Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

▶ Do not enter social security numbers on this form as it may be made public.

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

OMB No 1545-0052

2014

Open to Public Inspection

For calendar year 2014 or tax year beginning NOV 1, 2014 , and ending OCT 31, 2015

Name of foundation: HOYT FOUNDATION

A Employer identification number: 25-6064468

Number and street (or P O box number if mail is not delivered to street address): P O BOX 788

Room/suite:

B Telephone number: (724) 652-7470

City or town, state or province, country, and ZIP or foreign postal code: NEW CASTLE, PA 16103

C If exemption application is pending, check here ▶☐

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

D 1. Foreign organizations, check here ▶☐

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

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

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

I Fair market value of all assets at end of year (*from Part II, col (c), line 16*) ▶$ 24,911,966.

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

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

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	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))	(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			N/A	
	2 Check ▶ ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	26.	26.		STATEMENT 1
	4 Dividends and interest from securities	388,745.	388,745.		STATEMENT 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	962,198.			
	b Gross sales price for all assets on line 6a 6,189,027.				
	7 Capital gain net income (from Part IV, line 2)		962,198.		
	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)				
	11 Other income	2,039,007.	2,039,007.		STATEMENT 3
	12 **Total.** Add lines 1 through 11	3,389,976.	3,389,976.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	132,600.	0.		132,600.
	14 Other employee salaries and wages	17,340.	0.		17,340.
	15 Pension plans, employee benefits	6,494.	0.		6,494.
	16a Legal fees STMT 4	8,192.	0.		8,192.
	b Accounting fees STMT 5	7,800.	0.		7,800.
	c Other professional fees STMT 6	140,289.	140,289.		0.
	17 Interest				
	18 Taxes STMT 7	86,875.	36,969.		0.
	19 Depreciation and depletion	305,682.	305,682.		
	20 Occupancy	11,543.	0.		11,543.
	21 Travel, conferences, and meetings	5,294.	0.		5,294.
	22 Printing and publications	3,376.	0.		3,376.
	23 Other expenses STMT 8	12,041.	25.		12,016.
	24 **Total operating and administrative expenses.** Add lines 13 through 23	737,526.	482,965.		204,655.
	25 Contributions, gifts, grants paid	1,309,139.			1,309,139.
	26 **Total expenses and disbursements.** Add lines 24 and 25	2,046,665.	482,965.		1,513,794.
	27 Subtract line 26 from line 12:				
	a Excess of revenue over expenses and disbursements	1,343,311.			
	b **Net investment income** (if negative, enter -0-)		2,907,011.		
	c **Adjusted net income** (if negative, enter -0-)			N/A	

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11-24-14 LHA **For Paperwork Reduction Act Notice, see instructions.** 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

			Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash - non-interest-bearing	97,939.	57,241.	57,241.
	2	Savings and temporary cash investments	282,458.	178,725.	178,725.
	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			
	7	Other notes and loans receivable ▶			
		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			
	b	Investments - corporate stock STMT 11	11,752,284.	13,216,437.	14,560,896.
	c	Investments - corporate bonds STMT 12	3,788,495.	3,619,532.	3,615,628.
	11	Investments - land, buildings, and equipment basis ▶			
		Less accumulated depreciation ▶			
	12	Investments - mortgage loans			
	13	Investments - other STMT 13	869,532.	1,362,114.	1,420,476.
	14	Land, buildings, and equipment: basis ▶			
		Less accumulated depreciation ▶			
	15	Other assets (describe ▶ OIL & GAS LEASES)	5,079,000.	5,079,000.	5,079,000.
	16	**Total assets** (to be completed by all filers - see the instructions. Also, see page 1, item I)	21,869,708.	23,513,049.	24,911,966.
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			
	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	21,869,708.	23,513,049.	
	28	Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
	29	Retained earnings, accumulated income, endowment, or other funds	0.	0.	
	30	**Total net assets or fund balances**	21,869,708.	23,513,049.	
	31	**Total liabilities and net assets/fund balances**	21,869,708.	23,513,049.	

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	21,869,708.
2	Enter amount from Part I, line 27a	2	1,343,311.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 9	3	305,682.
4	Add lines 1, 2, and 3	4	23,518,701.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 10	5	5,652.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	23,513,049.

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/LOSSES--SEE STATEMENT ATTACHED	P	VARIOUS	VARIOUS
b	CAPITAL GAINS DIVIDENDS			
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	5,510,863.		5,226,829.	284,034.
b	678,164.			678,164.
c				
d				
e				

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69				(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
	(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	
a				284,034.
b				678,164.
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 } 2 962,198.

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).
If (loss), enter -0- in Part I, line 8 } 3 N/A

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period? ☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2013	1,670,851.	22,148,132.	.075440
2012	1,100,184.	18,506,344.	.059449
2011	688,099.	13,430,039.	.051236
2010	782,353.	12,793,141.	.061154
2009	645,275.	12,281,603.	.052540

2	**Total** of line 1, column (d)	2	.299819
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	.059964
4	Enter the net value of noncharitable-use assets for 2014 from Part X, line 5	4	24,724,440.
5	Multiply line 4 by line 3	5	1,482,576.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	29,070.
7	Add lines 5 and 6	7	1,511,646.
8	Enter qualifying distributions from Part XII, line 4	8	1,513,794.

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter: ________ **(attach copy of letter if necessary-see instructions)**				
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☒ and enter 1% of Part I, line 27b			1	29,070.
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	29,070.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)			4	0.
5	**Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0-			5	29,070.
6	Credits/Payments:				
a	2014 estimated tax payments and 2013 overpayment credited to 2014	6a	57,500.		
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	57,500.
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	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶			10	28,430.
11	Enter the amount of line 10 to be: **Credited to 2015 estimated tax** ▶	28,430.	**Refunded** ▶	11	0.

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)?	1b		X
	*If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: **(1)** On the foundation. ▶ $ 0. **(2)** On foundation managers. ▶ $ 0.			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ▶ $ 0.			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities.*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year? N/A	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T.*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: ● By language in the governing instrument, or ● By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col. (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ PA			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2014 or the taxable year beginning in 2014 (see instructions for Part XIV)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10		X

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

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

Website address ▶ HOYTFOUNDATION.COM

14 The books are in care of ▶ CHARLES Y MANSELL Telephone no. ▶ (724) 652-7470

Located at ▶ 14 N MERCER ST, SUITE 532, NEW CASTLE, PA ZIP+4 ▶ 16101-3791

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

			Yes	No
16	At any time during calendar year 2014, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See the instructions for exceptions and filing requirements for FinCEN Form 114, (formerly TD F 90-22.1). If "Yes," enter the name of the foreign country ▶			

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

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies. Yes No

1a During the year did the foundation (either directly or indirectly):

(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No

(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No

(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No

(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No

(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No

(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No

			Yes	No
b	If any answer is "Yes" to 1a(1)-(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?	1b		X
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2014?	1c		X

2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):

a At the end of tax year 2014, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2014? ☐ Yes ☒ No

If "Yes," list the years ▶ ______, ______, ______, ______

			Yes	No
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.) N/A	2b		

c If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here.

▶ ______, ______, ______, ______

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

			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.)* N/A	3b		
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2014?	4b		X

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

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

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

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

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

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions) ☐ Yes ☒ No

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

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

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

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

If "Yes," attach the statement required by Regulations section 53 4945-5(d).

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** X

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? N/A **7b**

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.

(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
SEE STATEMENT 14		132,600.	0.	0.

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

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

Total number of other employees paid over $50,000 ▶ 0

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

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

(a) Name and address of each person paid more than $50,000	**(b)** Type of service	**(c)** Compensation
BNY MELLON ONE BNY MELLON CENTER, PITTSBURGH, PA 15258	INVESTMENT MANAGEMENT	111,269.
Total number of others receiving over $50,000 for professional services ▶		0

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 SEE STATEMENT 15	179,953.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 N/A	
2	
All other program-related investments. See instructions. 3	
Total. Add lines 1 through 3 ▶	0.

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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	19,662,591.
b	Average of monthly cash balances	1b	359,363.
c	Fair market value of all other assets	1c	5,079,000.
d	**Total** (add lines 1a, b, and c)	1d	25,100,954.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e 0.		
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	25,100,954.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	376,514.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	24,724,440.
6	**Minimum investment return.** Enter 5% of line 5	6	1,236,222.

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	1,236,222.
2a	Tax on investment income for 2014 from Part VI, line 5 2a 29,070.		
b	Income tax for 2014. (This does not include the tax from Part VI.) 2b		
c	Add lines 2a and 2b	2c	29,070.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,207,152.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	1,207,152.
6	Deduction from distributable amount (see instructions)	6	0.
7	**Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,207,152.

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	1,513,794.
b	Program-related investments - total from Part IX-B	1b	0.
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	1,513,794.
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	5	29,070.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	1,484,724.

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				1,207,152.
2 Undistributed income, if any, as of the end of 2014				
a Enter amount for 2013 only			0.	
b Total for prior years: ______ , ______ , ______		0.		
3 Excess distributions carryover, if any, to 2014:				
a From 2009 81,879.				
b From 2010 151,770.				
c From 2011 38,738.				
d From 2012 217,067.				
e From 2013 668,792.				
f **Total** of lines 3a through e	1,158,246.			
4 Qualifying distributions for 2014 from Part XII, line 4: ▶ $ 1,513,794.				
a Applied to 2013, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2014 distributable amount				1,207,152.
e Remaining amount distributed out of corpus	306,642.			
5 Excess distributions carryover applied to 2014 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	1,464,888.			
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		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2013. Subtract line 4a from line 2a. Taxable amount - see instr.			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)	0.			
8 Excess distributions carryover from 2009 not applied on line 5 or line 7	81,879.			
9 **Excess distributions carryover to 2015.** Subtract lines 7 and 8 from line 6a	1,383,009.			
10 Analysis of line 9:				
a Excess from 2010 151,770.				
b Excess from 2011 38,738.				
c Excess from 2012 217,067.				
d Excess from 2013 668,792.				
e Excess from 2014 306,642.				

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

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2014, enter the date of the ruling ▶

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

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

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:

SEE STATEMENT 16

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

c Any submission deadlines:

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
GRANTS TO PUBLIC CHARITIES--SEE SCHEDULE ATTACHED ALL IN U.S.	N/A	PC	PUBLIC CHARITY	1,136,686.
SCHOLARSHIPS AWARDED ALL IN U.S.	N/A	N/A	EDUCATION	172,453.
Total			▶ 3a	1,309,139.
b *Approved for future payment*				
NONE				
Total			▶ 3b	0.

Form **990-PF** (2014)

423611
11-24-14

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512, 513, or 514		
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	(e) Related or exempt function income
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			14	26.	
4 Dividends and interest from securities			14	388,745.	
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			14	2,039,007.	
8 Gain or (loss) from sales of assets other than inventory			18	962,198.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue:					
a					
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)		0.		3,389,976.	0.

13 **Total.** Add line 12, columns (b), (d), and (e) 13 3,389,976.

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

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes).

423621
11-24-14

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

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

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

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
		N/A	

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
N/A		

Sign Here

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

Signature of officer or trustee

Date 2/18/16

Title PRESIDENT

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
KAREN S. COHEN	CPA	2/15/16		P00156983

Firm's name ▶ PACKER THOMAS

Firm's EIN ▶ 34-1667340

Firm's address ▶ 6601 WESTFORD PLACE, SUITE 101
CANFIELD, OH 44406

Phone no. (330)533-9777

Form **990-PF** (2014)

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
CHECKING ACCOUNT INTEREST	26.	26.	
TOTAL TO PART I, LINE 3	26.	26.	

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME
BNY MELLON--DIVIDEND AND INTEREST	1,066,908.	678,164.	388,744.	388,744.	
BUCKEYE PARTNERS INTEREST AND DIVIDEND INCOME	1.	0.	1.	1.	
TO PART I, LINE 4	1,066,909.	678,164.	388,745.	388,745.	

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME
ROYALTY INCOME	2,037,882.	2,037,882.	
CLASS ACTION PROCEEDS	842.	842.	
BUCKEYE PARTNERS INCOME	283.	283.	
TOTAL TO FORM 990-PF, PART I, LINE 11	2,039,007.	2,039,007.	

FORM 990-PF LEGAL FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	8,192.	0.		8,192.
TO FM 990-PF, PG 1, LN 16A	8,192.	0.		8,192.

FORM 990-PF ACCOUNTING FEES STATEMENT 5

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	7,800.	0.		7,800.
TO FORM 990-PF, PG 1, LN 16B	7,800.	0.		7,800.

FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 6

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT MANAGEMENT FEES	111,269.	111,269.		0.
PROFESSIONAL ENGINEERING FEES	29,020.	29,020.		0.
TO FORM 990-PF, PG 1, LN 16C	140,289.	140,289.		0.

FORM 990-PF TAXES STATEMENT 7

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAXES WITHHELD	240.	240.		0.
REAL ESTATE TAXES	36,729.	36,729.		0.
NET EXCISE TAX PAYMENTS	49,906.	0.		0.
TO FORM 990-PF, PG 1, LN 18	86,875.	36,969.		0.

FORM 990-PF OTHER EXPENSES STATEMENT 8

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
DEPOSITARY SERVICE FEES	25.	25.		0.
BANK FEES	15.	0.		15.
PARALEGAL EXPENSE	201.	0.		201.
LIABILITY INSURANCE	4,300.	0.		4,300.
SCHOLARSHIP COMMITTEE HONORARIUMS	7,500.	0.		7,500.
TO FORM 990-PF, PG 1, LN 23	12,041.	25.		12,016.

FORM 990-PF OTHER INCREASES IN NET ASSETS OR FUND BALANCES STATEMENT 9

DESCRIPTION	AMOUNT
ADJUSTMENT FOR NON-CASH DEPLETION EXPENSE	305,682.
TOTAL TO FORM 990-PF, PART III, LINE 3	305,682.

FORM 990-PF OTHER DECREASES IN NET ASSETS OR FUND BALANCES STATEMENT 10

DESCRIPTION	AMOUNT
BOOK VALUE ADJUSTMENTS TO U S TREASURY TIP SECURITIES	5,369.
ADJUSTMENT FOR NON-CASH INCOME FROM BUCKEYE PARTNERS LP	283.
TOTAL TO FORM 990-PF, PART III, LINE 5	5,652.

FORM 990-PF CORPORATE STOCK STATEMENT 11

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
EQUITIES--SEE BNY MELLON STATEMENT ATTACHED	13,216,437.	14,560,896.
TOTAL TO FORM 990-PF, PART II, LINE 10B	13,216,437.	14,560,896.

FORM 990-PF CORPORATE BONDS STATEMENT 12

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
FIXED INCOME SECURITIES--SEE BNY MELLON STATEMENT ATTACHED	3,619,532.	3,615,628.
TOTAL TO FORM 990-PF, PART II, LINE 10C	3,619,532.	3,615,628.

FORM 990-PF OTHER INVESTMENTS STATEMENT 13

DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
ALTERNATIVE INVESTMENTS--SEE BNY MELLON STATEMENT ATTACHED	COST	1,362,114.	1,420,476.
TOTAL TO FORM 990-PF, PART II, LINE 13		1,362,114.	1,420,476.

FORM 990-PF PART VIII - LIST OF OFFICERS, DIRECTORS TRUSTEES AND FOUNDATION MANAGERS STATEMENT 14

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN-SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
CHARLES Y MANSELL 14 N MERCER ST, SUITE 532 NEW CASTLE, PA 16101	PRESIDENT 12.00	51,000.	0.	0.
STEPHEN R SANT 3540 MT HICKORY BLVD HERMITAGE, PA 16148	DIRECTOR 5.00	20,400.	0.	0.
STEVEN C WARNER 199 FAYETTE-NEW WILMINGTON RD NEW WILMINGTON, PA 16142	DIRECTOR 5.00	20,400.	0.	0.
FLOYD MCELWAIN 504 MORNINGSTAR DR ELLWOOD CITY, PA 16117	DIRECTOR 5.00	20,400.	0.	0.
DEBBIE LYNCH 825 MORAVIA ST NEW CASTLE, PA 16101	DIRECTOR 5.00	20,400.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		132,600.	0.	0.

FORM 990-PF SUMMARY OF DIRECT CHARITABLE ACTIVITIES STATEMENT 15

ACTIVITY ONE

AWARDED $172,453 IN POST-SECONDARY SCHOLARSHIPS TO OVER 75 PERSONS. RELATED ADMINISTRATIVE EXPENSES CONSISTED OF HONORARIUMS OF $2,500 EACH TO THE THREE MEMBERS OF THE SCHOLARSHIP COMMITTEE.

	EXPENSES
TO FORM 990-PF, PART IX-A, LINE 1	179,953.

Grants Paid 11-1-14 – 10-31-15

United Way of Lawrence County	$ 10,000.00
City Rescue Mission (Renovation)	$ 25,000.00
Ellwood City United Fund	$ 1,000.00
Ellwood City Main Street Revitalization	$ 50,928.02
Cathedral Foundation/PSO Refreshments	$ 750.00
Laurel School District	$ 5,000.00
Bvr-Law Railway Historical Society	$ 7,500.00
Cathedral Foundation	$ 40,000.00
First Presbyterian Church	$ 5,000.00
Lawrence County Chapter Am Red Cross	$ 1,500.00
Lawrence County United Way	$ 300.00
Pittsburgh Symphony Orchestra	$ 7,000.00
New Visions	$ 25,000.00
Shenango Area School District	$ 5,000.00
Wampum Community Revitalization	$ 25,000.00
New Castle Community YMCA	$ 400,000.00
Westminster College	$ 50,000.00
Wilmington Area School District	$ 5,000.00
Mohawk Area School District	$ 5,000.00
Special Olympics Pennsylvania	$ 5,000.00
PA Business Week	$ 5,000.00
New Castle Area School District	$ 12,000.00
Ellwood City Community Enrichment	$ 3,500.00
Neshannock Township School District	$ 5,000.00
Epworth United Methodist Church	$ 55,000.00
Renova Music Festival	$ 2,667.00
Ellwood City Area School District	$ 5,000.00
Ellwood City Library	$ 111,501.80
LCCAP Summer Food Service	$ 9,500.00
Lawrence County (Jail to Jobs)	$ 29,662.17
Gussie Walker Community Outreach	$ 8,100.00
City Rescue Mission	$ 60,000.00
City of New Castle (Fire Station)	$ 86,462.00
The Salvation Army	$ 2,000.00
County of Lawrence	$ 5,000.00
Law Cty Drug & Alcohol Commission	$ 2,500.00
Mary, Mother of Hope Parish Share	$ 25,000.00
Lawrence County School to Work	$ 1,900.00
Lawrence County Learning Center	$ 1,900.00
United Way of Lawrence County	$ 5,000.00
City Rescue Mission	$ 1,500.00
New Castle Playhouse	$ 13,212.50
	$1,125,383.49

MAY EMMA HOYT FOUNDATION
DIRECTOR DISCRETIONARY FUNDS
YEAR ENDED 10/31/2015

Steve Sant	$7,000.00 from last year + $5,000 this year. =	**$12,000.00**
05/21/15	PHN Charitable foundation	$ 2,000.00
05/21/15	YMCA	$ 1,000.00
		$ 9,000.00

Debbie Lynch	$5,500.00 from last year and $ $5,000 this year =	**$10,500.00**
11/05/14	Meals On Wheels New Castle	$ 1,000.00
11/05/14	Lawrence County School to Work	$ 1,500.00
11/11/14	American Legion Post 343	$ 1,000.00
		$ 7,000.00

Charley Mansell	$2,088.50 from last year + $5,000.00 this year =	**$7,088.50**
11/20/14	The Community Foundation	$ 838.00
11/25/14	Women's Shelter of Lawrence County	$ 600.00
05/05/15	Moraine Trails Council	$ 250.00
		$5,400.50

Steve Warner	$15,111.00 from last year + $5,000.00 this year =	**$20,111.00**
02/20/15	Wilmington Area School District	$ 3,114.20
		$16,996.80

Floyd McElwain	1,000.00 from last year + $5,000.00 this year =	**$6,000.00**
		$6,000.00

Asset detail

Cash and cash equivalents

	Description	Market value	Book value	Unrealized gain (or loss)	Estimated annual income	Current yield	Pct of holdings
178,725 32	CRA (BNY Mellon, N A., Member FDIC) (Principal Holding)	$ 178,725.32	$ 178,725 32		$ 0 00	0 0%	0 9%
	Principal Cash	-29,296.70					
	Income Cash	29,296 70					
Total cash and cash equivalents		$ 178,725 32	$ 178,725 32	$ 0.00	$ 0 00		0 9%

Fixed income

Taxable

Individual securities Treasury

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
45,000	United States Treasury Notes DTD 1/15/2014 0.75% 01/15/2017 Cusip. 912828A91 Moody's· AAA S&P: AA+	$ 100.2860	$ 45,128.70	$ 45,116.17	$ 12.53		$ 337.50	0.8%	0.2%
110,000	United States Treasury Notes DTD 5/15/2014 875 5/15/2017 Cusip· 912828WH9 Moody's· AAA S&P. AA+	100 3700	110,407 00	110,126 93	280 07		962 50	0.9	0 6
95,000	United States Treasury Note DTD 9/30/2012 0 625% 9/30/2017 Cusip. 912828TS9 Moody's: AAA S&P: AA+	99 7810	94,791.95	93,629.08	1,162.87		593 75	0 6	0 5
115,000	United States Treasury Note DTD 10/31/2012 0 75% 10/31/2017 Cusip. 912828TW0 Moody's· AAA S&P· AA+	99 9710	114,966 65	114,504 91	461 74		862 50	0 8	0 6
100,000	United States Treasury Note DTD 1/31/2011 2 625% 1/31/2018 Cusip· 912828PT1 Moody's. AAA S&P. AA+	103.9320	103,932.00	104,759.81	-827.81		2,625 00	2.5	0 5
27,552 75	U S Treasury Inflation Indexed Bond DTD 1/15/2010 1 375% 1/15/2020 Cusip. 912828MF4 Moody's: AAA S&P. AA+	104.7040	28,848 83	28,631 79	217 04		378 85	1.3	0 2

Fixed income

Taxable

Individual securities Treasury
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
30,531.30	U S Treasury Inflation Indexed Bond DTD 4/15/2015 0 125% 4/15/2020 Cusip. 912828K33 Moody's. AAA S&P. AA+	99.2450	30,300.79	30,320 67	-19 88		38.16	0 1	0.2
37,010.05	United States Treasury Inflation Protected Security DTD 7/15/2011 0.625% 7/15/2021 Cusip. 912828QV5 Moody's: AAA S&P: AA+	101 5040	37,566.68	38,416 57	-849 89		231 31	0.6	0 2
25,000	United States Treasury Note DTD 6/30/2015 2.125% 6/30/2022 Cusip. 912828XG0 Moody's: AAA S&P: AA+	101.6690	25,417 25	25,674.80	-257.55		531 25	2 1	0.1
15,000	United States Treasury Note DTD 8/31/2015 1.875% 8/31/2022 Cusip· 912828L24 Moody's· AAA S&P. AA+	99 9690	14,995.35	15,087 89	-92 54		281 25	1.9	0 1
30,149.70	US Treasury Inflation Indexed Bond DTD 7/31/2015 0 375% 7/15/2025 Cusip: 912828XL9 Moody's: AAA S&P: AA+	97.5360	29,406 81	29,942.78	-535.97		113.06	0.4	0.2
30,000	United States Treasury Bond DTD 2/15/2015 2.5% 2/15/2045 Cusip: 912810RK6 Moody's: AAA S&P: AA+	91 0770	27,323.10	27,500 98	-177 88		750 00	2 7	0 1
50,000	United States Treasury Bond DTD 5/15/2015 3% 5/15/2045 Cusip. 912810RM2 Moody's. AAA S&P. AA+	101 1810	50,590.50	49,684 80	905 70		1,500 00	3 0	0 3

Individual securities Corporate

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
15,000	Hydro-Quebec DTD 6/30/2011 2% 6/30/2016 Cusip· 448814JB0 Moody's: AA2 S&P: A+	$ 100 8940	$ 15,134.10	$ 14,997.15	$ 136.95		$ 300.00	2.0%	0.1%
5,000	Petrobras Infl Fin Co DTD 10/6/2006 6 125% 10/6/2016 Cusip: 71645WAL5 Moody's: BA2 S&P: BB	100 8500	5,042.50	5,037.50	5.00		306 25	6.1	0.0

Individual securities Corporate
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
20,000	Wachovia Corp DTD 10/23/06 5.625% 10/15/2016 Cusip. 929903CH3 Moody's· A3 S&P: A	104.4720	20,894.40	22,102.80	-1,208.40		1,125.00	5.4	0.1
20,000	Ford Motor Credit Co LLC DTD 6/12/2012 3% 6/12/2017 Cusip· 345397WD1 Moody's· BAA3 S&P: BBB-	101 5480	20,309 60	20,140.85	168.75		600.00	3.0	0.1
30,000	Royal Bank Of Canada DTD 6/16/2014 1 25% 6/16/2017 Cusip: 78010UD20 Moody's: AA3 S&P: AA-	100.0720	30,021.60	29,990.25	31.35		375.00	1 3	0 2
30,000	Blackrock Inc DTD 9/17/2007 6 25% 9/15/2017 Cusip 09247XAC5 Moody's. A1 S&P. AA-	109 2600	32,778 00	35,111 55	-2,333.55		1,875 00	5.7	0 2
25,000	Nyse Euronext DTD 10/5/2012 2% 10/5/2017 Cusip. 629491AB7 Moody's: A2 S&P. A	101.1350	25,283.75	25,018 05	265 70		500 00	2.0	0.1
10,000	Goldman Sachs Group Inc DTD 4/1/2008 6.15% 4/1/2018 Cusip 38141GFM1 Moody's: A3 S&P. A-	110 0810	11,008.10	10,989.30	18 80		615 00	5.6	0.1
20,000	Abbvie Inc DTD 5/14/2015 1.8% 5/14/2018 Cusip· 00287YAN9 Moody's: BAA1 S&P: A	100.0800	20,016 00	19,982 40	33.60		360.00	1 8	0.1
20,000	Toyota Motor Credit Corp DTD 7/13/2015 1.55% 7/13/2018 Cusip. 89236TCP8 Moody's· AA3 S&P. AA-	100 4690	20,093.80	19,955 80	138 00		310 00	1 5	0 1
15,000	Verizon Communications Inc DTD 9/18/2013 3 65% 9/14/2018 Cusip. 92343VBP8 Moody's· BAA1 S&P. BBB+	105 4700	15,820 50	15,792 45	28 05		547 50	3.5	0 1
25,000	Citigroup Inc DTD 9/26/2013 2 5% 9/26/2018 Cusip. 172967HC8 Moody's BAA1 S&P: A-	101 2090	25,302.25	25,225.10	77 15		625 00	2 5	0.1
25,000	Bank Of America Corp DTD 10/22/2013 2 6% 1/15/2019 Cusip 06051GEX3 Moody's. BAA1 S&P: A-	101.1800	25,295 00	25,128 55	166 45		650.00	2.6	0 1

Individual securities Corporate
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
20,000	Oracle Corp DTD 7/16/2013 2.375% 1/15/2019 Cusip. 68389XAQ8 Moody's. A1 S&P. AA-	102 0150	20,403 00	20,283 20	119 80		475 00	2 3	0 1
25,000	Met Life Glob Funding I DTD 2/17/2009 7.717% 2/15/2019 Cusip: 59156RAT5 Moody's. A3 S&P. A-	117 6430	29,410 75	31,581 05	-2,170 30		1,929.25	6 6	0.2
15,000	BP Cap Mkts P L C DTD 3/10/2009 4.75% 3/10/2019 Cusip· 05565QBJ6 Moody's· A2 S&P: A	108 5140	16,277.10	16,659 45	-382.35		712 50	4 4	0 1
15,000	Citigroup Inc DTD 7/29/2014 2.5% 7/29/2019 Cusip· 172967HU8 Moody's· BAA1 S&P· A-	100.5460	15,081.90	14,885.55	196.35		375 00	2 5	0 1
25,000	Ontario (Province Of) DTD 10/7/2009 4% 10/7/2019 Cusip: 6832348D3 Moody's. AA2 S&P: A+	108.0960	27,024 00	26,922 25	101.75		1,000.00	3.7	0.1
10,000	Enterprise Products Oper DTD 10/14/2014 2.55% 10/15/2019 Cusip: 29379VBD4 Moody's: BAA1 S&P: BBB+	99 6470	9,964.70	10,129.10	-164.40		255 00	2 6	0 1
25,000	Pepsico Inc DTD 1/14/2010 4 5% 1/15/2020 Cusip· 713448BN7 Moody's. A1 S&P· A	109 8880	27,472 00	27,766 65	-294 65		1,125 00	4 1	0 1
30,000	Simon Property Group LP DTD 1/25/2010 5 65% 2/1/2020 Cusip· 828807CD7 Moody's. A2 S&P· A	113 1290	33,938.70	33,965 95	-27.25		1,695.00	5 0	0 2
30,000	Telefonica Emisiones Sau DTD 4/26/2010 5 134% 4/27/2020 Cusip 87938WAM5 Moody's: BAA2 S&P. BBB	110.0610	33,018.30	29,521.65	3,496.65		1,540 20	4.7	0.2
20,000	Scripps Networks Interac DTD 6/2/2015 2 8% 6/15/2020 Cusip· 811065AE1 Moody's. BAA3 S&P. BBB	98.0060	19,601 20	19,679.60	-78.40		560.00	2 9	0 1
15,000	Celgene Corp DTD 8/12/2015 2 875% 8/15/2020 Cusip. 151020AQ7 Moody's· BAA2 S&P BBB+	100 6350	15,095.25	14,979 10	116.15		431 25	2.9	0 1

Individual securities Corporate
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
20,000	Biogen Inc DTD 9/15/2015 2.9% 9/15/2020 Cusip: 09062XAC7 Moody's: BAA1 S&P. A-	100.8800	20,176.00	19,958.40	217 60		580 00	2 9	0.1
30,000	Rabobank Nederland DTD 1/11/2011 4.5% 1/11/2021 Cusip: 21685WBT3 Moody's: AA2 S&P· A+	109.9010	32,970.30	32,933.90	36.40		1,350.00	4.1	0 2
35,000	HSBC Finance Corp DTD 7/15/2011 6 676% 1/15/2021 Cusip: 40429CGD8 Moody's: BAA2 S&P: A-	116 2950	40,703 25	38,962.65	1,740 60		2,336 60	5.7	0.2
20,000	Petrobras Intl Fin Co DTD 1/27/2011 5 375% 1/27/2021 Cusip· 71645WAR2 Moody's: BA2 S&P. BB	81.3750	16,275 00	20,407 15	-4,132.15		1,075.00	6.6	0.1
35,000	General Elec Cap Corp DTD 2/11/2011 5 3% 2/11/2021 Cusip· 369622SM8 Moody's: A2 S&P AA	114 1540	39,953 90	38,127.55	1,826 35		1,855 00	4 6	0 2
25,000	AT&T Inc DTD 4/29/2011 4 45% 5/15/2021 Cusip. 00206RAX0 Moody's. BAA1 S&P· BBB+	107 2190	26,804.75	26,952.60	-147.85		1,112.50	4 2	0.1
25,000	Boston Properties LP DTD 11/18/2010 4.125% 5/15/2021 Cusip. 10112RAS3 Moody's: BAA2 S&P. A-	106.4030	26,600.75	25,238 95	1,361.80		1,031.25	3 9	0.1
25,000	Burlingtn North Santa Fe DTD 8/22/2011 3 45% 9/15/2021 Cusip: 12189LAF8 Moody's· A3 S&P. BBB+	103 6490	25,912.25	25,980.40	-68 15		862 50	3 3	0 1
25,000	Time Warner Inc DTD 10/17/2011 4% 1/15/2022 Cusip· 887317AN5 Moody's. BAA2 S&P· BBB	104 6940	26,173 50	25,973 80	199 70		1,000 00	3 8	0 1
25,000	Petroleos Mexicanos DTD 7/24/2012 4 875% 1/24/2022 Cusip. 71654QBB7 Moody's. A3 S&P. BBB+	101.9800	25,495 00	26,406 25	-911 25		1,218 75	4 8	0 1
20,000	Arrow Electronics Inc DTD 3/2/2015 3.5% 4/1/2022 Cusip. 042735BD1 Moody's. BAA3 S&P: BBB-	97 2860	19,457 20	19,909 50	-452.30		700 00	3 6	0 1

Individual securities Corporate
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
10,000	Apache Corp DTD 4/9/2012 3.25% 4/15/2022 Cusip. 037411AZ8 Moody's. BAA1 S&P. BBB+	98 5130	9,851.30	9,794 20	57.10		325 00	3 3	0 1
35,000	A B B Finance USA Inc DTD 5/8/2012 2.875% 5/8/2022 Cusip: 00037BAB8 Moody's: A2 S&P: A	98 9110	34,618 85	34,757 75	-138.90		1,006 25	2 9	0 2
15,000	Orcale Corp DTD 5/5/2015 2 5% 5/15/2022 Cusip: 68389XBB0 Moody's A1 S&P· AA-	98 7580	14,813 70	14,947.20	-133 50		375 00	2 5	0.1
30,000	Comcast Corp DTD 7/2/2012 3.125% 7/15/2022 Cusip: 20030NBD2 Moody's: A3 S&P· A-	102 5770	30,773.10	30,336.75	436.35		937.50	3.1	0.2
20,000	EBAY Inc DTD 7/24/2012 2.6% 7/15/2022 Cusip· 278642AE3 Moody's: BAA1 S&P: BBB+	93 5120	18,702.40	18,818.20	-115.80		520 00	2 8	0.1
25,000	Eastman Chemical Co DTD 6/5/12 3.60% 8/15/22 Cusip: 277432AN0 Moody's: BAA2 S&P: BBB	101.1130	25,278.25	24,812 85	465.40		900.00	3.6	0.1
15,000	Walgreen Co DTD 9/13/2012 3 1% 9/15/2022 Cusip. 931422AH2 Moody's: BAA2 S&P: BBB	96 6090	14,491.35	14,878 65	-387 30		465 00	3 2	0 1
40,000	Morgan Stanley DTD 10/23/12 4.875% 11/1/22 Cusip· 6174824M3 Moody's· BAA2 S&P· BBB+	107 8350	43,134 00	40,679 90	2,454.10		1,950 00	4 5	0 2
25,000	Amazon.Com Inc DTD 11/29/2012 2.5% 11/29/2022 Cusip· 023135AJ5 Moody's· BAA1 S&P· AA-	97.6180	24,404.50	24,278 90	125.60		625.00	2.6	0.1
15,000	Intel Corp DTD 12/11/2012 2 70% 12/15/2022 Cusip. 458140AM2 Moody's. A1 S&P: A+	100.2320	15,034.80	14,794.59	240 21		405.00	2.7	0.1
20,000	JP Morgan Chase & Co DTD 5/1/2013 3 375% 5/1/2023 Cusip· 46625HJJ0 Moody's. BAA1 S&P. A-	98 1070	19,621 40	19,623 80	-2.40		675 00	3.4	0.1

Individual securities Corporate
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
25,000	Fidelity NationalInform DTD 6/3/2014 3.875% 6/5/2024 Cusip: 31620MAM8 Moody's BAA3 S&P: BBB	95.7680	23,942.00	26,077.75	-2,135.75		968 75	4.1	0.1
10,000	Southwestern Energy Co DTD 1/23/2015 4.95% 1/23/2025 Cusip 845467AL3 Moody's· BAA3 S&P. BBB-	87.2410	8,724.10	10,153.00	-1,428 90		495.00	5.7	0 0
15,000	Adobe Systems Inc DTD 1/26/2015 3 25% 2/1/2025 Cusip: 00724FAC5 Moody's: BAA1 S&P: A-	98.8100	14,821.50	14,856 00	-34.50		487.50	3.3	0 1
10,000	Spectra Energy Partners DTD 3/12/2015 3.5% 3/15/2025 Cusip· 84756NAF6 Moody's. BAA2 S&P: BBB	93.3810	9,338.10	9,964.40	-626 30		350.00	3 8	0.1
25,000	Bank Of America Corp DTD 4/21/2015 3 95% 4/21/2025 Cusip. 06051GFP9 Moody's: BAA3 S&P. BBB+	98 3970	24,599 25	24,926 25	-327 00		987 50	4.0	0 1
20,000	C V S Health Corp DTD 7/20/2015 4 875% 7/20/2035 Cusip: 126650CM0 Moody's· BAA1 S&P. BBB+	105.2670	21,053 40	19,688 60	1,364.80		975.00	4.6	0.1
15,000	21ST Centy Fox Amer Inc DTD 03/02/2007 6 15% 03/01/2037 Cusip 90131HBK0 Moody's. BAA1 S&P. BBB+	115.1310	17,269.65	18,189.40	-919.75		922 50	5.3	0.1
30,000	Goldman Sachs Grp Inc DTD 10/3/2007 6.75% 10/1/2037 Cusip 38141GFD1 Moody's: BAA2 S&P. BBB+	120 5120	36,153 60	31,228 70	4,924 90		2,025 00	5 6	0 2
10,000	Duke Energy Carolinas DTD 4/14/2008 6 05% 4/15/2038 Cusip. 26442CAE4 Moody's· AA2 S&P: A	125.5750	12,557 50	12,189 80	367.70		605 00	4 8	0.1
10,000	Amgen Inc DTD 1/16/2009 6 4% 2/1/2039 Cusip. 031162BA7 Moody's· BAA1 S&P: A	120.4990	12,049 90	12,595 50	-545 60		640 00	5 3	0.1
25,000	Amgen Inc DTD 6/30/2011 5 65% 6/15/2042 Cusip. 031162BH2 Moody's. BAA1 S&P: A	111 0980	27,774.50	28,040 65	-266.15		1,412 50	5.1	0 1

Individual securities Corporate
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Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
15,000	Verizon Communications DTD 9/18/2013 6.55% 9/15/2043 Cusip. 92343VBT0 Moody's: BAA1 S&P. BBB+	119 7030	17,955 45	17,641 65	313 80		982 50	5 5	0.1
25,000	Microsoft Corp DTD 2/12/2015 3 75% 2/12/2045 Cusip. 594918BD5 Moody's: AAA S&P: AAA	92 1860	23,046 50	24,797 85	-1,751.35		937 50	4 1	0 1
15,000	Starbucks Corp DTD 6/10/2015 4.3% 6/15/2045 Cusip: 855244AH2 Moody's: A2 S&P· A-	101 9620	15,294 30	14,948 90	345.40		645 00	4 2	0 1
15,000	Intel Corp DTD 7/29/2015 4.9% 7/29/2045 Cusip: 458140AT7 Moody's· A1 S&P· A+	103.9970	15,599.55	15,076 20	523.35		735 00	4.7	0.1

Individual securities Mortgage backed securities

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
1.60	Federal Home Loan Mortgage Corp REMIC Passthru CTF DTD 10/1/2002 4 5% 10/15/2017 Series 2517 Class Jh Cusip: 31392WXM7 Moody's: N/A S&P N/A	$ 102 5700	$ 1.64	$ 1 70	$ -0 06		$ 0.07	4.3%	0.0%
3,340.49	Federal National Mortgage Assn Passthru CTF Pool Number AI0201 DTD 4/1/2011 5% 12/1/2021 Cusip· 3138EGGK4 Moody's. N/A S&P. N/A	105 2380	3,515 46	3,588 43	-72 97		167 02	4 8	0 0
3,267.22	Federal National Mortgage Assn Passthru CTF Pool Number 962301 DTD 3/1/2008 4.5% 3/1/2023 Cusip. 31414CRW0 Moody's· N/A S&P. N/A	106.2620	3,471.81	3,429 57	42.24		147.02	4.2	0 0
1,869 94	Federal National Mortgage Assn Passthru CTF Pool Number 981644 DTD 5/1/2008 4 5% 6/1/2023 Cusip· 31415BBM0 Moody's: N/A S&P. N/A	106 2810	1,987.39	1,962.81	24.58		84.15	4 2	0 0

Individual securities Mortgage backed securities
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
531.94	Federal National Mortgage Assn Passthru CTF Pool Number Aa7694 DTD 7/1/2009 4 5% 7/1/2024 Cusip 31416RRQ8 Moody's· N/A S&P: N/A	105 0770	558.95	564.53	-5 58		23 94	4 3	0.0
19,021.92	Federal Home Loan Mortgage Corp Pool Passthru CTF Gold Pool # J15724 DTD 6/1/2011 4% 6/1/2026 Cusip· 3128PVLD0 Moody's. N/A S&P. N/A	106.6440	20,285 74	20,322.57	-36.83		760 88	3.8	0.1
12,286 17	Federal National Mortgage Assn Passthru CTF Pool Number Aj1758 DTD 9/1/2011 3 5% 9/1/2026 Cusip. 3138AS5U2 Moody's: N/A S&P. N/A	105 7730	12,995.45	12,913.31	82.14		430 02	3 3	0.1
12,793.10	Federal National Mortgage Assn Passthru CTF Pool Number AK2439 DTD 2/1/2012 3.5% 2/1/2027 Cusip: 3138E6V94 Moody's: N/A S&P: N/A	105 8560	13,542 26	13,553 60	-11 34		447.76	3.3	0 1
43,806.37	Federal National Mortgage Assn Passthru CTF Pool Number AI6150 DTD 12/1/2014 4% 8/1/2027 Cusip: 3138ENZQ5 Moody's: N/A S&P: N/A	106 2200	46,531 13	46,982.32	-451.19		1,752 25	3.8	0 2
7,489.85	Federal Home Loan Mortgage Corp Passthru CTF Gold Pool #T49004 DTD 10/1/2013 3% 9/1/2027 Cusip: 31287CAD4 Moody's: N/A S&P: N/A	102 6770	7,690.35	7,658 37	31 98		224 70	2 9	0.0
17,026 12	Federal National Mortgage Assn Passthru CTF Pool # AI4191 DTD 9/1/2013 3 5% 1/1/2028 Cusip· 3138ELUR2 Moody's: N/A S&P. N/A	105 7770	18,009 72	17,908 29	101 43		595 91	3 3	0 1
30,050.37	Federal Home Mortgage Corp Pool Passthru CTF Pool # G18473 DTD 7/1/2013 3% 7/1/2028 Cusip. 3128MMQ30 Moody's· N/A S&P· N/A	104.1020	31,283 04	30,837.42	445 62		901.51	2 9	0.2
70,439.13	Federal National Mortgage Assn Passthru CTF Pool Number AU1660 DTD 7/1/2013 2.5% 7/1/2028 Cusip· 3138X0Z27 Moody's N/A S&P. N/A	102 6060	72,274.77	70,723 96	1,550 81		1,760.98	2.4	0.4

Individual securities Mortgage backed securities
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Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
18,199 98	Federal Home Loan Mortgage Corp Gold Passthru CTF Gold Pool G18489 DTD 11/1/2013 3% 11/01/2028 Cusip: 3128MMRK1 Moody's: N/A S&P: N/A	104 0340	18,934.17	18,817.64	116 53		546 00	2 9	0.1
11,173 54	Federal Home Loan Mortgage Corp Passthru CTF Gold Pool # T49005 DTD 2/1/2014 3.5% 12/1/2028 Cusip: 31287CAE2 Moody's· N/A S&P: N/A	103 6580	11,582.27	11,669.37	-87.10		391.07	3.4	0.1
7,770 91	Federal Home Mortgage Corp Pool Passthru CTF Gold Pool Number C91339 DTD 10/1/2010 4% 10/1/2030 Cusip. 3128P7PY3 Moody's· N/A S&P: N/A	107.3340	8,340 83	8,312 84	27 99		310 84	3 7	0 0
1,553 40	Federal National Mortgage Assn Passthru CTF Pool Number 555528 DTD 5/1/2003 6% 4/1/2033 Cusip· 31385XD95 Moody's. N/A S&P: N/A	114 3850	1,776 86	1,702.77	74.09		93 20	5 2	0 0
11,400 26	Federal Home Mortgage Corp Pool Passthru CTF Gold Pool # C91738 DTD 11/1/2013 4% 11/1/2033 Cusip· 3128P74X8 Moody's. N/A S&P· N/A	107 3260	12,235 44	12,132 81	102 63		456 01	3 7	0 1
25,951.31	Federal Home Loan Mortgage Corp Gold Passthru CTF Pool Number G30719 DTD 3/1/2015 4% 3/1/2034 Cusip: 3132J4AV1 Moody's: N/A S&P: N/A	107.4650	27,888.58	28,038.27	-149.69		1,038 05	3.7	0.1
3,042.91	Federal National Mortgage Assn Passthru CTF Pool Number 255364 DTD 8/1/2004 6% 9/1/2034 Cusip· 31371LTV1 Moody's· N/A S&P. N/A	113.7860	3,462.41	3,340.03	122.38		182.57	5.3	0.0
2,804.44	Government National Mortgage Assn Passthru CTF Pool Number 781830 DTD 11/1/2004 5% 11/15/2034 Cusip· 36241KA73 Moody's· N/A S&P: N/A	111.7430	3,133.77	2,986.75	147.02		140.22	4.5	0 0

Individual securities Mortgage backed securities
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Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
19,272.47	Federal National Mortgage Assn Passthru CTF Pool Number AI6970 DTD 6/1/2015 3 5% 7/1/2035 Cusip· 3138EPW83 Moody's· N/A S&P N/A	104 5090	20,141.47	20,077 24	64.23		674.54	3 4	0.1
3,758.88	Government National Mortgage Assn Passthru CTF Pool Number 782011 DTD 12/1/2005 5% 12/15/2035 Cusip· 36241KGU6 Moody's. N/A S&P· N/A	111.8700	4,205.06	4,003.18	201.88		187.94	4.5	0 0
808.32	Federal Home Loan Mortgage Corp Gold Passthru CTF Pool Number G05938 DTD 7/1/2010 5% 1/1/2036 Cusip: 3128M74X1 Moody's· N/A S&P: N/A	110 0980	889.94	850.75	39.19		40 42	4.5	0.0
8,834.90	Federal National Mortgage Assn Passthru CTF Pool Number 745418 DTD 3/1/2006 5.5% 4/1/2036 Cusip: 31403DDX4 Moody's: N/A S&P: N/A	112 4300	9,933.08	9,710 29	222 79		485.92	4 9	0.1
19,252.12	Federal National Mortgage Assoc Passthru CTF Pool Number AI4166 DTD 9/1/2013 5.5% 1/1/2039 Cusip: 3138ELTY9 Moody's: N/A S&P: N/A	112 8570	21,727.37	21,153 27	574.10		1,058 87	4.9	0 1
9,298 66	Federal Home Loan Mortgage Corp Gold Passthru CTF Pool Number A90393 DTD 12/1/2009 5% 12/1/2039 Cusip· 312938NJ8 Moody's· N/A S&P: N/A	110 9580	10,317 61	9,792 64	524 97		464 93	4 5	0.1
20,772 42	Federal National Mortgage Assn Passthru CTF DTD 4/1/2014 3% 3/25/2040 Series 2014-28 Class ND Cusip· 3136AJK47 Moody's: N/A S&P: N/A	104 5410	21,715.70	21,181.37	534 33		623 17	2 9	0 1
18,303 77	Federal Home Loan Mortgage Corp Gold Passthru CTF Pool Number A92821 DTD 6/1/2010 5% 7/1/2040 Cusip· 312941D20 Moody's: N/A S&P. N/A	110 1020	20,152.82	19,478 96	673 86		915 19	4 5	0.1
57,355.74	Federal Home Loan Mortgage Corp Gold Passthru CTF Pool Number A95828 DTD 12/1/2010 4.5% 12/1/2040 Cusip· 312944PM7 Moody's: N/A S&P. N/A	109.7630	62,955 38	59,162 49	3,792.89		2,581 01	4 1	0 3

Individual securities Mortgage backed securities
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
26,708 21	Federal National Mortgage Assn Pasthru CTF Pool Number Ah4794 DTD 1/1/2011 5% 2/1/2041 Cusip: 3138A6KG4 Moody's: N/A S&P: N/A	110.7290	29,573.73	28,248 53	1,325 20		1,335 41	4.5	0 2
7,474.38	Federal National Mortgage Assn Passthru CTF Pool Number AI0219 DTD 4/1/2011 Fltg Rate 4/1/2041 Cusip 3138EGG57 Moody's: N/A S&P: N/A	105 9810	7,921 42	7,595 84	325 58		246 51	3.1	0 0
20,203.52	Federal National Mortgage Assn Passthru CTF Pool Number AK2717 DTD 2/1/2012 4% 2/1/2042 Cusip: 3138E7AT1 Moody's: N/A S&P: N/A	106.7570	21,568 67	21,421 21	147.46		808.14	3.8	0 1
38,968.42	Federal Home Loan Mortgage Corp Passthru CTF Pool # Q19384 DTD 6/1/2013 3 5% 6/1/2043 Cusip: 3132JA2S3 Moody's. N/A S&P. N/A	103 9150	40,494.03	39,054 84	1,439.19		1,363.89	3.4	0 2
14,811.34	Federal National Mortgage Assoc Passthru CTF Pool # AR8596 DTD 6/1/2013 3 5% 6/1/2043 Cusip: 3138W6RS7 Moody's: N/A S&P. N/A	104 3050	15,448 97	14,989 24	459 73		518 40	3 4	0 1
25,642.92	Federal National Mortgage Assn Passthru CTF Pool # AU6278 DTD 10/1/2013 5% 11/1/2043 Cusip: 3138X56Q5 Moody's: N/A S&P: N/A	111.7140	28,646.73	28,107.04	539.69		1,282.15	4 5	0.1
26,738.10	Government Natl Mortgage Assn II Passthru CTF Pool Number MA1599 DTD 1/1/2014 3% 1/20/2044 Cusip. 36179NX45 Moody's: N/A S&P. N/A	102.6830	27,455.48	27,013 82	441.66		802.14	2.9	0 1
8,541.02	Federal Home Loan Mortgage Corp Pool Passthru CTF DTD 4/1/2014 4% 4/1/2044 Cusip: 3132M6EB2 Moody's. N/A S&P. N/A	106.8520	9,126 25	8,995 20	131.05		341.64	3.7	0.1

Individual securities Mortgage backed securities
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
11,510 83	Federal Natational Mortg Assn Pool Passthru CTF Pool Number MA1860 DTD 3/1/2014 4 5% 4/1/2044 Cusip 31418BB62 Moody's: N/A S&P N/A	108 3940	12,477.05	12,379 55	97.50		517.99	4.2	0 1
13,648.87	Federal National Mortgage Assn Pool Passthru CTF Pool Number MA1897 DTD 4/1/2014 3 5% 5/1/2044 Cusip· 31418BDB9 Moody's· N/A S&P· N/A	102.8570	14,038.82	13,902 96	135 86		477.71	3.4	0.1
14,108 12	Federal National Mortgage Assn Passthru CTF Pool Number AI5630 DTD 8/1/2014 4% 8/1/2044 Cusip: 3138ENHG7 Moody's. N/A S&P. N/A	107.0950	15,109 09	14,983.27	125 82		564.32	3.7	0.1
34,981.87	Federal National Mortgage Assn Passthru CTF Pool Number AI6223 DTD 12/1/2014 4 5% 8/1/2044 Cusip. 3138EN4H9 Moody's: N/A S&P: N/A	108 4280	37,930 14	38,119 32	-189 18		1,574 18	4 2	0 2
28,610 63	Government National Mortgage Assn Passthru CTF Pool Number AK6980 DTD 3/1/2015 4% 3/15/2045 Cusip: 36183QXH3 Moody's: N/A S&P: N/A	106.7530	30,542 71	30,591 02	-48 31		1,144 43	3 8	0 2
48,716.47	Government National Mortgage Assoc Passthru CTF Pool Number MA2753 DTD 4/1/2015 3% 4/20/2045 Cusip· 36179RBW8 Moody's· N/A S&P: N/A	102 2820	49,828 18	50,238 09	-409 91		1,461 49	2 9	0 3
24,433.90	Government National Mortgage Assn Passthru CTF Pool II Number Am4931 DTD 4/1/2015 3.5% 4/20/2045 Cusip. 36184SPQ7 Moody's: N/A S&P: N/A	105 0970	25,679 30	25,472 35	206 95		855.19	3.3	0.1
24,380 03	Federal National Mtg Assnal6895 Passthru CTF Pool Number AI6895 DTD 5/1/2015 3 5% 5/1/2045 Cusip. 3138EPUV4 Moody's. N/A S&P: N/A	104 3850	25,449 09	25,208 53	240.56		853 30	3 4	0.1
49,019.05	Federal Home Loan Mortgage Corp Gold Passthru CTF Pool Number G60103 DTD 6/1/2015 3 5% 6/1/2045 Cusip. 31335ADG0 Moody's· N/A S&P· N/A	104 3750	51,163 63	50,673 44	490.19		1,715 67	3 4	0 3

Individual securities Mortgage backed securities
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
39,616.73	Federal Home Mortgage Corp Passthru CTF Gold Pool #G08653 DTD 7/1/2015 3% 7/1/2045 Cusip: 3128MJWP1 Moody's: N/A S&P: N/A	100 8520	39,954 26	39,784 25	170 01		1,188 50	3 0	0 2
19,918 28	Government National Mortgage Assn Passthru CTF Pool II # MA3107 DTD 9/1/2015 4.5% 9/20/2045 Cusip: 36179RNY1 Moody's N/A S&P· N/A	107.9950	21,510.75	21,530 42	-19.67		896.32	4 2	0.1

Individual securities Asset backed securities

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
4,637.76	Americredit Automobile Receiv Trust Passthru CTF DTD 4/11/2013 0 99% 12/8/2017 Series 2013-2 Class A3 Cusip. 03064JAC9 Moody's· N/A S&P· AAA	$ 100.0060	$ 4,638 04	$ 4,636.83	$ 1.21		$ 30.15	0.7%	0.0%

Individual securities Other

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
25,000	New Jersey ST Econ Dev Auth Re DTD 5/6/2014 1.096% 6/15/2016 Txbl-Ref-Sch Facs Constr-Ser Q Cusip. 6459186N8 Moody's: A3 S&P· A-	$ 99.9340	$ 24,983.50	$ 25,000.00	$ -16.50		$ 274.00	1.1%	0.1%
20,000	California ST Earthquake Auth DTD 11/6/2014 2 805% 7/1/2019 Txbl Cusip: 13017HAE6 Moody's: A3 S&P. N/R	101.9640	20,392 80	19,999 35	393.45		561 00	2 8	0 1
35,000	Florida ST Hurricane Catastrophe DTD 4/23/2013 2.995% 7/1/2020 Ser A Cusip: 34074GDH4 Moody's: AA3 S&P: AA-	101.9010	35,665 35	35,000 00	665.35		1,048 25	2 9	0.2

Individual securities Other
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
10,000	Massachusetts ST DTD 12/1/2010 4 2% 12/1/2021 Build America Bonds-Ser E Cusip· 57582PWK2 Moody's: AA1 S&P: AA+	109.3620	10,936.20	10,850.00	86.20		420 00	3.8	0.1
15,000	Oakland CA Unif Sch Dist Alame DTD 8/12/2009 9 5% 8/1/2034 Build America Bonds Cusip. 672325TS6 Moody's. N/R S&P. N/R	118.6330	17,794.95	17,704.70	90.25		1,425 00	8.0	0 1
20,000	New York NY DTD 6/16/2010 6 246% 6/1/2035 Build America Bonds Cusip. 64966HYX2 Moody's: AA2 S&P. AA	113.3940	22,678.80	23,172.00	-493.20		1,249 20	5.5	0 1
25,000	Chicago Ill DTD 11/30/2011 6 034% 1/1/2042 Txbl-Proj-Ser B Cusip: 167486NN5 Moody's: BA1 S&P: BBB+	86 1150	21,528 75	25,000 00	-3,471 25		1,508 50	7 0	0.1
30,000	New York N Y City Mun Wtr Fin Auth Wtr & Swr Rev DTD 11/18/2010 6 282% 6/15/2042 Taxable-Wnd Gen Resolution Ser Cc-Build Amer Bds Cusip: 64972FY26 Moody's: AA2 S&P: AA+	114 6930	34,407 90	32,623 35	1,784 55		1,884 60	5 5	0 2
35,000	Wf-Rbs Commercial Mortgage Trust Passthru CTF DTD 11/1/2011 2.684% 11/15/2044 Series 2011-C5 Class A2 Cusip· 92936JAZ7 Moody's: AAA S&P: N/A	100.8920	35,312.20	35,541.92	-229.72		939.40	2.7	0.2
20,000	Univ Of Californiaca Revenues DTD 3/25/15 4.131% 5/15/45 Txbl-Limited Proj-Ref-Ser J Cusip. 91412GXY6 Moody's. AA3 S&P: AA-	97 8370	19,567.40	20,082.50	-515 10		826 20	4 2	0.1
Total taxable individual securities			$ 3,302,751.62	$ 3,288,968.19	$ 13,783.43		$ 107,566.02		16.8%
Total taxable fixed income			$ 3,302,751 62	$ 3,288,968 19	$ 13,783 43		$ 107,566 02		16.8%

High yield

Pooled vehicle

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
12,837.939	Dreyfus Floating Rate Income Fund Cusip· 261949739	$ 12 1200	$ 155,595 82	$ 161,141.30	$ -5,545 48		$ 6,855 46	4 4%	0 8%
25,450.001	Dreyfus High Yield Fund Cusip. 261980759	6.1800	157,281.01	169,421 92	-12,140.91		10,180.00	6 5	0 8
Total high yield pooled vehicle			$ 312,876 83	$ 330,563 22	$ -17,686 39		$ 17,035 46		1 6%
Total high yield fixed income			$ 312,876 83	$ 330,563 22	$ -17,686.39		$ 17,035.46		1.6%
Total fixed income			$ 3,615,628 45	$ 3,619,531 41	$ -3,902.96		$ 124,601.48		18 3%

Equities

U.S. large cap

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
195	Allergan PLC (AGN)	$ 308 4700	$ 60,151 65	$ 38,071 81	$ 22,079 84		$ 0 00	0 0%	0 3%
612	Accenture PLC (ACN)	107.2000	65,606.40	52,814 64	12,791.76		1,346 40	2 1	0 3
120	Bunge Limited (BG)	72.9600	8,755.20	10,942.78	-2,187 58		182.40	2.1	0.0
850	Eaton Corp PLC (ETN)	55 9100	47,523 50	72,328.49	-24,804 99		1,870.00	3 9	0.2
946	Ingersoll-Rand PLC (IR)	59 2600	56,059 96	38,392 64	17,667.32		1,097 36	2 0	0 3
1,693	Invesco Limited (IVZ)	33.1700	56,156.81	38,149.56	18,007 25		1,828 44	3.3	0.3
145	T E Connectivity Limited (TEL)	64.4400	9,343.80	8,674.69	669.11		191.40	2.1	0.1
150	Lyondellbasell Industries NV (LYB)	92 9100	13,936 50	11,713 80	2,222.70		468.00	3.4	0.1
318	Avago Technologies (AVGO)	123.1300	39,155.34	14,996.41	24,158 93		534 24	1 4	0 2
1,269	AT&T Inc (T)	33 5100	42,524 19	41,156 34	1,367.85		2,385 72	5 6	0 2
1,040	Abbott Laboratories (ABT)	44.8000	46,592 00	41,141 56	5,450 44		998 40	2.1	0.2
596	Abbvie Inc. (ABBV)	59.5500	35,491.80	32,756.81	2,734.99		1,215.84	3.4	0.2
680	Activision Blizzard Inc (ATVI)	34.7600	23,636 80	22,012 72	1,624.08		156.40	0.7	0.1
602	Adobe Systems Inc (ADBE)	88 6600	53,373 32	32,135 82	21,237 50		0 00	0 0	0 3

Equities

U.S. large cap

continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
56	Affiliated Managers Group Inc (AMG)	180 2600	10,094.56	11,790.96	-1,696 40		0 00	0.0	0 1
280	Agilent Technologies Inc (A)	37.7600	10,572 80	9,886 43	686 37		112 00	1 1	0.1
170	Allison Transmission Holdings, Inc. (ALSN)	28.7000	4,879 00	4,904.72	-25.72		102.00	2.1	0.0
40	Allstate Corp (ALL)	61.8800	2,475.20	2,722.79	-247.59		48 00	1.9	0.0
1,790	Ally Financial Inc. (ALLY)	19.9200	35,656.80	39,662 05	-4,005 25		0.00	0 0	0.2
31	Alphabet, Inc. (GOOG)	710.8100	22,035 11	17,008 06	5,027 05		0 00	0 0	0 1
202	Alphabet, Inc (GOOGL)	737 3900	148,952.78	124,987 65	23,965 13		0 00	0 0	0.8
360	Altria Group Inc (MO)	60.4700	21,769.20	16,401.72	5,367.48		813.60	3.7	0.1
126	Amazon.Com Inc (AMZN)	625 9000	78,863.40	29,239.90	49,623.50		0 00	0.0	0.4
30	American Express Company (AXP)	73 2600	2,197.80	2,634 54	-436 74		34 80	1 6	0 0
440	American Tower Corporation (AMT)	102.2300	44,981 20	41,664 08	3,317 12		809 60	1.8	0 2
327	Amgen Inc (AMGN)	158.1800	51,724.86	43,498.92	8,225.94		1,033 32	2.0	0.3
148	Anacor Pharmaceuticals Inc (ANAC)	112.4100	16,636.68	19,795.47	-3,158.79		0 00	0 0	0.1
490	Anadarko Petroleum Corp (APC)	66.8800	32,771.20	37,682.41	-4,911.21		529.20	1.6	0.2
660	Analog Devices Inc (ADI)	60.1200	39,679 20	40,843.18	-1,163 98		1,056 00	2 7	0.2
99	Anthem Inc (ANTM)	139 1500	13,775.85	11,906 61	1,869 24		247.50	1 8	0 1
1,534	Apple Inc (AAPL)	119.5000	183,313.00	116,368.25	66,944.75		3,190.72	1.7	0 9
270	Archer Daniels Midland Co (ADM)	45 6600	12,328 20	13,110 39	-782 19		302 40	2 5	0.1
5,990	Bank Of America Corporation (BAC)	16 7800	100,512.20	98,740.07	1,772 13		1,198 00	1.2	0 5
170	Bed Bath & Beyond Inc (BBBY)	59.6300	10,137 10	11,366 51	-1,229.41		0 00	0 0	0 1
162	Berkshire Hathaway Inc Del Cl B (BRK B)	136.0200	22,035 24	22,555 42	-520.18		0 00	0 0	0 1
178	Biomarin Pharmaceutical Inc (BMRN)	117.0400	20,833.12	19,015.95	1,817 17		0 00	0 0	0.1
128	Biogen Idec Inc (BIIB)	290 5100	37,185.28	40,107 25	-2,921 97		0 00	0 0	0 2
310	Boston Scientific Corporation (BSX)	18 2800	5,666 80	4,122 49	1,544 31		0 00	0 0	0 0
456	Bristol-Myers Squibb Company (BMY)	65.9500	30,073 20	23,054.36	7,018 84		674 88	2 2	0 2
54	CIGNA Corp (CI)	134.0400	7,238.16	5,320.49	1,917 67		2.16	0 0	0 0
660	CVS Caremark Corporation (CVS)	98 7800	65,194.80	63,728 73	1,466 07		924.00	1.4	0.3

Equities

U.S. large cap
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
130	Cameron International Corporation (CAM)	68 0100	8,841 30	6,296 48	2,544 82		0.00	0 0	0 0
734	Capital One Financial Corporation (COF)	78.9000	57,912.60	45,629.60	12,283.00		1,174.40	2 0	0.3
432	Cardinal Health Inc (CAH)	82 2000	35,510 40	30,697.68	4,812 72		668.74	1 9	0 2
635	Celanese Corp (CE) Series A	71.0500	45,116.75	27,328 21	17,788.54		762.00	1.7	0.2
174	Celgene Corp (CELG)	122 7100	21,351 54	18,121.12	3,230 42		0 00	0 0	0.1
360	Centurytel Inc (CTL)	28 2100	10,155 60	13,527.41	-3,371 81		777.60	7 7	0 1
30	Charles Riv Laboratories Intl Inc (CRL)	65 2400	1,957 20	2,006 24	-49 04		0 00	0.0	0 0
580	The Cheesecake Factory (CAKE)	48 2000	27,956 00	28,404 33	-448.33		464 00	1 7	0 1
445	Chevron Corporation (CVX)	90.8800	40,441.60	50,992 65	-10,551.05		1,904.60	4.7	0 2
750	Cisco Systems Inc (CSCO)	28.8500	21,637.50	21,050.46	587 04		630.00	2 9	0.1
410	Citigroup Inc (C)	53 1700	21,799.70	21,501 86	297.84		82 00	0 4	0.1
1,610	Comcast Corp Cl A (CMCSA)	62.6200	100,818.20	75,841.29	24,976 91		1,610.00	1 6	0 5
272	Constellation Brands Inc-A (STZ)	134.8000	36,665.60	34,694.89	1,970 71		337.28	0.9	0.2
240	Corning Inc (GLW)	18 6000	4,464 00	5,082 23	-618.23		115 20	2 6	0 0
135	Costco Whsl Corp New (COST)	158.1200	21,346.20	12,706 98	8,639 22		216.00	1 0	0.1
29	D S T Sys Inc Del (DST)	122.1500	3,542.35	2,773.78	768 57		34 80	1.0	0.0
150	Darden Restaurants Inc (DRI)	61 8900	9,283 50	11,233 74	-1,950 24		330.00	3 6	0.1
120	Delta Air Lines Inc (DAL)	50.8400	6,100.80	5,585.84	514.96		64 80	1.1	0 0
140	Dentsply International Inc (XRAY)	60.8500	8,519.00	7,368 51	1,150 49		40 60	0 5	0 0
510	The Walt Disney Company (DIS)	113 7400	58,007 40	27,109 61	30,897.79		673 20	1 2	0 3
50	Dollar General Corp (DG)	67.7700	3,388.50	3,375.91	12 59		44 00	1.3	0.0
920	Dow Chemical Co (DOW)	51.6700	47,536.40	45,480.33	2,056.07		1,692.80	3.6	0 2
70	Eaton Vance Corp (EV) Com Non VTG	36.1100	2,527.70	2,775.47	-247.77		74 20	2.9	0.0
100	EBAY Inc (EBAY)	27 9000	2,790.00	2,811.21	-21 21		0 00	0.0	0 0
764	Electronic Arts Inc (EA)	72 0700	55,061 48	32,951 73	22,109 75		0 00	0 0	0 3

Equities

U.S. large cap
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
50	Emerson Electric Co (EMR)	47 2300	2,361.50	3,108 50	-747 00		94 00	4 0	0 0
1,390	Exelon Corp (EXC)	27.9200	38,808 80	47,147 56	-8,338 76		1,723 60	4.4	0 2
1,221	Exxon Mobil Corp (XOM)	82.7400	101,025.54	101,186.57	-161.03		3,565 32	3.5	0.5
1,040	Facebook Inc. (FB)	101.9700	106,048.80	65,958 47	40,090 33		0.00	0.0	0.5
350	Firstenergy Corp (FE)	31.2000	10,920.00	10,990.41	-70.41		504 00	4.6	0.1
240	Franklin Res Inc (BEN)	40.7600	9,782 40	12,781.42	-2,999.02		144 00	1 5	0.1
97	General Dynamics Corporation (GD)	148 5800	14,412.26	13,423 03	989 23		267.72	1.9	0 1
232	General Electric Company (GE)	28.9200	6,709.44	4,947.77	1,761 67		213.44	3.2	0.0
216	Gilead Sciences Inc (GILD)	108.1300	23,356.08	15,217.00	8,139.08		371 52	1 6	0.1
130	H C A Holdings Inc (HCA)	68 7900	8,942.70	10,947 74	-2,005 04		0.00	0 0	0 1
1,044	Halliburton Co (HAL)	38.3800	40,068 72	46,150 78	-6,082.06		751 68	1 9	0 2
574	Harley Davidson Inc (HOG)	49.4500	28,384.30	34,246.30	-5,862.00		711.76	2.5	0.1
1,140	Hartford Finl Svcs Group Inc (HIG)	46 2600	52,736.40	41,586.74	11,149 66		957.60	1.8	0.3
408	Hershey Co (HSY)	88.6900	36,185.52	42,648.30	-6,462.78		951.46	2.6	0 2
270	Hologic Inc (HOLX)	38 8600	10,492.20	10,363 86	128 34		0 00	0 0	0.1
646	Home Depot Inc (HD)	123 6400	79,871 44	34,378 22	45,493 22		1,524 56	1 9	0 4
625	Honeywell Intl Inc (HON)	103.2800	64,550.00	33,114.77	31,435.23		1,293.75	2 0	0.3
600	Host Hotels & Resorts Inc (HST)	17.3300	10,398 00	13,197.57	-2,799.57		480.00	4 6	0 1
640	Illinois Tool Wks Inc (ITW)	91 9400	58,841.60	56,070 43	2,771.17		1,408 00	2 4	0 3
190	Intel Corp (INTC)	33 8600	6,433 40	6,562.65	-129 25		182 40	2 8	0.0
289	Intercontinentalexchange Group, Inc.(ICE)	252.4000	72,943.60	43,383 69	29,559 91		867 00	1.2	0 4
133	International Business Machines (IBM) Corporation	140 0800	18,630.64	21,588.87	-2,958.23		691.60	3.7	0.1
50	Intuit (INTU)	97.4300	4,871.50	4,258 90	612 60		60.00	1.2	0.0
427	JP Morgan Chase & Co (JPM)	64 2500	27,434.75	26,042.08	1,392 67		751.52	2.7	0 1
971	Johnson & Johnson (JNJ)	101 0300	98,100 13	96,397 22	1,702 91		2,913.00	3.0	0.5
130	Kroger Co (KR)	37.8000	4,914.00	3,608 63	1,305 37		54 60	1 1	0 0

Equities

U.S. large cap
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
140	Estee Lauder Companies Class A (EL)	80 4600	11,264 40	10,510.06	754 34		134 40	1.2	0 1
40	Lincoln Elec Hldgs Inc (LECO)	59 8100	2,392.40	2,707.31	-314.91		51.20	2 1	0.0
240	Lowe's Companies Inc (LOW)	73 8300	17,719 20	13,720.34	3,998 86		268 80	1 5	0 1
270	Marathon Petroleum Corp (MPC)	51 8000	13,986.00	12,346.60	1,639.40		345 60	2 5	0.1
990	Merck & Co Inc (MRK)	54 6600	54,113.40	54,039 38	74.02		1,782 00	3 3	0.3
32	Mettler-Toledo Intl Inc (MTD)	310 9900	9,951 68	8,916.17	1,035.51		0 00	0 0	0 1
1,110	Microsoft Corporation (MSFT)	52.6400	58,430.40	48,988.73	9,441.67		1,598.40	2.7	0.3
347	Monster Beverage Corporation (MNST)	136 3200	47,303.04	24,021 78	23,281.26		0.00	0.0	0.2
40	Moodys Corp (MCO)	96 1600	3,846 40	3,811 72	34 68		54 40	1.4	0 0
260	The Mosaic Company (MOS)	33 7900	8,785 40	11,776.41	-2,991.01		286.00	3 3	0 0
360	N C R Corp New (NCR)	26.6000	9,576.00	9,459.75	116 25		0.00	0.0	0.1
132	Nextera Energy Inc (NEE)	102.6600	13,551.12	13,486.36	64 76		406.56	3 0	0.1
290	Nike Inc Class B Stock (NKE)	131.0300	37,998.70	29,050.14	8,948.56		324.80	0.9	0.2
675	Nucor Corp (NUE)	42 3000	28,552.50	30,231 51	-1,679 01		1,005 75	3 5	0.1
150	Old Dominion Fght Line (ODFL)	61 9400	9,291 00	10,746 80	-1,455.80		0.00	0 0	0 1
60	Owens Corning Inc (OC)	45.5300	2,731 80	2,786.62	-54.82		40.80	1.5	0 0
487	PNC Financial Services Group (PNC)	90.2600	43,956 62	28,896 28	15,060 34		993 48	2 3	0.2
417	P V H Corp (PVH)	90.9500	37,926.15	49,619.26	-11,693.11		62.55	0 2	0.2
80	Paccar Inc (PCAR)	52.6500	4,212.00	4,403 77	-191 77		76 80	1 8	0 0
321	Palo Alto Networks Inc (PANW)	161 0000	51,681.00	47,406 67	4,274 33		0 00	0 0	0.3
916	Pepsico Inc (PEP)	102.1900	93,606.04	69,314.31	24,291.73		2,573 96	2 8	0.5
2,614	Pfizer Inc (PFE)	33 8200	88,405 48	72,906 06	15,499 42		2,927.68	3 3	0 5
740	Philip Morris International Inc (PM)	88.4000	65,416.00	54,623 51	10,792.49		3,019 20	4 6	0 3
300	Phillips 66 (PSX)	89 0500	26,715.00	21,985 65	4,729.35		672 00	2 5	0 1
100	Pilgrim's Pride Corp (PPC)	18.9900	1,899.00	2,942.85	-1,043.85		0.00	0.0	0 0
267	Pioneer Natural Resources Company (PXD)	137 1400	36,616 38	40,605 13	-3,988 75		21 36	0 1	0 2

Equities

U.S. large cap

continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
150	T Rowe Price Group Inc (TROW)	75 6200	11,343 00	12,149 70	-806 70		312 00	2 8	0.1
660	The Procter & Gamble Company (PG)	76 3800	50,410.80	48,577.50	1,833 30		1,750 32	3 5	0 3
160	Prudential Financial Inc (PRU)	82.5000	13,200.00	12,395.55	804.45		371.20	2 8	0.1
140	Public Svc Enterprise Group Inc (PEG)	41 2900	5,780.60	5,884.52	-103 92		218 40	3.8	0 0
43	Rockwell Automation Inc (ROK)	109.1600	4,693 88	4,785 33	-91.45		111.80	2.4	0.0
725	Salesforce Com Inc (CRM)	77.7100	56,339 75	33,539 24	22,800.51		0 00	0 0	0 3
804	Schlumberger Ltd (SLB)	78 1600	62,840.64	68,251.31	-5,410 67		1,608 00	2 6	0.3
1,780	Schwab Charles Corp New (SCHW)	30.5200	54,325.60	57,050.56	-2,724.96		427.20	0 8	0.3
554	Sempra Energy (SRE)	102.4100	56,735.14	46,230.47	10,504 67		1,551 20	2.7	0 3
130	Servicemaster Global Holdings Inc. (SERV)	35 6500	4,634 50	4,592.21	42 29		0 00	0 0	0 0
617	Servicenow, Inc (NOW)	81.6500	50,378 05	29,965 21	20,412.84		0 00	0.0	0 3
340	Southwest Airls Co (LUV)	46.2900	15,738.60	11,894.16	3,844.44		102 00	0.7	0.1
160	Spirit Aerosystems Holding Inc (SPR)	52.7400	8,438 40	8,621 82	-183 42		0.00	0 0	0.0
180	Target Corp (TGT)	77.1800	13,892.40	14,814.48	-922.08		403 20	2.9	0.1
140	Tesoro Corporation (TSO)	106 9300	14,970 20	10,420 88	4,549 32		280 00	1 9	0.1
140	Texas Instruments Inc (TXN)	56 7200	7,940.80	6,805 43	1,135.37		212 80	2 7	0 0
240	Textron Inc (TXT)	42.1700	10,120.80	9,243.27	877.53		19.20	0 2	0.1
311	3M Co (MMM)	157.2100	48,892.31	45,428 19	3,464 12		1,275.10	2.6	0 3
780	Time Warner Inc (TWX)	75 3400	58,765 20	59,969.82	-1,204.62		1,092 00	1 9	0.3
110	Timken Co (TKR)	31 6000	3,476 00	4,533 08	-1,057 08		114 40	3 3	0 0
122	The Travelers Companies Inc (TRV)	112.8900	13,772 58	11,834.89	1,937.69		297 68	2 2	0.1
420	Twenty-First Century Fox, Inc. (FOXA)	30.6900	12,889.80	14,835.73	-1,945.93		126.00	1.0	0.1
714	Union Pac Corp (UNP)	89 3500	63,795.90	60,321 78	3,474 12		1,570 80	2 5	0 3
455	United Technologies Corp (UTX)	98 4100	44,776.55	37,498 10	7,278 45		1,164 80	2 6	0 2
253	Universal Health Services Inc Cl B (UHS)	122.0900	30,888 77	35,118 02	-4,229 25		101 20	0 3	0 2
910	Valero Energy Corp New (VLO)	65.9200	59,987.20	37,099.37	22,887 83		1,820 00	3 0	0.3
180	Verisign Inc (VRSN)	80 6000	14,508 00	11,320 24	3,187.76		0.00	0.0	0 1

Equities

U.S. large cap
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
1,300	Verizon Communications Inc (VZ)	46 8800	60,944 00	60,599 97	344.03		2,938 00	4 8	0 3
886	Visa Inc-Class A Shrs (V)	77.5800	68,735.88	61,547.79	7,188.09		496.16	0.7	0.4
51	Visteon Corp/New (VC)	109 0700	5,562 57	5,569 27	-6.70		0 00	0 0	0 0
780	Voya Financial Inc (VOYA)	40.5700	31,644.60	31,413 93	230.67		31.20	0.1	0.2
140	Waddell & Reed Financial Inc Class A(WDR)	36 9400	5,171 60	7,423 62	-2,252 02		257 60	5 0	0 0
270	Wal Mart Stores Inc (WMT)	57 2400	15,454.80	20,775 25	-5,320.45		529.20	3 4	0.1
1,390	Wells Fargo & Company (WFC)	54.1400	75,254.60	52,546 23	22,708.37		2,085.00	2.8	0.4
150	Wyndham Worldwide Corporation (WYN)	81.3500	12,202.50	12,215.90	-13 40		252 00	2.1	0.1
627	Yum! Brands Inc (YUM)	70 9100	44,460.57	39,781.90	4,678 67		1,153.68	2 6	0.2
60	Zoetis Inc (ZTS)	43 0100	2,580.60	3,024 40	-443 80		19 92	0 8	0 0
43,483.169	BNY Mellon Income Stock Fund (MPISX)	8.9600	389,609.20	291,234.96	98,374 24		8,218.32	2 1	2.0
74,225.497	BNY Mellon Focused Equity (MFOMX) Opportunities Fund	15 2200	1,129,712.06	1,029,065 33	100,646.73		7,125.65	0.6	5 7
41,020.587	Dreyfus U.S. Equity Fund (DPUYX)	19.7700	810,977.00	583,127.14	227,849.86		7,096 56	0.9	4.1
Total U.S. large cap			$ 7,405,617 61	$ 6,242,872 23	$ 1,162,745 38		$ 117,309 86		37.4%

U.S. mid cap

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
54,381.283	The BNY Mellon Mid Cap (MPMCX) Multi-Strategy Fund	$ 14 9100	$ 810,824.93	$ 696,324.50	$ 114,500.43		$ 2,235.08	0.3%	4.1%
22,724 623	Dreyfus Midcap Index Fund (PESPX)	37 7000	856,718 28	867,777.75	-11,059 47		9,112 57	1.1	4.3
Total U S mid cap			$ 1,667,543 21	$ 1,564,102.25	$ 103,440.96		$ 11,347 65		8 4%

U.S. small cap

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
23,566.041	Dreyfus Opportunistic Small Cap Fund(DSCVX)	$ 29 9200	$ 705,095.94	$ 752,016 30	$ -46,920 36		$ 0 00	0.0%	3 6%
23,128.943	Dreyfus Select Managers Small Cap (DSGYX) Growth Fund	23 5700	545,149.18	482,662.07	62,487.11		0.00	0 0	2.8
12,386 421	Dreyfus Select Managers Small Cap (DMVYX) Value Fund	21 8200	270,271 71	259,350 03	10,921.68		789 02	0 3	1.4
Total U S. small cap			$ 1,520,516.83	$ 1,494,028.40	$ 26,488.43		$ 789.02		7.7%

Developed international

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
245	Anheuser Busch Inbev Spn (BUD)	$ 119 3300	$ 29,235 85	$ 26,484.68	$ 2,751 17		$ 699 72	2 4%	0 2%
55,988.664	BNY Mellon International Fund (MPITX)	11.8400	662,905.78	602,363.88	60,541 90		10,525.87	1 6	3.4
34,548.397	Dreyfus International Small Cap Fund(DYYPX)	13 2800	458,802.71	486,000.00	-27,197 29		0 00	0 0	2.3
40,507.625	Dreyfus/Newton International Equity (NIEYX) Fund	19 4500	787,873 30	735,677 41	52,195 89		25,884 37	3 3	4 0
22,410.375	Strategic Global Stock Fund (DGLYX)	19 1200	428,486 37	324,321 84	104,164.53		4,638 95	1.1	2 2
Total developed international			$ 2,367,304 01	$ 2,174,847 81	$ 192,456.20		$ 41,748 91		12 0%

Emerging markets

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
37,550.85	Dfa Emerging Markets Core Equity (DFCEX) Funds	$ 16 8100	$ 631,229.79	$ 727,659 50	$ -96,429 71		$ 13,706.06	2 2%	3 2%
9,437	ISHARES MSCI Emerging Markets Index (EEM) Fund	34 8700	329,068 19	435,362.80	-106,294.61		7,889.33	2.4	1.7
24,578.735	Virtus Emerging Markets Opportunity (HIEMX) Fund	9 4500	232,269 04	248,286.18	-16,017 14		1,351 83	0.6	1 2
Total emerging markets			$ 1,192,567.02	$ 1,411,308.48	$ -218,741.46		$ 22,947.22		6.0%

Equity reits

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
39,594.927	Dreyfus Global Real Estate (DRLYX) Securities Fund	$ 9.2200	$ 365,065.22	$ 291,441.72	$ 73,623 50		$ 9,344.40	2.6%	1.9%
420	General Growth Properties (GGP)	28.9500	12,159.00	11,236 46	922 54		302 40	2.5	0.1
50	Post Properties Inc (PPS)	59 7400	2,987 00	2,916 36	70 64		88 00	3 0	0 0
59	Public Storage Inc Reit (PSA)	229 4600	13,538.14	10,593 25	2,944 89		401 20	3 0	0 1
14	Simon Property Group Inc Reit (SPG)	201 4600	2,820 44	2,468 31	352.13		84 70	3 0	0 0
140	Taubman Centers Inc (TCO)	76 9800	10,777.20	10,621 35	155.85		316 40	2.9	0.1
Total equity reits			$ 407,347.00	$ 329,277 45	$ 78,069 55		$ 10,537.10		2 1%
Total equities			$ 14,560,895 68	$ 13,216,436 62	$ 1,344,459 06		$ 204,679.76		73 6%

Alternative investments

Long/short hedge

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
6,868 4506	Mellon Optima L/S Strategy FD LLC	$ 97.3240	$ 668,465.09	$ 670,166.65	$ -1,701.56		$ 0 00	0 0%	3 4%
Total long/short hedge			$ 668,465 09	$ 670,166 65	$ -1,701.56		$ 0 00		3 4%

Managed futures

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
14,577 966	Advantage Dynamic Total Return Fund	$ 15.9100	$ 231,935 44	$ 177,417 43	$ 54,518 01		$ 0 00	0 0%	1 2%
18,982 288	ASG Managed Futures Strategy Fund	10 7300	203,679.95	187,029 82	16,650 13		7,934 60	3 9	1 0
Total managed futures			$ 435,615 39	$ 364,447.25	$ 71,168 14		$ 7,934 60		2 2%

Private equity

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
0 0024	Fugio Private Equity Fund VIII LP	$ 30,093,787 0000	$ 72,225 09	$ 77,500 00	$ -5,274.91		$ 0 00	0.0%	0.4%
Total private equity			$ 72,225 09	$ 77,500 00	$ -5,274 91		$ 0 00		0 4%

Alternatives other

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
14,501.665	Platinum Tax-Exempt Fund 04/01/15 Offshore Single Manager	$ 16 8374	$ 244,170 33	$ 250,000 00	$ -5,829 67		$ 0 00	0 0%	1 2%
Total alternatives other			$ 244,170 33	$ 250,000.00	$ -5,829.67		$ 0 00		1 2%
Total alternative investments			$ 1,420,475 90	$ 1,362,113 90	$ 58,362 00		$ 7,934 60		7 2%

Other assets

Other

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
1	000387-Hoyt Fdn-034679-L T Grwth-IMA-Sub						$ 0 00	0 0%	0.0%
1	021911-Hoyt Fdn-IMA-034679-Fix Inc			1.00	-1.00		0.00	0.0	0 0
Total other			$ 0 00	$ 1 00	$ -1 00		$ 0 00		0 0%
Total other assets			$ 0 00	$ 1 00	$ -1 00		$ 0 00		0 0%

Liabilities

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
-172,500	Liab-Fugio Private Equity FD VIII LP Moody's: N/A S&P: N/A						$ 0 00	0 0%	0 0%
Total liabilities			$ 0.00	$ 0.00	$ 0.00		$ 0.00		0.0%
Total assets			$ 19,775,725 35	$ 18,376,808 25	$ 1,398,917.10		$ 337,215 84		100 0%

Activity detail

Date	Transaction description	Principal cash	Income cash	Book value
11/01/2014	Beginning balances	$ 269,803 17	$ 12,655.13	$ 16,692,768.90

Receipts

Sales and maturities

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/03/2014	Sold 15,000 Par Value Of Illinois ST 4.421% 1/01/15 Trade Date 10/29/14 Theor. Settlement Date 11/3/14 Sold Through Goldman Sachs & Co, NY Sold Interest $224.73 15,000 Par Value At 100 626 %	$ 15,093 90		$ -15,542.25	$ -448.35
11/03/2014	Sold 220 Shares Of Facebook Inc-A Trade Date 10/29/14 Theor. Settlement Date 11/3/14 Sold Through J P Morgan Securities Inc Paid $8.80 Brokerage Paid $0 37 Sec Fee 220 Shares At $75.9134	16,691.78		-10,860 86	5,830.92
11/04/2014	Sold 40,000 Par Value Of US Treasury N/B 0.875% 9/15/16 Trade Date 11/3/14 Theor. Settlement Date 11/4/14 Sold Through Barclays Capital Inc. Fixed In Sold Interest $48 34 40,000 Par Value At 100.749665 %	40,299 87		-40,237.32	62 55
11/04/2014	Sold 5,000 Par Value Of United States Treas 0.25% 4/15/16 Trade Date 11/3/14 Theor. Settlement Date 11/4/14 Sold Through Barclays Capital Inc. Fixed In Sold Interest $0.69 5,000 Par Value At 99 92154 %	4,996.08		-4,992.40	3.68
11/07/2014	Sold 520 Shares Of Nabors Industries Ltd Trade Date 11/4/14 Theor. Settlement Date 11/7/14 Sold Through J P Morgan Securities Inc Paid $20.80 Brokerage Paid $0.19 Sec Fee 520 Shares At $16.5151	8,566.86		-12,707.79	-4,140.93
11/10/2014	Sold 5,000 Par Value Of U S Treasury Note 0.375% 10/31/16 Trade Date 11/5/14 Theor. Settlement Date 11/10/14 Sold Through Scotia Capital Markets Sold Interest $0.52 5,000 Par Value At 99.707031 %	4,985.35		-4,987.52	-2.17

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/10/2014	Sold 530 Shares Of Nabors Industries Ltd Trade Date 11/5/14 Theor. Settlement Date 11/10/14 Sold Through J P Morgan Securities Inc Paid $21.20 Brokerage Paid $0.20 Sec Fee 530 Shares At $16.729	8,844 97		-12,952.17	-4,107.20
11/12/2014	Sold 337 Shares Of Seagate Technology Trade Date 11/6/14 Theor. Settlement Date 11/12/14 Sold Through J P Morgan Securities Inc Paid $13.48 Brokerage Paid $0 47 Sec Fee 337 Shares At $62.6101	21,085 65		-19,475.34	1,610 31
11/13/2014	Sold 338 Shares Of Seagate Technology Trade Date 11/7/14 Theor Settlement Date 11/13/14 Sold Through J P Morgan Securities Inc Paid $13.52 Brokerage Paid $0 46 Sec Fee 338 Shares At $61.746	20,856.17		-19,533.13	1,323 04
11/17/2014	Paid Down 0.09 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 11/15/14 Theor. Settlement Date 11/17/14	0.09		-0.10	-0.01
11/17/2014	Paid Down 63.63 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October GNMA Due 11/15/14	63.63		-67 77	-4 14
11/17/2014	Paid Down 69.31 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October GNMA Due 11/15/14	69.31		-73.82	-4 51
11/17/2014	Paid Down 233.77 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	233 77		-246.19	-12.42
11/17/2014	Paid Down 371.38 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	371.38		-396.45	-25.07

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/17/2014	Paid Down 460 55 Par Value Of FHLMC Gold G04219 5.5% 4/01/38 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	460 55		-506.25	-45.70
11/17/2014	Paid Down 37.1 Par Value Of FHLMC Gold G04216 5 5% 12/01/37 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	37 10		-40 12	-3.02
11/17/2014	Paid Down 26.87 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	26.87		-28.28	-1.41
11/17/2014	Paid Down 169.35 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	169 35		-177.55	-8.20
11/17/2014	Paid Down 671.25 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	671.25		-690.38	-19.13
11/17/2014	Paid Down 805.07 Par Value Of FHLMC Gold Q03517 4.5% 9/01/41 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	805.07		-858.41	-53.34
11/17/2014	Paid Down 22.31 Par Value Of FHLMC Pool Q04584 4.5% 11/01/41 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	22 31		-23 78	-1.47
11/17/2014	Paid Down 275 69 Par Value Of FHLMC Gold G05477 4 5% 5/01/39 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	275.69		-299.61	-23 92
11/17/2014	Paid Down 835 71 Par Value Of FHLMC Gold Q19384 3.5% 6/01/43 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	835.71		-833.88	1 83

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/17/2014	Paid Down 399.6 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	399.60		-410.07	-10.47
11/17/2014	Paid Down 271.37 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	271.37		-290.03	-18.66
11/17/2014	Paid Down 63.42 Par Value Of FHLMC Gold T49004 3% 9/1/27 For Record Date Of October Due 11/15/14 Theor Settlement Date 11/17/14 October FHLMC Due 11/15/14	63.42		-64.85	-1.43
11/17/2014	Paid Down 269 1 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of October Due 11/15/14 Theor Settlement Date 11/17/14 October FHLMC Due 11/15/14	269 10		-278.24	-9.14
11/17/2014	Paid Down 133 01 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	133.01		-142.20	-9 19
11/17/2014	Paid Down 178.05 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	178.05		-189.49	-11.44
11/17/2014	Paid Down 78.02 Par Value Of FHLMC Gold Pool T49005 3 5% 12/01/28 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	78.02		-81.48	-3.46
11/17/2014	Paid Down 21 95 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of October Due 11/15/14 Theor. Settlement Date 11/17/14 October FHLMC Due 11/15/14	21 95		-23.12	-1.17
11/20/2014	Paid Down 258.04 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of October Due 11/20/14 Theor. Settlement Date 11/20/14 October GNMA Due 11/20/14	258.04		-260.70	-2.66

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Sales and maturities

continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/25/2014	Paid Down 24 Par Value Of FNMA Pool # AI0219 3.33003% 4/01/41 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	24.00		-24.39	-0.39
11/25/2014	Paid Down 195.16 Par Value Of FNMA 2014-28 ND 3 0% 3/25/40 Trade Date 11/25/14 Theor. Settlement Date 11/25/14	195 16		-199.00	-3.84
11/25/2014	Paid Down 68 55 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	68.55		-75 24	-6.69
11/25/2014	Paid Down 38.85 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	38 85		-42.59	-3.74
11/25/2014	Paid Down 279 94 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	279 94		-307 68	-27.74
11/25/2014	Paid Down 1.58 Par Value Of FNMA Pool # 831812 6.0% 9/01/36 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	1 58		-1.72	-0.14
11/25/2014	Paid Down 19.39 Par Value Of FNMA Pool # 745948 6.5% 10/01/36 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	19.39		-21.72	-2.33
11/25/2014	Paid Down 150 97 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	150.97		-158 47	-7.50
11/25/2014	Paid Down 20.24 Par Value Of FNMA Pool # 981644 4 5% 6/01/23 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	20 24		-21.25	-1.01

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/25/2014	Paid Down 9 74 Par Value Of FNMA Pool # Aa7694 4 5% 7/01/24 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	9.74		-10 34	-0.60
11/25/2014	Paid Down 626.71 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	626.71		-662.85	-36.14
11/25/2014	Paid Down 241.29 Par Value Of FNMA Pool # Ah3519 4.0% 2/01/41 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	241.29		-238.79	2 50
11/25/2014	Paid Down 161.57 Par Value Of FNMA Pool # Al0201 5.0% 12/01/21 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	161.57		-173.56	-11 99
11/25/2014	Paid Down 920.17 Par Value Of FNMA Pool # 975268 5.5% 5/1/38 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	920.17		-983 04	-62 87
11/25/2014	Paid Down 415 5 Par Value Of FNMA Pool # Aj1758 3 5% 9/01/26 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	415 50		-436.71	-21.21
11/25/2014	Paid Down 452.46 Par Value Of FNMA Pool # AK2439 3 5% 2/01/27 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	452.46		-479 36	-26.90
11/25/2014	Paid Down 54 38 Par Value Of FNMA Pool # AK2717A 4.0% 2/01/42 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	54 38		-57 66	-3 28
11/25/2014	Paid Down 224 68 Par Value Of FNMA Pool # MA1200 3.0% 10/01/32 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	224.68		-232.86	-8.18

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/25/2014	Paid Down 67 48 Par Value Of FNMA Aq5362 3 5% 12/01/42 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	67.48		-71.01	-3 53
11/25/2014	Paid Down 203.59 Par Value Of FNMA AR8467 2 5% 3/01/28 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	203 59		-212 47	-8.88
11/25/2014	Paid Down 132.42 Par Value Of FNMA AR8596 3.5% 6/01/43 For Record Date Of October Due 11/25/14 Theor Settlement Date 11/25/14 October FNMA Due 11/25/14	132 42		-132.30	0.12
11/25/2014	Paid Down 549.76 Par Value Of FNMA Pool Al4166 5.5% 1/01/39 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	549.76		-604.05	-54.29
11/25/2014	Paid Down 725.7 Par Value Of F N M A Pool AU1660 2.5% 7/01/28 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	725.70		-728.63	-2 93
11/25/2014	Paid Down 33.41 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	33.41		-36.62	-3.21
11/25/2014	Paid Down 310.44 Par Value Of FNMA Pool # Al4191 3.5% 1/01/28 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	310.44		-326 52	-16 08
11/25/2014	Paid Down 186.05 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	186.05		-198 67	-12 62
11/25/2014	Paid Down 55 73 Par Value Of FNMA Pool # At4147 3.0% 5/01/43 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	55.73		-54.82	0 91

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/25/2014	Paid Down 1,623.24 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	1,623.24		-1,653.46	-30.22
11/25/2014	Paid Down 31.92 Par Value Of FNMA Pool # Aw8285 3.5% 8/01/44 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	31.92		-32.75	-0.83
11/25/2014	Paid Down 23.47 Par Value Of FNMA Pool # Al5630 4.0% 8/01/44 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	23.47		-24.93	-1.46
11/25/2014	Paid Down 106.79 Par Value Of FNMA Pool # At2016 3 0% 4/01/43 For Record Date Of October Due 11/25/14 Theor. Settlement Date 11/25/14 October FNMA Due 11/25/14	106.79		-105 04	1.75
11/25/2014	Sold 100 Shares Of Walt Disney Co/The Trade Date 11/20/14 Theor. Settlement Date 11/25/14 Sold Through J P Morgan Securities Inc Paid $1.80 Brokerage Paid $0.20 Sec Fee 100 Shares At $89 1942	8,917.42		-4,204.25	4,713.17
11/25/2014	Sold 164 Shares Of Chevron Corporation Trade Date 11/20/14 Theor. Settlement Date 11/25/14 Sold Through J P Morgan Securities Inc Paid $2.95 Brokerage Paid $0.42 Sec Fee 164 Shares At $116.6058	19,119.98		-18,835.62	284.36
11/25/2014	Sold 1,160 Shares Of Nabors Industries Ltd Trade Date 11/20/14 Theor. Settlement Date 11/25/14 Sold Through J P Morgan Securities Inc Paid $20.88 Brokerage Paid $0.42 Sec Fee 1,160 Shares At $16.309	18,897.14		-28,348.14	-9,451.00
11/26/2014	Name Change 1,080 Shares Of C B S Outdoor Americas Inc Name Changed To Outfront Media Inc Effective Date 11/20/14 Delivered Shares As A Result Of A Name Change			-35,777.29	

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/28/2014	Sold 87 Shares Of Monster Beverage Corp Trade Date 11/24/14 Theor. Settlement Date 11/28/14 Sold Through Isi Group Inc, NY C # 352 Paid $1 57 Brokerage Paid $0.21 Sec Fee 87 Shares At $108.8065	9,464.39		-6,022.75	3,441.64
11/28/2014	Sold 87 Shares Of Sempra Energy Trade Date 11/24/14 Theor. Settlement Date 11/28/14 Sold Through Isi Group Inc, NY C # 352 Paid $1.57 Brokerage Paid $0.21 Sec Fee 87 Shares At $110.3212	9,596.16		-5,321.58	4,274.58
11/28/2014	Sold 20 Shares Of Stryker Corp Trade Date 11/24/14 Theor. Settlement Date 11/28/14 Sold Through Sei Financial Services Co Paid $0 80 Brokerage Paid $0.04 Sec Fee Sold On The Otc Bulletin Board 20 Shares At $90.985	1,818.86		-1,694 16	124 70
11/28/2014	Sold 80 Shares Of C B S Corp-Class B Trade Date 11/24/14 Theor Settlement Date 11/28/14 Sold Through Sterne Agee & Leach Inc Paid $3 20 Brokerage Paid $0.09 Sec Fee Sold On The Otc Bulletin Board 80 Shares At $53.5742	4,282.65		-4,743.34	-460.69
12/01/2014	Sold 200 Shares Of Tyson Foods Inc Class A Trade Date 11/25/14 Theor. Settlement Date 12/1/14 Sold Through Sei Financial Services Co Paid $8.00 Brokerage Paid $0.18 Sec Fee 200 Shares At $41.4035	8,272.52		-7,497.00	775 52
12/01/2014	Sold 33 Shares Of Raytheon Co Trade Date 11/25/14 Theor. Settlement Date 12/1/14 Sold Through Sei Financial Services Co Paid $1 32 Brokerage Paid $0.08 Sec Fee 33 Shares At $106 3759	3,509.00		-3,251.99	257.01
12/01/2014	Sold 41 Shares Of Copa Holdings SA -Cl A Trade Date 11/25/14 Theor. Settlement Date 12/1/14 Sold Through Sei Financial Services Co Paid $1.64 Brokerage Paid $0.10 Sec Fee 41 Shares At $110.0058	4,508 50		-5,073.18	-564.68

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/01/2014	Sold 30 Shares Of The Scotts Miracle-Gro Company Trade Date 11/25/14 Theor. Settlement Date 12/1/14 Sold Through Sei Financial Services Co Paid $1.20 Brokerage Paid $0.04 Sec Fee 30 Shares At $60.4066	1,810.96		-1,781.29	29.67
12/01/2014	Matured 20,000 Par Value Of Td Ameritrade Hldg Co 4.15% 12/01/14 Trade Date 12/1/14 Theor. Settlement Date 12/1/14 20,000 Par Value At 100 %	20,000.00		-21,283.45	-1,283.45
12/03/2014	Name Change 93 Shares Of Wellpoint Inc Name Changed To Anthem Inc Effective Date 12/03/14 Delivered Shares As A Result Of A Name Change			-10,747.65	
12/04/2014	Sold 10,000 Par Value Of US Treasury N/B 0.875% 9/15/16 Trade Date 12/1/14 Theor. Settlement Date 12/4/14 Sold Through Scotia Capital Markets Sold Interest $19.34 10,000 Par Value At 100.851563 %	10,085.16		-10,059.33	25.83
12/15/2014	Paid Down 0.08 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 12/15/14 Theor. Settlement Date 12/15/14	0.08		-0.08	
12/15/2014	Paid Down 71.48 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November GNMA Due 12/15/14	71.48		-76.13	-4.65
12/15/2014	Paid Down 44.46 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November GNMA Due 12/15/14	44.46		-47.35	-2.89
12/15/2014	Paid Down 23.7 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	23.70		-24.96	-1.26

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/15/2014	Paid Down 273.4 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	273.40		-291.85	-18 45
12/15/2014	Paid Down 546 07 Par Value Of FHLMC Gold G04219 5 5% 4/01/38 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	546 07		-600 23	-54.16
12/15/2014	Paid Down 37.17 Par Value Of FHLMC Gold G04216 5 5% 12/01/37 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	37.17		-40 19	-3.02
12/15/2014	Paid Down 19 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	19.00		-20.00	-1.00
12/15/2014	Paid Down 265.02 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	265.02		-277.86	-12.84
12/15/2014	Paid Down 911.48 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	911.48		-937.46	-25.98
12/15/2014	Paid Down 387.01 Par Value Of FHLMC Gold Q03517 4.5% 9/01/41 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	387.01		-412 65	-25.64
12/15/2014	Paid Down 23.39 Par Value Of FHLMC Pool Q04584 4 5% 11/01/41 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	23.39		-24.92	-1.53
12/15/2014	Paid Down 54.41 Par Value Of FHLMC Gold G05477 4 5% 5/01/39 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	54.41		-59.13	-4.72

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/15/2014	Paid Down 78.15 Par Value Of FHLMC Gold Q19384 3.5% 6/01/43 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	78.15		-77.98	0.17
12/15/2014	Paid Down 625.73 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	625.73		-642.12	-16.39
12/15/2014	Paid Down 282 98 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	282.98		-302.43	-19 45
12/15/2014	Paid Down 63 52 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	63 52		-64.95	-1.43
12/15/2014	Paid Down 394.55 Par Value Of FHLMC Gold G18489 3 0% 11/01/28 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	394 55		-407.94	-13 39
12/15/2014	Paid Down 143.33 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	143.33		-153.23	-9.90
12/15/2014	Paid Down 215.04 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	215.04		-228.86	-13.82
12/15/2014	Paid Down 70 61 Par Value Of FHLMC Gold Pool T49005 3 5% 12/01/28 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	70 61		-73 74	-3 13
12/15/2014	Paid Down 21.05 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of November Due 12/15/14 Theor. Settlement Date 12/15/14 November FHLMC Due 12/15/14	21.05		-22.17	-1.12

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/15/2014	Sold 312 Shares Of Devon Energy Corporation New Trade Date 12/10/14 Theor. Settlement Date 12/15/14 Sold Through Credit Suisse, New York (Csus) Paid $5 62 Brokerage Paid $0.38 Sec Fee 312 Shares At $54.4708	16,988.89		-24,349.95	-7,361.06
12/16/2014	Sold 312 Shares Of Devon Energy Corporation New Trade Date 12/11/14 Theor. Settlement Date 12/16/14 Sold Through Credit Suisse, New York (Csus) Paid $5.62 Brokerage Paid $0.38 Sec Fee 312 Shares At $54.4996	16,997 88		-24,349.94	-7,352 06
12/18/2014	Sold 70 Shares Of Mead Johnson Nutrition Trade Date 12/15/14 Theor. Settlement Date 12/18/14 Sold Through Raymond James & Assoc Inc, ST Paid $2.80 Brokerage Paid $0.15 Sec Fee Sold On The Otc Bulletin Board 70 Shares At $96.0394	6,719.81		-6,473.21	246 60
12/18/2014	Sold 230 Shares Of Mondelez International Trade Date 12/15/14 Theor. Settlement Date 12/18/14 Sold Through J P Morgan Securities Inc Paid $9 20 Brokerage Paid $0.19 Sec Fee 230 Shares At $36.7466	8,442.33		-6,008 52	2,433.81
12/18/2014	Sold 36 Shares Of California Resources Corp Trade Date 12/15/14 Theor. Settlement Date 12/18/14 Sold Through Sei Financial Services Co Paid $1.44 Brokerage 36 Shares At $5.2665	188 15		-317.49	-129.34
12/18/2014	Sold 100 Shares Of Qualcomm Inc Trade Date 12/15/14 Theor. Settlement Date 12/18/14 Sold Through Sei Financial Services Co Paid $4.00 Brokerage Paid $0.16 Sec Fee 100 Shares At $70.6853	7,064.37		-7,636 50	-572 13
12/18/2014	Sold 90 Shares Of Occidental Petroleum Corp Trade Date 12/15/14 Theor. Settlement Date 12/18/14 Sold Through Sei Financial Services Co Paid $3.60 Brokerage Paid $0.15 Sec Fee 90 Shares At $74.5499	6,705.74		-8,788.92	-2,083.18

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/18/2014	Sold 130 Shares Of Baker Hughes Inc Trade Date 12/15/14 Theor. Settlement Date 12/18/14 Sold Through Sei Financial Services Co Paid $5.20 Brokerage Paid $0.16 Sec Fee 130 Shares At $55.5254	7,212.94		-8,553.93	-1,340.99
12/19/2014	Sold 852 37 Par Value Of FNMA Pool # 831812 6 0% 9/01/36 Trade Date 12/17/14 Theor. Settlement Date 12/19/14 Sold Through First Tennessee Bank,N.A.-Bond Sold Interest $2.56 852.37 Par Value At 112.875 %	962.11		-929.35	32 76
12/19/2014	Sold 612.76 Par Value Of FNMA Pool # 745948 6.5% 10/01/36 Trade Date 12/17/14 Theor. Settlement Date 12/19/14 Sold Through Stephens, Inc. Sold Interest $1.99 612 76 Par Value At 113 %	692.42		-686.36	6.06
12/19/2014	Sold 53 Shares Of Google Inc - Cl A Trade Date 12/16/14 Theor. Settlement Date 12/19/14 Sold Through Deutsche BK Secs Inc Paid $0 95 Brokerage Paid $0.59 Sec Fee 53 Shares At $499.7167	26,483.45		-27,237.48	-754.03
12/22/2014	Paid Down 496.09 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of November Due 12/20/14 Theor. Settlement Date 12/22/14 November GNMA Due 12/20/14	496.09		-501 21	-5.12
12/23/2014	Sold 5,000 Par Value Of U S Treasury Note 0.375% 10/31/16 Trade Date 12/18/14 Theor. Settlement Date 12/23/14 Sold Through Ubs Securities LLC, Stamford Sold On The Otc Bulletin Board Sold Interest $2.75 5,000 Par Value At 99.5625 %	4,978.13		-4,987 52	-9.39
12/23/2014	Sold 15,000 Par Value Of U S Treasury Note 0 375% 10/31/16 Trade Date 12/19/14 Theor. Settlement Date 12/23/14 Sold Through National Finl Svcs Corp, New Y Sold Interest $8.24 15,000 Par Value At 99.59375 %	14,939.06		-14,962.54	-23.48

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/23/2014	Sold 902 Shares Of Mondelez International Trade Date 12/18/14 Theor Settlement Date 12/23/14 Sold Through J P Morgan Securities Inc Paid $16.24 Brokerage Paid $0.73 Sec Fee 902 Shares At $36 5035	32,909.19		-23,563.85	9,345.34
12/26/2014	Paid Down 1.58 Par Value Of FNMA Pool # 831812 6 0% 9/01/36 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	1.58		-1.72	-0.14
12/26/2014	Paid Down 118 05 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	118.05		-129.57	-11 52
12/26/2014	Paid Down 32.4 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	32.40		-35.52	-3.12
12/26/2014	Paid Down 260.1 Par Value Of FNMA Pool # 745418 5 5% 4/01/36 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	260.10		-285.87	-25.77
12/26/2014	Paid Down 10.58 Par Value Of FNMA Pool # 745948 6.5% 10/01/36 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	10 58		-11.85	-1.27
12/26/2014	Paid Down 138 27 Par Value Of FNMA Pool # 962301 4 5% 3/01/23 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	138.27		-145 14	-6 87
12/26/2014	Paid Down 20.42 Par Value Of FNMA Pool # 981644 4 5% 6/01/23 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	20 42		-21.43	-1.01
12/26/2014	Paid Down 10 03 Par Value Of FNMA Pool # Aa7694 4 5% 7/01/24 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	10.03		-10 64	-0 61

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Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/26/2014	Paid Down 49.3 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	49.30		-52.14	-2.84
12/26/2014	Paid Down 34.12 Par Value Of FNMA Pool # Ah3519 4.0% 2/01/41 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	34.12		-33.77	0.35
12/26/2014	Paid Down 141.46 Par Value Of FNMA Pool # Al0201 5 0% 12/01/21 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	141.46		-151.96	-10 50
12/26/2014	Paid Down 545.96 Par Value Of FNMA Pool # 975268 5.5% 5/1/38 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	545.96		-583 26	-37.30
12/26/2014	Paid Down 236 05 Par Value Of FNMA Pool # Aj1758 3 5% 9/01/26 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	236 05		-248 10	-12 05
12/26/2014	Paid Down 294 52 Par Value Of FNMA Pool # Al0219 3 33% 4/1/41 For Record Date Of November Due 12/25/14 Theor Settlement Date 12/26/14 November FNMA Due 12/25/14	294 52		-299 31	-4.79
12/26/2014	Paid Down 184.05 Par Value Of FNMA Pool # AK2439 3 5% 2/01/27 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	184.05		-194.99	-10.94
12/26/2014	Paid Down 44 8 Par Value Of FNMA Pool # AK2717A 4 0% 2/01/42 For Record Date Of November Due 12/25/14 Theor Settlement Date 12/26/14 November FNMA Due 12/25/14	44 80		-47 50	-2.70
12/26/2014	Paid Down 195.18 Par Value Of FNMA Pool # MA1200 3.0% 10/01/32 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	195.18		-202.28	-7.10

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/26/2014	Paid Down 627.74 Par Value Of FNMA Aq5362 3 5% 12/01/42 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	627 74		-660.59	-32 85
12/26/2014	Paid Down 103 54 Par Value Of FNMA AR8467 2 5% 3/01/28 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	103 54		-108.05	-4.51
12/26/2014	Paid Down 23.39 Par Value Of FNMA AR8596 3.5% 6/01/43 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	23 39		-23 37	0.02
12/26/2014	Paid Down 489 53 Par Value Of FNMA Pool Al4166 5.5% 1/01/39 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	489.53		-537.87	-48.34
12/26/2014	Paid Down 542 52 Par Value Of F N M A Pool AU1660 2.5% 7/01/28 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	542.52		-544 71	-2.19
12/26/2014	Paid Down 33 57 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	33.57		-36.80	-3.23
12/26/2014	Paid Down 225 65 Par Value Of FNMA Pool # Al4191 3.5% 1/01/28 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	225.65		-237 34	-11.69
12/26/2014	Paid Down 270.85 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	270.85		-289.22	-18.37
12/26/2014	Paid Down 57.04 Par Value Of FNMA Pool # At4147 3.0% 5/01/43 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	57.04		-56.10	0.94

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/26/2014	Paid Down 3,768 49 Par Value Of FNMA MA1897 3 5% 5/01/44 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	3,768.49		-3,838.64	-70.15
12/26/2014	Paid Down 109.15 Par Value Of FNMA Pool # Aw8285 3.5% 8/01/44 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	109.15		-111.97	-2.82
12/26/2014	Paid Down 22.41 Par Value Of FNMA Pool # Al5630 4 0% 8/01/44 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	22 41		-23 80	-1.39
12/26/2014	Paid Down 89.7 Par Value Of FNMA Pool # At2016 3 0% 4/01/43 For Record Date Of November Due 12/25/14 Theor. Settlement Date 12/26/14 November FNMA Due 12/25/14	89 70		-88.23	1 47
12/29/2014	Paid Down 243.63 Par Value Of FNMA 2014-28 ND 3.0% 3/25/40 Trade Date 12/25/14 Theor Settlement Date 12/29/14	243.63		-248 43	-4.80
12/30/2014	Sold 50,000 Par Value Of United States T-Note 2 25% 7/31/18 Trade Date 12/29/14 Theor Settlement Date 12/30/14 Sold Through Scotia Capital Markets Sold Interest $464.67 50,000 Par Value At 103.027344 %	51,513.67		-52,195 51	-681.84
12/30/2014	Sold 20,000 Par Value Of U.S. Treasury Note 0 625% 8/31/17 Trade Date 12/29/14 Theor. Settlement Date 12/30/14 Sold Through Scotia Capital Markets Sold Interest $41 78 20,000 Par Value At 98 898438 %	19,779 69		-19,774.14	5.55
12/30/2014	Sold 30,000 Par Value Of US Treasury N/B 1% 5/31/18 Trade Date 12/29/14 Theor. Settlement Date 12/30/14 Sold Through Scotia Capital Markets Sold Interest $24.73 30,000 Par Value At 98.847656 %	29,654.30		-29,641.71	12 59

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/30/2014	Sold 30,000 Par Value Of U.S. Treasury Note 0.875% 1/31/17 Trade Date 12/29/14 Theor. Settlement Date 12/30/14 Sold Through Scotia Capital Markets Sold Interest $108.42 30,000 Par Value At 100.214844 %	30,064.45		-30,078.62	-14.17
12/30/2014	Sold 30,000 Par Value Of US Treasury N/B 0 875% 9/15/16 Trade Date 12/29/14 Theor. Settlement Date 12/30/14 Sold Through Scotia Capital Markets Sold Interest $76 86 30,000 Par Value At 100.457031 %	30,137.11		-30,177.99	-40 88
01/06/2015	Sold 340 Shares Of Southwestern Energy Co Trade Date 12/31/14 Theor. Settlement Date 1/6/15 Sold Through Credit Suisse, New York (Csus) Paid $6.12 Brokerage Paid $0.21 Sec Fee 340 Shares At $27.3198	9,282.40		-11,654.68	-2,372.28
01/09/2015	Sold 20,000 Par Value Of U.S. Treasury Note 0 875% 12/31/16 Trade Date 1/8/15 Theor. Settlement Date 1/9/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $4.35 20,000 Par Value At 100.480469 %	20,096 09		-20,187 63	-91.54
01/09/2015	Sold 36 Shares Of Google Inc-Cl C Trade Date 1/6/15 Theor. Settlement Date 1/9/15 Sold Through J P Morgan Securities Inc Paid $1 44 Brokerage Paid $0 40 Sec Fee 36 Shares At $504.8052	18,171.15		-15,039.46	3,131.69
01/12/2015	Sold 86 Shares Of Anheuser Busch Inbev Spn Trade Date 1/7/15 Theor. Settlement Date 1/12/15 Sold Through J P Morgan Securities Inc Paid $3.44 Brokerage Paid $0 21 Sec Fee 86 Shares At $109 5799	9,420 22		-9,296.66	123.56
01/12/2015	Sold 100 Shares Of Exxon Mobil Corp Trade Date 1/7/15 Theor Settlement Date 1/12/15 Sold Through J P Morgan Securities Inc Paid $4 00 Brokerage Paid $0.20 Sec Fee 100 Shares At $90.5403	9,049.83		-7,851.23	1,198.60

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/12/2015	Sold 110 Shares Of Schlumberger Ltd Trade Date 1/7/15 Theor. Settlement Date 1/12/15 Sold Through J P Morgan Securities Inc Paid $4.40 Brokerage Paid $0.20 Sec Fee 110 Shares At $81.2184	8,929.42		-8,940.57	-11.15
01/12/2015	Sold 480 Shares Of Wells Fargo & Company Trade Date 1/7/15 Theor. Settlement Date 1/12/15 Sold Through J P Morgan Securities Inc Paid $19 20 Brokerage Paid $0.56 Sec Fee 480 Shares At $52.338	25,102 48		-14,382.97	10,719 51
01/12/2015	Sold 0.0146 Shares Of Outfront Media Inc Trade Date 1/8/15 Theor. Settlement Date 1/8/15 Sold Through Automated Buys/Sales 0 0146 Shares At $26.54 Cash In Lieu Of Fractions	0.39		-0.47	-0 08
01/13/2015	Sold 18 Shares Of Google Inc - Cl A Trade Date 1/8/15 Theor. Settlement Date 1/13/15 Sold Through J P Morgan Securities Inc Paid $0.72 Brokerage Paid $0.20 Sec Fee 18 Shares At $506.0441	9,107.87		-9,250.47	-142.60
01/13/2015	Sold 90 Shares Of Avago Technologies Ltd Trade Date 1/8/15 Theor. Settlement Date 1/13/15 Sold Through J P Morgan Securities Inc Paid $3.60 Brokerage Paid $0 20 Sec Fee 90 Shares At $102.8697	9,254.47		-4,244 27	5,010 20
01/13/2015	Sold 102 Shares Of Alexion Pharmaceuticals Inc Trade Date 1/8/15 Theor. Settlement Date 1/13/15 Sold Through J P Morgan Securities Inc Paid $4.08 Brokerage Paid $0 41 Sec Fee 102 Shares At $183.7214	18,735.09		-16,004.49	2,730.60
01/14/2015	Sold 2,342.72 Par Value Of FHLMC Gold G04216 5.5% 12/01/37 Trade Date 12/16/14 Theor. Settlement Date 1/14/15 Sold Through BNY/Suntrust Capital Markets Sold Interest $4.65 2,342.72 Par Value At 112.203125 %	2,628.61		-2,533.04	95.57

Receipts

Sales and maturities

continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/14/2015	Sold 18,492 5 Par Value Of FHLMC Gold G04219 5.5% 4/01/38 Trade Date 12/16/14 Theor. Settlement Date 1/14/15 Sold Through Pierpont Securities LLC Sold Interest $36.73 18,492.5 Par Value At 111.640625 %	20,645.14		-20,326.90	318.24
01/14/2015	Sold 3,014.53 Par Value Of FHLMC Gold G05337 5 5% 12/01/38 Trade Date 12/16/14 Theor. Settlement Date 1/14/15 Sold Through Pierpont Securities LLC Sold Interest $5 99 3,014.53 Par Value At 111.640625 %	3,365 44		-3,217.99	147.45
01/14/2015	Sold 18,361.18 Par Value Of FNMA Pool # 975268 5.5% 5/1/38 Trade Date 12/16/14 Theor. Settlement Date 1/14/15 Sold Through Pierpont Securities LLC Sold Interest $36 47 18,361.18 Par Value At 111.8125 %	20,530.09		-19,615.63	914.46
01/15/2015	Paid Down 614 21 Par Value Of FHLMC Gold G04219 5 5% 4/01/38 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	614.21		-675.13	-60.92
01/15/2015	Paid Down 11.24 Par Value Of FHLMC Gold G05337 5.5% 12/01/38 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	11.24		-12.00	-0.76
01/15/2015	Paid Down 49.66 Par Value Of FHLMC Gold G04216 5.5% 12/01/37 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	49.66		-53.70	-4.04
01/15/2015	Paid Down 75.87 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December GNMA Due 1/15/15	75.87		-80.80	-4.93
01/15/2015	Paid Down 68.86 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December GNMA Due 1/15/15	68.86		-73.34	-4.48

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/15/2015	Paid Down 328.4 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	328.40		-345.85	-17.45
01/15/2015	Paid Down 39.55 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	39.55		-41.63	-2.08
01/15/2015	Paid Down 391.09 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of December Due 1/15/15 Theor Settlement Date 1/15/15 December FHLMC Due 1/15/15	391.09		-416 20	-25.11
01/15/2015	Paid Down 610.57 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	610 57		-629 81	-19 24
01/15/2015	Paid Down 311.86 Par Value Of FHLMC Gold Q03517 4.5% 9/01/41 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	311.86		-332.52	-20.66
01/15/2015	Paid Down 22 25 Par Value Of FHLMC Pool Q04584 4.5% 11/01/41 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	22 25		-23 72	-1 47
01/15/2015	Paid Down 204 Par Value Of FHLMC Gold G05477 4.5% 5/01/39 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	204 00		-221.69	-17.69
01/15/2015	Paid Down 243 52 Par Value Of FHLMC Gold Q19384 3.5% 6/01/43 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	243.52		-244.06	-0.54
01/15/2015	Paid Down 288.31 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	288.31		-295.86	-7.55

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/15/2015	Paid Down 158 3 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	158.30		-169.12	-10.82
01/15/2015	Paid Down 63.76 Par Value Of FHLMC Gold T49004 3 0% 9/01/27 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	63 76		-65 19	-1.43
01/15/2015	Paid Down 393.33 Par Value Of FHLMC Gold G18489 3 0% 11/01/28 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	393 33		-406 68	-13.35
01/15/2015	Paid Down 141.49 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	141.49		-151.26	-9.77
01/15/2015	Paid Down 172.71 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	172.71		-183 81	-11.10
01/15/2015	Paid Down 76.07 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	76.07		-79.45	-3.38
01/15/2015	Paid Down 23.13 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of December Due 1/15/15 Theor. Settlement Date 1/15/15 December FHLMC Due 1/15/15	23 13		-24.36	-1.23
01/15/2015	Sold 20,000 Par Value Of United States Treas 2.375% 8/15/24 Trade Date 1/14/15 Theor. Settlement Date 1/15/15 Sold Through Merrill Lynch Pierce Fenner Sold On The Otc Bulletin Board Sold Interest $197.49 20,000 Par Value At 105.046875 %	21,009.38		-20,120.36	889.02

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/15/2015	Sold 25,000 Par Value Of US Treasury N/B 2.25% 11/15/24 Trade Date 1/14/15 Theor. Settlement Date 1/15/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $94.79 25,000 Par Value At 103.96875 %	25,992.19		-25,082.03	910.16
01/15/2015	Sold 30 Shares Of Lowe's Companies Inc Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co. Paid $1.20 Brokerage Paid $0.05 Sec Fee 30 Shares At $68 0255	2,039.52		-1,595.30	444.22
01/15/2015	Sold 60 Shares Of Southwest Airls Co Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co. Paid $2.40 Brokerage Paid $0.05 Sec Fee 60 Shares At $40.1735	2,407.96		-1,945.86	462.10
01/15/2015	Sold 180 Shares Of Citigroup Inc Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co. Paid $7 20 Brokerage Paid $0.20 Sec Fee 180 Shares At $50.278	9,042.64		-9,381.23	-338 59
01/15/2015	Sold 80 Shares Of C B S Corp-Class B Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co Paid $3 20 Brokerage Paid $0.10 Sec Fee 80 Shares At $54.6988	4,372.60		-4,743.33	-370.73
01/15/2015	Sold 50 Shares Of Hewlett Packard Co Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co Paid $2.00 Brokerage Paid $0.04 Sec Fee 50 Shares At $39.9366	1,994.79		-1,868 23	126.56
01/15/2015	Sold 330 Shares Of Oracle Corp Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co. Paid $13 20 Brokerage Paid $0 32 Sec Fee 330 Shares At $43.2437	14,256 90		-13,633.46	623.44

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/15/2015	Sold 40 Shares Of Macy's Inc Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co. Paid $1.60 Brokerage Paid $0.06 Sec Fee 40 Shares At $65.7989	2,630 30		-2,468.92	161 38
01/15/2015	Sold 340 Shares Of Masco Corp Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co. Paid $13.60 Brokerage Paid $0.19 Sec Fee 340 Shares At $25.2305	8,564 58		-7,933.50	631.08
01/15/2015	Sold 180 Shares Of Medtronic Inc Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co. Paid $7.20 Brokerage Paid $0.30 Sec Fee 180 Shares At $74 6175	13,423.65		-11,562 54	1,861 11
01/15/2015	Sold 84 Shares Of Northrop Grumman Corp Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co. Paid $3.36 Brokerage Paid $0.28 Sec Fee 84 Shares At $151.324	12,707 58		-10,828 23	1,879.35
01/15/2015	Sold 50 Shares Of Ameren Corporation Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co. Paid $2 00 Brokerage Paid $0.05 Sec Fee 50 Shares At $44.7905	2,237.48		-2,006.00	231 48
01/15/2015	Sold 11 Shares Of P P G Industries Inc Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co Paid $0.44 Brokerage Paid $0 06 Sec Fee 11 Shares At $226.1976	2,487.67		-2,243.09	244 58
01/15/2015	Sold 70 Shares Of E Q T Corp Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co. Paid $2 80 Brokerage Paid $0 11 Sec Fee 70 Shares At $72.6051	5,079.45		-6,744.26	-1,664.81

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/15/2015	Sold 90 Shares Of Cabot Corp Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co. Paid $3.60 Brokerage Paid $0.08 Sec Fee 90 Shares At $42.2536	3,799.14		-4,900.18	-1,101 04
01/15/2015	Sold 70 Shares Of Hershey Co Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co. Paid $2 80 Brokerage Paid $0.16 Sec Fee 70 Shares At $105 5758	7,387 35		-6,456 16	931.19
01/15/2015	Sold 50 Shares Of Coca - Cola Co Trade Date 1/12/15 Theor. Settlement Date 1/15/15 Sold Through Bridge Trading Co. Paid $2.00 Brokerage Paid $0.05 Sec Fee 50 Shares At $42.6046	2,128.18		-2,070.70	57.48
01/16/2015	Sold 20,000 Par Value Of U.S Treasury Note 0 875% 12/31/16 Trade Date 1/13/15 Theor. Settlement Date 1/16/15 Sold Through Scotia Capital Markets Sold Interest $7.73 20,000 Par Value At 100.628906 %	20,125.78		-20,187.64	-61.86
01/16/2015	Sold 15,000 Par Value Of U S Etreasury Note 3 125% 8/15/44 Trade Date 1/13/15 Theor. Settlement Date 1/16/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $196.16 15,000 Par Value At 113 433594 %	17,015 04		-15,991 43	1,023 61
01/16/2015	Sold 81 Shares Of Monster Beverage Corp Trade Date 1/13/15 Theor. Settlement Date 1/16/15 Sold Through Sei Financial Services Co Paid $3.24 Brokerage Paid $0.20 Sec Fee 81 Shares At $113.8042	9,214.70		-5,607 39	3,607.31
01/16/2015	Sold 50 Shares Of Cabot Corp Trade Date 1/13/15 Theor Settlement Date 1/16/15 Sold Through Bridge Trading Co. Paid $2.00 Brokerage Paid $0 05 Sec Fee 50 Shares At $42.0832	2,102.11		-2,722.32	-620.21

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/20/2015	Distributed 0.03 Par Value Of FHLMC Gold G04219 5 5% 4/01/38 Valued At $0.03 Unit Adjustment			-0.03	
01/20/2015	Distributed 0 02 Par Value Of FHLMC Gold G04216 5.5% 12/01/37 Valued At $0.01			-0.02	
01/20/2015	Paid Down 661.07 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of December Due 1/20/15 Theor. Settlement Date 1/20/15 December GNMA Due 1/20/15	661.07		-667.89	-6.82
01/20/2015	Sold 25,000 Par Value Of U.S. Treasury Note 0.875% 12/31/16 Trade Date 1/14/15 Theor. Settlement Date 1/20/15 Sold Through Scotia Capital Markets Sold Interest $12.09 25,000 Par Value At 100.695313 %	25,173 83		-25,234.54	-60 71
01/20/2015	Sold 10,000 Par Value Of U.S. Treasury Note 0 625% 8/31/17 Trade Date 1/16/15 Theor. Settlement Date 1/20/15 Sold Through G X Clarke & Co Sold Interest $24.52 10,000 Par Value At 99.765625 %	9,976 56		-9,892.28	84.28
01/22/2015	Sold 5,000 Par Value Of United States Treas 2.0% 11/30/20 Trade Date 1/16/15 Theor. Settlement Date 1/22/15 Sold Through Merrill Lynch Pierce Fenner Sold On The Otc Bulletin Board Sold Interest $14.56 5,000 Par Value At 103.03125 %	5,151.56		-4,958.30	193.26
01/22/2015	Sold 5,000 Par Value Of United States Treas 0.75% 1/15/17 Trade Date 1/21/15 Theor. Settlement Date 1/22/15 Sold Through Wells Fargo Securities LLC, Sold Interest $0.73 5,000 Par Value At 100.453125 %	5,022 66		-5,009.41	13 25
01/22/2015	Sold 5,000 Par Value Of U.S. Treasury Note 0.875% 12/31/16 Trade Date 1/21/15 Theor. Settlement Date 1/22/15 Sold Through Scotia Capital Markets Sold Interest $2.66 5,000 Par Value At 100.707031 %	5,035.35		-5,046.91	-11.56

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/23/2015	Sold 5,000 Par Value Of U.S. Treasury Note 0 875% 12/31/16 Trade Date 1/20/15 Theor. Settlement Date 1/23/15 Sold Through Jefferies & Co Inc, New York Sold On The Nyse Alternext US Sold Interest $2.78 5,000 Par Value At 100.722656 %	5,036 13		-5,046.91	-10.78
01/23/2015	Sold 200 Shares Of H C A Holdings Inc Trade Date 1/20/15 Theor. Settlement Date 1/23/15 Sold Through J P Morgan Securities Inc Paid $8 00 Brokerage Paid $0 30 Sec Fee 200 Shares At $67.7428	13,540.26		-10,824 06	2,716.20
01/26/2015	Paid Down 270.57 Par Value Of FNMA 2014-28 ND 3 0% 3/25/40 Trade Date 1/25/15 Theor. Settlement Date 1/26/15	270.57		-275.90	-5 33
01/26/2015	Paid Down 23.66 Par Value Of FNMA Pool # AI0219 3.31998% 4/01/41 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	23.66		-24.04	-0.38
01/26/2015	Paid Down 412.22 Par Value Of FNMA Pool # 975268 5.5% 5/1/38 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	412.22		-440 38	-28.16
01/26/2015	Paid Down 785 12 Par Value Of F N M A Pool AU1660 2.5% 7/01/28 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	785.12		-788.31	-3.19
01/26/2015	Paid Down 66.24 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	66.24		-72.71	-6 47
01/26/2015	Paid Down 41 31 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	41.31		-45.28	-3 97

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/26/2015	Paid Down 267.2 Par Value Of FNMA Pool # 745418 5 5% 4/01/36 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	267 20		-293 68	-26.48
01/26/2015	Paid Down 47.14 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	47.14		-49 48	-2.34
01/26/2015	Paid Down 149.01 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	149.01		-156.41	-7 40
01/26/2015	Paid Down 23.01 Par Value Of FNMA Pool # Aa7694 4.5% 7/01/24 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	23.01		-24.42	-1.41
01/26/2015	Paid Down 50.3 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	50.30		-53.20	-2.90
01/26/2015	Paid Down 544.16 Par Value Of FNMA Pool # Ah3519 4.0% 2/01/41 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	544.16		-538.66	5.50
01/26/2015	Paid Down 167.88 Par Value Of FNMA Pool # Al0201 5.0% 12/01/21 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	167.88		-180.34	-12.46
01/26/2015	Paid Down 240 98 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	240.98		-253 28	-12 30
01/26/2015	Paid Down 135 45 Par Value Of FNMA Pool # AK2439 3 5% 2/01/27 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	135 45		-143 50	-8 05

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/26/2015	Paid Down 52.95 Par Value Of FNMA Pool # AK2717A 4 0% 2/01/42 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	52.95		-56.14	-3.19
01/26/2015	Paid Down 230.29 Par Value Of FNMA Pool # MA1200 3.0% 10/01/32 For Record Date Of December Due 1/25/15 December FHLMC Due 1/25/15	230 29		-238.77	-8.48
01/26/2015	Paid Down 621.89 Par Value Of FNMA Aq5362 3 5% 12/01/42 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	621.89		-654.44	-32.55
01/26/2015	Paid Down 112.65 Par Value Of FNMA AR8467 2.5% 3/01/28 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	112.65		-117.56	-4.91
01/26/2015	Paid Down 203 82 Par Value Of FNMA AR8596 3 5% 6/01/43 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	203.82		-203.63	0.19
01/26/2015	Paid Down 485.09 Par Value Of FNMA Pool AI4166 5.5% 1/01/39 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	485.09		-532.99	-47.90
01/26/2015	Paid Down 34 14 Par Value Of FNMA Pool # AU6278 5 0% 11/01/43 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	34.14		-37.42	-3 28
01/26/2015	Paid Down 292.28 Par Value Of FNMA Pool # AI4191 3.5% 1/01/28 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	292.28		-307.43	-15.15
01/26/2015	Paid Down 185.33 Par Value Of FNMA MA1860 4 5% 4/01/44 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	185 33		-197 90	-12.57

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/26/2015	Paid Down 269.38 Par Value Of FNMA Pool # At4147 3.0% 5/01/43 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	269 38		-264 96	4 42
01/26/2015	Paid Down 2,023.05 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	2,023.05		-2,060.71	-37.66
01/26/2015	Paid Down 140.06 Par Value Of FNMA Pool # Aw8285 3.5% 8/01/44 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	140 06		-143 68	-3.62
01/26/2015	Paid Down 88.81 Par Value Of FNMA Pool # Al5630 4.0% 8/01/44 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	88.81		-94.32	-5.51
01/26/2015	Paid Down 117.38 Par Value Of FNMA Pool # At2016 3.0% 4/01/43 For Record Date Of December Due 1/25/15 Theor. Settlement Date 1/26/15 December FNMA Due 1/25/15	117.38		-115.45	1.93
01/26/2015	Sold 15,000 Par Value Of United States Treas 0.875% 5/15/17 Trade Date 1/21/15 Theor. Settlement Date 1/26/15 Sold Through Morgan Stanley & Co Inc, NY Sold Interest $26.10 15,000 Par Value At 100.496094 %	15,074.41		-15,007.51	66.90
01/26/2015	Sold 332 Shares Of H C A Holdings Inc Trade Date 1/21/15 Theor. Settlement Date 1/26/15 Sold Through J P Morgan Securities Inc Paid $13.28 Brokerage Paid $0.51 Sec Fee 332 Shares At $69.1988	22,960 21		-17,967.93	4,992.28
01/29/2015	Sold 200 Shares Of State Street Corp Trade Date 1/26/15 Theor. Settlement Date 1/29/15 Sold Through J P Morgan Securities Inc Paid $8.00 Brokerage Paid $0.32 Sec Fee 200 Shares At $72.0117	14,394.02		-9,143 07	5,250 95

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/03/2015	Sold 5,000 Par Value Of Walgreen Co 3.1% 9/15/22 Trade Date 1/29/15 Theor. Settlement Date 2/3/15 Sold Through Morgan Stanley & Co Inc, NY Sold Interest $59 42 5,000 Par Value At 101 671 %	5,083 55		-4,959 55	124.00
02/03/2015	Sold 10,000 Par Value Of Walgreen Co 3 1% 9/15/22 Trade Date 1/29/15 Theor. Settlement Date 2/3/15 Sold Through Morgan Stanley & Co Inc, NY Sold Interest $118 83 10,000 Par Value At 101.596 %	10,159.60		-9,919 10	240 50
02/03/2015	Sold 15,000 Par Value Of U S Etreasury Note 3 125% 8/15/44 Trade Date 1/29/15 Theor. Settlement Date 2/3/15 Sold Through Barclays Capital Inc Fixed In Sold Interest $219.09 15,000 Par Value At 116 875 %	17,531.25		-16,235 88	1,295 37
02/05/2015	Sold 30,000 Par Value Of United States Treas 0 75% 1/15/17 Trade Date 2/4/15 Theor. Settlement Date 2/5/15 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $13 05 30,000 Par Value At 100.472656 %	30,141.80		-30,056 48	85.32
02/06/2015	Sold 25,000 Par Value Of Discovery Communicatio 3 7% 6/01/15 Trade Date 2/3/15 Theor. Settlement Date 2/6/15 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $167.01 25,000 Par Value At 100.96 %	25,240.00		-26,176.15	-936.15
02/09/2015	Sold 41,213.06 Units Of Commit To Pur Mellon Optima L/S Fnd Trade Date 1/1/15 Theor. Settlement Date 1/1/15 Sold Through Non Broker Trade Reversal Of Reinvestment Of Molsf Distribution	41,213.06		-41,213 06	
02/10/2015	Paid Down 157.95 Par Value Of Amcar 2013-2 A3 0 65% 12/08/17 Trade Date 2/8/15 Theor. Settlement Date 2/10/15	157.95		-157.92	0.03

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Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/12/2015	Sold 10,000 Par Value Of US Treasury N/B 2.25% 11/15/24 Trade Date 2/10/15 Theor. Settlement Date 2/12/15 Sold Through Goldman Sachs & Co, NY Sold On The Otc Bulletin Board Sold Interest $55.32 10,000 Par Value At 102.28125 %	10,228 13		-10,136.66	91 47
02/13/2015	Sold 15,000 Par Value Of U S Etreasury Note 3.125% 8/15/44 Trade Date 2/10/15 Theor. Settlement Date 2/13/15 Sold Through Wells Fargo Securities LLC, Sold Interest $231.83 15,000 Par Value At 111 023438 %	16,653.52		-16,964.44	-310.92
02/13/2015	Sold 110 Shares Of Cardinal Health Inc Trade Date 2/10/15 Theor. Settlement Date 2/13/15 Sold Through J P Morgan Securities Inc Paid $4.40 Brokerage Paid $0.21 Sec Fee 110 Shares At $84 6949	9,311 83		-7,816.54	1,495 29
02/17/2015	Paid Down 71.05 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January GNMA Due 2/15/15	71.05		-75 67	-4.62
02/17/2015	Paid Down 58.34 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January GNMA Due 2/15/15	58.34		-62.13	-3.79
02/17/2015	Paid Down 173 84 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	173.84		-183.08	-9 24
02/17/2015	Paid Down 10.24 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	10.24		-10.78	-0.54
02/17/2015	Paid Down 444 34 Par Value Of FHLMC Gold A92821 5 0% 7/01/40 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	444.34		-472 87	-28.53

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/17/2015	Paid Down 427.93 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	427.93		-441.40	-13.47
02/17/2015	Paid Down 506.01 Par Value Of FHLMC Gold Q03517 4.5% 9/01/41 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	506.01		-539.53	-33.52
02/17/2015	Paid Down 22.63 Par Value Of FHLMC Pool Q04584 4.5% 11/01/41 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	22.63		-24.12	-1.49
02/17/2015	Paid Down 198.29 Par Value Of FHLMC Gold G05477 4.5% 5/01/39 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	198.29		-215.49	-17 20
02/17/2015	Paid Down 88.88 Par Value Of FHLMC Gold Q19384 3.5% 6/01/43 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	88 88		-89 08	-0 20
02/17/2015	Paid Down 307.58 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of January Due 2/15/15 Theor Settlement Date 2/17/15 January FHLMC Due 2/15/15	307.58		-315 64	-8 06
02/17/2015	Paid Down 409.97 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	409.97		-438.00	-28.03
02/17/2015	Paid Down 63 91 Par Value Of FHLMC Gold T49004 3 0% 9/01/27 For Record Date Of January Due 2/15/15 Theor Settlement Date 2/17/15 January FHLMC Due 2/15/15	63 91		-65.35	-1 44
02/17/2015	Paid Down 289.98 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	289.98		-299.82	-9 84

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/17/2015	Paid Down 108 88 Par Value Of FHLMC Gold Pool C91339 4 0% 10/01/30 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	108.88		-116.40	-7.52
02/17/2015	Paid Down 123 39 Par Value Of FHLMC Gold Pool C91738 4 0% 11/01/33 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	123 39		-131.32	-7 93
02/17/2015	Paid Down 73.92 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	73 92		-77.20	-3 28
02/17/2015	Paid Down 22.32 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of January Due 2/15/15 Theor. Settlement Date 2/17/15 January FHLMC Due 2/15/15	22.32		-23.51	-1.19
02/18/2015	Sold 27,885 42 Par Value Of FNMA Pool # MA1200 3.0% 10/01/32 Trade Date 2/12/15 Theor. Settlement Date 2/18/15 Sold Through BNY/Suntrust Capital Markets Sold Interest $39.50 27,885.42 Par Value At 103.695313 %	28,915.87		-28,913.46	2.41
02/19/2015	Sold 250 Shares Of Centerpoint Energy Inc Trade Date 2/13/15 Theor. Settlement Date 2/19/15 Sold Through J P Morgan Securities Inc Paid $10.00 Brokerage Paid $0.10 Sec Fee 250 Shares At $21.7563	5,428.98		-5,392.34	36.64
02/20/2015	Paid Down 538 37 Par Value Of GNMA II Pool # MA1599 3 0% 1/20/44 For Record Date Of January Due 2/20/15 Theor. Settlement Date 2/20/15 January GNMA Due 2/20/15	538 37		-543.92	-5.55
02/20/2015	Sold 610 Shares Of Centerpoint Energy Inc Trade Date 2/17/15 Theor. Settlement Date 2/20/15 Sold Through J P Morgan Securities Inc Paid $24.40 Brokerage Paid $0.24 Sec Fee 610 Shares At $21.6463	13,179.60		-13,157.30	22.30

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/23/2015	Sold 20 Shares Of Home Depot Inc Trade Date 2/18/15 Theor. Settlement Date 2/23/15 Sold Through Bridge Trading Co. Paid $0.80 Brokerage Paid $0.04 Sec Fee 20 Shares At $111.2193	2,223.55		-1,383 48	840 07
02/23/2015	Sold 20 Shares Of Phillips 66 Trade Date 2/18/15 Theor. Settlement Date 2/23/15 Sold Through Bridge Trading Co. Paid $0.80 Brokerage Paid $0.03 Sec Fee 20 Shares At $75.7021	1,513 21		-1,497.10	16 11
02/23/2015	Sold 110 Shares Of Mastercard Inc-Class A Trade Date 2/18/15 Theor. Settlement Date 2/23/15 Sold Through Bridge Trading Co Paid $4 40 Brokerage Paid $0.18 Sec Fee 110 Shares At $87.477	9,617 89		-8,611.97	1,005 92
02/23/2015	Sold 220 Shares Of Mondelez International Trade Date 2/18/15 Theor. Settlement Date 2/23/15 Sold Through Bridge Trading Co Paid $8 80 Brokerage Paid $0 15 Sec Fee 220 Shares At $36.9643	8,123 20		-6,969.05	1,154 15
02/23/2015	Sold 62 Shares Of Covance Inc Trade Date 2/18/15 Theor. Settlement Date 2/23/15 Sold Through Bridge Trading Co. Paid $2 48 Brokerage Paid $0.12 Sec Fee 62 Shares At $107.1153	6,638.55		-5,494.60	1,143.95
02/23/2015	Sold 74 Shares Of Kirby Corp Trade Date 2/18/15 Theor. Settlement Date 2/23/15 Sold Through Bridge Trading Co. Paid $2.96 Brokerage Paid $0.11 Sec Fee 74 Shares At $79.4908	5,879.25		-8,475.46	-2,596.21
02/23/2015	Sold 210 Shares Of Cognizant Technology Solutions Corp Trade Date 2/18/15 Theor. Settlement Date 2/23/15 Sold Through Bridge Trading Co. Paid $8.40 Brokerage Paid $0.24 Sec Fee 210 Shares At $60 8866	12,777.55		-9,880.77	2,896.78

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/23/2015	Sold 210 Shares Of Netapp Inc Trade Date 2/18/15 Theor. Settlement Date 2/23/15 Sold Through Bridge Trading Co. Paid $8.40 Brokerage Paid $0.15 Sec Fee 210 Shares At $38 0069	7,972 90		-8,669.97	-697.07
02/24/2015	Sold 286 Shares Of Thermo Fisher Scientific Inc. Trade Date 2/19/15 Theor. Settlement Date 2/24/15 Sold Through Cowen And Company LLC Paid $11.44 Brokerage Paid $0.67 Sec Fee 286 Shares At $127 5201	36,458.64		-30,510.59	5,948.05
02/24/2015	Sold 35 Shares Of Actavis PLC Trade Date 2/19/15 Theor. Settlement Date 2/24/15 Sold Through Cowen And Company LLC Paid $1.40 Brokerage Paid $0.19 Sec Fee 35 Shares At $288.0213	10,079.16		-5,213.04	4,866.12
02/24/2015	Sold 160 Shares Of Merck & Co Inc Trade Date 2/19/15 Theor. Settlement Date 2/24/15 Sold Through Cowen And Company LLC Paid $6.40 Brokerage Paid $0.17 Sec Fee 160 Shares At $57.974	9,269 27		-8,407.93	861.34
02/25/2015	Paid Down 139.34 Par Value Of FNMA 2014-28 ND 3.0% 3/25/40 Trade Date 2/25/15 Theor. Settlement Date 2/25/15	139 34		-142.08	-2 74
02/25/2015	Paid Down 282.7 Par Value Of FNMA Pool # MA1200 3 0% 10/01/32 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	282.70		-293.14	-10.44
02/25/2015	Paid Down 45 96 Par Value Of FNMA Pool # 255364 6 0% 9/01/34 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	45.96		-50.45	-4.49
02/25/2015	Paid Down 33.77 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	33.77		-37 02	-3 25

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Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/25/2015	Paid Down 223.17 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	223.17		-245 28	-22.11
02/25/2015	Paid Down 45.19 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	45.19		-47.44	-2.25
02/25/2015	Paid Down 20.05 Par Value Of FNMA Pool # 981644 4 5% 6/01/23 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	20.05		-21 05	-1 00
02/25/2015	Paid Down 25.86 Par Value Of FNMA Pool # Aa7694 4 5% 7/01/24 For Record Date Of January Due 2/25/15 Theor Settlement Date 2/25/15 January FNMA Due 2/25/15	25 86		-27 44	-1 58
02/25/2015	Paid Down 1,323 97 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	1,323.97		-1,400 33	-76.36
02/25/2015	Paid Down 121.95 Par Value Of FNMA Pool # Ah3519 4 0% 2/01/41 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	121.95		-120.72	1.23
02/25/2015	Paid Down 166.46 Par Value Of FNMA Pool # Al0201 5.0% 12/01/21 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	166.46		-178.81	-12.35
02/25/2015	Paid Down 162 16 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	162.16		-170.43	-8 27
02/25/2015	Paid Down 23.09 Par Value Of FNMA Pool # Al0219 3.32% 4/1/41 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	23 09		-23.47	-0.38

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Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/25/2015	Paid Down 414 5 Par Value Of FNMA Pool # AK2439 3 5% 2/01/27 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	414 50		-439 14	-24 64
02/25/2015	Paid Down 369.67 Par Value Of FNMA Pool # AK2717A 4.0% 2/01/42 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	369 67		-391 95	-22.28
02/25/2015	Paid Down 61.5 Par Value Of FNMA Aq5362 3 5% 12/01/42 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	61.50		-64.72	-3 22
02/25/2015	Paid Down 164.19 Par Value Of FNMA AR8467 2.5% 3/01/28 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	164.19		-171 35	-7.16
02/25/2015	Paid Down 495.42 Par Value Of FNMA AR8596 3.5% 6/01/43 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	495 42		-494.96	0 46
02/25/2015	Paid Down 520.57 Par Value Of FNMA Pool AI4166 5.5% 1/01/39 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	520.57		-571.98	-51.41
02/25/2015	Paid Down 700.37 Par Value Of F N M A Pool AU1660 2 5% 7/01/28 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	700.37		-703.21	-2.84
02/25/2015	Paid Down 35.08 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	35 08		-38.45	-3.37
02/25/2015	Paid Down 298 95 Par Value Of FNMA Pool # AI4191 3.5% 1/01/28 For Record Date Of January Due 2/25/15 Theor Settlement Date 2/25/15 January FNMA Due 2/25/15	298.95		-314.44	-15.49

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/25/2015	Paid Down 102.63 Par Value Of FNMA MA1860 4 5% 4/01/44 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	102 63		-109.59	-6.96
02/25/2015	Paid Down 275.21 Par Value Of FNMA Pool # At4147 3.0% 5/01/43 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	275.21		-270.69	4.52
02/25/2015	Paid Down 1,647.93 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	1,647.93		-1,678 61	-30.68
02/25/2015	Paid Down 713.95 Par Value Of FNMA Pool # Aw8285 3 5% 8/01/44 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	713 95		-732.41	-18 46
02/25/2015	Paid Down 27.16 Par Value Of FNMA Pool # Al5630 4.0% 8/01/44 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	27.16		-28 84	-1 68
02/25/2015	Paid Down 112 7 Par Value Of FNMA Pool # At2016 3.0% 4/01/43 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	112 70		-110.85	1.85
02/25/2015	Paid Down 830 79 Par Value Of FNMA Pool # Al6150 4.0% 8/01/27 For Record Date Of January Due 2/25/15 Theor. Settlement Date 2/25/15 January FNMA Due 2/25/15	830.79		-891.02	-60.23
02/27/2015	Sold 20,000 Par Value Of United States Treas 0.75% 1/15/17 Trade Date 2/24/15 Theor Settlement Date 2/27/15 Sold Through Morgan Stanley & Co Inc, NY Sold Interest $17.82 20,000 Par Value At 100.269531 %	20,053.91		-20,037.66	16.25

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/02/2015	Sold 1,098 Shares Of JP Morgan Chase & Co Trade Date 2/25/15 Theor. Settlement Date 3/2/15 Sold Through Credit Suisse, New York (Csus) Paid $43.92 Brokerage Paid $1.23 Sec Fee 1,098 Shares At $61.1057	67,048.91		-54,017.93	13,030.98
03/09/2015	Sold 10,000 Par Value Of United States Treas 0.875% 5/15/17 Trade Date 3/6/15 Theor. Settlement Date 3/9/15 Sold Through Morgan Stanley & Co Inc, NY Sold Interest $27.56 10,000 Par Value At 100.078125 %	10,007.81		-10,005 01	2.80
03/10/2015	Paid Down 2,065.7 Par Value Of Amcar 2013-2 A3 0.65% 12/08/17 Trade Date 3/8/15 Theor. Settlement Date 3/10/15	2,065.70		-2,065.29	0.41
03/12/2015	Sold 4,519.09 Par Value Of FNMA MA1860 4.5% 4/01/44 Trade Date 3/5/15 Theor. Settlement Date 3/12/15 Sold Through BNY/Suntrust Capital Markets Sold Interest $6.21 4,519.09 Par Value At 108 625 %	4,908 86		-4,825.54	83.32
03/12/2015	Sold 13,511.05 Par Value Of FHLMC Pool Q04584 4.5% 11/01/41 Trade Date 3/5/15 Theor. Settlement Date 3/12/15 Sold Through BNY/Suntrust Capital Markets Sold Interest $18.58 13,511.05 Par Value At 108.765625 %	14,695 38		-14,399 28	296.10
03/12/2015	Sold 23,116.9 Par Value Of FHLMC Gold Q03517 4.5% 9/01/41 Trade Date 2/24/15 Theor. Settlement Date 3/12/15 Sold Through Wells Fargo Securities LLC, Sold Interest $31.79 23,116.9 Par Value At 108 703125 %	25,128.79		-24,648.41	480.38
03/12/2015	Sold 22,213.94 Par Value Of FHLMC Gold G05477 4.5% 5/01/39 Trade Date 2/24/15 Theor. Settlement Date 3/12/15 Sold Through Cantor Fitzgerald & Co. Sold Interest $30.54 22,213.94 Par Value At 109.796875 %	24,390.21		-24,140.18	250 03

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/12/2015	Sold 15,000 Par Value Of NY & Presbyterian Ho 4 024% 8/01/45 Trade Date 3/9/15 Theor. Settlement Date 3/12/15 Sold Through Goldman Sachs & Co, NY Sold On The Otc Bulletin Board Sold Interest $62.04 15,000 Par Value At 97.764 %	14,664.60		-15,000.00	-335.40
03/12/2015	Sold 10,000 Par Value Of United States Treas 0.75% 1/15/17 Trade Date 3/10/15 Theor. Settlement Date 3/12/15 Sold Through Citigroup Gbl Mkts/Salomon Sold On The Otc Bulletin Board Sold Interest $11 60 10,000 Par Value At 100 1875 %	10,018.75		-10,018 83	-0 08
03/16/2015	Paid Down 800.16 Par Value Of FHLMC Gold G05477 4 5% 5/01/39 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	800 16		-869 56	-69 40
03/16/2015	Paid Down 766.9 Par Value Of FHLMC Gold Q03517 4 5% 9/01/41 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	766 90		-817 71	-50 81
03/16/2015	Paid Down 0.09 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 3/15/15 Theor. Settlement Date 3/16/15	0 09		-0.10	-0.01
03/16/2015	Paid Down 22 65 Par Value Of FHLMC Pool Q04584 4 5% 11/01/41 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	22.65		-24.14	-1.49
03/16/2015	Paid Down 89.02 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February GNMA Due 3/15/15	89.02		-94 81	-5.79
03/16/2015	Paid Down 60.64 Par Value Of GNMA Pool # 781830 5 0% 11/15/34 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February GNMA Due 3/15/15	60.64		-64.58	-3.94

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/16/2015	Paid Down 22.66 Par Value Of FHLMC Gold A90393 5 0% 12/01/39 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	22.66		-23.86	-1 20
03/16/2015	Paid Down 6 28 Par Value Of FHLMC Gold G05938 5 0% 1/01/36 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	6 28		-6.61	-0 33
03/16/2015	Paid Down 285 38 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	285.38		-303 71	-18.33
03/16/2015	Paid Down 989.81 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	989.81		-1,020.99	-31.18
03/16/2015	Paid Down 1,129 5 Par Value Of FHLMC Gold Q19384 3.5% 6/01/43 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	1,129.50		-1,132.01	-2 51
03/16/2015	Paid Down 309.74 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	309.74		-317.85	-8.11
03/16/2015	Paid Down 157.68 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	157.68		-168.46	-10 78
03/16/2015	Paid Down 64.31 Par Value Of FHLMC Gold T49004 3 0% 9/01/27 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	64 31		-65.76	-1.45
03/16/2015	Paid Down 451.95 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	451.95		-467.29	-15.34

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/16/2015	Paid Down 164.14 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	164.14		-175.48	-11.34
03/16/2015	Paid Down 228.38 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	228.38		-243.05	-14.67
03/16/2015	Paid Down 72 98 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	72.98		-76.22	-3.24
03/16/2015	Paid Down 22.07 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of February Due 3/15/15 Theor. Settlement Date 3/16/15 February FHLMC Due 3/15/15	22.07		-23.24	-1.17
03/16/2015	Sold 16,479.13 Par Value Of FNMA Pool # Ah3519 4.0% 2/01/41 Trade Date 3/11/15 Theor. Settlement Date 3/16/15 Sold Through G X Clarke & Co Sold Interest $27.47 16,479.13 Par Value At 106.890625 %	17,614 65		-16,312.64	1,302.01
03/16/2015	Sold 10,000 Par Value Of U S Etreasury Note 3.125% 8/15/44 Trade Date 3/11/15 Theor. Settlement Date 3/16/15 Sold Through Scotia Capital Markets Sold Interest $25.03 10,000 Par Value At 108.988281 %	10,898.83		-11,309.63	-410 80
03/16/2015	Sold 2,249.74 Par Value Of FNMA Pool # AK2717A 4.0% 2/01/42 Trade Date 3/11/15 Theor. Settlement Date 3/16/15 Sold Through Rbc Capital Markets LLC Sold Interest $3.75 2,249.74 Par Value At 106.703125 %	2,400 54		-2,385 33	15 21
03/18/2015	Sold 16,204 72 Par Value Of FNMA AR8467 2.5% 3/01/28 Trade Date 3/13/15 Theor. Settlement Date 3/18/15 Sold Through Wells Fargo Securities LLC, Sold Interest $19.13 16,204.72 Par Value At 102 328125 %	16,581 99		-16,911 12	-329 13

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/18/2015	Sold 10,000 Par Value Of U S Etreasury Note 3.125% 8/15/44 Trade Date 3/13/15 Theor. Settlement Date 3/18/15 Sold Through Scotia Capital Markets Sold Interest $26.76 10,000 Par Value At 108.628906 %	10,862 89		-11,309.62	-446.73
03/20/2015	Cash And Stock Merger Delivered 20 Shares Of Allergan Inc Effective Date 03/17/15 Delivered Shares As A Result Of A Merger			-3,574.56	
03/20/2015	Paid Down 520.88 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of February Due 3/20/15 Theor. Settlement Date 3/20/15 February GNMA Due 3/20/15	520 88		-526.25	-5 37
03/23/2015	Sold 15,000 Par Value Of United States Treas 0.75% 1/15/17 Trade Date 3/18/15 Theor. Settlement Date 3/23/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $20.82 15,000 Par Value At 100.167969 %	15,025.20		-15,028.24	-3.04
03/25/2015	Paid Down 195.57 Par Value Of FNMA 2014-28 ND 3 0% 3/25/40 Trade Date 3/25/15 Theor. Settlement Date 3/25/15	195.57		-199.42	-3.85
03/25/2015	Paid Down 262.25 Par Value Of FNMA Pool # Ah3519 4.0% 2/01/41 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	262.25		-259.60	2.65
03/25/2015	Paid Down 313.78 Par Value Of FNMA AR8467 2.5% 3/01/28 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	313.78		-327.46	-13.68
03/25/2015	Paid Down 49.72 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	49.72		-54.58	-4.86
03/25/2015	Paid Down 25.37 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	25.37		-27.81	-2.44

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/25/2015	Paid Down 241 44 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	241.44		-265.37	-23.93
03/25/2015	Paid Down 662.57 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	662.57		-695.49	-32.92
03/25/2015	Paid Down 20.44 Par Value Of FNMA Pool # 981644 4 5% 6/01/23 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	20 44		-21.46	-1 02
03/25/2015	Paid Down 8 51 Par Value Of FNMA Pool # Aa7694 4.5% 7/01/24 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	8.51		-9.03	-0.52
03/25/2015	Paid Down 263 77 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	263.77		-278 98	-15.21
03/25/2015	Paid Down 151 71 Par Value Of FNMA Pool # Al0201 5.0% 12/01/21 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	151 71		-162.97	-11 26
03/25/2015	Paid Down 164 31 Par Value Of FNMA Pool # Aj1758 3 5% 9/01/26 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	164.31		-172.70	-8.39
03/25/2015	Paid Down 179 25 Par Value Of FNMA Pool # Al0219 3 32% 4/1/41 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	179 25		-182.16	-2.91
03/25/2015	Paid Down 104.86 Par Value Of FNMA Pool # AK2439 3.5% 2/01/27 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	104.86		-111.09	-6.23

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/25/2015	Paid Down 52 29 Par Value Of FNMA Pool # AK2717A 4.0% 2/01/42 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	52.29		-55.44	-3.15
03/25/2015	Paid Down 63.17 Par Value Of FNMA Aq5362 3.5% 12/01/42 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	63 17		-66 48	-3.31
03/25/2015	Paid Down 183.92 Par Value Of FNMA AR8596 3 5% 6/01/43 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	183.92		-183.74	0 18
03/25/2015	Paid Down 492.91 Par Value Of FNMA Pool Al4166 5.5% 1/01/39 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	492.91		-541.59	-48.68
03/25/2015	Paid Down 637.55 Par Value Of F N M A Pool AU1660 2.5% 7/01/28 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	637.55		-640.12	-2 57
03/25/2015	Paid Down 39.11 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	39.11		-42.87	-3.76
03/25/2015	Paid Down 300 25 Par Value Of FNMA Pool # Al4191 3.5% 1/01/28 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	300 25		-315 80	-15 55
03/25/2015	Paid Down 200.8 Par Value Of FNMA MA1860 4 5% 4/01/44 For Record Date Of February Due 3/25/15 Theor Settlement Date 3/25/15 February FNMA Due 3/25/15	200 80		-214.42	-13.62
03/25/2015	Paid Down 254.62 Par Value Of FNMA Pool # At4147 3.0% 5/01/43 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	254 62		-250.44	4.18

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/25/2015	Paid Down 2,765.96 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	2,765.96		-2,817.46	-51.50
03/25/2015	Paid Down 958.78 Par Value Of FNMA Pool # Aw8285 3.5% 8/01/44 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	958.78		-983.57	-24.79
03/25/2015	Paid Down 23.1 Par Value Of FNMA Pool # Al5630 4 0% 8/01/44 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	23.10		-24.53	-1 43
03/25/2015	Paid Down 103 64 Par Value Of FNMA Pool # At2016 3.0% 4/01/43 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	103.64		-101.94	1.70
03/25/2015	Paid Down 880.8 Par Value Of FNMA Pool # Al6150 4.0% 8/01/27 For Record Date Of February Due 3/25/15 Theor. Settlement Date 3/25/15 February FNMA Due 3/25/15	880 80		-944 66	-63 86
03/25/2015	Sold 10,000 Par Value Of US Treasury N/B 2.25% 11/15/24 Trade Date 3/20/15 Theor. Settlement Date 3/25/15 Sold Through Citigroup Gbl Mkts/Salomon Sold On The Otc Bulletin Board Sold Interest $80.80 10,000 Par Value At 102 691406 %	10,269.14		-10,136 66	132 48
03/27/2015	Sold 200 Shares Of Conocophillips Trade Date 3/24/15 Theor. Settlement Date 3/27/15 Sold Through Bridge Trading Co. Paid $8.00 Brokerage Paid $0.23 Sec Fee 200 Shares At $62 6443	12,520.63		-15,460.39	-2,939.76
03/27/2015	Sold 31 Shares Of Aetna Inc Trade Date 3/24/15 Theor Settlement Date 3/27/15 Sold Through Bridge Trading Co Paid $1 24 Brokerage Paid $0 06 Sec Fee 31 Shares At $108.7433	3,369.74		-2,812.71	557.03

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/27/2015	Sold 60 Shares Of Corrections Corp Amer New Trade Date 3/24/15 Theor. Settlement Date 3/27/15 Sold Through Bridge Trading Co. Paid $2.40 Brokerage Paid $0.05 Sec Fee 60 Shares At $41.3181	2,476.64		-2,194.60	282.04
03/27/2015	Sold 120 Shares Of Qualcomm Inc Trade Date 3/24/15 Theor. Settlement Date 3/27/15 Sold Through Bridge Trading Co. Paid $4.80 Brokerage Paid $0.15 Sec Fee 120 Shares At $69.2113	8,300.41		-9,026.65	-726.24
03/27/2015	Sold 15 Shares Of Anthem Inc Trade Date 3/24/15 Theor. Settlement Date 3/27/15 Sold Through Bridge Trading Co. Paid $0.60 Brokerage Paid $0.04 Sec Fee 15 Shares At $157.3783	2,360.03		-1,804.03	556 00
03/27/2015	Sold 30 Shares Of Tesoro Corporation Trade Date 3/24/15 Theor. Settlement Date 3/27/15 Sold Through Bridge Trading Co. Paid $1.20 Brokerage Paid $0.05 Sec Fee 30 Shares At $90.087	2,701.36		-2,233.05	468.31
03/27/2015	Sold 28 Shares Of Home Depot Inc Trade Date 3/24/15 Theor. Settlement Date 3/27/15 Sold Through Bridge Trading Co. Paid $1.12 Brokerage Paid $0.06 Sec Fee 28 Shares At $116.5429	3,262.02		-2,029.95	1,232.07
03/27/2015	Sold 130 Shares Of Oracle Corp Trade Date 3/24/15 Theor. Settlement Date 3/27/15 Sold Through Bridge Trading Co. Paid $5 20 Brokerage Paid $0.10 Sec Fee 130 Shares At $43.8887	5,700 23		-5,423.59	276.64
03/27/2015	Sold 7 Shares Of Actavis PLC Trade Date 3/24/15 Theor. Settlement Date 3/27/15 Sold Through Bridge Trading Co. Paid $0 28 Brokerage Paid $0 04 Sec Fee 7 Shares At $310.0374	2,169.94		-2,146.38	23 56

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/27/2015	Sold 40 Shares Of E O G Res Inc Trade Date 3/24/15 Theor. Settlement Date 3/27/15 Sold Through Bridge Trading Co. Paid $1.60 Brokerage Paid $0.07 Sec Fee 40 Shares At $89.0216	3,559.19		-4,136.94	-577.75
03/27/2015	Sold 60 Shares Of Westlake Chemical Corp Trade Date 3/24/15 Theor Settlement Date 3/27/15 Sold Through Bridge Trading Co Paid $2 40 Brokerage Paid $0.07 Sec Fee 60 Shares At $67.1447	4,026 21		-4,271.99	-245.78
03/30/2015	Sold 50 Shares Of Servicenow Inc Trade Date 3/25/15 Theor. Settlement Date 3/30/15 Sold Through J P Morgan Securities Inc Paid $2.00 Brokerage Paid $0.07 Sec Fee 50 Shares At $77.0452	3,850.19		-2,428.30	1,421 89
03/30/2015	Sold 50 Shares Of Adobe Systems Inc Trade Date 3/25/15 Theor. Settlement Date 3/30/15 Sold Through J P Morgan Securities Inc Paid $2.00 Brokerage Paid $0.07 Sec Fee 50 Shares At $73.4681	3,671.34		-2,312.36	1,358.98
03/30/2015	Sold 84 Shares Of Avago Technologies Ltd Trade Date 3/25/15 Theor. Settlement Date 3/30/15 Sold Through J P Morgan Securities Inc Paid $3.36 Brokerage Paid $0.19 Sec Fee 84 Shares At $125.2269	10,515 51		-3,961 31	6,554.20
03/30/2015	Sold 90 Shares Of Corrections Corp Amer New Trade Date 3/25/15 Theor. Settlement Date 3/30/15 Sold Through Bridge Trading Co. Paid $3.60 Brokerage Paid $0 07 Sec Fee 90 Shares At $40.8803	3,675.56		-3,291 90	383.66
04/01/2015	Sold 15,923.567 Units Of BNY Mellon Foc Eq Opp-M Trade Date 3/31/15 Theor. Settlement Date 4/1/15 15,923 567 Units At $15 70	250,000 00		-256,351.89	-6,351.89

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/06/2015	Mandatory Exchange Delivered 15,000 Par Value Of News America Inc 6.15% 3/01/37 Effective Date 04/06/15 Delivered Shares As A Result Of A Merger			-18,189.40	
04/06/2015	Sold 270 Shares Of Lam Resh Corp Trade Date 3/31/15 Theor. Settlement Date 4/6/15 Sold Through J P Morgan Securities Inc Paid $10.80 Brokerage Paid $0.35 Sec Fee 270 Shares At $69.9645	18,879.27		-19,710.25	-830.98
04/07/2015	Sold 18 Shares Of Amazon.Com Inc Trade Date 4/1/15 Theor. Settlement Date 4/7/15 Sold Through J P Morgan Securities Inc Paid $0.72 Brokerage Paid $0.12 Sec Fee 18 Shares At $370.0124	6,659.38		-3,990.69	2,668.69
04/07/2015	Sold 70 Shares Of Time Warner Inc Trade Date 4/1/15 Theor. Settlement Date 4/7/15 Sold Through J P Morgan Securities Inc Paid $2.80 Brokerage Paid $0.11 Sec Fee 70 Shares At $82.5623	5,776.45		-5,318.60	457.85
04/08/2015	Sold 4,745.16 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 Trade Date 4/7/15 Theor. Settlement Date 4/8/15 Sold Through Stephens, Inc. Sold Interest $3.69 4,745.16 Par Value At 106.90625 %	5,072.87		-4,997.49	75.38
04/08/2015	Sold 2,765.44 Par Value Of FNMA MA1897 3.5% 5/01/44 Trade Date 4/7/15 Theor. Settlement Date 4/8/15 Sold Through First Tennessee Secs. # 5206 Sold Interest $1 88 2,765.44 Par Value At 101.890625 %	2,817.72		-2,816.92	0.80
04/08/2015	Sold 4,499.11 Par Value Of FNMA AI6223 Pool 4.5% 8/01/44 Trade Date 4/7/15 Theor. Settlement Date 4/8/15 Sold Through G X Clarke & Co Sold Interest $3.94 4,499.11 Par Value At 108.90625 %	4,899.81		-4,902.62	-2.81
04/09/2015	Paid Down 2,242.88 Par Value Of Amcar 2013-2 A3 0.65% 12/08/17 Trade Date 4/8/15 Theor. Settlement Date 4/9/15	2,242.88		-2,242.43	0.45

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/09/2015	Sold 0.366 Shares Of Actavis PLC Trade Date 4/9/15 Theor. Settlement Date 4/9/15 Sold Through Corporate Actions Cash In Lieu Of Fraction	108.69		-112 22	-3.53
04/14/2015	Sold 5,000 Par Value Of United States Treas 0 75% 1/15/17 Trade Date 4/9/15 Theor. Settlement Date 4/14/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $9 22 5,000 Par Value At 100 4375 %	5,021.88		-5,009.41	12.47
04/14/2015	Sold 17,515.19 Par Value Of FNMA Pool # At2016 3 0% 4/01/43 Trade Date 4/9/15 Theor. Settlement Date 4/14/15 Sold Through BNY/Suntrust Capital Markets Sold Interest $18 97 17,515.19 Par Value At 102 5625 %	17,964.02		-17,227.83	736.19
04/15/2015	Paid Down 0 09 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 4/15/15 Theor. Settlement Date 4/15/15	0.09		-0.10	-0.01
04/15/2015	Sold 250,000 Shares Of Commit To Pur Platinum US T/E FD Trade Date 4/1/15 Theor. Settlement Date 4/1/15 Sold Through Non Broker Trade	250,000.00		-250,000 00	
04/15/2015	Paid Down 87.7 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March GNMA Due 4/15/15	87.70		-93.40	-5.70
04/15/2015	Paid Down 62 02 Par Value Of GNMA Pool # 781830 5 0% 11/15/34 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March GNMA Due 4/15/15	62.02		-66.05	-4.03
04/15/2015	Paid Down 363.21 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March FHLMC Due 4/15/15	363 21		-382 51	-19 30
04/15/2015	Paid Down 18.94 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March FHLMC Due 4/15/15	18.94		-19.93	-0.99

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/15/2015	Paid Down 283.22 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March FHLMC Due 4/15/15	283 22		-301.40	-18.18
04/15/2015	Paid Down 1,056 94 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March FHLMC Due 4/15/15	1,056.94		-1,090 23	-33 29
04/15/2015	Paid Down 531.38 Par Value Of FHLMC Gold Q19384 3 5% 6/01/43 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March FHLMC Due 4/15/15	531.38		-532 56	-1.18
04/15/2015	Paid Down 405.85 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March FHLMC Due 4/15/15	405.85		-416.48	-10 63
04/15/2015	Paid Down 161.46 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of March Due 4/15/15 Theor Settlement Date 4/15/15 March FHLMC Due 4/15/15	161.46		-172 50	-11 04
04/15/2015	Paid Down 1,004.31 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March FHLMC Due 4/15/15	1,004.31		-1,026.91	-22.60
04/15/2015	Paid Down 493.58 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March FHLMC Due 4/15/15	493 58		-510.33	-16.75
04/15/2015	Paid Down 183.77 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March FHLMC Due 4/15/15	183.77		-196.46	-12.69
04/15/2015	Paid Down 233 68 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March FHLMC Due 4/15/15	233.68		-248.70	-15.02

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/15/2015	Paid Down 69.52 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March FHLMC Due 4/15/15	69.52		-72.60	-3.08
04/15/2015	Paid Down 272.47 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March FHLMC Due 4/15/15	272.47		-286.96	-14 49
04/15/2015	Paid Down 321.22 Par Value Of FHLMC Gold G30719 4.0% 3/01/34 For Record Date Of March Due 4/15/15 Theor. Settlement Date 4/15/15 March FHLMC Due 4/15/15	321 22		-347.22	-26.00
04/20/2015	Paid Down 396 67 Par Value Of GNMA II Pool # MA1599 3 0% 1/20/44 For Record Date Of March Due 4/20/15 Theor Settlement Date 4/20/15 March GNMA Due 4/20/15	396.67		-400.76	-4.09
04/20/2015	Paid Down 807 17 Par Value Of GNMA II Pool # MA2225 4 5% 9/20/44 For Record Date Of March Due 4/20/15 Theor. Settlement Date 4/20/15 March GNMA Due 4/20/15	807 17		-876.91	-69.74
04/20/2015	Paid Down 276 22 Par Value Of GNMA MA2446 Pool II 4.0% 12/20/44 For Record Date Of March Due 4/20/15 Theor. Settlement Date 4/20/15 March GNMA Due 4/20/15	276.22		-293.53	-17 31
04/20/2015	Sold 15,000 Par Value Of United States Treas 0 75% 1/15/17 Trade Date 4/15/15 Theor. Settlement Date 4/20/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $29.52 15,000 Par Value At 100 476563 %	15,071.48		-15,028 24	43.24
04/20/2015	Sold 290 Shares Of Lam Resh Corp Trade Date 4/15/15 Theor. Settlement Date 4/20/15 Sold Through Merrill Lynch Pierce Fenner Sm Paid $11.60 Brokerage Paid $0.39 Sec Fee 290 Shares At $72.5057	21,014.66		-21,170.26	-155.60

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/21/2015	Sold 25,000 Par Value Of Bank Of America Corp 2 6% 1/15/19 Trade Date 4/16/15 Theor. Settlement Date 4/21/15 Sold Through Merrill Lynch Pierce Fenner Sold On The Otc Bulletin Board Sold Interest $173.33 25,000 Par Value At 101.983 %	25,495.75		-25,128.55	367.20
04/24/2015	Sold 15,000 Par Value Of BP Capital Markets PLC 3.2% 3/11/16 Trade Date 4/21/15 Theor Settlement Date 4/24/15 Sold Through Barclays Capital Inc Fixed In Sold Interest $57.33 15,000 Par Value At 102.236 %	15,335 40		-16,008 90	-673 50
04/24/2015	Sold 580 Shares Of Intel Corp Trade Date 4/21/15 Theor. Settlement Date 4/24/15 Sold Through Ubs Securities LLC, Stamford Paid $23.20 Brokerage Paid $0.35 Sec Fee Sold On The Otc Bulletin Board 580 Shares At $32.361	18,745.83		-20,117.22	-1,371.39
04/24/2015	Sold 100 Shares Of Accenture PLC-Cl A Trade Date 4/21/15 Theor Settlement Date 4/24/15 Sold Through Isi Group Inc, NY C # 352 Paid $4.00 Brokerage Paid $0.17 Sec Fee 100 Shares At $93.1022	9,306.05		-8,335.93	970.12
04/24/2015	Sold 534 Shares Of Las Vegas Sands Corp Trade Date 4/21/15 Theor. Settlement Date 4/24/15 Sold Through Stifel Nicolaus Paid $21.36 Brokerage Paid $0.54 Sec Fee 534 Shares At $55.3317	29,525.23		-26,652 56	2,872.67
04/27/2015	Paid Down 298.94 Par Value Of FNMA 2014-28 ND 3.0% 3/25/40 Trade Date 4/25/15 Theor. Settlement Date 4/27/15	298.94		-304.83	-5.89
04/27/2015	Paid Down 396.1 Par Value Of FNMA Pool # Al0219 3.31602% 4/01/41 For Record Date Of March Due 4/25/15 Theor Settlement Date 4/27/15 March FNMA Due 4/25/15	396.10		-402 54	-6.44
04/27/2015	Paid Down 125.46 Par Value Of FNMA Pool # At2016 3 0% 4/01/43 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	125 46		-123.40	2.06

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/27/2015	Paid Down 1,183.4 Par Value Of FNMA MA1897 3 5% 5/01/44 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	1,183.40		-1,205.43	-22.03
04/27/2015	Paid Down 93.67 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	93 67		-102 82	-9.15
04/27/2015	Paid Down 39.52 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	39.52		-43.32	-3 80
04/27/2015	Paid Down 288 5 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of March Due 4/25/15 Theor Settlement Date 4/27/15 March FNMA Due 4/25/15	288 50		-317.09	-28 59
04/27/2015	Paid Down 40 42 Par Value Of FNMA Pool # 962301 4 5% 3/01/23 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	40.42		-42 43	-2.01
04/27/2015	Paid Down 21.41 Par Value Of FNMA Pool # 981644 4 5% 6/01/23 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	21.41		-22.47	-1 06
04/27/2015	Paid Down 26.92 Par Value Of FNMA Pool # Aa7694 4 5% 7/01/24 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	26.92		-28.57	-1.65
04/27/2015	Paid Down 470 67 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	470.67		-497.81	-27.14
04/27/2015	Paid Down 136.65 Par Value Of FNMA Pool # Al0201 5.0% 12/01/21 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	136.65		-146.79	-10.14

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/27/2015	Paid Down 394 99 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	394.99		-415.15	-20.16
04/27/2015	Paid Down 409.82 Par Value Of FNMA Pool # AK2439 3.5% 2/01/27 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	409 82		-434.19	-24 37
04/27/2015	Paid Down 357.48 Par Value Of FNMA Pool # AK2717A 4.0% 2/01/42 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	357 48		-379.03	-21 55
04/27/2015	Paid Down 807.92 Par Value Of FNMA Aq5362 3.5% 12/01/42 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	807.92		-850 20	-42 28
04/27/2015	Paid Down 316 08 Par Value Of FNMA AR8596 3.5% 6/01/43 For Record Date Of March Due 4/25/15 March FHLMC Due 4/25/15	316.08		-319 88	-3.80
04/27/2015	Paid Down 555.94 Par Value Of FNMA Pool Al4166 5.5% 1/01/39 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	555.94		-610.84	-54.90
04/27/2015	Paid Down 655.34 Par Value Of F N M A Pool AU1660 2.5% 7/01/28 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	655.34		-658.00	-2.66
04/27/2015	Paid Down 35.78 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	35.78		-39.22	-3.44
04/27/2015	Paid Down 373.9 Par Value Of FNMA Pool # Al4191 3.5% 1/01/28 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	373.90		-393.27	-19.37

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/27/2015	Paid Down 443 28 Par Value Of FNMA MA1860 4 5% 4/01/44 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	443.28		-473.34	-30.06
04/27/2015	Paid Down 715.08 Par Value Of FNMA Pool # At4147 3.0% 5/01/43 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	715.08		-703.35	11.73
04/27/2015	Paid Down 502.41 Par Value Of FNMA Pool # Aw8285 3.5% 8/01/44 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	502 41		-515 40	-12.99
04/27/2015	Paid Down 22.94 Par Value Of FNMA Pool # Al5630 4.0% 8/01/44 For Record Date Of March Due 4/25/15 Theor Settlement Date 4/27/15 March FNMA Due 4/25/15	22.94		-24.36	-1.42
04/27/2015	Paid Down 931 42 Par Value Of FNMA Pool # Al6150 4 0% 8/01/27 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	931.42		-998 95	-67.53
04/27/2015	Paid Down 2,076.97 Par Value Of FNMA Al6223 Pool 4.5% 8/01/44 For Record Date Of March Due 4/25/15 Theor. Settlement Date 4/27/15 March FNMA Due 4/25/15	2,076.97		-2,263.25	-186.28
04/28/2015	Sold 7 Shares Of Biogen Inc Trade Date 4/23/15 Theor. Settlement Date 4/28/15 Sold Through Bridge Trading Co. Paid $0.28 Brokerage Paid $0.06 Sec Fee 7 Shares At $429.8021	3,008.27		-2,294.82	713.45
04/28/2015	Sold 110 Shares Of AT&T Inc Trade Date 4/23/15 Theor. Settlement Date 4/28/15 Sold Through Bridge Trading Co. Paid $4 40 Brokerage Paid $0.07 Sec Fee 110 Shares At $34.2694	3,765.16		-3,724 59	40 57

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/28/2015	Sold 190 Shares Of General Electric Co Trade Date 4/23/15 Theor. Settlement Date 4/28/15 Sold Through Bridge Trading Co Paid $7.60 Brokerage Paid $0 09 Sec Fee 190 Shares At $26.9895	5,120.32		-4,052.06	1,068.26
04/28/2015	Sold 50 Shares Of Viacom Inc-Class B Trade Date 4/23/15 Theor. Settlement Date 4/28/15 Sold Through Bridge Trading Co Paid $2 00 Brokerage Paid $0.07 Sec Fee 50 Shares At $71 0868	3,552.27		-3,550.58	1.69
04/28/2015	Sold 77 Shares Of Lockheed Martin Corp Trade Date 4/23/15 Theor Settlement Date 4/28/15 Sold Through Bridge Trading Co. Paid $3.08 Brokerage Paid $0 28 Sec Fee 77 Shares At $197 829	15,229 47		-13,956.11	1,273.36
04/28/2015	Sold 30 Shares Of Sandisk Corp Trade Date 4/23/15 Theor. Settlement Date 4/28/15 Sold Through Bridge Trading Co. Paid $1.20 Brokerage Paid $0.04 Sec Fee 30 Shares At $68.9488	2,067 22		-2,918.52	-851 30
04/28/2015	Sold 130 Shares Of Duke Energy Corp Trade Date 4/23/15 Theor. Settlement Date 4/28/15 Sold Through Bridge Trading Co. Paid $5.20 Brokerage Paid $0.19 Sec Fee 130 Shares At $78.9633	10,259.84		-9,898.43	361.41
04/28/2015	Sold 36 Shares Of Ihs Inc-Class A Trade Date 4/23/15 Theor Settlement Date 4/28/15 Sold Through Bridge Trading Co. Paid $1.44 Brokerage Paid $0.08 Sec Fee 36 Shares At $123.9843	4,461.91		-4,572 99	-111 08
04/28/2015	Sold 70 Shares Of Westlake Chemical Corp Trade Date 4/23/15 Theor. Settlement Date 4/28/15 Sold Through Bridge Trading Co Paid $2 80 Brokerage Paid $0.10 Sec Fee 70 Shares At $76.1812	5,329.78		-4,983.99	345.79

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/29/2015	Sold 5,000 Par Value Of Time Warner Cable In 4 125% 2/15/21 Trade Date 4/24/15 Theor. Settlement Date 4/29/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $42.40 5,000 Par Value At 101.205 %	5,060.25		-5,087.53	-27.28
04/29/2015	Sold 5,000 Par Value Of Time Warner Cable In 4.125% 2/15/21 Trade Date 4/24/15 Theor. Settlement Date 4/29/15 Sold Through Credit Suisse, New York (Csus) Sold Interest $42.40 5,000 Par Value At 101.951 %	5,097 55		-5,087.53	10 02
04/30/2015	Sold 5,000 Par Value Of United States Treas 2 0% 11/30/20 Trade Date 4/27/15 Theor. Settlement Date 4/30/15 Sold Through Rbs Securities Inc, Greenwich Sold Interest $41.48 5,000 Par Value At 102.789063 %	5,139 45		-5,030.84	108.61
04/30/2015	Sold 10,000 Par Value Of Energy Transfer Partn 4.05% 3/15/25 Trade Date 4/27/15 Theor. Settlement Date 4/30/15 Sold Through Sg Cowen Secs Corp Sold Interest $54.00 10,000 Par Value At 101.402 %	10,140.20		-10,019.70	120 50
04/30/2015	Sold 27,208 25 Par Value Of US Treasury Inflation Indexed Bond Trade Date 4/29/15 Theor Settlement Date 4/30/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $108.51 27,208.25 Par Value At 107.1953125 %	29,165 97		-28,929.14	236 83
04/30/2015	Sold 50,763 Par Value Of Tsy Infl IX N/B 0.125% 4/15/18 Trade Date 4/29/15 Theor. Settlement Date 4/30/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $2.60 50,763 Par Value At 102.31640625 %	51,938 88		-54,728.05	-2,789.17
05/01/2015	Sold 5,000 Par Value Of Oracle Corp 5 75% 4/15/18 Trade Date 4/28/15 Theor. Settlement Date 5/1/15 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $12.78 5,000 Par Value At 112.69 %	5,634.50		-5,873.60	-239.10

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/04/2015	Sold 10,000 Par Value Of Time Warner Cable In 4.125% 2/15/21 Trade Date 4/29/15 Theor. Settlement Date 5/4/15 Sold Through Credit Suisse, New York (Csus) Sold Interest $90.52 10,000 Par Value At 99.354 %	9,935.40		-10,175.06	-239.66
05/05/2015	Sold 10,000 Par Value Of Oracle Corp 5 75% 4/15/18 Trade Date 4/30/15 Theor. Settlement Date 5/5/15 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $31.94 10,000 Par Value At 112.488 %	11,248.80		-11,747 20	-498 40
05/05/2015	Sold 135 Shares Of Costco Whsl Corp New Trade Date 4/30/15 Theor. Settlement Date 5/5/15 Sold Through Credit Suisse, New York (Csus) Paid $5.40 Brokerage Paid $0.36 Sec Fee 135 Shares At $143.4621	19,361.62		-12,706.98	6,654.64
05/06/2015	Sold 55,000 Par Value Of US Treasury N/B 2 25% 11/15/24 Trade Date 5/5/15 Theor. Settlement Date 5/6/15 Sold Through Toronto Dominiion Secs USA Inc Sold Interest $587.98 55,000 Par Value At 100.816406 %	55,449.02		-55,751.68	-302 66
05/07/2015	Sold 10,000 Par Value Of United States Treas 2.0% 11/30/20 Trade Date 5/6/15 Theor. Settlement Date 5/7/15 Sold Through Rbs Securities Inc, Greenwich Sold Interest $86.81 10,000 Par Value At 101.429688 %	10,142.97		-10,111.42	31.55
05/07/2015	Sold 150 Shares Of Salesforce.Com Inc Trade Date 5/4/15 Theor. Settlement Date 5/7/15 Sold Through J P Morgan Securities Inc Paid $6.00 Brokerage Paid $0.20 Sec Fee 150 Shares At $71.6783	10,745.55		-6,045.61	4,699 94
05/08/2015	Sold 10,000 Par Value Of United States Treas 2 0% 11/30/20 Trade Date 5/5/15 Theor. Settlement Date 5/8/15 Sold Through Deutsche Banc Alex Brown Inst Sold Interest $87.36 10,000 Par Value At 101.570313 %	10,157 03		-10,111.44	45.59

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Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/11/2015	Paid Down 1,967.29 Par Value Of Amcar 2013-2 A3 0.65% 12/08/17 Trade Date 5/8/15 Theor. Settlement Date 5/11/15	1,967.29		-1,966.90	0.39
05/11/2015	Sold 15,000 Par Value Of Prudential Finl Inc 4.75% 9/17/15 Trade Date 5/6/15 Theor. Settlement Date 5/11/15 Sold Through Credit Suisse, New York (Csus) Sold Interest $106.88 15,000 Par Value At 101.437 %	15,215.55		-16,236.87	-1,021.32
05/11/2015	Sold 875 Shares Of Centerpoint Energy Inc Trade Date 5/6/15 Theor. Settlement Date 5/11/15 Sold Through Merrill Lynch Pierce Fenner Sm Paid $35.00 Brokerage Paid $0.33 Sec Fee 875 Shares At $20.3472	17,768.47		-18,873.17	-1,104.70
05/12/2015	Sold 1,290 Shares Of Intel Corp Trade Date 5/7/15 Theor. Settlement Date 5/12/15 Sold Through J P Morgan Securities Inc Paid $51.60 Brokerage Paid $0 77 Sec Fee 1,290 Shares At $32.2829	41,592 57		-44,743 48	-3,150.91
05/14/2015	Sold 330 Shares Of State Street Corp Trade Date 5/11/15 Theor. Settlement Date 5/14/15 Sold Through Keefe Bruyette & Woods Inc Paid $13 20 Brokerage Paid $0.48 Sec Fee 330 Shares At $78.3017	25,825.88		-15,086.06	10,739.82
05/15/2015	Paid Down 0.06 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 5/15/15 Theor. Settlement Date 5/15/15	0.06		-0.06	
05/15/2015	Paid Down 104.46 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April GNMA Due 5/15/15	104.46		-111.25	-6 79
05/15/2015	Paid Down 64.86 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April GNMA Due 5/15/15	64 86		-69.08	-4 22

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/15/2015	Paid Down 208.17 Par Value Of FHLMC Gold A90393 5 0% 12/01/39 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April FHLMC Due 5/15/15	208.17		-219.23	-11 06
05/15/2015	Paid Down 11.55 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April FHLMC Due 5/15/15	11.55		-12.16	-0.61
05/15/2015	Paid Down 287 36 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April FHLMC Due 5/15/15	287 36		-305 81	-18 45
05/15/2015	Paid Down 935.66 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April FHLMC Due 5/15/15	935.66		-965.13	-29.47
05/15/2015	Paid Down 474.32 Par Value Of FHLMC Gold Q19384 3.5% 6/01/43 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April FHLMC Due 5/15/15	474 32		-475.38	-1 06
05/15/2015	Paid Down 601.71 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April FHLMC Due 5/15/15	601.71		-617.47	-15.76
05/15/2015	Paid Down 298 9 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April FHLMC Due 5/15/15	298 90		-319 33	-20 43
05/15/2015	Paid Down 59 88 Par Value Of FHLMC Gold T49004 3 0% 9/01/27 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April FHLMC Due 5/15/15	59.88		-61.23	-1.35
05/15/2015	Paid Down 405.22 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April FHLMC Due 5/15/15	405.22		-418 97	-13.75

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/15/2015	Paid Down 159 92 Par Value Of FHLMC Gold Pool C91339 4 0% 10/01/30 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April FHLMC Due 5/15/15	159.92		-170.96	-11.04
05/15/2015	Paid Down 182.33 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April FHLMC Due 5/15/15	182.33		-194 05	-11.72
05/15/2015	Paid Down 68.28 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of April Due 5/15/15 Theor Settlement Date 5/15/15 April FHLMC Due 5/15/15	68.28		-71.31	-3 03
05/15/2015	Paid Down 15.58 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April FHLMC Due 5/15/15	15.58		-16 41	-0.83
05/15/2015	Paid Down 317 55 Par Value Of FHLMC Gold G30719 4.0% 3/01/34 For Record Date Of April Due 5/15/15 Theor. Settlement Date 5/15/15 April FHLMC Due 5/15/15	317 55		-343.25	-25 70
05/15/2015	Sold 358 Shares Of State Street Corp Trade Date 5/12/15 Theor. Settlement Date 5/15/15 Sold Through Raymond James & Assoc Inc, ST Paid $14.32 Brokerage Paid $0.51 Sec Fee Sold On The Otc Bulletin Board 358 Shares At $77.5179	27,736.58		-16,366.08	11,370 50
05/20/2015	Paid Down 343.29 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of April Due 5/20/15 Theor. Settlement Date 5/20/15 April GNMA Due 5/20/15	343 29		-346.83	-3 54
05/20/2015	Paid Down 1,247 14 Par Value Of GNMA II Pool # MA2225 4.5% 9/20/44 For Record Date Of April Due 5/20/15 Theor. Settlement Date 5/20/15 April GNMA Due 5/20/15	1,247.14		-1,354.90	-107.76

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/20/2015	Paid Down 334.12 Par Value Of GNMA MA2446 Pool II 4.0% 12/20/44 For Record Date Of April Due 5/20/15 Theor. Settlement Date 5/20/15 April GNMA Due 5/20/15	334.12		-355.05	-20 93
05/20/2015	Paid Down 78 62 Par Value Of GNMA II Pool # MA2753 3% 4/20/45 For Record Date Of April Due 5/20/15 Theor. Settlement Date 5/20/15 April GNMA Due 5/20/15	78 62		-81 25	-2.63
05/20/2015	Sold 5,000 Par Value Of U.S. Treasury Note 0 875% 1/31/17 Trade Date 5/15/15 Theor. Settlement Date 5/20/15 Sold Through Bank Of Nova Scotia - Nya Sold Interest $13.17 5,000 Par Value At 100.65625 %	5,032.81		-5,025.59	7.22
05/20/2015	Sold 5,000 Par Value Of US Treasury Note 1.375% 9/30/18 Trade Date 5/15/15 Theor. Settlement Date 5/20/15 Sold Through Barclays Capital Inc Fixed In Sold Interest $9.39 5,000 Par Value At 101.066406 %	5,053.32		-4,993 96	59.36
05/22/2015	Sold 0 074 Shares Of Google Inc-Cl C Trade Date 5/22/15 Theor. Settlement Date 5/22/15 Sold Through Corporate Actions Cash In Lieu Of Fraction	40.05		-38 77	1.28
05/22/2015	Sold 15,000 Par Value Of Univ Of Notre Dame 3.438% 2/15/45 Trade Date 5/19/15 Theor. Settlement Date 5/22/15 Sold Through Goldman Sachs & Co, NY Sold On The Otc Bulletin Board Sold Interest $138 95 15,000 Par Value At 91.997 %	13,799 55		-15,000.00	-1,200.45
05/26/2015	Paid Down 22.16 Par Value Of FNMA Pool # Al0219 3.31002% 4/01/41 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	22.16		-22.52	-0.36
05/26/2015	Paid Down 716.66 Par Value Of FNMA Pool # At4147 3.0% 5/01/43 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	716.66		-705.90	10.76

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/26/2015	Paid Down 241.44 Par Value Of FNMA 2014-28 ND 3.0% 3/25/40 Trade Date 5/25/15 Theor. Settlement Date 5/26/15	241 44		-246.19	-4.75
05/26/2015	Paid Down 67 76 Par Value Of FNMA Pool # 255364 6 0% 9/01/34 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	67.76		-74.38	-6.62
05/26/2015	Paid Down 37.65 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	37 65		-41.27	-3.62
05/26/2015	Paid Down 249 53 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	249.53		-274 25	-24.72
05/26/2015	Paid Down 200 48 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	200 48		-210 44	-9.96
05/26/2015	Paid Down 20.11 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	20.11		-21.11	-1.00
05/26/2015	Paid Down 27 34 Par Value Of FNMA Pool # Aa7694 4.5% 7/01/24 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	27 34		-29.01	-1.67
05/26/2015	Paid Down 517.12 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	517.12		-546 94	-29 82
05/26/2015	Paid Down 141.64 Par Value Of FNMA Pool # Al0201 5.0% 12/01/21 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	141.64		-152.15	-10.51

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/26/2015	Paid Down 191.29 Par Value Of FNMA Pool # Aj1758 3 5% 9/01/26 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	191.29		-201.05	-9.76
05/26/2015	Paid Down 427.92 Par Value Of FNMA Pool # AK2439 3.5% 2/01/27 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	427.92		-453 36	-25 44
05/26/2015	Paid Down 355.15 Par Value Of FNMA Pool # AK2717A 4.0% 2/01/42 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	355 15		-376.55	-21.40
05/26/2015	Paid Down 363.04 Par Value Of FNMA Aq5362 3.5% 12/01/42 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	363.04		-382.04	-19.00
05/26/2015	Paid Down 166.12 Par Value Of FNMA AR8596 3 5% 6/01/43 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	166 12		-168.12	-2.00
05/26/2015	Paid Down 477.57 Par Value Of FNMA Pool AI4166 5.5% 1/01/39 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	477.57		-524.73	-47.16
05/26/2015	Paid Down 948.75 Par Value Of F N M A Pool AU1660 2.5% 7/01/28 For Record Date Of April Due 5/25/15 Theor Settlement Date 5/26/15 April FNMA Due 5/25/15	948.75		-952.58	-3.83
05/26/2015	Paid Down 36 41 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	36.41		-39.91	-3.50
05/26/2015	Paid Down 253 68 Par Value Of FNMA Pool # AI4191 3.5% 1/01/28 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	253.68		-266 83	-13.15

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/26/2015	Paid Down 253 84 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of April Due 5/25/15 April FHLMC Due 5/25/15	253 84		-273 00	-19 16
05/26/2015	Paid Down 514.65 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	514 65		-524.23	-9 58
05/26/2015	Paid Down 475.89 Par Value Of FNMA Pool # Aw8285 3 5% 8/01/44 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	475.89		-488 20	-12.31
05/26/2015	Paid Down 22 68 Par Value Of FNMA Pool # Al5630 4.0% 8/01/44 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	22.68		-24.09	-1.41
05/26/2015	Paid Down 2,016.14 Par Value Of FNMA Pool # Al6150 4.0% 8/01/27 For Record Date Of April Due 5/25/15 Theor. Settlement Date 5/26/15 April FNMA Due 5/25/15	2,016.14		-2,162.31	-146.17
05/26/2015	Paid Down 1,664.63 Par Value Of FNMA Al6223 Pool 4.5% 8/01/44 For Record Date Of April Due 5/25/15 April FHLMC Due 5/25/15	1,664.63		-1,813 93	-149 30
05/27/2015	Sold 29 Shares Of Sandisk Corp Trade Date 5/21/15 Theor Settlement Date 5/27/15 Sold Through Baypoint Trading LLC Paid $1.16 Brokerage Paid $0.04 Sec Fee Sold On The Otc Bulletin Board 29 Shares At $67.4766	1,955.62		-2,821.24	-865.62
05/27/2015	Sold 60 Shares Of Estee Lauder Companies Class A Trade Date 5/21/15 Theor. Settlement Date 5/27/15 Sold Through Baypoint Trading LLC Paid $2.40 Brokerage Paid $0.10 Sec Fee Sold On The New York Stock Exchange, Inc. 60 Shares At $89.0039	5,337 73		-4,412.07	925 66

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/27/2015	Sold 25 Shares Of Ihs Inc-Class A Trade Date 5/21/15 Theor. Settlement Date 5/27/15 Sold Through Baypoint Trading LLC Paid $1.00 Brokerage Paid $0.06 Sec Fee Sold On The New York Stock Exchange, Inc. 25 Shares At $123.0599	3,075.44		-3,175.69	-100.25
05/27/2015	Sold 547 Shares Of AT&T Inc Trade Date 5/21/15 Theor. Settlement Date 5/27/15 Sold Through Baypoint Trading LLC Paid $21.88 Brokerage Paid $0 35 Sec Fee Sold On The New York Stock Exchange, Inc. 547 Shares At $35.0261	19,137.05		-18,521.39	615.66
05/27/2015	Sold 168 Shares Of Mondelez International Trade Date 5/21/15 Theor. Settlement Date 5/27/15 Sold Through Baypoint Trading LLC Paid $6.72 Brokerage Paid $0.12 Sec Fee Sold On The Otc Bulletin Board 168 Shares At $40.4288	6,785.20		-5,373.73	1,411.47
05/27/2015	Sold 80 Shares Of Corrections Corp Amer New Trade Date 5/21/15 Theor. Settlement Date 5/27/15 Sold Through Baypoint Trading LLC Paid $3.20 Brokerage Paid $0 05 Sec Fee Sold On The New York Stock Exchange, Inc. 80 Shares At $34 9554	2,793.18		-2,926.14	-132.96
05/27/2015	Sold 40 Shares Of Ansys Inc Trade Date 5/21/15 Theor. Settlement Date 5/27/15 Sold Through Baypoint Trading LLC Paid $1.60 Brokerage Paid $0.07 Sec Fee Sold On The Otc Bulletin Board 40 Shares At $90.2674	3,609 03		-3,255.22	353.81
05/27/2015	Sold 110 Shares Of Timken Co Trade Date 5/21/15 Theor. Settlement Date 5/27/15 Sold Through Baypoint Trading LLC Paid $4.40 Brokerage Paid $0 08 Sec Fee Sold On The New York Stock Exchange, Inc. 110 Shares At $40.5527	4,456 32		-4,533 08	-76 76
05/27/2015	Sold 63 Shares Of S P X Corp Trade Date 5/21/15 Theor. Settlement Date 5/27/15 Sold Through Baypoint Trading LLC Paid $2.52 Brokerage Paid $0.09 Sec Fee Sold On The New York Stock Exchange, Inc 63 Shares At $77.2084	4,861 52		-6,394.15	-1,532.63

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/27/2015	Sold 160 Shares Of Pilgrim's Pride Corp Trade Date 5/21/15 Theor. Settlement Date 5/27/15 Sold Through Baypoint Trading LLC Paid $6.40 Brokerage Paid $0.08 Sec Fee Sold On The Otc Bulletin Board 160 Shares At $26.1485	4,177.28		-4,708.56	-531.28
05/28/2015	Sold 540 Shares Of Southwestern Energy Co Trade Date 5/22/15 Theor. Settlement Date 5/28/15 Sold Through J P Morgan Securities Inc Paid $21 60 Brokerage Paid $0.27 Sec Fee 540 Shares At $27.1189	14,622 34		-18,510.37	-3,888 03
05/29/2015	Sold 551 Shares Of Southwestern Energy Co Trade Date 5/26/15 Theor. Settlement Date 5/29/15 Sold Through J P Morgan Securities Inc Paid $22 04 Brokerage Paid $0 27 Sec Fee 551 Shares At $26.5828	14,624.81		-18,887.44	-4,262.63
06/02/2015	Sold 10,000 Par Value Of U S. Treasury Note 0 625% 8/31/17 Trade Date 6/1/15 Theor Settlement Date 6/2/15 Sold Through Toronto Dominiion Secs USA Inc Sold Interest $15.96 10,000 Par Value At 99 746094 %	9,974 61		-9,905 09	69.52
06/02/2015	Sold 10,000 Par Value Of US Treasury Note 1 375% 9/30/18 Trade Date 6/1/15 Theor. Settlement Date 6/2/15 Sold Through Bank Of Nova Scotia - Nya Sold Interest $23.67 10,000 Par Value At 100.828125 %	10,082.81		-9,987.93	94.88
06/04/2015	Sold 10,000 Par Value Of U S Treasury Bond 2.5% 2/15/45 Trade Date 6/1/15 Theor. Settlement Date 6/4/15 Sold Through Credit Lyonnais Sec. C# 651 Sold Interest $75 28 10,000 Par Value At 91.089844 %	9,108 98		-9,166 99	-58 01
06/04/2015	Sold 5,000 Par Value Of U S Treasury Bond 2.5% 2/15/45 Trade Date 6/1/15 Theor. Settlement Date 6/4/15 Sold Through Bank Of Nova Scotia - Nya Sold Interest $37.64 5,000 Par Value At 91.050781 %	4,552 54		-4,583 50	-30.96

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/05/2015	Sold 67 Shares Of Avago Technologies Ltd Trade Date 6/2/15 Theor. Settlement Date 6/5/15 Sold Through Deutsche BK Secs Inc Paid $2.68 Brokerage Paid $0.18 Sec Fee 67 Shares At $143.9597	9,642.44		-3,159.62	6,482.82
06/09/2015	Paid Down 1,835.31 Par Value Of Amcar 2013-2 A3 0.65% 12/08/17 Trade Date 6/8/15 Theor. Settlement Date 6/9/15	1,835.31		-1,834.94	0.37
06/11/2015	Sold 11,500.18 Par Value Of FNMA Pool # Aw8285 3 5% 8/01/44 Trade Date 6/8/15 Theor. Settlement Date 6/11/15 Sold Through BNY/Suntrust Capital Markets Sold Interest $11.18 11,500.18 Par Value At 103.125 %	11,859.56		-11,797.57	61.99
06/11/2015	Sold 10,000 Par Value Of U.S. Treasury Note 0.625% 8/31/17 Trade Date 6/9/15 Theor. Settlement Date 6/11/15 Sold Through Bank Of Nova Scotia - Nya Sold Interest $17.49 10,000 Par Value At 99.578125 %	9,957.81		-9,920.79	37.02
06/15/2015	Paid Down 0.07 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 6/15/15 Theor. Settlement Date 6/15/15	0.07		-0.07	
06/15/2015	Name Change 138 Shares Of Actavis PLC Name Changed To Allergan PLC Effective Date 06/15/15 Delivered Shares As A Result Of A Name Change			-20,554.27	
06/15/2015	Recorganization Delivered 416 Shares Of Monster Beverage Corp Effective Date 06/15/15 Delivered Shares As A Result Of A Merger			-28,798.45	
06/15/2015	Recorganization Delivered 86 Shares Of Monster Beverage Corp Effective Date 06/15/15 Delivered Shares As A Result Of A Merger			-7,205.06	
06/15/2015	Paid Down 77.4 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May GNMA Due 6/15/15	77.40		-82.43	-5.03

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/15/2015	Paid Down 67.83 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May GNMA Due 6/15/15	67.83		-72.24	-4.41
06/15/2015	Paid Down 20.82 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May FHLMC Due 6/15/15	20.82		-21.93	-1.11
06/15/2015	Paid Down 8 26 Par Value Of FHLMC Gold G05938 5 0% 1/01/36 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May FHLMC Due 6/15/15	8.26		-8 69	-0 43
06/15/2015	Paid Down 335.57 Par Value Of FHLMC Gold A92821 5 0% 7/01/40 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May FHLMC Due 6/15/15	335 57		-357.12	-21 55
06/15/2015	Paid Down 1,109.34 Par Value Of FHLMC Gold A95828 4 5% 12/01/40 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May FHLMC Due 6/15/15	1,109 34		-1,144 29	-34 95
06/15/2015	Paid Down 84.21 Par Value Of FHLMC Gold Q19384 3 5% 6/01/43 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May FHLMC Due 6/15/15	84 21		-84.40	-0.19
06/15/2015	Paid Down 352.47 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May FHLMC Due 6/15/15	352.47		-361.70	-9.23
06/15/2015	Paid Down 165 3 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May FHLMC Due 6/15/15	165.30		-176 60	-11 30
06/15/2015	Paid Down 59.96 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May FHLMC Due 6/15/15	59.96		-61.31	-1.35

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/15/2015	Paid Down 387.84 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May FHLMC Due 6/15/15	387.84		-401.00	-13 16
06/15/2015	Paid Down 145.22 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May FHLMC Due 6/15/15	145 22		-155.25	-10.03
06/15/2015	Paid Down 179.02 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May FHLMC Due 6/15/15	179 02		-190 52	-11 50
06/15/2015	Paid Down 70.87 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May FHLMC Due 6/15/15	70.87		-74.01	-3.14
06/15/2015	Paid Down 195 64 Par Value Of FHLMC Gold Q25830 4 0% 4/01/44 For Record Date Of May Due 6/15/15 Theor. Settlement Date 6/15/15 May FHLMC Due 6/15/15	195.64		-206.04	-10.40
06/15/2015	Paid Down 258.75 Par Value Of FHLMC Gold G30719 4.0% 3/01/34 For Record Date Of May Due 6/15/15 May FNMA Due 6/15/15	258 75		-279.63	-20.88
06/16/2015	Sold 130 Shares Of Outfront Media Inc Trade Date 6/11/15 Theor. Settlement Date 6/16/15 Sold Through Credit Suisse, New York (Csus) Paid $5.20 Brokerage Paid $0.06 Sec Fee 130 Shares At $26 8011	3,478.88		-4,126.69	-647.81
06/17/2015	Sold 19 Shares Of Outfront Media Inc Trade Date 6/12/15 Theor. Settlement Date 6/17/15 Sold Through Credit Suisse, New York (Csus) Paid $0.76 Brokerage Paid $0.01 Sec Fee 19 Shares At $26 8009	508.45		-603.13	-94.68

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/18/2015	Sold 15,000 Par Value Of U.S. Treasury Note 0.625% 8/31/17 Trade Date 6/16/15 Theor. Settlement Date 6/18/15 Sold Through First Tennessee Bank,N.A.-Bond Sold Interest $28.02 15,000 Par Value At 99.601563 %	14,940.23		-14,882.45	57.78
06/18/2015	Sold 5,000 Par Value Of U.S. Treasury Note 1 25% 4/30/19 Trade Date 6/16/15 Theor. Settlement Date 6/18/15 Sold Through Credit Suisse, New York (Csus) Sold Interest $8 32 5,000 Par Value At 99 507813 %	4,975.39		-4,955.72	19 67
06/18/2015	Sold 28 Shares Of Outfront Media Inc Trade Date 6/15/15 Theor. Settlement Date 6/18/15 Sold Through Credit Suisse, New York (Csus) Paid $1.12 Brokerage Paid $0 01 Sec Fee 28 Shares At $26 5452	742.14		-888.83	-146.69
06/19/2015	Sold 36 Shares Of Outfront Media Inc Trade Date 6/16/15 Theor. Settlement Date 6/19/15 Sold Through Credit Suisse, New York (Csus) Paid $1.44 Brokerage Paid $0.02 Sec Fee 36 Shares At $26.2947	945.15		-1,142.78	-197 63
06/22/2015	Paid Down 292 68 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of May Due 6/20/15 Theor. Settlement Date 6/22/15 May GNMA Due 6/20/15	292.68		-295 70	-3 02
06/22/2015	Paid Down 879.12 Par Value Of GNMA II Pool # MA2225 4.5% 9/20/44 For Record Date Of May Due 6/20/15 Theor. Settlement Date 6/22/15 May GNMA Due 6/20/15	879.12		-955.08	-75.96
06/22/2015	Paid Down 459 84 Par Value Of GNMA MA2446 Pool II 4.0% 12/20/44 For Record Date Of May Due 6/20/15 Theor. Settlement Date 6/22/15 May GNMA Due 6/20/15	459.84		-488.65	-28.81
06/22/2015	Paid Down 147.84 Par Value Of GNMA II Pool # MA2753 3% 4/20/45 For Record Date Of May Due 6/20/15 Theor. Settlement Date 6/22/15 May GNMA Due 6/20/15	147.84		-152.46	-4.62

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/22/2015	Sold 414 Shares Of Outfront Media Inc Trade Date 6/17/15 Theor. Settlement Date 6/22/15 Sold Through Credit Suisse, New York (Csus) Paid $16.56 Brokerage Paid $0.20 Sec Fee 414 Shares At $26.1334	10,802.47		-13,141.93	-2,339.46
06/23/2015	Sold 30,000 Par Value Of Verizon Communication 5.15% 9/15/23 Trade Date 6/18/15 Theor. Settlement Date 6/23/15 Sold Through Merrill Lynch Pierce Fenner Sold On The Otc Bulletin Board Sold Interest $420 58 30,000 Par Value At 109.397 %	32,819.10		-30,515.30	2,303 80
06/23/2015	Sold 173 Shares Of Outfront Media Inc Trade Date 6/18/15 Theor. Settlement Date 6/23/15 Sold Through Credit Suisse, New York (Csus) Paid $6.92 Brokerage Paid $0.08 Sec Fee 173 Shares At $26.2018	4,525 91		-5,491.68	-965.77
06/25/2015	Paid Down 238.16 Par Value Of FNMA 2014-28 ND 3.0% 3/25/40 Trade Date 6/25/15 Theor. Settlement Date 6/25/15	238.16		-242.85	-4.69
06/25/2015	Paid Down 366.07 Par Value Of FNMA Pool # AK2439 3.50008% 2/01/27 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	366.07		-387.83	-21.76
06/25/2015	Paid Down 96.31 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	96.31		-105.72	-9 41
06/25/2015	Paid Down 29 55 Par Value Of FNMA Pool # 555528 6 0% 4/01/33 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	29 55		-32.40	-2 85
06/25/2015	Paid Down 231.24 Par Value Of FNMA Pool # 745418 5 5% 4/01/36 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	231.24		-254.15	-22.91

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/25/2015	Paid Down 81.6 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	81.60		-85.65	-4.05
06/25/2015	Paid Down 20.19 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	20.19		-21.19	-1.00
06/25/2015	Paid Down 6 37 Par Value Of FNMA Pool # Aa7694 4 5% 7/01/24 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	6 37		-6.76	-0 39
06/25/2015	Paid Down 47.18 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	47.18		-49.90	-2.72
06/25/2015	Paid Down 132.88 Par Value Of FNMA Pool # Al0201 5.0% 12/01/21 For Record Date Of May Due 6/25/15 Theor Settlement Date 6/25/15 May FNMA Due 6/25/15	132 88		-142.74	-9 86
06/25/2015	Paid Down 311 79 Par Value Of FNMA Pool # Aj1758 3 5% 9/01/26 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	311.79		-327.71	-15.92
06/25/2015	Paid Down 271.14 Par Value Of FNMA Pool # Al0219 3.31% 4/1/41 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	271.14		-275.55	-4.41
06/25/2015	Paid Down 446.57 Par Value Of FNMA Pool # AK2717A 4.0% 2/01/42 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	446 57		-473.49	-26 92
06/25/2015	Paid Down 395 33 Par Value Of FNMA Aq5362 3.5% 12/01/42 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	395.33		-416 02	-20.69

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/25/2015	Paid Down 286 03 Par Value Of FNMA AR8596 3 5% 6/01/43 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	286.03		-289 47	-3.44
06/25/2015	Paid Down 549 64 Par Value Of FNMA Pool Al4166 5 5% 1/01/39 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	549.64		-603 92	-54.28
06/25/2015	Paid Down 777 63 Par Value Of F N M A Pool AU1660 2.5% 7/01/28 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	777.63		-780.75	-3.12
06/25/2015	Paid Down 36 43 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	36.43		-39.93	-3.50
06/25/2015	Paid Down 349.7 Par Value Of FNMA Pool # Al4191 3 5% 1/01/28 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	349.70		-367 82	-18 12
06/25/2015	Paid Down 76.71 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	76.71		-82 50	-5.79
06/25/2015	Paid Down 53.9 Par Value Of FNMA Pool # At4147 3.0% 5/01/43 For Record Date Of May Due 6/25/15 Theor Settlement Date 6/25/15 May FNMA Due 6/25/15	53.90		-53 10	0.80
06/25/2015	Paid Down 557 27 Par Value Of FNMA MA1897 3 5% 5/01/44 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	557.27		-567 64	-10.37
06/25/2015	Paid Down 350 54 Par Value Of FNMA Pool # Aw8285 3 5% 8/01/44 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	350.54		-359 60	-9.06

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/25/2015	Paid Down 142.62 Par Value Of FNMA Pool # AI5630 4.0% 8/01/44 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	142.62		-151.47	-8.85
06/25/2015	Paid Down 1,203.8 Par Value Of FNMA Pool # AI6150 4.0% 8/01/27 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	1,203.80		-1,291.08	-87.28
06/25/2015	Paid Down 1,009.01 Par Value Of FNMA AI6223 Pool 4 5% 8/01/44 For Record Date Of May Due 6/25/15 Theor. Settlement Date 6/25/15 May FNMA Due 6/25/15	1,009.01		-1,099.50	-90 49
06/25/2015	Sold 7,996 002 Units Of Dreyfus US Equity Fund-Y Trade Date 6/24/15 Theor. Settlement Date 6/25/15 7,996 002 Units At $20 01	160,000.00		-113,666.97	46,333.03
06/25/2015	Sold 9,870.451 Units Of BNY Mellon Foc Eq Opp-M Trade Date 6/24/15 Theor. Settlement Date 6/25/15 9,870 451 Units At $16.21	160,000.00		-126,296.55	33,703.45
06/25/2015	Sold 1,233.806 Units Of BNY Mellon Foc Eq Opp-M Trade Date 6/24/15 Theor. Settlement Date 6/25/15 1,233.806 Units At $16.21	20,000.00		-19,801.30	198.70
06/25/2015	Sold 2,536.462 Units Of BNY Mellon M/C Multi-Strategy Fund· Trade Date 6/24/15 Theor. Settlement Date 6/25/15 2,536.462 Units At $15.77	40,000.00		-34,342.45	5,657.55
06/25/2015	Sold 579 542 Units Of Dreyfus Opportunistic S/C Trade Date 6/24/15 Theor. Settlement Date 6/25/15 579.542 Units At $34.51	20,000.00		-19,545.65	454.35

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/25/2015	Sold 3,000 Par Value Of Conagra Foods Inc 3.2% 1/25/23 Trade Date 6/22/15 Theor. Settlement Date 6/25/15 Sold Through Stifel Nicolaus Sold Interest $40.00 3,000 Par Value At 92.618 %	2,778 54		-2,965.47	-186 93
06/25/2015	Sold 230 Shares Of Bristol-Myers Squibb Co Trade Date 6/22/15 Theor. Settlement Date 6/25/15 Sold Through Morgan Stanley & Co Inc, NY Paid $9.20 Brokerage Paid $0.28 Sec Fee Sold On The New York Stock Exchange, Inc. 230 Shares At $67.1179	15,427.64		-11,628.29	3,799.35
06/26/2015	Sold 40 Shares Of Lilly Eli & Co Trade Date 6/23/15 Theor. Settlement Date 6/26/15 Sold Through Baypoint Trading LLC Paid $1.60 Brokerage Paid $0 06 Sec Fee Sold On The New York Stock Exchange, Inc. 40 Shares At $82.7068	3,306.61		-2,611.62	694.99
06/26/2015	Sold 17 Shares Of Ihs Inc-Class A Trade Date 6/23/15 Theor. Settlement Date 6/26/15 Sold Through Baypoint Trading LLC Paid $0.68 Brokerage Paid $0.04 Sec Fee Sold On The New York Stock Exchange, Inc. 17 Shares At $130.1281	2,211.46		-2,159.47	51 99
06/26/2015	Sold 88 Shares Of E O G Res Inc Trade Date 6/23/15 Theor. Settlement Date 6/26/15 Sold Through Baypoint Trading LLC Paid $3.52 Brokerage Paid $0.14 Sec Fee Sold On The New York Stock Exchange, Inc. 88 Shares At $88 0595	7,745 58		-9,101 26	-1,355 68
06/26/2015	Sold 80 Shares Of Weyerhaeuser Co Trade Date 6/23/15 Theor. Settlement Date 6/26/15 Sold Through Baypoint Trading LLC Paid $3 20 Brokerage Paid $0.05 Sec Fee Sold On The New York Stock Exchange, Inc. 80 Shares At $32.2457	2,576.41		-2,555.62	20 79
06/26/2015	Sold 110 Shares Of Royal Caribbean Cruises Ltd Trade Date 6/23/15 Theor. Settlement Date 6/26/15 Sold Through Baypoint Trading LLC Paid $4.40 Brokerage Paid $0.16 Sec Fee Sold On The New York Stock Exchange, Inc. 110 Shares At $80.3961	8,839.01		-7,316.59	1,522.42

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/26/2015	Sold 500 Shares Of Boston Scientific Corp Trade Date 6/23/15 Theor. Settlement Date 6/26/15 Sold Through Baypoint Trading LLC Paid $20.00 Brokerage Paid $0.17 Sec Fee Sold On The New York Stock Exchange, Inc. 500 Shares At $17.9498	8,954.73		-6,649.19	2,305.54
06/26/2015	Sold 110 Shares Of Pilgrim's Pride Corp Trade Date 6/23/15 Theor. Settlement Date 6/26/15 Sold Through Baypoint Trading LLC Paid $4.40 Brokerage Paid $0.05 Sec Fee Sold On The Otc Bulletin Board 110 Shares At $25 5222	2,802.99		-3,237 13	-434 14
06/26/2015	Sold 160 Shares Of Celanese Corp -Ser A Trade Date 6/23/15 Theor. Settlement Date 6/26/15 Sold Through Baypoint Trading LLC Paid $6.40 Brokerage Paid $0.21 Sec Fee Sold On The New York Stock Exchange, Inc. 160 Shares At $71.7766	11,477.65		-8,931.81	2,545 84
06/26/2015	Sold 59 Shares Of Bard C R Inc Trade Date 6/23/15 Theor. Settlement Date 6/26/15 Sold Through Baypoint Trading LLC Paid $2.36 Brokerage Paid $0.19 Sec Fee Sold On The New York Stock Exchange, Inc. 59 Shares At $172 8027	10,192 81		-9,121.49	1,071 32
06/29/2015	Sold 77 Shares Of Outfront Media Inc Trade Date 6/24/15 Theor. Settlement Date 6/29/15 Sold Through Deutsche BK Secs Inc Paid $3.08 Brokerage Paid $0 04 Sec Fee 77 Shares At $26.4303	2,032 01		-2,444.27	-412.26
06/30/2015	Sold 142 Shares Of Outfront Media Inc Trade Date 6/25/15 Theor. Settlement Date 6/30/15 Sold Through Isi Group Inc, NY C # 352 Paid $5.68 Brokerage Paid $0.07 Sec Fee 142 Shares At $26.4104	3,744 53		-4,507.62	-763.09
07/01/2015	Sold 106 Shares Of Humana Inc Trade Date 6/26/15 Theor. Settlement Date 7/1/15 Sold Through Cowen And Company LLC Paid $4.24 Brokerage Paid $0 39 Sec Fee 106 Shares At $198.2081	21,005.43		-16,086.36	4,919.07

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/01/2015	Sold 131 Shares Of Outfront Media Inc Trade Date 6/26/15 Theor. Settlement Date 7/1/15 Sold Through Isi Group Inc, NY C # 352 Paid $5.24 Brokerage Paid $0.06 Sec Fee 131 Shares At $26.4638	3,461.46		-4,158.43	-696 97
07/02/2015	Sold 40 Shares Of Outfront Media Inc Trade Date 6/29/15 Theor. Settlement Date 7/2/15 Sold Through Isi Group Inc, NY C # 352 Paid $1.60 Brokerage Paid $0.02 Sec Fee 40 Shares At $26.3564	1,052.64		-1,269.75	-217.11
07/02/2015	Sold 710 Shares Of Twitter Inc Trade Date 6/29/15 Theor. Settlement Date 7/2/15 Sold Through Deutsche BK Secs Inc Paid $28.40 Brokerage Paid $0.45 Sec Fee 710 Shares At $34.2442	24,284 53		-35,302 67	-11,018.14
07/06/2015	Sold 41 Shares Of Outfront Media Inc Trade Date 6/30/15 Theor. Settlement Date 7/6/15 Sold Through Isi Group Inc, NY C # 352 Paid $1.64 Brokerage Paid $0.02 Sec Fee 41 Shares At $25.5468	1,045.76		-1,301 50	-255.74
07/07/2015	Sold 5,000 Par Value Of U.S. Treasury Note 1.25% 4/30/19 Trade Date 7/1/15 Theor. Settlement Date 7/7/15 Sold Through Bank Of Nova Scotia - Nya Sold Interest $11.55 5,000 Par Value At 99.570313 %	4,978.52		-4,955.72	22 80
07/07/2015	Sold 69 Shares Of Outfront Media Inc Trade Date 7/1/15 Theor. Settlement Date 7/7/15 Sold Through Isi Group Inc, NY C # 352 Paid $2.76 Brokerage Paid $0.03 Sec Fee 69 Shares At $25.1717	1,734.06		-2,190.32	-456 26
07/08/2015	Sold 141 Shares Of Outfront Media Inc Trade Date 7/2/15 Theor. Settlement Date 7/8/15 Sold Through Isi Group Inc, NY C # 352 Paid $5.64 Brokerage Paid $0.06 Sec Fee 141 Shares At $25.0008	3,519 41		-4,475 87	-956 46

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/09/2015	Paid Down 1,941.59 Par Value Of Amcar 2013-2 A3 0 65% 12/08/17 Trade Date 7/8/15 Theor. Settlement Date 7/9/15	1,941.59		-1,941.20	0.39
07/09/2015	Sold 15,000 Par Value Of U.S. Treasury Note 1.25% 4/30/19 Trade Date 7/8/15 Theor. Settlement Date 7/9/15 Sold Through Bank Of Nova Scotia - Nya Sold Interest $35.67 15,000 Par Value At 100.144531 %	15,021.68		-14,867.17	154.51
07/09/2015	Sold 155 Shares Of Outfront Media Inc Trade Date 7/6/15 Theor. Settlement Date 7/9/15 Sold Through Isi Group Inc, NY C # 352 Paid $6.20 Brokerage Paid $0.07 Sec Fee 155 Shares At $24.6315	3,811.61		-4,920.29	-1,108 68
07/13/2015	Sold 5,000 Par Value Of Univ Of California C 5.435% 5/15/23 Trade Date 7/8/15 Theor. Settlement Date 7/13/15 Sold Through Janney Montgomery Scott Inc Sold Interest $43 78 5,000 Par Value At 115 898 %	5,794.90		-5,714.30	80.60
07/13/2015	Sold 5,000 Par Value Of United States Treas 2.125% 6/30/22 Trade Date 7/10/15 Theor. Settlement Date 7/13/15 Sold Through Wells Fargo Securities LLC, Sold Interest $3.75 5,000 Par Value At 100.066406 %	5,003 32		-5,056.45	-53.13
07/13/2015	Sold 95 Shares Of Apple Inc Trade Date 7/8/15 Theor. Settlement Date 7/13/15 Sold Through Pickering Energy Partners, Inc Paid $3.80 Brokerage Paid $0.22 Sec Fee Sold On The Otc Bulletin Board 95 Shares At $123.2469	11,704.44		-6,073 80	5,630 64
07/14/2015	Sold 33,462.37 Par Value Of FNMA Aq5362 3 5% 12/01/42 Trade Date 7/8/15 Theor. Settlement Date 7/14/15 Sold Through G X Clarke & Co Sold Interest $42 29 33,462.37 Par Value At 103.328125 %	34,576 04		-35,213 32	-637 28

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/14/2015	Sold 100 Shares Of Gilead Sciences Inc Trade Date 7/9/15 Theor. Settlement Date 7/14/15 Sold Through Pickering Energy Partners, Inc Paid $4.00 Brokerage Paid $0.21 Sec Fee Sold On The Otc Bulletin Board 100 Shares At $113.9521	11,391.00		-3,003.68	8,387.32
07/14/2015	Sold 36 Shares Of Biomarin Pharmaceutical Inc Trade Date 7/9/15 Theor. Settlement Date 7/14/15 Sold Through Leerink Swann And Company Paid $1.44 Brokerage Paid $0.09 Sec Fee 36 Shares At $139 5625	5,022.72		-3,845 92	1,176 80
07/14/2015	Sold 50 Shares Of Celgene Corp Trade Date 7/9/15 Theor. Settlement Date 7/14/15 Sold Through Leerink Swann And Company Paid $2.00 Brokerage Paid $0.11 Sec Fee 50 Shares At $116.6942	5,832 60		-5,141.12	691 48
07/14/2015	Sold 39 Shares Of Amgen Inc Trade Date 7/9/15 Theor. Settlement Date 7/14/15 Sold Through Pickering Energy Partners, Inc Paid $1.56 Brokerage Paid $0.11 Sec Fee Sold On The Otc Bulletin Board 39 Shares At $152.9614	5,963.82		-4,557.43	1,406.39
07/15/2015	Paid Down 0.06 Par Value Of FHLMC REMIC 2517 Jh 4 5% 10/15/17 Trade Date 7/15/15 Theor. Settlement Date 7/15/15	0.06		-0 06	
07/15/2015	Paid Down 85 15 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June GNMA Due 7/15/15	85.15		-90.68	-5.53
07/15/2015	Paid Down 53.44 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June GNMA Due 7/15/15	53.44		-56.91	-3.47
07/15/2015	Paid Down 80.06 Par Value Of FHLMC Gold A90393 5 0% 12/01/39 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	80.06		-84.31	-4 25

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/15/2015	Paid Down 11.77 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	11.77		-12.39	-0 62
07/15/2015	Paid Down 344.69 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	344.69		-366 82	-22.13
07/15/2015	Paid Down 654.4 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	654.40		-675.01	-20 61
07/15/2015	Paid Down 557.13 Par Value Of FHLMC Gold Q19384 3.5% 6/01/43 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	557.13		-558.36	-1 23
07/15/2015	Paid Down 421.01 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	421.01		-432 04	-11.03
07/15/2015	Paid Down 363 54 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	363.54		-388.40	-24 86
07/15/2015	Paid Down 67.27 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	67.27		-68.78	-1.51
07/15/2015	Paid Down 302.2 Par Value Of FHLMC Gold G18489 3 0% 11/01/28 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	302 20		-312.45	-10 25
07/15/2015	Paid Down 133.36 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	133.36		-142.57	-9.21

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/15/2015	Paid Down 150.66 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	150 66		-160.34	-9.68
07/15/2015	Paid Down 71.37 Par Value Of FHLMC Gold Pool T49005 3 5% 12/01/28 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	71 37		-74 54	-3.17
07/15/2015	Paid Down 176 89 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	176.89		-186.30	-9.41
07/15/2015	Paid Down 652.68 Par Value Of FHLMC Gold G30719 4.0% 3/01/34 For Record Date Of June Due 7/15/15 Theor. Settlement Date 7/15/15 June FHLMC Due 7/15/15	652.68		-705.35	-52.67
07/17/2015	Sold 20,000 Par Value Of Intel Corp 2.7% 12/15/22 Trade Date 7/14/15 Theor. Settlement Date 7/17/15 Sold Through J P Morgan Securities Inc Sold On The Otc Bulletin Board Sold Interest $48.00 20,000 Par Value At 96.922 %	19,384.40		-19,726.11	-341.71
07/20/2015	Paid Down 329.75 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of June Due 7/20/15 Theor. Settlement Date 7/20/15 June GNMA Due 7/20/15	329.75		-333.15	-3.40
07/20/2015	Paid Down 636.84 Par Value Of GNMA II Pool # MA2225 4.5% 9/20/44 For Record Date Of June Due 7/20/15 Theor. Settlement Date 7/20/15 June GNMA Due 7/20/15	636 84		-691.87	-55 03
07/20/2015	Paid Down 718.32 Par Value Of GNMA MA2446 Pool II 4.0% 12/20/44 For Record Date Of June Due 7/20/15 Theor. Settlement Date 7/20/15 June GNMA Due 7/20/15	718 32		-763 33	-45.01
07/20/2015	Paid Down 195.76 Par Value Of GNMA II Pool # MA2753 3% 4/20/45 For Record Date Of June Due 7/20/15 Theor. Settlement Date 7/20/15 June GNMA Due 7/20/15	195.76		-201.87	-6.11

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/20/2015	Paid Down 114.88 Par Value Of GNMA Pool II Am4931 3.5% 4/20/45 For Record Date Of June Due 7/20/15 Theor. Settlement Date 7/20/15 June GNMA Due 7/20/15	114.88		-119.76	-4.88
07/20/2015	Sold 8,000 Par Value Of Conagra Foods Inc 3 2% 1/25/23 Trade Date 7/15/15 Theor. Settlement Date 7/20/15 Sold Through Stifel Nicolaus Sold Interest $124 44 8,000 Par Value At 93 29 %	7,463 20		-7,907.91	-444.71
07/20/2015	Sold 70 Shares Of Abbvie Inc. Trade Date 7/15/15 Theor. Settlement Date 7/20/15 Sold Through J P Morgan Securities Inc Paid $2.80 Brokerage Paid $0.09 Sec Fee 70 Shares At $69.7387	4,878 82		-3,847.28	1,031.54
07/20/2015	Sold 100 Shares Of Abbott Laboratories Trade Date 7/15/15 Theor Settlement Date 7/20/15 Sold Through J P Morgan Securities Inc Paid $4.00 Brokerage Paid $0.09 Sec Fee 100 Shares At $49.3866	4,934.57		-3,856.66	1,077.91
07/20/2015	Sold 70 Shares Of Electronic Arts Inc Trade Date 7/15/15 Theor. Settlement Date 7/20/15 Sold Through J P Morgan Securities Inc Paid $2.80 Brokerage Paid $0 09 Sec Fee 70 Shares At $72 5671	5,076.81		-2,638.17	2,438.64
07/20/2015	Sold 50 Shares Of Servicenow Inc Trade Date 7/15/15 Theor. Settlement Date 7/20/15 Sold Through J P Morgan Securities Inc Paid $2.00 Brokerage Paid $0.07 Sec Fee 50 Shares At $77.7424	3,885.05		-2,428.30	1,456.75
07/20/2015	Tender Offer 30,000 Par Value Of American Intl Group 5.85% 1/16/18 Offered At $1.10456 Per $1 PV Corporate Action ID: 278180 Delivered Shares As A Result Of A Purchase Offer	33,136 80		-35,321.75	-2,184 95

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/21/2015	Sold 5,000 Par Value Of U.S. Treasury Note 1.25% 4/30/19 Trade Date 7/17/15 Theor. Settlement Date 7/21/15 Sold Through Bank Of Nova Scotia - Nya Sold Interest $13 93 5,000 Par Value At 99.703125 %	4,985.16		-4,955 73	29 43
07/22/2015	Sold 30,000 Par Value Of Met Transprtn Auth 3.018% 7/01/24 Trade Date 7/17/15 Theor. Settlement Date 7/22/15 Sold Through Jefferies & Co Inc, New York Sold On The Otc Bulletin Board Sold Interest $52.81 30,000 Par Value At 100.323 %	30,096 90		-30,000.00	96.90
07/22/2015	Sold 910 Shares Of Cisco Systems Inc Trade Date 7/17/15 Theor Settlement Date 7/22/15 Sold Through J P Morgan Securities Inc Paid $36.40 Brokerage Paid $0.47 Sec Fee 910 Shares At $28.0529	25,491.27		-25,541.22	-49.95
07/22/2015	Sold 230 Shares Of T E Connectivity Ltd Trade Date 7/17/15 Theor. Settlement Date 7/22/15 Sold Through J P Morgan Securities Inc Paid $9 20 Brokerage Paid $0.26 Sec Fee 230 Shares At $62.1939	14,295.14		-13,759.85	535.29
07/27/2015	Paid Down 1,304.64 Par Value Of FNMA Pool # Al0219 3.30409% 4/01/41 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	1,304 64		-1,325 84	-21 20
07/27/2015	Paid Down 60.85 Par Value Of FNMA Aq5362 3.5% 12/01/42 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	60.85		-64 03	-3.18
07/27/2015	Paid Down 357.4 Par Value Of FNMA 2014-28 ND 3.0% 3/25/40 Trade Date 7/25/15 Theor. Settlement Date 7/27/15	357.40		-364.44	-7.04
07/27/2015	Paid Down 110.68 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	110.68		-121 48	-10.80

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/27/2015	Paid Down 35.99 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	35.99		-39.44	-3.45
07/27/2015	Paid Down 239.15 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	239.15		-262.84	-23.69
07/27/2015	Paid Down 39 06 Par Value Of FNMA Pool # 962301 4 5% 3/01/23 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	39 06		-41.00	-1 94
07/27/2015	Paid Down 21.42 Par Value Of FNMA Pool # 981644 4 5% 6/01/23 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	21 42		-22.48	-1.06
07/27/2015	Paid Down 7.55 Par Value Of FNMA Pool # Aa7694 4.5% 7/01/24 For Record Date Of June Due 7/25/15 Theor Settlement Date 7/27/15 June FNMA Due 7/25/15	7 55		-8.01	-0 46
07/27/2015	Paid Down 953 5 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	953.50		-1,008.49	-54 99
07/27/2015	Paid Down 131.3 Par Value Of FNMA Pool # Al0201 5.0% 12/01/21 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	131.30		-141.05	-9.75
07/27/2015	Paid Down 575 89 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	575.89		-605.28	-29.39
07/27/2015	Paid Down 261.62 Par Value Of FNMA Pool # AK2439 3.5% 2/01/27 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	261.62		-277.17	-15.55

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/27/2015	Paid Down 57.35 Par Value Of FNMA Pool # AK2717A 4 0% 2/01/42 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	57.35		-60 80	-3.45
07/27/2015	Paid Down 256.57 Par Value Of FNMA AR8596 3.5% 6/01/43 For Record Date Of June Due 7/25/15 Theor Settlement Date 7/27/15 June FNMA Due 7/25/15	256.57		-259.65	-3.08
07/27/2015	Paid Down 501 37 Par Value Of FNMA Pool AI4166 5.5% 1/01/39 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	501 37		-550.88	-49.51
07/27/2015	Paid Down 1,045.92 Par Value Of F N M A Pool AU1660 2.5% 7/01/28 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	1,045.92		-1,050.18	-4.26
07/27/2015	Paid Down 36.53 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	36.53		-40 04	-3.51
07/27/2015	Paid Down 280.18 Par Value Of FNMA Pool # AI4191 3.5% 1/01/28 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	280.18		-294.70	-14.52
07/27/2015	Paid Down 413.78 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	413 78		-445 01	-31.23
07/27/2015	Paid Down 519 9 Par Value Of FNMA Pool # At4147 3.0% 5/01/43 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	519.90		-512.22	7 68
07/27/2015	Paid Down 855 07 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of June Due 7/25/15 Theor Settlement Date 7/27/15 June FNMA Due 7/25/15	855.07		-870.99	-15 92

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/27/2015	Paid Down 87.52 Par Value Of FNMA Pool # Al5630 4.0% 8/01/44 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	87.52		-92.95	-5.43
07/27/2015	Paid Down 991.57 Par Value Of FNMA Pool # Al6150 4.0% 8/01/27 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	991.57		-1,063.46	-71.89
07/27/2015	Paid Down 416.5 Par Value Of FNMA Al6223 Pool 4.5% 8/01/44 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	416 50		-453.85	-37.35
07/27/2015	Paid Down 32.37 Par Value Of FNMA Pool # Al6895 3 5% 5/01/45 For Record Date Of June Due 7/25/15 Theor. Settlement Date 7/27/15 June FNMA Due 7/25/15	32 37		-33.45	-1 08
07/27/2015	Sold 10,000 Par Value Of U S Treasury Bond 2.5% 2/15/45 Trade Date 7/22/15 Theor. Settlement Date 7/27/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $111 88 10,000 Par Value At 88 980469 %	8,898 05		-9,166 99	-268 94
07/27/2015	Sold 120 Shares Of Phillips 66 Trade Date 7/22/15 Theor. Settlement Date 7/27/15 Sold Through Credit Suisse, New York (Csus) Paid $4 80 Brokerage Paid $0.18 Sec Fee 120 Shares At $82.4524	9,889.31		-8,794.26	1,095 05
07/27/2015	Sold 150 Shares Of Valero Energy Corp New Trade Date 7/22/15 Theor. Settlement Date 7/27/15 Sold Through Credit Suisse, New York (Csus) Paid $6.00 Brokerage Paid $0.19 Sec Fee 150 Shares At $67.565	10,128 56		-6,024.41	4,104.15
07/27/2015	Sold 160 Shares Of Servicenow Inc Trade Date 7/22/15 Theor. Settlement Date 7/27/15 Sold Through Credit Suisse, New York (Csus) Paid $6 40 Brokerage Paid $0.23 Sec Fee 160 Shares At $78 1886	12,503 55		-7,770 56	4,732.99

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/27/2015	Sold 32 Shares Of Walt Disney Co/The Trade Date 7/22/15 Theor. Settlement Date 7/27/15 Sold Through Bridge Trading Co Paid $1.28 Brokerage Paid $0.07 Sec Fee 32 Shares At $119.0297	3,807.60		-2,204 95	1,602.65
07/27/2015	Sold 30 Shares Of Phillips 66 Trade Date 7/22/15 Theor. Settlement Date 7/27/15 Sold Through Bridge Trading Co. Paid $1.20 Brokerage Paid $0.05 Sec Fee 30 Shares At $82 3205	2,468.37		-2,245.66	222 71
07/27/2015	Sold 570 Shares Of Alcoa Inc Trade Date 7/22/15 Theor. Settlement Date 7/27/15 Sold Through Bridge Trading Co. Paid $22 80 Brokerage Paid $0.11 Sec Fee 570 Shares At $10.068	5,715 85		-7,533.46	-1,817 61
07/27/2015	Sold 20 Shares Of Tesoro Corporation Trade Date 7/22/15 Theor. Settlement Date 7/27/15 Sold Through Bridge Trading Co. Paid $0.80 Brokerage Paid $0.04 Sec Fee 20 Shares At $99.7462	1,994.08		-1,488.70	505 38
07/27/2015	Sold 90 Shares Of National Oilwell Varco Inc. Trade Date 7/22/15 Theor. Settlement Date 7/27/15 Sold Through Bridge Trading Co. Paid $3.60 Brokerage Paid $0.07 Sec Fee 90 Shares At $42.5403	3,824.96		-5,383.27	-1,558.31
07/27/2015	Sold 30 Shares Of Celanese Corp -Ser A Trade Date 7/22/15 Theor. Settlement Date 7/27/15 Sold Through Bridge Trading Co. Paid $1 20 Brokerage Paid $0.04 Sec Fee 30 Shares At $65 6268	1,967.56		-1,674.71	292.85
07/27/2015	Sold 60 Shares Of Royal Caribbean Cruises Ltd Trade Date 7/22/15 Theor. Settlement Date 7/27/15 Sold Through Bridge Trading Co. Paid $2.40 Brokerage Paid $0.09 Sec Fee 60 Shares At $84.4716	5,065.81		-3,990.86	1,074.95

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/27/2015	Sold 220 Shares Of Facebook Inc-A Trade Date 7/22/15 Theor. Settlement Date 7/27/15 Sold Through Bridge Trading Co. Paid $8.80 Brokerage Paid $0.39 Sec Fee 220 Shares At $96.6458	21,252 89		-13,279 97	7,972.92
07/27/2015	Sold 270 Shares Of Prologis Inc Trade Date 7/22/15 Theor. Settlement Date 7/27/15 Sold Through Bridge Trading Co Paid $10.80 Brokerage Paid $0.20 Sec Fee 270 Shares At $40.0582	10,804.71		-12,034 04	-1,229 33
07/28/2015	Sold 20,000 Par Value Of Oracle Corp 5 75% 4/15/18 Trade Date 7/23/15 Theor. Settlement Date 7/28/15 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $329.03 20,000 Par Value At 110.919 %	22,183 80		-23,494.40	-1,310.60
07/29/2015	Sold 5,000 Par Value Of U S Treasury Bond 2 5% 2/15/45 Trade Date 7/24/15 Theor. Settlement Date 7/29/15 Sold Through Bank Of Nova Scotia - Nya Sold Interest $56 63 5,000 Par Value At 90.414063 %	4,520.70		-4,583 50	-62.80
07/30/2015	Sold 150 Shares Of Valero Energy Corp New Trade Date 7/27/15 Theor. Settlement Date 7/30/15 Sold Through Scotia Capital Markets Paid $6.00 Brokerage Paid $0.18 Sec Fee Sold On The Otc Bulletin Board 150 Shares At $64.715	9,701 07		-6,024.41	3,676 66
07/30/2015	Sold 190 Shares Of Electronic Arts Inc Trade Date 7/27/15 Theor. Settlement Date 7/30/15 Sold Through Wells Fargo Securities LLC, Paid $7.60 Brokerage Paid $0.25 Sec Fee 190 Shares At $71.3758	13,553.55		-7,160.76	6,392.79
07/30/2015	Sold 120 Shares Of Facebook Inc-A Trade Date 7/27/15 Theor. Settlement Date 7/30/15 Sold Through Wells Fargo Securities LLC, Paid $4.80 Brokerage Paid $0.21 Sec Fee 120 Shares At $94.3589	11,318 06		-7,622.24	3,695.82

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/04/2015	Sold 1,559 576 Units Of BNY Mellon Foc Eq Opp-M Trade Date 8/3/15 Theor. Settlement Date 8/4/15 1,559.576 Units At $16.03	25,000.00		-19,955.43	5,044.57
08/05/2015	Sold 30,921.6 Par Value Of US Treasury Inflation Indexed Bond Trade Date 8/3/15 Theor. Settlement Date 8/5/15 Sold Through Credit Lyonnais Sec. C# 651 Sold Interest $2.21 30,921.6 Par Value At 97.98828125 %	30,299 54		-33,302 98	-3,003.44
08/06/2015	Sold 76 Shares Of Humana Inc Trade Date 8/3/15 Theor. Settlement Date 8/6/15 Sold Through Cowen And Company LLC Paid $3.04 Brokerage Paid $0.25 Sec Fee 76 Shares At $181.93	13,823.39		-11,533.62	2,289.77
08/06/2015	Sold 186 Shares Of Dover Corp Trade Date 8/3/15 Theor. Settlement Date 8/6/15 Sold Through Deutsche BK Secs Inc Paid $7.44 Brokerage Paid $0.21 Sec Fee 186 Shares At $62.768	11,667 20		-10,417.48	1,249.72
08/07/2015	Sold 10,000 Par Value Of Comcast Corp 3.125% 7/15/22 Trade Date 8/4/15 Theor. Settlement Date 8/7/15 Sold Through Citigroup Gbl Mkts/Salomon Sold On The Otc Bulletin Board Sold Interest $19.10 10,000 Par Value At 100 533 %	10,053 30		-10,112.25	-58 95
08/07/2015	Sold 5,000 Par Value Of U.S. Treasury Note 2.625% 1/31/18 Trade Date 8/4/15 Theor. Settlement Date 8/7/15 Sold Through Nomura Securities Intl., Fixed Sold Interest $2.50 5,000 Par Value At 104.347656 %	5,217.38		-5,237 99	-20.61
08/07/2015	Sold 433 Shares Of Dover Corp Trade Date 8/4/15 Theor. Settlement Date 8/7/15 Sold Through Deutsche BK Secs Inc Paid $17.32 Brokerage Paid $0.50 Sec Fee 433 Shares At $63 3009	27,391 47		-24,251.46	3,140.01

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/07/2015	Sold 126 Shares Of Humana Inc Trade Date 8/4/15 Theor. Settlement Date 8/7/15 Sold Through Cowen And Company LLC Paid $5.04 Brokerage Paid $0 42 Sec Fee 126 Shares At $182 3489	22,970.50		-19,121.52	3,848 98
08/07/2015	Sold 167 Shares Of Apple Inc Trade Date 8/4/15 Theor. Settlement Date 8/7/15 Sold Through Bernstein Sanford C & Co NY Paid $6.68 Brokerage Paid $0.35 Sec Fee 167 Shares At $115 0388	19,204.45		-10,677.09	8,527.36
08/11/2015	Paid Down 1,872.18 Par Value Of Amcar 2013-2 A3 0 65% 12/08/17 Trade Date 8/8/15 Theor. Settlement Date 8/11/15	1,872.18		-1,871 81	0 37
08/13/2015	Sold 29,993.72 Par Value Of FNMA Pool # At4147 3.0% 5/01/43 Trade Date 8/7/15 Theor. Settlement Date 8/13/15 Sold Through Cantor Fitzgerald & Co. Sold Interest $29.99 29,993 72 Par Value At 100 660156 %	30,191.73		-29,553 04	638.69
08/14/2015	Sold 10,000 Par Value Of United States Treas 2 0% 11/30/20 Trade Date 8/13/15 Theor. Settlement Date 8/14/15 Sold Through Goldman Sachs & Co, NY Sold On The Otc Bulletin Board Sold Interest $40.98 10,000 Par Value At 101.703125 %	10,170.31		-10,111 42	58.89
08/14/2015	Sold 53 Shares Of Palo Alto Networks Inc Trade Date 8/11/15 Theor. Settlement Date 8/14/15 Sold Through Bridge Trading Co. Paid $2.12 Brokerage Paid $0.17 Sec Fee 53 Shares At $175.0144	9,273.47		-7,689.45	1,584 02
08/17/2015	Paid Down 75 29 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July GNMA Due 8/15/15	75 29		-80.18	-4 89
08/17/2015	Paid Down 68 61 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July GNMA Due 8/15/15	68.61		-73 07	-4.46

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/17/2015	Paid Down 21 Par Value Of FHLMC Gold A90393 5 0% 12/01/39 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	21.00		-22.12	-1.12
08/17/2015	Paid Down 11.79 Par Value Of FHLMC Gold G05938 5 0% 1/01/36 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	11.79		-12 41	-0 62
08/17/2015	Paid Down 585 89 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	585.89		-623.51	-37 62
08/17/2015	Paid Down 1,162.61 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	1,162.61		-1,199.23	-36.62
08/17/2015	Paid Down 1,515.8 Par Value Of FHLMC Gold Q19384 3 5% 6/01/43 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	1,515.80		-1,519.17	-3.37
08/17/2015	Paid Down 456.93 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	456.93		-468.90	-11.97
08/17/2015	Paid Down 490.47 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	490 47		-524.00	-33 53
08/17/2015	Paid Down 60.31 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	60.31		-61 67	-1.36
08/17/2015	Paid Down 260.05 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	260.05		-268 88	-8 83

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/17/2015	Paid Down 155.18 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	155.18		-165.90	-10.72
08/17/2015	Paid Down 296.78 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	296.78		-315.85	-19.07
08/17/2015	Paid Down 654 56 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	654 56		-683.61	-29.05
08/17/2015	Paid Down 179.7 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	179.70		-189 26	-9 56
08/17/2015	Paid Down 481.94 Par Value Of FHLMC Gold G30719 4.0% 3/01/34 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/17/15 July FHLMC Due 8/15/15	481.94		-520.83	-38.89
08/17/2015	Sold 172 Shares Of Apple Inc Trade Date 8/12/15 Theor. Settlement Date 8/17/15 Sold Through Wells Fargo Securities LLC, Paid $6.88 Brokerage Paid $0.35 Sec Fee 172 Shares At $111.7781	19,218 60		-10,996.77	8,221 83
08/18/2015	Sold 202 Shares Of Mead Johnson Nutrition Trade Date 8/13/15 Theor. Settlement Date 8/18/15 Sold Through Wells Fargo Securities LLC, Paid $8 08 Brokerage Paid $0 31 Sec Fee 202 Shares At $84.0912	16,978 03		-18,679 82	-1,701.79
08/19/2015	Sold 202 Shares Of Mead Johnson Nutrition Trade Date 8/14/15 Theor. Settlement Date 8/19/15 Sold Through Wells Fargo Securities LLC, Paid $8.08 Brokerage Paid $0.31 Sec Fee 202 Shares At $83.8349	16,926.26		-18,679.82	-1,753 56

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/20/2015	Paid Down 352 95 Par Value Of FHLMC Gold G60103 3.5% 6/01/45 For Record Date Of July Due 8/15/15 Theor. Settlement Date 8/20/15 July FHLMC Due 8/15/15	352.95		-364.86	-11.91
08/20/2015	Paid Down 406 84 Par Value Of GNMA II Pool # MA1599 3 0% 1/20/44 For Record Date Of July Due 8/20/15 Theor. Settlement Date 8/20/15 July GNMA Due 8/20/15	406 84		-411 04	-4 20
08/20/2015	Paid Down 540.69 Par Value Of GNMA II Pool # MA2225 4.5% 9/20/44 For Record Date Of July Due 8/20/15 Theor. Settlement Date 8/20/15 July GNMA Due 8/20/15	540.69		-587.41	-46.72
08/20/2015	Paid Down 1,036.33 Par Value Of GNMA MA2446 Pool II 4.0% 12/20/44 For Record Date Of July Due 8/20/15 Theor. Settlement Date 8/20/15 July GNMA Due 8/20/15	1,036.33		-1,101.56	-65 23
08/20/2015	Paid Down 239.04 Par Value Of GNMA II Pool # MA2753 3 0% 4/20/45 For Record Date Of July Due 8/20/15 Theor. Settlement Date 8/20/15 July GNMA Due 8/20/15	239.04		-246.51	-7.47
08/20/2015	Paid Down 110.94 Par Value Of GNMA Pool II Am4931 3.5% 4/20/45 For Record Date Of July Due 8/20/15 Theor. Settlement Date 8/20/15 July GNMA Due 8/20/15	110.94		-115.65	-4.71
08/24/2015	Sold 390 Shares Of Johnson Controls Inc Trade Date 8/19/15 Theor. Settlement Date 8/24/15 Sold Through J P Morgan Securities Inc Paid $15.60 Brokerage Paid $0 32 Sec Fee 390 Shares At $44.7257	17,427 10		-13,275 08	4,152.02
08/24/2015	Sold 77 Shares Of Avago Technologies Ltd Trade Date 8/19/15 Theor. Settlement Date 8/24/15 Sold Through J P Morgan Securities Inc Paid $3 08 Brokerage Paid $0.17 Sec Fee 77 Shares At $120.8161	9,299.59		-3,631.20	5,668.39

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Sales and maturities

continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/24/2015	Sold 200 Shares Of Nxp Semiconductors N V Trade Date 8/19/15 Theor. Settlement Date 8/24/15 Sold Through J P Morgan Securities Inc Paid $8.00 Brokerage Paid $0.32 Sec Fee 200 Shares At $87.664	17,524.48		-20,534.18	-3,009.70
08/25/2015	Paid Down 278.78 Par Value Of FNMA 2014-28 ND 3.0% 3/25/40 Trade Date 8/25/15 Theor. Settlement Date 8/25/15	278.78		-284 27	-5.49
08/25/2015	Paid Down 19.93 Par Value Of FNMA Pool # Al0219 3 30702% 4/01/41 For Record Date Of July Due 8/25/15 Theor Settlement Date 8/25/15 July FNMA Due 8/25/15	19 93		-20 25	-0 32
08/25/2015	Paid Down 71 26 Par Value Of FNMA Pool # 255364 6 0% 9/01/34 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	71.26		-78.22	-6 96
08/25/2015	Paid Down 32.78 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	32.78		-35 93	-3 15
08/25/2015	Paid Down 213.33 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	213.33		-234.47	-21 14
08/25/2015	Paid Down 39.49 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	39.49		-41.45	-1.96
08/25/2015	Paid Down 52 26 Par Value Of FNMA Pool # 981644 4 5% 6/01/23 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	52 26		-54.86	-2 60
08/25/2015	Paid Down 44.36 Par Value Of FNMA Pool # Aa7694 4.5% 7/01/24 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	44.36		-47.08	-2 72

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/25/2015	Paid Down 574.74 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	574.74		-607.88	-33.14
08/25/2015	Paid Down 137.12 Par Value Of FNMA Pool # Al0201 5 0% 12/01/21 For Record Date Of July Due 8/25/15 Theor Settlement Date 8/25/15 July FNMA Due 8/25/15	137.12		-147 30	-10.18
08/25/2015	Paid Down 200 46 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	200.46		-210 69	-10.23
08/25/2015	Paid Down 110.95 Par Value Of FNMA Pool # AK2439 3.5% 2/01/27 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	110.95		-117.55	-6.60
08/25/2015	Paid Down 985.52 Par Value Of FNMA Pool # AK2717A 4.0% 2/01/42 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	985 52		-1,044 92	-59 40
08/25/2015	Paid Down 429.32 Par Value Of FNMA AR8596 3.5% 6/01/43 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	429.32		-434.48	-5.16
08/25/2015	Paid Down 506.53 Par Value Of FNMA Pool Al4166 5.5% 1/01/39 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	506.53		-556.55	-50 02
08/25/2015	Paid Down 1,028.39 Par Value Of F N M A Pool AU1660 2.5% 7/01/28 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	1,028.39		-1,032.54	-4.15
08/25/2015	Paid Down 36.55 Par Value Of FNMA Pool # AU6278 5 0% 11/01/43 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	36 55		-40 06	-3 51

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/25/2015	Paid Down 416 56 Par Value Of FNMA Pool # AI4191 3.5% 1/01/28 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	416.56		-438.14	-21.58
08/25/2015	Paid Down 89.09 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	89.09		-95.81	-6.72
08/25/2015	Paid Down 52.72 Par Value Of FNMA Pool # At4147 3 0% 5/01/43 For Record Date Of July Due 8/25/15 Theor Settlement Date 8/25/15 July FNMA Due 8/25/15	52 72		-51 94	0.78
08/25/2015	Paid Down 545 24 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of July Due 8/25/15 Theor Settlement Date 8/25/15 July FNMA Due 8/25/15	545 24		-555 39	-10.15
08/25/2015	Paid Down 146.57 Par Value Of FNMA Pool # AI5630 4.0% 8/01/44 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	146.57		-155 66	-9.09
08/25/2015	Paid Down 892 01 Par Value Of FNMA Pool # AI6150 4.0% 8/01/27 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	892.01		-956 68	-64.67
08/25/2015	Paid Down 495.51 Par Value Of FNMA AI6223 Pool 4.5% 8/01/44 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	495.51		-539.95	-44.44
08/25/2015	Paid Down 73 Par Value Of FNMA Pool # AI6895 3 5% 5/01/45 For Record Date Of July Due 8/25/15 July FHLMC Due 8/25/15	73.00		-75.48	-2.48
08/25/2015	Paid Down 45 96 Par Value Of FNMA Pool #AI6970 3.5% 7/01/35 For Record Date Of July Due 8/25/15 Theor. Settlement Date 8/25/15 July FNMA Due 8/25/15	45 96		-47 71	-1.75

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/25/2015	Sold 416 Shares Of Johnson Controls Inc Trade Date 8/20/15 Theor Settlement Date 8/25/15 Sold Through J P Morgan Securities Inc Paid $16.64 Brokerage Paid $0.33 Sec Fee 416 Shares At $43.7487	18,182.49		-14,160 09	4,022.40
08/26/2015	Sold 1,250 Shares Of Marathon Oil Corp Trade Date 8/21/15 Theor. Settlement Date 8/26/15 Sold Through Scotia Capital Markets Paid $50 00 Brokerage Paid $0.36 Sec Fee Sold On The Otc Bulletin Board 1,250 Shares At $15.8439	19,754.52		-38,779.83	-19,025.31
08/27/2015	Sold 230 Shares Of Abbott Laboratories Trade Date 8/24/15 Theor. Settlement Date 8/27/15 Sold Through J P Morgan Securities Inc Paid $9 20 Brokerage Paid $0.19 Sec Fee 230 Shares At $43.7993	10,064.45		-8,870.31	1,194.14
08/28/2015	Sold 110 Shares Of Abbvie Inc. Trade Date 8/25/15 Theor. Settlement Date 8/28/15 Sold Through Cowen And Company LLC Paid $4.40 Brokerage Paid $0.13 Sec Fee 110 Shares At $62.3867	6,858.01		-6,045.72	812.29
08/28/2015	Sold 60 Shares Of Mallinckrodt PLC Trade Date 8/25/15 Theor. Settlement Date 8/28/15 Sold Through Cowen And Company LLC Paid $2.40 Brokerage Paid $0.09 Sec Fee 60 Shares At $80 8378	4,847.78		-4,983.46	-135.68
08/28/2015	Sold 190 Shares Of Merck & Co Inc Trade Date 8/25/15 Theor. Settlement Date 8/28/15 Sold Through Cowen And Company LLC Paid $7.60 Brokerage Paid $0.18 Sec Fee 190 Shares At $52.5818	9,982.76		-10,176.26	-193.50
08/28/2015	Sold 93 Shares Of Celgene Corp Trade Date 8/25/15 Theor Settlement Date 8/28/15 Sold Through Cowen And Company LLC Paid $3 72 Brokerage Paid $0 20 Sec Fee 93 Shares At $116.0657	10,790.19		-9,562.48	1,227.71

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/31/2015	Sold 10,000 Par Value Of Continental Resources 3.8% 6/01/24 Trade Date 8/26/15 Theor. Settlement Date 8/31/15 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $95.00 10,000 Par Value At 82.783 %	8,278.30		-9,749.50	-1,471.20
09/03/2015	Sold 86 Shares Of Monster Beverage Corp Trade Date 8/31/15 Theor. Settlement Date 9/3/15 Sold Through Bridge Trading Co. Paid $3.44 Brokerage Paid $0.22 Sec Fee 86 Shares At $137 857	11,852.04		-7,205.06	4,646 98
09/03/2015	Sold 200 Shares Of Alcoa Inc Trade Date 8/31/15 Theor. Settlement Date 9/3/15 Sold Through Bridge Trading Co Paid $8 00 Brokerage Paid $0.03 Sec Fee 200 Shares At $9.4618	1,884.33		-2,643 32	-758 99
09/03/2015	Sold 310 Shares Of Micron Technology Inc Trade Date 8/31/15 Theor. Settlement Date 9/3/15 Sold Through Bridge Trading Co. Paid $12.40 Brokerage Paid $0.09 Sec Fee 310 Shares At $16 3557	5,057.78		-8,146.22	-3,088.44
09/03/2015	Sold 20 Shares Of H C A Holdings Inc Trade Date 8/31/15 Theor. Settlement Date 9/3/15 Sold Through Bridge Trading Co Paid $0 80 Brokerage Paid $0.03 Sec Fee 20 Shares At $87.035	1,739.87		-1,684.27	55 60
09/03/2015	Sold 30 Shares Of Cameron International Corp Trade Date 8/31/15 Theor. Settlement Date 9/3/15 Sold Through Bridge Trading Co. Paid $1 20 Brokerage Paid $0.04 Sec Fee 30 Shares At $66 6072	1,996 98		-1,453.03	543 95
09/03/2015	Sold 170 Shares Of Consol Energy Inc Trade Date 8/31/15 Theor. Settlement Date 9/3/15 Sold Through Bridge Trading Co Paid $6 80 Brokerage Paid $0.05 Sec Fee 170 Shares At $15 2001	2,577.17		-4,030.99	-1,453.82

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/09/2015	Paid Down 1,619.94 Par Value Of Amcar 2013-2 A3 0.65% 12/08/17 Trade Date 9/8/15 Theor. Settlement Date 9/9/15	1,619.94		-1,619 62	0 32
09/09/2015	Sold 37 Shares Of Intercontinental Exchange Inc Trade Date 9/3/15 Theor. Settlement Date 9/9/15 Sold Through Deutsche BK Secs Inc Paid $1.48 Brokerage Paid $0.16 Sec Fee 37 Shares At $228 6693	8,459.12		-5,554.31	2,904.81
09/09/2015	Sold 379 Shares Of Caterpillar Inc Trade Date 9/3/15 Theor. Settlement Date 9/9/15 Sold Through Deutsche BK Secs Inc Paid $15.16 Brokerage Paid $0.52 Sec Fee 379 Shares At $74 2068	28,108 70		-31,375 74	-3,267 04
09/10/2015	Sold 15,000 Par Value Of United States Treas 2.125% 6/30/22 Trade Date 9/9/15 Theor. Settlement Date 9/10/15 Sold Through Ubs Securities LLC, Stamford Sold Interest $62.36 15,000 Par Value At 101.203125 %	15,180.47		-15,050 73	129.74
09/10/2015	Sold 10,000 Par Value Of U S Treasury Note 1.625% 11/15/22 Trade Date 9/9/15 Theor. Settlement Date 9/10/15 Sold Through Citigroup Gbl Mkts/Salomon Sold On The Otc Bulletin Board Sold Interest $52.11 10,000 Par Value At 97.503906 %	9,750.39		-9,826.17	-75 78
09/11/2015	Sold 10,000 Par Value Of United States Treas 2.125% 6/30/22 Trade Date 9/8/15 Theor. Settlement Date 9/11/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $42.15 10,000 Par Value At 101.519531 %	10,151.95		-10,033.82	118.13
09/15/2015	Paid Down 0.08 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 9/15/15 Theor. Settlement Date 9/15/15	0 08		-0.08	
09/15/2015	Paid Down 76.4 Par Value Of GNMA Pool # 782011 5 0% 12/15/35 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August GNMA Due 9/15/15	76 40		-81.37	-4 97

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/15/2015	Paid Down 74.99 Par Value Of GNMA Pool # 781830 5 0% 11/15/34 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August GNMA Due 9/15/15	74.99		-79.86	-4.87
09/15/2015	Paid Down 183.44 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	183.44		-193.18	-9.74
09/15/2015	Paid Down 18.9 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	18 90		-19 89	-0 99
09/15/2015	Paid Down 468 59 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	468.59		-498 68	-30 09
09/15/2015	Paid Down 573 95 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	573 95		-592 02	-18 07
09/15/2015	Paid Down 879.22 Par Value Of FHLMC Gold Q19384 3.5% 6/01/43 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	879.22		-881.18	-1 96
09/15/2015	Paid Down 421.55 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	421.55		-432.59	-11.04
09/15/2015	Paid Down 565 73 Par Value Of FHLMC Gold Pool J15724 4 0% 6/01/26 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	565.73		-604.41	-38 68
09/15/2015	Paid Down 61.18 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	61.18		-62.56	-1.38

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/15/2015	Paid Down 269 31 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	269.31		-278 45	-9.14
09/15/2015	Paid Down 125 41 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of August Due 9/15/15 August FNMA Due 9/15/15	125.41		-134 16	-8.75
09/15/2015	Paid Down 297.15 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	297.15		-316 24	-19.09
09/15/2015	Paid Down 68.44 Par Value Of FHLMC Gold Pool T49005 3 5% 12/01/28 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	68 44		-71 48	-3 04
09/15/2015	Paid Down 365 39 Par Value Of FHLMC Gold Q25830 4 0% 4/01/44 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	365.39		-384.82	-19.43
09/15/2015	Paid Down 371.35 Par Value Of FHLMC Gold G30719 4 0% 3/01/34 For Record Date Of August Due 9/15/15 Theor Settlement Date 9/15/15 August FHLMC Due 9/15/15	371.35		-401.32	-29 97
09/15/2015	Paid Down 85.13 Par Value Of FHLMC Gold G60103 3.5% 6/01/45 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	85.13		-88 00	-2.87
09/15/2015	Paid Down 87.9 Par Value Of FHLMC G08653 3.0% 7/01/45 For Record Date Of August Due 9/15/15 Theor. Settlement Date 9/15/15 August FHLMC Due 9/15/15	87.90		-88.18	-0.28
09/15/2015	Sold 20,000 Par Value Of U S Treasury Note 0.75% 10/31/17 Trade Date 9/10/15 Theor. Settlement Date 9/15/15 Sold Through Barclays Capital Inc Fixed In Sold Interest $56.25 20,000 Par Value At 99.871094 %	19,974.22		-19,909 87	64.35

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/15/2015	Sold 20,000 Par Value Of U S Treasury Note 0.75% 10/31/17 Trade Date 9/11/15 Theor. Settlement Date 9/15/15 Sold Through Merrill Lynch Pierce Fenner Sold On The Otc Bulletin Board Sold Interest $56.25 20,000 Par Value At 99.921875 %	19,984.38		-19,909 86	74.52
09/15/2015	Sold 5,000 Par Value Of U.S. Treasury Note 1.25% 4/30/19 Trade Date 9/11/15 Theor. Settlement Date 9/15/15 Sold Through Bank Of Nova Scotia - Nya Sold Interest $23.44 5,000 Par Value At 100.125 %	5,006.25		-5,004.34	1.91
09/15/2015	Sold 120 Shares Of Aflac Inc Trade Date 9/10/15 Theor. Settlement Date 9/15/15 Sold Through Keefe Bruyette & Woods Inc Paid $4.80 Brokerage Paid $0.13 Sec Fee 120 Shares At $57.6713	6,915.63		-7,508.45	-592.82
09/15/2015	Sold 330 Shares Of F N F Group Trade Date 9/10/15 Theor. Settlement Date 9/15/15 Sold Through Keefe Bruyette & Woods Inc Paid $13.20 Brokerage Paid $0.22 Sec Fee 330 Shares At $35 8662	11,822.43		-8,308.46	3,513.97
09/17/2015	Matured 10,000 Par Value Of Prudential Finl Inc 4.75% 9/17/15 Trade Date 9/17/15 Theor. Settlement Date 9/17/15 Matured Through Non Broker Trade Sold Interest $237.50 Proceeds From Maturity On 9/17/15	10,000.00		-10,824.58	-824.58
09/17/2015	Sold 10,000 Par Value Of United States Treas 2.125% 6/30/22 Trade Date 9/16/15 Theor Settlement Date 9/17/15 Sold Through Goldman Sachs & Co, NY Sold Interest $45 62 10,000 Par Value At 100.90625 %	10,090 63		-10,033 81	56 82
09/17/2015	Sold 5,000 Par Value Of U.S Treasury Note 2 625% 1/31/18 Trade Date 9/16/15 Theor. Settlement Date 9/17/15 Sold Through HSBC Secs Inc Sold Interest $17.12 5,000 Par Value At 103 878906 %	5,193 95		-5,237.99	-44 04

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/18/2015	Sold 20,000 Par Value Of Toyota Motor Credit 1 125% 5/16/17 Trade Date 9/15/15 Theor. Settlement Date 9/18/15 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $76.25 20,000 Par Value At 100.08 %	20,016.00		-20,001.20	14.80
09/21/2015	Paid Down 397.42 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of August Due 9/20/15 Theor. Settlement Date 9/21/15 August GNMA Due 9/20/15	397.42		-401.52	-4.10
09/21/2015	Paid Down 608.44 Par Value Of GNMA II Pool # MA2225 4.5% 9/20/44 For Record Date Of August Due 9/20/15 Theor. Settlement Date 9/21/15 August GNMA Due 9/20/15	608.44		-660.14	-51.70
09/21/2015	Paid Down 1,072.6 Par Value Of GNMA MA2446 Pool II 4.0% 12/20/44 For Record Date Of August Due 9/20/15 Theor. Settlement Date 9/21/15 August GNMA Due 9/20/15	1,072.60		-1,139.31	-66.71
09/21/2015	Paid Down 276 4 Par Value Of GNMA II Pool # MA2753 3.0% 4/20/45 For Record Date Of August Due 9/20/15 Theor. Settlement Date 9/21/15 August GNMA Due 9/20/15	276.40		-285 03	-8.63
09/21/2015	Paid Down 134.61 Par Value Of GNMA Pool II Am4931 3.5% 4/20/45 For Record Date Of August Due 9/20/15 Theor. Settlement Date 9/21/15 August GNMA Due 9/20/15	134.61		-140.33	-5.72
09/21/2015	Sold 28,840.76 Par Value Of GNMA MA2446 Pool II 4 0% 12/20/44 Trade Date 8/25/15 Theor. Settlement Date 9/21/15 Sold Through Wells Fargo Securities LLC, Sold Interest $64.09 28,840.76 Par Value At 106.140625 %	30,611.76		-30,634.27	-22.51
09/24/2015	Sold 86 Shares Of Gilead Sciences Inc Trade Date 9/21/15 Theor. Settlement Date 9/24/15 Sold Through J P Morgan Securities Inc Paid $3.44 Brokerage Paid $0.17 Sec Fee 86 Shares At $105.1545	9,039 68		-2,583 17	6,456.51

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/24/2015	Sold 74 Shares Of Celgene Corp Trade Date 9/21/15 Theor. Settlement Date 9/24/15 Sold Through J P Morgan Securities Inc Paid $2.96 Brokerage Paid $0.16 Sec Fee 74 Shares At $118 8994	8,795.44		-7,608 86	1,186.58
09/24/2015	Sold 21 Shares Of Edwards Lifesciences Corp Trade Date 9/21/15 Theor. Settlement Date 9/24/15 Sold Through Bridge Trading Co. Paid $0.84 Brokerage Paid $0.05 Sec Fee 21 Shares At $141.2079	2,964.48		-2,841.10	123.38
09/24/2015	Sold 70 Shares Of Kroger Co Trade Date 9/21/15 Theor. Settlement Date 9/24/15 Sold Through Bridge Trading Co. Paid $2.80 Brokerage Paid $0.05 Sec Fee 70 Shares At $36.6043	2,559 45		-1,943.11	616.34
09/24/2015	Sold 40 Shares Of Las Vegas Sands Corp Trade Date 9/21/15 Theor. Settlement Date 9/24/15 Sold Through Bridge Trading Co Paid $1.60 Brokerage Paid $0.03 Sec Fee 40 Shares At $44 644	1,784.13		-2,145.29	-361.16
09/24/2015	Sold 12 Shares Of Cameron International Corp Trade Date 9/21/15 Theor. Settlement Date 9/24/15 Sold Through Bridge Trading Co. Paid $0.48 Brokerage Paid $0.01 Sec Fee 12 Shares At $64.0982	768.69		-581.21	187.48
09/24/2015	Sold 40 Shares Of Hewlett Packard Co Trade Date 9/21/15 Theor. Settlement Date 9/24/15 Sold Through Bridge Trading Co. Paid $1.60 Brokerage Paid $0.02 Sec Fee 40 Shares At $26 4478	1,056.29		-1,491.52	-435 23
09/24/2015	Sold 40 Shares Of Micron Technology Inc Trade Date 9/21/15 Theor. Settlement Date 9/24/15 Sold Through Bridge Trading Co. Paid $1.60 Brokerage Paid $0.01 Sec Fee 40 Shares At $15.7348	627.78		-1,051.12	-423.34

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/24/2015	Sold 14 Shares Of Teleflex Inc Trade Date 9/21/15 Theor. Settlement Date 9/24/15 Sold Through Bridge Trading Co. Paid $0.56 Brokerage Paid $0 03 Sec Fee 14 Shares At $134.9697	1,888.99		-1,564.27	324.72
09/24/2015	Sold 60 Shares Of Abbvie Inc. Trade Date 9/21/15 Theor. Settlement Date 9/24/15 Sold Through Bridge Trading Co. Paid $2.40 Brokerage Paid $0.07 Sec Fee 60 Shares At $59 3653	3,559 45		-3,501.13	58 32
09/24/2015	Sold 30 Shares Of National Oilwell Varco Inc Trade Date 9/21/15 Theor. Settlement Date 9/24/15 Sold Through Bridge Trading Co. Paid $1 20 Brokerage Paid $0.02 Sec Fee 30 Shares At $37.3408	1,119.00		-1,794.42	-675 42
09/25/2015	Paid Down 377.98 Par Value Of FNMA 2014-28 ND 3.0% 3/25/40 Trade Date 9/25/15 Theor. Settlement Date 9/25/15	377.98		-385 42	-7.44
09/25/2015	Paid Down 98.17 Par Value Of FNMA Pool # 255364 6 0% 9/01/34 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	98.17		-107.75	-9 58
09/25/2015	Paid Down 29.18 Par Value Of FNMA Pool # 555528 6 0% 4/01/33 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	29.18		-31.98	-2.80
09/25/2015	Paid Down 195.31 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	195.31		-214 66	-19 35
09/25/2015	Paid Down 92 01 Par Value Of FNMA Pool # 962301 4 5% 3/01/23 For Record Date Of August Due 9/25/15 Theor Settlement Date 9/25/15 August FNMA Due 9/25/15	92 01		-96.58	-4 57

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/25/2015	Paid Down 20.22 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	20.22		-21.22	-1.00
09/25/2015	Paid Down 26.59 Par Value Of FNMA Pool # Aa7694 4.5% 7/01/24 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	26.59		-28.22	-1.63
09/25/2015	Paid Down 265.99 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	265 99		-281.33	-15 34
09/25/2015	Paid Down 135.85 Par Value Of FNMA Pool # Al0201 5.0% 12/01/21 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	135.85		-145.93	-10 08
09/25/2015	Paid Down 329 21 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of August Due 9/25/15 Theor Settlement Date 9/25/15 August FNMA Due 9/25/15	329 21		-346.01	-16 80
09/25/2015	Paid Down 432.75 Par Value Of FNMA Pool # Al0219 3 307% 4/1/41 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	432.75		-439 78	-7.03
09/25/2015	Paid Down 262.47 Par Value Of FNMA Pool # AK2439 3 5% 2/01/27 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	262.47		-278.07	-15.60
09/25/2015	Paid Down 46.07 Par Value Of FNMA Pool # AK2717A 4.0% 2/01/42 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	46.07		-48 85	-2 78
09/25/2015	Paid Down 28.16 Par Value Of FNMA AR8596 3.5% 6/01/43 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	28.16		-28.49	-0.33

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/25/2015	Paid Down 446.38 Par Value Of FNMA Pool AI4166 5 5% 1/01/39 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	446.38		-490.46	-44 08
09/25/2015	Paid Down 838 07 Par Value Of F N M A Pool AU1660 2.5% 7/01/28 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	838 07		-841.47	-3 40
09/25/2015	Paid Down 1,326.78 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	1,326.78		-1,454 28	-127.50
09/25/2015	Paid Down 348.1 Par Value Of FNMA Pool # AI4191 3.5% 1/01/28 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	348.10		-366.13	-18.03
09/25/2015	Paid Down 268.11 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	268 11		-288.34	-20 23
09/25/2015	Paid Down 449.73 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	449.73		-458.10	-8 37
09/25/2015	Paid Down 149.76 Par Value Of FNMA Pool # AI5630 4.0% 8/01/44 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	149 76		-159 05	-9 29
09/25/2015	Paid Down 1,246 84 Par Value Of FNMA Pool # AI6150 4.0% 8/01/27 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	1,246 84		-1,337 24	-90.40
09/25/2015	Paid Down 1,015.59 Par Value Of FNMA AI6223 Pool 4.5% 8/01/44 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	1,015 59		-1,106 68	-91.09

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/25/2015	Paid Down 219.05 Par Value Of FNMA Pool # AI6895 3.5% 5/01/45 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	219.05		-226.50	-7.45
09/25/2015	Paid Down 57.96 Par Value Of FNMA Pool #AI6970 3.5% 7/01/35 For Record Date Of August Due 9/25/15 Theor. Settlement Date 9/25/15 August FNMA Due 9/25/15	57.96		-60.16	-2.20
09/25/2015	Sold 15,000 Par Value Of U S Treasury Bond 3 0% 5/15/45 Trade Date 9/24/15 Theor. Settlement Date 9/25/15 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $162.64 15,000 Par Value At 102.203125 %	15,330.47		-14,905.44	425.03
09/25/2015	Sold 274 Shares Of Gilead Sciences Inc Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through J P Morgan Securities Inc Paid $10 96 Brokerage Paid $0 53 Sec Fee 274 Shares At $104.8009	28,703.96		-8,230 10	20,473 86
09/25/2015	Sold 50 Shares Of Servicenow Inc Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through J P Morgan Securities Inc Paid $2.00 Brokerage Paid $0.07 Sec Fee 50 Shares At $72.6226	3,629.06		-2,428.30	1,200.76
09/25/2015	Sold 20 Shares Of Palo Alto Networks Inc Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through J P Morgan Securities Inc Paid $0.80 Brokerage Paid $0.07 Sec Fee 20 Shares At $179.9645	3,598.42		-2,901.68	696.74
09/25/2015	Sold 60 Shares Of Salesforce Com Inc Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through J P Morgan Securities Inc Paid $2.40 Brokerage Paid $0 08 Sec Fee 60 Shares At $71.3393	4,277.88		-2,775 66	1,502.22

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/25/2015	Sold 50 Shares Of Electronic Arts Inc Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through J P Morgan Securities Inc Paid $2 00 Brokerage Paid $0.06 Sec Fee 50 Shares At $68 577	3,426.79		-1,884.41	1,542.38
09/25/2015	Sold 220 Shares Of Nxp Semiconductors N V Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through Friedman Billings & Ramsey Paid $8.80 Brokerage Paid $0.35 Sec Fee Sold On The Otc Bulletin Board 220 Shares At $86 8057	19,088.10		-22,587.60	-3,499.50
09/25/2015	Sold 90 Shares Of Hewlett Packard Co Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through Bridge Trading Co Paid $3.60 Brokerage Paid $0.04 Sec Fee 90 Shares At $26.0533	2,341.16		-3,355.93	-1,014.77
09/25/2015	Sold 96 Shares Of Micron Technology Inc Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through Bridge Trading Co. Paid $3.84 Brokerage Paid $0.03 Sec Fee 96 Shares At $15.2165	1,456.91		-2,522.70	-1,065 79
09/25/2015	Sold 96 Shares Of Las Vegas Sands Corp Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through Bridge Trading Co. Paid $3.84 Brokerage Paid $0.08 Sec Fee 96 Shares At $43.3535	4,158.02		-5,148.68	-990.66
09/25/2015	Sold 28 Shares Of Cameron International Corp Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through Bridge Trading Co. Paid $1.12 Brokerage Paid $0.03 Sec Fee 28 Shares At $63 6081	1,779.88		-1,356.17	423.71
09/25/2015	Sold 160 Shares Of Kroger Co Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through Bridge Trading Co. Paid $6.40 Brokerage Paid $0.11 Sec Fee 160 Shares At $36.0402	5,759.92		-4,441.39	1,318.53

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/25/2015	Sold 69 Shares Of National Oilwell Varco Inc. Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through Bridge Trading Co. Paid $2.76 Brokerage Paid $0.05 Sec Fee 69 Shares At $37.0836	2,555.96		-4,127.17	-1,571.21
09/25/2015	Sold 130 Shares Of Abbvie Inc. Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through Bridge Trading Co. Paid $5 20 Brokerage Paid $0 14 Sec Fee 130 Shares At $57.4934	7,468 80		-7,585 79	-116.99
09/25/2015	Sold 33 Shares Of Teleflex Inc Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through Bridge Trading Co. Paid $1.32 Brokerage Paid $0.08 Sec Fee 33 Shares At $133 1473	4,392.46		-3,687 22	705.24
09/25/2015	Sold 49 Shares Of Edwards Lifesciences Corp Trade Date 9/22/15 Theor. Settlement Date 9/25/15 Sold Through Bridge Trading Co Paid $1.96 Brokerage Paid $0.13 Sec Fee 49 Shares At $140 3436	6,874.75		-6,629 22	245.53
09/29/2015	Sold 15,000 Par Value Of U.S. Treasury Note 2.625% 1/31/18 Trade Date 9/28/15 Theor. Settlement Date 9/29/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $64.20 15,000 Par Value At 104.171875 %	15,625.78		-15,713.97	-88.19
10/02/2015	Sold 20 Shares Of Amazon.Com Inc Trade Date 9/29/15 Theor. Settlement Date 10/2/15 Sold Through J P Morgan Securities Inc Paid $0.80 Brokerage Paid $0.19 Sec Fee 20 Shares At $504.5674	10,090 36		-4,434.10	5,656.26
10/02/2015	Sold 370 Shares Of Mallinckrodt PLC Trade Date 9/29/15 Theor. Settlement Date 10/2/15 Sold Through J P Morgan Securities Inc Paid $14 80 Brokerage Paid $0 39 Sec Fee 370 Shares At $57.8606	21,393 23		-30,731 32	-9,338 09

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/05/2015	Name Change 27 Shares Of Google Inc-Cl C Name Changed To Alphabet Inc-Cl C Effective Date 10/02/15 Delivered Shares As A Result Of A Name Change			-14,144.41	
10/05/2015	Name Change 171 Shares Of Google Inc - Cl A Name Changed To Alphabet Inc/CA-Cl A Effective Date 10/02/15 Delivered Shares As A Result Of A Name Change			-107,709.44	
10/05/2015	Name Change 27 Shares Of Google Inc - Cl A Name Changed To Alphabet Inc/CA-Cl A Effective Date 10/02/15 Delivered Shares As A Result Of A Name Change			-14,344.47	
10/08/2015	Sold 25,000 Par Value Of Anheuser-Busch Inbev 2.5% 7/15/22 Trade Date 10/5/15 Theor. Settlement Date 10/8/15 Sold Through Merrill Lynch Pierce Fenner Sold On The Otc Bulletin Board Sold Interest $144.10 25,000 Par Value At 95.478 %	23,869.50		-24,392.50	-523.00
10/09/2015	Paid Down 1,659.4 Par Value Of Amcar 2013-2 A3 0 65% 12/08/17 Trade Date 10/8/15 Theor. Settlement Date 10/9/15	1,659.40		-1,659.07	0.33
10/13/2015	Sold 64 Shares Of Costco Whsl Corp New Trade Date 10/7/15 Theor. Settlement Date 10/13/15 Sold Through J P Morgan Securities Inc Paid $2.56 Brokerage Paid $0.17 Sec Fee 64 Shares At $147.8582	9,460.19		-6,024.05	3,436.14
10/13/2015	Sold 69 Shares Of Monster Beverage Corp Trade Date 10/7/15 Theor. Settlement Date 10/13/15 Sold Through J P Morgan Securities Inc Paid $2.76 Brokerage Paid $0.17 Sec Fee 69 Shares At $134.5781	9,282.96		-4,776 67	4,506.29
10/15/2015	Paid Down 99.78 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September GNMA Due 10/15/15	99.78		-106.26	-6.48

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/15/2015	Paid Down 51 07 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September GNMA Due 10/15/15	51.07		-54.39	-3.32
10/15/2015	Paid Down 650 2 Par Value Of GNMA Pool # AK6980 4.0% 3/15/45 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September GNMA Due 10/15/15	650.20		-695.21	-45.01
10/15/2015	Paid Down 383 19 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	383.19		-403.55	-20 36
10/15/2015	Paid Down 6.68 Par Value Of FHLMC Gold G05938 5 0% 1/01/36 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	6.68		-7 03	-0.35
10/15/2015	Paid Down 430.76 Par Value Of FHLMC Gold A92821 5 0% 7/01/40 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	430 76		-458 41	-27.65
10/15/2015	Paid Down 742.42 Par Value Of FHLMC Gold A95828 4 5% 12/01/40 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	742 42		-765 81	-23 39
10/15/2015	Paid Down 1,470.91 Par Value Of FHLMC Gold Q19384 3.5% 6/01/43 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	1,470.91		-1,474.18	-3.27
10/15/2015	Paid Down 672.86 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	672.86		-690.48	-17 62
10/15/2015	Paid Down 154 42 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	154.42		-164 98	-10.56

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/15/2015	Paid Down 59.07 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	59 07		-60.40	-1 33
10/15/2015	Paid Down 240 55 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	240 55		-248.71	-8 16
10/15/2015	Paid Down 135.32 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	135 32		-144.76	-9 44
10/15/2015	Paid Down 137.22 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	137.22		-146.04	-8.82
10/15/2015	Paid Down 68.58 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	68.58		-71.62	-3 04
10/15/2015	Paid Down 16.11 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	16.11		-16 97	-0.86
10/15/2015	Paid Down 372.07 Par Value Of FHLMC Gold G30719 4.0% 3/01/34 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	372.07		-402 09	-30.02
10/15/2015	Paid Down 172.34 Par Value Of FHLMC Gold G60103 3 5% 6/01/45 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	172 34		-178.16	-5 82
10/15/2015	Paid Down 129.71 Par Value Of FHLMC G08653 3 0% 7/01/45 For Record Date Of September Due 10/15/15 Theor. Settlement Date 10/15/15 September FHLMC Due 10/15/15	129.71		-130.26	-0.55

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/15/2015	Sold 210 Shares Of Electronic Arts Inc Trade Date 10/9/15 Theor. Settlement Date 10/15/15 Sold Through J P Morgan Securities Inc Paid $8.40 Brokerage Paid $0.25 Sec Fee 210 Shares At $64.8305	13,605.76		-7,914.52	5,691 24
10/15/2015	Sold 200 Shares Of Abbvie Inc. Trade Date 10/12/15 Theor. Settlement Date 10/15/15 Sold Through J P Morgan Securities Inc Paid $8 00 Brokerage Paid $0 21 Sec Fee 200 Shares At $55 9268	11,177 15		-10,992.22	184.93
10/16/2015	Sold 79 Shares Of Accenture PLC-Cl A Trade Date 10/13/15 Theor. Settlement Date 10/16/15 Sold Through Deutsche BK Secs Inc Paid $3.16 Brokerage Paid $0.15 Sec Fee 79 Shares At $103.737	8,191.91		-6,926.00	1,265 91
10/20/2015	Paid Down 442 72 Par Value Of GNMA II Pool # MA1599 3 0% 1/20/44 For Record Date Of September Due 10/20/15 Theor. Settlement Date 10/20/15 September GNMA Due 10/20/15	442 72		-447.29	-4 57
10/20/2015	Paid Down 613.06 Par Value Of GNMA II Pool # MA2225 4.5% 9/20/44 For Record Date Of September Due 10/20/15 Theor. Settlement Date 10/20/15 September GNMA Due 10/20/15	613.06		-665.15	-52.09
10/20/2015	Paid Down 312 17 Par Value Of GNMA II Pool # MA2753 3 0% 4/20/45 For Record Date Of September Due 10/20/15 Theor. Settlement Date 10/20/15 September GNMA Due 10/20/15	312.17		-321.93	-9.76
10/20/2015	Paid Down 66 83 Par Value Of GNMA Pool II Am4931 3.5% 4/20/45 For Record Date Of September Due 10/20/15 Theor. Settlement Date 10/20/15 September GNMA Due 10/20/15	66 83		-69.67	-2 84
10/20/2015	Sold 20,000 Par Value Of EBAY Inc 2.875% 8/01/21 Trade Date 10/15/15 Theor. Settlement Date 10/20/15 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $126.18 20,000 Par Value At 98 211 %	19,642.20		-19,945.80	-303 60

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/21/2015	Sold 16,195.05 Par Value Of GNMA II Pool # MA2225 4.5% 9/20/44 Trade Date 10/9/15 Theor. Settlement Date 10/21/15 Sold Through BNY/Suntrust Capital Markets Sold Interest $40.49 16,195.05 Par Value At 107.6875 %	17,440.04		-17,571.11	-131.07
10/22/2015	Sold 249 Shares Of F N F Group Trade Date 10/19/15 Theor. Settlement Date 10/22/15 Sold Through Keefe Bruyette & Woods Inc Paid $9 96 Brokerage Paid $0.16 Sec Fee 249 Shares At $35 4678	8,821.36		-6,269.11	2,552 25
10/22/2015	Sold 160 Shares Of Aflac Inc Trade Date 10/19/15 Theor. Settlement Date 10/22/15 Sold Through Wells Fargo Securities LLC, Paid $6.40 Brokerage Paid $0.18 Sec Fee 160 Shares At $60.9582	9,746.73		-10,011.26	-264 53
10/23/2015	Sold 470 Shares Of Aflac Inc Trade Date 10/20/15 Theor. Settlement Date 10/23/15 Sold Through J P Morgan Securities Inc Paid $18 80 Brokerage Paid $0.52 Sec Fee 470 Shares At $60 6546	28,488.34		-29,408.09	-919 75
10/23/2015	Sold 220 Shares Of F N F Group Trade Date 10/20/15 Theor. Settlement Date 10/23/15 Sold Through J P Morgan Securities Inc Paid $8 80 Brokerage Paid $0.14 Sec Fee 220 Shares At $34.9437	7,678.67		-5,538.97	2,139.70
10/26/2015	Paid Down 203.39 Par Value Of FNMA 2014-28 ND 3 0% 3/25/40 Trade Date 10/25/15 Theor. Settlement Date 10/26/15	203.39		-207.39	-4.00
10/26/2015	Paid Down 18.09 Par Value Of FNMA Pool # AI0219 3 29793% 4/01/41 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	18.09		-18.38	-0.29
10/26/2015	Paid Down 94 52 Par Value Of FNMA Pool # 255364 6 0% 9/01/34 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	94.52		-103 75	-9.23

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continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/26/2015	Paid Down 33.15 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	33.15		-36.34	-3.19
10/26/2015	Paid Down 214.84 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	214.84		-236.12	-21.28
10/26/2015	Paid Down 75.73 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	75 73		-79.49	-3.76
10/26/2015	Paid Down 21.91 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	21.91		-23.00	-1.09
10/26/2015	Paid Down 5 93 Par Value Of FNMA Pool # Aa7694 4 5% 7/01/24 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	5.93		-6.29	-0.36
10/26/2015	Paid Down 247 59 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	247.59		-261.87	-14 28
10/26/2015	Paid Down 124.62 Par Value Of FNMA Pool # Al0201 5.0% 12/01/21 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	124 62		-133.87	-9.25
10/26/2015	Paid Down 141 05 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	141.05		-148 25	-7.20
10/26/2015	Paid Down 109.08 Par Value Of FNMA Pool # AK2439 3 5% 2/01/27 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	109.08		-115.56	-6.48

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/26/2015	Paid Down 45.73 Par Value Of FNMA Pool # AK2717A 4 0% 2/01/42 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	45.73		-48 48	-2.75
10/26/2015	Paid Down 136.53 Par Value Of FNMA AR8596 3.5% 6/01/43 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	136 53		-138.17	-1.64
10/26/2015	Paid Down 407 02 Par Value Of FNMA Pool AI4166 5.5% 1/01/39 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	407 02		-447 21	-40 19
10/26/2015	Paid Down 974.76 Par Value Of F N M A Pool AU1660 2 5% 7/01/28 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	974.76		-978 71	-3.95
10/26/2015	Paid Down 35 62 Par Value Of FNMA Pool # AU6278 5 0% 11/01/43 For Record Date Of September Due 10/25/15 Theor Settlement Date 10/26/15 September FNMA Due 10/25/15	35 62		-39 04	-3 42
10/26/2015	Paid Down 307.63 Par Value Of FNMA Pool # AI4191 3.5% 1/01/28 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	307.63		-323.57	-15.94
10/26/2015	Paid Down 153.08 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	153.08		-164 63	-11.55
10/26/2015	Paid Down 21.84 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of September Due 10/25/15 September FHLMC Due 10/25/15	21.84		-22.25	-0.41
10/26/2015	Paid Down 88.79 Par Value Of FNMA Pool # AI5630 4.0% 8/01/44 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	88.79		-94 30	-5.51

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/26/2015	Paid Down 946.25 Par Value Of FNMA Pool # AI6150 4.0% 8/01/27 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	946.25		-1,014 85	-68 60
10/26/2015	Paid Down 700.84 Par Value Of FNMA AI6223 Pool 4.5% 8/01/44 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	700.84		-763.69	-62.85
10/26/2015	Paid Down 226.87 Par Value Of FNMA Pool # AI6895 3 5% 5/01/45 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	226 87		-234.58	-7.71
10/26/2015	Paid Down 364 88 Par Value Of FNMA Pool #AI6970 3 5% 7/01/35 For Record Date Of September Due 10/25/15 Theor. Settlement Date 10/26/15 September FNMA Due 10/25/15	364 88		-378.73	-13 85
10/26/2015	Sold 578 369 Units Of Dfa Emerg Mkts Core Equity Trade Date 10/23/15 Theor. Settlement Date 10/26/15 578.369 Units At $17.29	10,000.00		-11,141.31	-1,141.31
10/26/2015	Sold 120 Shares Of Salesforce.Com Inc Trade Date 10/21/15 Theor. Settlement Date 10/26/15 Sold Through Deutsche BK Secs Inc Paid $4.80 Brokerage Paid $0.17 Sec Fee 120 Shares At $75 7956	9,090 50		-5,551.32	3,539 18
10/26/2015	Sold 330 Shares Of Cisco Systems Inc Trade Date 10/21/15 Theor. Settlement Date 10/26/15 Sold Through Morgan Stanley & Co Inc, NY Paid $13.20 Brokerage Paid $0.17 Sec Fee 330 Shares At $28.4106	9,362.13		-9,262.20	99 93
10/26/2015	Sold 340 Shares Of T E Connectivity Ltd Trade Date 10/21/15 Theor. Settlement Date 10/26/15 Sold Through Deutsche BK Secs Inc Paid $13 60 Brokerage Paid $0.38 Sec Fee 340 Shares At $61.5354	20,908.06		-20,340.66	567 40

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/26/2015	Sold 235 Shares Of F N F Group Trade Date 10/21/15 Theor. Settlement Date 10/26/15 Sold Through J P Morgan Securities Inc Paid $9.40 Brokerage Paid $0.15 Sec Fee 235 Shares At $34.6861	8,141.68		-5,916 63	2,225 05
10/27/2015	Sold 12,070 914 Units Of Tcw Emerging Markets Income Fund-I Trade Date 10/26/15 Theor. Settlement Date 10/27/15 12,070.914 Units At $7.73	93,308.17		-100,821.24	-7,513.07
10/27/2015	Sold 288 Shares Of F N F Group Trade Date 10/22/15 Theor. Settlement Date 10/27/15 Sold Through J P Morgan Securities Inc Paid $11.52 Brokerage Paid $0.18 Sec Fee 288 Shares At $34 4519	9,910.45		-7,251 01	2,659.44
10/29/2015	Sold 53 Shares Of Huntington Ingalls Ingalls Industrie Trade Date 10/26/15 Theor. Settlement Date 10/29/15 Sold Through Bridge Trading Co. Paid $2.12 Brokerage Paid $0.11 Sec Fee 53 Shares At $107.8082	5,711 60		-6,288.69	-577.09
10/29/2015	Sold 135 Shares Of Caterpillar Inc Trade Date 10/26/15 Theor. Settlement Date 10/29/15 Sold Through Bridge Trading Co. Paid $5.40 Brokerage Paid $0.18 Sec Fee 135 Shares At $71.6046	9,661.04		-12,277.98	-2,616.94
10/29/2015	Sold 150 Shares Of Entergy Corp Trade Date 10/26/15 Theor. Settlement Date 10/29/15 Sold Through Bridge Trading Co. Paid $6 00 Brokerage Paid $0.19 Sec Fee 150 Shares At $68.4847	10,266.52		-11,727.42	-1,460.90
10/29/2015	Sold 30 Shares Of Marathon Petroleum Corp Trade Date 10/26/15 Theor. Settlement Date 10/29/15 Sold Through Bridge Trading Co. Paid $1.20 Brokerage Paid $0 03 Sec Fee 30 Shares At $48 8902	1,465 48		-1,371 84	93 64

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Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/29/2015	Sold 330 Shares Of Corning Inc Trade Date 10/26/15 Theor. Settlement Date 10/29/15 Sold Through Bridge Trading Co. Paid $13.20 Brokerage Paid $0.11 Sec Fee 330 Shares At $17 2922	5,693.12		-6,988 06	-1,294.94
10/29/2015	Sold 120 Shares Of Navient Corp Trade Date 10/26/15 Theor Settlement Date 10/29/15 Sold Through Bridge Trading Co. Paid $4.80 Brokerage Paid $0.03 Sec Fee 120 Shares At $13.3881	1,601 74		-2,235 87	-634.13
10/29/2015	Sold 13 Shares Of Edwards Lifesciences Corp Trade Date 10/26/15 Theor. Settlement Date 10/29/15 Sold Through Bridge Trading Co Paid $0.52 Brokerage Paid $0.04 Sec Fee 13 Shares At $147 0826	1,911.51		-1,758.77	152.74
10/29/2015	Sold 140 Shares Of Mead Johnson Nutrition Trade Date 10/26/15 Theor. Settlement Date 10/29/15 Sold Through Bridge Trading Co. Paid $5.60 Brokerage Paid $0 21 Sec Fee 140 Shares At $79 6253	11,141 73		-10,974.77	166.96
10/29/2015	Sold 290 Shares Of Hewlett Packard Co Trade Date 10/26/15 Theor. Settlement Date 10/29/15 Sold Through Bridge Trading Co. Paid $11 60 Brokerage Paid $0.15 Sec Fee 290 Shares At $28.086	8,133.19		-10,813.55	-2,680.36
10/29/2015	Sold 30 Shares Of Cameron International Corp Trade Date 10/26/15 Theor. Settlement Date 10/29/15 Sold Through Bridge Trading Co. Paid $1.20 Brokerage Paid $0.04 Sec Fee 30 Shares At $67 2415	2,016 01		-1,453.04	562 97
10/29/2015	Sold 94 Shares Of Abbvie Inc. Trade Date 10/26/15 Theor. Settlement Date 10/29/15 Sold Through Bridge Trading Co. Paid $3 76 Brokerage Paid $0 09 Sec Fee 94 Shares At $51.7653	4,862.09		-5,485.11	-623.02

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/30/2015	Sold 5,000 Par Value Of United States Treas 0.75% 1/15/17 Trade Date 10/28/15 Theor. Settlement Date 10/30/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $10.90 5,000 Par Value At 100.378906 %	5,018.95		-5,012.91	6.04
10/30/2015	Sold 5,000 Par Value Of United States Treas 0.75% 1/15/17 Trade Date 10/28/15 Theor. Settlement Date 10/30/15 Sold Through Bmo Capital Markets Corp Sold Interest $10.90 5,000 Par Value At 100.382813 %	5,019.14		-5,012.91	6.23
10/30/2015	Sold 160 Shares Of T E Connectivity Ltd Trade Date 10/27/15 Theor. Settlement Date 10/30/15 Sold Through Goldman Sachs & Co, NY Paid $6.40 Brokerage Paid $0.18 Sec Fee 160 Shares At $62.1268	9,933.71		-9,572.07	361.64
Total sales and maturities		$ 5,510,862.83			284,034