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	1,954,747	
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	5,874,859	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a <u>PARTNERSHIP INCOME</u>	900099	1,333	30	69,932	
b _____					
c _____					
d _____					
e _____					
12 Subtotal. Add columns (b), (d), and (e)		1,333		7,899,538	0
13 Total. Add line 12, columns (b), (d), and (e)				13	7,900,871

(See worksheet in line 13 instructions to verify calculations)

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

[illegible]

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

- | | | |
|---|--|----|
| 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 |
| | (2) Other assets | 1a |
| b | Other transactions | |
| | (1) Sales of assets to a noncharitable exempt organization | 1b |
| | (2) Purchases of assets from a noncharitable exempt organization | 1b |
| | (3) Rental of facilities, equipment, or other assets | 1b |
| | (4) Reimbursement arrangements | 1b |
| | (5) Loans or loan guarantees | 1b |
| | (6) Performance of services or membership or fundraising solicitations | 1b |
| c | Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1 |
| 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. | |

	Yes	No
1a(1)		X
1a(2)		X
1b(1)		X
1b(2)		X
1b(3)		X
1b(4)		X
1b(5)		X
1b(6)		X
1c		X

[illegible]

- 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

5/13/2016
Date

VICE PRESIDENT
Title

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

**Paid
Preparer
Use Only**

Print/Type preparer's name

Shawn P Hanlon

Preparer's signature

2010 cm

Date

5/13/2016

Check ☒ if self-employed

PTIN

P00965923

Firm's name ► PRICEWATERHOUSECOOPERS LLP

Firm's EIN ▶ 13-4008324

Firm's address ► 600 GRANT STREET, PITTSBURGH, PA 15219

Phone no	(412) 355-6000
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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year

Recipient(s) paid during the year

Name

MONTOUR COUNTY HISTORICAL SOCIETY

Street

PO BOX 8

City

DANVILLE

State

PA

Zip Code

17821

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

25,000

Name

HAVEN MINISTRIES INC

Street

1043 S FRONT STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

35,000

Name

LUZERNE COUNTY COMMUNITY

Street

1333 S PROSPECT ST

City

NANTICOKE

State

PA

Zip Code

18634

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

4,500

Name

2006 EDWARD S ROSENBLUM FOUNDATION

Street

43 S 5TH ST

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PF

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

765,000

Name

PENNSYLVANIA WATERSHEDS

Street

9697 LOOP ROAD

City

ALEXANDRIA

State

PA

Zip Code

16611

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

72,500

Name

PENN STATE - NORTHUMBERLAND COUNTY COOP

Street

443 PLUM CREEK ROAD

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

4,520

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

Recipient(s) paid during the year

Name

SHIKELLAMY SCHOOL DISTRICT

Street

200 ISLAND BOULEVARD

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

70,611

Name

BUCKNELL UNIVERSITY

Street

701 MOORE AVE

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

82,500

Name

THE WENDER-WEIS FOUNDATION

Street

555 BRYANT STREET., #300

City

PALO ALTO

State

CA

Zip Code

94301

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

15,500

Name

WYOMING SEMINARY

Street

201 N SPRAGUE AVENUE

City

KINGSTON

State

PA

Zip Code

18704

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

243,000

Name

NORTHUMBERLAND COUNTY AVIATION ACADEMY

Street

PO BOX 94

City

PAXINOS

State

PA

Zip Code

17860

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

60,000

Name

SULLIVAN COUNTY ACTION, INC

Street

PO BOX 1

City

LAPORTE

State

PA

Zip Code

18628

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

7,500

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

Recipient(s) paid during the year

Name

SALVATION ARMY

Street

40 S. FOURTH STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

42,000

Name

EOS THERAPEUTIC RIDING CENTER

Street

288 DAHL ROAD

City

BLOOMSBURG

State

PA

Zip Code

17815

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

THE BLOOMSBURG UNIVERSITY FDN, INC

Street

400 E. SECOND STREET

City

BLOOMSBURG

State

PA

Zip Code

17815

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

100,000

Name

CHESAPEAKE CONSERVANCY, INC

Street

716 GIDDINGS AVENUE

City

ANNAPOLIS

State

MD

Zip Code

21401

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

25,000

Name

NORTHUMBERLAND COUNTY CHILDREN AND YOUTH SERVICES

Street

322 N. 2ND STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

DONALD HEITER COMMUNITY CENTER

Street

100 NORTH FIFTH STREET

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

15,000

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

Recipient(s) paid during the year

Name

MONTGOMERY TOWNSHIP FIRE COMPANY

Street

195 RUPERT DRIVE

City

BLOOMSBURG

State

PA

Zip Code

17815

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

2,000

Name

UNION COUNTY CHILDREN & YOUTH SERVICES

Street

1610 INDUSTRIAL BLVD

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

WOMEN'S LEADERSHIP COUNCIL

Street

335 MARKET STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

10,000

Name

LAUREL HOUSE

Street

PO BOX 764

City

NORRISTOWN

State

PA

Zip Code

19404

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

25,000

Name

PET ADOPTION LEAGUE OF NEW YORK, INC

Street

30 COBBLER LANE

City

DIX HILLS

State

NY

Zip Code

11746

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

NORTHUMBERLAND COUNTY HISTORICAL SOCIETY, INC

Street

1150 N FRONT ST

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

100,000

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

Recipient(s) paid during the year

Name

BOROUGH OF NORTHUMBERLAND

Street

175 ORANGE STREET

City

NORTHUMBERLAND

State

PA

Zip Code

17857

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,736

Name

NICHOLAS WOLFF FOUNDATION, INC

Street

58 CAMP VICTORY ROAD

City

MILVILLE

State

PA

Zip Code

17846-9141

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

1,832

Name

SUN P.E.T.S, INC

Street

P.O BOX 64

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

30,000

Name

CSCF-SNYDER COUNTY

Street

713 BRIDGE STREET

City

SELINSGROVE

State

PA

Zip Code

17870

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

10,000

Name

NORTHCENTRAL PA CONSERVANCY

Street

330 GOVERNMENT PL

City

WILLIAMSPORT

State

PA

Zip Code

17701

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

30,000

Name

PRIESTLEY-FORSYTH MEMORIAL LIBRARY

Street

100 KING STREET

City

NORTHUMBERLAND

State

PA

Zip Code

17857

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

2,598

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

Recipient(s) paid during the year

Name

BEST BUDDIES INTERNATIONAL, INC

Street

100 SE SECOND STREET, SUITE 2200

City

MIAMI

State

FL

Zip Code

33131

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

UNION COUNTY HISTORICAL SOCIETY

Street

103 S 2ND STREET

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

2,296

Name

GREATER SUSQUEHANNA VALLEY YMCA

Street

1150 N 4TH STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

466,442

Name

GRANT TO CITY OF SUNBURY - SUMMER INTERNS 2014

Street

225 MARKET STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

14,756

Name

EVANGELICAL COMMUNITY HOSPITAL

Street

1 HOSPITAL DR

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

97,299

Name

BOROUGH OF SELINGROVE

Street

ONE NORTH HIGH STREET

City

SELINGROVE

State

PA

Zip Code

17870

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

7,966

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

Recipient(s) paid during the year

Name

MERRIL W LINN LAND & WATERWAYS

Street

P.O.BOX 501

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

10,000

Name

GEISINGER HEALTH SYSTEMS FOUNDATION

Street

100 N ACADEMY AVENUE

City

DANVILLE

State

PA

Zip Code

17822

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

225,000

Name

SUSQUEHANNA UNIVERSITY

Street

514 UNIVERSITY AVE

City

SELINGSGROVE

State

PA

Zip Code

17870

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

1,095,000

Name

PENNSYLVANIA STATE UNIVERSITY

Street

150 S COLLEGE ST

City

CARLISLE

State

PA

Zip Code

17013

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

350,000

Name

SUSQUEHANNA VALLEY CHORALE

Street

P O BOX 172

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

SNYDER COUNTY LIBRARY

Street

1 N HIGH STREET

City

SELINGSGROVE

State

PA

Zip Code

17870

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

23,343

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

Recipient(s) paid during the year

Name

4 PAWS FOR ABILITY INC

Street

253 DAYTON AVENUE

City

XENIA

State

OH

Zip Code

45385

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

1,000

Name

DANVILLE RONALD MCDONALD HOUSE, INC

Street

P O BOX 300

City

DANVILLE

State

PA

Zip Code

17821

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

MILTON PUBLIC LIBRARY

Street

541 BROADWAY ST

City

MILTON

State

PA

Zip Code

17847

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

30,000

Name

BLOOMSBURG PUBLIC LIBRARY

Street

225 MARKET STREET

City

BLOOMSBURG

State

PA

Zip Code

17815

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

THE LINE MOUNTAIN SCHOOL DISTRICT

Street

185 LINE MOUNTAIN ROAD

City

HERNDON

State

PA

Zip Code

17830

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPEARATING EXPENSES

Amount

10,000

Name

WEST END LIBRARY INC

Street

P O BOX 111

City

LAURELTON

State

PA

Zip Code

17835

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

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

Recipient(s) paid during the year

Name

THOMAS BEAVER FREE LIBRARY

Street

201 EAST FRONT STREET

City

DANVILLE

State

PA

Zip Code

17821

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

MOUNT CARMEL PUBLIC LIBRARY

Street

30 S. OAK STREET

City

MOUNT CARMEL

State

PA

Zip Code

17851

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

SUNBURY'S REVITALIZATION, INC

Street

249 MARKET STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

15,000

Name

NORTHUMBERLAND COUNTY

Street

2ND AND MARKET STREETS

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

SPECIAL OLYMPICS PENNSYLVANIA, INC

Street

P O BOX 342

City

WEST MILTON

State

PA

Zip Code

17886

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

8,000

Name

WEST BEAVER TOWNSHIP VETERANS

Street

25 EAST OHIO ST

City

MCCLURE

State

PA

Zip Code

17841

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

25,000

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

Recipient(s) paid during the year

Name

JOHN R KAUFMAN, JR PUBLIC LIBRARY

Street

40 S. FIFTH STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

THE WILLS-EYE HOSPITAL

Street

840 WALNUT STREET

City

PHILADELPHIA

State

PA

Zip Code

19107

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

50,000

Name

MEMORIAL LIBRARY

Street

500 MARKET STREET

City

MIFFLINBURG

State

PA

Zip Code

17844

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

30,000

Name

SELINGROVE AREA MEALS ON WHEELS

Street

30 ROME COURT

City

SHAMOKIN

State

PA

Zip Code

17876

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

1,000

Name

MONTGOMERY HOUSE, INC

Street

20 CHURCH STREET

City

MCEWENSVILLE

State

PA

Zip Code

17749

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

PRIESTLEY FORSYTH MEMORIAL LIBRARY

Street

100 KING STREET

City

MORTHUMBERLAND

State

PA

Zip Code

17857

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

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

Recipient(s) paid during the year

Name

ST PAULINE VISINTAINER RELIGIOUS FDN

Street

P O BOX 115

City

KULPMONT

State

PA

Zip Code

17834

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

2,500

Name

SHAMOKIN & COAL TOWNSHIP

Street

210 E INDEPENDENCE ST

City

SHAMOKIN

State

PA

Zip Code

17872

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

THE CARL AND EMILY WELLER CENTER

Street

1401 N CEDAR CREST BLVD SUITE 100

City

ALLENTOWN

State

PA

Zip Code

18104

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

SUNCOM INDUSTRIES INC.

Street

128 WATER STREET

City

NORTHUMBERLAND

State

PA

Zip Code

17857

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

15,000

Name

LITTLE SHAMOKIN CREEK WATERSHED

Street

441 PLUM CREEK ROAD

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

161,500

Name

CENTRAL PENNSYLVANIA ROWING ASSOCIATION

Street

P.O. BOX 21

City

SHAMOKIN

State

PA

Zip Code

17876

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

81,500

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

Recipient(s) paid during the year

Name

TA-TA TROT, INC.

Street

456 SECOND STREET

City

NORTHUMBERLAND

State

PA

Zip Code

17857

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

10,000

Name

KINGS COLLEGE

Street

133 N. RIVER STREET

City

WILKES BARRE

State

PA

Zip Code

18711

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

10,000

Name

LYCOMING COLLEGE

Street

700 COLLEGE PL

City

WILLIAMSPORT

State

PA

Zip Code

17701

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

25,000

Name

NORTHEASTERN PA EDUCATIONAL TELEVISION

Street

100 WVIA WAY

City

PITTSBURGH

State

PA

Zip Code

15201

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

25,000

Name

CAMP ENERGY, INC.

Street

171 OXFORD DRIVE

City

LEWISBURG

State

PA

Zip Code

17033

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

10,000

Name

ACTORS COMPANY THEATRE, INC.

Street

900 BROADWAY, SUITE 905

City

NEW YORK

State

NY

Zip Code

10003

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

9,000

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

Recipient(s) paid during the year

Name

CENTRAL SUSQUEHANNA SIGHT SERVICES, INC

Street

348 MARKET STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

10,000

Name

A COMMUNITY CLINIC, INC.

Street

344 MARKET STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

75,000

Name

DANVILLE AREA LITTLE LEAGUE

Street

P.O. BOX 224

City

DANVILLE

State

PA

Zip Code

17821

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

20,000

Name

CAMP VICTORY

Street

P.O. BOX 810

City

MILLVILLE

State

PA

Zip Code

17846

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

7,500

Name

PENNS VALLEY CONSERVATION ASSOC

Street

P.O. BOX 165

City

AARONSBURG

State

PA

Zip Code

16820

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

500

Name

BECKONING CAT PROJECT

Street

1417 EAST THIRD STREET

City

WILLIAMSPORT

State

PA

Zip Code

17701

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

15,000

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

Recipient(s) paid during the year

Name

BLOOMSBURG LITTLE LEAGUE, INC

Street

123 HUNT CLUB DRIVE

City

BLOOMSBURG

State

PA

Zip Code

17815

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

LOCK HAVEN UNIVERSITY

Street

401 N FAIRVIEW ST

City

LOCK HAVEN

State

PA

Zip Code

17745

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

10,000

Name

DRAGONFLY FOREST INC

Street

1100 E. HECTOR STREET

City

CONSHOHOCKEN

State

PA

Zip Code

19428

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,000

Name

BLOOMSBURG UNIVERSITY

Street

402 E 2ND STREET

City

BLOOMSBURG

State

PA

Zip Code

17815

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

25,000

Name

GETTYSBURG COLLEGE

Street

300 N WASHINGTON STREET

City

GETTYSBURG

State

PA

Zip Code

17325

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

2,500

Name

MARINE TOYS FOR TOTS FOUNDATION

Street

646 CAPTAIN BLOOM ROAD

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

6,000

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

Recipient(s) paid during the year

Name

DEGENSTEIN COMMUNITY LIBRARY

Street

40 S. 5TH STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

5,712

Name

THE ARC SUSQUEHANNA VALLEY

Street

P O BOX 892

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

12,500

Name

FAMILY PLANNING SERVICES OF SNYDER, UNION & NORTHUMBERLAND COUNTIES

Street

4612 WESTBRANCH HIGHWAY

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

15,000

Name

MOUNT SINAI HOSPITAL

Street

555 W 57TH STREET

City

NEW YORK

State

NY

Zip Code

10019

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

2,500

Name

NATIONAL MULTIPLE SCLEROSIS SOCIETY

Street

2040 LINGLESTOWN ROAD

City

HARRISBURG

State

PA

Zip Code

17110

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

2,500

Name

RALPHO TOWNSHIP PUBLIC LIBRARY, INC

Street

32 S MARKET STREET

City

ELYSBURG

State

PA

Zip Code

17824

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

25,000

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

Recipient(s) paid during the year

Name

NORTHUMBERLAND COUNTY CAREER AND TECHNOLOGY CENTER

Street

1700 W MONTGOMERY STREET

City

COAL TOWNSHIP

State

PA

Zip Code

17866

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

70,000

Name

SUSQUEHANNA RIVER VALLEY DENTAL

Street

335 MARKET STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

2,500

Name

HABITAT FOR HUMANITY

Street

2138 RT 522

City

SELINGROVE

State

PA

Zip Code

17870-0064

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

2,500

Name

PA SOCIETY FOR THE PREVENTION PA SOCIETY FOR THE PREVENTION

Street

350 EAST BRIE AVE

City

PHILADELPHIA

State

PA

Zip Code

19134

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

2,500

Name

APEX ART CURATORIAL PROGRAM, INC

Street

291 CHURCH ST.

City

NEW YORK

State

NY

Zip Code

10013

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

12,000

Name

UNION COUNTY VETERANS'

Street

P O BOX 544

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

1,500

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

Recipient(s) paid during the year

Name

UNITED CEREBRAL PALSY OF CENTRAL PA

Street

925 LINDA LANE

City

CAMP HILL

State

PA

Zip Code

17011

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

1,000

Name

NORTH PENN LEGAL SERVICES

Street

559 MAIN STREET

City

BETHLEHEM

State

PA

Zip Code

18018

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

1,000

Name

SUNBURY RECREATIONAL ACTIVITIES

Street

225 MARKET STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

1,000

Name

SPREADING ANTLERS CHILDREN'S FDN

Street

26 S SECOND STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

14,500

Name

WEST SNYDER RECREATION ASSOCIATION

Street

67 ELM STREET

City

BEAVER SPRINGS

State

PA

Zip Code

17812

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

2,000

Name

DONALD L HEITER COMMUNITY CENTER

Street

100 NORTH FIFTH STREET

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING EXPENSES

Amount

15,000

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

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	Totals			Net Gain or Loss
									Capital Gains/Losses	Gross Sales	Cost, Other Basis and Expenses	
	Long Term CG Distributions								1,462,415	1,462,415	0	1,462,415
	Short Term CG Distributions								40,334,407	40,334,407	35,921,963	4,412,444
1								40,334,407	Gross Sales	Cost or Other Basis	Expense of Sale and Cost of Improvements	Net Gain or Loss
									35,921,963	35,921,963	Depreciation	4,412,444

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

		69,932	68,599	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OTHER INCOME	13,724	13,724	
2	NET INCOME MELLON PRIVATE EQUITY IV	11,387	11,387	
3	NET INCOME MELLON PRIVATE EQUITY V	1,067	1,067	
4	NET INCOME MELLON PRIVATE EQUITY VI	-2,602	-2,602	
5	NET INCOME MELLON PRIVATE EQUITY VII	-276	-276	
6	NET INCOME SIGULER GUFF	41,538	41,538	
7	NET INCOME FROM ALCENTRA III	5,094	5,094	
8	UBTI INCOME		-1,333	

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

		182,467	38,427	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES WITHHELD	38,427	38,427		
2	PY EXCISE TAX DUE	8,688			
3	ESTIMATED EXCISE PAYMENTS	135,352			

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

		249,192	22,190	0	227,000
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	22,190	22,190		
2	MELLON PRIVATE EQUITY IV- EXPENSES	21,915			21,915
3	MELLON PRIVATE EQUITY V- EXPENSES	42,431			42,431
4	MELLON PRIVATE EQUITY VI- EXPENSES	40,966			40,966
5	MELLON PRIVATE EQUITY VII- EXPENSES	61,567			61,567
6	SIGULAR GUFF- EXPENSES	13,725			13,723
7	ALCENTRA MEZZANINE III- EXPENSES	6,855			6,855
8	FOUNDATION - PHONE BILLS	19,388			19,388
9	FOUNDATION - PROPERTY INSURANCE	5,845			5,845
10	FOUNDATION - WEBHOSTING EXPENSE	2,743			2,743
11	FOUNDATION - REPAIRS EXPENSE	624			624
12	FOUNDATION - CLEANING SERVICES	3,840			3,840
13	FOUNDATION - UTILITIES	4,918			4,918
14	FOUNDATION - MISC EXPENSES	2,185			2,185

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

		78,189,042		78,068,253		92,468,654	
Asset Description		Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year		
1				78,068,253	92,468,654		

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

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

1	PARTNERSHIP DISTRIBUTION	1	123,101
2	WASH SALE ADJUSTMENT	2	233
3	OPTIMA ASIA FUND FINAL PAYMENT	3	683
4	DEFERRED INCOME FROM WSC	4	1,814
5	EXELON CORP PRINCIPAL DIVIDEND INCOME	5	581
6	NEXTERA ENERGY PRINCIPAL DIVIDEND INCOME	6	600
7	ORGANIZATION EXPENSES - NON REPORTABLE	7	235,484
8	TAX COST BASIS ADJUSTMENT	8	21,844
9	Total	9	384,340

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

1	RETURN OF CAPITAL ADJUSTMENT	1	17,205
2	GAIN ON CY SALES NOT SETTLED AT YEAR END	2	977,206
3	PARTNERSHIP ADJUSTMENT	3	591,735
4	GRANT - REVERSED IN 2015 FISCAL YEAR	4	2,750
5	Total	5	1,588,896

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

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	19,514
3 Second quarter estimated tax payment	12/9/2014	3	19,514
4 Third quarter estimated tax payment	3/10/2015	4	19,514
5 Fourth quarter estimated tax payment	6/9/2015	5	76,810
6 Other payments		6	
7 Total		7	135,352

Attachment to Form 990PF Part VIII, Column (b) Title and Average Hours Per Week Devoted To Position

The compensation reported in column (b) paid to BNY Mellon, N.A. as Corporate Trustee is calculated based on market value and current fee schedule. It is not determined on an hourly basis. Corporate Trustee services include administrative responsibilities, grant requirements, recordkeeping, investment management, income collection, statement and accounting services, and regulatory reporting.

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

783,804											0
Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
1	BNY Mellon, N A	P O Box 185	Pittsburgh	PA	15230-0185		TRUSTEE	SEE ATTAC	400,863	NONE	NONE
2	BNY Mellon, N A	P O Box 185	Pittsburgh	PA	15230-0185		FEE	REIMBURS	-223,985	N/A	N/A
3	JEFFREY APFELBAUM	C/O APFELBAUM, ET AL 43 SOUTH	SUNBURY	PA	17801-2896		CO-TRUSTEE	25-30	303,463	NONE	NONE
4	MICHAEL M APFELBAUM	C/O APFELBAUM, ET AL 43 SOUTH	SUNBURY	PA	17801-2896		CO-TRUSTEE	25-30	303,463	NONE	NONE

CUSIP	DESCRIPTION	TRADE DATE	ACQUISITION DATE	UNITS	SALES PROCEEDS	FEDERAL COST	GAIN/LOSS AMOUNT
949746101	WELLS FARGO & CO NEW	7/17/2014	9/2/2010	110	574.76	2741.61	\$3,033.15
949746101	WELLS FARGO & CO NEW	7/17/2014	9/2/2010	460	2419.01	11488.04	\$12,660.97
949746101	WELLS FARGO & CO NEW	7/17/2014	9/2/2010	10	524.98	249.28	\$775.70
984332106	YAHOO INC	7/16/2014	11/5/2012	1440	49005.72	25019.57	\$23,986.15
219350105	CORNING INC COM	7/18/2014	1/17/2014	910	19705.07	17108.91	\$2,596.16
219350105	CORNING INC COM	7/18/2014	1/21/2014	1490	32264.34	27916.64	\$4,347.70
31620R402	FNFV GROUP	7/18/2014	12/10/2013	0.877	14.01	13.57	\$0.44
82481R106	SHIRE PHARMACEUTICALS GROUP	7/18/2014	6/4/2012	380	97826.9	31543.99	\$66,282.91
82481R106	SHIRE PHARMACEUTICALS GROUP	7/18/2014	5/13/2013	198	50972.96	18536.26	\$32,436.70
007565146	ADVANTAGE DYN TOTAL RET -Y	7/28/2014	3/11/2014	3267.974	50000	47651.3	\$2,348.70
05569M855	BNY MELLON EMERGING MKTS FD CL M SHS	7/28/2014	7/14/2010	21751.877	236007.86	215343.59	\$20,664.27
05569M855	BNY MELLON EMERGING MKTS FD CL M SHS	7/28/2014	12/29/2009	33547.663	363992.14	338831.4	\$25,160.74
233203421	DFA EMERG MKTS CORE EQUITY	7/28/2014	9/10/2012	377.32	8085.74	6972.87	\$1,116.87
233203421	DFA EMERG MKTS CORE EQUITY	7/28/2014	1/31/2014	8232.681	176508.7	150081.77	\$26,426.93
233203421	DFA EMERG MKTS CORE EQUITY	7/28/2014	6/10/2013	409.108	8711.28	7854.87	\$916.41
233203421	DFA EMERG MKTS CORE EQUITY	7/28/2014	3/8/2013	35.604	763.35	739.49	\$23.86
233203421	DFA EMERG MKTS CORE EQUITY	7/28/2014	12/12/2012	273.644	5866.93	5434.57	\$432.36
26188X403	DREYFUS GLOBAL EMRG MKTS-Y	7/28/2014	2/3/2014	6640.106	100000	83001.33	\$16,998.67
26203H508	DREYFUS RESEARCH GROWTH FD-Y	7/28/2014	7/28/2014	7072.136	100000	103323.91	\$-53,323.91
86271F552	DREYFUS US EQUITY FUND-Y	7/28/2014	10/19/2012	14903.129	300000	225931.44	\$74,068.56
22821R39	VERTUS EMERGING MKTS PROPR	7/28/2014	7/25/2013	523.051	100000	100000	\$0
675746309	OCVEN FINL CORP	8/5/2014	7/30/2013	370	9813.37	17591.13	\$-7,777.76
675746309	OCVEN FINL CORP	8/5/2014	7/26/2013	260	6895.88	12285.96	\$-5,390.08
675746309	OCVEN FINL CORP	8/5/2014	7/26/2013	490	12793.08	23154.32	\$-10,361.24
675746309	OCVEN FINL CORP	8/5/2014	7/25/2013	250	6527.08	11529.97	\$-5,002.89
675746309	OCVEN FINL CORP	8/5/2014	7/25/2013	420	10837.61	19370.36	\$-8,532.75
675746309	OCVEN FINL CORP	8/5/2014	2/24/2014	280	17225.07	10926.08	\$-5,701.01
675746309	OCVEN FINL CORP	8/5/2014	2/21/2014	640	16514.45	22984.19	\$-6,469.74
20030N101	COMCAST CORP NEW CL A	8/13/2014	12/16/2013	400	21641.72	19808.56	\$1,833.16
20030N101	COMCAST CORP NEW CL A	8/13/2014	1/13/2014	60	3246.26	3182.33	\$63.93
254687106	DISNEY (WALT) COMPANY HOLDING CO	8/13/2014	8/15/2011	420	36781.24	14084.57	\$22,696.67
412821108	HARLEY DAVIDSON INC	8/13/2014	8/16/2013	230	14306.46	13437.91	\$868.55
637071101	NATIONAL OILWELL INC	8/13/2014	2/13/2013	310	25489.1	19253.23	\$6,235.87
693656100	PVH CORP	8/13/2014	4/25/2014	78	8756.56	9535.19	\$-778.63
881624209	TEVA PHARMACEUTICAL INDS ADR	8/13/2014	9/26/2012	440	22443.72	17939.64	\$4,504.08
713448108	PEPSICO INC	8/13/2014	5/30/2014	270	24744.92	23800.18	\$944.74
369604103	GENERAL ELECTRIC CO	8/13/2014	10/10/2008	1010	25833.71	19149.6	\$6,684.11
369604103	GENERAL ELECTRIC CO	8/13/2014	10/16/2008	1030	26345.27	19535.19	\$6,810.08
369604103	GENERAL ELECTRIC CO	8/13/2014	1/28/2011	1820	46551.84	36889.58	\$9,662.26
369604103	GENERAL ELECTRIC CO	8/13/2014	8/20/2010	560	14323.64	8411.26	\$5,912.38
369604103	GENERAL ELECTRIC CO	8/13/2014	10/20/2008	980	25066.37	19404	\$5,662.37
261980759	DREYFUS PREM LT TRM HI YLD-R	8/22/2014	12/12/2013	43342.332	295594.7	292560.74	\$3,033.96
261980759	DREYFUS PREM LT TRM HI YLD-R	8/22/2014	5/28/2013	645.939	4405.3	4392.39	\$12.91

Y04865104	AVAGO TECHNOLOGIES LTD	8/29/2014	4/23/2014	370	30486.25	23807.47	\$6,678.78
Y04865104	AVAGO TECHNOLOGIES LTD	8/29/2014	9/20/2013	300	24718.56	12619.56	\$12,099.03
037833100	APPLE COMPUTER INC COM	9/2/2014	5/16/2014	273	28201.28	22902.07	\$5,299.21
037833100	APPLE COMPUTER INC COM	9/2/2014	6/5/2009	28	2892.44	578.62	\$2,313.82
595112103	MICRON TECHNOLOGY	9/2/2014	1/30/2014	250	7879.63	5874.3	\$2,005.33
595112103	MICRON TECHNOLOGY	9/2/2014	2/6/2014	1160	36561.47	28522.43	\$8,039.04
595112103	MICRON TECHNOLOGY	9/2/2014	1/30/2014	790	24899.62	18681.68	\$6,217.94
881624209	TEVA PHARMACEUTICAL INDS ADR	9/2/2014	9/26/2012	210	10968.12	8562.1	\$2,406.02
881624209	TEVA PHARMACEUTICAL INDS ADR	9/2/2014	1/18/2013	960	50199.98	36528.19	\$13,611.79
40412C101	HCA HOLDINGS INC	9/3/2014	6/4/2014	310	21566.84	16981.71	\$4,585.13
478160104	JOHNSON & JOHNSON COM	9/3/2014	4/8/2014	203	21053.57	19980.17	\$1,073.40
037833100	APPLE COMPUTER INC COM	9/4/2014	6/5/2009	360	35591.11	7439.46	\$28,151.65
Y04865104	AVAGO TECHNOLOGIES LTD	9/4/2014	9/20/2013	290	25119.82	12198.91	\$12,920.91
595112103	MICRON TECHNOLOGY	9/15/2014	1/27/2014	1620	48827.83	37244.61	\$11,583.22
31620R402	FNFV GROUP	9/16/2014	12/10/2013	89	1331.53	1377.57	\$46.04
31620R402	FNFV GROUP	9/17/2014	12/10/2013	101	1511.81	1563.31	\$51.50
261980759	DREYFUS PREM LT TRM HI YLD-R	9/18/2014	12/12/2013	3709	199	25000	\$37.09
31620R402	FNFV GROUP	9/18/2014	12/10/2013	1	14.96	15.48	\$0.52
86271F552	DREYFUS US EQUITY FUND-Y	9/18/2014	10/19/2012	12260	913	185875.44	\$64,124.56
87234N765	TCW EMERGING MARKETS INCOME FUND-I	9/18/2014	3/28/2013	448	514	4109.55	\$256.81
87234N765	TCW EMERGING MARKETS INCOME FUND-I	9/18/2014	2/28/2013	442	034	3797.07	\$292.90
87234N765	TCW EMERGING MARKETS INCOME FUND-I	9/18/2014	1/31/2013	436	635	3750.69	\$319.88
87234N765	TCW EMERGING MARKETS INCOME FUND-I	9/18/2014	4/30/2013	444	431	3817.66	\$312.26
87234N765	TCW EMERGING MARKETS INCOME FUND-I	9/18/2014	3/15/2012	1894	028	16269.7	\$402.65
87234N765	TCW EMERGING MARKETS INCOME FUND-I	9/18/2014	7/31/2012	430	608	3698.92	\$164.75
87234N765	TCW EMERGING MARKETS INCOME FUND-I	9/18/2014	8/31/2012	429	424	3688.75	\$194.36
87234N765	TCW EMERGING MARKETS INCOME FUND-I	9/18/2014	11/1/2012	423	876	3641.1	\$227.84
87234N765	TCW EMERGING MARKETS INCOME FUND-I	9/18/2014	9/28/2012	427	294	3674.67	\$280.86
87234N765	TCW EMERGING MARKETS INCOME FUND-I	9/18/2014	11/30/2012	422	51	3921.96	\$313.59
87234N765	TCW EMERGING MARKETS INCOME FUND-I	9/18/2014	12/28/2012	427	51	3959.86	\$287.55
87234N765	TCW EMERGING MARKETS INCOME FUND-I	9/18/2014	12/28/2012	2042	549	17545.5	\$1,373.79
87234N765	TCW EMERGING MARKETS INCOME FUND-I	9/18/2014	5/31/2013	461	394	3963.37	\$185.76
31620R402	FNFV GROUP	9/19/2014	12/9/2013	723	261	10277.31	\$625.85
31620R402	FNFV GROUP	9/19/2014	12/10/2013	314	739	4472.34	\$399.29
595112103	MICRON TECHNOLOGY	10/6/2014	1/27/2014	1330	42876.92	4871.63	\$12,299.56
595112103	MICRON TECHNOLOGY	10/6/2014	3/27/2014	820	26435.4	30577.36	\$8,198.11
595112103	MICRON TECHNOLOGY	10/6/2014	4/10/2014	1020	32883.05	22273.43	\$10,609.62
35671D857	FREEMONT-MCMORAN COPPER & GOLD INC CL B	10/7/2014	8/15/2011	700	22365.13	32539.43	\$10,174.30
35671D857	FREEMONT-MCMORAN COPPER & GOLD INC CL B	10/7/2014	4/3/2012	1220	36979.24	47504.6	\$8,525.36
637071101	NATIONAL-OILWELL INC	10/10/2014	2/13/2013	180	12722.95	11179.29	\$1,543.66
637071101	NATIONAL-OILWELL INC	10/10/2014	2/20/2013	660	46650.8	40594.59	\$6,056.21
00724F101	ADOBE SYS INC COM	10/14/2014	4/15/2014	440	26800.64	26810.7	\$10.06
00724F101	ADOBE SYS INC COM	10/16/2014	2/4/2013	10	609.11	382.55	\$226.56
00206R102	AT&T INC	10/16/2014	10/16/2008	410	13755.2	10057.46	\$3,697.74
00724F101	ADOBE SYS INC COM	10/16/2014	2/4/2013	230	14436.09	8798.72	\$5,637.37

05569M780	BNY MELLON S/T US GVT SECS FD CL M	10/17/2014	8/20/2013	8354 219	100000	100668 34	-\$668 34
05569M855	BNY MELLON EMERGING MKTS FD CL M SHS	10/17/2014	8/3/2009	22346 37	221451.53	200000	\$21,452.53
05569M855	BNY MELLON EMERGING MKTS FD CL M SHS	10/17/2014	7/14/2010	37137 011	368027 78	367656 41	\$371 37
05569M855	BNY MELLON EMERGING MKTS FD CL M SHS	10/17/2014	4/21/2009	30831.274	305537 93	197936.78	\$107,601.15
05569M855	BNY MELLON EMERGING MKTS FD CL M SHS	10/17/2014	12/20/2011	30775 152	304981 76	269898 08	\$35,083.68
23203421	DFA EMERG MKTS CORE EQUITY	10/17/2014	1/31/2014	19194 637	373335.69	349918 23	\$23,417.40
23203421	DFA EMERG MKTS CORE EQUITY	10/17/2014	5/15/2012	2656 263	51664 31	47547 11	\$4,117 20
26188X403	DREYFUS GLOBAL EMRG MKTS-Y	10/17/2014	2/3/2014	15646.731	225000	195584 14	\$29,415.86
87234N765	TCW EMERGING MARKETS INCOME FUND-I	10/17/2014	3/15/2012	23557 127	200000	207363 68	-\$7,363.68
92828T889	VIRTUS EMERGING MKTS OPPOR-I	10/17/2014	7/25/2013	19782.394	200000	198417 41	-\$1,582.59
G0408V102	AON CORP	10/20/2014	11/8/2011	340	27283 07	16676 15	\$10,606.92
G0408V102	AON CORP	10/20/2014	11/9/2011	1070	85861 43	52480 83	\$33,380.60
478160104	JOHNSON & JOHNSON COM	10/24/2014	4/8/2014	737	75783 59	72538 86	\$3,244 73
478160104	JOHNSON & JOHNSON COM	10/24/2014	4/11/2014	280	28791 6	27137 21	\$1,654.39
30303M102	FACEBOOK INC	10/29/2014	5/22/2014	390	29589 97	23800 37	\$5,789.60
30303M102	FACEBOOK INC	10/29/2014	5/2/2014	230	17450 5	14015 84	\$3,434.66
G6359F103	NABORS INDUSTRIES LTD COM	11/4/2014	3/25/2014	1790	21252 41	31882 74	-\$10,630.33
G6359F103	NABORS INDUSTRIES LTD COM	11/4/2014	3/27/2014	120	1976 97	2927 04	-\$950.07
G6359F103	NABORS INDUSTRIES LTD COM	11/5/2014	3/27/2014	1470	24532 29	35856 24	-\$11,323.95
G7945M107	SEAGATE TECHNOLOGY	11/6/2014	1/7/2014	945	59127 43	55590.66	\$3,536.77
G7945M107	SEAGATE TECHNOLOGY	11/7/2014	1/7/2014	675	41650 63	39707 62	\$1,943.01
G7945M107	SEAGATE TECHNOLOGY	11/7/2014	6/3/2014	270	16660 25	14501 3	\$2,158.95
001055102	AFLAC INC	11/18/2014	6/10/2014	110	6494 93	6967 6	-\$472.67
00206R102	AT&T INC	11/18/2014	10/16/2008	50	1785.56	1226 52	\$559.04
00287Y109	ABBOTT LABORATORIES	11/18/2014	6/19/2014	130	5681 41	5307 46	\$373.95
00287Y109	ABBOTT LABORATORIES	11/18/2014	7/18/2014	140	9256 87	7694 55	\$1,562.32
00724F101	ADORE SYS INC COM	11/18/2014	2/4/2013	80	5663 23	3060 42	\$2,602.81
015351109	ALEXION PHARMACEUTICALS INC	11/18/2014	2/4/2014	14	2693 7	2195 51	\$498.19
023135106	AMAZON COM INC	11/18/2014	5/2/2011	22	7158 91	4422 48	\$2,736.43
031162100	AMGEN INC	11/18/2014	9/16/2013	22	3571 43	2570 32	\$1,001.11
03524A108	ANHEUSER BUSCH INBEV SPN ADR	11/18/2014	4/14/2014	42	4682 13	4547 89	\$199.24
037833100	APPLE COMPUTER INC COM	11/18/2014	6/5/2009	188	21727 06	3885 05	\$17,842.01
09062X103	BIOMERIE INC	11/18/2014	2/4/2014	12	3665 94	3691 08	-\$25.14
110122108	BRISTOL MYERS SQUIBB CO COM	11/18/2014	5/24/2013	70	4106 95	3298 74	\$808.21
14040H105	CARDINAL HEALTH INC COM	11/18/2014	1/21/2014	110	8958 42	7998 77	\$959.65
14149Y108	CATERPILLAR INC	11/18/2014	6/5/2014	70	5679 82	4982 99	\$696.83
149123101	CATERPILLAR INC	11/18/2014	6/16/2010	50	5109 19	3217 41	\$1,891.78
150870103	CELANESE CORP DEL	11/18/2014	8/15/2011	90	5486 46	4054 96	\$1,431.50
151020104	CELGENCE CORP	11/18/2014	10/24/2014	52	5550 62	5346 76	\$203.86
15189T107	CENTERPOINT ENERGY INC	11/18/2014	6/11/2014	250	6151 41	5976 1	\$175.31
166764100	CHEVRONTXCO CORP	11/18/2014	4/30/2014	73	8445 33	9173 3	-\$727.97
20030N101	COMCAST CORP NEW CL A	11/18/2014	12/16/2013	140	7617 51	6933	\$684.51
22160K105	COSTCO WHSL CORP NEW	11/18/2014	8/15/2011	47	6539 99	3478 79	\$3,061.20
25179M103	DEVON ENERGY CORPORATION NEW	11/18/2014	6/16/2014	90	5812 25	7025 95	-\$1,213.70
25468T106	DISNEY (WALT) COMPANY HOLDING CO	11/18/2014	8/15/2011	60	5419 2	2012 08	\$3,407.12

260003108	DOVER CORPORATION	11/18/2014	3/5/2014	90	7272.92	7203.65	\$69.27
260543103	DOW CHEMICAL COMPANY COMMON	11/18/2014	10/7/2014	110	5728.25	5501.1	\$227.15
261980759	DREYFUS PREM LT TRM HI YLD-R	11/18/2014	12/12/2013	45385.779	300000	306354.01	\$6,354.01
285512109	ELECTRONIC ARTS	11/18/2014	7/18/2014	150	6422.89	5750.12	\$672.77
302311G102	EXXON MOBIL CORP	11/18/2014	6/18/2014	80	7603.44	8197.83	\$594.39
30303M102	FACEBOOK INC	11/18/2014	4/8/2014	70	5200.62	4085.57	\$1,115.05
30303M102	FACEBOOK INC	11/18/2014	5/2/2014	10	742.95	609.38	\$133.57
31620R303	FIN GROUP	11/18/2014	12/10/2013	190	5793.35	4794.93	\$998.42
375558103	GILEAD SCIENCES INC	11/18/2014	10/20/2011	17	9254.29	10099.56	\$845.27
38259P508	GOOGLE INC	11/18/2014	7/16/2014	2	1069.75	780.71	\$289.04
38259P706	GOOGLE INC	11/18/2014	4/19/2013	2	1069.75	788.36	\$281.39
40412C101	HCA HOLDINGS INC	11/18/2014	6/4/2014	80	5387.24	4382.38	\$1,004.86
406216101	HALLIBURTON COMPANY COM	11/18/2014	10/10/2014	120	5840.51	6632.51	\$792.00
412822108	HARLEY DAVIDSON INC	11/18/2014	8/16/2013	80	5512.04	4674.06	\$837.98
416515104	HARTFORD FIN SVCS GROUP INC COM	11/18/2014	10/20/2014	160	6480.18	5836.74	\$643.44
437076102	HOMER DEPOT INC USD 0.05	11/18/2014	8/15/2011	60	5792.38	1881.38	\$3,911.00
438516106	HONEYWELL INTL INC	11/18/2014	11/23/2005	80	7757.59	2958.6	\$4,798.99
452308109	ILLINOIS TOOL WORKS INC COM	11/18/2014	8/15/2014	70	6637.39	6075.53	\$561.86
458140100	INTEL CORPORATION	11/18/2014	9/4/2014	260	9054.82	9084.35	\$29.53
45866F104	INTERCONTINENTAL EXCHANGE GRO	11/18/2014	6/9/2014	45	9901.67	8582.96	\$1,318.71
46625H100	J P MORGAN CHASE & CO	11/18/2014	7/7/2014	140	8486.87	7928.49	\$558.38
478366107	JOHNSON CONTROLS INC	11/18/2014	8/15/2011	110	5535.29	3608.54	\$1,926.75
512807108	LAM RESH CORP COM	11/18/2014	10/29/2014	80	6349.63	6059.99	\$289.64
517834107	LAS VEGAS SANDS CORP	11/18/2014	8/15/2011	80	5080.4	3512.45	\$1,567.95
582839106	MEAD JOHNSON NUTRITION CO-A	11/18/2014	8/14/2014	68	6943.46	6427.31	\$516.15
58933Y105	MERCK & CO INC	11/18/2014	1/14/2014	120	7194.08	6296.12	\$897.96
609207105	MONDELEZ INTERNATIONAL INC	11/18/2014	8/15/2011	160	6195.38	3609.93	\$2,585.45
611740101	MONSTER BEVERAGE CORP	11/18/2014	1/13/2014	80	8781.91	5574.3	\$3,207.61
670346105	NUCOR CORP	11/18/2014	4/24/2013	90	4892.47	3921.35	\$971.12
693475105	PNC FINANCIAL SERVICES GROUP INC	11/18/2014	8/15/2011	70	6123.6	3333.26	\$2,790.34
693656100	PVH CORP	11/18/2014	6/21/2013	4	487.88	482.89	\$4.99
693656100	PVH CORP	11/18/2014	4/24/2014	39	4756.8	4720.66	\$36.14
713448108	PEPSICO INC	11/18/2014	5/15/2006	100	9807.5	5956.23	\$3,851.27
717081103	PRIZER INC COM	11/18/2014	7/7/2009	170	5202.23	2489.31	\$2,712.92
718171109	PHILIP MORRIS INTERNATIONAL	11/18/2014	11/4/2008	50	4362.5	2196	\$2,166.50
742718109	PROCTER & GAMBLE CO COM	11/18/2014	5/15/2006	50	4398	2766.01	\$1,631.99
79466L302	SALESFORCE COM INC	11/18/2014	6/16/2014	140	8762.68	7649.64	\$1,113.04
806857108	SCHLUMBERGER LIMITED COM	11/18/2014	10/10/2014	70	6679.39	6578.45	\$100.94
816851109	SEMPRA ENERGY	11/18/2014	8/15/2011	51	5639.56	2513.87	\$3,125.69
81762P102	SERVENOW INC	11/18/2014	8/29/2014	130	8448.77	7951.41	\$497.36
845467109	SOUTHWESTERN ENERGY CO	11/18/2014	9/28/2012	110	3643.59	3839.01	\$195.42
857471103	STATE ST CORP COM	11/18/2014	8/15/2011	120	9119.6	4188.85	\$4,930.75
86271F537	DREYFUS INTENATION STOCK-Y	11/18/2014	7/28/2014	13183.916	200000	207514.84	\$7,514.84
86271F552	DREYFUS US EQUITY FUND-Y	11/18/2014	12/23/2010	6289.049	129868.87	85405.29	\$44,463.58

86271F552	DREYFUS US EQUITY FUND-Y	11/18/2014	10/19/2012	5817 488	120131 13	88193 12	\$31,938 01
87234N765	TCW EMERGING MARKETS INCOME FUND-I	11/18/2014	3/15/2012	35671 819	300000	314004 32	\$14,004 32
883556102	THERMO ELECTRON CORP	11/18/2014	12/19/2013	40	4820 47	4287 53	\$532 94
887317303	TIME WARNER INC	11/18/2014	8/14/2014	70	5649 35	5304 43	\$344 92
901841102	TWITTER INC	11/18/2014	10/6/2014	110	4462 82	5933 51	\$1,470 69
907818108	UNION PACIFIC CORP	11/18/2014	8/15/2014	50	6040 96	5091 2	\$949 76
913017109	UNITED TECHNOLOGIES CORP	11/18/2014	8/15/2011	63	6861 93	4604 56	\$2,257 37
91913Y100	VALERO ENERGY CORP NEW	11/18/2014	6/25/2014	120	6020 5	6131 38	\$110 88
92343V104	VERIZON COMMUNICATIONS INC	11/18/2014	8/15/2011	40	2050 03	1400 72	\$649 31
949746101	WELLS FARGO & CO NEW	11/18/2014	9/2/2010	170	9066 92	4237 03	\$4,829 89
986498101	YUM BRANDS INC	11/18/2014	4/25/2014	90	6687 33	6978 95	\$791 62
G00838108	ACTAVIS PLC	11/18/2014	9/30/2013	24	6434 31	3456 24	\$2,978 07
G1151C101	ACCENTURE PLC IRELAND SHS CL A	11/18/2014	11/7/2014	80	6745 61	6675 94	\$69 67
G29183103	EATON CORP PLC	11/18/2014	11/30/2012	80	6071 44	4416 18	\$1,655 26
G47791101	INGERSOLL-RAND PLC	11/18/2014	2/16/2012	140	8800 48	4453 07	\$4,347 41
G4918T108	INVESCO LTD	11/18/2014	8/15/2011	1240	9569 07	4398 94	\$5,170 13
G5785G107	MALLINCKRODT PLC	11/18/2014	9/3/2014	60	5338 23	5071 59	\$266 64
G6359F103	NABORS INDUSTRIES LTD COM	11/18/2014	3/27/2014	160	2569 86	3902 72	\$1,332 86
H84989104	TE CONNECTIVITY LTD	11/18/2014	6/3/2014	90	5563 85	5435 15	\$128 70
Y0486S104	AVAGO TECHNOLOGIES LTD	11/18/2014	9/20/2013	90	8233 61	3785 87	\$4,447 74
166764100	CHEVRONTXACO CORP	11/20/2014	4/30/2014	428	49898 48	53783 21	\$3,884 73
254687106	DISNEY (WALT) COMPANY HOLDING CO	11/20/2014	8/15/2011	270	24077 04	9054 37	\$15,022 67
G6359F103	NABORS INDUSTRIES LTD COM	11/20/2014	3/24/2014	300	4887 19	7235 55	\$2,348 36
G6359F103	NABORS INDUSTRIES LTD COM	11/20/2014	4/9/2014	680	11077 63	16533 79	\$5,456 16
G6359F103	NABORS INDUSTRIES LTD COM	11/20/2014	4/10/2014	1260	20526 21	30401 41	\$9,875 20
G6359F103	NABORS INDUSTRIES LTD COM	11/20/2014	3/24/2014	210	3421 03	5080 15	\$1,659 12
G6359F103	NABORS INDUSTRIES LTD COM	11/20/2014	3/24/2014	200	3258 13	4811 8	\$1,553 67
G6359F103	NABORS INDUSTRIES LTD COM	11/20/2014	3/27/2014	430	7004 98	10488 56	\$3,483 58
611740101	MONSTER BEVERAGE CORP	11/24/2014	1/13/2014	238	25891 1	16583 56	\$9,307 54
816851109	SEMPRA ENERGY	11/24/2014	8/15/2011	225	24817 67	11090 61	\$13,727 06
25179M103	DEVON ENERGY CORPORATION NEW	12/10/2014	6/16/2014	820	44650 31	64014 2	\$19,363 89
25179M103	DEVON ENERGY CORPORATION NEW	12/11/2014	6/16/2014	310	16888 92	74700 49	\$7,311 57
25179M103	DEVON ENERGY CORPORATION NEW	12/11/2014	6/13/2014	510	27785	39777 65	\$11,992 65
582839106	MEAD JOHNSON NUTRITION CO-A	12/15/2014	6/19/2014	48	4607 87	4434 47	\$173 40
582839106	MEAD JOHNSON NUTRITION CO-A	12/15/2014	8/14/2014	192	18431 48	18147 71	\$283 77
609207105	MONDELEZ INTERNATIONAL INC	12/15/2014	8/15/2011	630	23124 65	14214 08	\$8,910 57
38259P508	GOOGLE INC	12/16/2014	7/16/2014	69	34478 45	40992 33	\$6,513 88
38259P508	GOOGLE INC	12/16/2014	6/23/2014	67	33479 07	38309 53	\$4,830 46
609207105	MONDELEZ INTERNATIONAL INC	12/18/2014	8/15/2011	2380	86833 57	53697 63	\$33,135 94
261949739	DREYFUS FLOATING RATE INC-Y	12/23/2014	3/10/2014	16194 332	200000	204534 42	\$4,534 42
86271F552	DREYFUS US EQUITY FUND-Y	12/23/2014	12/23/2010	9492 169	200000	128903 66	\$71,096 34
845467109	SOUTHWESTERN ENERGY CO	12/31/2014	9/28/2012	850	23206 02	29665 08	\$36,459 06
845467109	SOUTHWESTERN ENERGY CO	12/31/2014	12/6/2012	50	1365 06	1735 37	\$370 31
38259P706	GOOGLE INC	1/6/2015	4/17/2013	94	47446 88	36693 22	\$10,753 66
03524A108	ANHEUSER BUSCH INBEV SPN ADR	1/7/2015	4/14/2014	223	24426 86	24120 6	\$306 26

30231G102	EXXON MOBIL CORP	1/7/2015	6/18/2014	260	23529 56	26642 96	\$3,113.40
806857108	SCHLUMBERGER LIMITED COM	1/7/2015	10/10/2014	250	20294 16	23494 45	\$3,200.29
949746101	WELLS FARGO & CO NEW	1/7/2015	9/2/2010	390	20395 77	9720 24	\$10,675.53
949746101	WELLS FARGO & CO NEW	1/7/2015	9/2/2010	710	37130 76	17680 92	\$19,449.84
949746101	WELLS FARGO & CO NEW	1/7/2015	9/2/2010	160	8367 49	3970 77	\$4,396.72
015351109	ALEXION PHARMACEUTICALS INC	1/8/2015	2/4/2014	272	49960 24	42655 7	\$7,304.54
38259P508	GOOGLE INC	1/8/2015	6/23/2014	20	10119 86	11435 68	\$1,315.82
38259P508	GOOGLE INC	1/8/2015	6/16/2014	28	14167 8	15450 38	\$1,282.58
690071106	OUTFRONT MEDIA INC	1/8/2015	8/18/2014	0 8179	21 71	28 12	\$6.41
Y04865104	AVAGO TECHNOLOGIES LTD	1/8/2015	9/20/2013	240	24678 58	10095 65	\$14,582.93
611740101	MONSTER BEVERAGE CORP	1/13/2015	1/13/2014	212	24117 48	14711 91	\$9,345.57
40412C101	HCA HOLDINGS INC	1/20/2015	6/14/2014	510	34527 67	27937 64	\$6,590.03
40412C101	HCA HOLDINGS INC	1/21/2015	5/21/2014	530	36653 35	27863 21	\$8,790.14
40412C101	HCA HOLDINGS INC	1/21/2015	6/4/2014	350	24205 04	19172 89	\$5,032.15
857477103	STATE ST CORP COM	1/26/2015	8/15/2011	530	38144 16	18500 76	\$19,643.40
14149Y108	CARDINAL HEALTH INC COM	2/10/2015	6/5/2014	300	25395 91	21355 65	\$4,040.26
15189T107	CENTERPOINT ENERGY INC	2/13/2015	6/11/2014	310	6731 93	7410 36	\$678.43
15189T107	CENTERPOINT ENERGY INC	2/13/2015	9/28/2011	360	7817 72	6970 32	\$847.40
15189T107	CENTERPOINT ENERGY INC	2/17/2015	9/28/2011	1590	34353 39	30785 58	\$3,567.81
58933Y105	MERCK & CO INC	2/19/2015	1/14/2014	430	24911 16	22561 11	\$2,350.05
883556102	THERMO ELECTRON CORP	2/19/2015	12/18/2013	547	69730 34	57581 71	\$12,148.63
883556102	THERMO ELECTRON CORP	2/19/2015	12/19/2013	205	26132 94	21973 58	\$4,159.36
G0083B108	ACTAVIS PLC	2/19/2015	9/30/2013	88	25341 88	12672 88	\$12,669.00
46625H100	J P MORGAN CHASE & CO	2/25/2015	1/29/2014	970	59232 64	53781 55	\$5,451.09
46625H100	J P MORGAN CHASE & CO	2/25/2015	7/7/2014	390	23815 18	22086 52	\$1,728.66
46625H100	J P MORGAN CHASE & CO	2/25/2015	3/3/2009	1540	94039 45	33356 4	\$60,683.05
05569M855	BNY MELLON EMERGING MKTS FD CL M SHS	3/12/2015	4/21/2009	124931 967	1151872 73	802063 22	\$349,809.51
05569M855	BNY MELLON EMERGING MKTS FD CL M SHS	3/12/2015	12/22/2008	5219 878	48127 27	30118 7	\$18,008.57
26188X403	DREYFUS GLOBAL EMRG MKTS-Y	3/12/2015	12/26/2014	358 221	5083 16	5022 26	\$60.90
26188X403	DREYFUS GLOBAL EMRG MKTS-Y	3/12/2015	2/3/2014	41713 163	591909 78	521414 53	\$70,495.25
26203H508	DREYFUS RESEARCH GROWTH FD-Y	3/12/2015	3/10/2014	102441 895	1475163 29	1496676 09	\$21,512.80
26203H508	DREYFUS RESEARCH GROWTH FD-Y	3/12/2015	6/18/2014	3326 938	47907 91	46510 6	\$1,397.31
26203H508	DREYFUS RESEARCH GROWTH FD-Y	3/12/2015	12/18/2014	4575 815	65891 74	64518 99	\$1,372.75
86271F529	DREYFUS SELECT MGR S/C GR-Y	3/12/2015	4/16/2014	12062 726	300000	296988 94	\$3,011.06
86271F560	DREYFUS SELECT MGR S/C VL-Y	3/12/2015	4/16/2014	11019 879	255000	272086 33	\$17,086.33
00724F101	AODBE SYS INC COM	3/25/2015	2/4/2013	140	10279 74	5355 74	\$4,924.00
81762P102	SERVICENOW INC	3/25/2015	8/29/2014	140	10780 53	8563 06	\$2,217.47
Y04865104	AVAGO TECHNOLOGIES LTD	3/25/2015	9/20/2013	228	28542 08	9590 86	\$18,951.22
512807108	LAM RESH CORP COM	3/31/2015	10/6/2014	210	14683 88	15714 72	\$1,030.85
512807108	LAM RESH CORP COM	3/31/2015	10/29/2014	250	17480 8	18937 48	\$1,456.68
512807108	LAM RESH CORP COM	3/31/2015	10/6/2014	240	16781 57	17911 37	\$1,129.80
023135106	AMAZON COM INC	4/1/2015	5/2/2011	40	14798 63	8040 88	\$6,757.75
887317303	TIME WARNER INC	4/1/2015	11/20/2014	180	14853 74	14677 2	\$176.54
512807108	LAM RESH CORP COM	4/15/2015	10/14/2014	420	30435 03	28368 23	\$2,066.80

512807108	LAM RESH CORP COM	4/15/2015	10/6/2014	350	25362.53	26120.74	-5758.21
458140100	INTEL CORPORATION	4/21/2015	9/4/2014	1480	47834.2	51710.9	-5876.70
458140100	INTEL CORPORATION	9/15/2015	9/15/2014	90	2908.84	3114.25	-205.41
517834107	LAS VEGAS SANDS CORP	4/21/2015	8/15/2011	1400	77406.95	61467.9	\$15,939.05
G1151C101	ACCENTURE PLC IRELAND SHS CL A	4/21/2015	11/7/2014	270	25126.33	22531.31	\$2,595.02
22160K105	COSTCO WHSL CORP NEW	4/30/2015	8/15/2011	351	50340.23	25979.94	\$24,360.29
15189T107	CENTERPOINT ENERGY INC	5/6/2015	9/28/2011	2330	47314.91	45113.46	\$2,201.45
458140100	INTEL CORPORATION	5/7/2015	9/12/2014	2920	94147.54	100860.3	-6712.76
458140100	INTEL CORPORATION	9/15/2015	9/15/2014	500	16121.15	17301.4	-1180.25
857471103	STATE ST CORP COM	5/11/2015	8/15/2011	880	68869.03	30718.25	\$38,150.78
857471103	STATE ST CORP COM	5/13/2015	8/15/2011	940	72827.89	32812.68	\$40,015.21
05569M368	BNY MELLON CORP BOND-M	5/13/2015	2/20/2014	39246.468	503924.65	500000	\$3,924.65
05569M368	BNY MELLON CORP BOND-M	5/13/2015	3/10/2014	31421.837	403456.39	400000	\$3,456.39
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	8/29/2014	28.141	334.6	336.28	-1.68
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	9/30/2014	31.059	369.29	370.22	-0.93
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	10/31/2014	29.704	353.18	354.66	-1.48
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	11/28/2014	25.49	303.08	304.35	-1.27
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	12/15/2014	27.712	329.5	330.05	-0.55
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	1/30/2015	25.544	303.72	304.99	-1.27
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	2/27/2015	27.793	330.46	330.74	-0.28
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	3/31/2015	27.824	330.83	331.1	-0.27
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	4/30/2015	27.877	331.46	331.46	\$0.00
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	7/31/2014	33.763	401.4	403.13	-1.69
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	6/30/2014	33.645	400.04	402.73	-2.69
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	5/30/2014	30.761	365.75	368.83	-3.08
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	4/30/2014	58.611	696.88	702.16	-5.28
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	3/31/2014	53.721	638.74	643.04	-4.30
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	2/28/2014	90.232	1072.86	1083.69	-10.83
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	1/31/2014	90.082	1071.07	1082.79	-11.72
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	12/16/2013	107.901	1282.94	1298.05	-15.11
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	8/20/2013	24644.262	293020.28	296963.36	-3943.08
05569M780	BNY MELLON S/T US GVT SECS FD CL M	5/13/2015	8/30/2013	130.941	1556.89	1575.22	-18.33
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	11/30/2010	149.725	1900.01	1955.41	-55.40
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	12/16/2010	166.03	2106.97	2133.48	-26.56
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	1/31/2011	156.533	1986.4	2023.97	-37.57
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	2/28/2011	143.837	1825.29	1855.5	-30.21
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	3/31/2011	158.079	2006.02	2034.48	-28.46
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	4/29/2011	63.782	809.39	826.61	-17.22
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	5/31/2011	65.478	830.92	852.52	-21.60
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	6/30/2011	65.963	837.07	854.88	-17.81
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	7/29/2011	69.233	878.57	904.88	-26.31
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	8/31/2011	65.68	833.48	859.75	-26.27
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	9/30/2011	58.902	747.47	766.32	-18.85

05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	10/31/2011	60 706	770 36	792 21	-\$21 85
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	11/30/2011	61 188	776 48	794 22	-\$17 74
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	12/15/2011	60 83	771 93	791 41	-\$19 48
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	1/31/2012	56 981	723 09	749 87	-\$26 78
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	2/29/2012	49 783	631 75	654 65	-\$22 90
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	3/30/2012	61 251	777 28	801 77	-\$24 49
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	4/30/2012	57 376	728 1	755 07	-\$26 97
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	5/31/2012	59 322	752 8	781 27	-\$28 47
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	6/29/2012	53 973	684 92	709 74	-\$24 82
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	7/31/2012	49 981	634 26	662 25	-\$27 99
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	8/31/2012	50 045	635 07	663 6	-\$28 53
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	9/28/2012	46 398	588 79	615 7	-\$26 91
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	10/31/2012	52 103	661 19	690 88	-\$29 69
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	11/30/2012	50 31	638 43	667 61	-\$29 18
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	12/17/2012	92 49	1173 7	1219 02	-\$45 32
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	1/31/2013	41 669	528 78	547 12	-\$18 34
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	2/28/2013	37 801	479 69	498 22	-\$18 53
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	3/30/2013	61 024	651 04	682 28	-\$31 24
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	4/30/2013	54 874	696 35	724 89	-\$28 54
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	5/31/2013	48 138	610 87	626 27	-\$15 40
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	6/28/2013	41 21	522 95	527 08	-\$4 13
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	7/31/2013	47 101	597 71	603 37	-\$5 66
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	8/30/2013	45 507	577 48	579 31	-\$1 83
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	9/30/2013	41 398	525 34	529 89	-\$4 55
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	10/31/2013	41 304	524 15	530 76	-\$6 61
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	11/29/2013	41 436	525 82	531 63	-\$5 81
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	12/16/2013	216 405	2746 18	2746 17	\$0 01
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	1/31/2014	36 132	458 52	460 32	-\$1 80
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	2/28/2014	36 098	458 08	460 97	-\$2 89
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	3/31/2014	40 355	512 1	512 91	-\$8 81
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	4/30/2014	48 389	614 06	616 47	-\$2 41
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	5/30/2014	52 314	663 86	669 1	-\$5 24
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	6/30/2014	52 503	666 26	670 46	-\$4 20
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	7/31/2014	52 858	670 77	671 82	-\$1 05
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	8/29/2014	44 712	567 4	569 63	-\$2 23
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	9/30/2014	38 895	493 58	492 8	\$0 78
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	10/31/2014	38 831	492 77	493 54	-\$0 77
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	11/28/2014	38 858	493 11	494 28	-\$1 17
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	12/15/2014	39 069	495 79	495 01	\$0 78
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	1/30/2015	34 654	439 76	443 57	-\$3 81
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	2/27/2015	30 786	390 67	391 91	-\$1 24
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	3/31/2015	36 9	468 26	470 84	-\$2 58
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	4/30/2015	43 212	548 36	550 09	-\$1 73
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	8/20/2010	22583 021	286578 53	296966 72	-\$10 388 19
05569M814	BNY MELLON INTERMEDIATE BOND FD CL M	5/13/2015	8/31/2010	260 232	3302 34	3422 05	-\$119 71

261980759	DREYFUS PREM LT TRM HI YLD-R	5/13/2015	12/8/2014	184 223	1210 35	1195 61	\$14.74
261980759	DREYFUS PREM LT TRM HI YLD-R	5/13/2015	12/12/2014	159414 542	1047353 54	1076048 16	\$28,694.62
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	4/30/2012	385 644	3092 86	3383 56	-\$290.70
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	5/31/2012	401 958	3223 7	3398 09	-\$174.39
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	6/29/2012	394 573	3164 48	3414 55	-\$250.07
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	6/28/2013	488 55	3918 17	4164 32	-\$246.15
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	7/31/2013	495 15	3971 1	4185 9	-\$214.80
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	8/30/2013	401 791	3222 36	3272 13	-\$49.77
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	9/30/2013	395 783	3174 18	3286 51	-\$112.33
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	11/1/2013	389 975	3127 6	3300 67	-\$173.07
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	11/29/2013	397 171	3185 31	3313 93	-\$128.62
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	12/20/2013	47449 584	380545 66	397333 15	-\$16,787.49
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	12/31/2013	597 246	4789 91	4977 34	-\$187.43
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	1/31/2014	610 653	4897 44	4997 47	-\$100.03
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	2/28/2014	597 301	4790 35	5019 62	-\$229.27
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	3/31/2014	597 653	4793 18	5040 5	-\$247.32
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	3/30/2012	385 208	3089 37	3368 17	-\$278.80
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	3/15/2012	23622 79	189454 78	207734	-\$18,279.22
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	4/30/2014	598 706	4801 62	5061 33	-\$259.71
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	4/30/2015	555 129	4452 13	4467 57	-\$15.44
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	3/31/2015	561 053	4499 65	4447 92	551.73
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	3/12/2015	44080 605	353526 45	349806 22	53,720.23
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	2/27/2015	362 612	2908 15	2892 04	\$16.11
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	5/30/2014	585 349	4694 5	5083 04	-\$388.54
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	6/30/2014	584 348	4686 47	5131 3	-\$444.83
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	7/31/2014	591 385	4742 91	5151 68	-\$408.77
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	8/29/2014	593 759	4761 95	5172 34	-\$410.39
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	9/30/2014	576 297	4621 9	4887 68	-\$265.78
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	11/3/2014	477 064	3826 05	4084 24	-\$258.19
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	11/24/2014	353 267	2720 92	2855 63	5,137.14
87234N765	TCW EMERGING MARKETS INCOME FUND-I	5/13/2015	12/6/2012	1150	31140 16	2855 63	5,137.14
845467109	SOUTHWESTERN ENERGY CO	5/22/2015	11/24/2014	270	7311 17	9078 18	-\$1,767.01
845467109	SOUTHWESTERN ENERGY CO	5/22/2015	12/6/2012	1150	31140 16	39913 39	-\$8,773.23
845467109	SOUTHWESTERN ENERGY CO	5/26/2015	11/24/2014	430	11413 19	14457 85	-\$3,044.66
845467109	SOUTHWESTERN ENERGY CO	5/26/2015	12/10/2014	490	13005 73	14253 56	-\$1,247.83
845467109	SOUTHWESTERN ENERGY CO	5/26/2015	12/11/2014	550	14598 27	16400 62	-\$1,802.35
Y04865104	AVAGO TECHNOLOGIES LTD	6/2/2015	9/20/2013	178	25617 24	7487 6	518,129.64
690071106	OUTFRONT MEDIA INC	6/11/2015	8/15/2014	230 8179	6176 82	7839 05	-\$1,662.23
690071106	OUTFRONT MEDIA INC	6/11/2015	8/18/2014	109 1821	2921 78	3750 83	-\$829.05
690071106	OUTFRONT MEDIA INC	6/12/2015	8/15/2014	53	1418 3	1799 99	-\$381.69
690071106	OUTFRONT MEDIA INC	6/15/2015	8/14/2014	10 8179	286 72	363 61	-\$76.89
690071106	OUTFRONT MEDIA INC	6/15/2015	8/15/2014	66 1821	1754 14	2247 68	-\$493.54
690071106	OUTFRONT MEDIA INC	6/16/2015	8/13/2014	38 8179	1019 13	1300 95	-\$281.82
690071106	OUTFRONT MEDIA INC	6/16/2015	8/14/2014	59 1821	1553 78	1989 22	-\$435.44

690071106	OUTFRONT MEDIA INC	6/17/2015	8/13/2014	211,182	5510.36	7077.61	\$-1,567.25
690071106	OUTFRONT MEDIA INC	6/17/2015	8/6/2014	557,819	14555.1	18527.83	\$-3,972.73
690071106	OUTFRONT MEDIA INC	6/17/2015	8/5/2014	360	9393.45	12024.05	\$-2,630.60
690071106	OUTFRONT MEDIA INC	6/18/2015	8/7/2014	280,817	7346.56	9102.72	\$-1,756.16
690071106	OUTFRONT MEDIA INC	6/18/2015	8/6/2014	192,182	5027.74	6383.29	\$-1,355.55
110122108	BRISTOL MYERS SQUIBB CO COM	6/22/2015	5/24/2013	190	12744.57	8953.71	\$5,790.86
110122108	BRISTOL MYERS SQUIBB CO COM	6/22/2015	1/18/2015	430	28842.96	26195.04	\$2,647.92
690071106	OUTFRONT MEDIA INC	6/24/2015	8/7/2014	202	5330.74	6547.84	\$-1,217.10
690071106	OUTFRONT MEDIA INC	6/25/2015	8/7/2014	267,182	7045.57	8660.72	\$-1,615.15
690071106	OUTFRONT MEDIA INC	6/25/2015	8/8/2014	107,817	2843.15	3477.84	\$-634.69
444859102	HUMANA INC COM	6/26/2015	1/21/2015	284	56278.7	43534.27	\$12,744.43
690071106	OUTFRONT MEDIA INC	6/26/2015	8/8/2014	212,182	5606.55	6844.26	\$-1,237.71
690071106	OUTFRONT MEDIA INC	6/26/2015	2/23/2015	131,817	3483.07	3955.05	\$-471.98
690071106	OUTFRONT MEDIA INC	6/29/2015	2/20/2015	47,817	1258.37	1430.85	\$-172.48
690071106	OUTFRONT MEDIA INC	6/29/2015	2/23/2015	28,182	741.64	845.58	\$-103.94
690071106	OUTFRONT MEDIA INC	6/29/2015	2/24/2015	30	789.48	899.2	\$-109.72
901841102	TWITTER INC	6/29/2015	10/16/2014	800	27362.86	43152.8	\$-15,789.94
901841102	TWITTER INC	6/29/2015	10/29/2014	570	19496.03	24437.44	\$-4,941.41
901841102	TWITTER INC	6/30/2015	1/16/2014	560	19154	27708.07	\$-8,554.07
690071106	OUTFRONT MEDIA INC	6/30/2015	2/20/2015	107	2729.18	3199.8	\$-470.62
99914148	THE OPTIMA PARTNERS FOCUS FUND	6/30/2015	9/26/2007	131505.326	2280236.6	1576736.19	\$703,500.41
99914235	OPTIMA PARTNERS GLOBAL FD LTD	6/30/2015	1/1/2014	79207.04	1179124.11	999995.66	\$179,128.45
999254284	THE OPTIMA FUTURES FUND LTD	6/30/2015	8/26/2010	119274.81	1370467.56	1250000	\$120,467.56
945746101	WELLS FARGO & CO NEW	7/7/2014	1/7/2012	4840	254055.18	143130.42	\$110,924.76
945746101	WELLS FARGO & CO NEW	7/7/2014	8/2/2012	690	36218.61	23050.62	\$13,167.99
945746101	WELLS FARGO & CO NEW	7/7/2014	10/19/2012	500	26245.37	17059	\$9,186.37
82481R106	SHIRE PHARMACEUTICALS GROUP	7/21/2014	1/15/2013	100	25347.09	9827.29	\$15,519.80
82481R106	SHIRE PHARMACEUTICALS GROUP	7/21/2014	1/16/2013	1439	364744.62	143570.04	\$221,174.58
811740101	MONSTER BEVERAGE CORP	7/31/2014	4/17/2014	2560	163833.31	172266.24	\$-8,432.93
881624209	TEVA PHARMACEUTICAL INDS ADR	8/12/2014	9/26/2012	1710	87199.35	69719.95	\$17,479.40
881624209	TEVA PHARMACEUTICAL INDS ADR	8/12/2014	9/25/2012	930	47424.21	38133.91	\$9,290.30
881624209	TEVA PHARMACEUTICAL INDS ADR	8/13/2014	10/19/2012	440	22450.2	17845.52	\$4,604.68
881624209	TEVA PHARMACEUTICAL INDS ADR	8/13/2014	3/6/2013	780	39798.08	30804.7	\$8,993.38
881624209	TEVA PHARMACEUTICAL INDS ADR	8/13/2014	9/26/2012	1380	70411.98	56265.22	\$14,146.76
517834107	LAS VEGAS SANDS CORP	8/14/2014	9/4/2013	50	3420.91	2892.85	\$528.26
517834107	LAS VEGAS SANDS CORP	8/14/2014	5/20/2011	2320	158730.42	96070.31	\$62,660.11
517834107	LAS VEGAS SANDS CORP	8/14/2014	8/11/2011	530	36261.69	21630.59	\$14,631.10
517834107	LAS VEGAS SANDS CORP	8/14/2014	10/19/2012	250	17104.57	11142.23	\$5,962.34
Y04865104	AVAGO TECHNOLOGIES LTD	8/29/2014	12/17/2013	710	58500.65	38599.72	\$19,900.93
Y04865104	AVAGO TECHNOLOGIES LTD	8/29/2014	10/10/2013	170	14007.2	7368.89	\$6,638.31
595112103	MICRON TECHNOLOGY	9/2/2014	1/30/2014	5390	16984.73	127461.1	\$42,423.63
595112103	MICRON TECHNOLOGY	9/2/2014	1/30/2014	4060	127965.12	95339.76	\$32,625.36
595112103	MICRON TECHNOLOGY	9/2/2014	2/18/2014	1470	46332.2	37752.69	\$8,579.51
595112103	MICRON TECHNOLOGY	9/2/2014	1/30/2014	1690	53266.27	39710.27	\$13,556.00
44824102	ABBOTT LABORATORIES	9/12/2014	7/10/2014	7550	82152.18	82064.89	\$87.29

548661107	LOWES COMPANIES INC COM	9/11/2014	4/19/2012	350	18530 03	11177 85	\$7,352 18
548661107	LOWES COMPANIES INC COM	9/11/2014	4/19/2012	410	21706 6	13952 88	\$8,353 72
91913Y100	VALERO ENERGY CORP NEW	9/11/2014	4/9/2014	570	28827 45	30162 8	\$1,335 35
91913Y100	VALERO ENERGY CORP NEW	9/11/2014	6/25/2014	80	4045 96	4087 58	\$-41 62
40412C101	HCA HOLDINGS INC	10/3/2014	6/18/2014	1050	74580 38	58326 66	\$16,253 72
40412C101	HCA HOLDINGS INC	10/3/2014	6/11/2014	70	4972 03	3857 74	\$1,114 29
00724F101	ADOBE SYS INC COM	10/10/2014	9/2/2014	490	31441 33	35427 29	\$-53,985 96
00724F101	ADOBE SYS INC COM	10/10/2014	8/29/2014	200	12833 2	14407 22	\$-51,574 02
00724F101	ADOBE SYS INC COM	10/10/2014	8/29/2014	260	15778 04	18729 39	\$-2,951 35
00724F101	ADOBE SYS INC COM	10/15/2014	2/28/2013	2200	133506 47	87595 85	\$45,910 62
00724F101	ADOBE SYS INC COM	10/15/2014	3/1/2013	1420	86172 36	56484 9	\$29,687 46
Y04865104	AVAGO TECHNOLOGIES LTD	11/3/2014	10/10/2014	560	48363 33	41177 02	\$7,186 31
Y04865104	AVAGO TECHNOLOGIES LTD	11/3/2014	10/10/2013	200	17272 62	8669 28	\$8,603 34
40412C101	HCA HOLDINGS INC	11/12/2014	6/11/2014	3200	-208057 8	176353 92	\$31,703 88
40412C101	HCA HOLDINGS INC	11/12/2014	6/12/2014	1120	72820 23	61383 39	\$11,436 84
001055102	AFAC INC	11/18/2014	7/7/2014	110	6494 95	6950 43	\$-455 48
0087Y109	ABBVIE INC	11/18/2014	10/3/2014	170	11240 48	9966 27	\$1,274 21
14040H105	CATERPILLAR INC	11/18/2014	1/21/2014	110	8958 42	7998 77	\$959 65
149123101	CATERPILLAR INC	11/18/2014	12/23/2010	69	7050 67	6530 85	\$519 82
150870103	CELANESE CORP DEL	11/18/2014	10/19/2012	100	6096 05	3727 8	\$2,368 25
151020104	CELGENE CORP	11/18/2014	11/12/2014	83	8859 64	8981 7	\$-122 06
20030N101	COMCAST CORP NEW CL A	11/18/2014	9/2/2014	140	7617 5	7634 98	\$-17 48
22160K105	COSTCO WHSL CORP NEW	11/18/2014	7/31/2014	46	6400 85	5416 89	\$983 96
25179M103	DEVON ENERGY CORPORATION NEW	11/18/2014	6/24/2014	110	7103 86	8693 19	\$1,589 33
260003108	DOVER CORPORATION	11/18/2014	10/3/2014	110	8889 12	8828 03	\$61 09
406216101	HALLIBURTON COMPANY COM	11/18/2014	1/13/2014	110	5353 8	5513 64	\$-159 84
412822108	HARLEY DAVIDSON INC	11/18/2014	11/25/2013	110	7579 05	7429 51	\$149 54
45866F104	INTERCONTINENTAL EXCHANGE GRO	11/18/2014	1/21/2014	51	11221 88	10630 08	\$591 80
478366107	JOHNSON CONTROLS INC	11/18/2014	12/23/2010	140	7044 92	5418	\$1,626 92
512807108	LAM RESH CORP COM	11/18/2014	10/15/2014	120	9524 44	8247 59	\$1,276 85
53578A108	LINKEDIN CORP - A	11/18/2014	11/3/2014	57	12651 56	13387 16	\$-735 60
548661107	LOWES COMPANIES INC COM	11/18/2014	7/10/2012	110	6436 72	2984 94	\$3,451 78
548661107	LOWES COMPANIES INC COM	11/18/2014	4/19/2012	20	1170 31	638 73	\$551 58
58933Y105	MERCK & CO INC	11/18/2014	1/24/2014	180	10791 11	9344 21	\$1,446 90
713448108	PEPSICO INC	11/18/2014	10/19/2012	90	8826 75	6271 02	\$2,555 73
742718109	PROCTER & GAMBLE CO COM	11/18/2014	11/25/2013	100	8796 01	8582 14	\$213 87
794661302	SALESFORCE COM INC	11/18/2014	9/2/2014	170	10640 4	10205 8	\$434 60
81762P102	SERVICENOW INC	11/18/2014	9/3/2014	180	11698 3	11288 75	\$409 55
845467109	SOUTHWESTERN ENERGY CO	11/18/2014	7/21/2014	130	4306 06	5404 68	\$1,098 62
887317303	TIME WARNER INC	11/18/2014	9/11/2014	100	8070 5	7681 28	\$389 22
91913Y100	VALERO ENERGY CORP NEW	11/18/2014	6/25/2014	120	6020 5	6131 38	\$-110 88
G29183103	EATON CORP PLC	11/18/2014	11/30/2012	120	8095 27	5888 25	\$2,207 02
G4918T108	INVESCO LTD	11/18/2014	7/7/2014	230	9170 35	8930 56	\$239 79
G5785G107	MALLINCKRODT PLC	11/18/2014	9/11/2014	130	11566 17	11221 27	\$344 90
G6359F103	NABORS INDUSTRIES LTD COM	11/18/2014	6/3/2014	320	5139 72	8453 22	\$-3,313 50

Y0486S104	AVAGO TECHNOLOGIES LTD	11/18/2014	10/10/2013	9148.43	4334.64	\$4,813.79
G6359F103	NABORS INDUSTRIES LTD COM	11/19/2014	3/25/2014	11375.03	111466	\$40,090.97
G6359F103	NABORS INDUSTRIES LTD COM	11/19/2014	4/9/2014	9970.35	15318.07	\$5,347.72
G6359F103	NABORS INDUSTRIES LTD COM	11/19/2014	4/10/2014	18674.62	28471.16	\$9,796.54
G6359F103	NABORS INDUSTRIES LTD COM	11/19/2014	6/3/2014	9020.79	15057.29	\$6,036.50
G6359F103	NABORS INDUSTRIES LTD COM	11/19/2014	3/24/2014	12027.72	18385.31	\$6,357.59
G6359F103	NABORS INDUSTRIES LTD COM	11/19/2014	3/24/2014	16933.77	25806.8	\$8,873.03
G6359F103	NABORS INDUSTRIES LTD COM	11/19/2014	9/11/2014	20415.47	31114.54	\$10,699.07
25179M103	DEVON ENERGY CORPORATION NEW	12/10/2014	6/24/2014	82766.43	120124.08	\$37,357.65
25179M103	DEVON ENERGY CORPORATION NEW	12/11/2014	7/21/2014	25060.98	35448.98	\$10,388.00
25179M103	DEVON ENERGY CORPORATION NEW	12/11/2014	6/24/2014	57749.22	83770.74	\$26,021.52
149123101	CATERPILLAR INC	1/29/2015	9/22/2009	89237.96	57073.83	\$26,164.13
149123101	CATERPILLAR INC	1/29/2015	10/19/2012	16647.59	117650.08	\$1,002.49
149123101	CATERPILLAR INC	1/29/2015	12/23/2010	2378.23	2839.5	\$461.27
150870103	CELANESE CORP DEL	2/6/2015	7/20/2010	72932.31	60187.13	\$12,745.18
150870103	CELANESE CORP DEL	2/6/2015	10/29/2010	179019.35	115808.78	\$63,210.57
150870103	CELANESE CORP DEL	2/6/2015	10/19/2012	10038.47	6710.04	\$3,328.43
548661107	LOWES COMPANIES INC COM	2/26/2015	2/10/2012	60578.11	22251.35	\$38,326.76
548661107	LOWES COMPANIES INC COM	2/26/2015	1/13/2012	135931.36	48309.02	\$87,622.34
548661107	LOWES COMPANIES INC COM	2/26/2015	1/12/2012	107119.82	38082.51	\$69,037.31
845467109	SOUTHWESTERN ENERGY CO	3/6/2015	9/27/2012	32039.92	47490.92	\$15,451.00
845467109	SOUTHWESTERN ENERGY CO	3/6/2015	12/10/2014	21674.06	26761.79	\$5,087.73
845467109	SOUTHWESTERN ENERGY CO	3/6/2015	12/11/2014	24029.94	30415.69	\$6,385.75
845467109	SOUTHWESTERN ENERGY CO	3/6/2015	7/21/2014	17197.9	30349.34	\$13,151.44
845467109	SOUTHWESTERN ENERGY CO	3/6/2015	9/28/2012	55127.51	81666.23	\$26,538.72
91913Y100	VALERO ENERGY CORP NEW	3/6/2015	2/6/2014	11143.56	8961.46	\$2,182.10
91913Y100	VALERO ENERGY CORP NEW	3/6/2015	6/25/2014	21700.61	18905.08	\$2,795.53
58933Y105	MERCK & CO INC	3/12/2015	1/24/2014	294292.8	274096.95	\$20,195.85
45866F104	INTERCONTINENTALEXCHANGE GRO	4/1/2015	7/7/2014	30300.55	24784.64	\$5,515.91
45866F104	INTERCONTINENTALEXCHANGE GRO	4/1/2015	1/21/2014	49961.22	45021.53	\$4,939.69
45866F104	INTERCONTINENTALEXCHANGE GRO	4/1/2015	8/2/2013	1156.51	936.74	\$219.77
512807108	LAM RESH CORP COM	4/1/2015	10/15/2014	61739.66	60482.31	\$1,257.35
512807108	LAM RESH CORP COM	4/1/2015	9/11/2014	80771.33	56279.01	\$24,492.32
512807108	LAM RESH CORP COM	4/1/2015	10/15/2014	177852.4	170450.15	\$7,402.25
406216101	HALLIBURTON COMPANY COM	4/20/2015	1/13/2014	1455.76	1503.72	\$47.96
406216101	HALLIBURTON COMPANY COM	4/20/2015	12/11/2014	24262.66	19363.35	\$4,899.31
Y0486S104	AVAGO TECHNOLOGIES LTD	4/23/2015	10/10/2013	64367.84	22583.47	\$41,784.37
22160K105	COSTCO WHSL CORP NEW	4/30/2015	7/31/2014	194046.53	159327.11	\$34,719.42
79466L302	SALESFORCE COM INC	5/4/2015	8/29/2014	40833.08	34091.13	\$6,741.95
79466L302	SALESFORCE COM INC	5/4/2015	9/2/2014	14327.4	12006.82	\$2,320.58
79466L302	SALESFORCE COM INC	5/4/2015	6/17/2014	9312.81	7259.99	\$2,052.82
742718109	PROCTER & GAMBLE CO COM	5/13/2015	11/25/2013	40634.72	43768.91	\$3,134.19
53578A108	LINKEDIN CORP - A	5/14/2015	6/25/2014	271834.42	236948.28	\$34,886.14
53578A108	LINKEDIN CORP - A	5/14/2015	9/2/2014	11277.82	13232.28	\$1,954.46
53578A108	LINKEDIN CORP - A	5/14/2015	11/3/2014	43944.62	53078.93	\$9,134.31

Y04865104	AVAGO TECHNOLOGIES LTD	6/2/2015	10/10/2013	347	49939 22	15041 2	\$34,898 02
444859102	HUMANA INC COM	6/25/2015	3/13/2015	456	90208 36	75413 6	\$14,794 76
001055102	AFLAC INC	6/29/2015	7/7/2014	4160	257077 86	262852 51	-\$5,774 65
009126202	AIR LIQUIDE ADR	8/1/2014	12/31/2013	0.2	5 01	5 19	-\$0 18
20449X302	COMPASS GROUP PLC ADR	8/14/2014	12/31/2013	0 824	13 12	14 16	-\$1 04
03524A108	ANHEUSER BUSCH INBEV SPN ADR	9/26/2014	5/16/2014	111	12441 72	12283 38	\$159 34
03524A108	ANHEUSER BUSCH INBEV SPN ADR	9/26/2014	12/31/2013	297	33292 7	31568 13	\$1,724 57
088606108	BHP BILLITON LIMITED	9/26/2014	7/26/2010	250	14934 3	17897 5	-\$2,963 20
088606108	BHP BILLITON LIMITED	9/26/2014	2/6/2014	180	10752 69	11686 91	-\$934 22
088606108	BHP BILLITON LIMITED	9/26/2014	12/31/2013	430	25686 99	29290 7	-\$3,603 71
088606108	BHP BILLITON LIMITED	9/26/2014	2/18/2014	80	4778 97	5603 18	-\$824 21
307305102	FANUC LTD-UNSP ADR	9/26/2014	2/18/2014	280	8693 81	7859 12	\$834 69
307305102	FANUC LTD-UNSP ADR	9/26/2014	1/21/2014	250	7762 33	7190 08	\$572 25
307305102	FANUC LTD-UNSP ADR	9/26/2014	12/31/2013	790	24528 96	24330 42	\$198 54
307305102	FANUC LTD-UNSP ADR	9/26/2014	8/2/2012	690	21424 03	16843 04	\$4,580 99
758205207	REED ELSEVIER PLC-SPONS ADR	9/26/2014	5/16/2014	66	4233 82	3965 03	-\$768 79
78467K107	S S E PLC	9/26/2014	3/17/2014	300	7463 14	7143 15	-\$115 30
78467K107	S S E PLC	9/26/2014	4/16/2014	180	4477 89	4593 19	\$689 91
85771P102	STATOIL ASA SPONSORED ADR	9/26/2014	12/31/2013	340	8458 23	7768 32	\$3,082 16
85771P102	STATOIL ASA SPONSORED ADR	9/26/2014	12/31/2013	990	26889 68	23807 52	\$7,333 56
89151E109	TOTAL FINA ELF S.A. ADR	9/26/2014	7/26/2010	1200	32593 56	25260	-\$521 65
62473G102	M T U AERO ENGINES-UNSPON ADR	9/29/2014	2/7/2014	990	40938 46	42564 06	-\$1,625 60
62473G102	M T U AERO ENGINES-UNSPON ADR	9/29/2014	2/18/2014	270	1165 04	11833 24	-\$668 20
758205207	REED ELSEVIER PLC-SPONS ADR	9/29/2014	5/16/2014	44	2825 68	2843 35	\$182 33
758205207	REED ELSEVIER PLC-SPONS ADR	9/29/2014	12/31/2013	500	32110 05	29873 5	\$2,236 55
78467K107	S S E PLC	9/29/2014	2/6/2014	210	5211 73	4657 09	\$554 64
78467K107	S S E PLC	9/29/2014	7/26/2010	640	13883 36	11417 6	\$4,465 76
98615T107	YOOX SPA-UNSPON ADR	9/29/2014	12/31/2013	400	9927 1	9199 2	\$787 90
560873300	MAKITA CORP ADR NEW	10/1/2014	6/19/2014	1030	23579 37	27573 51	-\$3,994 14
560873300	MAKITA CORP ADR NEW	10/1/2014	6/14/2013	60	3311 41	3490 63	-\$179 22
560873300	MAKITA CORP ADR NEW	10/1/2014	1/31/2014	2	110 38	111 14	-\$0 76
560873300	MAKITA CORP ADR NEW	10/1/2014	8/14/2013	260	13965 25	13332 96	\$632 29
560873300	MAKITA CORP ADR NEW	10/1/2014	12/31/2013	540	29004 76	28656 72	\$348 04
560873300	MAKITA CORP ADR NEW	10/1/2014	1/21/2014	138	7412 33	7668 44	-\$256 11
110448107	BRITISH AMERICAN TOBACCO	10/3/2014	12/31/2013	89	9918 29	9523 63	\$394 66
110448107	BRITISH AMERICAN TOBACCO	10/3/2014	3/14/2014	56	6240 72	5999 44	\$241 28
20449X302	COMPASS GROUP PLC ADR	10/3/2014	10/31/2012	1938 824	30167 05	22867 85	\$7,299 20
20449X302	COMPASS GROUP PLC ADR	10/3/2014	11/1/2012	602 353	9372 28	7112 93	\$2,159 35
20449X302	COMPASS GROUP PLC ADR	10/3/2014	12/31/2013	1316 823	20489 05	22621 04	-\$2,131 99
66987V109	NOVARTIS AG SPNSRD ADR	10/3/2014	12/31/2013	70	6460 87	5615 28	\$845 59
771195104	ROCHE HDLG LTD SPONSORED ADR	10/3/2014	5/16/2014	100	3597	3776 11	-\$179 11
771195104	ROCHE HDLG LTD SPONSORED ADR	10/3/2014	12/31/2013	120	4316 4	4222 32	\$94 08
977868306	WOLSELEY PLC-ADR	10/3/2014	12/31/2013	190	981 4	1086 06	-\$104 66
977868306	WOLSELEY PLC-ADR	10/3/2014	1/21/2014	1140	5888 43	6665 92	-\$777 49

29269D106	ENERGY DEVELOPMENT-UNSPON ADR	10/7/2014	5/7/2013	720	12578.12	11149.34	\$1,428.78
29269D106	ENERGY DEVELOPMENT-UNSPON ADR	10/7/2014	5/8/2013	160	2795.14	2509.2	\$285.94
29269D106	ENERGY DEVELOPMENT-UNSPON ADR	10/7/2014	7/31/2013	40	698.78	572.8	\$125.98
90460M204	UNICHARM CORP - SPN ADR	10/23/2014	11/13/2013	990	4655.77	4222.22	\$433.55
90460M204	UNICHARM CORP - SPN ADR	10/23/2014	12/31/2013	2000	9405.59	7580	\$1,825.59
654744408	NISSAN MTR LTD ADR	10/24/2014	5/3/2013	880	15488.45	18464.69	\$2,976.24
90460M204	UNICHARM CORP - SPN ADR	10/24/2014	12/31/2013	3910	18000.46	14818.9	\$3,181.56
30706U107	FAMILYMART CO LTD-UNSP ADR	11/20/2014	12/31/2013	30	1107.41	1386.54	\$279.13
977863306	WOLSELEY PLC-ADR	11/20/2014	12/31/2013	1890	10349.41	10803.43	\$454.02
30706U107	FAMILYMART CO LTD-UNSP ADR	11/21/2014	12/31/2013	340	12608.28	15714.12	\$3,105.84
29269D106	ENERGY DEVELOPMENT-UNSPON ADR	11/24/2014	7/31/2013	80	1429.66	1145.6	\$284.06
29269D106	ENERGY DEVELOPMENT-UNSPON ADR	11/24/2014	7/31/2013	30	541.19	429.6	\$111.59
29269D106	ENERGY DEVELOPMENT-UNSPON ADR	11/26/2014	7/31/2013	50	890.74	716	\$174.74
29269D106	ENERGY DEVELOPMENT-UNSPON ADR	11/26/2014	5/21/2014	220	3919.23	3119.95	\$799.28
718252604	PHILIPPINE LONG DISTANCE TEL SPONS ADR	12/1/2014	9/26/2014	90	5910.65	6576.09	\$665.44
780259107	ROYAL DUTCH SHELL PLC	12/1/2014	5/23/2014	70	4901.22	5766.37	\$865.15
780259107	ROYAL DUTCH SHELL PLC	12/1/2014	9/26/2014	380	26606.63	30367.51	\$3,760.88
89151E109	TOTAL FINA ELF S A ADR	12/1/2014	12/31/2013	460	25792.96	28299.09	\$2,506.13
90460M204	UNICHARM CORP - SPN ADR	12/1/2014	12/31/2013	1770	8077.92	6708.3	\$1,369.62
90460M204	UNICHARM CORP - SPN ADR	12/1/2014	7/15/2013	20	91.28	74.73	\$16.55
90460M204	UNICHARM CORP - SPN ADR	12/2/2014	7/15/2013	760	3474.64	2839.92	\$634.72
90460M204	UNICHARM CORP - SPN ADR	12/2/2014	7/12/2013	810	3703.24	3009.18	\$694.06
90460M204	UNICHARM CORP - SPN ADR	12/2/2014	7/16/2013	4110	18790.5	15160.42	\$3,630.08
654744408	NISSAN MTR LTD ADR	12/4/2014	5/3/2013	380	7086.84	7973.39	\$886.55
86803T104	SUNTORY BEVERAGE & FOOD LTD	12/4/2014	10/18/2013	650	11616.02	10943.98	\$672.04
86803T104	SUNTORY BEVERAGE & FOOD LTD	12/4/2014	11/14/2013	230	4110.29	3768.78	\$341.51
780259107	ROYAL DUTCH SHELL PLC	12/4/2014	12/31/2013	200	3574.16	3257.6	\$316.56
889110102	TOKYO ELECTRON LTD - UNSPONSORED ADR	12/9/2014	4/8/2014	470	8592.44	7200.21	\$1,392.23
780259107	ROYAL DUTCH SHELL PLC	12/9/2014	4/8/2014	70	4746.89	5501.8	\$754.91
780259107	ROYAL DUTCH SHELL PLC	12/9/2014	12/31/2013	230	15596.94	17257.15	\$1,660.21
780259107	ROYAL DUTCH SHELL PLC	12/9/2014	9/26/2014	110	7459.41	8790.6	\$1,331.19
89151E109	TOTAL FINA ELF S A ADR	12/9/2014	12/31/2013	180	9645.79	11073.55	\$1,427.76
89151E109	TOTAL FINA ELF S A ADR	12/9/2014	3/8/2013	160	8574.04	8142.77	\$431.27
89151E109	TOTAL FINA ELF S A ADR	12/17/2014	2/20/2013	570	29628.46	28863.83	\$764.63
89151E109	TOTAL FINA ELF S A ADR	12/17/2014	3/8/2013	80	4158.38	4071.38	\$87.00
606822104	DAEWOO SECURITIES LTD	1/8/2015	5/3/2013	4650	24218.06	32260.77	\$8,042.71
606822104	MITSUBISHI UFJ FINL GROUP INC	1/8/2015	12/31/2013	5330	27759.62	35641.17	\$7,881.55
606822104	MITSUBISHI UFJ FINL GROUP INC	1/8/2015	2/6/2014	1830	9530.98	10823.72	\$1,292.74
606822104	MITSUBISHI UFJ FINL GROUP INC	1/8/2015	2/18/2014	710	3697.81	4387.16	\$689.35
65535H208	NOMURA HLDGS INC	1/22/2015	10/17/2013	810	4289.02	6356.48	\$2,067.46
65535H208	NOMURA HLDGS INC	1/22/2015	10/18/2013	1180	6248.2	9201.76	\$2,953.56
780259107	ROYAL DUTCH SHELL PLC	1/22/2015	5/3/2013	160	10925.53	11427.28	\$501.75
780259107	ROYAL DUTCH SHELL PLC	1/22/2015	12/31/2013	380	25948.15	28511.82	\$2,563.67
780259107	ROYAL DUTCH SHELL PLC	1/22/2015	4/20/2012	370	25265.3	26223.01	\$957.71
12626K203	CRH PLC ADR	2/13/2015	9/26/2014	170	4758.55	3905.09	\$853.46

12626K203	CRH PLC ADR	2/13/2015	12/1/2014	260	7277 79	6185 01	\$1,092 78
53931R103	LXIL GROUP CORP-UNSPN ADR	2/13/2015	12/31/2013	470	25940 29	25940 29	\$4,991 60
771195104	ROCHE HLDG LTD SPONSORED ADR	2/13/2015	12/31/2013	800	25974 56	28148 8	\$2,174 24
80105N105	SANOFI-SYNTHELABO	2/13/2015	5/3/2013	40	191975 6	2222 99	-\$247 39
80105N105	SANOFI-SYNTHELABO	2/13/2015	5/1/2013	170	8396 32	9350 58	-\$954 27
80105N105	SANOFI-SYNTHELABO	2/13/2015	12/31/2013	470	23213 34	25142 53	-\$1,929 19
30706U107	FAMILYMART CO LTD-UNSP ADR	2/13/2015	5/7/2013	360	16808 96	16144 96	\$664 00
30706U107	FAMILYMART CO LTD-UNSP ADR	2/13/2015	12/2/2014	150	7003 73	5661 06	\$1,342 67
30706U107	FAMILYMART CO LTD-UNSP ADR	2/13/2015	2/7/2014	430	20077 36	18788 98	\$1,288 38
30706U107	FAMILYMART CO LTD-UNSP ADR	2/13/2015	12/31/2013	30	1400 75	1386 54	\$14 21
257569103	DON QUIJOTE CO LTD-UNSP ADR	3/5/2015	12/31/2013	27	6592 16	4968 49	\$1,623 67
257569103	DON QUIJOTE CO LTD-UNSP ADR	3/5/2015	12/9/2014	68	16602 47	13795 69	\$2,806 78
53931R103	LXIL GROUP CORP-UNSPN ADR	3/5/2015	4/8/2014	100	4540 3	5233 68	-\$693 38
53931R103	LXIL GROUP CORP-UNSPN ADR	3/5/2015	5/20/2014	70	3178 21	3361 07	-\$182 86
53931R103	LXIL GROUP CORP-UNSPN ADR	3/5/2015	12/31/2013	100	4540 3	5519 21	-\$978 91
771195104	ROCHE HLDG LTD SPONSORED ADR	2/13/2015	12/31/2013	310	10140 03	10907 66	-\$767 63
210771200	CONTINENTAL AG SPONSORED ADR	3/26/2015	1/2/2015	120	5685 81	5592	\$93 81
210771200	CONTINENTAL AG SPONSORED ADR	3/26/2015	12/4/2014	280	13266 88	11952 25	\$1,314 63
53931R103	LXIL GROUP CORP-UNSPN ADR	3/26/2015	5/20/2014	40	1892 02	1920 62	-\$28 55
53931R103	LXIL GROUP CORP-UNSPN ADR	3/27/2015	5/20/2014	10	479 69	480 15	-\$0 46
53931R103	LXIL GROUP CORP-UNSPN ADR	3/27/2015	5/7/2013	390	18708	18120 45	\$587 55
108441205	BRIDGESTONE CORP ADR	5/5/2015	2/13/2015	510	10528 05	9832 75	\$695 30
654744408	NISSAN MTR LTD ADR	5/5/2015	5/3/2013	140	2882	2937 56	-\$55 56
654744408	NISSAN MTR LTD ADR	5/5/2015	12/17/2014	250	5146 43	4359 13	\$787 30
108441205	BRIDGESTONE CORP ADR	5/13/2015	12/1/2014	440	8482 07	7690 72	\$791 35
108441205	BRIDGESTONE CORP ADR	5/13/2015	10/1/2014	270	5204 91	4465 07	\$739 84
108441205	BRIDGESTONE CORP ADR	5/13/2015	2/13/2015	350	6747 1	6747 96	-\$0 86
078454105	BELLE INTERNAT-UNSPON ADR	5/22/2015	7/15/2013	1040	14606 01	14786 51	-\$180 50
078454105	BELLE INTERNAT-UNSPON ADR	5/22/2015	12/31/2013	370	5196 37	4302 36	\$894 01
062510300	BANK HAPOLIM LTD-ADR	6/26/2015	5/23/2014	370	10032 07	10930 39	-\$898 32
062510300	BANK HAPOLIM LTD-ADR	6/26/2015	3/12/2014	1180	31994 17	33320 25	-\$1,326 08
062510300	BANK HAPOLIM LTD-ADR	6/26/2015	3/11/2014	150	4067 06	4245 78	-\$178 72
062510300	BANK HAPOLIM LTD-ADR	6/26/2015	4/17/2014	350	9489 8	9871 37	-\$381 57
15639K300	CENTRICA PLC	6/26/2015	9/26/2014	1	17 23	20 2	-\$2 97
15639K300	CENTRICA PLC	6/26/2015	9/29/2014	119	2049 85	2400 71	-\$350 86
654744408	NISSAN MTR LTD ADR	6/26/2015	12/31/2013	1610	35556 13	27062 49	\$6,493 64
654744408	NISSAN MTR LTD ADR	6/26/2015	12/17/2014	490	10212 73	8543 88	\$1,668 85
718252604	PHILIPPINE LONG DISTANCE TEL SPONS ADR	6/26/2015	9/26/2014	150	9426 33	10960 16	-\$1,533 83
718252604	PHILIPPINE LONG DISTANCE TEL SPONS ADR	6/29/2015	9/26/2014	150	16133 41	18997 6	-\$2,864 19
718252604	PHILIPPINE LONG DISTANCE TEL SPONS ADR	6/29/2015	3/5/2015	150	9307 73	10508 54	-\$1,200 81
718252604	PHILIPPINE LONG DISTANCE TEL SPONS ADR	6/30/2015	3/5/2015	100	6200 45	7005 69	-\$805 24
037833100	APPLE COMPUTER INC COM	7/9/2014	2/3/2014	190	18170 19	13767 91	\$4,402 28
009158106	AIR PRODUCTS AND CHEMICALS INC COMMON	7/10/2014	3/23/2012	131	16814 87	11764 85	\$5,050 02
260543103	DOW CHEMICAL COMPANY COMMON	7/10/2014	8/28/2013	300	15305 81	11277 06	\$4,028 75

369604103	GENERAL ELECTRIC CO	7/10/2014	3/23/2012	14138 35	10728 72	\$3,405.63
237194105	DARDEN RESTAURANTS INC COM	7/16/2014	5/15/2012	720	31612 41	\$5,629.30
881609101	TESORO PETROLEUM CORPORATION COMMON	7/16/2014	4/1/2014	250	14826 52	\$1,987.12
009158106	AIR PRODUCTS AND CHEMICALS INC COMMON	7/17/2014	3/23/2012	479	61962 41	\$18,944.38
494568101	KINDER MORGAN HOLDCO LLC	7/21/2014	3/23/2012	440	16460 92	\$18,944.38
881609101	TESORO PETROLEUM CORPORATION COMMON	7/21/2014	3/23/2012	180	10890 29	\$1,780.73
881609101	TESORO PETROLEUM CORPORATION COMMON	7/21/2014	3/23/2012	250	14329 33	\$1,780.73
881609101	TESORO PETROLEUM CORPORATION COMMON	7/21/2014	3/23/2012	180	10317 12	\$1,780.73
881609101	TESORO PETROLEUM CORPORATION COMMON	7/21/2014	3/23/2012	230	13187 99	\$1,780.73
037833100	APPLE COMPUTER INC COM	7/22/2014	2/3/2014	150	14136 92	\$3,267.51
Y04865104	AVAGO TECHNOLOGIES LTD	7/22/2014	9/27/2013	170	2879 43	\$5,628.15
544147101	LORILLARD INC	7/23/2014	10/28/2013	10	606 84	\$99.66
544147101	LORILLARD INC	7/23/2014	3/23/2012	560	33983 19	\$9,709.43
037833100	APPLE COMPUTER INC COM	7/29/2014	2/3/2014	23	2269 36	\$602.72
037833100	APPLE COMPUTER INC COM	7/29/2014	3/15/2013	77	7597 42	\$2,722.28
580135101	MC DONALDS CORPORATION COMMON	7/29/2014	3/12/2014	170	16296 18	\$468.17
580135101	MC DONALDS CORPORATION COMMON	7/29/2014	4/8/2014	80	7668 79	\$177.95
580135101	MC DONALDS CORPORATION COMMON	8/6/2014	1/27/2014	720	67295 83	\$696.29
580135101	MC DONALDS CORPORATION COMMON	8/6/2014	4/8/2014	20	1869 33	\$91.35
00206R102	AT&T INC	8/7/2014	5/14/2014	530	18292 02	\$1,099.94
881624209	TEVA PHARMACEUTICAL INDS ADR	8/11/2014	10/24/2012	830	42542 29	\$8,810.43
037833100	APPLE COMPUTER INC COM	8/21/2014	3/15/2013	94	9433 63	\$3,482.16
Y04865104	AVAGO TECHNOLOGIES LTD	8/21/2014	9/27/2013	120	9098 21	\$3,979.66
037833100	APPLE COMPUTER INC COM	9/4/2014	3/15/2013	100	9801 57	\$3,470.21
Y04865104	AVAGO TECHNOLOGIES LTD	9/4/2014	9/27/2013	130	11155 15	\$5,610.05
548661107	LOWES COMPANIES INC COM	9/11/2014	9/21/2012	530	28044 12	\$12,128.54
609207105	MONDELEZ INTERNATIONAL INC	9/24/2014	3/23/2012	630	21972 52	\$6,284.37
517834107	LAS VEGAS SANDS CORP	9/29/2014	12/13/2012	360	21657 16	\$5,481.20
037833100	APPLE COMPUTER INC COM	10/8/2014	3/15/2013	191	18855 23	\$6,762.34
674599105	OCCIDENTAL PETROLEUM CORPORATION COMMON	10/8/2014	1/16/2013	480	44915 3	\$5,339.64
Y04865104	AVAGO TECHNOLOGIES LTD	10/8/2014	9/27/2013	280	20749 78	\$9,659.58
26441C204	DUKE ENERGY CORP NEW COM	10/16/2014	3/23/2012	280	22073 87	\$4,527.95
166764100	CHEVRONTXACO CORP	10/16/2014	3/3/2014	105	11525 43	\$534.03
00206R102	AT&T INC	10/23/2014	5/8/2014	430	14403 73	\$1,273.98
517834107	LAS VEGAS SANDS CORP	10/31/2014	12/13/2012	660	41159 13	\$11,503.19
40650V100	HALYARD HEALTH INC-W/I	11/4/2014	3/4/2014	15 625	574 59	\$2.50
40650V100	HALYARD HEALTH INC-W/I	11/4/2014	9/22/2014	12 75	468 87	\$15.30
40650V100	HALYARD HEALTH INC-W/I	11/4/2014	3/23/2012	69 625	2560 39	\$872.60
682680103	ONEOK INC NEW	11/6/2014	5/8/2014	170	9504 12	\$1,227.25
969457100	WILLIAMS CO INC	11/6/2014	11/6/2013	180	9841 71	\$3,541.26
26441C204	DUKE ENERGY CORP NEW COM	11/11/2014	3/23/2012	190	15681 85	\$3,775.69
69351T106	PPL CORP	11/11/2014	11/30/2012	405 1	14785 67	\$2,284.28
69351T106	PPL CORP	11/11/2014	6/8/2012	254 9	9303 54	\$1,437.33
40650V100	HALYARD HEALTH INC-W/I	11/14/2014	3/23/2012	0 125	4 76	\$1.73
00206R102	AT&T INC	11/24/2014	5/8/2014	670	23225 24	\$1,202.83

682680103	ONEOK INC NEW	12/11/2014	10/29/2013	150	6897 18	7485 3	-5588 12
682680103	ONEOK INC NEW	12/11/2014	5/8/2014	60	2758 87	3787 54	-51,028.67
682680103	ONEOK INC NEW	12/11/2014	10/14/2014	170	7816 8	9211 62	-51,394.82
26441C204	DUKE ENERGY CORP NEW COM	12/17/2014	3/23/2012	120	9674.44	7519 68	\$2,154.76
478160104	JOHNSON & JOHNSON COM	12/17/2014	4/11/2014	570	58793 23	55243 6	\$3,549.63
682680103	ONEOK INC NEW	12/17/2014	10/28/2013	270	12703.68	13379 07	-5675.39
682680103	ONEOK INC NEW	12/17/2014	10/29/2013	190	8939 62	9481 38	-5541.76
682680103	ONEOK INC NEW	12/17/2014	11/6/2013	230	10821.65	11442 58	-5620.93
609207105	MONDELEZ INTERNATIONAL INC	12/18/2014	3/23/2012	1410	51443 42	35111 58	\$16,331.84
69007106	OUTFRONT MEDIA INC	1/8/2015	3/29/2014	0 0785	2 08	271	-50.63
002824100	ABBOTT LABORATORIES	1/13/2015	12/19/2013	250	11119 88	9518 3	\$1,601.58
494568101	KINDER MORGAN HOLDCO LLC	1/22/2015	3/12/2014	420	17645 91	12204.3	\$4,441.61
494568101	KINDER MORGAN HOLDCO LLC	1/22/2015	3/23/2012	300	12604 22	11255 4	\$1,348.82
494568101	KINDER MORGAN HOLDCO LLC	1/22/2015	6/19/2012	360	15125 06	11675.88	\$3,449.18
494568101	KINDER MORGAN HOLDCO LLC	1/22/2015	12/14/2013	400	16805 63	13271 92	\$3,533.71
458140100	INTEL CORPORATION	2/3/2015	7/22/2014	690	22915.36	23856 82	-5941.46
882508104	TEXAS INSTRUMENTS INC	2/3/2015	9/14/2014	230	12362 23	11107 05	\$1,255.18
G1151C101	ACCENTURE P/C IRELAND SHS CL A	2/3/2015	10/8/2014	50	4310 95	3959 15	\$351.80
G7945M107	SEAGATE TECHNOLOGY	2/3/2015	1/2/2014	340	19978 74	18840 39	\$1,138.35
15189T107	CENTERPOINT ENERGY INC	2/5/2015	3/23/2012	130	3008 23	2507 44	\$500.79
15189T107	CENTERPOINT ENERGY INC	2/5/2015	2/6/2014	320	7404 86	7418 02	-513.16
72651A108	PLAINS GP HOLDINGS LP CL A	2/6/2015	12/17/2014	360	9930 2	8718.48	\$1,211.72
544147101	LORILLARD INC	2/6/2015	3/23/2012	580	38330 48	25140 68	\$13,189.80
548661107	LOWES COMPANIES INC COM	2/6/2015	9/21/2012	320	23043 49	9609 41	\$13,434.08
14149Y108	CARDINAL HEALTH INC COM	2/10/2015	7/17/2014	220	18614 72	15645 96	\$2,968.76
6539F887	NEXTERA ENERGY INC CONV PFD	2/10/2015	7/16/2014	10	846 12	707 86	\$138.26
G7945M107	SEAGATE TECHNOLOGY	3/3/2015	4/17/2013	480	32327 29	24120	\$8,207.29
G7945M107	SEAGATE TECHNOLOGY	3/3/2015	1/2/2014	70	4106 84	3878 9	\$227.94
46625H100	J P MORGAN CHASE & CO	3/10/2015	2/6/2014	920	55774 06	51824 06	\$3,950.00
G7945M107	SEAGATE TECHNOLOGY	3/17/2015	4/17/2013	370	20124 23	12842 99	\$7,281.24
544147101	LORILLARD INC	3/17/2015	3/23/2012	639	43026 21	27698 1	\$15,328.11
156700106	CENTURYTEL INC	3/17/2015	5/8/2014	110	3836 44	4052 91	-5216.47
156700106	CENTURYTEL INC	3/17/2015	5/14/2014	510	17787 15	19213 49	-51,426.34
156700106	CENTURYTEL INC	3/17/2015	11/24/2014	280	9765 49	11288 48	-51,522.99
742718109	PROCTER & GAMBLE CO COM	3/25/2015	3/23/2012	170	14111 46	11471 26	\$2,640.20
15189T107	CENTERPOINT ENERGY INC	3/26/2015	3/23/2012	750	15360 77	14466	\$894.77
718546104	PHILLIPS 66	3/26/2015	7/29/2014	130	10217 46	10775 52	-5558.06
91913Y100	VALERO ENERGY CORP NEW	3/26/2015	7/29/2014	180	11425 7	9042 66	\$2,383.04
156700106	CENTURYTEL INC	4/2/2015	5/8/2014	540	19150 97	19896 08	-5745.11
166764100	CHEVRONTXACO CORP	4/21/2015	3/23/2012	21	2304 22	2217 98	\$86.24
166764100	CHEVRONTXACO CORP	4/21/2015	3/23/2014	105	11521 09	12059 43	-5538.34
911312106	UNITED PARCEL SVC INC CL B	4/21/2015	3/23/2012	230	22387 74	18404 14	\$3,983.60
58933Y105	MERCK & CO INC	4/23/2015	1/27/2014	40	2305 36	2135 27	\$170.09
58933Y105	MERCK & CO INC	4/23/2015	2/7/2014	370	18442 86	17464 86	\$978.00

427866108	HERSHEY FOODS CORPORATION COM	4/28/2015	12/19/2014	120	12611.01	\$1,394.22
742718109	PROCTER & GAMBLE CO COM	4/28/2015	3/23/2012	240	19328.23	\$3,133.51
458140100	INTEL CORPORATION	5/5/2015	7/9/2014	380	12443.86	\$1,737.02
458140100	INTEL CORPORATION	5/5/2015	3/12/2015	230	7531.81	\$99.95
458140100	INTEL CORPORATION	5/5/2015	8/7/2014	550	18010.85	\$2,047.77
458140100	INTEL CORPORATION	5/5/2015	7/12/2014	40	1309.88	\$73.12
151897107	CENTERPOINT ENERGY INC	6/2/2015	3/23/2012	1900	37482.32	\$835.12
7166764100	CHEVRONTXACO CORP	6/2/2015	3/23/2012	97	9909.82	\$33.13
565849106	MARATHON OIL CORP	6/1/2015	10/8/2014	370	10093.51	\$3,092.90
427866108	HERSHEY FOODS CORPORATION COM	6/4/2015	3/23/2012	180	15398.41	\$3,791.03
874222105	TALEN ENERGY CORP	6/4/2015	12/19/2014	90	8238.81	\$1,219.45
882508104	TEXAS INSTRUMENTS INC	6/4/2015	5/1/2014	190	3605.47	\$227.02
874222105	TALEN ENERGY CORP	6/4/2015	3/12/2015	220	11877.6	\$722.24
969457100	WILLIAMS CO INC	6/11/2015	11/6/2013	970	46085.4	\$12,132.98
458140100	INTEL CORPORATION	6/30/2015	7/9/2014	200	6061.19	\$116.19
458140100	INTEL CORPORATION	6/30/2015	6/13/2014	810	24547.82	\$457.37
491282866	U S TREASURY NOTE	7/2/2014	4/29/2014	10000	10129.24	\$87.76
912828QX1	U S TREASURY NOTE	7/8/2014	8/24/2011	15000	15290.57	\$66.32
912828TV2	U S TREASURY NOTE	7/8/2014	12/12/2012	10000	9732.78	\$398.52
912828VB3	U S TREASURY NOTE	7/8/2014	6/19/2013	25000	23556.53	\$424.69
31287CA04	FG GOLD POOL T49004	7/15/2014	11/5/2013	187.98	187.98	\$4.23
31287CAE2	PHLMC GOLD POOL T49005	7/15/2014	2/9/2014	346.55	346.55	\$15.38
3128M6A9	PHLMC GOLD G04216	7/15/2014	3/28/2011	112.92	112.92	\$7.66
3128M6A9	PHLMC GOLD G04216	7/15/2014	12/29/2010	28.23	28.23	\$1.90
3128M6A9	PHLMC GOLD G04216	7/15/2014	1/30/2014	56.46	56.46	\$5.77
3128M6A9	PHLMC GOLD G04219	7/15/2014	5/15/2013	22.54	22.54	\$1.84
3128M6A2	PHLMC GOLD G04219	7/15/2014	8/29/2013	22.54	22.54	\$1.81
3128M6A2	PHLMC GOLD G04219	7/15/2014	8/29/2013	90.15	90.15	\$7.24
3128M6A2	PHLMC GOLD G04219	7/15/2014	9/10/2013	45.07	45.07	\$3.70
3128M6A2	PHLMC GOLD G04219	7/15/2014	11/26/2013	101.41	110.54	\$9.13
3128M6A2	PHLMC GOLD G04219	7/15/2014	2/27/2014	236.63	260.96	\$24.33
3128M6A2	PHLMC GOLD G04219	7/15/2014	3/25/2014	90.15	90.15	\$9.00
3128M6A2	PHLMC GOLD G04219	7/15/2014	4/25/2014	112.68	112.68	\$13.66
3128M6A2	PHLMC GOLD G04219	7/15/2014	6/11/2014	33.8	33.8	\$3.89
3128M6A2	PHLMC GOLD G04219	7/15/2014	6/20/2014	146.49	146.49	\$16.39
3128M6A2	PHLMC GOLD G04219	7/15/2014	6/23/2014	78.88	78.88	\$9.17
3128M6A2	PHLMC GOLD G04219	7/15/2014	6/10/2010	495.8	495.8	\$34.47
3128M6A2	PHLMC GOLD G04219	7/15/2014	12/10/2012	78.88	78.88	\$6.41
3128M74X1	PHLMC GOLD G03938	7/15/2014	12/22/2010	53.77	53.77	\$2.82
3128M7HN9	PHLMC POOL GO-5337	7/15/2014	6/10/2010	61.29	61.29	\$4.54
3128M7M29	PHLMC GOLD G05477	7/15/2014	4/18/2012	2052.42	2221.42	\$169.00
3128M7M29	PHLMC GOLD G05477	7/15/2014	8/27/2013	128.28	135.5	\$7.22

3128M7M29	FILM C GOLD G05477	4 5%	5/01/39	7/15/2014	9/9/2013	42 76	42 76	45 06	-\$2 30
3128MMQ30	FILM C GOLD G18473	3 0%	7/01/28	7/15/2014	8/1/2013	1339 77	1339 77	1374 73	-\$34 96
3128MMQ30	FILM C GOLD G18473	3 0%	7/01/28	7/15/2014	8/27/2013	41 87	41 87	43	-\$1 13
3128MMRK1	FILM C GOLD G18489	3 0%	11/01/28	7/15/2014	11/18/2013	1201 12	1201 12	1241 85	-\$40 73
3128MMRK1	FILM C GOLD G18489	3 0%	11/01/28	7/15/2014	12/13/2013	66 73	66 73	68 23	-\$1 50
3128P74X8	FILM C GOLD POOL C91738	4 0%	11/01/33	7/15/2014	6/4/2014	56 26	56 26	60 06	-\$3 80
3128P74X8	FILM C GOLD POOL C91738	4 0%	11/01/33	7/15/2014	3/26/2014	168 77	168 77	178 63	-\$9 86
3128P7PV3	FILM C GOLD POOL C91399	4 0%	10/01/30	7/15/2014	2/4/2014	564 49	564 49	603 48	-\$38 99
3128P7PV3	FILM C GOLD POOL C91399	4 0%	10/01/30	7/15/2014	5/12/2013	31 36	31 36	33 56	-\$2 20
3128P7L00	FILM C GOLD POOL J15724	4 0%	6/01/26	7/15/2014	10/23/2013	1919 9	1919 9	2051 89	-\$131 99
3129Z5BY5	FILM C GOLD C09055	4 0%	12/01/43	7/15/2014	3/25/2014	146 38	146 38	152 1	-\$5 72
3129Z5BY5	FILM C GOLD C09055	4 0%	12/01/43	7/15/2014	12/20/2013	243 97	243 97	251 63	-\$7 66
3129Z5BY5	FILM C GOLD C09055	4 0%	12/01/43	7/15/2014	6/23/2014	439 14	439 14	465 28	-\$26 14
3129Z5BY5	FILM C GOLD C09055	4 0%	12/01/43	7/15/2014	3/8/2010	80 53	80 53	83 85	-\$3 32
312944PM7	FILM C GOLD A95828	4 5%	12/01/40	7/15/2014	1/30/2014	235 81	235 81	254 6	-\$18 79
312944PM7	FILM C GOLD A95828	4 5%	12/01/40	7/15/2014	12/17/2010	1522 04	1522 04	1550 82	-\$28 78
312944PM7	FILM C GOLD A95828	4 5%	12/01/40	7/15/2014	2/27/2014	21 44	21 44	23 37	-\$1 93
3132GJ5E0	FILM C POOL Q0-3517			7/15/2014	1/15/2013	99 98	99 98	106 73	-\$6 75
3132GJ5E0	FILM C POOL Q0-3517			7/15/2014	1/15/2013	33 33	33 33	35 67	-\$2 34
3132GJ5E0	FILM C POOL Q0-3517			7/15/2014	11/15/2011	66 65	66 65	70 34	-\$3 69
3132GJ5E0	FILM C POOL Q0-3517			7/15/2014	9/23/2011	699 84	699 84	746 21	-\$46 37
3132GJ5E0	FILM C POOL Q0-3517			7/15/2014	9/15/2011	99 98	99 98	106 03	-\$6 05
3132GKX43	FILM C POOL Q04584	4 5%	11/01/41	7/15/2014	11/7/2011	86 45	86 45	91 65	-\$5 20
3132A253	FILM C GOLD Q19384	3 5%	6/01/43	7/15/2014	7/8/2013	352 54	352 54	351 77	\$0 77
3132MEB2	FILM C GOLD Q25830	4 0%	4/01/44	7/15/2014	6/23/2014	366 29	366 29	387 87	-\$21 58
3132MEB2	FILM C GOLD Q25830	4 0%	4/01/44	7/15/2014	4/11/2014	915 73	915 73	961 8	-\$46 07
36241KA73	GOV'T NAT'L MTGE ASSN POOL		781830	7/15/2014	8/30/2007	842 8	842 8	839 1	\$3 70
36241KGU6	GNMA POOL 782011	5 0%	3/15/35	7/15/2014	5/10/2007	1288 44	1288 44	1282 91	\$5 53
3138W5P36	FNMA POOL AT4941	3 5%	5/1/43	7/15/2014	5/6/2013	65230 54	64483 96	67931 5	-\$3,447 54
3138X0Y36	FNMA POOL AU1629	3 0%	7/01/43	7/15/2014	3/25/2014	9599 2	9488 21	9266 02	\$222 19
3138X0Y36	FNMA POOL AU1629	3 0%	7/01/43	7/15/2014	12/20/2013	3328 84	32943 47	31934 62	\$1,008 85
912828TP5	U S TREASURY NT			7/23/2014	9/12/2012	15000	15018 11	14961 91	\$56 20
912828JU2	U S TREASURY NOTE	0 75%	3/31/18	7/23/2014	4/22/2013	10000	9807	10029 72	-\$222 72
478366B44	JOHNSON CONTROLS INC	3 75%	12/01/21	7/24/2014	4/18/2012	83096	83047 2	83047 2	\$48 80
912828B66	U S TREASURY NOTE			7/24/2014	4/29/2014	20000	20453 82	20092 97	\$360 85
912828TV2	U S TREASURY NOTE	1 25%	10/31/19	7/24/2014	12/12/2012	20000	19468 67	20262 58	-\$793 91
912828JU2	U S TREASURY NOTE	0 75%	3/31/18	7/24/2014	4/22/2013	10000	9793 33	10029 72	-\$236 39
912828VG2	UNITED STATES TREAS	0 5%	6/15/16	7/24/2014	7/10/2013	25000	25005 78	24897 87	\$107 91
3136AK47	FNMA REMIC TRUST 2014-	3 0%	3/25/40	7/25/2014	4/11/2014	935 34	935 34	953 75	-\$18 41
3137LTV1	FEDERAL NAT'L MTGE ASSN POOL		255364	7/25/2014	1/3/2007	504 08	504 08	509 83	-\$5 75
3137LTV1	FEDERAL NAT'L MTGE ASSN POOL		255364	7/25/2014	12/18/2006	34 17	34 17	34 56	-\$0 39
3137LTV1	FEDERAL NAT'L MTGE ASSN POOL		255364	7/25/2014	5/24/2006	42 72	42 72	42 59	\$0 13
31385XD95	FEDERAL NAT'L MTGE ASSN POOL		555528	7/25/2014	12/7/2005	239 57	239 57	241 48	-\$1 91

3138A44D4	FNMA	POOL OAH3519	7/25/2014	4/8/2011	129.88	128.4	\$1.48
3138A6KG4	FNMA	POOL OAH4794	7/25/2014	3/4/2011	1338.54	1407.14	-\$68.60
3138A55U2	FNMA	POOL OAH1758	7/25/2014	9/14/2011	740.73	777.13	-\$36.57
3138E6V94	FNMA	POOL OAK2439	7/25/2014	6/19/2014	21.78	23.08	-\$1.30
3138E6V94	FNMA	POOL OAK2439	7/25/2014	3/28/2012	348.56	369.47	-\$20.91
3138E6V94	FNMA	POOL OAK2439	7/25/2014	3/14/2014	130.71	138.43	-\$7.72
3138E7AT1	FNMA	POOL OAK2717	7/25/2014	2/23/2012	254.26	269.48	-\$15.22
3138EAML8	FNMA	POOL OAK5762	7/25/2014	3/28/2012	139.95	147.3	-\$7.35
3138EAML8	FNMA	POOL OAK5762	7/25/2014	6/20/2014	10.37	10.97	-\$0.60
3138EGG57	FNMA	POOL OAL0219	7/25/2014	10/20/2011	707.37	718.86	-\$11.49
3138EGG57	FNMA	POOL OAL0201	7/25/2014	4/15/2011	977.57	1050.12	-\$72.55
3138ELTY9	FNMA	POOL AL4166	7/25/2014	9/23/2013	2339.97	2571.04	-\$231.07
3138ELUR2	FNMA	POOL AL4191	7/25/2014	1/30/2014	744.95	785.69	-\$40.74
3138ELUR2	FNMA	POOL AL4191	7/25/2014	1/6/2014	496.63	521.42	-\$24.79
3138ML5Y6	FNMA	ACS362	7/25/2014	3/7/2013	234.23	247.26	-\$13.03
3138ML5Y6	FNMA	ACS362	7/25/2014	6/23/2014	28.39	29.13	-\$0.74
3138W6MR4	FNMA	AR8467	7/25/2014	4/9/2013	929.42	969.94	-\$40.52
3138W6RS7	FNMA	AR8596	7/25/2014	9/9/2013	41.29	41.02	\$0.27
3138W6RS7	FNMA	AR8596	7/25/2014	9/9/2013	123.88	123.03	\$0.85
3138W6RS7	FNMA	AR8596	7/25/2014	7/8/2013	412.94	412.81	\$0.13
3138WRTD2	FNMA	POOL # AT4147	7/25/2014	5/14/2014	1517.7	1492.8	\$24.90
3138W5652	FNMA	POOL AT5380	7/25/2014	6/20/2014	384.43	377.88	\$6.55
3138W5P36	FNMA	POOL AT4941	7/25/2014	6/23/2014	56.17	55.25	\$0.92
3138W5P36	FNMA	POOL AT4941	7/25/2014	5/6/2013	898.65	935.86	-\$37.21
3138X0Y36	FNMA	POOL AU1629	7/25/2014	12/20/2013	155.51	148.97	\$6.54
3138X0Y36	FNMA	POOL AU1629	7/25/2014	3/25/2014	44.43	42.88	\$1.55
3138X0Z27	FNMA	POOL AU1660	7/25/2014	5/12/2014	720.46	727.33	-\$6.87
3138X0Z27	FNMA	POOL AU1660	7/25/2014	4/23/2014	154.38	155.54	-\$1.16
3138X0Z27	FNMA	POOL AU1660	7/25/2014	4/8/2014	154.38	155.54	-\$1.16
3138X0Z27	FNMA	POOL AU1660	7/25/2014	3/14/2014	205.85	207.78	-\$1.93
3138X0Z27	FNMA	POOL AU1660	7/25/2014	2/20/2014	360.23	361.47	-\$1.24
3138X0Z27	FNMA	POOL AU1660	7/25/2014	12/11/2013	1852.61	1849.14	\$3.47
3138X56Q5	FNMA	POOL AU6278	7/25/2014	1/6/2014	99.44	109.3	-\$9.56
31403DDX4	FEDERAL NAT'L MTGE ASSN	POOL 745418	7/25/2014	11/13/2012	704.44	773.34	-\$68.90
31403DDX4	FEDERAL NAT'L MTGE ASSN	POOL 745418	7/25/2014	4/1/2013	379.31	417.24	-\$37.93
31403DWH8	FEDERAL NAT'L MTGE ASSN	POOL 745948	7/25/2014	9/10/2009	248.48	265.31	-\$16.83
31407JDRO	FNMA	POOL 831812	7/25/2014	11/13/2007	5.24	5.28	-\$0.04
31407JDRO	FNMA	POOL 831812	7/25/2014	12/29/2010	2.86	3.12	-\$0.26
31410GRK1	FEDERAL NAT'L MTGE ASSN	POOL 888890	7/25/2014	3/8/2010	224.72	241.5	-\$16.78
31414CGL6	FNMA	POOL 962003	7/25/2014	2/25/2008	76.41	76.24	\$0.17
31414CRW0	FNMA	POOL 962301	7/25/2014	5/20/2009	296.11	304.76	-\$8.65
31414HKV8	FNMA	POOL 966608	7/25/2014	2/15/2008	1280.11	1281.11	-\$1.00
31414S6D0	FNMA	POOL 0975268	7/25/2014	4/20/2011	993.33	1061.19	-\$67.86
31415BBM0	FNMA	POOL 981644	7/25/2014	10/14/2009	108.55	112.72	-\$4.17
31416RRQ8	FNMA	POOL AA7694	7/25/2014	3/25/2014	171.43	182.14	-\$10.71

31418AKN7	FNMA	POOL	OMAI200	7/25/2014	9/17/2012	306.2	306.2	322.18	-515.98
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	7/11/2013	437.43	437.43	435.79	\$1.64
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	5/9/2014	43.74	43.74	44.61	-0.87
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	1/30/2013	87.49	87.49	91.21	-3.72
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	4/1/2014	119.8	119.8	127.92	-8.12
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	5/23/2014	2453.61	2453.61	2496.93	-43.32
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	6/27/2014	10000	9977.69	9988.32	-10.63
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	6/19/2013	15000	14239.4	14387.75	-148.35
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	6/27/2013	5000	4746.47	4717.71	28.76
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	9/12/2012	15000	15017.52	14961.91	55.61
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	1/15/2013	14000	13840.96	14077.42	-236.46
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	4/29/2014	95000	98161.34	95441.6	2719.74
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	6/27/2013	35000	33471.36	33032	439.36
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	11/5/2013	188.29	188.29	192.53	-4.24
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	2/19/2014	3392.65	3392.65	3543.2	-150.55
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	3/28/2011	113.45	113.45	121.14	-7.69
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	1/30/2014	56.72	56.72	62.52	-5.80
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	7/11/2014	18.91	18.91	21.13	-2.22
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	11/29/2010	28.36	28.36	30.27	-1.91
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	4/25/2014	135.16	135.16	151.55	-16.39
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	6/11/2014	40.55	40.55	45.21	-4.66
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	6/13/2014	94.61	94.61	105.61	-11.00
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	3/25/2014	108.13	108.13	118.93	-10.80
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	2/27/2014	283.84	283.84	313.02	-29.18
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	11/26/2013	121.65	121.65	132.6	-10.95
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	9/10/2013	54.07	54.07	58.51	-4.44
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	5/15/2013	27.03	27.03	29.2	-2.17
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	8/29/2013	108.13	108.13	116.81	-8.68
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	8/29/2013	27.03	27.03	29.23	-2.20
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	12/10/2012	94.61	94.61	102.3	-7.69
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	6/10/2010	594.72	594.72	636.07	-41.35
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	6/20/2014	175.71	175.71	195.37	-19.66
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	12/22/2010	328.13	328.13	345.36	-17.23
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	8/10/2010	1525.88	1525.88	1638.89	-113.01
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	8/27/2013	87.48	87.48	92.4	-4.92
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	9/9/2013	29.16	29.16	30.73	-1.57
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	4/18/2012	1399.65	1399.65	1514.9	-115.25
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	8/1/2013	1754.56	1754.56	1800.34	-45.78
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	8/27/2013	54.83	54.83	56.3	-1.47
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	11/18/2013	1109.5	1109.5	1147.12	-37.62
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	12/13/2013	61.64	61.64	63.03	-1.39
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	3/26/2014	176.13	176.13	186.42	-10.29
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	6/4/2014	58.71	58.71	62.67	-3.96
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	2/4/2014	469.69	469.69	499.12	-29.43
31418AKN7	FNMA	POOL	OMAI200	7/25/2014	2/4/2014	674.45	674.45	721.03	-46.58

3128P7PY3	FHLMC GOLD POOL Q91399 4.0% 10/01/30	8/15/2014	5/12/2014	37 47	37 47	40 09	-\$2 62
3128PVLDO	FHLMC GOLD POOL 115724 4.0% 6/01/26	8/15/2014	10/23/2013	2333 92	2333 92	2494 38	-\$160 46
3129Z58Y5	F H L M C GOLD C09055 4.0% 12/01/43	8/15/2014	3/25/2014	224 54	224 54	233 31	-\$8 77
3129Z58Y5	F H L M C GOLD C09055 4.0% 12/01/43	8/15/2014	6/23/2014	673 63	673 63	713 73	-\$40 10
3129Z58Y5	F H L M C GOLD C09055 4.0% 12/01/43	8/15/2014	12/20/2013	374 24	374 24	385 99	-\$11 75
3129Z58Y5	FHLMC GOLD POOL A90393 5.0% 12/01/39	8/15/2014	3/8/2010	40 95	40 95	42 64	-\$1 69
3129A4PM7	FHLMC GOLD A95828 4.5% 12/01/40	8/15/2014	12/27/2014	28 2	28 2	30 74	-\$2 54
3129A4PM7	FHLMC GOLD A95828 4.5% 12/01/40	8/15/2014	1/30/2014	310 23	310 23	334 95	-\$24 72
3129A4PM7	FHLMC GOLD A95828 4.5% 12/01/40	8/15/2014	12/17/2010	2002 38	2002 38	2040 24	-\$37 86
3132GISE0	FHLMC POOL Q0-3517	8/15/2014	9/23/2011	875 42	875 42	933 42	-\$58 00
3132GISE0	FHLMC POOL Q0-3517	8/15/2014	1/15/2013	125 06	125 06	133 5	-\$8 44
3132GISE0	FHLMC POOL Q0-3517	8/15/2014	1/15/2013	41 69	41 69	44 62	-\$2 93
3132GISE0	FHLMC POOL Q0-3517	8/15/2014	11/15/2011	83 37	83 37	87 98	-\$4 61
3132GISE0	FHLMC POOL Q0-3517	8/15/2014	9/15/2011	125 06	125 06	132 62	-\$7 56
3132GKMM3	FHLMC POOL Q04584 4.5% 11/01/41	8/15/2014	11/17/2011	91 89	91 89	97 42	-\$5 53
3132A2S3	FHLMC GOLD Q19384 3.5% 6/01/43	8/15/2014	7/8/2013	959 15	959 15	957 05	\$2 10
3132M6EB2	FHLMC GOLD Q25830 4.0% 4/01/44	8/15/2014	4/11/2014	69 93	69 93	73 45	-\$3 52
3132M6EB2	FHLMC GOLD Q25830 4.0% 4/01/44	8/15/2014	6/23/2014	27 97	27 97	29 62	-\$1 65
36241KA73	GOVT NAT'L MTGE ASSN POOL 781830	8/15/2014	8/30/2007	441 04	441 04	439 1	\$1 94
36241KGU6	GNMA POOL 782011 5.0% 12/15/35	8/15/2014	5/10/2007	1178 16	1178 16	1173 1	\$5 06
36241KK56	GNMA POOL 782105 5.0% 3/15/36	8/15/2014	5/10/2007	623 02	623 02	619 55	\$3 47
36179N4K5	GNMA II POOL # MA1599 3.0% 1/20/44	8/20/2014	6/24/2014	2642 83	2642 83	2670 08	-\$27 25
3136AK47	FNMA REMIC TRUST 2014-3 0% 3/25/40	8/25/2014	4/11/2014	769 4	769 4	784 55	-\$15 15
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL 255364	8/25/2014	12/18/2006	28 96	28 96	29 29	-\$0 33
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL 255364	8/25/2014	1/3/2007	427 12	427 12	431 99	-\$4 87
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL 255364	8/25/2014	5/24/2006	36 2	36 2	36 09	\$0 11
3138XD95	FEDERAL NAT'L MTGE ASSN POOL 555528	8/25/2014	12/17/2005	258 6	258 6	260 66	-\$2 06
3138A4D4	FNMA POOL 0AH3319	8/25/2014	4/8/2011	1765 55	1765 55	1745 48	\$20 07
3138A6KG4	FNMA POOL 0AH4794	8/25/2014	3/4/2011	5338 31	5338 31	5611 9	-\$273 59
3138A55U2	FNMA POOL 0AJ1758	8/25/2014	9/14/2011	1148 74	1148 74	1205 46	-\$56 72
3138E6V94	FNMA POOL 0AK2439	8/25/2014	6/19/2014	27 87	27 87	29 53	-\$1 66
3138E6V94	FNMA POOL 0AK2439	8/25/2014	2/8/2012	445 96	445 96	472 72	-\$26 76
3138E6V94	FNMA POOL 0AK2439	8/25/2014	3/14/2014	167 23	167 23	177 11	-\$9 88
3138E7A11	FNMA POOL 0AK2717	8/25/2014	2/23/2012	1523 92	1523 92	1615 12	-\$91 20
3138EAML8	FNMA POOL 0AK5762	8/25/2014	6/20/2014	140 49	140 49	148 59	-\$8 10
3138EAM19	FNMA POOL 0AK5762	8/25/2014	3/28/2012	1896 62	1896 62	1996 19	-\$99 57
3138EGG57	FNMA POOL 0AL0719	8/25/2014	10/20/2011	4683 93	4683 93	4760 04	-\$76 11
3138EGG57	FNMA POOL 0AL0701	8/25/2014	4/15/2011	719 19	719 19	772 57	-\$53 38
3138ELTV9	FNMA POOL AL4166 5.5% 1/01/39	8/25/2014	9/23/2013	2382 91	2382 91	2618 22	-\$235 31
3138ELTV9	FNMA POOL AL4166 5.5% 1/01/39	8/25/2014	1/30/2014	917 63	917 63	967 81	-\$50 18
3138ELTV9	FNMA POOL AL4191 3.5% 1/01/28	8/25/2014	1/6/2014	611 75	611 75	642 29	-\$30 54
3138ML5Y6	FNMA ACS362 3.5% 12/01/42	8/25/2014	3/7/2013	847 77	847 77	894 93	-\$47 16
3138ML5Y6	FNMA ACS362 3.5% 12/01/42	8/25/2014	6/23/2014	102 76	102 76	105 43	-\$2 67
3138W6MR4	FNMA AR8467 2.5% 3/01/28	8/25/2014	4/9/2013	453 76	453 76	473 54	-\$19 78
3138W6RS7	FNMA AR8596 3.5% 6/01/43	8/25/2014	9/9/2013	53 63	53 63	53 28	\$0 35

3138W6R57	FNMA AR8596	3 5% 6/01/43	8/25/2014	9/9/2013	160 88	159 77	\$1 11
3138W6R57	FNMA AR8596	3 5% 6/01/43	8/25/2014	7/18/2013	536 28	536 11	\$0 17
3138WRTD2	FNMA POOL #AT4147	3 0% 5/01/43	8/25/2014	5/14/2014	213 75	210 24	\$3 51
3138WSP36	FNMA POOL AT4941	3% 5/1/43	8/25/2014	5/16/2013	527 55	549 39	\$21 84
3138WSP36	FNMA POOL AT4941	3% 5/1/43	8/25/2014	6/23/2014	263 78	259 53	\$4 25
3138WSP36	FNMA POOL AT4941	3% 5/1/43	8/25/2014	5/16/2013	38 28	39 87	\$1 59
3138X0Z27	FNMA POOL AU1660	2 5% 7/01/28	8/25/2014	4/23/2014	140 62	141 67	\$1 05
3138X0Z27	FNMA POOL AU1660	2 5% 7/01/28	8/25/2014	2/20/2014	328 11	329 24	\$1 13
3138X0Z27	FNMA POOL AU1660	2 5% 7/01/28	8/25/2014	3/14/2014	187 49	189 25	\$1 76
3138X0Z27	FNMA POOL AU1660	2 5% 7/01/28	8/25/2014	5/12/2014	656 22	662 47	\$6 25
3138X0Z27	FNMA POOL AU1660	2 5% 7/01/28	8/25/2014	12/11/2013	1687 43	1684 27	\$3 16
3138X0Z27	FNMA POOL AU1660	2 5% 7/01/28	8/25/2014	4/8/2014	140 62	141 7	\$1 08
3138X56Q5	FNMA POOL AU6278	5 0% 11/01/43	8/25/2014	98 36	98 36	107 81	\$9 45
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418		8/25/2014	11/13/2012	655 01	719 08	\$64 07
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418		8/25/2014	4/1/2013	352 7	387 97	\$35 27
31403DWH8	FEDERAL NAT'L MTGE ASSN POOL 745948		8/25/2014	9/10/2009	198 95	212 43	\$13 48
31407JDR0	FNMA POOL 831812	6 0% 9/01/36	8/25/2014	12/29/2010	196 37	214 11	\$17 74
31407JDR0	FNMA POOL 831812	6 0% 9/01/36	8/25/2014	11/13/2007	360 02	362 89	\$2 87
31410GRK1	FEDERAL NAT'L MTGE ASSN POOL 888890		8/25/2014	3/8/2010	246 31	264 71	\$18 40
31414CGL6	FNMA POOL 962003	5 5% 3/01/38	8/25/2014	2/25/2008	1746 36	1742 44	\$3 92
31414CKRW0	FNMA POOL 962301	4 5% 3/01/23	8/25/2014	5/20/2009	458 08	471 46	\$13 38
31414CHKV8	FNMA POOL 966608	5 5% 2/01/38	8/25/2014	2/15/2008	1682 49	1683 8	\$1 31
3141456D0	FNMA POOL 0975268		8/25/2014	4/20/2011	570 9	609 9	\$39 00
31415BBM0	FNMA POOL 981644	4 5% 6/1/2023	8/25/2014	10/14/2009	105 22	109 26	\$4 04
31416RRQ8	FNMA POOL AA7694	4 5% 7/01/24	8/25/2014	3/25/2014	96 42	102 44	\$6 02
31418AKN7	FNMA POOL OMA1200		8/25/2014	7/11/2013	409 35	407 81	\$1 54
31418AKN7	FNMA POOL OMA1200		8/25/2014	9/17/2012	286 54	301 49	\$14 95
31418AKN7	FNMA POOL OMA1200		8/25/2014	1/30/2013	81 87	85 35	\$3 48
31418AKN7	FNMA POOL OMA1200		8/25/2014	5/9/2014	40 93	41 75	\$0 82
31418BB62	FNMA MA1860	4 5% 4/01/44	8/25/2014	4/1/2014	119 85	127 98	\$8 13
31418BD89	FNMA MA1897	3 5% 5/01/44	8/25/2014	5/23/2014	183 8	187 05	\$3 25
912828TP5	U S TREASURY NT		8/26/2014	9/12/2012	25000	24936 53	\$95 59
912828TP5	U S TREASURY NT		8/26/2014	9/12/2012	25000	24936 52	\$95 61
3138EAML8	FNMA POOL OAK5762		9/3/2014	3/28/2012	72015 71	76260 7	\$464 15
3138EAML8	FNMA POOL OAK5762		9/3/2014	6/20/2014	5433 26	5746 52	\$7 00
31287CAD4	FG GOLD POOL T49004	3 0% 9/01/27	9/15/2014	11/5/2013	188 98	193 23	\$4 25
31287CAE2	FLHMC GOLD POOL T49005	5 5% 12/01/28	9/15/2014	2/19/2014	335 76	350 66	\$14 90
3128M6AR9	FLHMC GOLD G04216	5 5% 12/01/37	9/15/2014	3/28/2011	169 02	180 48	\$11 46
3128M6AR9	FLHMC GOLD G04216	5 5% 12/01/37	9/15/2014	1/30/2014	84 51	93 15	\$8 64
3128M6AR9	FLHMC GOLD G04216	5 5% 12/01/37	9/15/2014	12/29/2010	42 25	45 09	\$2 84
3128M6AR9	FLHMC GOLD G04216	5 5% 12/01/37	9/15/2014	7/11/2014	28 17	31 48	\$3 31
3128M6AU2	FLHMC GOLD G04219	5 5% 4/01/38	9/15/2014	11/10/2012	100 71	108 89	\$8 18
3128M6AU2	FLHMC GOLD G04219	5 5% 4/01/38	9/15/2014	5/15/2013	28 78	31 13	\$2 35
3128M6AU2	FLHMC GOLD G04219	5 5% 4/01/38	9/15/2014	6/23/2014	100 71	112 42	\$11 71
3128M6AU2	FLHMC GOLD G04219	5 5% 4/01/38	9/15/2014	8/29/2013	28 78	31 09	\$2 31

3128M6AU2	FHLMC GOLD G04219	5.5%	4/01/38	9/15/2014	8/29/2013	115.1	124.34	-\$9.24
3128M6AU2	FHLMC GOLD G04219	5.5%	4/01/38	9/15/2014	9/10/2013	57.55	62.28	-\$4.73
3128M6AU2	FHLMC GOLD G04219	5.5%	4/01/38	9/15/2014	11/26/2013	129.49	141.14	-\$11.65
3128M6AU2	FHLMC GOLD G04219	5.5%	4/01/38	9/15/2014	2/27/2014	302.14	333.2	-\$31.06
3128M6AU2	FHLMC GOLD G04219	5.5%	4/01/38	9/15/2014	3/25/2014	115.1	126.59	-\$11.49
3128M6AU2	FHLMC GOLD G04219	5.5%	4/01/38	9/15/2014	4/25/2014	143.88	161.33	-\$17.45
3128M6AU2	FHLMC GOLD G04219	5.5%	4/01/38	9/15/2014	6/11/2014	43.16	48.12	-\$4.96
3128M6AU2	FHLMC GOLD G04219	5.5%	4/01/38	9/15/2014	6/20/2014	187.04	207.97	-\$20.93
3128M6AU2	FHLMC GOLD G04219	5.5%	4/01/38	9/15/2014	6/10/2010	633.05	677.07	-\$44.02
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	12/22/2010	32.66	34.37	-\$1.71
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	6/10/2010	633.53	680.45	-\$46.92
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	8/27/2013	118.94	125.63	-\$6.69
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	4/18/2012	1902.99	2059.69	-\$156.70
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	9/9/2013	39.65	41.78	-\$2.13
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	8/27/2013	45.7	46.93	-\$1.23
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	8/1/2013	1462.24	1500.4	-\$38.16
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	11/18/2013	1025.03	1059.78	-\$34.75
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	12/13/2013	56.95	58.23	-\$1.28
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	6/4/2014	54.41	58.08	-\$3.67
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	3/26/2014	163.24	172.78	-\$9.54
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	5/12/2014	435.3	462.57	-\$27.27
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	2/4/2014	478.98	512.06	-\$33.08
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	10/23/2013	2743.75	2932.38	-\$188.63
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	3/25/2014	197.92	205.65	-\$7.73
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	12/20/2013	329.87	340.23	-\$10.36
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	6/23/2014	593.77	629.12	-\$35.35
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	3/8/2010	40.89	42.58	-\$1.69
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	12/17/2010	2359.12	2403.72	-\$44.60
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	2/27/2014	33.23	36.22	-\$2.99
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	1/30/2014	365.5	394.63	-\$29.13
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	9/23/2011	490.53	523.03	-\$32.50
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	9/15/2011	70.08	74.32	-\$4.24
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	1/15/2013	23.36	25	-\$1.64
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	11/15/2011	46.72	49.3	-\$2.58
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	1/15/2013	70.08	74.81	-\$4.73
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	11/7/2011	88.66	93.99	-\$5.33
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	7/8/2013	358.95	358.16	\$0.79
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	4/11/2014	70.04	73.56	-\$3.52
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	6/23/2014	28.01	29.66	-\$1.65
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	8/30/2007	330.94	329.49	\$1.45
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	5/10/2007	1417.63	1411.54	\$6.09
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	5/10/2007	640.15	636.59	\$3.56
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	8/13/2009	45000	43602.3	\$7,325.10
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	9/15/2014	11/14/2007	55000	54764.6	\$7,480.00

316179X45	GNMA II POOL # MA1599 3.0% 1/20/44	9/20/2014	6/24/2014	1594 29	1594 29	1610 73	-\$16 44
312828U0D	UNITED STATES TREAS 0.375% 2/15/16	9/25/2014	2/25/2013	20000	20028 84	19989 13	-\$99 71
3136AIA47	FNMA REMIC TRUST 2014-3 0% 3/25/40	9/25/2014	4/11/2014	668 26	668 26	681 42	-\$13 16
3137ALTV1	FEDERAL NAT'L MTGE ASSN POOL 255364	9/25/2014	12/18/2006	21 14	21 14	21 38	-\$0 24
3137ALTV1	FEDERAL NAT'L MTGE ASSN POOL 255364	9/25/2014	5/24/2006	26 43	26 43	26 35	\$0 08
3137ALTV1	FEDERAL NAT'L MTGE ASSN POOL 255364	9/25/2014	1/3/2007	311 84	311 84	315 4	-\$3 56
3138SX095	FEDERAL NAT'L MTGE ASSN POOL 555528	9/25/2014	12/7/2005	206 3	206 3	207 94	-\$1 64
3138A4404	FNMA POOL OAH3519	9/25/2014	4/8/2011	891 63	891 63	881 5	-\$10 13
3138A6KG4	FNMA POOL OAH4794	9/25/2014	3/4/2011	2909 24	2909 24	3058 34	-\$149 10
3138AS5U2	FNMA POOL OAH1758	9/25/2014	9/4/2011	1132 98	1132 98	1188 92	-\$55 94
3138E6V94	FNMA POOL OAK2439	9/25/2014	2/8/2012	787 82	787 82	835 09	-\$47 27
3138E6V94	FNMA POOL OAK2439	9/25/2014	6/19/2014	49 24	49 24	52 18	-\$2 94
3138E6V94	FNMA POOL OAK2439	9/25/2014	3/14/2014	295 43	295 43	312 88	-\$17 45
3138E7AT1	FNMA POOL OAK2717	9/25/2014	2/25/2012	2256 97	2256 97	2392 04	-\$135 07
3138E7AT1	FNMA POOL OAK2717	9/25/2014	8/27/2014	102 59	102 59	108 83	-\$6 24
3138EAML8	FNMA POOL OAK5762	9/25/2014	3/28/2012	1333 28	1333 28	1403 28	-\$70 00
3138EGG57	FNMA POOL OAL0219	9/25/2014	10/20/2011	1075 39	1075 39	1092 87	-\$17 48
3138EGGK4	FNMA POOL OAL0201	9/25/2014	4/15/2011	688 15	688 15	739 22	-\$51 07
3138ELTY9	FNMA POOL AL4166 5.5% 1/01/39	9/25/2014	9/23/2013	2379 75	2379 75	2614 75	-\$235 00
3138ELUR2	FNMA POOL AL4191 3.5% 1/01/28	9/25/2014	1/30/2014	475 92	475 92	501 95	-\$26 03
3138ELUR2	FNMA POOL AL4191 3.5% 1/01/28	9/25/2014	1/6/2014	317 28	317 28	333 12	-\$15 84
3138MLY6	FNMA AQS362 3.5% 12/01/42	9/25/2014	6/23/2014	177 71	177 71	182 32	-\$4 61
3138MLY6	FNMA AQS362 3.5% 12/01/42	9/25/2014	3/7/2013	1466 1	1466 1	1547 65	-\$81 55
3138W6MR4	FNMA AR8596 2.5% 3/01/28	9/25/2014	4/9/2013	1306 3	1306 3	1363 25	-\$56 95
3138W6RS7	FNMA AR8596 3.5% 6/01/43	9/25/2014	9/9/2013	109 38	109 38	108 66	\$0 72
3138W6RS7	FNMA AR8596 3.5% 6/01/43	9/25/2014	7/8/2013	1093 84	1093 84	1093 5	\$0 34
3138W6RS7	FNMA AR8596 3.5% 6/01/43	9/25/2014	9/9/2013	328 15	328 15	325 89	\$2 26
3138W6RT02	FNMA POOL # AT4147 3.0% 5/01/43	9/25/2014	5/14/2014	217 79	217 79	214 22	\$3 57
3138WSP36	FNMA POOL AT4941 3% 5/1/43	9/25/2014	5/6/2013	22 85	22 85	23 8	-\$0 95
3138WSP36	FNMA POOL AT4941 3% 5/1/43	9/25/2014	6/23/2014	127 7	127 7	12 5	\$0 20
3138WSP36	FNMA POOL AT4941 3% 5/1/43	9/25/2014	5/6/2013	2 54	2 54	2 65	-\$0 11
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	9/25/2014	8/27/2014	155 89	155 89	158 33	-\$2 44
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	9/25/2014	7/24/2014	77 95	77 95	78 78	-\$0 83
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	9/25/2014	5/12/2014	545 62	545 62	550 82	-\$5 20
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	9/25/2014	4/23/2014	116 92	116 92	117 8	-\$0 88
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	9/25/2014	4/8/2014	116 92	116 92	117 82	-\$0 90
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	9/25/2014	3/14/2014	155 89	155 89	157 35	-\$1 46
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	9/25/2014	2/20/2014	272 81	272 81	273 75	-\$0 94
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	9/25/2014	12/11/2013	1403 02	1403 02	1400 39	\$2 63
3138X0227	FNMA POOL AU6278 5.0% 11/01/43	9/25/2014	1/6/2014	99 43	99 43	108 98	-\$9 55
3138YF33	FNMA POOL # AW8285 3.5% 8/01/44	9/25/2014	7/21/2014	246 6	246 6	252 38	-\$6 38
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418	9/25/2014	11/13/2012	659 26	659 26	723 74	-\$64 48
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418	9/25/2014	4/1/2013	354 98	354 98	390 48	-\$35 50
31403DWH8	FEDERAL NAT'L MTGE ASSN POOL 745948	9/25/2014	9/10/2009	118 25	118 25	126 26	-\$8 01
314071DRO	FNMA POOL 831812 6.0% 9/01/36	9/25/2014	11/13/2007	662 95	662 95	668 24	-\$5 29

31407DR0	FNMA POOL 831812	6.0%	9/01/36	9/25/2014	12/29/2010	361.61	361.61	394.27	-\$32.66
31410GRK1	FEDERAL NAT'L MTGE ASSN POOL 888890			9/25/2014	3/8/2010	229.38	229.38	246.51	-\$17.13
31414GL6	FNMA POOL 962003	5.5%	3/01/38	9/25/2014	2/25/2008	2406.44	2406.44	2401.03	-\$5.41
31414CRW0	FNMA POOL 962301	4.5%	3/01/23	9/25/2014	5/20/2009	591.45	591.45	608.73	-\$17.28
31414HKV8	FNMA POOL 966608	5.5%	2/01/38	9/25/2014	2/15/2008	48.49	48.49	48.53	-\$0.04
31414S6D0	FNMA POOL 0975268			9/25/2014	4/20/2011	336.79	336.79	359.8	-\$23.01
314158B01	FNMA POOL 981644	4.5%	6/1/2023	9/25/2014	10/14/2009	117.85	117.85	122.38	-\$4.53
31416RR08	FNMA POOL A47694	4.5%	7/01/24	9/25/2014	3/25/2014	45.4	45.4	48.24	-\$2.84
31418AKN7	FNMA POOL 0MA1200			9/25/2014	8/26/2014	229.01	229.01	234.74	-\$5.73
31418AKN7	FNMA POOL 0MA1200			9/25/2014	9/17/2012	267.18	267.18	281.12	-\$13.94
31418AKN7	FNMA POOL 0MA1200			9/25/2014	1/30/2013	76.34	76.34	79.58	-\$3.24
31418AKN7	FNMA POOL 0MA1200			9/25/2014	7/11/2013	381.68	381.68	380.25	\$1.43
31418AKN7	FNMA POOL 0MA1200			9/25/2014	5/9/2014	38.17	38.17	38.93	-\$0.76
314188B62	FNMA MA1860	4.5%	4/01/44	9/25/2014	4/1/2014	338.73	338.73	361.7	-\$22.97
314188B62	FNMA MA1897	3.5%	5/01/44	9/25/2014	5/23/2014	191.8	191.8	195.19	-\$3.39
912828QX1	U S TREASURY NOTE			9/30/2014	8/24/2011	10000	10179.26	10237.92	-\$58.66
912828TP5	U S TREASURY NT			9/30/2014	9/12/2012	20000	20028.9	19949.22	-\$79.68
912828TP5	U S TREASURY NT			9/30/2014	10/10/2012	5000	5007.23	4985.3	\$21.93
912828UC2	UNITED STATES TREASURY NOTE 12/15/15			9/30/2014	1/16/2013	90000	90049.23	89750.69	\$298.54
912828UW8	UNITED STATES TREAS 0.375% 2/15/16			9/30/2014	2/25/2013	35000	35049.11	34980.98	\$68.13
912828UW8	UNITED STATES TREAS 0.25% 4/15/16			9/30/2014	8/18/2014	65000	64880.45	64901.19	-\$20.74
912828UW8	UNITED STATES TREAS 0.25% 4/15/16			9/30/2014	8/25/2014	15000	14972.41	14964.31	\$8.10
912828VR8	UNITED STATES TREAS 0.625% 8/15/16			9/30/2014	8/19/2013	5000	5008.18	4983.42	\$24.76
912828VR8	UNITED STATES TREAS 0.625% 8/15/16			9/30/2014	8/22/2013	50000	50081.85	49820.25	\$261.60
912828WA4	U S TREASURY NOTE			9/30/2014	11/25/2013	25000	24995.03	25064.53	-\$69.50
912828WA4	U S TREASURY NOTE			9/30/2014	12/17/2013	50000	49990.07	50049	-\$58.93
912828UW8	UNITED STATES TREAS 0.25% 4/15/16			10/8/2014	8/25/2014	25000	24972.71	24940.51	\$32.20
912828VW7	UNITED STATES TREAS 0.875% 9/15/16			10/8/2014	9/26/2013	5000	5032.42	5031.25	\$1.17
912828VW7	UNITED STATES TREAS 0.875% 9/15/16			10/9/2014	9/26/2013	5000	5040.42	5031.25	\$9.17
31287CAD4	FG GOLD POOL T49004	3.0%	9/01/27	10/15/2014	11/5/2013	189.43	189.43	193.69	-\$4.26
31287CAE2	PHLMC GOLD POOL T49005	3.5%	12/01/28	10/15/2014	2/19/2014	311.02	311.02	324.82	-\$13.80
3128M6AR9	PHLMC GOLD G04216	5.5%	12/01/37	10/15/2014	7/11/2014	32	32	35.76	-\$3.76
3128M6AR9	PHLMC GOLD G04216	5.5%	12/01/37	10/15/2014	1/30/2014	96.01	96.01	105.82	-\$9.81
3128M6AR9	PHLMC GOLD G04216	5.5%	12/01/37	10/15/2014	3/28/2011	192.02	192.02	205.04	-\$13.02
3128M6AR9	PHLMC GOLD G04216	5.5%	12/01/37	10/15/2014	12/29/2010	48.01	48.01	51.24	-\$3.23
3128M6AU2	PHLMC GOLD G04219	5.5%	4/01/38	10/15/2014	6/20/2014	158.19	158.19	175.89	-\$17.70
3128M6AU2	PHLMC GOLD G04219	5.5%	4/01/38	10/15/2014	4/25/2014	121.68	121.68	136.43	-\$14.75
3128M6AU2	PHLMC GOLD G04219	5.5%	4/01/38	10/15/2014	6/11/2014	36.5	36.5	40.7	-\$4.20
3128M6AU2	PHLMC GOLD G04219	5.5%	4/01/38	10/15/2014	3/25/2014	97.35	97.35	107.07	-\$9.72
3128M6AU2	PHLMC GOLD G04219	5.5%	4/01/38	10/15/2014	2/27/2014	255.53	255.53	281.8	-\$26.27
3128M6AU2	PHLMC GOLD G04219	5.5%	4/01/38	10/15/2014	11/26/2013	109.51	109.51	119.37	-\$9.86
3128M6AU2	PHLMC GOLD G04219	5.5%	4/01/38	10/15/2014	9/10/2013	48.67	48.67	52.67	-\$4.00
3128M6AU2	PHLMC GOLD G04219	5.5%	4/01/38	10/15/2014	8/29/2013	97.35	97.35	105.17	-\$7.82
3128M6AU2	PHLMC GOLD G04219	5.5%	4/01/38	10/15/2014	6/23/2014	85.18	85.18	95.08	-\$9.90
3128M6AU2	PHLMC GOLD G04219	5.5%	4/01/38	10/15/2014	8/29/2013	24.34	24.34	26.29	-\$1.95

3128M6AU2	FHLMC GOLD G04219	5.5%	4/01/38	10/15/2014	5/15/2013	24.34	24.34	26.32	-51.98
3128M6AU2	FHLMC GOLD G04219	5.5%	4/01/38	10/15/2014	12/10/2012	85.18	85.18	92.1	-56.92
3128M6AU2	FHLMC GOLD G04219	5.5%	4/01/38	10/15/2014	6/10/2010	535.4	535.4	572.63	-537.23
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	10/15/2014	12/22/2010	109.7	109.7	115.46	-55.76
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	10/15/2014	6/10/2010	1463.31	1463.31	1571.69	-1508.38
3128M74X1	FHLMC GOLD G05938	5.0%	1/01/36	10/15/2014	4/18/2012	2008.34	2008.34	2173.71	-1565.37
3128M74X1	FHLMC GOLD G05477	4.5%	5/01/39	10/15/2014	8/27/2013	125.52	125.52	132.58	-57.06
3128M74X1	FHLMC GOLD G05477	4.5%	5/01/39	10/15/2014	9/9/2013	41.84	41.84	44.09	-52.25
3128M74X1	FHLMC GOLD G18473	3.0%	7/01/28	10/15/2014	8/1/2013	1436.78	1436.78	1474.27	-537.49
3128M74X1	FHLMC GOLD G18473	3.0%	7/01/28	10/15/2014	11/18/2013	44.9	44.9	46.11	-51.21
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	12/13/2013	874.76	874.76	904.42	-529.66
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	12/13/2013	48.6	48.6	49.69	-51.09
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	2/4/2014	48.6	48.6	50.26	-51.66
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	6/4/2014	57.4	57.4	61.27	-53.87
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	5/12/2014	30.89	30.89	33.05	-52.16
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	2/4/2014	556.01	556.01	594.41	-538.40
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	10/23/2013	3050.45	3050.45	3260.17	-5209.72
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	6/23/2014	712.04	712.04	754.43	-542.39
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	3/25/2014	237.35	237.35	246.62	-59.27
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	12/20/2013	395.58	395.58	408	-512.42
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	3/8/2010	339.66	339.66	353.67	-514.01
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	12/17/2010	2170.63	2170.63	2211.67	-541.04
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	1/30/2014	336.3	336.3	363.1	-526.80
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	2/27/2014	30.57	30.57	33.32	-52.75
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	9/23/2011	379.8	379.8	404.96	-525.16
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	9/15/2011	54.26	54.26	57.54	-53.28
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	11/15/2011	36.17	36.17	38.17	-52.00
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	1/15/2013	18.09	18.09	19.36	-51.27
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	1/15/2013	54.26	54.26	57.92	-53.66
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	9/23/2014	144.68	144.68	156.12	-511.44
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	11/7/2011	85	85	90.11	-55.11
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	7/8/2013	3209.83	3209.83	3202.81	-57.02
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	4/11/2014	73.87	73.87	77.59	-53.72
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	6/23/2014	29.55	29.55	31.29	-51.74
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	5/10/2007	1113.97	1113.97	1109.19	-54.78
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	9/26/2013	5000	5000	5031.25	-517.95
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	4/11/2014	830.22	830.22	846.56	-516.34
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	12/18/2006	32.95	32.95	33.33	-50.38
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	5/24/2006	41.19	41.19	41.06	-50.13
3128M74X1	FHLMC GOLD G18489	3.0%	11/01/28	10/15/2014	1/3/2007	486.02	486.02	491.56	-55.54

31385X095	FEDERAL NAT'L MTGE ASSN POOL 555528	10/25/2014	12/7/2005	169 53	170 88	\$-1.35
31384A404	FNMA POOL OAH3519	10/25/2014	4/8/2011	1441 4	1426 22	\$15 18
3138A6K64	FNMA POOL OAH794	10/25/2014	3/4/2011	265 41	279 01	\$-13.60
3138ASU52	FNMA POOL OAH1758	10/25/2014	9/14/2011	1372 54	1440 31	\$-67.77
3138E6V94	FNMA POOL OAK2439	10/25/2014	3/14/2014	335 5	355 32	\$-19.82
3138E6V94	FNMA POOL OAK2439	10/25/2014	6/19/2014	55 92	59 26	\$-3.34
3138E6V94	FNMA POOL OAK2439	10/25/2014	2/8/2012	894 67	948 35	\$-53.68
3138E7AT1	FNMA POOL OAK2717	10/25/2014	2/23/2012	2028 5	2149 89	\$-121.39
3138E7AT1	FNMA POOL OAK2717	10/25/2014	8/27/2014	92 2	97.8	\$-5.60
3138EGG57	FNMA POOL OAL0201	10/25/2014	10/20/2011	2855 03	2901 42	\$-46.39
3138ELI79	FNMA POOL AL4166 5.5% 1/01/39	10/25/2014	4/15/2011	801 65	861 15	\$-59.50
3138ELI79	FNMA POOL AL4166 5.5% 1/01/39	10/25/2014	9/23/2013	2006 24	2204 36	\$-198.12
3138ELI79	FNMA POOL AL4191 3.5% 1/01/28	10/25/2014	1/6/2014	446 18	468 45	\$-22.27
3138ELI79	FNMA POOL AL4191 3.5% 1/01/28	10/25/2014	1/30/2014	669 27	705 87	\$-36.60
3138ENH67	FNMA POOL # AL5630 4.0% 8/01/44	10/25/2014	9/3/2014	91 2	96.86	\$-5.66
3138ML5V6	FNMA A05362 3.5% 12/01/42	10/25/2014	6/23/2014	709 6	728	\$-18.40
3138ML5V6	FNMA A05362 3.5% 12/01/42	10/25/2014	3/7/2013	5854 19	6179.83	\$-325.64
3138W6MR4	FNMA AR8467 2.5% 3/01/28	10/25/2014	4/9/2013	619 9	646 92	\$-27.02
3138W6RS7	FNMA AR8596 3.5% 6/01/43	10/25/2014	9/9/2013	31 91	31.7	\$0.21
3138W6RS7	FNMA AR8596 3.5% 6/01/43	10/25/2014	9/9/2013	95 73	95 07	\$0.66
3138W6RS7	FNMA AR8596 3.5% 6/01/43	10/25/2014	7/8/2013	319 12	319 02	\$0.10
3138WRTD2	FNMA POOL # AT4147 3.0% 5/01/43	10/25/2014	5/14/2014	1074 57	1056 94	\$17.63
3138WSP36	FNMA POOL AT4941 3% 5/1/43	10/25/2014	6/23/2014	8 32	8 19	\$0.13
3138WSP36	FNMA POOL AT4941 3% 5/1/43	10/25/2014	5/6/2013	14 97	15 59	\$-0.62
3138WSP36	FNMA POOL AT4941 3% 5/1/43	10/25/2014	5/6/2013	1 66	1 73	\$-0.07
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	10/25/2014	4/23/2014	137 02	138 05	\$-1.03
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	10/25/2014	5/12/2014	639 42	645 51	\$-6.09
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	10/25/2014	7/24/2014	91 35	92 32	\$-0.97
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	10/25/2014	3/14/2014	182 69	184 4	\$-1.71
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	10/25/2014	9/25/2014	45 67	46 18	\$-0.51
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	10/25/2014	12/11/2013	1644 22	1641 14	\$3.08
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	10/25/2014	2/20/2014	319 71	320 81	\$-1.10
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	10/25/2014	4/8/2014	137 02	138 07	\$-1.05
3138X0227	FNMA POOL AU1660 2.5% 7/01/28	10/25/2014	8/27/2014	182 69	183 54	\$-0.85
3138X56Q5	FNMA POOL AU6278 5.0% 11/01/43	10/25/2014	1/6/2014	1085 14	1189 42	\$-104.28
3138XFE33	FNMA POOL # AW8285 3.5% 9/01/44	10/25/2014	7/21/2014	602 68	619 26	\$-15.58
31403DDV4	FEDERAL NAT'L MTGE ASSN POOL 745418	10/25/2014	11/13/2012	536 57	589 05	\$-52.48
31403DDV4	FEDERAL NAT'L MTGE ASSN POOL 745418	10/25/2014	4/1/2013	288 92	317 81	\$-28.89
31403DWH8	FEDERAL NAT'L MTGE ASSN POOL 745948	10/25/2014	9/10/2009	172 45	184 13	\$-11.68
31407JDR0	FNMA POOL B31812 6.0% 9/01/36	10/25/2014	11/13/2007	3 46	3 49	\$-0.03
31407JDR0	FNMA POOL B31812 6.0% 9/01/36	10/25/2014	12/29/2010	1 89	2 06	\$-0.17
31410GRK1	FEDERAL NAT'L MTGE ASSN POOL 888890	10/25/2014	3/8/2010	207 01	222 47	\$-15.46
3141ACGL6	FNMA POOL 962003 5.5% 3/01/38	10/25/2014	2/25/2008	75 77	75 6	\$0.17
3141ACRW0	FNMA POOL 962301 4.5% 3/01/23	10/25/2014	5/20/2009	520 14	535 34	\$-15.20
31414HKV8	FNMA POOL 966608 5.5% 2/01/38	10/25/2014	2/15/2008	1219 37	1220 32	\$-0.95

314145600	FNMA	POOL 0975268	10/25/2014	4/20/2011	588.85	588.85	629.08	-540.23
314158BMD	FNMA	POOL 981644	4.5% 6/1/2023	10/25/2014	113.18	113.18	117.53	-54.35
31416RRQ8	FNMA	POOL A47694	4.5% 7/01/24	10/25/2014	48.55	48.55	51.58	-3.03
31418AKN7	FNMA	POOL ONA1200	10/25/2014	1/30/2013	73.55	73.55	76.68	-3.13
31418AKN7	FNMA	POOL ONA1200	10/25/2014	9/17/2012	257.42	257.42	270.85	-13.43
31418AKN7	FNMA	POOL ONA1200	10/25/2014	8/26/2014	220.64	220.64	226.16	-5.52
31418AKN7	FNMA	POOL ONA1200	10/25/2014	7/11/2013	367.74	367.74	366.36	1.38
31418AKN7	FNMA	POOL ONA1200	10/25/2014	5/5/2014	36.77	36.77	37.51	-0.74
31418BB62	FNMA	MA1860	4.5% 4/01/44	10/25/2014	4/1/2014	550.73	588.08	-37.35
31418BD89	FNMA	MA1897	3.5% 5/01/44	10/25/2014	5/23/2014	3959.93	4029.85	-69.92
4521518V8	ILLINOIS ST	4.421% 1/01/15	10/29/2014	1/8/2010	60000	60375.6	60000	\$375.60
912828VV7	UNITED STATES TREAS	0.875% 9/15/16	10/30/2014	9/26/2013	10000	10077.73	10062.5	\$15.23
912828VV7	UNITED STATES TREAS	0.875% 9/15/16	11/3/2014	7/17/2014	20000	20149.93	20125	\$24.93
912828VV7	UNITED STATES TREAS	0.875% 9/15/16	11/3/2014	9/19/2013	105000	105787.15	105607.03	\$180.12
4521518V8	ILLINOIS ST	4.421% 1/01/15	11/5/2014	11/8/2010	15000	15082.65	15000	\$82.65
31287CAD4	FG GOLD POOL T49004	3.0% 9/01/27	11/15/2014	11/5/2014	190.27	190.27	194.55	-4.28
31287CAE2	FHLMC GOLD POOL T49005	3.5% 12/01/28	11/15/2014	2/19/2014	364.09	364.09	380.25	-16.16
3128M6AR9	FHLMC GOLD G04216	5.5% 12/01/37	11/15/2014	3/28/2011	89.05	89.05	95.09	-6.04
3128M6AR9	FHLMC GOLD G04216	5.5% 12/01/37	11/15/2014	1/30/2014	44.52	44.52	49.07	-4.55
3128M6AR9	FHLMC GOLD G04216	5.5% 12/01/37	11/15/2014	7/11/2014	14.84	14.84	16.58	-1.74
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	12/29/2010	22.26	22.26	23.76	-1.50
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	6/11/2014	26.57	26.57	29.63	-3.06
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	6/20/2014	115.14	115.14	128.02	-12.88
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	6/23/2014	62	62	69.21	-7.21
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	4/25/2014	88.57	88.57	99.31	-10.74
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	3/25/2014	70.85	70.85	77.92	-7.07
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	2/27/2014	185.99	185.99	205.11	-19.12
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	11/26/2013	79.71	79.71	86.88	-7.17
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	9/10/2013	35.43	35.43	38.34	-2.91
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	8/29/2013	70.85	70.85	76.54	-5.69
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	8/29/2013	17.71	17.71	19.13	-1.42
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	5/15/2013	17.71	17.71	19.15	-1.44
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	12/10/2012	62	62	67.04	-5.04
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	6/10/2010	389.69	389.69	416.78	-27.09
3128M6AU2	FHLMC GOLD G04219	5.5% 4/01/38	11/15/2014	10/16/2014	637.68	637.68	712.21	-74.53
3128M74X1	FHLMC GOLD G05938	5.0% 1/01/36	11/15/2014	12/22/2010	134.34	134.34	141.39	-7.05
3128M7HN9	FHLMC POOL G0-5337		11/15/2014	6/10/2010	2748.21	2748.21	2951.75	-203.54
3128M7M29	FHLMC GOLD G05477	4.5% 5/01/39	11/15/2014	8/27/2013	68.92	68.92	72.8	-3.88
3128M7M29	FHLMC GOLD G05477	4.5% 5/01/39	11/15/2014	4/18/2012	1102.8	1102.8	1193.61	-90.81
3128M7M29	FHLMC GOLD G05477	4.5% 5/01/39	11/15/2014	9/9/2013	22.97	22.97	24.2	-1.23
3128MMQ30	FHLMC GOLD G18473	3.0% 7/01/28	11/15/2014	8/1/2013	1598.4	1598.4	1640.11	-41.71
3128MMQ30	FHLMC GOLD G18473	3.0% 7/01/28	11/15/2014	8/27/2013	49.95	49.95	51.29	-1.34
3128MMRK1	FHLMC GOLD G18489	3.0% 11/01/28	11/15/2014	9/25/2014	53.82	53.82	55.65	-1.83
3128MMRK1	FHLMC GOLD G18489	3.0% 11/01/28	11/15/2014	12/13/2013	53.82	53.82	55.03	-1.21

3128MMR1	FHLMC GOLD G18489	3 0% 11/01/28	11/15/2014	11/18/2013	968 75	968 75	1001 6	-532 85
3128P74X8	FHLMC GOLD POOL C91738	4 0% 11/01/33	11/15/2014	3/26/2014	178 05	178 05	188 45	-510 40
3128P74X8	FHLMC GOLD POOL C91738	4 0% 11/01/33	11/15/2014	6/4/2014	59 35	59 35	63 36	-54 01
3128P74X8	FHLMC GOLD POOL C91738	4 0% 11/01/33	11/15/2014	2/4/2014	474 81	474 81	504 56	-529 75
3128P7FY3	FHLMC GOLD POOL C91339	4 0% 10/01/30	11/15/2014	2/4/2014	598 53	598 53	639 87	-541 34
3128P7FY3	FHLMC GOLD POOL C91339	4 0% 10/01/30	11/15/2014	5/12/2014	33 25	33 25	35 58	-52 33
3128PVL00	FHLMC GOLD POOL J15724	4 0% 6/01/26	11/15/2014	10/23/2013	1175 92	1175 92	1256 76	-580 84
312925BY5	FHLMC GOLD C09055	4 0% 12/01/43	11/15/2014	12/20/2013	252 08	252 08	260	-57 92
312925BY5	FHLMC GOLD C09055	4 0% 12/01/43	11/15/2014	3/23/2014	151 25	151 25	157 16	-55 91
312925BY5	FHLMC GOLD C09055	4 0% 12/01/43	11/15/2014	6/23/2014	453 75	453 75	480 76	-57 01
312938UJ8	FHLMC GOLD POOL A90393	5 0% 12/01/39	11/15/2014	3/8/2010	420 79	420 79	438 15	-517 36
312944PM7	FHLMC GOLD A95828	4 5% 12/01/40	11/15/2014	1/30/2014	388 62	388 62	419 59	-530 97
312944PM7	FHLMC GOLD A95828	4 5% 12/01/40	11/15/2014	2/27/2014	35 33	35 33	38 51	-53 18
312944PM7	FHLMC GOLD A95828	4 5% 12/01/40	11/15/2014	12/17/2014	2508 36	2508 36	2555 78	-547 42
3129GJ5E0	FHLMC GOLD A95828	4 5% 12/01/40	11/15/2014	9/23/2014	536 71	536 71	579 14	-542 43
3129GJ5E0	FHLMC POOL Q0-3517		11/15/2014	9/23/2011	1408 87	1408 87	1502 21	-593 34
3129GJ5E0	FHLMC POOL Q0-3517		11/15/2014	11/15/2011	134 18	134 18	141 6	-57 42
3129GJ5E0	FHLMC POOL Q0-3517		11/15/2014	10/20/2014	67 09	67 09	72 84	-55 75
3129GJ5E0	FHLMC POOL Q0-3517		11/15/2014	9/15/2011	201 27	201 27	213 44	-512 17
3129GJ5E0	FHLMC POOL Q0-3517		11/15/2014	1/15/2013	201 27	201 27	214 86	-513 59
3129GJ5E0	FHLMC POOL Q0-3517		11/15/2014	11/15/2013	67 09	67 09	71 81	-54 72
3129GJ5E0	FHLMC POOL Q04584	4 5% 11/01/41	11/15/2014	11/7/2011	89 24	89 24	94 61	-55 37
3132A2S3	FHLMC GOLD Q19384	3 5% 6/01/43	11/15/2014	7/8/2013	3714 26	3714 26	3706 14	-58 12
3132A2S3	FHLMC GOLD Q19384	3 5% 6/01/43	11/15/2014	10/20/2014	92 86	92 86	96 46	-53 60
3132M6E82	FHLMC GOLD Q25830	4 0% 4/01/44	11/15/2014	4/11/2014	73 16	73 16	76 84	-53 68
3132M6E82	FHLMC GOLD Q25830	4 0% 4/01/44	11/15/2014	6/23/2014	29 27	29 27	30 99	-51 72
36241KA73	GOV'T NAT'L MTGE ASSN POOL	781830	11/15/2014	8/30/2007	485 15	485 15	483 02	-52 13
36241KGU6	GNMA POOL 782011	5 0% 12/15/35	11/15/2014	5/10/2007	671 95	671 95	669 06	-52 89
36241KK56	GNMA POOL 782105	5 0% 3/15/36	11/15/2014	5/10/2007	325 05	325 05	323 24	-51 81
36179NX45	GNMA II POOL # MA1599	3 0% 1/20/44	11/20/2014	6/24/2014	1105 88	1105 88	1117 28	-511 40
3136AUK47	FNMA REMIC TRUST 2014-3	0% 3/25/40	11/25/2014	4/11/2014	780 62	780 62	795 99	-515 37
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL	255364	11/25/2014	12/18/2006	21 09	21 09	21 33	-50 24
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL	255364	11/25/2014	1/3/2007	311 09	311 09	314 64	-53 55
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL	255364	11/25/2014	5/24/2006	26 36	26 36	26 28	-50 08
31385X095	FEDERAL NAT'L MTGE ASSN POOL	555528	11/25/2014	12/7/2005	225 3	225 3	227 1	-51 80
3138A44D4	FNMA POOL OAH3519		11/25/2014	4/8/2011	896 22	896 22	886 92	-59 30
3138A6KG4	FNMA POOL OAH4794		11/25/2014	3/4/2011	3321 56	3321 56	3491 79	-5170 23
3138A55U2	FNMA POOL OAJ1758		11/25/2014	9/14/2011	1402 29	1402 29	1471 53	-569 24
3138E6V94	FNMA POOL OAK2439		11/25/2014	2/8/2012	1447 87	1447 87	1534 74	-586 87
3138E6V94	FNMA POOL OAK2439		11/25/2014	3/14/2014	542 95	542 95	575 02	-532 07
3138E6V94	FNMA POOL OAK2439		11/25/2014	6/19/2014	90 49	90 49	95 89	-55 40
3138E7AT1	FNMA POOL OAK2717		11/25/2014	10/9/2014	9 89	9 89	10 55	-50 66
3138E7AT1	FNMA POOL OAK2717		11/25/2014	8/7/2014	9 89	9 89	10 49	-50 60
3138E7AT1	FNMA POOL OAK2717		11/25/2014	2/23/2012	217 51	217 51	230 53	-513 02
3138EGG57	FNMA POOL OAL0219		11/25/2014	10/20/2011	106 51	106 51	108 24	-51 73

3138EGGK4	FNMA POOL OAL0201	11/25/2014	4/15/2011	686 69	686 69	737 66	-\$50 97
3138ELTY9	FNMA POOL AL4166	5.5% 1/01/39	9/23/2013	1963 41	1963 41	2157 3	-\$193 89
3138ELUR2	FNMA POOL AL4191	3.5% 1/01/28	1/6/2014	496 7	496 7	521 49	-\$24 79
3138ELUR2	FNMA POOL AL4191	3.5% 1/01/28	1/30/2014	745 06	745 06	785 81	-\$40 75
3138ENHG7	FNMA POOL ALS630	4.0% 8/01/44	9/3/2014	93 87	93 87	99 69	-\$5 82
3138ML5V6	FNMA AOS362	3.5% 12/01/42	3/7/2013	247 4	247 4	261 16	-\$13 76
3138ML5V6	FNMA AOS362	3.5% 12/01/42	6/23/2014	29 99	29 99	30 77	-\$0 78
3138W6MR4	FNMA AR8467	2.5% 3/01/28	4/9/2013	916 16	916 16	956 1	-\$39 94
3138W6RS7	FNMA AR8596	3.5% 6/01/43	9/9/2013	44 14	44 14	43 85	\$0 29
3138W6RS7	FNMA AR8596	3.5% 6/01/43	7/8/2013	441 38	441 38	441 24	\$0 14
3138W6RS7	FNMA AR8596	3.5% 6/01/43	9/9/2013	132 41	132 41	131 5	\$0 91
3138WPG24	FNMA POOL AT2016	3.0% 4/01/43	9/10/2014	427 14	427 14	420 13	\$7 01
3138WRTD2	FNMA POOL AT4147	3.0% 5/01/43	5/14/2014	214 97	214 97	211 44	\$3 53
3138WSP36	FNMA POOL AT4941	3% 5/1/43	5/6/2013	4 66	4 66	4 85	-\$0 19
3138WSP36	FNMA POOL AT4941	3% 5/1/43	6/23/2014	23 31	23 31	22 94	\$0 37
3138WSP36	FNMA POOL AT4941	3% 5/1/43	5/6/2013	41 97	41 97	43 71	-\$1 74
3138X0227	FNMA POOL AU1660	2.5% 7/01/28	12/11/2013	1451 35	1451 35	1448 63	\$2 72
3138X0227	FNMA POOL AU1660	2.5% 7/01/28	2/20/2014	282 21	282 21	283 18	-\$0 97
3138X0227	FNMA POOL AU1660	2.5% 7/01/28	3/14/2014	161 26	161 26	162 77	-\$1 51
3138X0227	FNMA POOL AU1660	2.5% 7/01/28	4/8/2014	120 95	120 95	121 88	-\$0 93
3138X0227	FNMA POOL AU1660	2.5% 7/01/28	4/23/2014	120 95	120 95	121 86	-\$0 91
3138X0227	FNMA POOL AU1660	2.5% 7/01/28	5/12/2014	564 42	564 42	569 8	-\$5 38
3138X0227	FNMA POOL AU1660	2.5% 7/01/28	7/24/2014	80 63	80 63	81 49	-\$0 86
3138X0227	FNMA POOL AU1660	2.5% 7/01/28	8/27/2014	161 26	161 26	163 78	-\$2 52
3138X0227	FNMA POOL AU1660	2.5% 7/01/28	9/25/2014	40 32	40 32	40 77	-\$0 45
3138X56Q5	FNMA POOL AU6278	5.0% 11/01/43	1/6/2014	94 67	94 67	103 77	-\$9 10
3138XYF33	FNMA POOL AW8285	3.5% 8/01/44	7/21/2014	138 31	138 31	141 89	-\$3 58
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418		11/25/2014	539 16	539 16	591 9	-\$52 74
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418		4/1/2013	290 32	290 32	319 35	-\$29 03
31403DWH8	FEDERAL NAT'L MTGE ASSN POOL 745948		9/10/2009	184 19	184 19	196 67	-\$12 48
31407JDR0	FNMA POOL 831812	6.0% 9/01/36	11/13/2007	3 48	3 48	3 51	-\$0 03
31407JDR0	FNMA POOL 831812	6.0% 9/01/36	12/29/2010	1 9	1 9	2 07	-\$0 17
31410GRK1	FEDERAL NAT'L MTGE ASSN POOL 888890		3/8/2010	237 6	237 6	255 35	-\$17 75
31414CGL6	FNMA POOL 962003	5.5% 3/01/38	2/25/2008	70 86	70 86	70 7	\$0 16
31414CROW0	FNMA POOL 962301	4.5% 3/01/23	5/20/2009	618 98	618 98	637 07	-\$18 09
31414HKV8	FNMA POOL 966608	5.5% 2/01/58	2/15/2008	1152 83	1152 83	1153 73	-\$0 90
3141456D0	FNMA POOL 0975268		4/20/2011	782 14	782 14	835 58	-\$53 44
31415B8M0	FNMA POOL 981644	4.5% 6/1/2023	10/14/2009	109 3	109 3	113 5	-\$4 20
31415RRQ8	FNMA POOL AA7694	4.5% 7/01/24	3/25/2014	19 49	19 49	20 71	-\$1 22
31418AKN7	FNMA POOL OMA1200		8/26/2014	224 68	224 68	230 3	-\$5 62
31418AKN7	FNMA POOL OMA1200		10/29/2014	74 89	74 89	76 7	-\$1 81
31418AKN7	FNMA POOL OMA1200		5/9/2014	37 45	37 45	38 2	-\$0 75
31418AKN7	FNMA POOL OMA1200		7/11/2013	374 47	374 47	373 07	\$1 40
31418AKN7	FNMA POOL OMA1200		9/17/2012	262 13	262 13	275 81	-\$13 68
31418AKN7	FNMA POOL OMA1200		1/30/2013	74 89	74 89	78 07	-\$3 18

314188B62	FNMA MA1860	4 5% 4/01/44	11/25/2014	4/1/2014	930 25	930 25	993 33	-583.08
314188B09	FNMA MA1897	3 5% 5/01/44	11/25/2014	5/23/2014	5797 31	5797 31	5899 67	-5102 36
912828BF8	U S E TREASURY NOTE	0 375% 10/31/16	11/25/2014	11/9/2014	4989 26	4989 26	4987 52	-5174
912828BV7	UNITED STATES TREAS	0 875% 9/15/16	11/25/2014	9/19/2013	5000	5039 11	5028 91	\$10 20
787236VAB4	TD AMERITRADE HLDG	CO 4 15% 12/01/14	12/11/2014	12/11/2009	75000	75000	75284 25	-584 25
87236VAB4	TD AMERITRADE HLDG	CO 4 15% 12/01/14	12/11/2014	12/14/2009	15000	15000	15098 4	-598 40
912828BF8	U S E TREASURY NOTE	0 375% 10/31/16	12/11/2014	11/9/2014	20000	19973.42	19950 07	-523 35
787236VAB4	TD AMERITRADE HLDG	CO 4 15% 12/01/14	12/11/2014	12/11/2009	15000	15000	15098 4	-598 40
912828CA04	FG GOLD POOL TA9004	3 0% 9/01/27	12/15/2014	11/5/2013	190 57	190 57	194 86	-54 29
312827CAE2	PHLMC GOLD POOL TA9003	3.5% 12/01/28	12/15/2014	2/19/2014	329.51	329.51	344.13	-514 62
312828G6A9	PHLMC GOLD G04216	5 5% 12/01/37	12/15/2014	1/30/2014	44 61	44 61	44 97	-54 56
312828G6A9	PHLMC GOLD G04216	5 5% 12/01/37	12/15/2014	7/11/2014	14 87	14 87	16 62	-517 5
312828G6A9	PHLMC GOLD G04216	5 5% 12/01/37	12/15/2014	3/28/2011	89 22	89 22	95 27	-56 05
312828G6A9	PHLMC GOLD G04216	5 5% 12/01/37	12/15/2014	12/29/2010	22 3	22 3	23 8	-51 50
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	4/25/2014	105 02	105 02	117 75	-52 73
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	9/10/2013	42 01	42 01	45 46	-53 45
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	6/20/2014	136 52	136 52	151 79	-515 27
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	6/23/2014	73 51	73 51	82 06	-58 55
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	10/6/2014	756 11	756 11	844 48	-588 37
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	6/11/2014	31 5	31 5	35 12	-53 62
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	11/26/2013	94 51	94 51	103 02	-58 51
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	2/27/2014	220 53	220 53	243 2	-522 67
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	3/25/2014	84 01	84 01	92 4	-58 39
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	12/10/2012	73 51	73 51	79 48	-55 97
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	5/15/2013	21	21	22 71	-51 71
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	8/29/2013	21	21	22 69	-51 69
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	8/29/2013	84 01	84 01	90 76	-56 75
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	6/10/2010	462 07	462 07	494 2	-532 13
312828G6A2	PHLMC GOLD G04219	5 5% 4/01/38	12/15/2014	12/23/2010	95 01	95 01	100	-54 99
312828G6A2	PHLMC GOLD G05938	5 0% 1/01/36	12/15/2014	6/10/2010	2023 17	2023 17	2173 01	-5149 84
312828G6A2	PHLMC GOLD G05937	4 5% 5/01/39	12/15/2014	4/18/2012	217 65	217 65	235 57	-517 92
312828G6A2	PHLMC GOLD G05477	4 5% 5/01/39	12/15/2014	9/9/2013	4 53	4 53	4 77	-50 24
312828G6A2	PHLMC GOLD G05477	4 5% 5/01/39	12/15/2014	8/27/2013	13 6	13 6	14 37	-50 77
312828G6A2	PHLMC GOLD G18473	3 0% 7/01/28	12/15/2014	8/27/2013	78 22	78 22	80 32	-52 10
312828G6A2	PHLMC GOLD G18473	3 0% 7/01/28	12/15/2014	8/11/2013	2502 89	2502 89	2568 2	-565 31
312828G6A2	PHLMC GOLD G18489	3 0% 11/01/28	12/15/2014	9/25/2014	78 91	78 91	81 6	-52 69
312828G6A2	PHLMC GOLD G18489	3 0% 11/01/28	12/15/2014	11/18/2013	1420 38	1420 38	1468 54	-548 16
312828G6A2	PHLMC GOLD POOL C91738	4 0% 11/01/33	12/15/2014	12/13/2013	78 91	78 91	80 69	-51 78
312828G6A2	PHLMC GOLD POOL C91738	4 0% 11/01/33	12/15/2014	2/4/2014	573 45	573 45	609 38	-535 93
312828G6A2	PHLMC GOLD POOL C91738	4 0% 11/01/33	12/15/2014	3/26/2014	215 04	215 04	227 61	-512 57
312828G6A2	PHLMC GOLD POOL C91738	4 0% 11/01/33	12/15/2014	6/4/2014	71 68	71 68	76 52	-54 84
312828G6A2	PHLMC GOLD POOL C91338	4 0% 10/01/30	12/15/2014	5/12/2014	35 83	35 83	38 34	-52 51
312828G6A2	PHLMC GOLD POOL C91338	4 0% 10/01/30	12/15/2014	2/4/2014	644 99	644 99	689 53	-544 54
312828G6A2	PHLMC GOLD POOL C91338	4 0% 10/01/30	12/15/2014	10/23/2013	1226 24	1226 24	1310 54	-584 30
312828G6A2	PHLMC GOLD POOL C91338	4 0% 10/01/30	12/15/2014	12/20/2013	526 2	526 2	542 73	-516 53
312828G6A2	PHLMC GOLD POOL C91338	4 0% 10/01/30	12/15/2014	3/25/2014	315 72	315 72	328 05	-512 33

312925BY5	F H L M C GOLD C09055	4 0%	12/01/43	12/15/2014	6/23/2014	947 15	947 15	1003 54	-\$56 39
312938NJ8	F H L M C GOLD POOL A90393	5 0%	12/01/39	12/15/2014	3/8/2010	42 66	42 66	44 42	-\$1 76
312944PM7	F H L M C GOLD A95828	4 5%	12/01/40	12/15/2014	2/27/2014	47 97	47 97	52 29	-\$4 32
312944PM7	F H L M C GOLD A95828	4 5%	12/01/40	12/15/2014	12/17/2010	3406 05	3406 05	3470 45	-\$64 40
312944PM7	F H L M C GOLD A95828	4 5%	12/01/40	12/15/2014	1/30/2014	527 7	527 7	569 75	-\$42 05
3132GJSE0	F H L M C POOL Q0-3517			12/15/2014	9/23/2014	258 01	258 01	278 41	-\$20 40
3132GJSE0	F H L M C POOL Q0-3517			12/15/2014	1/15/2013	96 75	96 75	103 28	-\$6 53
3132GJSE0	F H L M C POOL Q0-3517			12/15/2014	1/15/2013	32 25	32 25	34 52	-\$2 27
3132GJSE0	F H L M C POOL Q0-3517			12/15/2014	11/15/2011	64 5	64 5	68 07	-\$3 57
3132GJSE0	F H L M C POOL Q0-3517			12/15/2014	9/15/2011	96 75	96 75	102 6	-\$5 85
3132GJSE0	F H L M C POOL Q0-3517			12/15/2014	10/20/2014	32 25	32 25	35 01	-\$2 76
3132GJSE0	F H L M C POOL Q0-3517			12/15/2014	9/23/2011	677 27	677 27	722 14	-\$44 87
3132GJSE0	F H L M C POOL Q04584	4 5%	11/01/41	12/15/2014	11/7/2011	93 54	93 54	99 17	-\$5 63
3132GJSE0	F H L M C GOLD Q19384	3 5%	6/01/43	12/15/2014	10/20/2014	8 68	8 68	9 02	-\$0 34
3132GJSE0	F H L M C GOLD Q19384	3 5%	6/01/43	12/15/2014	7/8/2013	347 33	347 33	346 57	90 76
3132GJSE0	F H L M C GOLD Q25830	4 0%	4/01/44	12/15/2014	6/23/2014	28 07	28 07	29 72	-\$1 65
3132GJSE0	F H L M C GOLD Q25830	4 0%	4/01/44	12/15/2014	4/11/2014	70 17	70 17	73 7	-\$3 53
36241KA73	GOV'T NAT'L MTGE ASSN POOL		781830	12/15/2014	8/30/2007	311 19	311 19	309 82	\$1 37
36241KGU6	GNMA POOL 782011	5 0%	12/15/35	12/15/2014	5/10/2007	754 87	754 87	751 63	\$3 24
36241KX56	GNMA POOL 782105	5 0%	3/15/36	12/15/2014	5/10/2007	731 42	731 42	727 35	-\$4 07
912828F88	U S ETREASURY NOTE	0 375%	10/31/16	12/15/2014	11/3/2014	20000	19936 72	19950 06	-\$13 34
3128M6A9	F H L M C GOLD G04216	5 5%	12/01/37	12/16/2014	3/28/2011	5741 69	6442 36	6131 05	\$1311 31
3128M6A9	F H L M C GOLD G04216	5 5%	12/01/37	12/16/2014	1/30/2014	2870 85	3221 18	3164 2	\$56 98
3128M6A9	F H L M C GOLD G04216	5 5%	12/01/37	12/16/2014	7/11/2014	956 95	1073 73	1069 39	\$4 34
3128M6A9	F H L M C GOLD G04216	5 5%	12/01/37	12/16/2014	12/29/2010	1207 02	1354 31	1288 73	\$66 08
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	11/26/2013	3306 9	3691 84	3604 52	\$87 32
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	6/10/2010	13687 34	15280 63	14639 01	\$641 62
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	10/16/2014	26455 2	29534 75	29547 15	-\$12 40
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	12/10/2012	2572 03	2871 43	2781	\$90 43
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	5/15/2013	734 85	820 39	794 79	\$25 60
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	8/29/2013	734 85	820 39	793 87	\$26 52
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	8/29/2013	2839 47	3281 64	3175 55	\$106 09
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	9/10/2013	1469 71	1640 79	1590 51	\$50 28
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	2/27/2014	7716 1	8614 3	8509 43	\$104 87
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	3/25/2014	2839 47	3281 64	3132 96	\$48 68
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	4/25/2014	3674 33	4102 04	4119 84	-\$17 80
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	6/11/2014	1102 32	1230 64	1229 09	\$1 55
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	6/20/2014	4776 63	5332 66	5311 01	\$21 65
3128M6A9	F H L M C GOLD G04219	5 5%	4/01/38	12/16/2014	6/23/2014	2572 03	2871 43	2871 02	\$0 41
3128M6A9	F H L M C POOL G0-5337			12/16/2014	6/10/2010	22307 55	24904 29	23959 69	\$944 60
31414KHV8	FNMA POOL 966608	5 5%	2/01/38	12/16/2014	2/15/2008	20952 92	23441 08	20969 3	\$2471 78
31414SD0	FNMA POOL 0975268			12/16/2014	4/20/2011	15607 01	17450 59	16673 29	\$777 30
31403DWH8	FEDERAL NAT'L MTGE ASSN POOL	745948		12/17/2014	9/10/2009	5821 24	6578	6115 53	\$362 47
31407JDRO	FNMA POOL 831812	6 0%	9/01/36	12/17/2014	12/29/2010	1024 74	1156 67	1117 29	\$39 38
31407JDRO	FNMA POOL 831812	6 0%	9/01/36	12/17/2014	11/13/2007	1873 3	2114 49	1888 24	\$226 25

31410GRK1	FEDERAL NAT'L MTGE ASSN POOL 888890	12/17/2014	7937 6	8530 47	8530 47	\$448 94
912828F88	U S TREASURY NOTE 0 375% 10/31/16	12/18/2014	35000	34846 88	34912 61	-\$65 73
912828SC5	U S TREASURY NTS	12/18/2014	5000	5013 07	5013 1	-\$0.03
912828F88	U S TREASURY NOTE 0 375% 10/31/16	12/19/2014	5000	4979 69	4987 52	-\$7 83
36179N445	GNMA II POOL # MA1599 3 0% 1/20/44	12/20/2014	2126 11	2126 11	2148 04	-\$21 93
3136AK47	FNMA REMIC TRUST 2014-3 0% 3/25/40	12/25/2014	974 53	974 53	993 72	-\$19 19
31371LT1V1	FEDERAL NAT'L MTGE ASSN POOL 255364	12/25/2014	535 8	535 8	541 91	-\$6 11
31371LT1V1	FEDERAL NAT'L MTGE ASSN POOL 255364	12/25/2014	535 8	535 8	541 91	-\$6 11
31385XD95	FEDERAL NAT'L MTGE ASSN POOL 555528	12/25/2014	187 98	187 98	189 48	-\$1 50
3138A44D4	FNMA POOL OAH3519	12/25/2014	126 75	126 75	125 45	\$1 30
3138A6KG4	FNMA POOL OAH4794	12/25/2014	261 31	261 31	274 7	-\$13 39
3138A55U2	FNMA POOL OAL1758	12/25/2014	796 66	796 66	836	-\$39 34
3138E6V94	FNMA POOL OAK2439	12/25/2014	220 85	220 85	233 89	-\$13 04
3138E6V94	FNMA POOL OAK2439	12/25/2014	36 81	36 81	39 01	-\$2 20
3138E6V94	FNMA POOL OAK2439	12/25/2014	588 94	588 94	624 28	-\$35 34
3138E7AT1	FNMA POOL OAK2717	12/25/2014	179 19	179 19	189 91	-\$10 72
3138E7AT1	FNMA POOL OAK2717	12/25/2014	8 15	8 15	8 65	-\$0 50
3138E7AT1	FNMA POOL OAK2717	12/25/2014	8 15	8 15	8 69	-\$0 54
3138EGG57	FNMA POOL OAL0219	12/25/2014	1306 95	1306 95	1328 19	-\$21 24
3138EGGK4	FNMA POOL OAL0201	12/25/2014	601 22	601 22	645 84	-\$44 62
3138ELT9	FNMA POOL AL4166 5 5% 1/01/39	12/25/2014	1748 34	1748 34	1920 99	-\$172 65
3138ELT9	FNMA POOL AL4191 3 5% 1/01/28	12/25/2014	361 04	361 04	379 06	-\$18 02
3138ELT9	FNMA POOL AL4191 3 5% 1/01/28	12/25/2014	541 56	541 56	571 18	-\$29 62
3138ENHG7	FNMA POOL # AL5630 4 0% 8/01/44	12/25/2014	89 64	89 64	95 2	-\$5 56
3138ML5Y6	FNMA AQ3362 3 5% 12/01/42	12/25/2014	278 99	278 99	286 23	-\$7 24
3138ML5Y6	FNMA AQ3362 3 5% 12/01/42	12/25/2014	2301 7	2301 7	2429 73	-\$128 03
3138W6MR4	FNMA AR8467 2 5% 3/01/28	12/25/2014	465 91	465 91	486 22	-\$20 31
3138W6RS7	FNMA AR8596 3 5% 6/01/43	12/25/2014	23 39	23 39	23 23	-\$0 16
3138W6RS7	FNMA AR8596 3 5% 6/01/43	12/25/2014	7 8	7 8	7 75	\$0 05
3138W6RS7	FNMA AR8596 3 5% 6/01/43	12/25/2014	77 97	77 97	77 95	\$0 02
3138WPG24	FNMA POOL # AT2016 3 0% 4/01/43	12/25/2014	44 85	44 85	45 28	-\$0 43
3138WPG24	FNMA POOL # AT2016 3 0% 4/01/43	12/25/2014	358 79	358 79	352 9	\$5 89
3138WRTD2	FNMA POOL # AT4147 3 0% 5/01/43	12/25/2014	220 02	220 02	216 41	\$3 61
3138WSP36	FNMA POOL AT4941 3% 5/1/43	12/25/2014	25 38	25 38	24 98	\$0 40
3138WSP36	FNMA POOL AT4941 3% 5/1/43	12/25/2014	5 08	5 08	5 29	-\$0 21
3138WSP36	FNMA POOL AT4941 3% 5/1/43	12/25/2014	45 69	45 69	47 58	-\$1 89
3138X0Z27	FNMA POOL AU1660 2 5% 7/01/28	12/25/2014	90 42	90 42	91 1	-\$0 68
3138X0Z27	FNMA POOL AU1660 2 5% 7/01/28	12/25/2014	421 96	421 96	425 98	-\$4 02
3138X0Z27	FNMA POOL AU1660 2 5% 7/01/28	12/25/2014	60 28	60 28	60 92	-\$0 64
3138X0Z27	FNMA POOL AU1660 2 5% 7/01/28	12/25/2014	120 56	120 56	122 44	-\$1 88
3138X0Z27	FNMA POOL AU1660 2 5% 7/01/28	12/25/2014	30 14	30 14	30 48	-\$0 34
3138X0Z27	FNMA POOL AU1660 2 5% 7/01/28	12/25/2014	210 98	210 98	211 71	-\$0 73
3138X0Z27	FNMA POOL AU1660 2 5% 7/01/28	12/25/2014	90 42	90 42	91 11	-\$0 69
3138X0Z27	FNMA POOL AU1660 2 5% 7/01/28	12/25/2014	1085 05	1085 05	1083 02	\$2 03

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3128MT4X1	FLHMC GOLD G05938	5 0%	1/01/36	1/15/2015	12/22/2010	197.77	197.77	208.15	-510.38
3128MT7H9	FLHMC POOL G0-5337			1/15/2015	8/30/2013	83.07	83.07		-56.15
3128MT7M29	FLHMC GOLD G05477	4.5%	5/01/39	1/15/2015	6/27/2013	51	51	53.87	-2.87
3128MT7M29	FLHMC GOLD G05477	4.5%	5/01/39	1/15/2015	9/9/2013	17	17	17.91	-0.91
3128MT7M29	FLHMC GOLD G05477	4.5%	5/01/39	1/15/2015	4/18/2012	816.03	816.03	883.23	-67.20
3128MMQ30	FLHMC GOLD G18473	3 0%	7/01/28	1/15/2015	8/27/2013	36.04	36.04	37.01	-0.97
3128MMQ30	FLHMC GOLD G18473	3 0%	7/01/28	1/15/2015	8/1/2013	1153.21	1153.21	1183.3	-30.09
3128MMRK1	FLHMC GOLD G18489	3 0%	11/01/28	1/15/2015	11/18/2013	1415.98	1415.98	1463.99	-48.01
3128MMRK1	FLHMC GOLD G18489	3 0%	11/01/28	1/15/2015	12/13/2013	78.67	78.67	80.44	-1.77
3128MMRK1	FLHMC GOLD G18489	3 0%	11/01/28	1/15/2015	9/25/2014	78.67	78.67	81.35	-2.68
3128MMRK1	FLHMC GOLD G18489	3 0%	11/01/28	1/15/2015	12/15/2014	78.67	78.67	82.06	-3.39
3128P74X8	FLHMC GOLD POOL C91738	4 0%	11/01/33	1/15/2015	2/4/2014	460.56	460.56	489.42	-28.86
3128P74X8	FLHMC GOLD POOL C91738	4 0%	11/01/33	1/15/2015	3/26/2014	172.71	172.71	182.8	-10.09
3128P74X8	FLHMC GOLD POOL C91738	4 0%	11/01/33	1/15/2015	6/4/2014	57.57	57.57	61.46	-3.89
3128P7PV3	FLHMC GOLD POOL C91339	4 0%	10/01/30	1/15/2015	2/4/2014	636.69	636.69	680.66	-43.97
3128P7PV3	FLHMC GOLD POOL C91339	4 0%	10/01/30	1/15/2015	5/12/2014	35.37	35.37	37.85	-2.48
3128P7D0	FLHMC GOLD POOL J15724	4 0%	6/01/26	1/15/2015	10/23/2013	617.36	617.36	659.8	-42.44
312925BV5	F L M C GOLD C09055	4 0%	12/01/43	1/15/2015	12/20/2013	532.67	532.67	549.4	-16.73
312925BV5	F L M C GOLD C09055	4 0%	12/01/43	1/15/2015	6/23/2014	958.8	958.8	1015.88	-57.08
312925BV5	F L M C GOLD C09055	4 0%	12/01/43	1/15/2015	3/25/2014	319.6	319.6	332.08	-12.48
312938NJ8	FLHMC GOLD POOL A90395	5 0%	12/01/39	1/15/2015	3/8/2010	591.11	591.11	615.49	-24.38
312944PM7	FLHMC GOLD A95828	4 5%	12/01/40	1/15/2015	1/17/2010	2167.52	2167.52	2208.5	-40.98
312944PM7	FLHMC GOLD A95828	4 5%	12/01/40	1/15/2015	1/30/2014	335.81	335.81	362.57	-26.76
312944PM7	FLHMC GOLD A95828	4 5%	12/01/40	1/15/2015	2/27/2014	30.53	30.53	33.28	-2.75
3132GJ5E0	FLHMC POOL Q0-3517			1/15/2015	10/20/2014	25.99	25.99	28.22	-2.23
3132GJ5E0	FLHMC POOL Q0-3517			1/15/2015	1/15/2013	77.97	77.97	83.23	-5.26
3132GJ5E0	FLHMC POOL Q0-3517			1/15/2015	1/15/2013	25.99	25.99	27.82	-1.83
3132GJ5E0	FLHMC POOL Q0-3517			1/15/2015	11/15/2011	51.98	51.98	54.86	-2.88
3132GJ5E0	FLHMC POOL Q0-3517			1/15/2015	9/15/2011	77.97	77.97	82.68	-4.71
3132GJ5E0	FLHMC POOL Q0-3517			1/15/2015	9/23/2011	545.76	545.76	581.92	-36.16
3132GJ5E0	FLHMC POOL Q0-3517			1/15/2015	9/23/2014	207.91	207.91	224.35	-16.44
3132GKX43	FLHMC POOL Q04584	4 5%	11/01/41	1/15/2015	11/7/2011	89.03	89.03	94.39	-5.36
3132JA253	FLHMC GOLD Q19384	3 5%	6/01/43	1/15/2015	7/8/2013	974.11	974.11	971.98	2.13
3132JA253	FLHMC GOLD Q19384	3 5%	6/01/43	1/15/2015	10/20/2014	24.35	24.35	25.29	-0.94
3132M6E82	FLHMC GOLD Q25830	4 0%	4/01/44	1/15/2015	6/23/2014	30.84	30.84	32.66	-1.82
3132M6E82	FLHMC GOLD Q25830	4 0%	4/01/44	1/15/2015	4/11/2014	77.1	77.1	80.98	-3.88
36241KA73	GOV'T NAT'L MTGE ASSN POOL	781830		1/15/2015	8/30/2007	482.05	482.05	479.93	2.12
36241KGU6	GNMA POOL 782011	5 0%	12/15/35	1/15/2015	5/10/2007	801.2	801.2	797.76	3.44
36241K356	GNMA POOL 782105	5 0%	3/15/36	1/15/2015	5/10/2007	459.72	459.72	457.16	2.56
912828XA2	UNITED STATES TREAS	2 0%	11/30/20	1/16/2015	6/27/2014	20000	20606.25	19976.65	629.60
912828RX0	U S TREASURY NOTE	0 875%	12/31/16	1/16/2015	1/27/2014	40000	40300	40164.06	135.94
912828RX0	U S TREASURY NOTE	0 875%	12/31/16	1/16/2015	11/26/2014	15000	15112.5	15096.68	15.82
912828TWO	U S TREASURY NOTE	0 75%	10/31/17	1/16/2015	11/14/2012	10000	9996.88	10056.67	-59.79
912828UJ7	U S TREASURY NOTE	0 875%	1/31/18	1/16/2015	2/14/2013	45000	45047.46	45044.1	3.36
36179NX45	GNMA II POOL # MA1599	3 0%	1/20/44	1/20/2015	6/24/2014	2833.16	2833.16	2862.38	-29.22

912828A91	UNITED STATES TREAS	0.75%	1/15/17	1/21/2015	1/14/2015	70000	70317.12	70355.47	-\$38.35
912828WH9	UNITED STATES TREAS	0.875%	5/15/17	1/21/2015	6/4/2014	75000	75377.07	75085.21	-\$286.86
3136AJK47	FNMA REMIC TRUST 2014-3	0%	3/25/40	1/25/2015	4/11/2014	1082.28	1082.28	1103.59	-\$21.31
313711TV1	FEDERAL NAT'L MTGE ASSN POOL 255364			1/25/2015	12/18/2006	20.38	20.38	20.61	-\$0.23
313711TV1	FEDERAL NAT'L MTGE ASSN POOL 255364			1/25/2015	5/24/2006	25.48	25.48	25.4	\$0.08
313711TV1	FEDERAL NAT'L MTGE ASSN POOL 255364			1/25/2015	1/3/2007	300.63	300.63	304.06	-\$3.43
31385XD95	FEDERAL NAT'L MTGE ASSN POOL 555528			1/25/2015	11/7/2005	239.56	239.56	241.47	-\$1.91
3138A44D4	FNMA POOL OAH3519			1/25/2015	4/8/2011	2021.15	2021.15	2000.73	\$20.42
3138A5UJ2	FNMA POOL OAH4794			1/25/2015	3/4/2011	266.58	266.58	280.24	-\$13.66
3138E6V94	FNMA POOL OAH1758			1/25/2015	9/14/2011	813.33	813.33	853.49	-\$40.16
3138E6V94	FNMA POOL OAK2439			1/25/2015	2/8/2012	433.42	433.42	459.43	-\$26.01
3138E6V94	FNMA POOL OAK2439			1/25/2015	6/19/2014	162.53	162.53	172.13	-\$9.60
3138E7AT1	FNMA POOL OAK2717			1/25/2015	2/23/2012	211.8	211.8	224.47	-\$12.67
3138E7AT1	FNMA POOL OAK2717			1/25/2015	8/27/2014	9.63	9.63	10.22	-\$0.59
3138E7AT1	FNMA POOL OAK2717			1/25/2015	10/9/2014	9.63	9.63	10.27	-\$0.64
3138E7AT1	FNMA POOL OAK2717			1/25/2015	12/18/2014	4.81	4.81	5.14	-\$0.33
3138EGG57	FNMA POOL OAL0219			1/25/2015	10/20/2011	105.01	105.01	106.72	-\$1.71
3138EGGK4	FNMA POOL OAL0201			1/25/2015	4/15/2011	713.5	713.5	766.46	-\$52.96
3138ELTY9	FNMA POOL AL4166	5.5%	1/01/39	1/25/2015	9/23/2013	1732.48	1732.48	1903.56	-\$171.08
3138ELUR2	FNMA POOL AL4191	3.5%	1/01/28	1/25/2015	1/6/2014	467.65	467.65	490.99	-\$23.34
3138ENH67	FNMA POOL # AL5630	4.0%	8/01/44	1/25/2015	1/30/2014	701.47	701.47	739.83	-\$38.36
3138ML5V6	FNMA AQ3362	3.5%	12/01/42	1/25/2015	6/23/2014	276.39	276.39	283.56	-\$7.17
3138ML5V6	FNMA AQ3362	3.5%	12/01/42	1/25/2015	3/7/2013	2280.24	2280.24	2407.08	-\$126.84
3138W6R57	FNMA AR8596	3.5%	6/01/43	1/25/2015	12/18/2014	67.94	67.94	70.96	-\$3.02
3138W6R57	FNMA AR8596	3.5%	6/01/43	1/25/2015	7/8/2013	679.42	679.42	679.21	\$0.21
3138W6R57	FNMA AR8596	3.5%	6/01/43	1/25/2015	9/9/2013	67.94	67.94	67.49	\$0.45
3138W6R57	FNMA AR8596	3.5%	6/01/43	1/25/2015	11/25/2014	58.69	58.69	59.25	-\$0.56
3138WPG24	FNMA POOL # AT2016	3.0%	4/01/43	1/25/2015	9/10/2014	469.52	469.52	461.82	\$7.70
3138WRTD2	FNMA POOL # AT4147	3.0%	5/01/43	1/25/2015	5/14/2014	1039.05	1039.05	1022	\$17.05
3138WSP36	FNMA POOL AT4941	3%	5/1/43	1/25/2015	5/6/2013	5.05	5.05	5.26	-\$0.21
3138WSP36	FNMA POOL AT4941	3%	5/1/43	1/25/2015	6/23/2014	25.23	25.23	24.84	\$0.39
3138WSP36	FNMA POOL AT4941	3%	5/1/43	1/25/2015	5/6/2013	45.42	45.42	47.3	-\$1.88
3138X0Z27	FNMA POOL AU1660	2.5%	7/01/28	1/25/2015	12/11/2013	1570.21	1570.21	1567.27	\$2.94
3138X0Z27	FNMA POOL AU1660	2.5%	7/01/28	1/25/2015	2/20/2014	305.32	305.32	306.37	-\$1.05
3138X0Z27	FNMA POOL AU1660	2.5%	7/01/28	1/25/2015	3/14/2014	174.47	174.47	176.11	-\$1.64
3138X0Z27	FNMA POOL AU1660	2.5%	7/01/28	1/25/2015	4/8/2014	130.85	130.85	131.85	-\$1.00
3138X0Z27	FNMA POOL AU1660	2.5%	7/01/28	1/25/2015	4/23/2014	130.85	130.85	131.83	-\$0.98
3138X0Z27	FNMA POOL AU1660	2.5%	7/01/28	1/25/2015	5/12/2014	610.64	610.64	616.46	-\$5.82
3138X0Z27	FNMA POOL AU1660	2.5%	7/01/28	1/25/2015	7/24/2014	87.23	87.23	88.16	-\$0.93
3138X0Z27	FNMA POOL AU1660	2.5%	7/01/28	1/25/2015	12/15/2014	43.62	43.62	44.63	-\$1.01
3138X0Z27	FNMA POOL AU1660	2.5%	7/01/28	1/25/2015	9/25/2014	43.62	43.62	44.11	-\$0.49

3138X0227	FNMA A POOL AU1660	2.5%	7/01/28	1/25/2015	8/27/2014	174.47	174.47	177.2	-\$2.73
3138X56Q5	FNMA POOL AU6278	5.0%	1/01/43	1/25/2015	1/6/2014	96.74	96.74	106.04	-\$9.30
3138X7F33	FNMA POOL # AW8285	3.5%	8/01/44	1/25/2015	7/21/2014	606.94	606.94	622.64	-\$15.70
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418			1/25/2015	4/1/2013	277.1	277.1	304.81	-\$27.71
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418			1/25/2015	11/13/2012	514.62	514.62	564.96	-\$50.34
31414CGL6	FNMA POOL 962003	5.5%	3/01/38	1/25/2015	2/25/2008	3213.77	3213.77	3206.55	\$7.22
31414CRW0	FNMA POOL 962301	4.5%	3/01/23	1/25/2015	5/20/2009	193.28	193.28	198.93	-\$5.65
31414HKV8	FNMA POOL 966608	5.5%	2/01/38	1/25/2015	2/15/2008	635.05	635.05	635.55	-\$0.50
31414S6D0	FNMA POOL 0975268			1/25/2015	4/20/2011	350.4	350.4	374.34	-\$23.94
31414S6D0	FNMA POOL 0975268			1/25/2015	4/20/2011	0.02	0.02	0.02	\$0.00
31415S8M0	FNMA POOL 981644	4.5%	6/1/2023	1/25/2015	10/14/2009	804.67	804.67	835.6	-\$30.93
31416RRQ8	FNMA POOL AA7694	4.5%	7/01/24	1/25/2015	3/25/2014	46.01	46.01	48.89	-\$2.88
31416RRQ8	FNMA POOL AA7694	4.5%	7/01/24	1/25/2015	11/15/2014	115.04	115.04	121.08	-\$6.04
31418AKN7	FNMA POOL OMA1200			1/25/2015	7/11/2013	383.82	383.82	382.38	\$1.44
31418AKN7	FNMA POOL OMA1200			1/25/2015	10/29/2014	76.76	76.76	78.61	-\$1.85
31418AKN7	FNMA POOL OMA1200			1/25/2015	8/26/2014	230.29	230.29	236.05	-\$5.76
31418AKN7	FNMA POOL OMA1200			1/25/2015	9/17/2012	268.68	268.68	282.7	-\$14.02
31418AKN7	FNMA POOL OMA1200			1/25/2015	1/30/2013	76.76	76.76	80.02	-\$3.26
31418AKN7	FNMA POOL OMA1200			1/25/2015	5/9/2014	38.38	38.38	39.15	-\$0.77
31418BB62	FNMA MA1860	4.5%	4/01/44	1/25/2015	4/1/2014	926.66	926.66	989.5	-\$62.84
31418BB62	FNMA MA1897	3.5%	5/01/44	1/25/2015	12/18/2014	289.01	289.01	296.24	-\$7.23
31418BB62	FNMA MA1897	3.5%	5/01/44	1/25/2015	5/23/2014	7225.18	7225.18	7352.75	-\$127.57
91281ORH3	U S ETREASURY NOTE 3.125% 8/15/44			1/29/2015	1/8/2015	5843.75	5843.75	5540.23	\$303.52
91281ORH3	U S ETREASURY NOTE 3.125% 8/15/44			1/29/2015	1/21/2015	30000	35062.5	34427.34	\$635.16
91281ORH3	U S ETREASURY NOTE 3.125% 8/15/44			1/29/2015	11/9/2014	10000	11687.5	10119.32	\$1574.18
931422AH2	WALGREEN CO			1/29/2015	9/10/2012	25000	25399	25201.5	\$197.50
931422AH2	WALGREEN CO			1/29/2015	9/25/2012	15000	15250.65	15175.95	\$74.70
25470DAB5	DISCOVERY COMMUNICATIONS			2/3/2015	10/11/2013	115000	116104	120403.85	-\$4299.85
91282BA91	UNITED STATES TREAS 0.75% 1/15/17			2/4/2015	1/14/2015	100000	100472.65	100472.65	\$0.00
91282BA91	UNITED STATES TREAS 0.75% 1/15/17			2/4/2015	1/14/2015	15000	15070.9	15076.17	-\$5.27
03064IAC9	AMCAR 2013-2 A3 0.65% 12/08/17			2/8/2015	4/9/2013	631.81	631.81	631.68	\$0.13
91281ORH3	U S ETREASURY NOTE 3.125% 8/15/44			2/10/2015	2/4/2015	50000	55511.72	57519.53	-\$2007.81
91282BG38	U S ETREASURY NOTE			2/10/2015	1/29/2015	15000	15342.19	15662.7	-\$320.51
91282BG38	U S ETREASURY NOTE			2/10/2015	1/29/2015	25000	25570.31	26100.59	-\$530.28
31418AKN7	FNMA POOL OMA1200			2/12/2015	9/17/2012	28436.71	29487.53	29920.73	-\$483.20
31418AKN7	FNMA POOL OMA1200			2/12/2015	1/30/2013	8003.27	8299.02	8343.4	-\$44.38
31418AKN7	FNMA POOL OMA1200			2/12/2015	7/11/2013	38885.47	40322.41	38739.64	\$1582.77
31418AKN7	FNMA POOL OMA1200			2/12/2015	8/26/2014	24144.14	25036.34	24747.73	\$288.61
31418AKN7	FNMA POOL OMA1200			2/12/2015	10/29/2014	8048.05	8345.45	8242.34	\$103.11
31287CAD4	FG GOLD POOL T49004	3.0%	9/01/27	2/15/2015	5/9/2014	4024.03	4172.73	4104.52	\$68.21
31287CAD4	FG GOLD POOL T49004	3.0%	9/01/27	2/15/2015	12/15/2014	31.95	31.95	32.97	-\$1.02
31287CAD4	FG GOLD POOL T49004	3.0%	9/01/27	2/15/2015	11/5/2013	191.72	191.72	196.03	-\$4.31
31287CAE2	PHLMC GOLD POOL T49005	3.5%	12/01/28	2/15/2015	2/19/2014	344.97	344.97	360.28	-\$15.31
3128M74X1	PHLMC GOLD G05938	5.0%	1/01/36	2/15/2015	11/22/2010	51.21	51.21	53.9	-\$2.69
3128M7M29	PHLMC GOLD G05477	4.5%	5/01/39	2/15/2015	1/20/2015	15.25	15.25	16.56	-\$1.31

3128M7M29	PHLMC GOLD G05477	4 5%	5/01/39	2/15/2015	9/9/2013	15 25	15 25	16 07	-\$0 82
3128M7M29	PHLMC GOLD G05477	4 5%	5/01/39	2/15/2015	8/27/2013	45 76	45 76	48 33	-\$2 57
3128M7M29	PHLMC GOLD G05477	3 5%	5/01/39	2/15/2015	4/18/2012	732 17	732 17	792 46	-\$60 29
3128M7M29	PHLMC GOLD G18473	4 0%	7/01/28	2/15/2015	8/27/2013	38 45	38 45	39 48	-\$1 03
3128M7M29	PHLMC GOLD G18473	3 0%	7/01/28	2/15/2015	8/1/2013	1230 32	1230 32	1262 42	-\$32 10
3128M7M29	PHLMC GOLD G18473	3 0%	7/01/28	2/15/2015	12/15/2014	58	58	60 5	-\$2 50
3128M7M29	PHLMC GOLD G18489	3 0%	11/01/28	2/15/2015	9/25/2014	58	58	59 98	-\$1 98
3128M7M29	PHLMC GOLD G18489	3 0%	11/01/28	2/15/2015	12/13/2013	58	58	59 3	-\$1 30
3128M7M29	PHLMC GOLD G18489	3 0%	11/01/28	2/15/2015	11/18/2013	1043 92	1043 92	1079 31	-\$35 39
3128M7M29	PHLMC GOLD G18489	3 0%	11/01/28	2/15/2015	3/26/2014	123 38	123 38	130 59	-\$7 21
3128M7M29	PHLMC GOLD POOL C91738	4 0%	11/01/33	2/15/2015	6/4/2014	329 02	329 02	349 64	-\$20 62
3128M7M29	PHLMC GOLD POOL C91738	4 0%	11/01/33	2/15/2015	2/4/2014	41 13	41 13	43 91	-\$2 78
3128M7M29	PHLMC GOLD POOL C91339	4 0%	10/01/30	2/15/2015	5/12/2014	27 22	27 22	29 13	-\$1 91
3128M7M29	PHLMC GOLD POOL C91339	4 0%	10/01/30	2/15/2015	2/4/2014	489 95	489 95	523 79	-\$33 84
3128M7M29	PHLMC GOLD POOL J15724	4 0%	6/01/26	2/15/2015	10/23/2013	1598 85	1598 85	1708 77	-\$109 92
3128M7M29	F H L M C GOLD C09055	4 0%	12/01/43	2/15/2015	3/25/2014	293 49	293 49	304 95	-\$11 46
3128M7M29	F H L M C GOLD C09055	4 0%	12/01/43	2/15/2015	12/20/2013	489 15	489 15	504 51	-\$15 36
3128M7M29	F H L M C GOLD C09055	4 0%	12/01/43	2/15/2015	6/23/2014	880 48	880 48	932 9	-\$52 42
3128M7M29	PHLMC GOLD POOL A90393	5 0%	12/01/39	2/15/2015	3/8/2010	312 9	312 9	325 81	-\$12 91
3128M7M29	PHLMC GOLD A95828	4 5%	12/01/40	2/15/2015	1/30/2014	235 36	235 36	254 12	-\$18 76
3128M7M29	PHLMC GOLD A95828	4 5%	12/01/40	2/15/2015	2/27/2014	21 4	21 4	23 33	-\$1 93
3128M7M29	PHLMC GOLD A95828	4 5%	12/01/40	2/15/2015	12/17/2010	1519 13	1519 13	1547 85	-\$28 72
3128M7M29	PHLMC POOL Q0-3517			2/15/2015	10/20/2014	42 17	42 17	45 78	-\$3 61
3128M7M29	PHLMC POOL Q0-3517			2/15/2015	9/23/2014	337 34	337 34	364 01	-\$26 67
3128M7M29	PHLMC POOL Q0-3517			2/15/2015	1/15/2013	126 5	126 5	135 04	-\$8 54
3128M7M29	PHLMC POOL Q0-3517			2/15/2015	1/15/2013	42 17	42 17	45 14	-\$2 97
3128M7M29	PHLMC POOL Q0-3517			2/15/2015	11/15/2011	84 34	84 34	89 01	-\$4 67
3128M7M29	PHLMC POOL Q0-3517			2/15/2015	9/15/2011	126 5	126 5	134 15	-\$7 65
3128M7M29	PHLMC POOL Q0-3517			2/15/2015	9/23/2011	885 52	885 52	944 19	-\$58 67
3128M7M29	PHLMC POOL Q0-3517			2/15/2015	11/7/2011	90 49	90 49	95 93	-\$5 44
3128M7M29	PHLMC POOL Q04584	4 5%	11/01/41	2/15/2015	10/20/2014	8 89	8 89	9 23	-\$0 34
3128M7M29	PHLMC GOLD Q19384	3 5%	6/01/43	2/15/2015	10/20/2014	355 5	355 5	354 72	-\$0 78
3128M7M29	PHLMC GOLD Q19384	3 5%	6/01/43	2/15/2015	7/8/2013	74 42	74 42	78 16	-\$3 74
3128M7M29	PHLMC GOLD Q25830	4 0%	4/01/44	2/15/2015	4/11/2014	29 77	29 77	31 52	-\$1 75
3128M7M29	PHLMC GOLD Q25830	4 0%	4/01/44	2/15/2015	6/23/2014	29 77	29 77	31 52	-\$1 75
3128M7M29	GOV'T NAT'L MTGE ASSN POOL 781830			2/15/2015	8/30/2007	408 41	408 41	406 62	\$1 79
3128M7M29	GNMA POOL 782011	5 0%	12/15/35	2/15/2015	5/10/2007	750 29	750 29	747 07	\$3 22
3128M7M29	36241KX56			2/15/2015	5/10/2007	733 69	733 69	729 61	\$4 08
3128M7M29	GNMA I POOL # MA1599	3 0%	1/20/44	2/20/2015	6/24/2014	2307 29	2307 29	231 08	-\$23 79
3128M7M29	PHLMC GOLD G05477	4 5%	5/01/39	2/24/2015	1/20/2015	1943 76	1943 76	1922 97	\$20 79
3128M7M29	PHLMC GOLD G05477	4 5%	5/01/39	2/24/2015	4/18/2012	85028 24	85028 24	92029 81	-\$1328 54
3128M7M29	PHLMC GOLD G05477	4 5%	5/01/39	2/24/2015	8/27/2013	3765 94	3765 94	3977 85	\$157 03
3128M7M29	PHLMC POOL Q0-3517			2/24/2015	1/15/2013	5970 96	5970 96	6374 01	\$116 61
3128M7M29	PHLMC POOL Q0-3517			2/24/2015	9/23/2014	15922 55	15922 55	17181 43	\$126 88
3128M7M29	PHLMC POOL Q0-3517			2/24/2015	10/20/2014	1990 32	1990 32	2160 77	\$22 77
3128M7M29	PHLMC POOL Q0-3517			2/24/2015	1/15/2013	2163 54	2163 54	2130 24	\$33 28

3132G5E0	PHLMC POOL Q0-3517	2/24/2015	9/15/2011	5701.83	6198.07	6046.62	\$151.45
3132G5E0	PHLMC POOL Q0-3517	2/24/2015	9/23/2011	42245.21	45921.86	45044.01	\$877.85
3132G5E0	PHLMC POOL Q0-3517	2/24/2015	11/15/2011	1308.76	1422.66	1381.15	\$41.51
91282BA91	UNITED STATES TREAS 0.75% 1/15/17	2/24/2015	12/29/2014	20000	20053.91	20005.68	\$48.23
91282BA91	UNITED STATES TREAS 0.75% 1/15/17	2/24/2015	1/14/2015	15000	15040.43	15070.9	\$30.47
91282BA91	UNITED STATES TREAS 0.75% 1/15/17	2/24/2015	12/29/2014	40000	40107.81	40007.81	\$100.00
3136AJK47	FNMA REMIC TRUST 2014-3 0% 3/25/40	2/25/2015	4/11/2014	557.34	557.34	568.31	-\$10.97
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL 255364	2/25/2015	5/24/2006	17.68	17.68	17.62	\$0.06
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL 255364	2/25/2015	11/3/2007	208.6	208.6	210.98	-\$2.38
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL 255364	2/25/2015	12/18/2006	14.14	14.14	14.3	-\$0.16
3138SX095	FEDERAL NAT'L MTGE ASSN POOL 555528	2/25/2015	12/7/2005	195.88	195.88	197.44	-\$1.56
3138A4D04	FNMA POOL OAH3519	2/25/2015	4/8/2011	452.94	452.94	448.36	\$4.58
3138A6K64	FNMA POOL OAH4794	2/25/2015	3/4/2011	7017	7017	7376.62	-\$359.62
3138A5U02	FNMA POOL OAH1758	2/25/2015	9/14/2011	547.3	547.3	574.32	-\$27.02
3138E6V94	FNMA POOL OAK2439	2/25/2015	2/8/2012	1326.41	1326.41	1405.99	-\$79.58
3138E6V94	FNMA POOL OAK2439	2/25/2015	3/14/2014	497.4	497.4	526.78	-\$29.38
3138E6V94	FNMA POOL OAK2439	2/25/2015	6/19/2014	82.9	82.9	87.85	-\$4.95
3138E7AT1	FNMA POOL OAK2717	2/25/2015	2/23/2012	1478.66	1478.66	1567.15	-\$88.49
3138E7AT1	FNMA POOL OAK2717	2/25/2015	8/27/2014	67.21	67.21	71.3	-\$4.09
3138E7AT1	FNMA POOL OAK2717	2/25/2015	10/9/2014	67.21	67.21	71.66	-\$4.45
3138E7AT1	FNMA POOL OAK2717	2/25/2015	12/18/2014	33.61	33.61	35.93	-\$2.32
3138EGG57	FNMA POOL OAL0219	2/25/2015	10/20/2011	102.48	102.48	104.15	-\$1.67
3138EGG44	FNMA POOL OAL0201	2/25/2015	4/15/2011	707.47	707.47	759.98	-\$52.51
3138ELTY9	FNMA POOL AL4166 5.5% 1/01/39	2/25/2015	9/23/2013	1859.16	1859.16	2042.75	-\$183.59
3138ELUR2	FNMA POOL AL4191 3.5% 1/01/28	2/25/2015	1/6/2014	478.33	478.33	502.21	-\$23.88
3138ELUR2	FNMA POOL AL4191 3.5% 1/01/28	2/25/2015	1/30/2014	717.49	717.49	756.73	-\$39.24
3138ENH67	FNMA POOL AL5630 4.0% 8/01/44	2/25/2015	9/3/2014	108.64	108.64	115.38	-\$6.74
3138ENZ05	FNMA POOL AL6150 4.0% 8/01/27	2/25/2015	12/16/2014	3625.28	3625.28	3888.11	-\$262.83
3138MLY6	FNMA AQS362 3.5% 12/01/42	2/25/2015	5/23/2014	27.34	27.34	28.05	-\$0.71
3138MLY6	FNMA AQS362 3.5% 12/01/42	2/25/2015	3/7/2013	225.51	225.51	238.05	-\$12.54
3138W6MR4	FNMA AR8467 2.5% 3/01/28	2/25/2015	4/9/2013	738.84	738.84	771.05	-\$32.21
3138W6RS7	FNMA AR8596 3.5% 6/01/43	2/25/2015	9/9/2013	165.14	165.14	164.06	\$1.08
3138W6RS7	FNMA AR8596 3.5% 6/01/43	2/25/2015	7/8/2013	1651.38	1651.38	1650.86	\$0.52
3138W6RS7	FNMA AR8596 3.5% 6/01/43	2/25/2015	9/9/2013	495.41	495.41	492	\$3.41
3138W6RS7	FNMA AR8596 3.5% 6/01/43	2/25/2015	12/18/2014	165.14	165.14	172.47	-\$7.33
3138WPG24	FNMA POOL # AT2016 3.0% 4/01/43	2/25/2015	9/10/2014	450.81	450.81	443.41	\$7.40
3138WPG24	FNMA POOL # AT2016 3.0% 4/01/43	2/25/2015	11/25/2014	56.35	56.35	58.89	-\$2.54
3138WRT02	FNMA POOL # AT4147 3.0% 5/01/43	2/25/2015	5/14/2014	1061.51	1061.51	1044.09	\$17.42
3138WSP36	FNMA POOL AT4941 3% 5/1/43	2/25/2015	5/6/2013	4.48	4.48	4.67	-\$0.19
3138WSP36	FNMA POOL AT4941 3% 5/1/43	2/25/2015	5/6/2013	40.33	40.33	42	-\$1.67
3138WSP36	FNMA POOL AT4941 3% 5/1/43	2/25/2015	6/23/2014	22.41	22.41	22.06	\$0.35
3138X0736	FNMA POOL AU1629 3.0% 7/01/43	2/25/2015	1/2/2015	136.59	136.59	139.13	-\$2.54
3138X0Z27	FNMA POOL AU1660 2.5% 7/01/28	2/25/2015	12/11/2013	1400.71	1400.71	1398.08	\$2.63
3138X0Z27	FNMA POOL AU1660 2.5% 7/01/28	2/25/2015	12/15/2014	38.91	38.91	39.81	-\$0.90
3138X0Z27	FNMA POOL AU1660 2.5% 7/01/28	2/25/2015	9/25/2014	38.91	38.91	39.35	-\$0.44

3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	8/27/2014	155 63	155 63	158 06	-\$2 43
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	7/24/2014	77 82	77 82	78 65	-\$0 83
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	5/12/2014	544 72	544 72	549 91	-\$5 19
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	4/23/2014	116 73	116 73	117 61	-\$0 88
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	4/8/2014	116 73	116 73	117 62	-\$0 89
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	3/14/2014	155 63	155 63	157 09	-\$1 46
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	2/20/2014	272 36	272 36	273 3	-\$0 94
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	1/6/2014	309 38	309 38	308 93	-\$0 55
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	7/21/2014	309 38	309 38	317 3 8	-\$80 00
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	11/13/2012	429 81	429 81	471 85	-\$42 04
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	4/1/2013	231 44	231 44	234 58	-\$3 14
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	2/25/2008	67 01	67 01	66 86	-\$0 15
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	5/20/2009	185 26	185 26	190 67	-\$5 41
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	10/14/2009	108 26	108 26	112 42	-\$4 16
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	3/25/2014	51 72	51 72	54 95	-\$3 23
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	12/15/2014	129 31	129 31	136 1	-\$6 79
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	7/11/2013	1130 97	1130 97	1126 73	-\$4 24
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	4/1/2014	513 16	513 16	547 96	-\$34 80
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	5/23/2014	5885 46	5885 46	5989 37	-\$103 91
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	12/18/2014	235 42	235 42	241 31	-\$5 89
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	12/29/2014	5000	5013 09	5000 98	-\$12 11
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	1/4/2005	28000	28000	29988	-\$1,988 00
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	11/7/2011	54044 2	58781 51	57295 29	-\$1,486 22
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	4/1/2014	22595 45	24544 31	24127 7	-\$416 61
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	2/3/2015	10000	10007 81	10061 72	-\$53 91
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	6/4/2014	25000	25019 53	25028 4	-\$8 87
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	4/3/2013	8262 82	8262 82	8261 17	-\$1 65
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	1/29/2015	55000	55377 02	55000	-\$377 02
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	12/29/2014	45000	45084 38	45008 79	-\$75 59
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	6/23/2014	24534 57	26133 15	25995 14	-\$138 01
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	4/8/2011	61208 2	65425 83	60589 92	-\$4,835 91
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	2/4/2015	40000	43595 31	46015 62	-\$2,420 31
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	4/9/2013	72921 25	74618 95	76100 17	-\$1,481 22
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	12/15/2014	4261 54	4357 42	4359 99	-\$2 57
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	2/4/2015	10000	10862 89	11503 91	-\$641 02
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	11/3/2014	20000	21725 78	20226 64	-\$5,000 14
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	11/5/2013	192 94	192 94	197 28	-\$4 34
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	12/15/2014	32 16	32 16	33 19	-\$1 03
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	2/19/2014	340 58	340 58	355 69	-\$15 11
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	12/22/2010	31 38	31 38	33 03	-\$1 65
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	8/27/2013	1505 12	1505 12	1589 81	-\$84 69
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	9/9/2013	1757 02	1757 02	1851 47	-\$94 45
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	8/1/2013	1238 93	1238 93	1271 26	-\$32 33
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	8/27/2013	38 72	38 72	39 76	-\$1 04
3138X0227	F N M A POOL AU1660	2 5% 7/01/28	2/25/2015	12/15/2014	90 39	90 39	94 29	-\$3 90

31128MRK1	FHLMC GOLD G18489	3 0% 11/01/28	3/15/2015	9/25/2014	90.39	1627.02	90.39	93.47	\$-3.08
31128MRK1	FHLMC GOLD G18489	3 0% 11/01/28	3/15/2015	11/18/2013	1627.02	1627.02	1627.02	1682.18	\$-55.16
31128MRK1	FHLMC GOLD G18489	3 0% 11/01/28	3/15/2015	11/12/2013	90.39	90.39	90.39	92.42	\$-2.03
31128P74X8	FHLMC GOLD POOL C91738	4 0% 11/01/33	3/15/2015	2/4/2014	609.02	609.02	609.02	647.18	\$-38.16
31128P74X8	FHLMC GOLD POOL C91738	4 0% 11/01/33	3/15/2015	6/4/2014	76.13	76.13	76.13	81.27	\$-5.14
31128P74X8	FHLMC GOLD POOL C91738	4 0% 11/01/33	3/15/2015	3/16/2014	228.38	228.38	228.38	241.73	\$-13.35
31128P7P3	FHLMC GOLD POOL C91339	4 0% 10/01/30	3/15/2015	5/12/2014	41.03	41.03	41.03	43.9	\$-2.87
31128P7P3	FHLMC GOLD POOL C91339	4 0% 10/01/30	3/15/2015	2/4/2014	738.62	738.62	738.62	789.63	\$-51.01
31128PVL00	FHLMC GOLD POOL H15724	4 0% 6/01/26	3/15/2015	10/23/2013	614.93	614.93	614.93	657.21	\$-42.28
3112925B5	F H L M C GOLD C9055	4 0% 12/01/43	3/15/2015	12/20/2013	729.93	729.93	729.93	752.85	\$-22.92
3112925B5	F H L M C GOLD C9055	4 0% 12/01/43	3/15/2015	3/25/2014	437.96	437.96	437.96	455.07	\$-17.11
3112925B5	F H L M C GOLD C9055	4 0% 12/01/43	3/15/2015	6/23/2014	1313.88	1313.88	1313.88	1392.1	\$-78.22
3112938N8	FHLMC GOLD POOL A90393	5 0% 12/01/39	3/15/2015	3/8/2010	40.8	40.8	40.8	42.48	\$-1.68
3112944PM7	FHLMC GOLD A95828	4 5% 12/01/40	3/15/2015	12/17/2010	3513.85	3513.85	3513.85	3580.28	\$-66.43
3112944PM7	FHLMC GOLD A95828	4 5% 12/01/40	3/15/2015	1/30/2014	544.4	544.4	544.4	587.78	\$-43.38
3112944PM7	FHLMC GOLD A95828	4 5% 12/01/40	3/15/2015	2/27/2014	49.49	49.49	49.49	53.94	\$-4.45
31132G15E0	FHLMC POOL Q0-3517		3/15/2015	11/15/2011	2492.47	2492.47	2492.47	2630.34	\$-137.87
31132GXXM3	FHLMC POOL Q04584	4 5% 11/01/41	3/15/2015	11/7/2011	90.5	90.5	90.5	95.94	\$-5.44
31132JA253	FHLMC GOLD Q19384	3 5% 6/01/43	3/15/2015	10/20/2014	112.95	112.95	112.95	117.33	\$-4.38
31132JA253	FHLMC GOLD Q19384	3 5% 6/01/43	3/15/2015	7/8/2013	4518.02	4518.02	4518.02	4508.14	\$9.88
31132M6B2	FHLMC GOLD Q25830	4 0% 4/01/44	3/15/2015	4/11/2014	73.57	73.57	73.57	77.27	\$-3.70
31132M6B2	FHLMC GOLD Q25830	4 0% 4/01/44	3/15/2015	6/23/2014	29.43	29.43	29.43	31.16	\$-1.73
36241KA73	GOVT NAT'L MTGE ASSN POOL 781830		3/15/2015	8/30/2007	424.47	424.47	424.47	424.61	\$1.86
36241KGU6	GNMA POOL 782011	5 0% 12/15/35	3/15/2015	5/10/2007	940.05	940.05	940.05	936.01	\$4.04
36241KK56	GNMA POOL 782105	5 0% 3/15/36	3/15/2015	5/10/2007	465.91	465.91	465.91	463.32	\$2.59
912828G38	U S TREASURY NOTE		3/17/2015	1/21/2015	10000	10168.75	10366.8	10386.8	\$-198.05
912828G38	U S TREASURY NOTE		3/17/2015	1/21/2015	25000	25425.78	25916.99	25916.99	\$-491.21
912828SH4	U S TREASURY NOTE		3/17/2015	2/29/2012	25000	24994.14	24951.17	24951.17	\$42.97
912828BA91	UNITED STATES TREAS 0.75% 1/15/17		3/18/2015	12/29/2014	80000	800134.38	80015.62	80015.62	\$118.76
36179MEX45	GNMA II POOL # MA1599	3 0% 1/20/44	3/20/2015	6/24/2014	2232.35	2232.35	2255.37	2255.37	\$-23.02
912828G38	U S TREASURY NOTE		3/20/2015	12/29/2014	45000	46211.13	45147.66	45147.66	\$1,063.47

3138ETAT1	FNMA POOL OAK2717	3/25/2015	2/23/2012	209.14	209.14	221.66	-\$12.52
3138EGG57	FNMA POOL OAL02019	3/25/2015	10/20/2011	795.41	808.34	795.41	-\$12.93
3138EGG64	FNMA POOL OAL02019	3/25/2015	4/15/2011	644.79	644.79	692.65	-\$47.86
3138ELTY9	FNMA POOL AL4166	5.5% 1/01/39	3/25/2015	1760.41	1760.41	1934.25	-\$173.84
3138ELUR2	FNMA POOL AL4191	3.5% 1/01/28	3/25/2015	480.4	480.4	504.38	-\$23.98
3138ELUR2	FNMA POOL AL4191	3.5% 1/01/28	3/25/2015	720.6	720.6	760.01	-\$39.41
3138ENH67	FNMA POOL # AL5630	4.0% 8/01/44	3/25/2015	92.42	92.42	98.15	-\$5.73
3138ENZ05	FNMA POOL # AL6150	4.0% 8/01/27	3/25/2015	3843.49	3843.49	4122.14	-\$278.65
3138ML5V6	FNMA AQ3362	3.5% 12/01/42	3/25/2015	231.62	231.62	244.5	-\$12.88
3138ML5V6	FNMA AQ3362	3.5% 12/01/42	3/25/2015	28.08	28.08	28.81	-\$0.73
3138W6MR4	FNMA AR8467	2.5% 3/01/28	3/25/2015	1412.09	1412.09	1473.65	-\$61.56
3138W6R57	FNMA AR8596	3.5% 6/01/43	3/25/2015	183.92	183.92	182.66	\$1.26
3138W6R57	FNMA AR8596	3.5% 6/01/43	3/25/2015	61.31	61.31	64.03	-\$2.72
3138W6R57	FNMA AR8596	3.5% 6/01/43	3/25/2015	61.31	61.31	60.91	\$0.40
3138W6R57	FNMA AR8596	3.5% 6/01/43	3/25/2015	613.06	613.06	612.87	\$0.19
3138WPG24	FNMA POOL # AT2016	3.0% 4/01/43	3/25/2015	51.82	51.82	52.31	-\$0.49
3138WPG24	FNMA POOL # AT2016	3.0% 4/01/43	3/25/2015	414.54	414.54	407.74	\$6.80
3138WRTD2	FNMA POOL # AT4147	3.0% 5/01/43	3/25/2015	982.12	982.12	966.01	\$16.11
3138WSP36	FNMA POOL AT4941	3% 5/1/43	3/25/2015	36.15	36.15	35.59	\$0.56
3138WSP36	FNMA POOL AT4941	3% 5/1/43	3/25/2015	7.23	7.23	7.53	-\$0.30
3138WSP36	FNMA POOL AT4941	3% 5/1/43	3/25/2015	65.07	65.07	67.76	-\$2.69
3138X0V36	FNMA POOL AU1629	3.0% 7/01/43	3/25/2015	211.86	211.86	215.8	-\$3.94
3138X0Z27	FNMA POOL AU1660	2.5% 7/01/28	3/25/2015	141.67	141.67	143	-\$1.33
3138X0Z27	FNMA POOL AU1660	2.5% 7/01/28	3/25/2015	106.26	106.26	107.07	-\$0.81
3138X0Z27	FNMA POOL AU1660	2.5% 7/01/28	3/25/2015	106.26	106.26	107.06	-\$0.80
3138X0Z27	FNMA POOL AU1660	2.5% 7/01/28	3/25/2015	495.86	495.86	500.59	-\$4.73
3138X0Z27	FNMA POOL AU1660	2.5% 7/01/28	3/25/2015	70.84	70.84	71.59	-\$0.75
3138X0Z27	FNMA POOL AU1660	2.5% 7/01/28	3/25/2015	35.42	35.42	36.24	-\$0.82
3138X0Z27	FNMA POOL AU1660	2.5% 7/01/28	3/25/2015	35.42	35.42	35.82	-\$0.40
3138X0Z27	FNMA POOL AU1660	2.5% 7/01/28	3/25/2015	1275.07	1275.07	1272.68	\$2.39
3138X0Z27	FNMA POOL AU1660	2.5% 7/01/28	3/25/2015	141.67	141.67	143.88	-\$2.21
3138X0Z27	FNMA POOL AU1660	2.5% 7/01/28	3/25/2015	247.93	247.93	248.78	-\$0.85
3138X5G05	FNMA POOL AU6278	5.0% 11/01/43	3/25/2015	110.8	110.8	121.45	-\$10.65
3138XYF33	FNMA POOL # AW8285	3.5% 8/01/44	3/25/2015	4154.7	4154.7	4262.14	-\$107.44
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418		3/25/2015	250.38	250.38	275.42	-\$25.04
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418		3/25/2015	464.99	464.99	510.47	-\$45.48
3141ACGL6	FNMA POOL 962003	5.5% 3/01/38	3/25/2015	741.62	741.62	739.95	\$1.67
3141ACRW0	FNMA POOL 962301	4.5% 3/01/23	3/25/2015	2716.52	2716.52	2795.9	-\$79.38
31415B8M0	FNMA POOL 981644	4.5% 6/1/2023	3/25/2015	110.39	110.39	114.63	-\$4.24
31416RRQ8	FNMA POOL AA7694	4.5% 7/01/24	3/25/2015	17.03	17.03	18.09	-\$1.06
31416RRQ8	FNMA POOL AA7694	4.5% 7/01/24	3/25/2015	42.57	42.57	44.8	-\$2.23
31418BB62	FNMA MA1860	4.5% 4/01/44	3/25/2015	1004.02	1004.02	1072.11	-\$68.09
31418BB09	FNMA MA1897	3.5% 5/01/44	3/25/2015	395.14	395.14	405.02	-\$9.88
31418BB09	FNMA MA1897	3.5% 5/01/44	3/25/2015	9878.43	9878.43	10052.85	-\$174.42
3132M6E82	FHLMC GOLD Q25830	4.0% 4/01/44	4/7/2015	9127.04	9127.04	9586.25	\$171.11

3132M6E82	FHLMC GOLD Q25830	4 0%	4/01/44	19343 93	20679 84	20483 42	\$196 42
3138E7AT1	FNMA POOL OAK2717		4/7/2015	4499 47	4804 58	4772 94	\$31 65
3138E7AT1	FNMA POOL OAK2717		4/7/2015	4499 46	4804 58	4797 62	\$6 96
3138E7AT1	FNMA POOL OAK2717		4/7/2015	2249 74	2402 3	2405 18	-\$2 88
3138E7AT1	FNMA POOL OAK2717		4/7/2015	4249 26	4537 41	4503 55	-\$33 86
3138W6R57	FNMA AR8596	3 5% 6/01/43	4/7/2015	4028 52	4231 2	4207 34	\$23 86
31418B862	FNMA MA1860	4 5% 4/01/44	4/7/2015	2754 44	28105 36	27533 22	\$572 14
31418B869	FNMA MA1897	3 5% 5/01/44	4/7/2015	2765 44	2817 88	2834 56	-\$16 68
03064JAC9	AMCAR 2013-2 A3	0.65% 12/08/17	4/9/2015	8971 53	8971 53	8969 74	\$1 79
3138WPG24	FNMA POOL # AT2016	3 0% 4/01/43	4/9/2015	6998	71791 7	68849 6	\$2,942 10
3138WPG24	FNMA POOL # AT2016	3 0% 4/01/43	4/9/2015	8820 33	9046 35	8904 4	\$141 95
3138WRTD2	FNMA POOL # AT4147	3 0% 5/01/43	4/9/2015	8953 4	9173 04	8806 51	\$366 53
3138WSP36	FNMA POOL AT4941 3% 5/1/43		4/9/2015	516/2013	614 23	639 65	-\$10 26
3138WSP36	FNMA POOL AT4941 3% 5/1/43		4/9/2015	4100 78	4202 02	4038 02	\$164 00
3138WSP36	FNMA POOL AT4941 3% 5/1/43		4/9/2015	8612 39	8825 01	8969	-\$143 99
3138XOV36	FNMA A POOL AU1629	3 0% 7/01/43	4/9/2015	36507 57	37443 08	37186 38	\$256 70
912828A91	UNITED STATES TREAS	0.75% 1/15/17	4/9/2015	10000	10043 75	10001 95	\$41 80
31287CAD4	FG GOLD POOL T49004	3 0% 9/01/27	4/15/2015	3012 92	3012 92	3080 71	-\$67 79
31287CAD4	FG GOLD POOL T49004	3 0% 9/01/27	4/15/2015	502 15	502 15	518 16	-\$16 01
31287CAE2	FHLMC GOLD POOL T49005	3 5% 12/01/28	4/15/2015	324 44	324 44	338 84	-\$14 40
3128M74X1	FHLMC GOLD G05938	5 0% 1/01/36	4/15/2015	94 69	94 69	99 66	-\$4 97
3128MMQ30	FHLMC GOLD G18473	3 0% 7/01/28	4/15/2015	50 73	50 73	52 09	-\$1 36
3128MMQ30	FHLMC GOLD G18473	3 0% 7/01/28	4/15/2015	1623 42	1623 42	1665 78	-\$42 36
3128MMRK1	FHLMC GOLD G18489	3 0% 11/01/28	4/15/2015	98 72	98 72	100 94	-\$2 22
3128MMRK1	FHLMC GOLD G18489	3 0% 11/01/28	4/15/2015	1776 89	1776 89	1837 13	-\$60 24
3128MMRK1	FHLMC GOLD G18489	3 0% 11/01/28	4/15/2015	98 72	98 72	102 98	-\$3 36
3128P74X8	FHLMC GOLD POOL C91738	4 0% 11/01/33	4/15/2015	233 68	233 68	247 34	-\$13 66
3128P74X8	FHLMC GOLD POOL C91738	4 0% 11/01/33	4/15/2015	623 16	623 16	662 2	-\$39 04
3128P74X8	FHLMC GOLD POOL C91738	4 0% 11/01/33	4/15/2015	77 89	77 89	83 15	-\$5 26
3128P7PY3	FHLMC GOLD POOL C91339	4 0% 10/01/30	4/15/2015	826 95	826 95	884 06	-\$57 11
3128P7PY3	FHLMC GOLD POOL C91339	4 0% 10/01/30	4/15/2015	45 94	45 94	49 16	-\$3 22
3128P7PY3	FHLMC GOLD POOL C91339	4 0% 10/01/30	4/15/2015	629 7	629 7	672 99	-\$43 29
3129258Y5	F H L M C GOLD C09055	4 0% 12/01/43	4/15/2015	982 11	982 11	1012 96	-\$30 85
3129258Y5	F H L M C GOLD C09055	4 0% 12/01/43	4/15/2015	589 27	589 27	612 29	-\$23 02
3129258Y5	F H L M C GOLD C09055	4 0% 12/01/43	4/15/2015	589 27	589 27	624 35	-\$35 08
3129258Y5	FHLMC GOLD POOL A90393	5 0% 12/01/39	4/15/2015	653 78	653 78	680 75	-\$26 97
312944PM7	FHLMC GOLD A95828	4 5% 12/01/40	4/15/2015	3752 15	3752 15	3823 09	-\$70 94
312944PM7	FHLMC GOLD A95828	4 5% 12/01/40	4/15/2015	581 32	581 32	627 64	-\$46 32
312944PM7	FHLMC GOLD A95828	4 5% 12/01/40	4/15/2015	52 85	52 85	57 61	-\$4 76
31324AV1	FHLMC GOLD G30719	4 0% 3/01/34	4/15/2015	1606 11	1606 11	1736 1	-\$129 99
3132AJ253	FHLMC GOLD Q19384	3 5% 6/01/43	4/15/2015	53 14	53 14	55 2	-\$2 06
3132AJ253	FHLMC GOLD Q19384	3 5% 6/01/43	4/15/2015	2125 5	2125 5	2120 85	\$4 65
3132M6E82	FHLMC GOLD Q25830	4 0% 4/01/44	4/15/2015	1271 56	1271 56	1335 54	-\$63 98
36241KA73	GOV'T NAT'L MTGE ASSN POOL	781830	4/15/2015	434 17	434 17	432 26	\$1 91

36241KJG6	GNMA POOL 782011	5.0%	12/15/35	4/15/2015	5/10/2007	926.08	926.08	922.1	\$3.98
36241KJG6	GNMA POOL 782105	5.0%	3/15/36	4/15/2015	5/10/2007	507.26	507.26	504.44	\$2.82
06051GEX3	BANK OF AMERICA CORP	2.6%	1/15/19	4/16/2015	1/15/2014	60000	60000	60167.4	\$1,022.40
06051GEX3	BANK OF AMERICA CORP	2.6%	1/15/19	4/16/2015	3/17/2015	15000	15297.45	15161.7	\$135.75
06051GEX3	BANK OF AMERICA CORP	2.6%	1/15/19	4/16/2015	5/8/2014	40000	40793.2	40425.2	\$368.00
93142ZAH2	WALGREEN CO			4/16/2015	5/10/2012	15000	15205.2	14983.35	\$221.85
36179NJA5	GNMA II POOL # MA1599	3.0%	1/20/44	4/20/2015	6/24/2014	1700.02	1700.02	1717.55	\$17.53
36179NJA5	GNMA II POOL # MA2225	4.5%	9/20/44	4/20/2015	3/5/2015	3430.47	3430.47	3726.88	\$296.41
36179NJA5	GNMA MA2446 POOL II	4.0%	12/20/44	4/20/2015	3/11/2015	1242.99	1242.99	1320.87	\$77.88
05565QBC0	BP CAPITAL MARKETS PLC			4/21/2015	6/29/2015	60000	61341.6	61384.2	\$42.60
05565QBC0	BP CAPITAL MARKETS PLC			4/21/2015	5/28/2013	20000	20447.2	21278.8	\$831.60
88732JAX6	TIME WARNER CABLE INC			4/24/2015	1/16/2015	20000	20241	21726.2	\$1,485.20
88732JAX6	TIME WARNER CABLE INC			4/24/2015	11/9/2010	15000	15292.65	14905.35	\$387.30
88732JAX6	TIME WARNER CABLE INC			4/24/2015	11/9/2010	10000	10120.5	9936.9	\$183.60
31364KA7	FNMA REMIC TRUST 2014-3	3.0%	3/25/40	4/25/2015	4/11/2014	1195.77	1195.77	1219.31	\$23.54
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL	255364		4/25/2015	12/18/2006	28.82	28.82	29.15	\$0.33
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL	255364		4/25/2015	1/3/2007	425.14	425.14	429.99	\$4.85
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL	255364		4/25/2015	5/24/2006	36.03	36.03	35.92	\$0.11
31385XD95	FEDERAL NAT'L MTGE ASSN POOL	555528		4/25/2015	12/7/2005	229.15	229.15	230.98	\$1.83
31386KG4	FNMA POOL 0A44794			4/25/2015	3/4/2011	2494.54	2494.54	2622.38	\$127.84
31386KG4	FNMA POOL 0A11758			4/25/2015	9/14/2011	1333.12	1333.12	1398.94	\$65.82
31386KG4	FNMA POOL 0A2439			4/25/2015	2/8/2012	1311.43	1311.43	1390.12	\$78.69
31386KG4	FNMA POOL 0A2439			4/25/2015	3/14/2014	491.79	491.79	520.84	\$29.05
31386KG4	FNMA POOL 0A2439			4/25/2015	6/19/2014	81.96	81.96	85.85	\$3.89
31386KG4	FNMA POOL 0A2717			4/25/2015	2/23/2012	1751.67	1751.67	1856.5	\$104.83
31386KG4	FNMA POOL 0A2719			4/25/2015	10/20/2011	1757.69	1757.69	1786.25	\$28.56
31386KG4	FNMA POOL 0A2721			4/25/2015	4/15/2011	580.78	580.78	623.88	\$43.10
31386KG4	FNMA POOL 0A1666	5.5%	1/01/39	4/25/2015	9/23/2013	1985.52	1985.52	2181.59	\$196.07
31386KG4	FNMA POOL 0A1666	5.5%	1/01/39	4/25/2015	1/6/2014	598.24	598.24	628.1	\$29.86
31386KG4	FNMA POOL 0A1666	5.5%	1/01/39	4/25/2015	1/30/2014	897.36	897.36	946.43	\$49.07
31386KG4	FNMA POOL 0A1666	5.5%	1/01/39	4/25/2015	2/24/2015	8307.87	8307.87	9052.98	\$745.11
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	9/3/2014	91.78	91.78	97.47	\$5.69
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	12/16/2014	4064.39	4064.39	4359.06	\$294.67
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	3/17/2013	2962.38	2962.38	3127.16	\$164.78
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	6/23/2014	359.08	359.08	368.39	\$9.31
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	9/9/2013	98.65	98.65	98.11	\$0.54
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	4/7/2015	192.82	192.82	202.82	\$10.00
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	12/18/2014	2.52	2.52	2.63	\$0.11
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	9/9/2013	295.96	295.96	294.27	\$1.69
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	7/8/2013	990.43	990.43	990.18	\$0.25
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	9/10/2014	564.62	564.62	555.36	\$9.26
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	5/14/2014	2758.18	2758.18	2712.93	\$45.25
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	1/2/2015	323.71	323.71	329.73	\$6.02
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	9/25/2014	36.41	36.41	36.82	\$0.41
31386KG4	FNMA POOL # AL6150	4.0%	8/01/44	4/25/2015	8/27/2014	145.63	145.63	147.91	\$2.28

3138X0227	FNMA POOL AU1660	2.5%	7/01/28	4/25/2015	7/24/2014	72.81	73.58	-\$0.77
3138X0227	FNMA POOL AU1660	2.5%	7/01/28	4/25/2015	5/12/2014	509.7	514.56	-\$4.86
3138X0227	FNMA POOL AU1660	2.5%	7/01/28	4/25/2015	4/8/2014	109.22	110.06	-\$0.84
3138X0227	FNMA POOL AU1660	2.5%	7/01/28	4/25/2015	3/14/2014	145.63	147	-\$1.37
3138X0227	FNMA POOL AU1660	2.5%	7/01/28	4/25/2015	2/20/2014	254.85	255.73	-\$0.88
3138X0227	FNMA POOL AU1660	2.5%	7/01/28	4/25/2015	12/11/2013	1310.66	1308.2	\$2.46
3138X0227	FNMA POOL AU1660	2.5%	7/01/28	4/25/2015	4/23/2014	109.22	110.04	-\$0.82
3138X5605	FNMA POOL AU6278	5.0%	11/01/43	4/25/2015	1/6/2014	101.38	111.12	-\$9.74
3138XYF33	FNMA POOL WAW8285	3.5%	8/01/44	4/25/2015	7/21/2014	2177.1	2233.4	-\$56.30
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL	745418		4/25/2015	11/13/2012	555.64	609.99	-\$54.35
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL	745418		4/25/2015	4/1/2013	299.19	329.11	-\$29.92
31414CGL6	FNMA POOL 962003	5.5%	3/01/38	4/25/2015	2/25/2008	1625.64	1621.99	\$3.65
31414CRW0	FNMA POOL 962301	4.5%	3/01/23	4/25/2015	5/20/2009	165.73	170.57	-\$4.84
314158BM0	FNMA POOL 981644	4.5%	6/1/2023	4/25/2015	10/14/2009	115.63	120.07	-\$4.44
31416RQ08	FNMA POOL AA7694	4.5%	7/01/24	4/25/2015	12/15/2014	134.58	141.65	-\$7.07
31416RQ08	FNMA POOL AA7694	4.5%	7/01/24	4/25/2015	3/25/2014	53.83	57.19	-\$3.36
31418B862	FNMA MA1860	4.5%	5/01/44	4/25/2015	4/1/2014	2216.4	2366.7	-\$150.30
31418B862	FNMA MA1897	3.5%	5/01/44	4/25/2015	12/18/2014	10.11	10.36	-\$0.25
31418B862	FNMA MA1897	3.5%	5/01/44	4/25/2015	5/23/2014	4385.38	4462.81	-\$77.43
292738BD0	ENERGY TRANSFER PARTN	4.05%	3/15/25	4/27/2015	3/5/2015	15000	15071.4	\$71.4
292738BD0	ENERGY TRANSFER PARTN	4.05%	3/15/25	4/27/2015	3/17/2015	10000	9870.5	\$269.70
292738BD0	ENERGY TRANSFER PARTN	4.05%	3/15/25	4/27/2015	3/5/2015	20280.4	19983.6	\$296.80
912828A42	UNITED STATES TREAS	2.0%	11/30/20	4/27/2015	4/24/2015	30836.72	30837.89	-\$1.17
68389XAC9	ORACLE CORP			4/28/2015	5/27/2014	10000	11269	-\$315.90
68389XAC9	ORACLE CORP			4/28/2015	3/12/2009	5000	5634.5	\$490.60
68389XAC9	ORACLE CORP			4/28/2015	7/23/2014	15000	16903.5	-\$324.90
88732JAX6	TIME WARNER CABLE INC			4/29/2015	11/9/2010	15000	14903.1	-\$2.25
88732JAX6	TIME WARNER CABLE INC			4/29/2015	6/29/2011	10000	9935.4	\$64.6
88732JAX6	TIME WARNER CABLE INC			4/29/2015	11/15/2013	5000	4967.7	\$143.52
88732JAX6	TIME WARNER CABLE INC			4/29/2015	12/12/2013	15000	14903.1	\$753.34
912828E1	U S TREAS INFL IDX N/B			4/29/2015	8/21/2008	146907	157477.42	\$13,325.69
912828E1	U S TREAS INFL IDX N/B			4/29/2015	8/3/2009	21784.15	23351.59	\$2,210.97
912828E1	U S TREAS INFL IDX N/B			4/29/2015	4/17/2013	228433.5	233724.95	-\$12,551.27
68389XAC9	ORACLE CORP			4/30/2015	4/2/2008	25000	28122	\$3,133.75
68389XAC9	ORACLE CORP			4/30/2015	3/12/2009	10000	11248.8	\$961.00
912828A42	UNITED STATES TREAS	2.0%	11/30/20	5/5/2015	4/29/2015	15000	15235.55	-\$80.86
912828A42	UNITED STATES TREAS	2.0%	11/30/20	5/5/2015	6/27/2014	15000	15235.55	\$253.07
912828A42	UNITED STATES TREAS	2.0%	11/30/20	5/5/2015	2/19/2014	15000	15235.55	\$319.86
912828G38	U S TREASURY NOTE			5/5/2015	12/29/2014	195000	196591.99	\$952.15
912828G38	U S TREASURY NOTE			5/5/2015	4/16/2015	15000	15122.46	-\$353.91
74432QB13	PRUDENTIAL FINL INC	4.75%	9/17/15	5/6/2015	12/9/2013	15000	15215.55	-\$832.05
74432QB13	PRUDENTIAL FINL INC	4.75%	9/17/15	5/6/2015	9/10/2009	25000	25359.25	\$417.50
74432QB13	PRUDENTIAL FINL INC	4.75%	9/17/15	5/6/2015	1/13/2010	30000	30431.1	-\$778.80
912828A42	UNITED STATES TREAS	2.0%	11/30/20	5/6/2015	4/24/2015	15000	15214.45	-\$204.50
912828A42	UNITED STATES TREAS	2.0%	11/30/20	5/6/2015	4/29/2015	30000	30632.81	-\$503.90

030641AC9	AMCAR 2013-2 A3	0 65% 12/08/17	5/8/2015	4/3/2013	7869 16	7867 59	\$1 57
31287CAD4	FG GOLD POOL T49004	3 0% 9/01/27	5/15/2015	11/5/2013	179 64	183 68	-\$4 04
31287CAD4	FG GOLD POOL T49004	3 0% 9/01/27	5/15/2015	12/15/2014	29 94	30 89	-\$0 95
31287CAE2	FHLMC GOLD POOL T49005	3 5% 12/01/28	5/15/2015	2/19/2014	318 62	332 76	-\$14 14
3128M74X1	FHLMC GOLD G05938	5 0% 1/01/36	5/15/2015	12/22/2010	57 76	60 79	-\$3 03
3128MMQ30	FHLMC GOLD G18473	3 0% 7/01/28	5/15/2015	8/27/2013	75 21	77 23	-\$2 02
3128MMQ30	FHLMC GOLD G18473	3 0% 7/01/28	5/15/2015	8/1/2013	2406 86	2469 66	-\$62 80
3128MMRK1	FHLMC GOLD G18489	3 0% 11/01/28	5/15/2015	12/15/2014	81 04	84 53	-\$3 49
3128MMRK1	FHLMC GOLD G18489	3 0% 11/01/28	5/15/2015	12/13/2013	81 04	82 86	-\$1 82
3128MMRK1	FHLMC GOLD G18489	3 0% 11/01/28	5/15/2015	11/18/2013	1458 8	1508 26	-\$49 46
3128MMRK1	FHLMC GOLD G18489	3 0% 11/01/28	5/15/2015	9/25/2014	81 04	83 8	-\$2 76
3128P74X8	FHLMC GOLD POOL C91738	4 0% 11/01/33	5/15/2015	2/4/2014	486 21	516 67	-\$30 46
3128P74X8	FHLMC GOLD POOL C91738	4 0% 11/01/33	5/15/2015	3/26/2014	182 33	192 98	-\$10 65
3128P74X8	FHLMC GOLD POOL C91738	4 0% 11/01/33	5/15/2015	6/4/2014	60 78	64 88	-\$4 10
3128P7PY3	FHLMC GOLD POOL C91339	4 0% 10/01/30	5/15/2015	2/4/2014	719 62	769 32	-\$49 70
3128P7PY3	FHLMC GOLD POOL C91339	4 0% 10/01/30	5/15/2015	5/12/2014	39 98	42 78	-\$2 80
3128P7PY3	FHLMC GOLD POOL C91339	4 0% 10/01/30	5/15/2015	10/23/2013	1165 7	1245 84	-\$80 14
3129258Y5	F H L M C GOLD C09055	4 0% 12/01/43	5/15/2015	6/23/2014	269 05	285 07	-\$16 02
3129258Y5	F H L M C GOLD C09055	4 0% 12/01/43	5/15/2015	3/25/2014	269 05	279 56	-\$10 51
3129258Y5	F H L M C GOLD C09055	4 0% 12/01/43	5/15/2015	12/20/2013	448 41	462 49	-\$14 08
312938N18	FHLMC GOLD POOL A90393	5 0% 12/01/39	5/15/2015	3/8/2010	374 7	390 16	-\$15 46
312944PM7	FHLMC GOLD A95828	4 5% 12/01/40	5/15/2015	12/17/2010	3321 6	3384 4	-\$62 80
312944PM7	FHLMC GOLD A95828	4 5% 12/01/40	5/15/2015	2/27/2014	46 78	50 99	-\$4 21
312944PM7	FHLMC GOLD A95828	4 5% 12/01/40	5/15/2015	1/30/2014	514 61	555 62	-\$41 01
31321A2V1	FHLMC GOLD G30719	4 0% 3/01/34	5/15/2015	3/13/2013	1587 77	1716 28	-\$128 51
31321A2V1	FHLMC GOLD G30719	4 0% 3/01/34	5/15/2015	10/20/2014	47 43	48 27	-\$1 84
31321A2V1	FHLMC GOLD G30719	4 0% 3/01/34	5/15/2015	7/8/2013	1897 29	1893 14	-\$4 15
31321A2V1	FHLMC GOLD G30719	4 0% 3/01/34	5/15/2015	4/11/2014	62 33	65 47	-\$3 14
36241KA73	GOVT NAT'L MTGE ASSN POOL	781830	5/15/2015	8/30/2007	454	452 01	-\$1 99
36241KGU6	GNMA POOL 782011	5 0% 12/15/35	5/15/2015	5/10/2007	1103 07	1098 33	-\$4 74
36241KKS6	GNMA POOL 782105	5 0% 3/15/36	5/15/2015	5/10/2007	660 17	656 5	-\$3 67
912828SC5	U S TREASURY NTS		5/15/2015	5/6/2015	10065 63	10051 17	-\$14 46
912828SH4	U S TREASURY NOTE		5/15/2015	2/29/2012	40270 31	39921 87	-\$348 44
91474ADN9	UNIV OF NOTRE DAME	3 438% 2/15/45	5/19/2015	1/13/2015	75000	75000	-\$6002 25
36179N4X5	GNMA II POOL # MA1599	3 0% 1/20/44	5/20/2015	6/24/2014	1471 23	1486 4	-\$15 17
36179QPI4	GNMA II POOL # MA2225	4 5% 9/20/44	5/20/2015	3/5/2015	5300 36	5758 34	-\$457 98
36179QWF4	GNMA MA2446 POOL II	4 0% 12/20/44	5/20/2015	3/11/2015	1503 54	1597 75	-\$94 21
36179QWF4	GNMA MA2446 POOL II	4 0% 12/20/44	5/20/2015	3/11/2015	83 53	89 13	-\$5 60
36179R8W8	GNMA II POOL # MA2753	3 0% 4/20/45	5/20/2015	4/9/2015	314 5	325 02	-\$10 52
3136AIA47	FNMA REMIC TRUST 2014-	3 0% 3/25/40	5/25/2015	4/11/2014	965 76	984 77	-\$19 01
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL	255364	5/25/2015	12/18/2006	20 85	21 09	-\$0 24
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL	255364	5/25/2015	1/13/2007	307 53	311 04	-\$3 51
31371LTV1	FEDERAL NAT'L MTGE ASSN POOL	255364	5/25/2015	5/24/2006	26 06	25 98	-\$0 08
3138X095	FEDERAL NAT'L MTGE ASSN POOL	555528	5/25/2015	12/7/2005	218 42	220 16	-\$1 74
3138A6KG4	FNMA POOL 0AH4794		5/25/2015	3/4/2011	2740 75	2881 21	-\$140 46

3138A5U2	FNMA POOL OAI1758	5/25/2015	9/14/2011	645 61	677 49	-531.88
3138E6V94	FNMA POOL OAK2439	5/25/2015	6/19/2014	85 58	90 69	-55 11
3138E6V94	FNMA POOL OAK2439	5/25/2015	2/8/2012	1369 32	1451 48	-82 16
3138E6V94	FNMA POOL OAK2439	5/25/2015	3/14/2014	513 5	543 83	-30 33
3138E7AT1	FNMA POOL OAK2717	5/25/2015	2/23/2012	1491 64	1580 91	-89 27
3138E6G57	FNMA POOL OAI0201	5/25/2015	10/20/2011	98 33	99 93	-1 60
3138E6G57	FNMA POOL OAI0201	5/25/2015	4/15/2011	601 98	646 66	-44 68
3138ELT9	FNMA POOL AL4166	5/25/2015	9/23/2013	1705 61	1874 04	-168 43
3138ELUR2	FNMA POOL AL4191	5/25/2015	1/16/2014	405 88	426 14	-20 26
3138ELUR2	FNMA POOL AL4191	5/25/2015	1/30/2014	608 82	642 11	-33 29
3138EN4H9	FNMA AL6223 POOL	5/25/2015	2/24/2015	7490 83	8162 66	-671 83
3138ENH67	FNMA POOL # AL5630	5/25/2015	9/3/2014	90 73	96 36	-5 63
3138ENQ25	FNMA POOL # AL6150	5/25/2015	12/16/2014	8797 7	9435 53	-637 83
3138ML5Y6	FNMA A05362	5/25/2015	6/23/2014	161 35	165 53	-4 18
3138ML5Y6	FNMA A05362	5/25/2015	3/7/2013	1331 12	1405 16	-74 04
3138W6R57	FNMA AR8596	5/25/2015	7/8/2013	415 3	415 19	0 11
3138W6R57	FNMA AR8596	5/25/2015	4/7/2015	83 05	87 36	-4 31
3138W6R57	FNMA AR8596	5/25/2015	12/18/2014	0 01	0 01	0 00
3138W6R57	FNMA AR8596	5/25/2015	9/9/2013	124 59	128 89	-4 30
3138W6R57	FNMA AR8596	5/25/2015	9/9/2013	41 53	41 3	0 23
3138WRTD2	FNMA POOL # AT4147	5/25/2015	5/14/2014	2559 49	2521 07	38 42
3138X0Z27	FNMA POOL AU1660	5/25/2015	2/20/2014	368 95	370 22	-1 27
3138X0Z27	FNMA POOL AU1660	5/25/2015	7/24/2014	105 42	106 54	-1 12
3138X0Z27	FNMA POOL AU1660	5/25/2015	9/25/2014	52 71	53 3	-0 59
3138X0Z27	FNMA POOL AU1660	5/25/2015	12/11/2013	1897 48	1893 92	3 56
3138X0Z27	FNMA POOL AU1660	5/25/2015	8/27/2014	210 83	214 12	-3 29
3138X0Z27	FNMA POOL AU1660	5/25/2015	3/14/2014	210 83	212 81	-1 98
3138X0Z27	FNMA POOL AU1660	5/25/2015	4/8/2014	158 12	159 33	-1 21
3138X0Z27	FNMA POOL AU1660	5/25/2015	4/23/2014	158 12	159 31	-1 19
3138X0Z27	FNMA POOL AU1660	5/25/2015	5/12/2014	737 91	744 94	-7 03
3138X56Q5	FNMA POOL AU6278	5/25/2015	1/6/2014	103 17	113 08	-9 91
3138XF33	FNMA POOL # AW8285	5/25/2015	7/21/2014	2062 21	2115 54	-53 33
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418	5/25/2015	11/13/2012	480 57	527 58	-47 01
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418	5/25/2015	4/1/2013	258 77	284 65	-25 88
31414CGL6	FNMA POOL 962003	5/25/2015	2/25/2008	850 1	848 19	1 91
31414CRW0	FNMA POOL 962301	5/25/2015	5/20/2009	821 96	845 98	-24 02
31415B8M0	FNMA POOL 981644	5/25/2015	10/14/2009	108 57	112 74	-4 17
31416RRQ8	FNMA POOL AA7694	5/25/2015	3/25/2014	54 67	58 09	-3 42
31416RRQ8	FNMA POOL AA7694	5/25/2015	12/15/2014	136 69	143 87	-7 18
31416RRQ8	FNMA MA1860	5/25/2015	4/1/2014	507 68	542 11	-34 43
31418BDB9	FNMA MA1897	5/25/2015	12/18/2014	0 02	0 02	0 00
31418BDB9	FNMA MA1897	5/25/2015	5/23/2014	2144 35	2182 21	37 86
3138WRTD2	FNMA POOL # AT4147	5/25/2015	5/14/2014	17497 27	17664 04	166 77
912810RH3	U S ETREASURY NOTE 3 125% 8/15/44	6/1/2015	11/14/2014	35000	35275 58	275 58
912810RH3	U S ETREASURY NOTE 3 125% 8/15/44	6/1/2015	11/3/2014	10000	10113 32	113 32

912810RK6	U S TREASURY BOND	6/1/2015	3/9/2015	15000	13657.62	14091.8	-\$434.18
912810RK6	U S TREASURY BOND	6/1/2015	3/9/2015	5000	4554.49	4697.27	-\$142.78
912828RH5	U S TREASURY NOTE 1.375% 9/30/18	6/1/2015	10/8/2015	30000	30248.44	29937.99	\$310.45
912828RH5	U S TREASURY NOTE 1.375% 9/30/18	6/1/2015	10/2/2015	35000	35289.84	34972.78	\$317.06
912828RX0	U S TREASURY NOTE 0.875% 11/31/16	6/1/2015	5/6/2015	15000	15086.71	15082.62	\$4.09
912828SC5	U S TREASURY NTS	6/1/2015	5/6/2015	5000	5027.08	5025.59	\$1.49
03062JAC9	AMCAR 2013-2 A3 0.65% 12/08/17	6/8/2015	4/3/2015	7341.23	7341.23	7339.76	\$1.47
3138XYF33	FNMA POOL #AW8285 3.5% 8/01/44	6/8/2015	7/21/2014	49834.13	51391.45	51122.8	\$268.65
912828RH5	U S TREASURY NOTE 1.375% 9/30/18	6/9/2015	10/8/2015	10000	10044.92	9979.33	\$65.59
912828TM2	U S TREASURY NOTE	6/9/2015	5/6/2015	5000	4978.89	4979.69	-\$0.80
31287CAD4	FG GOLD POOL T49004 3.0% 9/01/27	6/15/2015	11/5/2013	179.88	179.88	183.93	-\$4.05
31287CAD4	FG GOLD POOL T49004 3.0% 9/01/27	6/15/2015	12/15/2014	29.98	29.98	30.94	-\$0.96
31287CAE2	FLHMC GOLD POOL T49005 3.5% 12/01/28	6/15/2015	2/19/2014	330.74	330.74	345.42	-\$14.68
3128M74X1	FLHMC GOLD G05938 5.0% 1/01/36	6/15/2015	12/22/2010	41.32	41.32	43.49	-\$2.17
3128MMQ30	FLHMC GOLD G18473 3.0% 7/01/28	6/15/2015	8/27/2013	44.06	44.06	45.24	-\$1.18
3128MMQ30	FLHMC GOLD G18473 3.0% 7/01/28	6/15/2015	8/1/2013	1409.89	1409.89	1446.68	-\$36.79
3128MMRK1	FLHMC GOLD G18489 3.0% 11/01/28	6/15/2015	12/13/2013	77.57	77.57	79.32	-\$1.75
3128MMRK1	FLHMC GOLD G18489 3.0% 11/01/28	6/15/2015	11/18/2013	1396.22	1396.22	1443.56	-\$47.34
3128MMRK1	FLHMC GOLD G18489 3.0% 11/01/28	6/15/2015	12/15/2014	77.57	77.57	80.92	-\$3.35
3128MMRK1	FLHMC GOLD G18489 3.0% 11/01/28	6/15/2015	9/25/2014	77.57	77.57	80.21	-\$2.64
3128P74X8	FLHMC GOLD POOL C91738 4.0% 11/01/33	6/15/2015	6/4/2014	59.67	59.67	63.7	-\$4.03
3128P74X8	FLHMC GOLD POOL C91738 4.0% 11/01/33	6/15/2015	2/4/2014	477.39	477.39	507.3	-\$29.91
3128P74X8	FLHMC GOLD POOL C91738 4.0% 11/01/33	6/15/2015	3/26/2014	179.02	179.02	189.48	-\$10.46
3128P7P3	FLHMC GOLD POOL C91339 4.0% 10/01/30	6/15/2015	5/12/2014	36.31	36.31	38.85	-\$2.54
3128P7P3	FLHMC GOLD POOL C91339 4.0% 10/01/30	6/15/2015	2/4/2014	653.5	653.5	698.63	-\$45.13
3128PVLDO	FLHMC GOLD POOL J15724 4.0% 6/01/26	6/15/2015	10/23/2013	644.67	644.67	688.99	-\$44.32
31292SBY5	F H L M C GOLD C09055 4.0% 12/01/43	6/15/2015	12/20/2013	501.02	501.02	516.76	-\$15.74
31292SBY5	F H L M C GOLD C09055 4.0% 12/01/43	6/15/2015	6/23/2014	300.61	300.61	318.51	-\$17.90
31292SBY5	F H L M C GOLD C09055 4.0% 12/01/43	6/15/2015	3/25/2014	300.61	300.61	312.35	-\$11.74
312938N08	FLHMC GOLD POOL A90393 5.0% 12/01/39	6/15/2015	3/8/2010	37.47	37.47	39.02	-\$1.55
31294APM7	FLHMC GOLD A95828 4.5% 12/01/40	6/15/2015	2/27/2014	55.47	55.47	60.46	-\$4.99
31294APM7	FLHMC GOLD A95828 4.5% 12/01/40	6/15/2015	1/30/2014	610.14	610.14	658.76	-\$48.62
31294APM7	FLHMC GOLD A95828 4.5% 12/01/40	6/15/2015	12/17/2010	3938.15	3938.15	4012.61	-\$74.46
31324AV1	FLHMC GOLD G30719 4.0% 3/01/34	6/15/2015	3/13/2015	1293.74	1293.74	1398.45	-\$104.71
31324A253	FLHMC GOLD Q19384 3.5% 6/01/43	6/15/2015	10/20/2014	8.42	8.42	8.75	-\$0.33
31324A253	FLHMC GOLD Q19384 3.5% 6/01/43	6/15/2015	7/8/2013	336.86	336.86	336.12	\$0.74
3132M6EB2	FLHMC GOLD Q25830 4.0% 4/01/44	6/15/2015	4/11/2014	782.58	782.58	821.95	-\$39.37
36241KA73	GOVT NATL MITE ASSN POOL 781830	6/15/2015	8/30/2007	474.79	474.79	472.7	\$2.09
36241KGU6	GNMA POOL 782011 5.0% 12/15/35	6/15/2015	5/10/2007	817.36	817.36	813.85	\$3.51
36241KK56	GNMA POOL 782105 5.0% 3/15/36	6/15/2015	5/10/2007	447.43	447.43	444.94	\$2.49
912828ST8	U S TREASURY NOTE 1.25% 4/30/19	6/17/2015	9/21/2012	70000	69655.53	70820.59	-\$1,165.06
912828TM2	U S TREASURY NOTE	6/16/2015	5/6/2015	10000	9960.15	9959.37	\$0.78
912828ST8	U S TREASURY NOTE 1.25% 4/30/19	6/17/2015	5/18/2012	60000	59814.84	60351.8	-\$536.96
912828ST8	U S TREASURY NOTE 1.25% 4/30/19	6/17/2015	9/21/2012	15000	14953.71	15175.84	-\$222.13
92343VB84	VERIZON COMMUNICATION 5.15% 9/15/23	6/18/2015	12/9/2013	10000	10939.7	10649.7	\$290.00

92343VBR4	VERIZON COMMUNICATIONS	5 15% 9/15/23	6/18/2015	9/11/2013	105000	114868.85	104659.8	\$10,207.05
36179NIX45	GNMA II POOL # MA1599	3 0% 1/20/44	6/20/2015	6/24/2014	1254.34	1254.34	1267.28	-\$12.94
36179QJP4	GNMA II POOL # MA2225	4 5% 9/20/44	6/20/2015	3/5/2015	3736.27	3736.27	4059.11	-\$322.84
36179QW4	GNMA MA2446 POOL II	4 0% 12/20/44	6/20/2015	3/11/2015	2069.28	2069.28	2198.93	-\$129.65
36179QW4	GNMA MA2446 POOL II	4 0% 12/20/44	6/20/2015	3/31/2015	114.96	114.96	122.67	-\$7.71
36179RWB8	GNMA II POOL # MA2753	3 0% 4/20/45	6/20/2015	4/9/2015	413.95	413.95	427.79	-\$13.84
36179RWB8	GNMA II POOL # MA2753	3 0% 4/20/45	6/20/2015	5/11/2015	206.98	206.98	212.38	-\$5.40
205887BR2	CONAGRA FOODS INC	3 2% 1/25/23	6/22/2015	1/15/2013	7000	6483.26	6982.78	-\$495.52
205887BR2	CONAGRA FOODS INC	3 2% 1/25/23	6/22/2015	1/15/2013	1000	926.18	1005.53	-\$79.35
3136AK47	FNMA REMIC TRUST 2014	3 0% 3/25/40	6/25/2015	4/11/2014	952.65	952.65	971.41	-\$18.76
31371LTV1	FEDERAL NAT'L MTGE ASSN	POOL 255364	6/25/2015	1/3/2007	37.04	37.04	36.92	\$0.12
31371LTV1	FEDERAL NAT'L MTGE ASSN	POOL 255364	6/25/2015	1/3/2007	437.06	437.06	442.04	-\$4.98
31371LTV1	FEDERAL NAT'L MTGE ASSN	POOL 255364	6/25/2015	12/17/2005	29.63	29.63	29.97	-\$0.34
3138X095	FEDERAL NAT'L MTGE ASSN	POOL 555528	6/25/2015	3/4/2011	250.06	250.06	262.88	-\$12.82
3138A6K4	FNMA POOL OAH4794		6/25/2015	9/14/2011	1052.31	1052.31	1104.27	-\$51.96
3138ASU2	FNMA POOL OAI1758		6/25/2015	3/14/2014	439.29	439.29	465.24	-\$25.95
3138E6V94	FNMA POOL OAK2439		6/25/2015	6/19/2014	73.21	73.21	77.58	-\$4.37
3138E6V94	FNMA POOL OAK2439		6/25/2015	2/8/2012	1171.44	1171.44	1241.73	-\$70.29
3138E7AT1	FNMA POOL OAK2717		6/25/2015	2/23/2012	1875.59	1875.59	1987.83	-\$112.24
3138EGG57	FNMA POOL OAL0219		6/25/2015	10/20/2011	1203.18	1203.18	1222.73	-\$19.55
3138EGG57	FNMA POOL OAL0201		6/25/2015	4/15/2011	564.73	564.73	606.64	-\$41.91
3138ELTY9	FNMA POOL AL4166	5 5% 1/01/39	6/25/2015	9/23/2013	1962.98	1962.98	2156.82	-\$193.84
3138ELUR2	FNMA POOL AL4191	3 5% 1/01/28	6/25/2015	1/30/2014	839.27	839.27	885.17	-\$45.90
3138ELUR2	FNMA POOL AL4191	3 5% 1/01/28	6/25/2015	1/6/2014	559.51	559.51	587.44	-\$27.93
3138EN4H9	FNMA AL6223 POOL	4 5% 8/01/44	6/25/2015	2/24/2015	4036.03	4036.03	4398.01	-\$361.98
3138EN4H9	FNMA AL6223 POOL	4 5% 8/01/44	6/25/2015	5/15/2015	112.11	112.11	122.16	-\$10.05
3138ENHG7	FNMA POOL # AL5630	4 0% 8/01/44	6/25/2015	9/3/2014	570.46	570.46	605.85	-\$35.39
3138ENZ05	FNMA POOL # AL6150	4 0% 8/01/27	6/25/2015	12/16/2014	5252.93	5252.93	5633.77	-\$380.84
3138ML5Y6	FNMA AQ5362	3 5% 12/01/42	6/25/2015	6/23/2014	175.7	175.7	180.26	-\$4.56
3138ML5Y6	FNMA AQ5362	3 5% 12/01/42	6/25/2015	3/7/2013	1449.53	1449.53	1530.16	-\$80.63
3138W6RS7	FNMA AR8596	3 5% 6/01/43	6/25/2015	7/8/2013	715.07	715.07	714.89	\$0.18
3138W6RS7	FNMA AR8596	3 5% 6/01/43	6/25/2015	9/9/2013	71.51	71.51	71.13	\$0.38
3138W6RS7	FNMA AR8596	3 5% 6/01/43	6/25/2015	4/7/2015	143	143	150.42	-\$7.42
3138W6RS7	FNMA AR8596	3 5% 6/01/43	6/25/2015	12/18/2014	0.01	0.01	0.01	\$0.00
3138W6RS7	FNMA POOL # AT4147	3 0% 5/01/43	6/25/2015	9/9/2013	214.52	214.52	213.31	\$1.21
3138X0227	FNMA A POOL AU1660	2 5% 7/01/28	6/25/2015	9/25/2014	43.2	43.2	43.69	-\$0.49
3138X0227	FNMA A POOL AU1660	2 5% 7/01/28	6/25/2015	8/27/2014	172.81	172.81	175.51	-\$2.70
3138X0227	FNMA A POOL AU1660	2 5% 7/01/28	6/25/2015	7/24/2014	86.4	86.4	87.32	-\$0.92
3138X0227	FNMA A POOL AU1660	2 5% 7/01/28	6/25/2015	4/23/2014	129.61	129.61	130.58	-\$0.97
3138X0227	FNMA A POOL AU1660	2 5% 7/01/28	6/25/2015	4/8/2014	129.61	129.61	130.6	-\$0.99
3138X0227	FNMA A POOL AU1660	2 5% 7/01/28	6/25/2015	3/4/2014	172.81	172.81	174.43	-\$1.62
3138X0227	FNMA A POOL AU1660	2 5% 7/01/28	6/25/2015	2/20/2014	302.42	302.42	303.46	-\$1.04
3138X0227	FNMA A POOL AU1660	2 5% 7/01/28	6/25/2015	12/11/2013	1555.28	1555.28	1552.36	\$2.92

3138X0227	F N M A POOL AU1660	2 5%	7/01/28	6/25/2015	5/12/2014	604 83	604 83	610 59	-\$5 76
3138X5605	FNMA POOL AU6278	5 0%	1/01/43	6/25/2015	1/6/2014	103 22	103 22	113 14	-\$9 92
3138X5F33	FNMA POOL # AW8285	3 5%	8/01/44	6/25/2015	7/21/2014	1518 98	1518 98	1558 26	-\$39 28
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418			6/25/2015	4/1/2013	239 8	239 8	263 78	-\$23 98
31403DDX4	FEDERAL NAT'L MTGE ASSN POOL 745418			6/25/2015	11/13/2012	445 35	445 35	488 91	-\$43 56
31414CGL6	FNMA POOL 962003	5 5%	3/01/28	6/25/2015	2/25/2008	2459 15	2459 15	2453 62	-\$5 53
31414CRW0	FNMA POOL 962301	4 5%	3/01/23	6/25/2015	5/20/2009	334 58	334 58	344 36	-\$9 78
31415BBM0	FNMA POOL 981644	4 5%	6/1/2023	6/25/2015	10/14/2009	109 03	109 03	113 22	-\$4 19
31416RRQ8	FNMA POOL AA7694	4 5%	7/01/24	6/25/2015	12/15/2014	31 83	31 83	33 5	-\$1 67
31416RRQ8	FNMA POOL AA7694	4 5%	7/01/24	6/25/2015	3/25/2014	12 73	12 73	13 53	-\$0 80
31418BB62	FNMA MA1860	4 5%	4/01/44	6/25/2015	5/15/2015	255 7	255 7	279 03	-\$23 33
31418BB62	FNMA MA1860	4 5%	4/01/44	6/25/2015	4/1/2014	102 28	102 28	109 22	-\$6 94
31418BD89	FNMA MA1897	3 5%	5/01/44	6/25/2015	5/23/2014	2321 94	2321 94	2362 94	-\$41 00
	MELLON PRIVATE EQUITY FUND IV SHORT TERM GAIN					-430			-\$430 00
	MELLON PRIVATE EQUITY FUND V SHORT TERM GAIN					17028			\$17,028 00
	MELLON PRIVATE EQUITY FUND VI SHORT TERM GAIN					1689			\$1,689 00
	SIGULAR GUFF SHORT TERM GAIN					9101			\$9,101 00
	MELLON PRIVATE EQUITY FUND VII SHORT TERM GAIN					5575			\$5,575 00
	MELLON PRIVATE EQUITY IV LONG TERM GAIN					93487			\$93,487 00
	MELLON PRIVATE EQUITY V LONG TERM GAIN					231878			\$231,878 00
	MELLON PRIVATE EQUITY VI LONG TERM GAIN					167063			\$167,063 00
	MELLON PRIVATE EQUITY VII LONG TERM GAIN					14651			\$14,651 00
	SIGULAR GUFF LONG TERM GAIN					22820			\$22,820 00
	ALCENTRA III SECTION 1231 LONG TERM GAIN					-10			-\$10 00
	ALCENTRA III LONG TERM GAIN					71245			\$71,245 00
31418BD89	FNMA MA1897	3 5%	5/01/44	6/25/2015	12/18/2014	0 02	0 02	0 02	\$0 00
						40654910.91		35921963.52	\$4,732,947.30