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

OMB No 1545-0052

Department of the Treasury
Internal Revenue Service

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

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

2015

Open to Public Inspection

For calendar year 2015 or tax year beginning

, 2015, and ending

, 2016

Name of foundation

The Jacqueline and Willis Hamilton Foundation**A Employer identification number****33-0643046**

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

Room/suite

c/o CTAC, Plaza South Two, 7261 Engle Road, Suite 202**B Telephone number (see instructions)****(440) 239-8900**

City or town, state or province, country, and ZIP or foreign postal code

Cleveland, Ohio 44130**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** ☐**E If private foundation status was terminated under section 507(b)(1)(A), check here** ☐**F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here** ☐**H Check type of organization.**☒ Section 501(c)(3) exempt private foundation☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation**I Fair market value of all assets at****J Accounting method:**☒ Cash ☐ Accrual

end of year (from Part II, col (c),

☐ Other (specify) _____line 16) ► **\$ 5,794,727.19**

(Part I, column (d) must be on cash basis)

Part I

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

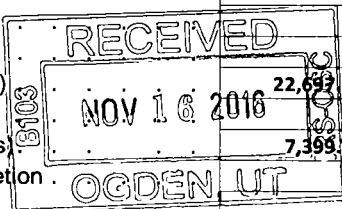
(a) Revenue and expenses per books

(b) Net investment income

(c) Adjusted net income

(d) Disbursements for charitable purposes (cash basis only)

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	134,055.59	134,055.59		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	244,719.44			
	b Gross sales price for all assets on line 6a 6,541,326.24				
	7 Capital gain net income (from Part IV, line 2)		244,719.44		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
Operating and Administrative Expenses	b Less: Cost of good sold				
	c Gross profit or (loss) (attach schedule)				
	11 Other income (attach schedule)				
	12 Total. Add lines 1 through 11.	378,775.03	378,775.03		
	13 Compensation of officers, directors, trustees, etc.				
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)				
	c Other professional fees (attach schedule)				
	17 Interest				
	18 Taxes (attach schedule) (see instructions)				
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	599.00			
	24 Total operating and administrative expenses. Add lines 13 through 23	30,696.05			
	25 Contributions, gifts, grants paid	314,500.00			314,500.00
	26 Total expenses and disbursements. Add lines 24 and 25	345,196.05			314,500.00
	27 Subtract line 26 from line 12.				
	a Excess of revenue over expenses and disbursements	33,578.98			
	b Net investment income (if negative, enter -0-)		378,775.03		
	c Adjusted net income (if negative, enter -0-)				



651 16

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest bearing				
	2 Savings and temporary cash investments		49,214.34	44,970.74	44,970.74
	3 Accounts receivable ▶				
	Less: allowance for doubtful accounts ▶				
	4 Pledges receivable ▶				
	Less: allowance for doubtful accounts ▶				
	5 Grants receivable				
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)				
	7 Other notes and loans receivable (attach schedule) ▶				
	Less: allowance for doubtful accounts ▶				
	8 Inventories for sale or use				
	9 Prepaid expenses and deferred charges				
	10a Investments—US and state government obligations (attach schedule)		948,571.86	917,284.99	882,596.08
	b Investments—corporate stock (attach schedule)		4,997.17	174,951.69	174,980.65
	c Investments—corporate bonds (attach schedule)		263,179.91	218,055.29	219,780.54
Liabilities	11 Investments—land, buildings, and equipment basis ▶				
	Less: accumulated depreciation (attach schedule) ▶				
	12 Investments—mortgage loans				
	13 Investments—other (attach schedule)		4,075,603.54	4,019,698.92	4,472,399.18
	14 Land, buildings, and equipment: basis ▶				
	Less: accumulated depreciation (attach schedule) ▶				
	15 Other assets (describe ▶)				
	16 Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)		5,341,566.82	5,374,961.63	5,794,727.19
	17 Accounts payable and accrued expenses		1,549.82	1,365.64	
	18 Grants payable				
Net Assets or Fund Balances	19 Deferred revenue				
	20 Loans from officers, directors, trustees, and other disqualified persons				
	21 Mortgages and other notes payable (attach schedule)				
	22 Other liabilities (describe ▶)				
	23 Total liabilities (add lines 17 through 22)		1,549.82	1,365.64	
	Foundations that follow SFAS 117, check here ▶ ☒ and complete lines 24 through 26 and lines 30 and 31.				
	24 Unrestricted		5,340,017.01	5,373,595.99	
	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				
	28 Paid-in or capital surplus, or land, bldg., and equipment fund				
	29 Retained earnings, accumulated income, endowment, or other funds				
	30 Total net assets or fund balances (see instructions)		5,340,017.01	5,373,595.99	
	31 Total liabilities and net assets/fund balances (see instructions)		5,341,566.83	5,374,961.63	

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	5,340,017.01
2 Enter amount from Part I, line 27a	2	33,578.98
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	5,373,595.99
5 Decreases not included in line 2 (itemize) ▶	5	
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	5,373,595.99

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs. MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See attached schedule				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)	
a				
b				
c				
d				
e				
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from column (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				
b				
c				
d				
e				
2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }		2	244,719.44	
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8 }		3		

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2014	293,000.00	6,387,729.93	0.0459
2013	265,000.00	6,010,488.44	0.0441
2012	260,000.00	5,374,651.51	0.0484
2011	253,000.00	5,422,468.19	0.0467
2010	232,000.00	5,199,067.97	0.0446
2 Total of line 1, column (d)			2 0.2296
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 five year.			3 0.0459
4 Enter the net value of noncharitable-use assets for 2015 from Part X, line 5.			4 6,253,517.95
5 Multiply line 4 by line 3.			5 287,180.45
6 Enter 1% of net investment income (1% of Part I, line 27b).			6 3,787.75
7 Add lines 5 and 6.			7 290,968.20
8 Enter qualifying distributions from Part XII, line 4. If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.			8 314,500.00

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	3,787.75
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	
3	Add lines 1 and 2	3	3,787.75
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	3,787.75
6	Credits/Payments		
a	2015 estimated tax payments and 201 overpayment credited to 2015	6a	
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	
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	3,787.75
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	
11	Enter the amount of line 10 to be: Credited to 2016 estimated tax ☐ Refunded ☐ 11		

Part VII-A Statements Regarding Activities

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?	Yes	No
1a			No
b	Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)? <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.</i>		No
1b			No
c	Did the foundation file Form 1120-POL for this year?	1c	No
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ☐ \$ _____ (2) On foundation managers. ☐ \$ _____		
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ☐ \$ _____		
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities.</i>	2	No
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>	3	No
4a	Did the foundation have unrelated business gross income of \$1,000 or more during the year?	4a	No
b	If "Yes," has it filed a tax return on Form 990-T for this year?	4b	
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T.</i>	5	No
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	Yes
7	Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col (c), and Part XV</i>	7	Yes
8	Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ California		
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by <i>General Instruction G</i> ? <i>If "No," attach explanation</i>	8b	Yes
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 2015 or the taxable year beginning in 2015 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>	9	
10	Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>	10	No

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	No
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	No
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶	13	Yes
14 The books are in care of ▶ CTAC Telephone no. ▶ (440) 239-8900 Located at ▶ Plaza South Two, 7261 Engle Road, Suite 202, Cleveland, Ohio 44130 ZIP+4 ▶ 44130		
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		
16 At any time during calendar year 2015, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16	Yes No
See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ▶		

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly): (1) Engage in the sale or exchange, or leasing of property with a disqualified person? . . . ☐ Yes ☒ No (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? . . . ☐ Yes ☒ No (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? . . . ☐ Yes ☒ No (5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No (6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No		
b If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?	1b	
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 2015?	1c	No
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 2015, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2015? ☐ Yes ☒ No If "Yes," list the years ▶ 20 _____, 20 _____, 20 _____, 20 _____		
b Are there years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions.)	2b	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ▶ 20 _____, 20 _____, 20 _____, 20 _____		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 2015 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 2015.)	3b	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	No
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 2015?	4b	No

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 acts fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)? ☐ Yes ☒ No
- Organizations relying on a current notice regarding disaster assistance check here. ☐ ☒
- c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☒ No
- If "Yes" attach the statement required by Regulations section 53.4945–5(d).
- 6a** Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No
- 6b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No
- If "Yes" to 6b, file Form 8870.
- 7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No
- b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No

5b No

6b No

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 (see instructions).

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Jacqueline Hamilton 345 West Meats Avenue, Orange, CA 92665	President, 1			
Laurie Hasson 345 West Meats Avenue, Orange, CA 92665	Officer, 1			
Karen Schiefelbein 345 West Meats Avenue, Orange, CA 92665	Officer, 1			

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

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances

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

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

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

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

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1	
2	
3	
4	

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

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

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	6,255,039.88
b	Average of monthly cash balances	1b	93,709.30
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	6,348,749.19
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	6,348,749.19
4	Cash deemed held for charitable activities. Enter 1½% of line 3 (for greater amount, see instructions)	4	95,231.24
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	6,253,517.95
6	Minimum investment return. Enter 5% of line 5	6	312,675.90

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	312,675.90
2a	Tax on investment income for 2015 from Part VI, line 5	2a	3,787.75
b	Income tax for 2015. (This does not include the tax from Part VI.)	2b	
2c	Add lines 2a and 2b	2c	3,787.75
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	308,888.15
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	308,888.15
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1.	7	308,888.15

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	314,500.00
b	Program-related investments—total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	314,500.00
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	3,787.75
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	310,712.25

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 2014	(c) 2014	(d) 2015
1 Distributable amount for 2015 from Part XI, line 7				308,888.15
2 Undistributed income, if any, as of the end of 2015:				
a Enter amount for 2014 only			311,533.25	
b Total for prior years: 20 __, 20 __, 20 __				
3 Excess distributions carryover, if any, to 2015:				
a From 2010	0.00			
b From 2011	0.00			
c From 2012	0.00			
d From 2013	0.00			
e From 2014	0.00			
f Total of lines 3a through e	0.00			
4 Qualifying distributions for 2015 from Part XII, line 4: ► \$ 314,500.00				
a Applied to 2014, but not more than line 2a			311,533.25	
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2015 distributable amount				2,966.75
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2015 (If an amount appears in column (d), the same amount must be shown in column (a).)				
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5				
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b. Taxable amount—see instructions				
e Undistributed income for 2014. Subtract line 4a from line 2a. Taxable amount—see instructions				
f Undistributed income for 2015. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2016				305,921.40
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)				
8 Excess distributions carryover from 2010 not applied on line 5 or line 7 (see instructions)				
9 Excess distributions carryover to 2016. Subtract lines 7 and 8 from line 6a	0.00			
10 Analysis of line 9:				
a Excess from 2011	0.00			
b Excess from 2012	0.00			
c Excess from 2013	0.00			
d Excess from 2014	0.00			
e Excess from 2015	0.00			

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2015, enter the date of the ruling. . . . ▶					
b Check box to indicate whether the foundation is a private operating foundation described in section ☐ 4942(j)(3) or ☐ 4942(j)(5)					
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed	Tax year	Prior 3 years			(e) Total
	(a) 2015	(b) 2014	(c) 2013	(d) 2012	
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 $\frac{2}{3}$ 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).) Jacqueline Hamilton
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.
2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:
Check here ☒ if the foundation only makes contributions to preselected charitable organization and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. (see instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d.
a The name, address, and telephone number or e-mail address of the person to whom applications should be addressed:
b The form in which applications should be submitted and information and materials they should include:
c Any submission deadlines:
d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:

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

Recipient		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	
Name and address (home or business)						
a	<i>Paid during the year</i> Hamilton Supporting Organization American Values Family Research Council Alliance Defending Freedom Focus on the Family Foothill Church Freedom Works Heritage Foundation Leadership Institute The Jesus Film Project		501(c)(3) 501(c)(3) 501(c)(3) 501(c)(3) 501(c)(3) 501(c)(3) 501(c)(3) 501(c)(3) 501(c)(3) 501(c)(3) 501(c)(3)	General General General General General General General General General General General	1,500.00 60,000.00 124,000.00 27,000.00 22,000.00 11,000.00 22,000.00 22,000.00 11,000.00 14,000.00	
Total					3a	314,500.00
b	<i>Approved for future payment</i>					
Total					3b	

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount		
1 Program service revenue:						
a _____						
b _____						
c _____						
d _____						
e _____						
f _____						
g Fees and contracts from government agencies						
2 Membership dues and assessments						
3 Interest on savings and temporary cash investments						
4 Dividends and interest from securities			14	134,055.59		
5 Net rental income or (loss) from real estate:						
a Debt-financed property						
b Not debt-financed property						
6 Net rental income or (loss) from personal property						
7 Other investment income						
8 Gain or (loss) from sales of assets other than inventory			18	244,719.44		
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)				378,775.03		
13 Total. Add line 12, columns (b), (d), and (e)				13	378,775.03	

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

Line No.

Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)

This image shows a single sheet of white paper with horizontal blue or grey ruling lines. A vertical line runs down the left side, creating a narrow margin. The paper appears to be from a notebook or a standard sheet of stationery. There are no markings, text, or drawings on the page.

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

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

[illegible]

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

[illegible]

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 W. J. Amittor Date 11/2/16 Title _____

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

Paid Preparer Use Only	Print/Type preparer's name Eric Seckers	Preparer's signature 	Date 10/27/2016	Check ☐ if self-employed	PTIN P01220140
	Firm's name ▶ Charitable Trust Administration Company			Firm's EIN ▶ 34-1817981	
	Firm's address ▶ Plaza South Two, 7261 Engle Road, Suite 202, Cleveland, Ohio 44130			Phone no (440) 239-8900	

2015 Form 990-PF Supplementary Statements**Form 990-PF Part I, Line 16c, Column a**

<u>Date</u>	<u>Description of Other professional fees</u>	<u>Amount</u>
Various	Foundation Management Fees	22,697.29
Total (Part I, Line 16c, Column a)		22,697.29

Form 990-PF Part I, Line 18, Column a

<u>Date</u>	<u>Description of Taxes</u>	<u>Amount</u>
October 6, 2015	2014 Federal Excise Tax	7,399.76
Total (Part I, Line 18, Column a)		7,399.76

Form 990-PF Part I, Line 23, Column a

<u>Date</u>	<u>Description of Other expenses</u>	<u>Amount</u>
Various	Miscellaneous Fees	599.00
Total (Part I, Line 23, Column a)		599.00

Form 990PF Part II, Line 10a, Columns b and c

<u>Government Bonds</u>	<u>End of Year Book Value</u>	<u>Valuation</u>	<u>End of Year FMV</u>
50- G2AR#80968	1,448.15	Cost	1,687.91
50- G2AR#81164	4,351.31	Cost	4,652.12
50- G2AR#81267	5,106.07	Cost	5,373.34
50- G2AR#8520	8,182.20	Cost	8,446.72
50- G2AR#8646	2,992.99	Cost	3,063.39
50- G2AR#8654	4,663.37	Cost	4,768.31
50- GNMA 7828101X 4 500% 11/15/39	10,586.55	Cost	11,416.96
50- GNMA 782819 4 500% 11/15/39	10,292.39	Cost	11,004.97
50- UST IPS 2.5% 7/15/16	12,013.36	Cost	11,966.93
50- UST IPSO 125% 4/15/16	10,815.47	Cost	10,733.28
50- UST IPSO 125% 4/15/17	5,421.95	Cost	5,225.38
50- UST IPSO 125% 7/15/2024	9,848.08	Cost	9,513.16
50- UST IPSO 250% 1/15/25	14,674.97	Cost	14,377.05
50-FFCB 0 00001% 4/17/17	10,000.00	Cost	9,990.80
50-FFCB Deb 00001% 2/27/17	5,000.00	Cost	4,995.00
50-FFCB Deb 00001% 5/30/17	15,000.00	Cost	15,001.80
50-FFCB Deb 1755% 9/14/16	4,998.77	Cost	4,998.45
50-FFCB Deb 275% 12/28/16	9,998.80	Cost	9,992.80
50-FFCB Deb 0 1835% 4/26/17	9,999.35	Cost	9,987.00
50-FHLB 5 375% 9/30/22	11,400.40	Cost	11,946.00
50-FHLMC #A52339 09/01/36	1,844.39	Cost	2,045.73
50-FHLMC #A75278 04/01/38	7,505.72	Cost	8,423.24
50-FHLMC #B18255 04/01/20	3,213.00	Cost	3,358.74
50-FHLMC #G01227 3/1/31	941.45	Cost	1,036.26
50-FHLMC #G02884 04/01/37	2,245.23	Cost	2,480.06
50-FHLMC #G06361 3/1/41	5,782.84	Cost	6,280.78

The Jacqueline and Willis Hamilton Foundation

33-0643046

50-FHLMC #G06499 3/01/41	8,505 03	Cost	9,198 53
50-FHLMC #G06620 4 500% 7/1/41	2,710 41	Cost	2,832 68
50-FHLMC #G12393 10/01/21	1,600 94	Cost	1,713 93
50-FHLMC #G12399 09/01/21	1,160 71	Cost	1,215 91
50-FHLMC #G12918 09/01/22	1,395 20	Cost	1,471 49
50-FHLMC #U90791 4 0% 1/1/43	8,474 17	Cost	8,669 56
50-FHLMC 00001% 4/20/17	14,996 56	Cost	14,977 20
50-FHLMC Gd G08654 3 5% 7/1/45	5,053 05	Cost	5,050 73
50-FHLMC Gd G08667 3 5% 9/1/45	10,286 20	Cost	10,177 72
50-FHLMC Gd G08669 4 0% 9/1/45	5,256 98	Cost	5,215 95
50-FHLMC Gd G08671 3 5% 10/1/45	10,371 32	Cost	10,235 06
50-FHLMC Gd G08672 4 0% 10/1/45	5,206 83	Cost	5,254 80
50-FHLMC Gd G08677 4 0% 11/1/45	5,266 66	Cost	5,271 55
50-FHLMC Gd G18565 3 0% 8/1/30	5,037 53	Cost	5,006 05
50-FHLMC Gd G18568 2 5% 9/1/30	4,941 98	Cost	4,935 12
50-FHLMC Gd G60238 3 5% 10/1/45	5,107 15	Cost	5,092 68
50-FHLMC Gd G60278 4 0% 10/1/45	5,316 06	Cost	5,276 95
50-FHLMC Gd U99114 3 5% 2/1/44	9,722 75	Cost	9,535 18
50-FHLMC Gold Partn Cert Pool G08658	4,912 84	Cost	4,926 43
50-FHLMC Mltcl Mtg 3 511% 04/25/30	5,099 49	Cost	5,074 50
50-FNMA #253974 08/01/31	393 96	Cost	358 20
50-FNMA #254232 03/01/22	565 68	Cost	580 97
50-FNMA #655928 08/01/32	1,990 55	Cost	2,060 68
50-FNMA #841031 11/01/35	144 16	Cost	151 53
50-FNMA #888219 03/01/37	760 14	Cost	833 47
50-FNMA #889125 12/01/21	1,705 57	Cost	1,715 99
50-FNMA #889572 06/01/38	963 46	Cost	1,077 65
50-FNMA #Ad0910 4 757% 4/1/20	4,645 11	Cost	5,006 03
50-FNMA #Ae0446 4 148% 9/1/20	8,022 66	Cost	8,112 55
50-FNMA #Ai6829 00001% 5/1/25	5,130 34	Cost	4,927 46
50-FNMA #As0214 3 5% 08/1/43	12,644 14	Cost	13,152 98
50-FNMA #Ma1561 3 0% 08/1/33	12,176 17	Cost	12,690 24
50-FNMA #Ma1584 3 5% 08/1/33	11,524 07	Cost	11,640 99
50-FNMA 00001% 7/20/17	14,998 65	Cost	14,977 50
50-FNMA AI3599 4/1/23	13,558 49	Cost	14,277 13
50-FNMA AI7091 3 0% 6/1/45	14,789 25	Cost	14,763 67
50-FNMA Gtd Remic 6 500% 8/25/20	558 03	Cost	614 42
50-FNMA Gtd Remic 4528% 10/25/21	2,700 73	Cost	2,682 07
50-FNMA MTN 204% 10/5/17	14,996 99	Cost	14,971 20
50-GNMA #Ma3033 3 0% 7/20/45	5,000 39	Cost	5,002 89
50-GNMA #Ma3105 3 5% 9/20/45	10,387 76	Cost	10,340 22
50-GNMA #Ma3174 4 0% 10/20/45	5,308 41	Cost	5,280 07
50-GNMA II #Ma3244 3 5% 11/20/45	5,197 24	Cost	5,208 77
50-USTN 75% 10/31/17	109,867 43	Cost	109,415 90
50-USTN 875% 11/30/17	34,954 52	Cost	34,898 85

50-USTN 1 0% 12/31/17	44,934 77	Cost	44,943 75
50-USTN 1 25% 10/31/20	34,696 65	Cost	34,381 90
50-USTN 1 625% 11/30/20	94,753 27	Cost	94,435 70
50-USTN 1 625% 12/31/20	30,079 77	Cost	29,967 30
50-USTN 2 25% 11/15/25	55,280 08	Cost	54,877 35
50- FISCAL 4 930% 4/1/20	5,611 25	Cost	5,358 55
50-University Ca Revs 7/1/41	10,000 00	Cost	9,991 90
Total (Form 990PF Part II, Line 10a, Columns b and c)	\$917,284.99		\$882,596.08

Form 990PF Part II, Line 10a, Column a

<u>Government Bonds</u>	<u>Beginning Book Value</u>	<u>Valuation</u>
50- G2AR#80968	1,663 06	Cost
50- G2AR#81164	4,933 30	Cost
50- G2AR#81267	5,752 43	Cost
50- G2AR#8520	9,453 05	Cost
50- G2AR#8646	3,561 09	Cost
50- G2AR#8654	6,884 59	Cost
50- GNMA 7828101X 4 500% 11/15/39	12,367 79	Cost
50- GNMA 782819 4 500% 11/15/39	11,859 68	Cost
50- UST IPSO 125% 4/15/16	16,350 34	Cost
50- UST IPSO 125% 4/15/17	5,421 95	Cost
50- UST IPSO 125% 7/15/2024	9,848 08	Cost
50- UST1 912828DH0 1 625% 1/15/15	6,414 43	Cost
50- USTN 25% 5/15/15 #912828SU5	24,916 99	Cost
50- USTN 25% 8/15/15 #912828TK6	19,902 34	Cost
50-Citigroup Inc 0001% 11/24/17	5,000 00	Cost
50-FFCB 0 00001% 4/17/17	10,000 00	Cost
50-FFCB Deb 00001% 2/27/17	5,000 00	Cost
50-FFCB Deb 1755% 9/14/16	4,998 77	Cost
50-FFCB Deb 0 1835% 4/26/17	9,999 35	Cost
50-FHLB 5 375% 9/30/22	11,400 40	Cost
50-FHLMC #A52339 09/01/36	2,127 23	Cost
50-FHLMC #A75278 04/01/38	8,223 50	Cost
50-FHLMC #A94843 4 000% 11/1/40	9,369 92	Cost
50-FHLMC #B18255 04/01/20	4,734 56	Cost
50-FHLMC #G01227 3/1/31	1,120 45	Cost
50-FHLMC #G02884 04/01/37	3,011 02	Cost
50-FHLMC #G06361 3/1/41	6,821 82	Cost
50-FHLMC #G06499 3/01/41	9,787 31	Cost
50-FHLMC #G06620 4 500% 7/1/41	3,448 92	Cost
50-FHLMC #G12393 10/01/21	2,237 46	Cost
50-FHLMC #G12399 09/01/21	1,638 25	Cost
50-FHLMC #G12918 09/01/22	1,946 11	Cost
50-FHLMC Disc Nt 1/12/15	59,994 07	Cost
50-FHLMC Disc Nt 1/13/15	9,999 28	Cost

50-FHLMC Disc Nt 1/16/15	14,998 95	Cost
50-FHLMC Disc Nt 2/17/15	24,994 25	Cost
50-FHLMC Disc Nt 2/18/15	14,996 88	Cost
50-FHLMC Disc Nt 3/16/15	34,989 83	Cost
50-FHLMC Disc Nt 3/3/15	14,995 84	Cost
50-FHLMC Gd U90791 4 0% 1/1/43	9,384 84	Cost
50-FHLMC Mltcl Mtg 550% 9/25/21	9,998 90	Cost
50-FHLMC MTN 75% 10/05/16	5,000 00	Cost
50-FNMA #Ad0791 2/1/20	3,938 94	Cost
50-FNMA #253974 08/01/31	583 30	Cost
50-FNMA #254232 03/01/22	767 12	Cost
50-FNMA #655928 08/01/32	2,356 38	Cost
50-FNMA #781208 05/01/34	922 28	Cost
50-FNMA #841031 11/01/35	824 03	Cost
50-FNMA #888219 03/01/37	1,044 61	Cost
50-FNMA #889125 12/01/21	2,547 58	Cost
50-FNMA #889572 06/01/38	1,322 83	Cost
50-FNMA #Ae0800 3 92% 12/1/20	10,540 45	Cost
50-FNMA #Al0151 4 085% 4/1/21	10,773 56	Cost
50-FNMA #As0214 3 5% 08/1/43	13,737 32	Cost
50-FNMA #Ma1561 3 0% 08/1/33	13,556 67	Cost
50-FNMA #Ma1584 3 5% 08/1/33	13,625 99	Cost
50-FNMA 6 500% 8/25/20	708 31	Cost
50-FNMA Al2602 2 646% 10/1/22	5,101 67	Cost
50-FNMA Al3599 4/1/23	14,070 01	Cost
50-FNMA AL1410 4 5% 2/1/42	3,010 39	Cost
50-FNMA Disc Nt 1/12/15	54,995 05	Cost
50-FNMA Disc Nt 1/20/15	14,997 75	Cost
50-FNMA Disc Nt 2/11/15	39,992 50	Cost
50-FNMA Disc Nt 2/2/15	34,992 48	Cost
50-FNMA Disc Nt 313588BD6 1/28/15	14,998 40	Cost
50-FNMA Gtd Remic 2 84% 8/25/22	10,256 62	Cost
50-FNMA Gtd Remic 4528% 10/25/21	4,939 22	Cost
50-USTN 875% 5/15/17	20,013 70	Cost
50-USTN 0 375% 8/31/16	49,966 80	Cost
50-USTN 1 5% 10/31/19	59,697 70	Cost
50-USTN 2 25% 1/31/21	9,957 42	Cost
50-USTN 2 25% 11/15/24	55,342 90	Cost
50-USTN 2 375% 8/15/24	39,442 86	Cost
Total (Form 990PF Part II, Line 10a, Column a)	\$948,571.86	

Form 990PF Part II, Line 10b, Columns b and c

<u>Stocks</u>	<u>End of Year Book Value</u>	<u>Valuation</u>	<u>End of Year FMV</u>
50-US Treasury Bill 1/07/16	59,980 96	Cost	60,000 00
50-US Treasury Bill 1/14/16	24,996 33	Cost	24,999 25

50-US Treasury Bill 2/18/16	29,995 80	Cost	29,995 80
50-US Treasury Bill 2/4/16	29,998 49	Cost	29,997 30
50-US Treasury Bill 4/7/16	29,980 11	Cost	29,988 30
Total (Form 990PF Part II, Line 10b, Columns b and c)	\$174,951.69		\$174,980.65

Form 990PF Part II, Line 10b, Column a

<u>Stocks</u>	<u>Beginning Book Value</u>	<u>Valuation</u>	
50- Royal Bank Scotland Plc 2 55% 9/18/15	4,997 17	Cost	
Total (Form 990PF Part II, Line 10b, Column a)	\$4,997.17		

Form 990PF Part II, Line 10c, Columns b and c

<u>Corporate Bonds</u>	<u>End of Year Book Value</u>	<u>Valuation</u>	<u>End of Year FMV</u>
50- ATT 3 875% 8/15/21 00206RAZ5	4,985 25	Cost	5,158 35
50- Bear Stearns 7 250% 02/01/18	14,106 65	Cost	16,546 35
50- Boston Pptys LTD 5 875% 10/15/19 #10112RAQ7	5,823 50	Cost	5,565 10
50- Continental Air 6 900% 1/2/18 210805BU0	2,804 47	Cost	3,274 43
50- Cred Suisse 5 750% 02/15/18	2,990 13	Cost	3,223 95
50- Goldman Sachs 5 750% 10/1/16	13,203 63	Cost	12,376 08
50- Health Care 6 300% 9/15/16	5,207 53	Cost	5,169 30
50- Health Care Bds 4 700% 9/15/17	6,979 73	Cost	7,317 31
50- HMAc 10/25/34 437690BU3	2,079 08	Cost	3,246 97
50- JP Morgan 5 780% 09/30/34	4,554 89	Cost	4,199 50
50- Mid State 7 400% 7/1/35 #59549AB9	7,525 83	Cost	7,293 70
50- MS Cap 2004-6AR 7263% 7/25/34	2,463 25	Cost	2,757 14
50- NCUA 10/7/20 62888VAA6	8,001 88	Cost	8,039 03
50- RAMP 5 692% 2/25/33	5,694 77	Cost	3,415 28
50- Ramp 5 860% 11/25/33	7,987 73	Cost	9,168 68
50- RAST 5 254% 12/25/34	1,764 24	Cost	1,721 80
50- US Airways Pt Trust 5 9% 10/1/24	4,152 43	Cost	4,588 44
50- Ventas Realty LP 1 55% 9/26/16	4,995 50	Cost	5,003 45
50- Ventas Realty LP 2 00% 2/15/18	4,986 95	Cost	4,975 60
50- WAMU Mortgage 4 113% 1/25/33	2,099 48	Cost	2,053 41
50-Amgen Inc 2 3% 6/15/16	5,050 90	Cost	5,028 75
50-Bank of Amer Corp 6 0% 9/1/17	5,501 20	Cost	5,321 05
50-Bank of America Mtn 2 625% 10/19/20	4,998 35	Cost	4,937 10
50-Boston Prop LP 5 625% 11/15/20	5,821 85	Cost	5,550 20
50-Catholic Health 2 6% 8/1/18	4,997 90	Cost	5,020 60
50-Citigroup Inc 0001% 11/24/17	5,000 00	Cost	4,985 35
50-Citigroup Inc Mtn 0 00001% 7/25/16	5,000 00	Cost	5,007 05
50-Credit Based Asset Servicing 1/25/33	2,530 60	Cost	2,616 74
50-Duke Realty LP 5 95% 2/15/17	5,242 65	Cost	5,220 45
50-Gs Mort Sec Corp II 2 999% 8/10/44	10,240 30	Cost	9,903 58
50-Gs Mortgage 3 314% 1/10/45	10,370 31	Cost	10,309 00
50-HCP Inc 4 0% 12/1/22	4,978 85	Cost	4,976 90
50-Morgan Stanley Cap 4 118% 7/15/49	10,757 81	Cost	10,640 70

50-Prvdnce Hlth Svc Ob 0 00001% 10/1/17	5,000 00	Cost	5,021 10
50-Reckson Oper 6 0% 3/31/16	5,158 55	Cost	5,046 65
50-Unitedhealth Group 0 00001%	5,000 00	Cost	5,003 35
50-Verizon Comm 3 45% 3/15/21	4,999 10	Cost	5,115 45
50-Walgreens Boots 00001% 5/18/16	5,000 00	Cost	4,982 65
Total (Form 990PF Part II, Line 10c, Columns b and c)	\$218,055.29		\$219,780.54

Form 990PF Part II, Line 10c, Column a

<u>Corporate Bonds</u>	<u>Beginning Book Value</u>	<u>Valuation</u>
50- Amerquest Mtg Sec 03072SF91 08/25/2035	97 77	Cost
50- ATT 3 875% 8/15/21 00206RAZ5	4,985 25	Cost
50- Bank of America Funding 7/20/36	284 85	Cost
50- Bear Stearns 7 250% 02/01/18	14,106 65	Cost
50- Berkshire Hathaway 2 200% 8/15/16	4,991 55	Cost
50- Boston Pptys LTD 5 875% 10/15/19 #10112RAQ7	5,823 50	Cost
50- Continental Air 6 900% 1/2/18 210805BU0	4,429 38	Cost
50- Cred Suisse 5 750% 02/15/18	2,990 13	Cost
50- Goldman Sachs 5 750% 10/1/16	13,203 63	Cost
50- Health Care 6 300% 9/15/16	5,207 53	Cost
50- Health Care Bds 4 700% 9/15/17	6,979 73	Cost
50- Health Care Pty 7 072% 6/8/15	5,697 70	Cost
50- Healthcare Rlty 6 500% 1/17/17	6,952 61	Cost
50- HMAc 10/25/34 437690BU3	2,844 35	Cost
50- Household Home 1/20/36	3,475 63	Cost
50- JP Morgan 5 780% 09/30/34	3,637 50	Cost
50- Mid State 7 400% 7/1/35 #59549AB9	8,847 29	Cost
50- MS Cap 2004-6AR 7263% 7/25/34	3,168 39	Cost
50- NCUA 10/7/20 62888VAA6	9,485 26	Cost
50- RAMP 5 692% 2/25/33	5,694 77	Cost
50- Ramp 5 860% 11/25/33	9,367 02	Cost
50- RAST 5 254% 12/25/34	2,105 43	Cost
50- US Airways Pt Trust 5 9% 10/1/24	4,471 57	Cost
50- Ventas Realty LP 1 55% 9/26/16	4,995 50	Cost
50- Ventas Realty LP 2 00% 2/15/18	4,986 95	Cost
50- WAMU Mortgage 4 113% 1/25/33	2,597 62	Cost
50-Bc America Commer 5 30899% 10/10/45	13,291 14	Cost
50-Boston Prop LP 5 625% 11/15/20	5,821 85	Cost
50-Catholic Health 2 6% 8/1/18	4,997 90	Cost
50-Citigroup Inc Mtn 0 00001% 7/25/16	5,000 00	Cost
50-Credit Based Asset Servicing 1/25/33	3,070 87	Cost
50-Gs Mort Sec Corp II 2 999% 8/10/44	10,391 80	Cost
50-Gs Mortgage 3 314% 1/10/45	10,370 31	Cost
50-Host Hotels Resorts 5 875% 6/15/19	5,440 63	Cost
50-Household Home 42977% 3/20/36	5,577 50	Cost
50-JP Morgan Chase 4 3738% 7/15/42	10,603 13	Cost

50-McKesson Corp 00001% 9/10/15	5,000 00	Cost
50-Morgan Stanley Cap 4 118% 7/15/49	10,757 81	Cost
50-Nextera Energy 1 339% 9/1/15	5,046 75	Cost
50-Prvdnce Hlth Svc Ob 0 00001% 10/1/17	5,000 00	Cost
50-Realty Income Corp 5 5% 11/15/15	5,458 55	Cost
50-Reckson Oper 7 75% 3/15/20	5,925 00	Cost
50-Verizon Comm 3 45% 3/15/21	4,999 10	Cost
50-Walgreens Boots 00001% 5/18/16	5,000 00	Cost
Total (Form 990PF Part II, Line 10c, Column a)	\$263,179.91	

Form 990PF Part II, Line 13, Columns b and c

<u>Other Investments</u>	<u>End of Year Book Value</u>	<u>Valuation</u>	<u>End of Year FMV</u>
30- Dodge & Cox Stock Fund	686,637 95	Cost	1,147,701 36
70- Dodge & Cox Intl Stock	1,038,045 76	Cost	1,083,331 57
70- JP Morgan US Equity	961,629 36	Cost	1,151,798 36
70- Pimco All Asset	347,774 55	Cost	299,190 98
70- Pimco Commodity	461,371 39	Cost	191,588 08
70- Pimco High Yield	341,291 17	Cost	300,744 01
70- Vngrd Small Cap Index	182,948 74	Cost	298,044 82
Total (Form 990PF Part II, Line 13, Columns b and c)	\$4,019,698.92		4,472,399.18

Form 990PF Part II, Line 13, Column a

<u>Other Investments</u>	<u>Beginning Book Value</u>	<u>Valuation</u>
50- Chicago Il Ref Proj 6 050% 10/1/29	5,549 05	Cost
50- FISCAL 4 930% 4/1/20	5,611 25	Cost
50- Illinois ST GO 4 95% 6/1/23 #452151LE1	10,291 25	Cost
50-Houston Tx Utility 3 428% 5/15/23	5,022 45	Cost
50-University Ca Revs 7/1/41	10,000 00	Cost
30- Dodge & Cox Stock Fund	686,442 76	Cost
70- Dodge & Cox Intl Stock	1,013,667 87	Cost
70- JP Morgan US Equity	1,039,284 44	Cost
70- Pimco All Asset	336,321 42	Cost
70- Pimco Commodity	449,826 47	Cost
70- Pimco High Yield	317,457 81	Cost
70- Vngrd Small Cap Index	196,128 77	Cost
Total (Form 990PF Part II, Line 13, Column a)	\$4,075,603.54	

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50- Continental Air 6.900% 1/2/18 210805BU0	1/24/03	1/2/15	1,668.70	1,468.51	200.19
50- Mid State 7.400% 7/1/35 #59549AB9	5/29/03	1/2/15	273.14	298.13	(24.99)
50-USTN 2.375% 8/15/24	9/18/14	1/2/15	10,160.45	9,799.38	361.07
50-USTN 2.375% 8/15/24	9/18/14	1/2/15	5,080.23	4,899.69	180.54
50-USTN 2.375% 8/15/24	9/18/14	1/6/15	5,117.58	4,899.69	217.89
50-USTN 2.375% 8/15/24	9/18/14	1/7/15	5,116.80	4,899.69	217.11
50-USTN 2.375% 8/15/24	9/19/14	1/8/15	5,116.80	4,912.89	203.91
50-USTN 2.375% 8/15/24	11/19/14	1/8/15	5,116.80	5,017.65	99.15
50-USTN 2.375% 8/15/24	11/24/14	1/8/15	5,116.79	5,013.87	102.92
50- NCUA 10/7/20 62888VAA6	10/27/10	1/9/15	93.40	93.41	(0.01)
50-USTN 1.5% 10/31/19	11/3/14	1/9/15	15,024.96	14,944.35	80.61
50-FHLMC Disc Nt 1/12/15	10/15/14	1/12/15	59,994.07	59,994.07	0.00
50-FNMA Disc Nt 1/12/15	9/26/14	1/12/15	54,995.05	54,995.05	0.00
50-USTN 1.5% 10/31/19	11/3/14	1/12/15	10,008.67	9,962.90	45.77
50-FHLMC Disc Nt 1/13/15	12/15/14	1/13/15	9,999.28	9,999.28	0.00
50-USTN 1.5% 10/31/19	11/3/14	1/13/15	9,945.70	9,962.90	(17.20)
50-USTN 2.25% 11/15/24	12/15/14	1/13/15	5,122.27	5,021.72	100.55
50-FNMA Tba 30Yr 3.000% 1/15/45	1/14/15	1/14/15	5,103.91	5,021.10	82.81
50-FNMA Tba 30Yr 3.000% 1/15/45	1/14/15	1/14/15	5,117.19	5,021.09	96.10
50-FNMA Tba 30Yr 3.000% 1/15/45	1/14/15	1/14/15	5,117.19	5,022.46	94.73
50-FNMA Tba 30Yr 3.000% 1/15/45	1/14/15	1/14/15	5,117.19	5,010.94	106.25
50-FNMA Tba 30Yr 3.500% 1/15/44	1/14/15	1/14/15	5,242.38	5,181.25	61.13
50-FNMA Tba 30Yr 3.500% 1/15/44	1/14/15	1/14/15	10,486.33	10,362.50	123.83
50-FNMA Tba 30Yr 3.500% 1/15/44	1/14/15	1/14/15	15,767.58	15,546.09	221.49
50-FNMA Tba 30Yr 4.000% 1/15/44	1/14/15	1/14/15	5,328.91	5,314.84	14.07
50-FNMA Tba 30Yr 4.000% 1/15/44	1/14/15	1/14/15	10,632.81	10,629.69	3.12
50-FNMA Tba 30Yr 4.000% 1/15/44	1/14/15	1/14/15	10,717.97	10,629.69	88.28
50-FNMA Tba 30Yr 4.000% 1/15/44	1/14/15	1/14/15	5,358.98	5,314.84	44.14
50-FNMA Tba 30Yr 4.000% 1/15/44	1/14/15	1/14/15	5,350.00	5,307.81	42.19
50-FNMA Tba 30Yr 4.000% 1/15/44	1/14/15	1/14/15	10,700.00	10,615.63	84.37
50-FNMA Tba 30Yr 4.500% 1/15/45	1/14/15	1/14/15	5,419.53	5,413.48	6.05
50-FNMA Tba 30Yr 4.500% 1/15/45	1/14/15	1/14/15	5,424.22	5,413.47	10.75
50-FNMA Tba 30Yr 4.500% 1/15/45	1/14/15	1/14/15	5,424.22	5,425.78	(1.56)
50-USTN 1.5% 10/31/19	11/3/14	1/14/15	15,025.88	14,944.35	81.53
50-USTN 1.5% 10/31/19	12/29/14	1/14/15	10,017.26	9,883.20	134.06
50- GNMA 7828101X 4.500% 11/15/39	12/21/09	1/15/15	83.38	84.97	(1.59)
50- GNMA 782819 4.500% 11/15/39	12/21/09	1/15/15	153.51	157.88	(4.37)
50- USTI 912828DHO 1.625% 1/15/15	6/15/12	1/15/15	6,202.15	6,398.29	(196.14)
50-FHLMC #A52339 09/01/36	10/12/06	1/15/15	4.27	4.38	(0.11)
50-FHLMC #A75278 04/01/38	4/14/08	1/15/15	170.09	171.84	(1.75)
50-FHLMC #A94843 4.000% 11/1/40	12/13/10	1/15/15	94.30	95.91	(1.61)
50-FHLMC #B18255 04/01/20	4/17/08	1/15/15	94.15	93.69	0.46
50-FHLMC #G01227 3/1/31	4/16/01	1/15/15	3.50	3.67	(0.17)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FHLMC #G02884 04/01/37	4/14/08	1/15/15	100.88	103.50	(2.62)
50-FHLMC #G06361 3/1/41	4/13/11	1/15/15	51.39	50.58	0.81
50-FHLMC #G06499 3/01/41	6/13/11	1/15/15	138.49	136.30	2.19
50-FHLMC #G06620 4 500% 7/1/41	7/14/11	1/15/15	32.08	33.42	(1.34)
50-FHLMC #G12393 10/01/21	11/19/07	1/15/15	53.92	54.06	(0.14)
50-FHLMC #G12399 09/01/21	4/17/08	1/15/15	43.10	44.34	(1.24)
50-FHLMC #G12918 09/01/22	4/17/08	1/15/15	51.77	53.21	(1.44)
50-FHLMC Gd U90791 4.0% 1/1/43	2/13/14	1/15/15	59.53	61.95	(2.42)
50-FHLMC Disc Nt 1/16/15	12/19/14	1/16/15	14,998.95	14,998.95	0.00
50-JP Morgan Chase 4.3738% 7/15/42	6/10/13	1/16/15	576.15	610.90	(34.75)
50- Bank of America Funding 7/20/36	1/24/12	1/20/15	65.62	62.50	3.12
50- G2AR#80968	7/26/04	1/20/15	11.48	10.19	1.29
50- G2AR#81164	11/22/05	1/20/15	17.65	17.20	0.45
50- G2AR#81267	11/22/05	1/20/15	19.39	18.92	0.47
50- G2AR#8520	11/22/05	1/20/15	90.43	90.66	(0.23)
50- G2AR#8646	11/22/05	1/20/15	23.51	23.73	(0.22)
50- G2AR#8654	11/22/05	1/20/15	107.29	107.53	(0.24)
50- Household Home 1/20/36	10/19/10	1/20/15	94.59	86.11	8.48
50-FNMA Disc Nt 1/20/15	11/4/14	1/20/15	14,997.75	14,997.75	0.00
50-FNMA Tba 15yr 2 500% 1/15/29	1/20/15	1/20/15	5,142.58	5,065.63	76.95
50-FNMA Tba 15yr 3 000% 1/15/29	1/20/15	1/20/15	5,233.98	5,176.17	57.81
50-FNMA Tba 15yr 3 500% 1/15/29	1/20/15	1/20/15	5,297.85	5,274.22	23.63
50- GNMA II Tba 30yr 3.000% 1/15/44	1/21/15	1/21/15	5,175.20	5,122.66	52.54
50- GNMA II Tba 30yr 4.000% 1/15/44	1/21/15	1/21/15	5,333.01	5,348.44	(15.43)
50-Household Home 42977% 3/20/36	10/23/12	1/21/15	697.74	448.63	249.11
50-Household Home 42977% 3/20/36	2/6/13	1/21/15	2,995.31	5,128.87	(2,133.56)
50- HMAc 10/25/34 437690BU3	11/9/09	1/26/15	77.93	49.49	28.44
50- MS Cap 2004-6AR .7263% 7/25/34	2/29/12	1/26/15	31.39	27.46	3.93
50- Ramp 5.860% 11/25/33	11/26/04	1/26/15	95.04	87.82	7.22
50- RAST 5.254% 12/25/34	12/17/04	1/26/15	6.61	6.82	(0.21)
50- WAMU Mortgage 4.113% 1/25/33	12/26/07	1/26/15	9.83	10.14	(0.31)
50-Credit Based Asset Servicing 1/25/33	9/27/12	1/26/15	35.68	34.79	0.89
50-FHLMC Mltcl Mtg 550% 9/25/21	11/25/14	1/26/15	1.06	1.06	0.00
50-FNMA #Ad0791 2/1/20	11/4/10	1/26/15	4.68	5.13	(0.45)
50-FNMA #253974 08/01/31	9/19/02	1/26/15	2.25	2.69	(0.44)
50-FNMA #254232 03/01/22	4/14/03	1/26/15	10.17	11.32	(1.15)
50-FNMA #655928 08/01/32	8/13/03	1/26/15	6.08	6.96	(0.88)
50-FNMA #781208 05/01/34	3/14/05	1/26/15	50.14	56.29	(6.15)
50-FNMA #841031 11/01/35	11/22/05	1/26/15	52.61	52.67	(0.06)
50-FNMA #888219 03/01/37	10/14/08	1/26/15	33.86	33.82	0.04
50-FNMA #889125 12/01/21	4/17/08	1/26/15	70.04	73.48	(3.44)
50-FNMA #889572 06/01/38	10/14/08	1/26/15	34.03	34.04	(0.01)
50-FNMA #Ae0800 3.92% 12/1/20	10/12/12	1/26/15	12.40	13.86	(1.46)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA #AI0151 4.085% 4/1/21	3/28/13	1/26/15	12.00	13.62	(1.62)
50-FNMA #As0214 3.5% 08/1/43	9/12/13	1/26/15	142.92	142.10	0.82
50-FNMA #Ma1561 3.0% 08/1/33	9/12/13	1/26/15	92.78	91.40	1.38
50-FNMA #Ma1584 3.5% 08/1/33	10/10/13	1/26/15	164.34	169.96	(5.62)
50-FNMA 6 500% 8/25/20	2/6/01	1/26/15	11.45	11.01	0.44
50-FNMA AI2602 2.646% 10/1/22	10/17/12	1/26/15	6.33	6.66	(0.33)
50-FNMA AI3599 4/1/23	4/30/14	1/26/15	23.17	22.39	0.78
50-FNMA AL1410 4.5% 2/1/42	2/13/12	1/26/15	48.48	51.84	(3.36)
50-FNMA Gtd Remic 2.84% 8/25/22	10/18/12	1/26/15	14.16	15.10	(0.94)
50-FNMA Gtd Remic.4528% 10/25/21	10/30/14	1/26/15	93.00	92.97	0.03
50- Ameriquest Mtg Sec 03072SF91 08/25/2035	12/3/09	1/28/15	105.95	97.77	8.18
50-FNMA Disc Nt 313588BD6 1/28/15	9/22/14	1/28/15	14,998.40	14,998.40	0.00
50-FHLMC Disc Nt 02/02/15	1/13/15	2/2/15	49,998.75	49,998.75	0.00
50-FNMA Disc Nt 2/2/15	10/6/14	2/2/15	34,992.48	34,992.48	0.00
50-JP Morgan Chase 4.3738% 7/15/42	6/10/13	2/2/15	98.65	104.60	(5.95)
50- NCUA 10/7/20 62888VAA6	10/27/10	2/5/15	128.15	128.16	(0.01)
50-FNMA Disc Nt 2/11/15	9/29/14	2/11/15	39,992.50	39,992.50	0.00
50-FNMA Tba 30Yr 3.0% 2/15/44	2/12/15	2/12/15	5,145.31	5,091.41	53.90
50-FNMA Tba 30Yr 3.0% 2/15/44	2/12/15	2/12/15	5,169.14	5,104.69	64.45
50-FNMA Tba 30Yr 3.0% 2/15/44	2/12/15	2/12/15	5,169.14	5,104.69	64.45
50-FNMA Tba 30Yr 3.5% 2/15/44	2/12/15	2/12/15	5,262.50	5,230.47	32.03
50-FNMA Tba 30Yr 3.5% 2/15/44	2/12/15	2/12/15	10,525.00	10,462.50	62.50
50-FNMA Tba 30Yr 3.5% 2/15/44	2/12/15	2/12/15	5,262.50	5,242.58	19.92
50-FNMA Tba 30Yr 3.5% 2/15/44	2/12/15	2/12/15	10,525.00	10,487.50	37.50
50-FNMA Tba 30Yr 4.0% 2/15/44	2/12/15	2/12/15	5,355.47	5,346.09	9.38
50-FNMA Tba 30Yr 4.0% 2/15/44	2/12/15	2/12/15	10,710.94	1,069.22	9,641.72
50-FNMA Tba 30Yr 4.0% 2/15/44	2/12/15	2/12/15	5,354.88	5,346.09	8.79
50-FNMA Tba 30Yr 4.5% 2/15/44	2/12/15	2/12/15	10,844.92	10,840.63	4.29
50-USTN 1.625% 12/31/19	1/9/15	2/13/15	5,021.29	5,035.94	(14.65)
50- GNMA 7828101X 4.500% 11/15/39	12/21/09	2/17/15	165.45	168.61	(3.16)
50- GNMA 782819 4.500% 11/15/39	12/21/09	2/17/15	144.85	148.97	(4.12)
50-FHLMC #A52339 09/01/36	10/12/06	2/17/15	4.27	4.38	(0.11)
50-FHLMC #A75278 04/01/38	4/14/08	2/17/15	15.99	16.15	(0.16)
50-FHLMC #A94843 4.000% 11/1/40	12/13/10	2/17/15	55.75	56.70	(0.95)
50-FHLMC #B18255 04/01/20	4/17/08	2/17/15	75.36	75.00	0.36
50-FHLMC #G01227 3/1/31	4/16/01	2/17/15	3.65	3.83	(0.18)
50-FHLMC #G02884 04/01/37	4/14/08	2/17/15	66.90	68.64	(1.74)
50-FHLMC #G06361 3/1/41	4/13/11	2/17/15	74.18	73.01	1.17
50-FHLMC #G06499 3/01/41	6/13/11	2/17/15	100.63	99.04	1.59
50-FHLMC #G06620 4.500% 7/1/41	7/14/11	2/17/15	46.94	48.90	(1.96)
50-FHLMC #G12393 10/01/21	11/19/07	2/17/15	50.83	50.97	(0.14)
50-FHLMC #G12399 09/01/21	4/17/08	2/17/15	35.14	36.15	(1.01)
50-FHLMC #G12918 09/01/22	4/17/08	2/17/15	42.19	43.36	(1.17)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FHLMC #U90791 4.0% 1/1/43	2/13/14	2/17/15	17.29	17.99	(0.70)
50-FHLMC Disc Nt 2/17/15	10/2/14	2/17/15	24,994.25	24,994.25	0.00
50-FNMA Tba 30Yr 3.0% 2/15/44	2/12/15	2/17/15	5,132.81	5,104.69	28.12
50-JP Morgan Chase 4 3738% 7/15/42	6/10/13	2/17/15	3,546.60	3,760.50	(213.90)
50-FNMA Disc Nt 2/18/15	10/16/14	2/18/15	14,998.43	14,996.88	1.55
50-FNMA Disc Nt 2/18/15	1/15/15	2/18/15	39,995.81	39,997.36	(1.55)
50-FNMA Tba 15Yr 2.5% 12/15/29	2/18/15	2/18/15	5,171.09	5,134.38	36.71
50-FNMA Tba 15Yr 3.0% 2/15/29	2/18/15	2/18/15	5,255.47	5,225.78	29.69
50-FNMA Tba 15Yr 3.5% 2/15/29	2/18/15	2/18/15	5,307.81	5,291.41	16.40
50- G2AR#8654	11/22/05	2/19/15	704.33	705.93	(1.60)
50- Household Home 1/20/36	10/19/10	2/19/15	3,095.67	2,818.13	277.54
50- Household Home 1/20/36	10/19/10	2/19/15	2.01	1.83	0.18
50- Household Home 1/20/36	10/19/10	2/19/15	123.35	112.56	10.79
50- Household Home 1/20/36	10/19/10	2/19/15	131.35	119.86	11.49
50- Household Home 1/20/36	10/19/10	2/19/15	131.35	119.85	11.50
50- Household Home 1/20/36	10/19/10	2/19/15	120.86	110.03	10.83
50- Household Home 1/20/36	10/19/10	2/19/15	1.67	1.52	0.15
50- Household Home 1/20/36	10/19/10	2/19/15	116.15	105.74	10.41
50-GNMA II Tba 30Yr 3.0% 2/15/44	2/19/15	2/19/15	5,157.03	5,164.06	(7.03)
50-GNMA II Tba 30Yr 4.0% 2/15/44	2/19/15	2/19/15	5,324.80	5,324.22	0.58
50-Houston Tx Utility 3 428% 5/15/23	3/27/14	2/19/15	5,242.95	5,022.45	220.50
50- Bank of America Funding 7/20/36	1/24/12	2/20/15	58.15	55.39	2.76
50- G2AR#80968	7/26/04	2/20/15	12.28	10.90	1.38
50- G2AR#81164	11/22/05	2/20/15	52.25	50.92	1.33
50- G2AR#81267	11/22/05	2/20/15	19.41	18.94	0.47
50- G2AR#8520	11/22/05	2/20/15	84.45	84.67	(0.22)
50- G2AR#8646	11/22/05	2/20/15	23.58	23.80	(0.22)
50-FHLMC Disc Nt 2/20/15	1/16/15	2/20/15	14,999.27	14,999.27	0.00
50- HMAc 10/25/34 437690BU3	11/9/09	2/25/15	66.81	42.42	24.39
50- MS Cap 2004-6AR .7263% 7/25/34	2/29/12	2/25/15	20.43	17.87	2.56
50- Ramp 5.860% 11/25/33	11/26/04	2/25/15	84.19	77.79	6.40
50- RAST 5.254% 12/25/34	12/17/04	2/25/15	6.68	6.89	(0.21)
50- WAMU Mortgage 4.113% 1/25/33	12/26/07	2/25/15	9.65	9.95	(0.30)
50-Credit Based Asset Servicing 1/25/33	9/27/12	2/25/15	40.56	39.55	1.01
50-FHLMC Mtcl Mtg .550% 9/25/21	11/25/14	2/25/15	1.06	1.06	0.00
50-FNMA #Ad0791 2/1/20	11/4/10	2/25/15	4.70	5.15	(0.45)
50-FNMA #253974 08/01/31	9/19/02	2/25/15	41.35	49.45	(8.10)
50-FNMA #254232 03/01/22	4/14/03	2/25/15	10.56	11.75	(1.19)
50-FNMA #655928 08/01/32	8/13/03	2/25/15	8.53	9.76	(1.23)
50-FNMA #781208 05/01/34	3/14/05	2/25/15	4.29	4.82	(0.53)
50-FNMA #841031 11/01/35	11/22/05	2/25/15	0.03	0.03	0.00
50-FNMA #888219 03/01/37	10/14/08	2/25/15	27.24	27.21	0.03
50-FNMA #889125 12/01/21	4/17/08	2/25/15	73.28	76.88	(3.60)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA #889572 06/01/38	10/14/08	2/25/15	28.14	28.11	0.03
50-FNMA #A16307 4.500%	1/16/15	2/25/15	136.88	148.37	(11.49)
50-FNMA #Ae0800 3 92% 12/1/20	10/12/12	2/25/15	12.46	13.92	(1.46)
50-FNMA #AI0151 4.085% 4/1/21	3/28/13	2/25/15	12.06	13.69	(1.63)
50-FNMA #As0214 3 5% 08/1/43	9/12/13	2/25/15	89.00	88.49	0.51
50-FNMA #Ma1561 3.0% 08/1/33	9/12/13	2/25/15	85.39	84.12	1.27
50-FNMA #Ma1584 3.5% 08/1/33	10/10/13	2/25/15	168.34	174.10	(5.76)
50-FNMA 6.500% 8/25/20	2/6/01	2/25/15	10.83	10.41	0.42
50-FNMA AI2602 2.646% 10/1/22	10/17/12	2/25/15	6.36	6.70	(0.34)
50-FNMA AI3599 4/1/23	4/30/14	2/25/15	23.25	22.47	0.78
50-FNMA AL1410 4.5% 2/1/42	2/13/12	2/25/15	19.88	21.26	(1.38)
50-FNMA Gtd Remic 2.84% 8/25/22	10/18/12	2/25/15	14.21	15.15	(0.94)
50-FNMA Gtd Remic.4528% 10/25/21	10/30/14	2/25/15	287.35	287.26	0.09
50-USTN 1.625% 12/31/19	1/9/15	2/25/15	5,038.67	5,035.93	2.74
50-USTN 1.625% 12/31/19	1/9/15	2/26/15	5,038.48	5,035.94	2.54
50-USTN 1.625% 12/31/19	1/12/15	2/26/15	10,076.95	10,064.06	12.89
50-USTN 1.625% 12/31/19	1/13/15	2/26/15	5,038.48	4,999.80	38.68
50-USTN 1.25% 1/31/20	2/19/15	2/27/15	4,947.47	4,916.13	31.34
50-USTN 1.625% 12/31/19	1/13/15	2/27/15	5,039.26	4,999.81	39.45
50-USTN 1.625% 12/31/19	1/14/15	2/27/15	20,157.03	20,149.22	7.81
50-FHLMC Disc Nt 3/3/15	11/12/14	3/2/15	14,997.22	14,995.84	1.38
50-FHLMC Disc Nt 3/3/15	1/20/15	3/2/15	14,997.22	14,998.60	(1.38)
50-FNMA Disc Nt 1/13/15	1/13/15	3/2/15	34,996.73	34,996.73	0.00
50-USTN 1.25% 1/31/20	2/20/15	3/2/15	4,952.27	4,917.97	34.30
50-USTN 1.25% 1/31/20	2/26/15	3/2/15	4,952.28	4,923.44	28.84
50-USTN 1.625% 12/31/19	1/14/15	3/2/15	5,041.41	5,037.30	4.11
50-USTN 1.625% 12/31/19	2/10/15	3/2/15	15,124.21	15,123.63	0.58
50-USTN 1.625% 12/31/19	2/12/15	3/2/15	15,124.22	15,079.10	45.12
50-USTN 2.25% 11/15/24	12/15/14	3/2/15	5,104.88	5,021.72	83.16
50-USTN 2.25% 11/15/24	12/16/14	3/2/15	5,104.89	5,037.11	67.78
50- NCUA 10/7/20 62888VAA6	10/27/10	3/9/15	104.27	104.28	(0.01)
50-FNMA Tba 30Yr 3.0% 3/15/44	3/12/15	3/12/15	5,089.84	5,132.81	(42.97)
50-FNMA Tba 30Yr 3 0% 3/15/44	3/12/15	3/12/15	10,179.69	10,314.06	(134.37)
50-FNMA Tba 30Yr 3.0% 3/15/44	3/12/15	3/12/15	10,179.69	10,167.19	12.50
50-FNMA Tba 30Yr 3.0% 3/15/44	3/12/15	3/12/15	5,066.99	5,050.00	16.99
50-FNMA Tba 30Yr 3 0% 3/15/44	3/12/15	3/12/15	5,089.84	5,120.31	(30.47)
50-FNMA Tba 30Yr 3.5% 3/15/44	3/12/15	3/12/15	10,486.72	10,500.00	(13.28)
50-FNMA Tba 30Yr 3.5% 3/15/44	3/12/15	3/12/15	5,243.36	5,250.00	(6.64)
50-FNMA Tba 30Yr 3.5% 3/15/44	3/12/15	3/12/15	5,227.54	5,250.00	(22.46)
50-FNMA Tba 30Yr 3.5% 3/15/44	3/12/15	3/12/15	10,456.64	10,500.00	(43.36)
50-FNMA Tba 30Yr 3.5% 3/15/44	3/12/15	3/12/15	5,224.42	5,263.28	(38.86)
50-FNMA Tba 30Yr 3 5% 3/15/44	3/12/15	3/12/15	5,224.41	5,242.38	(17.97)
50-FNMA Tba 30Yr 3.5% 3/15/44	3/12/15	3/12/15	5,221.09	5,242.39	(21.30)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA Tba 30Yr 4.0% 3/15/44	3/12/15	3/12/15	5,339.06	5,345.31	(6.25)
50-FNMA Tba 30Yr 4.0% 3/15/44	3/12/15	3/12/15	10,678.13	10,690.63	(12.50)
50-FNMA Tba 30Yr 4.0% 3/15/44	3/12/15	3/12/15	5,336.72	5,342.97	(6.25)
50-FNMA Tba 30Yr 4.0% 3/15/44	3/12/15	3/12/15	5,336.33	5,342.97	(6.64)
50-FNMA Tba 30Yr 4.0% 3/15/44	3/12/15	3/12/15	5,336.33	5,344.53	(8.20)
50-FNMA Tba 30Yr 4.0% 3/15/44	3/12/15	3/12/15	5,333.40	5,344.53	(11.13)
50-FNMA Tba 30Yr 4.5% 3/15/44	3/12/15	3/12/15	10,845.70	10,832.42	13.28
50-USTN 2.25% 11/15/24	12/16/14	3/12/15	5,044.47	5,037.11	7.36
50- GNMA 7828101X 4.500% 11/15/39	12/21/09	3/16/15	24.78	25.25	(0.47)
50- GNMA 782819 4.500% 11/15/39	12/21/09	3/16/15	123.47	126.98	(3.51)
50-FHLMC #A52339 09/01/36	10/12/06	3/16/15	3.61	3.71	(0.10)
50-FHLMC #A75278 04/01/38	4/14/08	3/16/15	17.02	17.20	(0.18)
50-FHLMC #A94843 4.000% 11/1/40	12/13/10	3/16/15	55.92	56.87	(0.95)
50-FHLMC #B18255 04/01/20	4/17/08	3/16/15	77.53	77.15	0.38
50-FHLMC #G01227 3/1/31	4/16/01	3/16/15	40.88	42.84	(1.96)
50-FHLMC #G02884 04/01/37	4/14/08	3/16/15	43.46	44.59	(1.13)
50-FHLMC #G06361 3/1/41	4/13/11	3/16/15	98.10	96.55	1.55
50-FHLMC #G06499 3/01/41	6/13/11	3/16/15	58.42	57.49	0.93
50-FHLMC #G06620 4.500% 7/1/41	7/14/11	3/16/15	58.28	60.71	(2.43)
50-FHLMC #G08623 3.500% 10/1/45	2/12/15	3/16/15	28.66	30.05	(1.39)
50-FHLMC #G12393 10/01/21	11/19/07	3/16/15	53.40	53.54	(0.14)
50-FHLMC #G12399 09/01/21	4/17/08	3/16/15	40.99	42.17	(1.18)
50-FHLMC #G12918 09/01/22	4/17/08	3/16/15	36.27	37.28	(1.01)
50-FHLMC #U90791 4.0% 1/1/43	2/13/14	3/16/15	16.62	17.30	(0.68)
50-FHLMC Disc Nt 3/16/15	10/6/14	3/16/15	34,991.72	34,989.83	1.89
50-FHLMC Disc Nt 3/16/15	1/28/15	3/16/15	14,996.45	14,998.34	(1.89)
50-FNMA Disc Nt 3/16/15	2/3/15	3/16/15	44,996.93	44,996.93	0.00
50-FNMA Disc Nt 3/18/15	2/3/15	3/18/15	39,997.61	39,997.61	0.00
50-FNMA Tba 15Yr 2.5% 3/15/29	3/18/15	3/18/15	5,096.48	5,161.72	(65.24)
50-FNMA Tba 15Yr 3.0% 3/15/29	3/18/15	3/18/15	5,218.36	5,245.90	(27.54)
50-FNMA Tba 15Yr 3.5% 3/15/29	3/18/15	3/18/15	5,285.16	5,299.41	(14.25)
50-USTN 2.25% 11/15/24	12/17/14	3/19/15	5,083.98	5,037.22	46.76
50-USTN 2.25% 11/15/24	12/17/14	3/19/15	10,171.25	10,074.43	96.82
50-USTN 2.25% 11/15/24	12/17/14	3/19/15	5,085.63	5,037.22	48.41
50- Bank of America Funding 7/20/36	1/24/12	3/20/15	88.72	84.50	4.22
50- G2AR#80968	7/26/04	3/20/15	29.29	25.99	3.30
50- G2AR#81164	11/22/05	3/20/15	55.27	53.87	1.40
50- G2AR#81267	11/22/05	3/20/15	329.32	321.40	7.92
50- G2AR#8520	11/22/05	3/20/15	85.87	86.09	(0.22)
50- G2AR#8646	11/22/05	3/20/15	23.65	23.87	(0.22)
50- G2AR#8654	11/22/05	3/20/15	96.40	96.62	(0.22)
50-GNMA II Tba 30Yr 3.0% 3/15/44	3/23/15	3/23/15	5,103.32	5,142.97	(39.65)
50-GNMA II Tba 30Yr 4.0% 3/15/45	3/23/15	3/23/15	5,311.13	5,316.41	(5.28)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-USTN 2.25% 11/15/24	12/22/14	3/23/15	10,292.75	10,050.00	242.75
50-USTN 2.25% 11/15/24	12/23/14	3/24/15	5,146.48	5,026.37	120.11
50-USTN 2.25% 11/15/24	1/2/15	3/24/15	5,146.49	5,062.50	83.99
50-USTN 2.25% 11/15/24	1/2/15	3/24/15	5,146.48	5,024.35	122.13
50- HMAc 10/25/34 437690BU3	11/9/09	3/25/15	86.08	54.66	31.42
50- MS Cap 2004-6AR .7263% 7/25/34	2/29/12	3/25/15	15.90	13.91	1.99
50- Ramp 5.860% 11/25/33	11/26/04	3/25/15	33.65	31.09	2.56
50- RAST 5.254% 12/25/34	12/17/04	3/25/15	6.62	6.83	(0.21)
50- WAMU Mortgage 4.113% 1/25/33	12/26/07	3/25/15	97.75	100.83	(3.08)
50-Credit Based Asset Servicing 1/25/33	9/27/12	3/25/15	59.09	57.61	1.48
50-FHLMC Mtcl Mtg 550% 9/25/21	11/25/14	3/25/15	1.18	1.18	0.00
50-FNMA #Ad0791 2/1/20	11/4/10	3/25/15	6.53	7.16	(0.63)
50-FNMA #253974 08/01/31	9/19/02	3/25/15	2.22	2.66	(0.44)
50-FNMA #254232 03/01/22	4/14/03	3/25/15	22.57	25.12	(2.55)
50-FNMA #655928 08/01/32	8/13/03	3/25/15	6.27	7.17	(0.90)
50-FNMA #781208 05/01/34	3/14/05	3/25/15	254.82	286.06	(31.24)
50-FNMA #841031 11/01/35	11/22/05	3/25/15	211.61	211.87	(0.26)
50-FNMA #888219 03/01/37	10/14/08	3/25/15	18.54	18.52	0.02
50-FNMA #889125 12/01/21	4/17/08	3/25/15	69.80	73.23	(3.43)
50-FNMA #889572 06/01/38	10/14/08	3/25/15	29.87	29.84	0.03
50-FNMA #A16307 4.500%	1/16/15	3/25/15	213.90	231.85	(17.95)
50-FNMA #Ae0800 3.92% 12/1/20	10/12/12	3/25/15	16.21	18.11	(1.90)
50-FNMA #AI0151 4.085% 4/1/21	3/28/13	3/25/15	16.65	18.90	(2.25)
50-FNMA #As0214 3.5% 08/1/43	9/12/13	3/25/15	80.11	8.06	72.05
50-FNMA #Ma1561 3.0% 08/1/33	9/12/13	3/25/15	116.65	114.92	1.73
50-FNMA #Ma1584 3.5% 08/1/33	10/10/13	3/25/15	226.22	233.96	(7.74)
50-FNMA 6.500% 8/25/20	2/6/01	3/25/15	11.74	11.28	0.46
50-FNMA AI2602 2.646% 10/1/22	10/17/12	3/25/15	7.77	8.18	(0.41)
50-FNMA AI3599 4/1/23	4/30/14	3/25/15	27.88	26.94	0.94
50-FNMA AL1410 4.5% 2/1/42	2/13/12	3/25/15	50.76	54.28	(3.52)
50-FNMA Gtd Remic 2.84% 8/25/22	10/18/12	3/25/15	17.27	18.41	(1.14)
50-FNMA Gtd Remic.4528% 10/25/21	10/30/14	3/25/15	162.59	162.54	0.05
50-USTN 2.25% 1/31/21	2/25/14	3/25/15	10,292.19	9,957.42	334.77
50-USTN 2.25% 11/15/24	1/2/15	3/25/15	10,293.36	10,048.70	244.66
50-USTN 2.25% 11/15/24	1/7/15	3/25/15	5,146.68	5,062.11	84.57
50-USTN 0.375% 8/31/16	9/8/14	3/26/15	30,018.34	29,980.08	38.26
50-USTN 1.5% 2/29/20	3/2/15	3/26/15	14,986.04	14,932.67	53.37
50- JP Morgan 5.780% 09/30/34	3/18/08	3/27/15	2,759.09	2,007.24	751.85
50-USTN 0.375% 8/31/16	9/8/14	3/27/15	10,004.07	9,993.36	10.71
50-USTN 1.5% 2/29/20	3/2/15	3/27/15	10,001.62	9,955.12	46.50
50-USTN 1.5% 2/29/20	3/2/15	3/27/15	5,000.81	4,976.11	24.70
50-USTN 1.5% 2/29/20	3/2/15	3/27/15	35,005.69	34,868.75	136.94
50-USTN 1.5% 2/29/20	3/2/15	3/27/15	10,001.63	9,962.50	39.13

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-USTN 1.5% 2/29/20	3/2/15	3/27/15	20,003.25	19,904.45	98.80
50-USTN 1.5% 2/29/20	3/2/15	3/27/15	5,000.81	4,975.41	25.40
50-USTN 2.0% 2/15/25	3/19/15	3/27/15	5,032.23	4,974.74	57.49
50-USTN 2.25% 11/15/24	1/8/15	3/27/15	10,338.28	10,124.22	214.06
50-USTN 2.25% 11/15/24	1/8/15	3/27/15	5,161.29	5,062.11	99.18
50-USTN 2.25% 11/15/24	2/19/15	3/27/15	5,161.29	5,098.44	62.85
50-FHLMC Disc Nt 3/30/15	2/18/15	3/30/15	29,998.17	29,998.17	0.00
50-USTN 0.375% 8/31/16	9/8/14	3/30/15	10,004.75	9,993.36	11.39
50- Mid State 7.400% 7/1/35 #59549AB9	5/29/03	4/1/15	319.74	349.00	(29.26)
50- US Airways Pt Trust 5.9% 10/1/24	5/14/12	4/1/15	161.02	161.02	0.00
50- NCUA 10/7/20 62888VAA6	10/27/10	4/6/15	105.92	105.93	(0.01)
50-FHLMC Disc Nt 4/6/15	2/20/15	4/6/15	9,999.36	9,999.36	0.00
50-FHLMC MTN .75% 10/05/16	1/7/13	4/6/15	5,000.00	5,000.00	0.00
50-USTB 4/9/15	3/16/15	4/8/15	44,999.13	44,999.13	0.00
50-FHLMC Disc Nt 4/9/15	3/20/15	4/9/15	9,999.61	9,999.61	0.00
50-FHLMC #G08623 3.500% 10/1/45	2/12/15	4/14/15	5,157.76	5,157.38	0.38
50-FNMA #A16307 4.500%	1/16/15	4/14/15	4,879.26	4,860.34	18.92
50-FNMA Tba 30Yr 3.0% 4/15/44	4/14/15	4/14/15	5,093.36	5,076.56	16.80
50-FNMA Tba 30Yr 3.0% 4/15/44	4/14/15	4/14/15	5,093.36	5,076.56	16.80
50-FNMA Tba 30Yr 3.0% 4/15/44	4/14/15	4/14/15	10,185.94	10,153.13	32.81
50-FNMA Tba 30Yr 3.0% 4/15/44	4/14/15	4/14/15	5,092.97	5,053.91	39.06
50-FNMA Tba 30Yr 3.0% 4/15/44	4/14/15	4/14/15	5,120.51	5,054.30	66.21
50-FNMA Tba 30Yr 3.5% 4/15/44	4/14/15	4/14/15	10,475.00	10,428.13	46.87
50-FNMA Tba 30Yr 3.5% 4/15/44	4/14/15	4/14/15	5,237.50	5,213.28	24.22
50-FNMA Tba 30Yr 3.5% 4/15/44	4/14/15	4/14/15	5,237.50	5,222.66	14.84
50-FNMA Tba 30Yr 3.5% 4/15/44	4/14/15	4/14/15	10,530.86	10,445.31	85.55
50-FNMA Tba 30Yr 3.5% 4/15/44	4/14/15	4/14/15	5,265.43	5,210.16	55.27
50-FNMA Tba 30Yr 3.5% 4/15/44	4/14/15	4/14/15	5,255.28	5,210.15	45.13
50-FNMA Tba 30Yr 3.5% 4/15/44	4/14/15	4/14/15	5,255.27	5,207.03	48.24
50-FNMA Tba 30Yr 4.0% 4/15/44	4/14/15	4/14/15	5,349.61	5,325.39	24.22
50-FNMA Tba 30Yr 4.0% 4/15/44	4/14/15	4/14/15	5,345.31	5,322.66	22.65
50-FNMA Tba 30Yr 4.0% 4/15/44	4/14/15	4/14/15	10,689.06	10,651.56	37.50
50- GNMA 7828101X 4.500% 11/15/39	12/21/09	4/15/15	54.74	55.79	(1.05)
50- GNMA 782819 4.500% 11/15/39	12/21/09	4/15/15	53.69	55.22	(1.53)
50-FHLMC #A52339 09/01/36	10/12/06	4/15/15	3.74	3.84	(0.10)
50-FHLMC #A75278 04/01/38	4/14/08	4/15/15	139.86	141.30	(1.44)
50-FHLMC #A94843 4.000% 11/1/40	12/13/10	4/15/15	52.01	52.90	(0.89)
50-FHLMC #B18255 04/01/20	4/17/08	4/15/15	74.96	74.60	0.36
50-FHLMC #G01227 3/1/31	4/16/01	4/15/15	3.46	3.63	(0.17)
50-FHLMC #G02884 04/01/37	4/14/08	4/15/15	70.59	72.42	(1.83)
50-FHLMC #G06361 3/1/41	4/13/11	4/15/15	92.64	91.18	1.46
50-FHLMC #G06499 3/01/41	6/13/11	4/15/15	108.35	106.63	1.72
50-FHLMC #G06620 4.500% 7/1/41	7/14/11	4/15/15	95.08	99.05	(3.97)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FHLMC #G08623 3.500% 10/1/45	2/12/15	4/15/15	40.41	42.37	(1.96)
50-FHLMC #G12393 10/01/21	11/19/07	4/15/15	65.39	65.57	(0.18)
50-FHLMC #G12399 09/01/21	4/17/08	4/15/15	36.95	38.01	(1.06)
50-FHLMC #G12918 09/01/22	4/17/08	4/15/15	34.42	35.38	(0.96)
50-FHLMC #U90791 4.0% 1/1/43	2/13/14	4/15/15	96.99	100.93	(3.94)
50-FHLMC Gd U99114 3.5% 2/1/44	3/12/15	4/15/15	61.06	64.33	(3.27)
50-FNMA Disc Nt 4/15/15	2/17/15	4/15/15	9,998.97	9,998.97	0.00
50-JP Morgan Chase 4.3738% 7/15/42	6/10/13	4/15/15	2,088.76	2,215.61	(126.85)
50-JP Morgan Chase 4.3738% 7/15/42	6/10/13	4/15/15	576.15	610.90	(34.75)
50-JP Morgan Chase 4.3738% 7/15/42	6/10/13	4/15/15	354.60	375.99	(21.39)
50- G2AR#80968	7/26/04	4/20/15	6.91	6.13	0.78
50- G2AR#81164	11/22/05	4/20/15	17.47	17.03	0.44
50- G2AR#81267	11/22/05	4/20/15	18.48	18.04	0.44
50- G2AR#8520	11/22/05	4/20/15	84.63	84.85	(0.22)
50- G2AR#8646	11/22/05	4/20/15	23.72	23.94	(0.22)
50- G2AR#8654	11/22/05	4/20/15	96.09	96.31	(0.22)
50-FNMA Tba 15Yr 2.5% 4/15/29	4/20/15	4/20/15	5,157.03	5,086.72	70.31
50-FNMA Tba 15Yr 3.0% 4/15/29	4/20/15	4/20/15	5,254.30	5,206.45	47.85
50-FNMA Tba 15Yr 3.5% 4/15/29	4/20/15	4/20/15	5,315.04	5,277.73	37.31
50- Bank of America Funding 7/20/36	1/24/12	4/21/15	86.57	82.46	4.11
50-GNMA II Tba 30Yr 3.0% 4/15/44	4/22/15	4/22/15	5,168.16	5,090.63	77.53
50-GNMA II Tba 30Yr 4.0% 4/15/44	4/22/15	4/22/15	5,327.54	5,304.69	22.85
50-USTN 2.125% 1/31/21	2/19/15	4/22/15	5,171.48	5,047.66	123.82
50-USTN 2.125% 1/31/21	3/10/15	4/22/15	5,171.49	5,017.58	153.91
50- HMAc 10/25/34 437690BU3	11/9/09	4/27/15	77.40	49.15	28.25
50- MS Cap 2004-6AR 7263% 7/25/34	2/29/12	4/27/15	125.10	109.45	15.65
50- RAST 5.254% 12/25/34	12/17/04	4/27/15	121.45	125.22	(3.77)
50- WAMU Mortgage 4.113% 1/25/33	12/26/07	4/27/15	100.57	103.73	(3.16)
50-Credit Based Asset Servicing 1/25/33	9/27/12	4/27/15	20.93	20.41	0.52
50-FHLMC Mtlcl Mtg .550% 9/25/21	11/25/14	4/27/15	88.43	88.43	0.00
50-FNMA #Ad0791 2/1/20	11/4/10	4/27/15	4.76	5.22	(0.46)
50-FNMA #253974 08/01/31	9/19/02	4/27/15	2.22	2.65	(0.43)
50-FNMA #254232 03/01/22	4/14/03	4/27/15	25.15	27.99	(2.84)
50-FNMA #655928 08/01/32	8/13/03	4/27/15	7.11	8.13	(1.02)
50-FNMA #781208 05/01/34	3/14/05	4/27/15	512.31	575.11	(62.80)
50-FNMA #841031 11/01/35	11/22/05	4/27/15	0.03	0.03	0.00
50-FNMA #888219 03/01/37	10/14/08	4/27/15	25.40	25.37	0.03
50-FNMA #889125 12/01/21	4/17/08	4/27/15	73.72	77.34	(3.62)
50-FNMA #889572 06/01/38	10/14/08	4/27/15	35.52	35.48	0.04
50-FNMA #A16307 4.500%	1/16/15	4/27/15	165.12	178.97	(13.85)
50-FNMA #Ae0800 3.92% 12/1/20	10/12/12	4/27/15	12.58	14.06	(1.48)
50-FNMA #AIO151 4.085% 4/1/21	3/28/13	4/27/15	418.21	474.60	(56.39)
50-FNMA #As0214 3.5% 08/1/43	9/12/13	4/27/15	127.60	127.54	0.06

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA #Ma1561 3.0% 08/1/33	9/12/13	4/27/15	104.11	102.56	1.55
50-FNMA #Ma1584 3.5% 08/1/33	10/10/13	4/27/15	191.64	198.20	(6.56)
50-FNMA 6.500% 8/25/20	2/6/01	4/27/15	10.13	9.74	0.39
50-FNMA AI2602 2.646% 10/1/22	10/17/12	4/27/15	6.40	6.74	(0.34)
50-FNMA AI3599 4/1/23	4/30/14	4/27/15	23.42	22.63	0.79
50-FNMA AL1410 4.5% 2/1/42	2/13/12	4/27/15	115.28	123.27	(7.99)
50-FNMA Gtd Remic 2.84% 8/25/22	10/18/12	4/27/15	14.31	15.26	(0.95)
50-FNMA Gtd Remic.4528% 10/25/21	10/30/14	4/27/15	193.83	193.77	0.06
50-USTN 0.5% 1/31/17	3/18/15	4/27/15	29,994.14	29,933.20	60.94
50-USTN 0.5% 2/28/17	3/25/15	4/27/15	14,991.21	14,978.75	12.46
50-UST .50% 3/31/17	3/31/15	4/29/15	9,994.92	9,978.13	16.79
50-UST .50% 3/31/17	3/31/15	4/29/15	9,994.92	9,977.34	17.58
50-USTN 0.5% 2/28/17	3/25/15	4/29/15	14,995.13	14,978.75	16.38
50-USTN 1.375% 3/31/20	3/31/15	4/29/15	15,032.23	14,981.95	50.28
50-USTN 1.375% 3/31/20	3/31/15	4/29/15	45,096.68	45,004.34	92.34
50-USTN 2.0% 2/15/25	2/12/15	4/29/15	4,031.43	4,270.62	(239.19)
50-USTN 2.0% 2/15/25	2/12/15	4/29/15	1,007.86	1,068.59	(60.73)
50-USTN 1.375% 3/31/20	3/31/15	4/30/15	40,036.11	40,003.85	32.26
50-USTN 1.375% 3/31/20	4/22/15	4/30/15	10,009.03	10,025.39	(16.36)
50-FNMA Disc Nt 5/1/15	3/26/15	5/1/15	19,999.19	19,999.00	0.19
50-FNMA Disc Nt 5/1/15	3/31/15	5/1/15	29,998.78	29,998.97	(0.19)
50-USTN 1.375% 4/30/20	4/30/15	5/5/15	4,970.53	5,003.61	(33.08)
50- NCUA 10/7/20 62888VAA6	10/27/10	5/7/15	122.02	122.03	(0.01)
50- Chicago II Ref Proj 6.050% 10/1/29	10/23/12	5/8/15	5,007.50	5,549.05	(541.55)
50- Illinois ST GO 4.95% 6/1/23 #452151LE1	6/13/12	5/12/15	5,240.85	5,141.25	99.60
50- Illinois ST GO 4.95% 6/1/23 #452151LE1	2/24/14	5/12/15	5,244.30	5,150.00	94.30
50-FHLMC Disc Nt 5/12/15	4/9/15	5/12/15	54,997.48	54,997.48	0.00
50-FNMA Disc Nt 5/13/15	4/16/15	5/13/15	14,999.44	14,999.44	0.00
50-FNMA Tba 30Yr 3.0% 5/15/44	5/13/15	5/13/15	5,051.76	5,080.86	(29.10)
50-FNMA Tba 30Yr 3.0% 5/15/44	5/13/15	5/13/15	5,051.76	5,080.86	(29.10)
50-FNMA Tba 30Yr 3.0% 5/15/44	5/13/15	5/13/15	4,887.11	5,080.86	(193.75)
50-FNMA Tba 30Yr 3.0% 5/15/44	5/13/15	5/13/15	5,063.67	5,081.25	(17.58)
50-FNMA Tba 30Yr 3.0% 5/15/44	5/13/15	5/13/15	5,216.99	5,081.25	135.74
50-FNMA Tba 30Yr 3.0% 5/15/44	5/13/15	5/13/15	5,216.99	5,108.59	108.40
50-FNMA Tba 30Yr 3.5% 5/15/44	5/13/15	5/13/15	5,155.86	5,225.00	(69.14)
50-FNMA Tba 30Yr 3.5% 5/15/44	5/13/15	5/13/15	5,330.86	5,225.00	105.86
50-FNMA Tba 30Yr 3.5% 5/15/44	5/13/15	5/13/15	5,208.59	5,253.12	(44.53)
50-FNMA Tba 30Yr 3.5% 5/15/44	5/13/15	5/13/15	5,210.16	5,253.13	(42.97)
50-FNMA Tba 30Yr 3.5% 5/15/44	5/13/15	5/13/15	5,210.15	5,253.13	(42.98)
50-FNMA Tba 30Yr 3.5% 5/15/44	5/13/15	5/13/15	5,216.99	5,225.00	(8.01)
50-FNMA Tba 30Yr 3.5% 5/15/44	5/13/15	5/13/15	5,216.99	5,225.00	(8.01)
50-FNMA Tba 30Yr 4.0% 5/15/44	5/13/15	5/13/15	5,330.86	5,342.19	(11.33)
50-FNMA Tba 30Yr 4.0% 5/15/44	5/13/15	5/13/15	5,327.34	5,337.50	(10.16)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA Tba 30Yr 4.0% 5/15/44	5/13/15	5/13/15	10,661.72	10,673.44	(11.72)
50-FNMA Tba 30Yr 4.5% 5/25/44	5/13/15	5/13/15	5,432.03	5,432.03	0.00
50-USTN 1 375% 4/30/20	4/30/15	5/13/15	9,892.97	10,007.23	(114.26)
50-FNMA Tba 30Yr 3.5% 5/15/45	5/14/15	5/14/15	10,424.22	10,485.94	(61.72)
50- GNMA 7828101X 4.500% 11/15/39	12/21/09	5/15/15	334.32	340.71	(6.39)
50- GNMA 782819 4 500% 11/15/39	12/21/09	5/15/15	80.93	83.23	(2.30)
50- Healthcare Rlty 6.500% 1/17/17	12/4/09	5/15/15	7,626.04	6,952.61	673.43
50- USTN .25% 5/15/15 #912828SU5	5/15/12	5/15/15	25,000.00	24,916.99	83.01
50-FHLMC #A52339 09/01/36	10/12/06	5/15/15	3.77	3.87	(0.10)
50-FHLMC #A75278 04/01/38	4/14/08	5/15/15	15.58	15.74	(0.16)
50-FHLMC #A94843 4.000% 11/1/40	12/13/10	5/15/15	83.76	85.19	(1.43)
50-FHLMC #B18255 04/01/20	4/17/08	5/15/15	282.07	280.71	1.36
50-FHLMC #G01227 3/1/31	4/16/01	5/15/15	3.38	3.54	(0.16)
50-FHLMC #G02884 04/01/37	4/14/08	5/15/15	68.52	70.30	(1.78)
50-FHLMC #G06361 3/1/41	4/13/11	5/15/15	107.69	105.99	1.70
50-FHLMC #G06499 3/01/41	6/13/11	5/15/15	109.48	107.74	1.74
50-FHLMC #G06620 4.500% 7/1/41	7/14/11	5/15/15	104.73	109.10	(4.37)
50-FHLMC #G12393 10/01/21	11/19/07	5/15/15	63.58	63.75	(0.17)
50-FHLMC #G12399 09/01/21	4/17/08	5/15/15	34.46	35.45	(0.99)
50-FHLMC #G12918 09/01/22	4/17/08	5/15/15	51.42	52.85	(1.43)
50-FHLMC #U90791 4.0% 1/1/43	2/13/14	5/15/15	26.28	27.35	(1.07)
50-FHLMC Gd G08632 3.5% 3/1/45	4/14/15	5/15/15	19.43	20.38	(0.95)
50-FHLMC Gd U99114 3 5% 2/1/44	3/12/15	5/15/15	62.15	65.48	(3.33)
50-FNMA Disc Nt 5/18/15	4/8/15	5/18/15	19,998.89	19,998.89	0.00
50-FNMA Tba 15Yr 2 5% 5/15/30	5/18/15	5/18/15	5,103.91	5,148.44	(44.53)
50-FNMA Tba 15Yr 3 0% 5/15/30	5/18/15	5/18/15	5,214.06	5,245.90	(31.84)
50-FNMA Tba 15Yr 3.5% 5/15/29	5/18/15	5/18/15	5,291.02	5,310.16	(19.14)
50-USTN 1.375% 4/30/20	4/30/15	5/19/15	19,923.44	20,014.46	(91.02)
50- G2AR#80968	7/26/04	5/20/15	20.98	18.62	2.36
50- G2AR#81164	11/22/05	5/20/15	17.69	17.24	0.45
50- G2AR#81267	11/22/05	5/20/15	18.28	17.84	0.44
50- G2AR#8520	11/22/05	5/20/15	82.54	82.75	(0.21)
50- G2AR#8646	11/22/05	5/20/15	23.79	24.01	(0.22)
50- G2AR#8654	11/22/05	5/20/15	109.59	109.84	(0.25)
50-GNMA II Tba 30Yr 3 0% 5/15/44	5/20/15	5/20/15	5,098.83	5,156.25	(57.42)
50-GNMA II Tba 30Yr 3.5% 5/15/44	5/20/15	5/20/15	10,469.92	10,498.44	(28.52)
50-GNMA II Tba 30Yr 3.5% 5/15/44	5/20/15	5/20/15	10,469.92	10,553.13	(83.21)
50-GNMA II Tba 30Yr 4 0% 5/15/44	5/20/15	5/20/15	5,323.83	5,320.31	3.52
50- HMAc 10/25/34 437690BU3	11/9/09	5/26/15	79.17	50.27	28.90
50- MS Cap 2004-6AR .7263% 7/25/34	2/29/12	5/26/15	143.05	125.15	17.90
50- Ramp 5.860% 11/25/33	11/26/04	5/26/15	81.36	75.18	6.18
50- RAST 5.254% 12/25/34	12/17/04	5/26/15	6.36	6.56	(0.20)
50- WAMU Mortgage 4 113% 1/25/33	12/26/07	5/26/15	62.06	64.01	(1.95)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-Credit Based Asset Servicing 1/25/33	9/27/12	5/26/15	15.79	15.40	0.39
50-FHLMC Mltcl Mtg .550% 9/25/21	11/25/14	5/26/15	1.11	1.11	0.00
50-FNMA #Ad0791 2/1/20	11/4/10	5/26/15	5.38	5.90	(0.52)
50-FNMA #253974 08/01/31	9/19/02	5/26/15	2.16	2.58	(0.42)
50-FNMA #254232 03/01/22	4/14/03	5/26/15	12.65	14.08	(1.43)
50-FNMA #655928 08/01/32	8/13/03	5/26/15	52.79	60.39	(7.60)
50-FNMA #841031 11/01/35	11/22/05	5/26/15	58.87	58.94	(0.07)
50-FNMA #888219 03/01/37	10/14/08	5/26/15	26.92	26.89	0.03
50-FNMA #889125 12/01/21	4/17/08	5/26/15	72.32	75.87	(3.55)
50-FNMA #889572 06/01/38	10/14/08	5/26/15	32.12	32.08	0.04
50-FNMA #Ae0800 3.92% 12/1/20	10/12/12	5/26/15	13.86	15.49	(1.63)
50-FNMA #Ai0151 4.085% 4/1/21	3/28/13	5/26/15	13.11	14.88	(1.77)
50-FNMA #As0214 3.5% 08/1/43	9/12/13	5/26/15	91.33	91.29	0.04
50-FNMA #Ma1561 3.0% 08/1/33	9/12/13	5/26/15	133.76	131.77	1.99
50-FNMA #Ma1584 3.5% 08/1/33	10/10/13	5/26/15	157.59	162.98	(5.39)
50-FNMA 6.500% 8/25/20	2/6/01	5/26/15	10.00	9.61	0.39
50-FNMA Ai2602 2.646% 10/1/22	10/17/12	5/26/15	334.96	352.63	(17.67)
50-FNMA Ai3599 4/1/23	4/30/14	5/26/15	25.01	24.17	0.84
50-FNMA AL1410 4.5% 2/1/42	2/13/12	5/26/15	54.14	57.89	(3.75)
50-FNMA Gtd Remic 2.84% 8/25/22	10/18/12	5/26/15	15.36	16.38	(1.02)
50-FNMA Gtd Remic.4528% 10/25/21	10/30/14	5/26/15	377.78	377.67	0.11
50-USTN 2.0% 2/15/25	2/12/15	5/27/15	3,924.06	4,274.38	(350.32)
50-USTN 2.0% 2/15/25	3/19/15	5/27/15	981.02	994.95	(13.93)
50-USTN 1.375% 4/30/20	4/30/15	5/28/15	14,894.53	15,010.84	(116.31)
50-FNMA Disc Nt 5/29/15	5/1/15	5/29/15	49,997.67	49,997.67	0.00
50-FNMA Disc Nt 6/3/15	5/15/15	6/3/15	34,998.71	34,998.71	0.00
50- NCUA 10/7/20 62888VAA6	10/27/10	6/5/15	128.25	128.26	(0.01)
50- Health Care Ppty 7.072% 6/8/15	6/10/05	6/8/15	5,000.00	5,697.70	(697.70)
50-USTN .5% 4/30/17	4/30/15	6/8/15	14,958.61	14,986.31	(27.70)
50-USTN .5% 4/30/17	4/30/15	6/8/15	19,944.81	19,983.31	(38.50)
50-USTN 2.0% 2/15/25	3/19/15	6/8/15	8,696.95	8,954.54	(257.59)
50-USTN 2.0% 2/15/25	3/23/15	6/8/15	5,797.97	6,044.08	(246.11)
50-USTN .875% 5/15/17	5/20/14	6/10/15	10,035.65	10,019.17	16.48
50-USTN .875% 5/15/17	6/19/14	6/10/15	5,017.82	4,989.65	28.17
50-USTN .875% 5/15/17	7/2/14	6/10/15	5,017.83	5,004.88	12.95
50-USTN 2.0% 2/15/25	3/23/15	6/10/15	3,867.03	4,029.39	(162.36)
50-USTN 2.0% 2/15/25	3/24/15	6/10/15	5,800.55	6,044.76	(244.21)
50-FNMA Tba 30Yr 3.0% 6/15/45	6/11/15	6/11/15	15,194.53	15,284.18	(89.65)
50-FNMA Tba 30Yr 3.0% 6/15/45	6/11/15	6/11/15	5,063.48	5,051.56	11.92
50-FNMA Tba 30Yr 3.0% 6/15/45	6/11/15	6/11/15	5,049.42	5,039.06	10.36
50-FNMA Tba 30Yr 3.0% 6/15/45	6/11/15	6/11/15	5,049.41	5,039.06	10.35
50-FNMA Tba 30Yr 3.0% 6/15/45	6/11/15	6/11/15	10,098.83	10,039.06	59.77
50-FNMA Tba 30Yr 3.0% 6/15/45	6/11/15	6/11/15	5,049.41	5,055.47	(6.06)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA Tba 30Yr 3.0% 6/15/45	6/11/15	6/11/15	5,049.41	5,055.47	(6.06)
50-FNMA Tba 30Yr 3.5% 6/15/45	6/11/15	6/11/15	5,222.46	5,205.47	16.99
50-FNMA Tba 30Yr 3.5% 6/15/45	6/11/15	6/11/15	5,222.46	5,205.47	16.99
50-FNMA Tba 30Yr 3.5% 6/15/45	6/11/15	6/11/15	5,222.46	5,198.44	24.02
50-FNMA Tba 30Yr 3.5% 6/15/45	6/11/15	6/11/15	5,210.54	5,198.44	12.10
50-FNMA Tba 30Yr 3.5% 6/15/45	6/11/15	6/11/15	5,210.55	5,196.88	13.67
50-FNMA Tba 30Yr 3.5% 6/15/45	6/11/15	6/11/15	10,421.09	10,400.00	21.09
50-FNMA Tba 30Yr 3.5% 6/15/45	6/11/15	6/11/15	5,210.55	5,221.88	(11.33)
50-FNMA Tba 30Yr 3.5% 6/15/45	6/11/15	6/11/15	5,201.74	5,221.88	(20.14)
50-FNMA Tba 30Yr 3.5% 6/15/45	6/11/15	6/11/15	5,227.32	5,221.87	5.45
50-FNMA Tba 30Yr 4.0% 6/15/45	6/11/15	6/11/15	5,334.38	5,324.22	10.16
50-FNMA Tba 30Yr 4.0% 6/15/45	6/11/15	6/11/15	5,337.70	5,324.22	13.48
50-FNMA Tba 30Yr 4.0% 6/15/45	6/11/15	6/11/15	5,329.69	5,324.22	5.47
50-FNMA Tba 30Yr 4.0% 6/15/45	6/11/15	6/11/15	5,329.69	5,320.31	9.38
50-FNMA Tba 30Yr 4.5% 6/15/45	6/11/15	6/11/15	5,427.34	5,427.34	0.00
50-USTN 2.0% 2/15/25	3/24/15	6/11/15	8,660.21	9,067.15	(406.94)
50-USTN 2.0% 2/15/25	3/25/15	6/11/15	962.24	1,007.50	(45.26)
50-USTN 2.0% 2/15/25	3/25/15	6/12/15	4,797.76	5,037.50	(239.74)
50-USTN 2.0% 2/15/25	3/25/15	6/12/15	4,797.76	5,037.50	(239.74)
50- GNMA 7828101X 4.500% 11/15/39	12/21/09	6/15/15	75.42	76.86	(1.44)
50- GNMA 782819 4.500% 11/15/39	12/21/09	6/15/15	59.86	61.56	(1.70)
50-FHLMC #A52339 09/01/36	10/12/06	6/15/15	3.79	3.89	(0.10)
50-FHLMC #A75278 04/01/38	4/14/08	6/15/15	15.47	15.63	(0.16)
50-FHLMC #A94843 4.000% 11/1/40	12/13/10	6/15/15	122.57	124.66	(2.09)
50-FHLMC #B18255 04/01/20	4/17/08	6/15/15	156.98	156.22	0.76
50-FHLMC #G01227 3/1/31	4/16/01	6/15/15	3.63	3.80	(0.17)
50-FHLMC #G02884 04/01/37	4/14/08	6/15/15	43.49	44.62	(1.13)
50-FHLMC #G06361 3/1/41	4/13/11	6/15/15	98.68	97.12	1.56
50-FHLMC #G06499 3/01/41	6/13/11	6/15/15	63.72	62.71	1.01
50-FHLMC #G06620 4.500% 7/1/41	7/14/11	6/15/15	40.01	41.68	(1.67)
50-FHLMC #G12393 10/01/21	11/19/07	6/15/15	54.45	54.60	(0.15)
50-FHLMC #G12399 09/01/21	4/17/08	6/15/15	39.89	41.04	(1.15)
50-FHLMC #G12918 09/01/22	4/17/08	6/15/15	45.22	46.48	(1.26)
50-FHLMC #U90791 4.0% 1/1/43	2/13/14	6/15/15	162.84	169.46	(6.62)
50-FHLMC Gd G08632 3.5% 3/1/45	4/14/15	6/15/15	23.69	24.84	(1.15)
50-FHLMC Gd U99114 3.5% 2/1/44	3/12/15	6/15/15	63.74	67.15	(3.41)
50-Host Hotels Resorts 5.875% 6/15/19	12/2/13	6/15/15	5,146.90	5,440.63	(293.73)
50-USTN 375% 6/15/15	2/27/15	6/15/15	15,000.00	15,015.23	(15.23)
50-USTN 375% 6/15/15	3/3/15	6/15/15	30,000.00	30,028.13	(28.13)
50-USTN 2.0% 2/15/25	3/25/15	6/15/15	3,837.50	4,030.00	(192.50)
50-USTN 2.0% 2/15/25	3/25/15	6/15/15	959.38	1,007.46	(48.08)
50-USTN 2.0% 2/15/25	3/25/15	6/15/15	4,796.88	5,037.31	(240.43)
50-USTN 2.0% 2/15/25	3/25/15	6/15/15	3,837.50	4,029.84	(192.34)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-USTN 2.0% 2/15/25	3/27/15	6/15/15	959.38	10,105.72	(9,146.34)
50-FNMA Tba 15Yr 2.5% 6/15/30	6/15/15	6/16/15	5,082.81	5,095.31	(12.50)
50-FNMA Tba 15Yr 3.0% 6/15/29	6/15/15	6/16/15	5,177.34	5,206.25	(28.91)
50-FNMA Tba 15Yr 3.5% 6/15/30	6/16/15	6/16/15	5,274.61	5,000.00	274.61
50-USTN 2.0% 2/15/25	5/11/15	6/16/15	4,797.76	4,909.57	(111.81)
50-FNMA Disc Nt 6/17/15	4/29/15	6/17/15	9,999.18	9,999.18	0.00
50-USTN 2.0% 2/15/25	5/8/15	6/17/15	9,699.45	9,792.58	(93.13)
50-GNMA II Tba 30Yr 3.0% 6/15/45	6/18/15	6/18/15	5,008.79	5,087.50	(78.71)
50-GNMA II Tba 30Yr 3.5% 6/15/45	6/18/15	6/18/15	20,724.22	20,887.50	(163.28)
50-GNMA II Tba 30Yr 3.5% 6/15/45	6/18/15	6/18/15	10,362.11	10,453.13	(91.02)
50-GNMA II Tba 30Yr 4.0% 6/15/45	6/18/15	6/18/15	5,278.91	5,318.75	(39.84)
50- G2AR#80968	7/26/04	6/22/15	28.34	25.15	3.19
50- G2AR#81164	11/22/05	6/22/15	65.08	63.43	1.65
50- G2AR#81267	11/22/05	6/22/15	18.26	17.82	0.44
50- G2AR#8520	11/22/05	6/22/15	205.28	205.80	(0.52)
50- G2AR#8646	11/22/05	6/22/15	23.85	24.07	(0.22)
50- G2AR#8654	11/22/05	6/22/15	104.97	105.21	(0.24)
50-USTN 1.375% 4/30/20	4/30/15	6/22/15	19,688.51	20,039.64	(351.13)
50-USTN 1.375% 4/30/20	4/30/15	6/23/15	19,689.90	20,039.64	(349.74)
50-USTN 1.375% 4/30/20	4/30/15	6/24/15	9,869.92	10,019.82	(149.90)
50-USTN .5% 4/30/17	4/30/15	6/24/15	14,966.21	14,978.97	(12.76)
50-USTN .5% 4/30/17	4/30/15	6/24/15	9,977.47	9,985.90	(8.43)
50- HMAc 10/25/34 437690BU3	11/9/09	6/25/15	128.19	81.40	46.79
50- MS Cap 2004-6AR .7263% 7/25/34	2/29/12	6/25/15	15.95	13.95	2.00
50- Ramp 5 860% 11/25/33	11/26/04	6/25/15	100.20	92.58	7.62
50- RAST 5 254% 12/25/34	12/17/04	6/25/15	6.19	6.38	(0.19)
50- WAMU Mortgage 4.113% 1/25/33	12/26/07	6/25/15	8.81	9.09	(0.28)
50-Credit Based Asset Servicing 1/25/33	9/27/12	6/25/15	89.72	87.48	2.24
50-FHLMC Mltcl Mtg .550% 9/25/21	11/25/14	6/25/15	62.32	62.32	0.00
50-FNMA #Ad0791 2/1/20	11/4/10	6/25/15	4.81	5.27	(0.46)
50-FNMA #253974 08/01/31	9/19/02	6/25/15	2.21	2.64	(0.43)
50-FNMA #254232 03/01/22	4/14/03	6/25/15	10.28	11.44	(1.16)
50-FNMA #655928 08/01/32	8/13/03	6/25/15	81.66	93.42	(11.76)
50-FNMA #841031 11/01/35	11/22/05	6/25/15	74.57	74.66	(0.09)
50-FNMA #888219 03/01/37	10/14/08	6/25/15	24.85	24.82	0.03
50-FNMA #889125 12/01/21	4/17/08	6/25/15	65.38	68.59	(3.21)
50-FNMA #889572 06/01/38	10/14/08	6/25/15	32.78	32.74	0.04
50-FNMA #Ae0800 3 92% 12/1/20	10/12/12	6/25/15	12.70	14.19	(1.49)
50-FNMA #Ai0151 4.085% 4/1/21	3/28/13	6/25/15	11.73	13.31	(1.58)
50-FNMA #Ai6829 .00001% 5/1/25	5/29/15	6/25/15	3.31	3.41	(0.10)
50-FNMA #As0214 3.5% 08/1/43	9/12/13	6/25/15	71.27	71.24	0.03
50-FNMA #Ma1561 3.0% 08/1/33	9/12/13	6/25/15	103.65	102.11	1.54
50-FNMA #Ma1584 3.5% 08/1/33	10/10/13	6/25/15	223.59	231.24	(7.65)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA 6.500% 8/25/20	2/6/01	6/25/15	9 91	9 52	0 39
50-FNMA AI2602 2 646% 10/1/22	10/17/12	6/25/15	6 00	6 32	(0.32)
50-FNMA AI3599 4/1/23	4/30/14	6/25/15	23 58	22.79	0.79
50-FNMA AL1410 4 5% 2/1/42	2/13/12	6/25/15	101.95	109.01	(7.06)
50-FNMA Gtd Remic 2 84% 8/25/22	10/18/12	6/25/15	14.42	15.37	(0.95)
50-FNMA Gtd Remic.4528% 10/25/21	10/30/14	6/25/15	282.55	282.47	0.08
50-USTN 1.375% 4/30/20	4/30/15	6/25/15	9,862 11	10,019.82	(157.71)
50-USTN 5% 4/30/17	4/30/15	6/25/15	14,957.81	14,978.85	(21.04)
50-USTN 1.375% 4/30/20	5/7/15	6/26/15	14,765.09	14,876.37	(111.28)
50-USTN 1.375% 4/30/20	5/11/15	6/26/15	9,843.78	9,909 38	(65.60)
50-USTN 1.375% 4/30/20	5/14/15	6/26/15	4,921 89	4,941 99	(20.10)
50-USTN 1 375% 4/30/20	5/21/15	6/26/15	4,921 89	4,949.41	(27 52)
50-USTN 1.375% 4/30/20	5/29/15	6/26/15	4,921.90	4,956.25	(34.35)
50-USTN 1.875% 6/30/15	2/19/15	6/30/15	45,000.00	45,298.83	(298.83)
50-USTN 1.875% 6/30/15	2/26/15	6/30/15	10,000.00	10,062 89	(62.89)
50-USTN 1.875% 6/30/15	2/27/15	6/30/15	20,000.00	20,183.52	(183.52)
50- Mid State 7 400% 7/1/35 #59549AB9	5/29/03	7/1/15	340.96	372 16	(31.20)
50-Reckson Oper 7 75% 3/15/20	10/25/13	7/1/15	5,928.70	5,925 00	3.70
50-USTN 1 5% 5/31/20	6/8/15	7/1/15	14,903.32	14,881 13	22.19
50- Continental Air 6.900% 1/2/18 210805BUO	1/24/03	7/2/15	177.72	156.40	21.32
50-FNMA Disc Nt 7/6/15	5/12/15	7/6/15	34,995.72	34,995.72	0.00
50- NCUA 10/7/20 62888VAA6	10/27/10	7/7/15	121.10	121 11	(0.01)
50-FNMA Disc Nt 7/8/15	5/20/15	7/8/15	19,997.96	19,997.96	0.00
50-USTN 2.125% 5/15/25	6/5/15	7/9/15	4,967.65	4,889 84	77.81
50-USTN 2.125% 5/15/25	6/8/15	7/9/15	4,967 65	4,886.52	81.13
50-FHLMC Disc Nt 7/10/15	5/29/15	7/10/15	19,998.60	19,998 60	0.00
50-USTN 2.125% 5/15/25	6/8/15	9/15/15	4,991 21	4,886.52	104.69
50-USTN 2.125% 5/15/25	6/8/15	9/16/15	4,979 03	4,886.53	92.50
50-USTN 2.125% 5/15/25	6/10/15	7/10/15	4,966.80	4,887.50	79.30
50-FNMA #Ad0791 2/1/20	11/4/10	7/13/15	3,935.68	3,899.52	36 16
50-FNMA Tba 30Yr 3.0% 7/15/44	7/14/15	7/14/15	14,864.06	15,154.10	(290.04)
50-FNMA Tba 30Yr 3.0% 7/15/44	7/14/15	7/14/15	4,980.47	5,050.00	(69.53)
50-FNMA Tba 30Yr 3 0% 7/15/44	7/14/15	7/14/15	4,980.47	5,035 94	(55.47)
50-FNMA Tba 30Yr 3 0% 7/15/44	7/14/15	7/14/15	20,014.84	20,143.75	(128 91)
50-FNMA Tba 30Yr 3.0% 7/15/44	7/14/15	7/14/15	5,005.27	5,035.94	(30.67)
50-FNMA Tba 30Yr 3.5% 7/15/44	7/14/15	7/14/15	5,133.40	5,207.81	(74.41)
50-FNMA Tba 30Yr 3.5% 7/15/44	7/14/15	7/14/15	5,124.02	5,207.81	(83.79)
50-FNMA Tba 30Yr 3.5% 7/15/44	7/14/15	7/14/15	5,171.88	5,207 82	(35 94)
50-FNMA Tba 30Yr 3.5% 7/15/44	7/14/15	7/14/15	5,171.87	5,207.81	(35.94)
50-FNMA Tba 30Yr 3.5% 7/15/44	7/14/15	7/14/15	10,343.75	10,392.19	(48 44)
50-FNMA Tba 30Yr 3.5% 7/15/44	7/14/15	7/14/15	5,165.82	5,196.09	(30.27)
50-FNMA Tba 30Yr 3.5% 7/15/44	7/14/15	7/14/15	10,331 64	10,392.19	(60.55)
50-FNMA Tba 30Yr 4.0% 7/15/44	7/14/15	7/14/15	5,277.15	5,324 22	(47.07)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA Tba 30Yr 4 0% 7/15/44	7/14/15	7/14/15	5,277.15	5,327.34	(50.19)
50-FNMA Tba 30Yr 4.0% 7/15/44	7/14/15	7/14/15	5,277.15	5,319.53	(42.38)
50-FNMA Tba 30Yr 4.0% 7/15/44	7/14/15	7/14/15	5,311.91	5,319.53	(7.62)
50-FNMA Tba 30Yr 4 0% 7/15/44	7/14/15	7/14/15	10,614.45	10,572.65	41.80
50-FNMA Tba 30Yr 4.0% 7/15/44	7/14/15	7/14/15	5,304.30	5,286.33	17.97
50-FNMA Tba 30Yr 4.5% 7/15/44	7/14/15	7/14/15	5,404.69	5,421.09	(16.40)
50- GNMA 7828101X 4.500% 11/15/39	12/21/09	7/15/15	123.21	125.57	(2.36)
50- GNMA 782819 4.500% 11/15/39	12/21/09	7/15/15	78.74	80.98	(2.24)
50-FHLMC #A52339 09/01/36	10/12/06	7/15/15	3.81	3.91	(0.10)
50-FHLMC #A75278 04/01/38	4/14/08	7/15/15	185.30	187.21	(1.91)
50-FHLMC #A94843 4.000% 11/1/40	12/13/10	7/15/15	190.55	193.80	(3.25)
50-FHLMC #B18255 04/01/20	4/17/08	7/15/15	70.94	70.60	0.34
50-FHLMC #G01227 3/1/31	4/16/01	7/15/15	3.71	3.89	(0.18)
50-FHLMC #G02884 04/01/37	4/14/08	7/15/15	38.82	39.83	(1.01)
50-FHLMC #G06361 3/1/41	4/13/11	7/15/15	129.07	127.03	2.04
50-FHLMC #G06499 3/01/41	6/13/11	7/15/15	147.12	144.79	2.33
50-FHLMC #G06620 4.500% 7/1/41	7/14/11	7/15/15	81.73	85.14	(3.41)
50-FHLMC #G12393 10/01/21	11/19/07	7/15/15	51.72	51.86	(0.14)
50-FHLMC #G12399 09/01/21	4/17/08	7/15/15	42.46	43.68	(1.22)
50-FHLMC #G12918 09/01/22	4/17/08	7/15/15	71.60	73.59	(1.99)
50-FHLMC #U90791 4.0% 1/1/43	2/13/14	7/15/15	69.99	72.83	(2.84)
50-FHLMC Gd G08632 3 5% 3/1/45	4/14/15	7/15/15	27.45	28.79	(1.34)
50-FHLMC Gd U99114 3 5% 2/1/44	3/12/15	7/15/15	65.43	68.93	(3.50)
50-FNMA Tba 15Yr 2.5% 7/15/30	7/16/15	7/16/15	5,070.51	5,073.44	(2.93)
50-FNMA Tba 15Yr 3 0% 7/15/29	7/16/15	7/16/15	5,185.55	5,168.36	17.19
50-FNMA Tba 15Yr 3.5% 7/15/29	7/16/15	7/16/15	5,275.39	5,266.80	8.59
50- G2AR#80968	7/26/04	7/20/15	19.79	17.56	2.23
50- G2AR#81164	11/22/05	7/20/15	108.52	105.77	2.75
50- G2AR#81267	11/22/05	7/20/15	18.37	17.93	0.44
50- G2AR#8520	11/22/05	7/20/15	194.65	195.15	(0.50)
50- G2AR#8646	11/22/05	7/20/15	24.05	24.27	(0.22)
50- G2AR#8654	11/22/05	7/20/15	98.65	98.87	(0.22)
50-FHLMC Disc Nt 7/20/15	6/15/15	7/20/15	34,997.96	34,997.96	0.00
50-GNMA II Tba 30Yr 3.0 7/15/44	7/20/15	7/20/15	5,030.27	4,996.09	34.18
50-GNMA II Tba 30Yr 3.5% 7/15/44	7/20/15	7/20/15	31,100.39	5,166.41	25,933.98
50-GNMA II Tba 30Yr 4.0% 7/15/45	7/20/15	7/20/15	5,281.05	5,273.44	7.61
50- HMAc 10/25/34 437690BU3	11/9/09	7/27/15	79.24	50.32	28.92
50- MS Cap 2004-6AR .7263% 7/25/34	2/29/12	7/27/15	58.99	51.61	7.38
50- Ramp 5 860% 11/25/33	11/26/04	7/27/15	186.77	172.58	14.19
50- RAST 5.254% 12/25/34	12/17/04	7/27/15	73.20	75.47	(2.27)
50- WAMU Mortgage 4.113% 1/25/33	12/26/07	7/27/15	39.47	40.71	(1.24)
50-Credit Based Asset Servicing 1/25/33	9/27/12	7/27/15	86.54	84.38	2.16
50-FHLMC Mltcl Mtg .550% 9/25/21	11/25/14	7/27/15	139.40	139.40	0.00

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA #Ad0791 2/1/20	11/4/10	7/27/15	1.64	1.79	(0.15)
50-FNMA #Ad0791 2/1/20	3/2/11	7/27/15	3.80	3.77	0.03
50-FNMA #253974 08/01/31	9/19/02	7/27/15	23.56	28.18	(4.62)
50-FNMA #254232 03/01/22	4/14/03	7/27/15	18.24	20.30	(2.06)
50-FNMA #655928 08/01/32	8/13/03	7/27/15	9.63	11.02	(1.39)
50-FNMA #841031 11/01/35	11/22/05	7/27/15	0.03	0.03	0.00
50-FNMA #888219 03/01/37	10/14/08	7/27/15	24.96	24.93	0.03
50-FNMA #889125 12/01/21	4/17/08	7/27/15	74.34	77.99	(3.65)
50-FNMA #889572 06/01/38	10/14/08	7/27/15	0.00	0.00	0.00
50-FNMA #889572 06/01/38	10/14/08	7/27/15	31.71	31.67	0.04
50-FNMA #Ae0800 3.92% 12/1/20	10/12/12	7/27/15	13.98	15.62	(1.64)
50-FNMA #Ai0151 4.085% 4/1/21	3/28/13	7/27/15	13.23	15.01	(1.78)
50-FNMA #Ai6829 .00001% 5/1/25	5/29/15	7/27/15	3.63	3.74	(0.11)
50-FNMA #As0214 3.5% 08/1/43	9/12/13	7/27/15	62.17	62.14	0.03
50-FNMA #Ma1561 3.0% 08/1/33	9/12/13	7/27/15	148.74	146.53	2.21
50-FNMA #Ma1584 3.5% 08/1/33	10/10/13	7/27/15	214.46	221.80	(7.34)
50-FNMA 6.500% 8/25/20	2/6/01	7/27/15	41.52	39.91	1.61
50-FNMA Ai2602 2.646% 10/1/22	10/17/12	7/27/15	6.45	6.79	(0.34)
50-FNMA Ai3599 4/1/23	4/30/14	7/27/15	25.17	24.32	0.85
50-FNMA AL1410 4.5% 2/1/42	2/13/12	7/27/15	92.45	98.86	(6.41)
50-FNMA Gtd Remic 2.84% 8/25/22	10/18/12	7/27/15	15.46	16.48	(1.02)
50-FNMA Gtd Remic.4528% 10/25/21	10/30/14	7/27/15	108.79	108.76	0.03
50-FNMA Disc Nt 7/29/15	6/10/15	7/29/15	19,998.64	19,998.64	0.00
50-USTN .625% 5/31/17	6/10/15	7/29/15	4,998.37	4,992.49	5.88
50-USTN 1.5% 5/31/20	6/11/15	7/29/15	4,987.30	4,937.50	49.80
50-USTN .625% 5/31/17	6/10/15	7/30/15	4,998.36	4,992.49	5.87
50-USTN .625% 5/31/17	6/10/15	7/31/15	4,997.39	4,992.50	4.89
50-FNMA Tba 30Yr 3.5% 2/15/44	2/12/15	12/12/15	5,275.39	5,243.75	31.64
50-FNMA Tba 30Yr 4.0% 2/15/44	2/12/15	12/12/15	4,283.90	4,276.88	7.02
50-FNMA Tba 30Yr 4.0% 2/15/44	2/12/15	12/12/15	1,070.98	1,067.66	3.32
50-FNMA Tba 30Yr 4.0% 2/15/44	2/12/15	12/12/15	9,635.98	9,608.90	27.08
50-FNMA Tba 30Yr 4.0% 2/15/44	2/12/15	12/12/15	1,070.66	1,067.66	3.00
50-USTN .625% 5/31/17	6/10/15	8/3/15	4,992.38	4,992.49	(0.11)
50-Regency Ctrs LP 5.25% 8/1/15	5/21/15	8/3/15	5,000.00	5,044.20	(44.20)
50-FHLMC Disc Nt 8/5/15	5/28/15	8/5/15	14,997.99	14,997.99	0.00
50-NCUA 10/7/20 62888VAA6	10/27/10	8/6/15	144.20	144.21	(0.01)
50-USTN 2.125% 5/15/25	6/11/15	8/6/15	4,975.75	4,864.40	111.35
50-USTN 2.125% 5/15/25	6/11/15	8/6/15	4,980.66	4,864.39	116.27
50-FHLMC Disc Nt 8/6/15	5/13/15	8/6/15	19,996.93	19,996.93	0.00
50-USTN 2.125% 5/15/25	6/12/15	8/7/15	4,933.45	4,849.61	83.84
50-FHLMC Disc Nt 8/7/15	6/17/15	8/7/15	9,998.58	9,998.58	0.00
50-USTN 2.125% 5/15/25	6/12/15	8/11/15	4,964.06	4,849.61	114.45
50-USTN 2.125% 5/15/25	6/15/15	8/11/15	4,964.07	4,848.63	115.44

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA Tba 30Yr 3.0% 8/15/44	8/13/15	8/13/15	15,019.34	14,825.98	193.36
50-FNMA Tba 30Yr 3.0% 8/15/44	8/13/15	8/13/15	5,006.44	4,967.97	38.47
50-FNMA Tba 30Yr 3 5% 8/15/44	8/13/15	8/13/15	5,164.06	5,110.94	53.12
50-FNMA Tba 30Yr 3.5% 8/15/44	8/13/15	8/13/15	5,164.07	5,120.12	43.95
50-FNMA Tba 30Yr 4.0% 8/15/43	8/13/15	8/13/15	15,973.24	15,796.88	176.36
50-FNMA Tba 30Yr 4 0% 8/15/43	8/13/15	8/13/15	10,648.44	10,593.75	54.69
50-FNMA Tba 30Yr 4 0% 8/15/43	8/13/15	8/13/15	5,324.22	5,301.56	22.66
50-FNMA Tba 30Yr 4.0% 8/15/43	8/13/15	8/13/15	5,324.22	5,299.61	24.61
50-FNMA Tba 30Yr 3.5% 8/15/44	8/13/15	8/13/15	10,332.81	10,318.75	14.06
50-FNMA Tba 30Yr 3.5% 8/15/44	8/13/15	8/13/15	5,166.41	5,159.38	7.03
50-FNMA Tba 30Yr 3.5% 8/15/44	8/13/15	8/13/15	5,171.88	5,159.37	12.51
50-FNMA Tba 30Yr 3.5% 8/15/44	8/13/15	8/13/15	5,171.88	5,153.13	18.75
50-FNMA Tba 30Yr 3.0% 8/15/44	8/13/15	8/13/15	5,010.74	4,967.97	42.77
50-FNMA Tba 30Yr 3.5% 8/15/44	8/13/15	8/13/15	10,356.25	10,306.25	50.00
50-FNMA Tba 30Yr 4 0% 8/15/43	8/13/15	8/13/15	5,309.96	5,299.61	10.35
50-FNMA Tba 30Yr 3.0% 8/15/44	8/13/15	8/13/15	5,015.43	4,992.19	23.24
50-FNMA Tba 30Yr 4 5% 8/15/43	8/13/15	8/13/15	5,412.70	5,397.66	15.04
50-FNMA Tba 30Yr 4 0% 8/15/43	8/13/15	8/13/15	5,313.08	5,299.61	13.47
50-FNMA Tba 30Yr 4.0% 8/15/43	8/13/15	8/13/15	5,313.09	5,293.75	19.34
50-FNMA Tba 30Yr 3.0% 8/15/44	8/13/15	8/13/15	15,091.41	14,971.88	119.53
50-FHLMC Gd G08632 3.5% 3/1/45	4/14/15	8/13/15	5,038.13	5,126.24	(88.11)
50-FNMA Tba 30Yr 3 0% 8/15/44	8/13/15	8/13/15	5,035.47	4,990.62	44.85
50-FHLMC Gd G08632 3 5% 3/1/45	4/14/15	8/17/15	28.47	29.86	(1.39)
50- GNMA 782819 4 500% 11/15/39	12/21/09	8/17/15	188.68	194.05	(5.37)
50- GNMA 7828101X 4.500% 11/15/39	12/21/09	8/17/15	208.19	212.17	(3.98)
50-FHLMC #G12393 10/01/21	11/19/07	8/17/15	49.71	49.84	(0.13)
50-FHLMC #G02884 04/01/37	4/14/08	8/17/15	95.52	98.00	(2.48)
50-FHLMC #G12399 09/01/21	4/17/08	8/17/15	40.99	42.17	(1.18)
50-FHLMC #A94843 4.000% 11/1/40	12/13/10	8/17/15	152.43	155.03	(2.60)
50-FHLMC #G06499 3/01/41	6/13/11	8/17/15	125.03	123.05	1.98
50-FHLMC #G06620 4.500% 7/1/41	7/14/11	8/17/15	39.62	41.27	(1.65)
50-FHLMC #G06361 3/1/41	4/13/11	8/17/15	80.18	78.91	1.27
50-FHLMC #G01227 3/1/31	4/16/01	8/17/15	3.43	3.59	(0.16)
50-FHLMC #A75278 04/01/38	4/14/08	8/17/15	17.63	17.81	(0.18)
50-FHLMC #G12918 09/01/22	4/17/08	8/17/15	46.23	47.52	(1.29)
50-FHLMC #B18255 04/01/20	4/17/08	8/17/15	257.42	256.17	1.25
50-FHLMC #A52339 09/01/36	10/12/06	8/17/15	3.72	3.82	(0.10)
50-FHLMC #U90791 4.0% 1/1/43	2/13/14	8/17/15	42.34	44.06	(1.72)
50-FHLMC Gd U99114 3 5% 2/1/44	3/12/15	8/17/15	63.09	66.47	(3.38)
50- USTN .25% 8/15/15 #912828TK6	8/20/12	8/17/15	20,000.00	19,902.34	97.66
50-FHLMC Disc Nt 8/17/15	5/29/15	8/17/15	19,995.56	19,995.56	0.00
50-FNMA Tba 15Yr 3.5% 8/15/30	8/18/15	8/18/15	5,276.37	5,266.21	10.16
50-FNMA Tba 15Yr 2.5% 8/15/30	8/18/15	8/18/15	5,075.59	5,060.16	15.43

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-USTN 1.625% 7/31/20	7/31/15	8/18/15	10,012.50	1,002.24	9,010.26
50-FNMA Tba 15Yr 3.0% 8/15/30	8/18/15	8/18/15	5,191.41	5,175.00	16.41
50- G2AR#80968	7/26/04	8/20/15	39.70	35.23	4.47
50- G2AR#8646	11/22/05	8/20/15	24.00	24.22	(0.22)
50- G2AR#8654	11/22/05	8/20/15	94.20	94.41	(0.21)
50- G2AR#81267	11/22/05	8/20/15	148.34	144.77	3.57
50- G2AR#81164	11/22/05	8/20/15	127.66	124.42	3.24
50- G2AR#8520	11/22/05	8/20/15	88.20	88.42	(0.22)
50-GNMA II Tba 30Yr 4.0% 8/15/45	8/20/15	8/20/15	5,295.31	5,275.78	19.53
50-GNMA II Tba 30Yr 3.5% 8/15/44	8/20/15	8/20/15	31,312.50	31,021.88	290.62
50-GNMA II Tba 30Yr 3.5% 8/15/44	8/20/15	8/20/15	10,435.94	10,393.75	42.19
50-GNMA II Tba 30Yr 3.0% 8/15/45	8/20/15	8/20/15	5,071.88	5,018.75	53.13
50-FHLMC Disc Nt 8/20/15	5/19/15	8/20/15	14,997.48	14,997.48	0.00
50-FHLMC Disc Nt 8/21/15	6/3/15	8/21/15	34,994.62	34,994.62	0.00
50-USTN 1.625% 6/30/20	6/30/15	8/24/15	20,128.18	19,899.20	228.98
50-USTN 1.625% 6/30/20	6/30/15	8/24/15	5,032.05	4,988.80	43.25
50-USTN .625% 6/30/17	6/30/15	8/24/15	14,981.84	14,976.57	5.27
50-USTN .625% 6/30/17	6/30/15	8/24/15	4,993.94	4,995.04	(1.10)
50-USTN .625% 7/31/17	7/31/15	8/24/15	4,994.73	4,994.59	0.14
50-USTN .625% 7/31/17	7/31/15	8/24/15	4,994.73	4,994.52	0.21
50-USTN .625% 7/31/17	7/31/15	8/24/15	4,994.72	4,993.75	0.97
50-USTN .625% 7/31/17	8/3/15	8/24/15	4,997.66	4,988.71	8.95
50-USTN .625% 7/31/17	8/6/15	8/24/15	4,998.83	4,994.48	4.35
50-FNMA 6.500% 8/25/20	2/6/01	8/25/15	9.31	8.95	0.36
50-FNMA Gtd Remic 2.84% 8/25/22	10/18/12	8/25/15	14.52	15.48	(0.96)
50-FNMA Gtd Remic 4.528% 10/25/21	10/30/14	8/25/15	136.75	136.71	0.04
50-FHLMC Mltcl Mtg .550% 9/25/21	11/25/14	8/25/15	2.40	2.40	0.00
50- HMA 10/25/34 437690BU3	11/9/09	8/25/15	22.13	14.05	8.08
50- RAST 5.254% 12/25/34	12/17/04	8/25/15	72.74	75.00	(2.26)
50- MS Cap 2004-6AR 7263% 7/25/34	2/29/12	8/25/15	14.82	12.97	1.85
50- Ramp 5.860% 11/25/33	11/26/04	8/25/15	137.10	126.68	10.42
50-Credit Based Asset Servicing 1/25/33	9/27/12	8/25/15	138.32	134.86	3.46
50- WAMU Mortgage 4.113% 1/25/33	12/26/07	8/25/15	8.90	9.18	(0.28)
50-FNMA #253974 08/01/31	9/19/02	8/25/15	2.05	2.45	(0.40)
50-FNMA #254232 03/01/22	4/14/03	8/25/15	11.83	13.16	(1.33)
50-FNMA #889125 12/01/21	4/17/08	8/25/15	64.14	67.29	(3.15)
50-FNMA #888219 03/01/37	10/14/08	8/25/15	31.42	31.39	0.03
50-FNMA #889572 06/01/38	10/14/08	8/25/15	28.55	28.52	0.03
50-FNMA #Ae0800 3.92% 12/1/20	10/12/12	8/25/15	12.81	14.32	(1.51)
50-FNMA AL1410 4.5% 2/1/42	2/13/12	8/25/15	55.28	59.11	(3.83)
50-FNMA #655928 08/01/32	8/13/03	8/25/15	44.36	50.75	(6.39)
50-FNMA #AI0151 4.085% 4/1/21	3/28/13	8/25/15	11.85	13.45	(1.60)
50-FNMA AI2602 2.646% 10/1/22	10/17/12	8/25/15	6.04	6.36	(0.32)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA #Ma1561 3.0% 08/1/33	9/12/13	8/25/15	145.98	143.81	2.17
50-FNMA #Ma1584 3.5% 08/1/33	10/10/13	8/25/15	162.90	168.47	(5.57)
50-FNMA #As0214 3.5% 08/1/43	9/12/13	8/25/15	85.22	85.18	0.04
50-FNMA AI3599 4/1/23	4/30/14	8/25/15	23.74	22.94	0.80
50-FNMA #AI6829 .00001% 5/1/25	5/29/15	8/25/15	3.34	3.44	(0.10)
50-FNMA #841031 11/01/35	11/22/05	8/25/15	184.89	185.11	(0.22)
50-FNMA #841031 11/01/35	6/1/11	8/25/15	95.74	95.76	(0.02)
50-USTN .625% 6/30/17	6/30/15	8/25/15	19,976.24	19,980.17	(3.93)
50-USTN 1.625% 6/30/20	6/30/15	8/25/15	5,001.36	4,988.80	12.56
50-USTN 1.625% 6/30/20	6/30/15	8/25/15	10,002.73	9,969.88	32.85
50-USTN 1.625% 6/30/20	6/30/15	8/25/15	15,004.09	14,927.73	76.36
50-USTN .625% 7/31/17	8/6/15	8/25/15	10,014.45	9,988.95	25.50
50-FHLMC Disc Nt 8/25/15	7/13/15	8/25/15	34,997.91	34,997.91	0.00
50-USTN 1.625% 6/30/20	6/30/15	8/25/15	25,315.43	24,879.56	435.87
50-USTN 1.625% 6/30/20	7/6/15	8/25/15	5,063.09	4,973.99	89.10
50-USTN 2.125% 5/15/25	6/15/15	8/26/15	5,073.24	4,848.63	224.61
50-USTN 2.125% 5/15/25	6/15/15	8/26/15	5,073.24	4,848.63	224.61
50-USTN .625% 7/31/17	8/6/15	8/26/15	10,004.69	9,988.95	15.74
50-USTN 1.625% 6/30/20	7/6/15	8/27/15	15,144.67	14,921.96	222.71
50-US Treasury Bill 8/27/15	7/30/15	8/27/15	9,999.64	9,999.64	0.00
50-FHLMC Disc Nt 8/28/15	7/8/15	8/28/15	19,997.17	19,997.17	0.00
50-FNMA AI2602 2.646% 10/1/22	10/17/12	8/31/15	4,552.86	4,701.28	(148.42)
50-FNMA #Ae0800 3.92% 12/1/20	10/12/12	8/31/15	10,072.63	10,420.87	(348.24)
50-USTN 1.625% 7/31/20	7/31/15	8/31/15	4,025.47	4,008.95	16.52
50-USTN 1.625% 7/31/20	8/6/15	8/31/15	1,006.37	1,004.38	1.99
50-FNMA Gtd Remic 2.84% 8/25/22	10/18/12	8/31/15	9,842.31	10,128.99	(286.68)
50-FNMA #AI0151 4.085% 4/1/21	3/28/13	8/31/15	9,962.40	10,196.10	(233.70)
50-Nextera Energy 1.339% 9/1/15	5/20/14	9/1/15	5,000.00	5,046.75	(46.75)
50-FHLB Disc Nts 9/1/15	7/6/15	9/1/15	34,996.68	34,996.68	0.00
50-FHLMC Disc Nt 9/2/15	6/24/15	9/2/15	49,992.22	49,992.22	0.00
50- NCUA 10/7/20 62888VAA6	10/27/10	9/8/15	147.97	147.98	(0.01)
50-McKesson Corp .00001% 9/10/15	3/10/14	9/10/15	5,000.00	5,000.00	0.00
50-USTN 2.125% 5/15/25	6/16/15	9/11/15	4,991.02	4,849.71	141.31
50-USTN 2.125% 5/15/25	6/16/15	9/11/15	4,991.02	4,902.77	88.25
50-FNMA Tba 30Yr 4.5% 9/15/44	9/14/15	9/14/15	5,419.53	5,405.47	14.06
50-FNMA Tba 30Yr 3.5% 9/15/44	9/14/15	9/14/15	10,382.81	10,306.25	76.56
50-FNMA Tba 30Yr 3.0% 9/15/44	9/14/15	9/14/15	20,125.78	19,968.75	157.03
50-FNMA Tba 30Yr 3.5% 9/15/44	9/14/15	9/14/15	5,185.35	5,153.13	32.22
50-FNMA Tba 30Yr 3.5% 9/15/44	9/14/15	9/14/15	5,185.35	5,158.59	26.76
50-FNMA Tba 30Yr 3.0% 9/15/44	9/14/15	9/14/15	5,035.94	5,312.50	(276.56)
50-FNMA Tba 30Yr 3.0% 9/15/44	9/14/15	9/14/15	5,035.16	5,312.50	(277.34)
50-FNMA Tba 30Yr 4.0% 9/15/44	9/14/15	9/14/15	15,965.63	15,936.92	28.71
50-FNMA Tba 30Yr 4.0% 9/15/44	9/14/15	9/14/15	5,321.48	5,312.30	9.18

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA Tba 30Yr 4.0% 9/15/44	9/14/15	9/14/15	5,321.49	5,298.44	23.05
50-FNMA Tba 30Yr 4.0% 9/15/44	9/14/15	9/14/15	10,642.97	10,603.13	39.84
50-FNMA Tba 30Yr 3.0% 9/15/44	9/14/15	9/14/15	5,032.42	5,312.50	(280.08)
50-FNMA Tba 30Yr 3.0% 9/15/44	9/14/15	9/14/15	5,032.42	4,997.66	34.76
50-FNMA Tba 30Yr 3.0% 9/15/44	9/14/15	9/14/15	5,032.43	5,002.34	30.09
50-FNMA Tba 30Yr 4.0% 9/15/44	9/14/15	9/14/15	5,318.75	5,017.19	301.56
50-FNMA Tba 30Yr 4.0% 9/15/44	9/14/15	9/14/15	10,635.94	10,034.37	601.57
50-FNMA Tba 30Yr 3.5% 9/15/44	9/14/15	9/14/15	5,189.84	5,158.59	31.25
50-FNMA Tba 30Yr 3.5% 9/15/44	9/14/15	9/14/15	5,189.85	5,164.84	25.01
50-FNMA Tba 30Yr 3.5% 9/15/44	9/14/15	9/14/15	5,189.84	5,164.85	24.99
50-FNMA Tba 30Yr 3.5% 9/15/44	9/14/15	9/14/15	10,379.69	10,335.55	44.14
50-FNMA Tba 30Yr 3.0% 9/15/44	9/14/15	9/14/15	5,024.22	5,017.19	7.03
50-USTN 1.625% 7/31/20	8/6/15	9/14/15	5,016.99	5,021.87	(4.88)
50-USTN 2.125% 5/15/25	6/16/15	9/14/15	4,991.21	4,902.76	88.45
50-USTN 2.125% 5/15/25	7/14/15	9/14/15	4,991.21	4,888.67	102.54
50- GNMA 782819 4.500% 11/15/39	12/21/09	9/15/15	175.02	180.00	(4.98)
50- GNMA 7828101X 4.500% 11/15/39	12/21/09	9/15/15	124.78	127.17	(2.39)
50-FHLMC #G12393 10/01/21	11/19/07	9/15/15	45.33	45.45	(0.12)
50-FHLMC #G02884 04/01/37	4/14/08	9/15/15	70.00	71.82	(1.82)
50-FHLMC #G12399 09/01/21	4/17/08	9/15/15	38.30	39.40	(1.10)
50-FHLMC #A94843 4.000% 11/1/40	12/13/10	9/15/15	118.53	120.55	(2.02)
50-FHLMC #G06499 3/01/41	6/13/11	9/15/15	103.52	101.88	1.64
50-FHLMC #G06620 4.500% 7/1/41	7/14/11	9/15/15	51.37	53.51	(2.14)
50-FHLMC #G06361 3/1/41	4/13/11	9/15/15	71.11	69.99	1.12
50-FHLMC #G01227 3/1/31	4/16/01	9/15/15	94.95	99.50	(4.55)
50-FHLMC #A75278 04/01/38	4/14/08	9/15/15	82.89	83.75	(0.86)
50-FHLMC #G12918 09/01/22	4/17/08	9/15/15	48.15	49.49	(1.34)
50-FHLMC #B18255 04/01/20	4/17/08	9/15/15	68.87	68.54	0.33
50-FHLMC #A52339 09/01/36	10/12/06	9/15/15	231.75	237.95	(6.20)
50-FHLMC #U90791 4.0% 1/1/43	2/13/14	9/15/15	68.17	70.94	(2.77)
50-FHLMC Gd U99114 3.5% 2/1/44	3/12/15	9/15/15	63.25	66.63	(3.38)
50-FHLMC Gd G08654 3.5% 7/1/45	8/13/15	9/15/15	16.17	16.67	(0.50)
50-USTN 2.125% 5/15/25	6/10/15	9/16/15	4,977.08	4,887.50	89.58
50-FNMA Disc Nt 9/16/15	6/22/15	9/16/15	19,996.23	19,996.23	0.00
50-FNMA Tba 15Yr 3.0% 9/15/30	9/16/15	9/17/15	5,196.09	5,182.03	14.06
50-FNMA Tba 15Yr 3.5% 9/15/29	9/16/15	9/17/15	5,276.56	5,269.53	7.03
50-FNMA Tba 15Yr 2.5% 9/15/30	9/16/15	9/17/15	5,078.13	5,067.19	10.94
50- Royal Bank Scotland Plc 2.55% 9/18/15	9/18/12	9/18/15	5,000.00	4,997.17	2.83
50-FNMA Disc Nt 9/18/15	7/9/15	9/18/15	9,998.85	9,998.62	0.23
50-FNMA Disc Nt 9/18/15	7/20/15	9/18/15	34,995.98	34,996.21	(0.23)
50- GNMA #Ma3033 3.0% 7/20/45	8/20/15	9/21/15	11.55	11.72	(0.17)
50- G2AR#80968	7/26/04	9/21/15	10.83	9.61	1.22
50- G2AR#8646	11/22/05	9/21/15	24.06	24.28	(0.22)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50- G2AR#8654	11/22/05	9/21/15	104.90	105.14	(0.24)
50- G2AR#81267	11/22/05	9/21/15	18.22	17.78	0.44
50- G2AR#81164	11/22/05	9/21/15	42.30	41.23	1.07
50- G2AR#8520	11/22/05	9/21/15	85.25	85.47	(0.22)
50-GNMA II Tba 30Yr 3.5% 9/15/45	9/21/15	9/21/15	10,433.20	10,412.50	20.70
50-GNMA II Tba 30Yr 3.5% 9/15/45	9/21/15	9/21/15	20,857.03	20,825.00	32.03
50-GNMA II Tba 30Yr 3.5% 9/15/45	9/21/15	9/21/15	10,428.52	10,410.94	17.58
50-GNMA II Tba 30Yr 4.0% 9/15/45	9/21/15	9/21/15	5,314.26	5,289.06	25.20
50-USTN 1.625% 7/31/20	8/6/15	9/21/15	4,026.70	4,017.50	9.20
50-USTN 1.625% 7/31/20	8/7/15	9/21/15	6,040.05	5,993.22	46.83
50- UST IPSO .125% 4/15/16	10/20/14	9/21/15	5,230.66	5,449.48	(218.82)
50- UST IPSO .125% 4/15/16	10/21/14	9/21/15	119.07	123.22	(4.15)
50-USTN 1.625% 7/31/20	8/7/15	9/21/15	4,026.55	3,995.48	31.07
50-USTN 1.625% 7/31/20	8/11/15	9/21/15	20,132.72	20,012.50	120.22
50-USTN 1.625% 7/31/20	8/21/15	9/21/15	1,006.64	1,000.74	5.90
50-USTN 1.625% 7/31/20	8/21/15	9/22/15	4,026.70	4,002.97	23.73
50-USTN 1.625% 7/31/20	8/28/15	9/22/15	16,106.82	16,141.87	(35.05)
50-USTN 1.375% 8/31/20	8/31/15	9/24/15	9,962.50	9,875.70	86.80
50-USTN 1.625% 7/31/20	8/28/15	9/24/15	10,066.41	10,088.67	(22.26)
50-FNMA 6.500% 8/25/20	2/6/01	9/25/15	9.42	9.05	0.37
50-FNMA Gtd Remic 4528% 10/25/21	10/30/14	9/25/15	188.60	188.54	0.06
50-FHLMC Mltcl Mtg .550% 9/25/21	11/25/14	9/25/15	2.71	2.71	0.00
50- HMAc 10/25/34 437690BU3	11/9/09	9/25/15	74.96	47.60	27.36
50- RAST 5.254% 12/25/34	12/17/04	9/25/15	7.38	7.61	(0.23)
50- MS Cap 2004-6AR 7263% 7/25/34	2/29/12	9/25/15	164.86	144.23	20.63
50- Ramp 5.860% 11/25/33	11/26/04	9/25/15	190.51	176.03	14.48
50-Credit Based Asset Servicing 1/25/33	9/27/12	9/25/15	26.06	25.41	0.65
50- WAMU Mortgage 4.113% 1/25/33	12/26/07	9/25/15	8.80	9.08	(0.28)
50-FNMA #253974 08/01/31	9/19/02	9/25/15	2.02	2.42	(0.40)
50-FNMA #254232 03/01/22	4/14/03	9/25/15	11.59	12.90	(1.31)
50-FNMA #889125 12/01/21	4/17/08	9/25/15	67.16	70.46	(3.30)
50-FNMA #888219 03/01/37	10/14/08	9/25/15	15.61	15.59	0.02
50-FNMA #889572 06/01/38	10/14/08	9/25/15	29.43	29.40	0.03
50-FNMA AL1410 4.5% 2/1/42	2/13/12	9/25/15	12.59	13.46	(0.87)
50-FNMA #655928 08/01/32	8/13/03	9/25/15	7.93	9.07	(1.14)
50-FNMA #Ma1561 3.0% 08/1/33	9/12/13	9/25/15	115.92	114.20	1.72
50-FNMA #Ma1584 3.5% 08/1/33	10/10/13	9/25/15	144.45	149.39	(4.94)
50-FNMA #As0214 3.5% 08/1/43	9/12/13	9/25/15	139.32	139.26	0.06
50-FNMA AI3599 4/1/23	4/30/14	9/25/15	260.64	251.88	8.76
50-FNMA #AI6829 .00001% 5/1/25	5/29/15	9/25/15	3.35	3.45	(0.10)
50-USTN .625% 8/31/17	8/31/15	9/25/15	19,984.37	19,958.33	26.04
50-USTN .625% 8/31/17	8/31/15	9/25/15	4,996.09	4,993.62	2.47
50-USTN .625% 8/31/17	8/31/15	9/25/15	4,996.09	4,994.83	1.26

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-USTN .625% 8/31/17	8/31/15	9/25/15	9,992.18	9,982.43	9.75
50-USTN 1.375% 8/31/20	8/31/15	9/25/15	14,945.51	14,813.54	131.97
50-USTN 1.375% 8/31/20	8/31/15	9/25/15	4,982.23	4,937.85	44.38
50-USTN 1.375% 8/31/20	8/31/15	9/25/15	9,964.45	10,002.62	(38.17)
50-USTN 1.375% 8/31/20	8/31/15	9/30/15	4,982.41	5,001.31	(18.90)
50-USTN 1.25% 9/30/15	7/2/15	9/30/15	20,000.00	20,058.59	(58.59)
50-Gs Mort Sec Corp II 2.999% 8/10/44	6/26/14	9/14/15	21.49	22.33	(0.84)
50-USTN 1.5% 5/31/20	6/11/15	7/10/15	9,994.92	9,875.00	119.92
50-USTN 1.5% 5/31/20	7/1/15	7/10/15	4,997.46	4,942.97	54.49
50- US Airways Pt Trust 5.9% 10/1/24	5/14/12	10/1/15	158.12	158.12	0.00
50- Mid State 7.400% 7/1/35 #59549AB9	5/29/03	10/1/15	276.84	302.17	(25.33)
50- UST IPSO .125% 4/15/16	10/21/14	10/2/15	5,334.77	5,327.01	7.76
50- UST IPSO .125% 4/15/16	10/23/14	10/2/15	16.29	16.46	(0.17)
50- NCUA 10/7/20 62888VAA6	10/27/10	10/8/15	130.88	130.89	(0.01)
50-US Treasury Bill 10/8/15	8/18/15	10/8/15	9,999.65	9,999.65	0.00
50-Gs Mort Sec Corp II 2.999% 8/10/44	6/26/14	10/13/15	42.52	44.19	(1.67)
50-FNMA Tba 30Yr 3.0% 10/14/44	10/14/15	10/14/15	15,037.50	15,058.60	(21.10)
50-FNMA Tba 30Yr 4.0% 10/15/44	10/14/15	10/14/15	15,990.23	15,935.16	55.07
50-FNMA Tba 30Yr 4.0% 10/15/44	10/14/15	10/14/15	21,318.75	21,245.31	73.44
50-FNMA Tba 30Yr 3.5% 10/15/44	10/14/15	10/14/15	5,243.55	5,173.44	70.11
50-FNMA Tba 30Yr 3.5% 10/15/44	10/14/15	10/14/15	5,243.56	5,173.44	70.12
50-FNMA Tba 30Yr 3.5% 10/15/44	10/14/15	10/14/15	5,243.55	5,178.12	65.43
50-FNMA Tba 30Yr 3.5% 10/15/44	10/14/15	10/14/15	5,245.12	5,178.13	66.99
50-FNMA Tba 30Yr 3.5% 10/15/44	10/14/15	10/14/15	5,242.77	5,178.13	64.64
50-FNMA Tba 30Yr 3.0% 10/14/44	10/14/15	10/14/15	5,089.45	5,019.53	69.92
50-FNMA Tba 30Yr 3.0% 10/14/44	10/14/15	10/14/15	5,089.46	5,024.22	65.24
50-FNMA Tba 30Yr 3.0% 10/14/44	10/14/15	10/14/15	5,089.45	5,023.44	66.01
50-FNMA Tba 30Yr 3.0% 10/14/44	10/14/15	10/14/15	5,090.23	5,020.70	69.53
50-FNMA Tba 30Yr 4.0% 10/15/44	10/14/15	10/14/15	5,340.82	5,308.59	32.23
50-FNMA Tba 30Yr 4.5% 10/15/44	10/14/15	10/14/15	5,427.93	5,411.72	16.21
50-FNMA Tba 30Yr 3.5% 10/15/44	10/14/15	10/14/15	10,453.13	10,356.25	96.88
50-FNMA Tba 30Yr 4.0% 10/15/44	10/14/15	10/14/15	10,672.27	10,615.63	56.64
50-FNMA Tba 30Yr 4.0% 10/15/44	10/14/15	10/14/15	5,336.13	5,314.45	21.68
50-FNMA Tba 30Yr 3.0% 10/14/44	10/14/15	10/14/15	5,074.61	5,020.70	53.91
50-FNMA Tba 30Yr 3.0% 10/14/44	10/14/15	10/14/15	5,077.93	5,020.71	57.22
50-FNMA Disc Nt 10/14/15	8/5/15	10/14/15	14,997.08	14,997.08	0.00
50- GNMA 782819 4 500% 11/15/39	12/21/09	10/15/15	149.96	154.23	(4.27)
50- GNMA 7828101X 4 500% 11/15/39	12/21/09	10/15/15	192.69	196.37	(3.68)
50-FHLMC #G12393 10/01/21	11/19/07	10/15/15	51.13	51.27	(0.14)
50-FHLMC #G02884 04/01/37	4/14/08	10/15/15	51.83	53.17	(1.34)
50-FHLMC #G12399 09/01/21	4/17/08	10/15/15	45.98	47.30	(1.32)
50-FHLMC #A94843 4.000% 11/1/40	12/13/10	10/15/15	90.41	91.95	(1.54)
50-FHLMC #G06499 3/01/41	6/13/11	10/15/15	95.83	94.31	1.52

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FHLMC #G06620 4.500% 7/1/41	7/14/11	10/15/15	48.01	50.01	(2.00)
50-FHLMC #G06361 3/1/41	4/13/11	10/15/15	78.62	77.38	1.24
50-FHLMC #G01227 3/1/31	4/16/01	10/15/15	3.28	3.44	(0.16)
50-FHLMC #A75278 04/01/38	4/14/08	10/15/15	17.79	17.97	(0.18)
50-FHLMC #G12918 09/01/22	4/17/08	10/15/15	35.68	36.67	(0.99)
50-FHLMC #B18255 04/01/20	4/17/08	10/15/15	141.27	140.59	0.68
50-FHLMC #A52339 09/01/36	10/12/06	10/15/15	3.48	3.57	(0.09)
50-FHLMC #U90791 4.0% 1/1/43	2/13/14	10/15/15	139.66	145.33	(5.67)
50-FHLMC Gd U99114 3.5% 2/1/44	3/12/15	10/15/15	62.99	66.36	(3.37)
50-FHLMC Gd G08654 3.5% 7/1/45	8/13/15	10/15/15	19.61	20.21	(0.60)
50-FHLMC Gd G18565 3.0% 8/1/30	9/17/15	10/15/15	42.26	43.87	(1.61)
50-FHLMC Gd G18568 2.5% 9/1/30	9/17/15	10/15/15	19.73	20.04	(0.31)
50-FHLMC Gd G18568 2.5% 9/1/30	9/17/15	10/15/15	26.93	27.35	(0.42)
50-US Treasury Bill 10/15/15	8/20/15	10/15/15	9,999.92	9,999.92	0.00
50-USTN 1.5% 9/30/20	9/30/15	10/16/15	5,021.68	4,975.00	46.68
50-GNMA #Ma3033 3.0% 7/20/45	8/20/15	10/20/15	12.56	12.74	(0.18)
50- G2AR#80968	7/26/04	10/20/15	18.59	16.50	2.09
50- G2AR#8646	11/22/05	10/20/15	304.38	307.20	(2.82)
50- G2AR#8654	11/22/05	10/20/15	523.81	525.00	(1.19)
50- G2AR#81267	11/22/05	10/20/15	18.17	17.73	0.44
50- G2AR#81164	11/22/05	10/20/15	16.56	16.14	0.42
50- G2AR#8520	11/22/05	10/20/15	88.29	88.51	(0.22)
50-GNMA II Tba 30Yr 4.0% 10/15/45	10/21/15	10/21/15	5,328.71	5,307.81	20.90
50-GNMA II Tba 30Yr 3.5% 10/15/45	10/21/15	10/21/15	10,493.36	10,409.38	83.98
50-GNMA II Tba 30Yr 3.5% 10/15/45	10/21/15	10/21/15	31,489.45	31,214.06	275.39
50-USTN 1.5% 9/30/20	9/30/15	10/22/15	4,995.70	4,975.00	20.70
50-US Treasury Bill 10/22/15	8/25/15	10/22/15	9,999.79	9,999.79	0.00
50-FHLMC Mltcl Mtg .550% 9/25/21	11/25/14	10/23/15	9,694.68	9,699.22	(4.54)
50-FNMA Gtd Remic 6.500% 8/25/20	2/6/01	10/26/15	12.26	11.78	0.48
50-FNMA Gtd Remic.4528% 10/25/21	10/30/14	10/26/15	146.64	146.60	0.04
50- HMAc 10/25/34 437690BU3	11/9/09	10/26/15	211.79	134.49	77.30
50- RAST 5.254% 12/25/34	12/17/04	10/26/15	7.31	7.54	(0.23)
50- MS Cap 2004-6AR .7263% 7/25/34	2/29/12	10/26/15	89.76	78.53	11.23
50- Ramp 5.860% 11/25/33	11/26/04	10/26/15	230.07	212.59	17.48
50-Credit Based Asset Servicing 1/25/33	9/27/12	10/26/15	15.61	15.22	0.39
50- WAMU Mortgage 4 113% 1/25/33	12/26/07	10/26/15	120.33	124.12	(3.79)
50-FNMA #253974 08/01/31	9/19/02	10/26/15	2.72	3.25	(0.53)
50-FNMA #254232 03/01/22	4/14/03	10/26/15	22.84	25.42	(2.58)
50-FNMA #889125 12/01/21	4/17/08	10/26/15	60.35	63.31	(2.96)
50-FNMA #888219 03/01/37	10/14/08	10/26/15	16.70	16.68	0.02
50-FNMA #889572 06/01/38	10/14/08	10/26/15	28.78	28.75	0.03
50-FNMA #Ad0910 4.757% 4/1/20	9/1/15	10/26/15	6.91	7.46	(0.55)
50-FNMA #Ae0446 4.148% 9/1/20	9/1/15	10/26/15	12.22	13.00	(0.78)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA AL1410 4.5% 2/1/42	2/13/12	10/26/15	51 77	55 36	(3.59)
50-FNMA #655928 08/01/32	8/13/03	10/26/15	57.55	65.84	(8.29)
50-FNMA #Ma1561 3.0% 08/1/33	9/12/13	10/26/15	120.81	119.02	1 79
50-FNMA #Ma1584 3.5% 08/1/33	10/10/13	10/26/15	124 44	128 70	(4.26)
50-FNMA #As0214 3.5% 08/1/43	9/12/13	10/26/15	102.69	102.64	0.05
50-FNMA AI3599 4/1/23	4/30/14	10/26/15	24.90	24.06	0.84
50-FNMA #AI6829 00001% 5/1/25	5/29/15	10/26/15	3.67	3.78	(0.11)
50-USTN 1 375% 8/31/20	8/31/15	10/28/15	14,994.21	15,003.93	(9.72)
50-USTN 1.375% 8/31/20	8/31/15	10/28/15	4,998.07	4,141.17	856.90
50-USTN 1.375% 8/31/20	8/31/15	10/28/15	10,001.17	8,282.34	1,718.83
50-FNMA Disc Nt 10/28/15	8/25/15	10/28/15	29,991.47	29,991.47	0.00
50-USTN 1.375% 8/31/20	8/31/15	10/29/15	10,020.70	8,282.34	1,738.36
50-USTN 1.375% 8/31/20	8/31/15	10/29/15	5,010.74	4,141.17	869 57
50-USTN 1.375% 8/31/20	8/31/15	10/29/15	15,032.23	14,960.30	71.93
50-USTN 1.375% 8/31/20	9/2/15	10/29/15	10,021.48	9,930.86	90.62
50-USTN 1 375% 8/31/20	9/2/15	10/30/15	5,018.18	4,965.43	52.75
50-USTN 1 5% 9/30/20	9/30/15	11/2/15	4,977.73	4,975.00	2.73
50-USTN 1.5% 9/30/20	9/30/15	11/2/15	4,977.74	4,969.34	8.40
50-USTN .625% 8/31/17	8/31/15	11/3/15	4,990.82	4,991 22	(0.40)
50-USTN .625% 8/31/17	8/31/15	11/3/15	9,981.64	9,979.22	2.42
50-FNMA Disc Nt 11/3/15	8/17/15	11/3/15	39,986.13	39,986.13	0.00
50- NCUA 10/7/20 62888VAA6	10/27/10	11/5/15	124 86	124 87	(0 01)
50-USTN .625% 8/31/17	8/31/15	11/5/15	9,979 52	9,979.22	0.30
50-USTN .625% 8/31/17	8/31/15	11/5/15	9,979.52	10,007 51	(27 99)
50-USTN .625% 8/31/17	8/31/15	11/5/15	9,979 51	9,998.41	(18.90)
50-USTN .625% 8/31/17	9/2/15	11/5/15	9,976.56	9,982 42	(5.86)
50-USTN .625% 8/31/17	9/14/15	11/5/15	4,988.28	4,988.60	(0.32)
50-USTN .625% 8/31/17	9/14/15	11/5/15	4,984.38	4,988.61	(4.23)
50-USTN .625% 8/31/17	9/17/15	11/5/15	14,953.12	14,965.83	(12 71)
50-USTN .625% 8/31/17	9/17/15	11/5/15	4,984.38	4,988.61	(4.23)
50-USTN 1.5% 9/30/20	9/30/15	11/6/15	4,948.63	4,969.35	(20.72)
50-USTN .625% 8/31/17	9/24/15	11/9/15	14,949.57	14,982.42	(32.85)
50-USTN .625% 8/31/17	9/24/15	11/10/15	9,958.06	9,988.28	(30 22)
50-FHLMC Disc Nt 1/13/16	9/2/15	11/10/15	59,972.00	59,950.13	21.87
50-FNMA Tba 30Yr 3 5% 11/15/44	11/12/15	11/12/15	5,219.53	5,232.81	(13.28)
50-FNMA Tba 30Yr 4.0% 11/15/44	11/12/15	11/12/15	5,341.41	5,320 31	21.10
50-FNMA Tba 30Yr 4 0% 11/15/44	11/12/15	11/12/15	10,682.81	10,640.63	42.18
50-FNMA Tba 30Yr 4.0% 11/15/44	11/12/15	11/12/15	5,341.41	5,319.92	21 49
50-FNMA Tba 30Yr 4.0% 11/15/44	11/12/15	11/12/15	5,333.59	5,319.92	13.67
50-FNMA Tba 30Yr 4.0% 11/15/44	11/12/15	11/12/15	5,316 02	5,319.92	(3.90)
50-FNMA Tba 30Yr 3.0% 11/15/44	11/12/15	11/12/15	5,049 80	5,078 91	(29.11)
50-FNMA Tba 30Yr 3.5% 11/15/44	11/12/15	11/12/15	10,403.91	10,465.63	(61.72)
50-FNMA Tba 30Yr 3.5% 11/15/44	11/12/15	11/12/15	5,201 95	5,232.03	(30 08)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA Tba 30Yr 3.5% 11/15/44	11/12/15	11/12/15	5,201.95	5,218.75	(16.80)
50-FNMA Tba 30Yr 3.0% 11/15/44	11/12/15	11/12/15	10,076.56	10,157.81	(81.25)
50-FNMA Tba 30Yr 3.0% 11/15/44	11/12/15	11/12/15	5,038.28	5,079.69	(41.41)
50-FNMA Tba 30Yr 4.0% 11/15/44	11/12/15	11/12/15	5,316.99	5,319.93	(2.94)
50-FNMA Tba 30Yr 4.0% 11/15/44	11/12/15	11/12/15	5,316.99	5,331.25	(14.26)
50-FNMA Tba 30Yr 4.0% 11/15/44	11/12/15	11/12/15	10,633.59	10,653.13	(19.54)
50-FHLMC #A94843 4.000% 11/1/40	12/13/10	11/12/15	8,681.41	8,208.77	472.64
50-FNMA Tba 30Yr 3.5% 11/15/44	11/12/15	11/12/15	5,219.53	5,234.38	(14.85)
50-FNMA Tba 30Yr 3.5% 11/15/44	11/12/15	11/12/15	10,465.63	10,431.25	34.38
50-FNMA Tba 30Yr 3.5% 11/15/44	11/12/15	11/12/15	5,200.39	5,230.08	(29.69)
50-FNMA Tba 30Yr 4.5% 11/15/44	11/12/15	11/12/15	5,417.38	5,423.44	(6.06)
50-FNMA Tba 30Yr 4.0% 11/15/44	11/12/15	11/12/15	5,318.55	5,326.56	(8.01)
50-FNMA Tba 30Yr 3.5% 11/15/44	11/12/15	11/12/15	10,388.67	10,460.15	(71.48)
50-FNMA Tba 30Yr 3.0% 11/15/44	11/12/15	11/12/15	5,049.80	5,067.19	(17.39)
50-FNMA Tba 30Yr 3.0% 11/15/44	11/12/15	11/12/15	5,049.80	5,064.06	(14.26)
50-Bc America Commer 5.30899% 10/10/45	8/14/14	11/13/15	13,272.48	13,291.14	(18.66)
50-Gs Mort Sec Corp II 2.999% 8/10/44	6/26/14	11/13/15	38.89	40.41	(1.52)
50-FHLMC #A94843 4.000% 11/1/40	12/13/10	11/13/15	125.45	127.59	(2.14)
50-GNMA 782819 4.500% 11/15/39	12/21/09	11/13/15	222.04	228.36	(6.32)
50-GNMA 7828101X 4.500% 11/15/39	12/21/09	11/16/15	308.49	314.39	(5.90)
50-FHLMC #G12393 10/01/21	11/19/07	11/16/15	54.59	54.74	(0.15)
50-FHLMC #G02884 04/01/37	4/14/08	11/16/15	76.04	78.01	(1.97)
50-FHLMC #G12399 09/01/21	4/17/08	11/16/15	30.87	31.76	(0.89)
50-FHLMC #G06499 3/01/41	6/13/11	11/16/15	145.93	143.62	2.31
50-FHLMC #G06620 4.500% 7/1/41	7/14/11	11/16/15	72.07	75.08	(3.01)
50-FHLMC #G06361 3/1/41	4/13/11	11/16/15	93.65	92.17	1.48
50-FHLMC #G01227 3/1/31	4/16/01	11/16/15	3.35	3.51	(0.16)
50-FHLMC #A75278 04/01/38	4/14/08	11/16/15	15.09	15.25	(0.16)
50-FHLMC #G12918 09/01/22	4/17/08	11/16/15	42.77	43.96	(1.19)
50-FHLMC #B18255 04/01/20	4/17/08	11/16/15	143.03	142.34	0.69
50-FHLMC #A52339 09/01/36	10/12/06	11/16/15	3.50	3.59	(0.09)
50-FHLMC #U90791 4.0% 1/1/43	2/13/14	11/16/15	67.29	70.02	(2.73)
50-FHLMC Gd U99114 3.5% 2/1/44	3/12/15	11/16/15	57.65	60.74	(3.09)
50-FHLMC Gd G08654 3.5% 7/1/45	8/13/15	11/16/15	23.42	24.14	(0.72)
50-FHLMC Gd G18565 3.0% 8/1/30	9/17/15	11/16/15	37.88	39.32	(1.44)
50-FHLMC Gold Partn Cert Pool G08658	9/18/15	11/16/15	18.00	17.86	0.14
50-FHLMC Gd G18568 2.5% 9/1/30	9/17/15	11/16/15	46.89	47.62	(0.73)
50-Realty Income Corp 5.5% 11/15/15	8/14/13	11/16/15	5,000.00	5,458.55	(458.55)
50-GNMA II Tba 30Yr 4.0% 11/15/45	11/19/15	11/19/15	5,329.69	5,321.88	7.81
50-GNMA II Tba 30Yr 3.5% 11/15/45	11/19/15	11/19/15	10,487.50	10,470.31	17.19
50-GNMA II Tba 30Yr 3.5% 11/15/45	11/19/15	11/19/15	31,253.91	31,420.31	(166.40)
50-GNMA #Ma3033 3.0% 7/20/45	8/20/15	11/19/15	16.18	16.41	(0.23)
50-G2AR#80968	7/26/04	11/20/15	33.08	29.35	3.73

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50- G2AR#8646	11/22/05	11/20/15	22.12	22.33	(0.21)
50- G2AR#8654	11/22/05	11/20/15	87.16	87.36	(0.20)
50- G2AR#81267	11/22/05	11/20/15	18 01	17.58	0 43
50- G2AR#81164	11/22/05	11/20/15	16.76	16.33	0 43
50- G2AR#8520	11/22/05	11/20/15	87 45	87.67	(0.22)
50-USTN 1 25% 10/31/20	11/2/15	11/20/15	4,933.30	5,009.68	(76.38)
50-USTN 1.25% 10/31/20	11/2/15	11/20/15	4,933 29	4,988.58	(55.29)
50-USTN .625%9/30/17	9/30/15	11/24/15	39,793.75	39,950.00	(156.25)
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	11/25/15	10.09	9.70	0 39
50-FNMA Gtd Remic.4528% 10/25/21	10/30/14	11/25/15	29.83	29.82	0 01
50- HMAc 10/25/34 437690BU3	11/9/09	11/25/15	235.53	149.56	85 97
50- RAST 5.254% 12/25/34	12/17/04	11/25/15	10.07	10.38	(0.31)
50- MS Cap 2004-6AR .7263% 7/25/34	2/29/12	11/25/15	88.29	77.24	11 05
50- Ramp 5 860% 11/25/33	11/26/04	11/25/15	307.52	284 15	23.37
50-Credit Based Asset Servicing 1/25/33	9/27/12	11/25/15	13.27	12.94	0.33
50- WAMU Mortgage 4.113% 1/25/33	12/26/07	11/25/15	8.49	8.76	(0 27)
50-FNMA #253974 08/01/31	9/19/02	11/25/15	2.30	2.75	(0 45)
50-FNMA #254232 03/01/22	4/14/03	11/25/15	12.82	14 27	(1.45)
50-FNMA #889125 12/01/21	4/17/08	11/25/15	56.76	59 55	(2.79)
50-FNMA #888219 03/01/37	10/14/08	11/25/15	24.06	24 03	0.03
50-FNMA #889572 06/01/38	10/14/08	11/25/15	27.51	27.48	0.03
50-FNMA #Ad0910 4.757% 4/1/20	9/1/15	11/25/15	6.26	6.76	(0.50)
50-FNMA #Ae0446 4.148% 9/1/20	9/1/15	11/25/15	11.16	11 87	(0.71)
50-FNMA AL1410 4 5% 2/1/42	2/13/12	11/25/15	95 71	102.34	(6.63)
50-FNMA #655928 08/01/32	8/13/03	11/25/15	8 27	9.46	(1.19)
50-FNMA #Ma1561 3.0% 08/1/33	9/12/13	11/25/15	110.14	108.51	1.63
50-FNMA #Ma1584 3.5% 08/1/33	10/10/13	11/25/15	112.03	115.86	(3 83)
50-FNMA #As0214 3.5% 08/1/43	9/12/13	11/25/15	81 66	81 62	0.04
50-FNMA AI3599 4/1/23	4/30/14	11/25/15	23.51	22.72	0 79
50-FNMA #AI6829 .00001% 5/1/25	5/29/15	11/25/15	3.38	3.49	(0.11)
50-FNMA AI7091 3.0% 6/1/45	10/14/15	11/25/15	69.42	69.64	(0 22)
50-FNMA #841031 11/01/35	6/1/11	11/25/15	0.33	0.33	0 00
50-USTN .625%9/30/17	11/5/15	11/25/15	24,864.26	24,933.02	(68.76)
50-USTN 1.25% 10/31/20	11/2/15	11/25/15	4,927.15	4,988 59	(61.44)
50-USTN 1.25% 10/31/20	11/2/15	11/27/15	9,855.86	9,977 17	(121.31)
50-USTN 1.25% 10/31/20	11/2/15	11/27/15	9,855.86	10,003.96	(148 10)
50-USTN 1.5% 9/30/20	9/30/15	11/27/15	9,860 16	9,938.69	(78.53)
50-USTN 1 5% 9/30/20	9/30/15	11/27/15	14,790.23	14,925.00	(134.77)
50-USTN 1.5% 9/30/20	9/30/15	11/27/15	9,860.16	9,938.77	(78.61)
30- Dodge & Cox Stock Fund	4/9/08	12/11/15	100,000.00	70,763.97	29,236 03
70- JP Morgan US Equity	2/9/11	12/11/15	200,000.00	146,621.16	53,378.84
70- Vngrd Small Cap Index	9/1/05	12/11/15	30,000 00	17,805.19	12,194.81
50- Berkshire Hathaway 2.200% 8/15/16	8/15/11	12/1/15	5,054.45	4,991.55	62 90

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-USTN 1.5% 9/30/20	9/30/15	12/1/15	9,858.20	9,938.77	(80.57)
50-USTN 1.5% 9/30/20	9/30/15	12/2/15	4,928.73	4,969.39	(40.66)
50-USTN 1.5% 9/30/20	9/30/15	12/2/15	9,857.45	9,938.77	(81.32)
50-USTN 1.5% 9/30/20	9/30/15	12/3/15	9,857.45	9,938.58	(81.13)
50-USTN 1.5% 9/30/20	9/30/15	12/3/15	4,928.73	4,975.00	(46.27)
50-USTN 1.625% 11/30/20	11/30/15	12/3/15	10,015.98	9,980.89	35.09
50-USTN 1.625% 11/30/20	11/30/15	12/3/15	5,007.99	4,987.50	20.49
50-USTN 6.25% 9/30/17	11/6/15	12/3/15	14,924.41	14,956.05	(31.64)
50-FNMA #Ad0910 4.757% 4/1/20	9/1/15	12/4/15	(6.26)	6.76	(13.02)
50-FNMA #Ad0910 4.757% 4/1/20	9/1/15	12/4/15	(6.91)	7.46	(14.37)
50-FNMA #Ae0446 4.148% 9/1/20	9/1/15	12/4/15	(11.16)	11.87	(23.03)
50-FNMA #Ae0446 4.148% 9/1/20	9/1/15	12/4/15	(12.22)	13.00	(25.22)
50-FNMA #Ad0910 4.757% 4/1/20	9/1/15	12/4/15	6.91	7.46	(0.55)
50-FNMA #Ad0910 4.757% 4/1/20	9/1/15	12/4/15	6.26	6.76	(0.50)
50-FNMA #Ae0446 4.148% 9/1/20	9/1/15	12/4/15	12.22	13.00	(0.78)
50-FNMA #Ae0446 4.148% 9/1/20	9/1/15	12/4/15	11.16	11.87	(0.71)
50-FNMA #Ad0910 4.757% 4/1/20	9/1/15	12/4/15	4,681.54	4,983.35	(301.81)
50-FNMA #Ad0910 4.757% 4/1/20	12/4/15	12/4/15	344.47	366.67	(22.20)
50-FNMA #Ae0446 4.148% 9/1/20	9/1/15	12/4/15	8,047.54	8,047.54	0.00
50-FNMA #Ae0446 4.148% 9/1/20	12/4/15	12/4/15	74.61	74.61	0.00
50-NCUA 10/7/20 62888VAA6	10/27/10	12/8/15	132.24	132.25	(0.01)
50-FNMA #Am9004 2.8% 6/1/25	6/30/15	12/8/15	4,947.85	5,029.69	(81.84)
50-USTN 2.0% 8/15/25	9/11/15	12/9/15	4,891.21	4,937.11	(45.90)
50-USTN 2.0% 8/15/25	9/11/15	12/9/15	4,923.64	4,937.11	(13.47)
50-USTN 2.0% 8/15/25	9/14/15	12/9/15	4,923.63	4,936.52	(12.89)
50-FNMA Tba 30Yr 4.0% 12/15/44	12/10/15	12/10/15	10,592.19	10,613.67	(21.48)
50-FNMA Tba 30Yr 3.5% 12/15/44	12/10/15	12/10/15	15,503.32	15,571.88	(68.56)
50-FNMA Tba 30Yr 3.0% 12/15/44	12/10/15	12/10/15	15,032.81	15,082.62	(49.81)
50-FNMA AL1410 4.5% 2/1/42	2/13/12	12/10/15	2,280.77	2,250.34	30.43
50-USTN 2.0% 8/15/25	9/14/15	12/10/15	4,922.85	4,936.53	(13.68)
50-USTN 2.0% 8/15/25	9/15/15	12/10/15	4,922.85	4,937.11	(14.26)
50-USTN 2.0% 8/15/25	9/16/15	12/10/15	4,922.85	4,924.92	(2.07)
50-USTN 2.0% 8/15/25	9/16/15	12/10/15	4,922.85	4,923.14	(0.29)
50-USTN 2.0% 8/15/25	11/2/15	12/10/15	4,922.86	4,940.63	(17.77)
50-FNMA Tba 30Yr 4.0% 12/15/44	12/10/15	12/10/15	5,295.90	5,307.03	(11.13)
50-FNMA Tba 30Yr 4.5% 12/15/44	12/10/15	12/10/15	5,400.20	5,411.72	(11.52)
50-FNMA Tba 30Yr 3.5% 12/15/44	12/10/15	12/10/15	5,167.77	5,190.63	(22.86)
50-FNMA Tba 30Yr 3.5% 12/15/44	12/10/15	12/10/15	5,167.78	5,182.81	(15.03)
50-FNMA Tba 30Yr 3.0% 12/15/44	12/10/15	12/10/15	5,010.35	5,039.06	(28.71)
50-FNMA Tba 30Yr 3.0% 12/15/44	12/10/15	12/10/15	5,010.35	5,039.06	(28.71)
50-FNMA Tba 30Yr 4.0% 12/15/44	12/10/15	12/10/15	5,284.38	5,307.03	(22.65)
50-FNMA Tba 30Yr 3.5% 12/15/44	12/10/15	12/10/15	5,168.55	5,182.82	(14.27)
50-FNMA Tba 30Yr 4.0% 12/15/44	12/10/15	12/10/15	5,296.68	5,308.59	(11.91)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA Tba 30Yr 3.0% 12/15/44	12/10/15	12/10/15	5,012.89	5,039.06	(26.17)
50-Gs Mort Sec Corp II 2.999% 8/10/44	6/26/14	12/11/15	42.89	44.57	(1.68)
50-USTN 2.0% 8/15/25	11/9/15	12/11/15	4,923.24	4,867.77	55.47
50-USTN 2.0% 8/15/25	11/9/15	12/11/15	4,923.24	4,867.78	55.46
50-FNMA Tba 30Yr 3 5% 12/15/44	12/10/15	12/14/15	5,168.55	5,189.06	(20.51)
50- GNMA 782819 4 500% 11/15/39	12/21/09	12/15/15	93.18	95.83	(2.65)
50- GNMA 7828101X 4.500% 11/15/39	12/21/09	12/15/15	52.38	53.38	(1.00)
50-FHLMC #G12393 10/01/21	11/19/07	12/15/15	40.76	40.87	(0.11)
50-FHLMC #G02884 04/01/37	4/14/08	12/15/15	20.36	20.89	(0.53)
50-FHLMC #G12399 09/01/21	4/17/08	12/15/15	35.06	36.07	(1.01)
50-FHLMC #G06499 3/01/41	6/13/11	12/15/15	106.41	104.72	1.69
50-FHLMC #G06620 4.500% 7/1/41	7/14/11	12/15/15	39.01	40.64	(1.63)
50-FHLMC #G06361 3/1/41	4/13/11	12/15/15	80.34	79.07	1.27
50-FHLMC #G01227 3/1/31	4/16/01	12/15/15	3.59	3.76	(0.17)
50-FHLMC #A75278 04/01/38	4/14/08	12/15/15	17.75	17.93	(0.18)
50-FHLMC #G12918 09/01/22	4/17/08	12/15/15	30.28	31.12	(0.84)
50-FHLMC #B18255 04/01/20	4/17/08	12/15/15	86.37	85.95	0.42
50-FHLMC #A52339 09/01/36	10/12/06	12/15/15	5.78	5.93	(0.15)
50-FHLMC #U90791 4.0% 1/1/43	2/13/14	12/15/15	108.12	112.51	(4.39)
50-FHLMC Gd U99114 3.5% 2/1/44	3/12/15	12/15/15	61.24	64.52	(3.28)
50-FHLMC Gd G08654 3.5% 7/1/45	8/13/15	12/15/15	25.71	26.50	(0.79)
50-FHLMC Gd G18565 3.0% 8/1/30	9/17/15	12/15/15	36.34	37.72	(1.38)
50-FHLMC Gold Partn Cert Pool G08658	9/18/15	12/15/15	19.65	19.50	0.15
50-FHLMC Gd G08667 3.5% 9/1/45	11/12/15	12/15/15	46.84	48.77	(1.93)
50-FHLMC Gd G18568 2 5% 9/1/30	9/17/15	12/15/15	40.31	40.94	(0.63)
50-FHLMC Gd G08669 4.0% 9/1/45	11/12/15	12/15/15	27.25	29.04	(1.79)
50-FHLMC Gd G08672 4.0% 10/1/45	11/12/15	12/15/15	17.01	91.27	(74.26)
50-FHLMC Gd G08671 3.5% 10/1/45	11/12/15	12/15/15	37.25	38.89	(1.64)
50-FHLMC Gd G60278 4 0% 10/1/45	11/12/15	12/15/15	27.19	29.24	(2.05)
50-USTN 1 625% 11/30/20	11/30/15	12/15/15	10,005.86	9,975.00	30.86
50-GNMA II Tba 30Yr 3.5% 12/15/44	12/17/15	12/17/15	5,207.81	5,196.88	10.93
50-GNMA II Tba 30Yr 3.5% 12/15/44	12/17/15	12/17/15	26,127.93	25,984.37	143.56
50-USTN 875% 11/30/17	11/30/15	12/17/15	14,973.11	14,975.74	(2.63)
50-GNMA #Ma3033 3.0% 7/20/45	8/20/15	12/21/15	30.37	30.81	(0.44)
50-GNMA #Ma3105 3.5% 9/20/45	11/19/15	12/21/15	44.73	46.91	(2.18)
50-GNMA #Ma3174 4.0% 10/20/45	11/19/15	12/21/15	23.24	24.85	(1.61)
50- G2AR#80968	7/26/04	12/21/15	10.91	9.68	1.23
50- G2AR#8646	11/22/05	12/21/15	22.17	22.38	(0.21)
50- G2AR#8654	11/22/05	12/21/15	88.80	89.00	(0.20)
50- G2AR#81267	11/22/05	12/21/15	18.04	17.61	0.43
50- G2AR#81164	11/22/05	12/21/15	59.93	58.41	1.52
50- G2AR#8520	11/22/05	12/21/15	90.58	90.81	(0.23)
50-FNMA AL1410 4.5% 2/1/42	2/13/12	12/28/15	12.50	13.37	(0.87)

Form 990-PF Part IV, Line 1

<u>Description of asset sold</u>	<u>Date acquired</u>	<u>Date sold</u>	<u>Sales price</u>	<u>Cost basis</u>	<u>Gain or (loss)</u>
50-FNMA #Ae0446 4.148% 9/1/20	12/4/15	12/28/15	12.33	13.12	(0.79)
50-FNMA Gtd Remic.4528% 10/25/21	10/30/14	12/28/15	231.45	231.38	0.07
50-FNMA #Ad0910 4.757% 4/1/20	12/4/15	12/28/15	6.97	7.53	(0.56)
50-FNMA Gtd Remic 6 500% 8/25/20	2/6/01	12/28/15	9.70	9.32	0.38
50- RAST 5.254% 12/25/34	12/17/04	12/28/15	6.29	6.49	(0.20)
50- HMA 10/25/34 437690BU3	11/9/09	12/28/15	65.92	41.86	24.06
50- MS Cap 2004-6AR .7263% 7/25/34	2/29/12	12/28/15	37.46	32.77	4.69
50- Ramp 5.860% 11/25/33	11/26/04	12/28/15	46.32	42.80	3.52
50-Credit Based Asset Servicing 1/25/33	9/27/12	12/28/15	12.53	12.22	0.31
50- WAMU Mortgage 4.113% 1/25/33	12/26/07	12/28/15	8.28	8.54	(0.26)
50-FNMA #253974 08/01/31	9/19/02	12/28/15	73.29	87.65	(14.36)
50-FNMA #254232 03/01/22	4/14/03	12/28/15	12.30	13.69	(1.39)
50-FNMA #889125 12/01/21	4/17/08	12/28/15	55.30	58.02	(2.72)
50-FNMA #888219 03/01/37	10/14/08	12/28/15	15.24	15.22	0.02
50-FNMA #889572 06/01/38	10/14/08	12/28/15	21.28	21.26	0.02
50-FNMA #655928 08/01/32	8/13/03	12/28/15	29.60	33.86	(4.26)
50-FNMA #Ma1561 3.0% 08/1/33	9/12/13	12/28/15	123.38	121.55	1.83
50-FNMA #Ma1584 3.5% 08/1/33	10/10/13	12/28/15	142.39	147.26	(4.87)
50-FNMA #As0214 3.5% 08/1/43	9/12/13	12/28/15	93.66	93.62	0.04
50-FNMA AI3599 4/1/23	4/30/14	12/28/15	25.05	24.21	0.84
50-FNMA #AI6829 .00001% 5/1/25	5/29/15	12/28/15	3.70	3.82	(0.12)
50-FNMA AI7091 3.0% 6/1/45	10/14/15	12/28/15	28.73	28.82	(0.09)
50-FNMA #841031 11/01/35	6/1/11	12/28/15	0.44	0.44	0.00
50-USTN 1.25% 10/31/20	11/2/15	12/30/15	9,856.55	9,982.17	(125.62)
50-USTN 1.25% 10/31/20	11/2/15	12/30/15	4,928.27	5,001.94	(73.67)
50-USTN .875% 11/30/17	11/30/15	12/30/15	9,969.64	9,983.82	(14.18)
50-USTN .875% 11/30/17	11/30/15	12/30/15	14,954.45	14,980.18	(25.73)
50-USTN 1.25% 10/31/20	11/2/15	12/31/15	14,786.03	15,005.81	(219.78)
Capital Gains Distributed	Various	Various	107,375.71	0.00	107,375.71