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Form 990-PF

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

OMB No 1545-0052

2015

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

For calendar year 2015 or tax year beginning 7/1/2015, and ending 6/30/2016

Name of foundation THE 1994 CHARLES B DEGENSTEIN FDN			A Employer identification number 23-7792979	
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N.A. - P O Box 185		Room/suite	B Telephone number (see instructions) (215) 553-3344	
City or town Pittsburgh	State PA	ZIP code 15230-0185		
Foreign country name	Foreign province/state/county	Foreign postal code	C If exemption application is pending, check here ☐	
G Check all that apply. ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change			D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐	
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation			E If private foundation status was terminated under section 507(b)(1)(A), check here ☐	
I Fair market value of all assets at end of year (from Part II, col (c), line 16) \$ 87,769,125		J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____		
			F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(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 Interest on savings and temporary cash investments				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	1,803,422	1,746,739		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	2,703,567			
	b Gross sales price for all assets on line 6a	32,099,332			
	7 Capital gain net income (from Part IV, line 2)		2,703,567		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less Cost of goods sold					
c Gross profit or (loss) (attach schedule)					
11 Other income (attach schedule)	31,326	41,720			
12 Total. Add lines 1 through 11	4,538,315	4,492,026	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	613,292	364,677		245,317
	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)	125,012	44,461		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	278,992	11,983		267,009
	24 Total operating and administrative expenses. Add lines 13 through 23	1,017,296	421,121	0	512,326
	25 Contributions, gifts, grants paid	3,863,641			3,863,641
26 Total expenses and disbursements. Add lines 24 and 25	4,880,937	421,121	0	4,375,967	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-342,622				
b Net investment income (if negative, enter -0-)		4,070,905			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

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Part II		Balance Sheets	Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions.)		
			Beginning of year	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	1,286,301	759,832	759,832
	3	Accounts receivable ▶			
		Less allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7	Other notes and loans receivable (attach schedule) ▶			
		Less allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments—U.S. and state government obligations (attach schedule)			
	b	Investments—corporate stock (attach schedule)			
	c	Investments—corporate bonds (attach schedule)			
	11	Investments—land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	78,068,253	79,846,411	87,009,293
	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)	79,354,554	80,606,243	87,769,125
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	Total liabilities (add lines 17 through 22)	0	0	
Net Assets or Fund Balances		Foundations that follow SFAS 117, check here ☐			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here ▶ ☒			
	27	Capital stock, trust principal, or current funds	79,354,554	80,606,243	
	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)	79,354,554	80,606,243	
	31	Total liabilities and net assets/fund balances (see instructions)	79,354,554	80,606,243	

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	79,354,554
2	Enter amount from Part I, line 27a	2	-342,622
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	2,497,314
4	Add lines 1, 2, and 3	4	81,509,246
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	903,003
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	80,606,243

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)	(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement			
b			
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 col. (h))
(i) FMV 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	2,703,567
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8 }	3	0

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2014	5,518,827	93,394,505	0.059092
2013	5,161,438	101,607,094	0.050798
2012	5,263,079	88,479,641	0.059484
2011	4,505,909	87,244,106	0.051647
2010	4,420,519	91,151,990	0.048496

2 Total of line 1, column (d)	2	0.269517
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.053903
4 Enter the net value of noncharitable-use assets for 2015 from Part X, line 5	4	87,291,624
5 Multiply line 4 by line 3	5	4,705,280
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	40,709
7 Add lines 5 and 6	7	4,745,989
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	4,375,967

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			
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-)		0	
3	Add lines 1 and 2		81,418	
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)			
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		81,418	
6	Credits/Payments			
a	2015 estimated tax payments and 2014 overpayment credited to 2015	6a	80,551	
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		80,551	
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached			
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed		867	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid		0	
11	Enter the amount of line 10 to be Credited to 2016 estimated tax ☐ Refunded ☐		0	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)? <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities</i>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ☐ \$ _____ (2) On foundation managers ☐ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ☐ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	X	
b If "Yes," has it filed a tax return on Form 990-T for this year?	X	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col. (c), and Part XV</i>	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ☐ PA		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by <i>General Instruction G</i> ? <i>If "No," attach explanation</i>	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2015 or the taxable year beginning in 2015 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶ N/A	13	X	
14	The books are in care of ▶ BNY MELLON, N.A. Telephone no ▶ (215) 553-3344 Located at ▶ P O BOX 185, PITTSBURGH, PA ZIP+4 ▶ 15230-0185			
15	Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041—Check here and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A			
16	At any time during calendar year 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? See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ▶	16	Yes	No X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly)		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No		
b If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2015?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a At the end of tax year 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 any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions.)	2b	N/A
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ▶ 20____, 20____, 20____, 20____		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b If "Yes," did it have excess business holdings in 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	N/A
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2015?	4b	X

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

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

Total number of others receiving over \$50,000 for professional services **NONE**

Part IX-A Summary of Direct Charitable Activities

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

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	86,753,921
b	Average of monthly cash balances	1b	1,867,017
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	88,620,938
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	88,620,938
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	1,329,314
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	87,291,624
6	Minimum investment return. Enter 5% of line 5	6	4,364,581

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

1	Minimum investment return from Part X, line 6	1	4,364,581
2a	Tax on investment income for 2015 from Part VI, line 5	2a	81,418
b	Income tax for 2015 (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	81,418
3	Distributable amount before adjustments Subtract line 2c from line 1	3	4,283,163
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	4,283,163
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	4,283,163

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	4,375,967
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	4,375,967
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	4,375,967

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

- | | | |
|----|---|------------------------|
| 1 | Distributable amount for 2015 from Part XI,
line 7 | |
| 2 | Undistributed income, if any, as of the end of 2015 | |
| a | Enter amount for 2014 only | |
| b | Total for prior years | 20____, 20____, 20____ |
| 3 | Excess distributions carryover, if any, to 2015 | |
| a | From 2010 | 187,162 |
| b | From 2011 | 934,095 |
| c | From 2012 | 159,835 |
| d | From 2013 | 995,602 |
| e | From 2014 | |
| f | Total of lines 3a through e | |
| 4 | Qualifying distributions for 2015 from Part XII,
line 4 | \$ 4,375,967 |
| a | Applied to 2014, but not more than line 2a | |
| b | Applied to undistributed income of prior years
(Election required—see instructions) | |
| c | Treated as distributions out of corpus (Election
required—see instructions) | |
| d | Applied to 2015 distributable amount | |
| 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 | |
| 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 | |
| 10 | Analysis of line 9 | |
| a | Excess from 2011 | |
| b | Excess from 2012 | |
| c | Excess from 2013 | |
| d | Excess from 2014 | |
| e | Excess from 2015 | |

(a) Corpus	(b) Years prior to 2014	(c) 2014	(d) 2015
			4,283,163
		0	
2,276,694			
			4,283,163
92,804			
2,369,498			
		0	
			0
			0
2,369,498			
187,162			
934,095			
159,835			
995,602			
92,804			

Form **990-PF** (2015)

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 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)

	Tax year				(e) Total
	(a) 2015	(b) 2014	(c) 2013	(d) 2012	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					0
b 85% of line 2a					0
c Qualifying distributions from Part XII, line 4 for each year listed					0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					0
3 Complete 3a, b, or c for the alternative test relied upon					
a "Assets" alternative test—enter:					
(1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					0
c "Support" alternative test—enter:					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see instructions.)**1 Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

- c** Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

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

Recipient	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> See Attached Statement				
Total				3a 3,863,641
b <i>Approved for future payment</i> NONE				
Total				3b NONE

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

Recipient(s) paid during the year

Name

SHIKELLAMY SCHOOL DISTRICT

Street

200 ISLAND BOULEVARD

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

80,611

Name

BUCKNELL UNIVERSITY SCHOLARSHIP FOR JESSICA EYSTER

Street

701 MOORE AVE

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

4,000

Name

WYOMING SEMINARY

Street

201 N SPRAGUE AVENUE

City

KINGSTON

State

PA

Zip Code

18704

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

243,000

Name

SALVATION ARMY

Street

40 S. FOURTH STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

20,000

Name

BLOOMSBURG UNIVERSITY

Street

400 E. SECOND STREET

City

BLOOMSBURG

State

PA

Zip Code

17815

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

Name

CHESAPEAKE CONSERVANCY, INC.

Street

716 GIDDINGS AVENUE

City

ANNAPOLIS

State

MD

Zip Code

21401

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

20,000

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

Recipient(s) paid during the year

Name

DONALD HEITER COMMUNITY CENTER

Street

100 NORTH FIFTH STREET

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

40,000

Name

LAUREL HOUSE

Street

PO BOX 764

City

NORRISTOWN

State

PA

Zip Code

19404

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

Name

BOROUGH OF NORTHUMBERLAND

Street

175 ORANGE STREET

City

NORTHUMBERLAND

State

PA

Zip Code

17857

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

6,981

Name

NICHOLAS WOLFF FOUNDATION, INC.

Street

58 CAMP VICTORY ROAD

City

MILVILLE

State

PA

Zip Code

17846-9141

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

110,000

Name

SNYDER COUNTY COALITION FOR KIDS

Street

PO BOX 103

City

SELINGSGROVE

State

PA

Zip Code

17870

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

NORTH CENTRAL PA CONSERVANCY

Street

330 GOVERNMENT PL

City

WILLIAMSPORT

State

PA

Zip Code

17701

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

15,000

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

Recipient(s) paid during the year

Name

PRIESTLEY-FORSYTH MEMORIAL LIBRARY

Street

100 KING STREET

City NORTHUMBERLAND	State PA	Zip Code 17857	Foreign Country
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Relationship NONE	Foundation Status PC
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Purpose of grant/contribution GENERAL OPERATING PURPOSES	Amount 2,968
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Name

UNION COUNTY HISTORICAL SOCIETY

Street

103 S 2ND STREET

City LEWISBURG	State PA	Zip Code 17837	Foreign Country
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Relationship NONE	Foundation Status PC
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Purpose of grant/contribution GENERAL OPERATING PURPOSES	Amount 2,921
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Name

GREATER SUSQUEHANNA VALLEY YMCA

Street

1150 N 4TH STREET

City SUNBURY	State PA	Zip Code 17801	Foreign Country
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Relationship NONE	Foundation Status PC
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Purpose of grant/contribution GENERAL OPERATING PURPOSES	Amount 211,421
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Name

EVANGELICAL COMMUNITY HOSPITAL

Street

1 HOSPITAL DR

City LEWISBURG	State PA	Zip Code 17837	Foreign Country
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Relationship NONE	Foundation Status PC
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Purpose of grant/contribution GENERAL OPERATING PURPOSES	Amount 117,151
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Name

GEISINGER HEALTH SYSTEMS FOUNDATION

Street

100 N. ACADEMY AVENUE

City DANVILLE	State PA	Zip Code 17822	Foreign Country
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Relationship NONE	Foundation Status PC
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Purpose of grant/contribution GENERAL OPERATING PURPOSES	Amount 533,500
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Name

SUSQUEHANNA UNIVERSITY SCHOLARSHIP FOR SAMUEL KARAL

Street

514 UNIVERSITY AVE

City SELINGROVE	State PA	Zip Code 17870	Foreign Country
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Relationship NONE	Foundation Status PC
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Purpose of grant/contribution GENERAL OPERATING PURPOSES	Amount 10,200
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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year

Recipient(s) paid during the year

Name

PENNSYLVANIA STATE UNIVERSITY SCHOLARSHIP FOR OLIVIA GITTENS

Street

150 S COLLEGE ST

City

CARLISLE

State

PA

Zip Code

17013

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

7,500

Name

SUSQUEHANNA VALLEY CHORALE

Street

P.O.BOX 172

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

5,000

Name

SNYDER COUNTY LIBRARY

Street

1 N HIGH STREET

City

SELINSGROVE

State

PA

Zip Code

17870

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

3,723

Name

NORTHUMBERLAND COUNTY COOP EXTENSION

Street

443 PLUM CREEK ROAD

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

3,569

Name

ST. PAULINE VISITANTER RELIGIOUS FDN.

Street

P.O.BOX 115

City

KULPMONT

State

PA

Zip Code

17834

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

20,000

Name

SUNCOM INDUSTRIES INC.

Street

128 WATER STREET

City

NORTHUMBERLAND

State

PA

Zip Code

17857

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

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

Recipient(s) paid during the year

Name

KINGS COLLEGE

Street

133 N. RIVER STREET

City

WILKES BARRE

State

PA

Zip Code

18711

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

LYCOMING COLLEGE

Street

700 COLLEGE PL

City

WILLIAMSPORT

State

PA

Zip Code

17701

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

20,000

Name

NORTHEASTERN PA EDUCATIONAL TELEVISION

Street

100 WVIA WAY

City

PITTSBURGH

State

PA

Zip Code

18640

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

70,000

Name

A COMMUNITY CLINIC, INC.

Street

344 MARKET STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

150,000

Name

CAMP VICTORY

Street

P O. BOX 810

City

MILLVILLE

State

PA

Zip Code

17846

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

7,500

Name

LOCK HAVEN UNIVERSITY

Street

401 N FAIRVIEW ST

City

LOCK HAVEN

State

PA

Zip Code

17745

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

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

Recipient(s) paid during the year

Name

BLOOMSBURG UNIVERSITY SCHOLARSHIP FOR JACOB ACKLEY

Street

402 E 2ND STREET

City

BLOOMSBURG

State

PA

Zip Code

17815

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

7,500

Name

DEGENSTEIN COMMUNITY LIBRARY

Street

40 S. 5TH STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

7,500

Name

FAMILY PLANNING SERVICES

Street

4612 WESTBRANCH HIGHWAY

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

15,000

Name

NATIONAL MULTIPLE SCLEROSIS SOCIETY

Street

2040 LINGLESTOWN ROAD

City

HARRISBURG

State

PA

Zip Code

17110

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

2,500

Name

RALPHO TOWNSHIP PUBLIC LIBRARY, INC.

Street

32 S MARKET STREET

City

ELYSBURG

State

PA

Zip Code

17824

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

SPREADING ANTLERS CHILDREN'S FDN

Street

26 S SECOND STREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

20,000

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

Recipient(s) paid during the year

Name

SHIKELLAMY BAND ASSOCIATION INC

Street

PO BOX 213

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

2,750

Name

PENNSYLVANIA COLLEGE OF TECHNOLOGY SCHOLARSHIP FOR GARRITT AUCKER

Street

1 COLLEGE AVE

City

WILLIAMSPORT

State

PA

Zip Code

17701

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

2,400

Name

PENNSYLVANIA COLLEGE OF TECHNOLOGY SCHOLARSHIP FOR TREVOR CLOUSER

Street

1 COLLEGE AVE

City

WILLIAMSPORT

State

PA

Zip Code

17701

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

7,500

Name

PITTSBURGH TECHNICAL INSTITUTE SCHOLARSHIP FOR LARISA DRICK

Street

1111 MCKEE RD

City

OAKDALE

State

PA

Zip Code

15071

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

3,734

Name

LIBERTY UNIVERSITY SCHOLARSHIP FOR TRENT FREED

Street

1971 UNIVERSITY BLVD

City

LYNCHBURG

State

VA

Zip Code

24515

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

5,000

Name

PENNSYLVANIA COLLEGE OF TECHNOLOGY SCHOLARSHIP FOR COLIN HOFFMAN

Street

1 COLLEGE AVE

City

WILLIAMSPORT

State

PA

Zip Code

17701

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

5,000

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

Recipient(s) paid during the year

Name

PENNSYLVANIA COLLEGE OF TECHNOLOGY SCHOLARSHIP FOR AMBER KREITZER

Street

1 COLLEGE AVE

City

WILLIAMSPORT

State

PA

Zip Code

17701

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

7,500

Name

WALNUT HILL COLLEGE SCHOLARSHIP FOR BRENDAN LESO

Street

4207 WALNUT ST

City

PHILADELPHIA

State

PA

Zip Code

19104

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

7,500

Name

PENNSYLVANIA STATE UNIVERSITY SCHOLARSHIP FOR MARIA LUCCHI

Street

OLD MAIN

City

STATE COLLEGE

State

PA

Zip Code

16801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

2,700

Name

BUCKNELL UNIVERSITY SCHOLARSHIP FOR CURTIS MONAHAN

Street

701 MOORE AVE

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

5,000

Name

UNIVERSITY OF PITTSBURGH TITUSVILLE SCHOLARSHIP FOR ROSLYNNE RAVY

Street

540 E MAIN ST

City

TITUSVILLE

State

PA

Zip Code

16354

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

7,100

Name

PENNSYLVANIA COLLEGE OF TECHNOLOGY SCHOLARSHIP FORDILLON KERSTETTER

Street

1 COLLEGE AVE

City

WILLIAMSPORT

State

PA

Zip Code

17701

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

7,500

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

Recipient(s) paid during the year

Name

MILITARY HERITAGE FOUNDATION

Street

950 SOLDIERS DRIVE

City

CARLISLE

State

PA

Zip Code

17013

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

5,000

Name

CLEVE J FREDRICKSEN LIBRARY ASSOCIATION

Street

100 N 19TH STREET

City

CAMP HILL

State

PA

Zip Code

17011

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

NORTHUMBERLAND COUNTY AIRPORT AUTHORITY

Street

PO BOX 94

City

PAXINOS

State

PA

Zip Code

17860

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

165,000

Name

BUCKNELL UNIVERSITY DIBLIN SCHOLARSHIP

Street

701 MOORE AVE

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

BLOOMSBURG UNIVERSITY SCHOLARSHIP FOR NIKOLE BOYLE

Street

402 E 2ND STREET

City

BLOOMSBURG

State

PA

Zip Code

17815

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

2,800

Name

INDIANA UNIVERSITY OF PENNSYLVANIA SCHOLARSHIP FOR JASMYNE SANCHEZ

Street

1011 SOUTH DR

City

INDIANA

State

PA

Zip Code

15705

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

1,401

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

Recipient(s) paid during the year

Name

BOROUGH OF SELINGROVE - SUMMER COLLEGE

Street

ONE NORTH HIGH STREET

City

SELINGROVE

State

PA

Zip Code

17870

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

9,966

Name

SUSQUEHANNA UNIVERSITY

Street

514 UNIVERSITY AVE

City

SELINGROVE

State

PA

Zip Code

17870

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

1,320,000

Name

BUCKNELL UNIVERSITY

Street

701 MOORE AVE

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

80,000

Name

CITY OF SUNBURY WORK STUDY PROGRAM SUMMER TERM

Street

225 MARKET TREET

City

SUNBURY

State

PA

Zip Code

17801

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

16,245

Name

TRANSITION OF PA INC

Street

PO BOX 170

City

LEWISBURG

State

PA

Zip Code

17837

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

40,000

Name

CHILDRENS MIRACLE NETWORK

Street

100 NORTH ACADEMY AVENUE

City

DANVILLE

State

PA

Zip Code

17822

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

30,000

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

Recipient(s) paid during the year

Name

CENTRAL PENNSYLVANIA FOOD BANK

Street

3301 WAHOO DR

City

WILLIAMSPORT

State

PA

Zip Code

17701

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

TREVORTON HERITAGE SOCIETY

Street

213 N 5TH ST

City

TREVORTON

State

PA

Zip Code

17881

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

32,000

Name

MONTAUR AREA RECREATION COMMISSION

Street

PO BOX 456

City

DANVILLE

State

PA

Zip Code

17821

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

Name

BOY SCOUTS OF AMERICA COUNCIL 533

Street

225 THOMAS DAM RD

City

MILLMONT

State

PA

Zip Code

17845

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

10,000

Name

SUSQUEHANNA COMMUNITY FDN

Street

725 W FRONT ST

City

BERWICK

State

PA

Zip Code

18603

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

15,000

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

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

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

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

Long Term CG Distributions										Amount		Short Term CG Distributions		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
										1,424,359		0		Capital Gains/Losses		32,099,332		29,385,765		2,703,567	
														Other sales							
	Description	CUSIP #	Check "x" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss						
1	HALLIBURTON CO	406218101	X				10/10/2014	6/22/2016	17,415	21,556				0	-4,141						
2	HALLIBURTON CO	406218101	X				12/31/2014	6/22/2016	10,717	9,431				0	1,286						
3	HALLIBURTON CO	406218101	X				4/12/2016	6/22/2016	13,396	11,330				0	2,066						
4	HALLIBURTON CO	406218101	X				7/20/2010	6/23/2016	11,310	7,536				0	3,774						
5	HALLIBURTON CO	406218101	X				11/5/2015	5/12/2016	40,400	39,968				0	432						
6	HARLEY DAVIDSON INC	412822108	X				11/25/2013	8/11/2015	23,846	27,016				0	-3,170						
7	HARLEY DAVIDSON INC	412822108	X				2/26/2015	8/11/2015	25,635	27,426				0	-1,791						
8	HARLEY DAVIDSON INC	412822108	X				2/26/2015	10/22/2015	22,203	29,978				0	-7,775						
9	HARLEY DAVIDSON INC	412822108	X				9/4/2013	10/22/2015	87,867	116,075				0	-28,208						
10	HARLEY DAVIDSON INC	412822108	X				9/4/2013	10/23/2015	63,880	83,000				0	-19,320						
11	HARLEY DAVIDSON INC	412822108	X				2/20/2014	12/17/2015	29,133	41,089				0	-11,956						
12	GALP ENERGIA SGPS-UNSP	364087105	X				9/29/2014	3/23/2016	11,359	15,860				0	-4,501						
13	INVECO LTD	G491BT108	X				12/23/2010	8/11/2015	6,527	4,027				0	2,500						
14	INVECO LTD	G491BT108	X				10/19/2012	8/11/2015	22,267	14,227				0	8,040						
15	INVECO LTD	G491BT108	X				7/7/2014	8/11/2015	15,357	15,531				0	-174						
16	INVECO LTD	G491BT108	X				8/2/2012	8/11/2015	7,294	4,127				0	3,167						
17	INVECO LTD	G491BT108	X				7/20/2010	4/26/2016	28,889	18,030				0	8,859						
18	INVECO LTD	G491BT108	X				8/2/2012	4/26/2016	33,693	18,802				0	14,891						
19	MALLINCKRODT PLC	G5785G107	X				9/11/2014	8/11/2015	54,870	48,611				0	6,259						
20	MALLINCKRODT PLC	G5785G107	X				9/3/2014	8/25/2015	17,775	18,596				0	-821						
21	T E CONNECTIVITY LTD	H84989104	X				5/1/2014	10/29/2015	9,600	8,888				0	712						
22	MALLINCKRODT PLC	G5785G107	X				9/2/2014	9/29/2015	43,365	61,573				0	-18,208						
23	MALLINCKRODT PLC	G5785G107	X				9/2/2014	9/29/2015	12,720	18,596				0	-5,876						
24	MALLINCKRODT PLC	G5785G107	X				9/11/2014	11/6/2015	11,317	14,501				0	-3,184						
25	MALLINCKRODT PLC	G5785G107	X				9/12/2014	11/6/2015	116,537	149,234				0	-32,697						
26	MALLINCKRODT PLC	G5785G107	X				9/15/2014	11/6/2015	37,049	47,110				0	-10,061						
27	SEAGATE TECHNOLOGY	G7945M107	X				8/31/2015	10/15/2015	20,987	26,201				0	-5,214						
28	SEAGATE TECHNOLOGY	G7945M107	X				8/27/2015	10/21/2015	13,767	18,291				0	-4,524						
29	SEAGATE TECHNOLOGY	G7945M107	X				8/31/2015	10/21/2015	1,860	2,569				0	-709						
30	T E CONNECTIVITY LTD	H84989104	X				12/16/2014	7/17/2015	32,319	31,960				0	359						
31	T E CONNECTIVITY LTD	H84989104	X				8/3/2014	7/17/2015	3,728	3,623				0	106						
32	T E CONNECTIVITY LTD	H84989104	X				5/2/2014	10/21/2015	37,512	36,162				0	1,350						
33	T E CONNECTIVITY LTD	H84989104	X				6/3/2014	10/21/2015	6,149	6,039				0	110						
34	T E CONNECTIVITY LTD	H84989104	X				5/1/2014	10/21/2015	12,299	11,851				0	448						
35	T E CONNECTIVITY LTD	H84989104	X				5/1/2014	10/27/2015	25,455	24,294				0	1,161						
36	T E CONNECTIVITY LTD	H84989104	X				4/30/2014	10/29/2015	15,360	14,170				0	1,190						
37	NXP SEMICONDUCTORS N.V.	N6596X109	X				5/6/2015	8/19/2015	48,440	55,024				0	-6,584						
38	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				3/4/2011	12/30/2015	2,909	2,778				0	131						
39	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				3/4/2011	12/30/2015	5,391	5,987				0	-278						
40	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				3/4/2011	2/25/2016	144	152				0	-8						
41	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				12/8/2016	2/25/2016	4	5				0	-1						
42	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				3/4/2011	3/25/2016	1,117	1,174				0	-57						
43	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				12/8/2016	3/25/2016	33	37				0	-4						
44	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				3/4/2011	4/25/2016	3,236	3,402				0	-166						
45	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				12/8/2016	4/25/2016	95	106				0	-11						
46	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				3/4/2011	5/25/2016	628	660				0	-32						
47	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				12/8/2016	5/25/2016	18	21				0	-3						
48	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				3/4/2011	6/25/2016	2,338	2,458				0	-120						
49	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				12/8/2016	6/25/2016	69	77				0	-8						
50	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				9/14/2011	7/25/2015	1,944	2,040				0	-96						
51	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				9/14/2011	7/25/2015	677	710				0	-33						
52	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				9/14/2011	9/25/2015	1,111	1,166				0	-55						
53	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				9/14/2011	10/25/2015	476	500				0	-24						
54	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				9/14/2011	11/25/2015	1,570	1,648				0	-78						
55	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				9/14/2011	12/25/2015	810	850				0	-40						
56	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				9/14/2011	12/29/2015	4,545	4,557				0	-12						
57	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				9/14/2011	12/25/2016	516	541				0	-25						
58	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				9/14/2011	2/25/2016	752	789				0	-37						
59	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				9/14/2011	3/25/2016	880	923				0	-43						
60	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				9/14/2011	4/25/2016	644	678				0	-32						
61	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				9/14/2011	5/25/2016	346	363				0	-17						
62	FNMA POOL # AH4794 5% 2/1	3138A6K04	X				9/14/2011	6/25/2016	522	548				0	-26						
63	FNMA POOL # AK2439 3.5%	3138EV94	X				2/8/2012	7/25/2015	837	887				0	-50						
64	FNMA POOL # AK2439 3.5%	3138EV94	X				3/14/2014	7/25/2015	314	332				0	-18						
65	FNMA POOL # AK2439 3.5%	3138EV94	X				6/19/2014	7/25/2015	52	55				0	-3						
66	FNMA POOL # AK2439 3.5%	3138EV94	X				2/8/2012	8/25/2015	355	376				0	-21						
67	FNMA POOL # AK2439 3.5%	3138EV94	X				3/14/2014	8/25/2015	133	141				0	-8						
68	FNMA POOL MA2484 4.0%	3141BXN1	X				3/3/2016	5/25/2016	350	375				0	-25						
69	FNMA POOL MA2484 4.0%	3141BXN1	X				3/3/2016	6/25/2016	1,269	1,357				0	-88						
70	FNMA POOL MA2484 4.0%	3141BXN1	X				5/23/2016	6/25/2016	181	194				0	-13						
71	FN MA2487	3141BXN1	X				11/24/2015	12/30/2015	14,912	15,001				0	-89						
72	FN MA2487	3141BXN1	X				11/24/2015	12/30/2015	324	325				0	-1						

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		1,424,359		0		Capital Gains/Losses Other sales		32,099,332		2,703,567				
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
73 FN MA2487 3.0% 12/0	31418BXR2	X				11/24/2015	2/25/2016	274	274				0	0
74 FN MA2487 3.0% 12/0	31418BXR2	X				11/24/2015	3/25/2016	432	433				0	-1
75 FN MA2487 3.0% 12/0	31418BXR2	X				11/24/2015	3/25/2016	20	20				0	-3
76 FN MA2487 3.0% 12/0	31418BXR2	X				11/24/2015	4/25/2016	1,192	1,199				0	-1
77 FN MA2487 3.0% 12/0	31418BXR2	X				11/24/2015	4/25/2016	54	55				0	-1
78 FN MA2487 3.0% 12/0	31418BXR2	X				11/24/2015	5/25/2016	533	534				0	-1
79 FN MA2487 3.0% 12/0	31418BXR2	X				11/24/2015	5/25/2016	24	25				0	-317
80 FN MA2487 3.0% 12/0	83404D109	X				11/24/2015	1/19/2016	7,619	10,935				0	-2,342
81 SOFTBANK GROUP	83404D109	X				11/24/2015	2/18/2016	7,378	9,970				0	-2,592
82 SOFTBANK GROUP	83404D109	X				2/13/2015	2/18/2016	2,787	3,597				0	-830
83 SOUTHWESTERN ENERGY	845467208	X				2/13/2015	11/30/2015	4,804	11,334				0	-6,530
84 SOUTHWESTERN ENERGY	845467208	X				2/15/2015	11/30/2015	4,584	10,782				0	-6,218
85 SOUTHWESTERN ENERGY	845467208	X				2/15/2015	12/15/2015	2,535	9,078				0	-6,544
86 SOUTHWESTERN ENERGY	845467208	X				3/3/2015	12/15/2015	5,229	17,936				0	-12,707
87 SOUTHWESTERN ENERGY	845467208	X				7/20/2015	12/15/2015	3,961	11,494				0	-7,533
88 SOUTHWESTERN ENERGY	845467208	X				10/9/2015	12/15/2015	3,961	2,885				0	-1,469
89 SOUTHWESTERN ENERGY	845467208	X				10/12/2015	12/15/2015	1,584	3,078				0	-1,494
90 SOUTHWESTERN ENERGY	845467208	X				10/13/2015	12/15/2015	3,169	8,161				0	-2,992
91 SOUTHWESTERN ENERGY	845467208	X				3/20/2015	2/22/2016	9,412	15,230				0	-5,818
92 SOUTHWESTERN ENERGY	845467208	X				3/20/2015	2/22/2016	18,882	30,459				0	-11,597
93 STARBUCKS CORP 4.3%	855244AH2	X				6/1/2015	1/4/2016	10,473	9,978				0	495
94 STARBUCKS CORP 4.3%	855244AH2	X				6/1/2015	12/0/2016	5,390	4,989				0	401
95 STARBUCKS CORP 4.3%	855244AH2	X				6/1/2015	12/0/2016	10,780	9,978				0	804
96 STARBUCKS CORP 4.3%	855244AH2	X				6/1/2015	12/0/2016	21,560	19,920				0	1,640
97 STARBUCKS CORP 4.3%	855244AH2	X				6/1/2015	12/7/2016	2,053	19,920				0	1,133
98 DREYFUS US EQUITY FUND-	86271F552	X				6/1/2015	12/7/2016	10,507	9,960				0	547
99 DREYFUS US EQUITY FUND-	86271F552	X				12/23/2010	12/3/2015	230,387	160,691				0	69,696
100 DREYFUS US EQUITY FUND-	86271F552	X				7/14/2010	12/3/2015	269,613	163,817				0	105,796
101 SUN ART RETAIL GROUP, INC	866833100	X				10/3/2014	11/30/2015	4,866	7,208				0	-2,342
102 FNMA POOL AU1660 2.5%	3138X0Z27	X				4/23/2014	8/25/2015	182	193				0	-1
103 FNMA POOL AU1660 2.5%	3138X0Z27	X				5/12/2014	8/25/2015	839	847				0	-8
104 FNMA POOL AU1660 2.5%	3138X0Z27	X				12/11/2013	9/25/2015	1,678	1,673				0	3
105 FNMA POOL AU1660 2.5%	3138X0Z27	X				2/20/2014	9/25/2015	328	327				0	-1
106 FNMA POOL AU1660 2.5%	3138X0Z27	X				3/14/2014	9/25/2015	188	188				0	-2
107 FNMA POOL AU1660 2.5%	3138X0Z27	X				4/6/2014	9/25/2015	140	141				0	-1
108 FNMA POOL AU1660 2.5%	3138X0Z27	X				4/23/2014	9/25/2015	140	141				0	-1
109 FNMA POOL AU1660 2.5%	3138X0Z27	X				5/12/2014	9/25/2015	605	611				0	-6
110 FNMA POOL AU1660 2.5%	3138X0Z27	X				12/11/2013	10/25/2015	1,950	1,946				0	4
111 FNMA POOL AU1660 2.5%	3138X0Z27	X				2/20/2014	10/25/2015	379	380				0	-1
112 FNMA POOL AU1660 2.5%	3138X0Z27	X				3/14/2014	10/25/2015	217	219				0	-2
113 FNMA POOL AU1660 2.5%	3138X0Z27	X				4/6/2014	10/25/2015	182	184				0	-2
114 FNMA POOL AU1660 2.5%	3138X0Z27	X				4/23/2014	10/25/2015	182	184				0	-2
115 FNMA POOL AU1660 2.5%	3138X0Z27	X				5/12/2014	10/25/2015	704	711				0	-7
116 FNMA POOL AU1660 2.5%	3138X0Z27	X				3/14/2014	11/9/2015	15,860	15,772				0	108
117 FNMA POOL AU1660 2.5%	3138X0Z27	X				4/6/2014	11/9/2015	11,910	11,809				0	101
118 FNMA POOL AU1660 2.5%	3138X0Z27	X				4/23/2014	11/9/2015	11,910	11,907				0	103
119 FNMA POOL AU1660 2.5%	3138X0Z27	X				5/11/2014	11/9/2015	52,066	51,722				0	344
120 FNMA POOL AU1660 2.5%	3138X0Z27	X				2/20/2014	11/9/2015	2,507	2,476				0	31
121 FNMA POOL AU1660 2.5%	3138X0Z27	X				2/20/2014	11/19/2015	24,798	24,485				0	313
122 FNMA POOL AU1660 2.5%	3138X0Z27	X				12/11/2013	11/19/2015	131,902	135,442				0	2,480
123 FNMA POOL AU1660 2.5%	3138X0Z27	X				12/11/2013	11/25/2015	2,894	2,889				0	5
124 FNMA POOL AU1660 2.5%	3138X0Z27	X				2/20/2014	11/25/2015	477	478				0	1
125 FNMA POOL AU1660 2.5%	3138X0Z27	X				12/11/2013	12/25/2015	2,242	2,238				0	-4
126 FNMA POOL AU1660 2.5%	3138X0Z27	X				1/6/2014	12/25/2015	104	113				0	-9
127 FNMA POOL AU1660 2.5%	3138X0Z27	X				1/6/2014	8/20/2015	84,477	83,968				0	609
128 FNMA POOL AU1660 2.5%	3138X0Z27	X				1/6/2014	8/25/2015	104	114				0	-10
129 FNMA POOL AU1660 2.5%	3138X0Z27	X				9/25/2015	10/25/2015	24	26				0	-2
130 FNMA POOL AU1660 2.5%	3138X0Z27	X				9/25/2015	11/25/2015	24	28				0	-2
131 FNMA POOL AU1660 2.5%	3138X0Z27	X				9/25/2015	12/25/2015	24	27				0	-3
132 FNMA POOL AU1660 2.5%	3138X0Z27	X				9/25/2015	12/25/2015	24	26				0	-2
133 FNMA POOL AU1660 2.5%	3138X0Z27	X				9/25/2015	2/25/2016	408	451				0	-43
134 FNMA POOL AU1660 2.5%	3138X0Z27	X				9/25/2015	3/25/2016	23	26				0	-3
135 FNMA POOL AU1660 2.5%	3138X0Z27	X				4/6/2014	8/25/2015	192	193				0	-1
136 FNMA POOL AU1660 2.5%	3138X0Z27	X				1/3/2016	3/20/2016	104	106				0	-2
137 FNMA POOL AU1660 2.5%	3138X0Z27	X				5/11/2015	4/20/2016	585	600				0	-15
138 FNMA POOL AU1660 2.5%	3138X0Z27	X				1/13/2016	1/13/2016	176	180				0	-4
139 FNMA POOL AU1660 2.5%	3138X0Z27	X				5/11/2015	5/20/2016	586	602				0	-16
140 NXP SEMICONDUCTORS N.V.	N6596X109	X				5/7/2015	9/22/2015	32,103	37,139				0	-5,036
141 NXP SEMICONDUCTORS N.V.	N6596X109	X				5/8/2015	9/22/2015	16,220	21,902				0	-5,682
142 AVAGO TECHNOLOGIES LTD	Y0498S104	X				8/11/2015	8/11/2015	40,922	43,730				0	-2,808
143 AVAGO TECHNOLOGIES LTD	Y0498S104	X				10/10/2013	8/19/2015	7,499	26,961				0	14,085
144 AVAGO TECHNOLOGIES LTD	Y0498S104	X				10/10/2013	8/19/2015	75,121	26,961				0	48,160

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

Long Term CG Distributions		Amount	Short Term CG Distributions		Amount	Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
		1,424,359			0											32,099,332	0	29,395,765		2,703,567	
Description	CUSIP #		Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss						
145 AVAGO TECHNOLOGIES LTD	Y0486S104		X				9/20/2013	8/19/2015	24,396	8,497					15,899						
146 BROADCOM LTD	Y0982T109		X				2/3/2016	4/26/2016	33,574	29,316					4,258						
147 BROADCOM LTD	Y0982T109		X				10/10/2013	4/26/2016	53,640	15,431					38,409						
148 A B B FIN USA INC 2 875%	00037BA88		X				7/27/2012	8/11/2015	34,665	36,427					-1,762						
149 A B B FIN USA INC 2 875%	00037BA88		X				4/2/2013	11/9/2015	14,708	15,290					-582						
150 A B B FIN USA INC 2 875%	00037BA88		X				7/24/2014	11/9/2015	4,903	4,985					-82						
151 A B B FIN USA INC 2 875%	00037BA88		X				5/17/2012	11/9/2015	24,513	24,489					24						
152 AFLAC INC	001055102		X				6/10/2014	9/10/2015	18,442	20,289					-1,827						
153 AFLAC INC	001055102		X				8/10/2014	10/18/2015	28,194	27,237					-1,043						
154 AFLAC INC	001055102		X				6/9/2014	10/20/2015	52,128	54,328					-2,200						
155 FHLIC GOLD A95028 4 5%	312944PM7		X				9/21/2015	11/15/2015	94	104					-10						
156 FHLIC GOLD A95028 3 5%	3138EVB94		X				8/19/2014	8/25/2015	22	24					-2						
157 FHLIC GOLD A95028 3 5%	3138EVB94		X				2/8/2012	9/25/2015	840	890					-50						
158 FHLIC GOLD A95028 3 5%	3138EVB94		X				3/14/2014	9/25/2015	315	334					-19						
159 FHLIC GOLD A95028 3 5%	3138EVB94		X				6/19/2014	9/25/2015	52	56					-4						
160 NOVARTIS AG-ADR	66987J109		X				12/31/2013	2/29/2016	16,482	18,450					-1,968						
161 OCCIDENTAL PETROLEUM C	874599105		X				4/21/2015	6/8/2016	22,690	23,679					-1,189						
162 OCCIDENTAL PETROLEUM C	874599105		X				8/22/2015	6/8/2016	4,538	4,788					-230						
163 ONTARIO PROVINCE OF 41	683234803		X				9/29/2009	1/4/2016	26,758	24,957					1,801						
164 ORACLE CORP 5 75%	68389XAC9		X				4/2/2008	7/23/2015	83,189	74,965					8,224						
165 ORACLE CORP 2 375%	68389XAC9		X				7/23/2015	4/29/2016	92,718	81,133					1,585						
166 ORACLE CORP 2 5%	68389XAC9		X				4/28/2015	12/31/2015	24,634	24,912					-278						
167 ORACLE CORP 2 5%	68389XAC9		X				4/28/2015	4/5/2016	15,378	14,947					431						
168 OUTFRONT MEDIA INC	69007J106		X				2/19/2015	7/12/2015	2,282	2,682					-420						
169 OUTFRONT MEDIA INC	69007J106		X				2/20/2015	7/12/2015	1,949	1,949					-311						
170 OUTFRONT MEDIA INC	69007J106		X				11/18/2014	7/12/2015	674	722					-48						
171 OUTFRONT MEDIA INC	69007J106		X				11/18/2014	7/22/2015	6,819	7,359					-540						
172 OUTFRONT MEDIA INC	69007J106		X				12/31/2014	7/6/2015	2,467	2,653					-186						
173 OUTFRONT MEDIA INC	69007J106		X				12/31/2014	7/6/2015	10,107	11,036					-929						
174 OUTFRONT MEDIA INC	69007J106		X				7/29/2014	8/26/2015	6,153	9,665					-3,512						
175 OUTFRONT MEDIA INC	69007J106		X				7/17/2014	8/26/2015	5,717	6,659					-942						
176 OUTFRONT MEDIA INC	69007J106		X				12/31/2014	8/27/2015	25,373	38,286					-12,913						
177 OUTFRONT MEDIA INC	69007J106		X				12/31/2014	8/27/2015	6,423	7,816					-8,697						
178 SUN ART RETAIL GROUP-UN	866633100		X				12/1/2014	12/1/2015	18,792	27,689					-3,193						
179 SUN ART RETAIL GROUP-UN	866633100		X				12/1/2014	12/1/2015	7,610	10,803					-3,193						
180 SUN ART RETAIL GROUP-UN	866633100		X				11/18/2015	12/1/2015	15,531	15,292					239						
181 SUNTORY BEVERAGE & FOOD	86603T104		X				9/8/2015	2/4/2016	11,887	9,610					2,077						
182 TAIWAN SEMICONDUCTOR N	874039100		X				7/26/2010	9/6/2015	23,797	12,552					11,245						
183 TAIWAN SEMICONDUCTOR N	874039100		X				12/31/2013	9/6/2015	17,253	15,203					2,050						
184 TAIWAN SEMICONDUCTOR N	874039100		X				2/13/2015	9/6/2015	3,768	4,699					-931						
185 TELEFONICA EMISIONES 5 1	87938WAM5		X				5/29/2013	8/11/2015	16,561	16,069					492						
186 TELEFONICA EMISIONES 5 1	87938WAM5		X				12/9/2013	8/11/2015	5,520	5,314					206						
187 TELEFONICA EMISIONES 5 1	87938WAM5		X				3/20/2012	8/11/2015	5,520	4,929					591						
188 TELASONERA AB-UNSPON A	87960M205		X				9/26/2014	9/11/2015	11	14					-3						
189 TELASONERA AB-UNSPON A	87960M205		X				9/29/2014	9/14/2015	14,585	18,009					-3,424						
190 TELASONERA AB-UNSPON A	87960M205		X				9/29/2014	9/14/2015	37,592	46,444					-8,852						
191 TEXAS INSTRUMENTS INC	882508104		X				8/21/2014	7/27/2015	19,283	18,275					1,008						
192 FACEBOOK INC-A	30303M102		X				4/15/2015	7/27/2015	27,352	24,054					3,298						
193 FACEBOOK INC-A	30303M102		X				6/2/2015	7/27/2015	7,545	6,447					1,098						
194 FACEBOOK INC-A	30303M102		X				5/14/2015	8/11/2015	69,753	60,006					9,747						
195 FACEBOOK INC-A	30303M102		X				8/19/2015	9/16/2015	26,086	26,611					-525						
196 FACEBOOK INC-A	30303M102		X				5/14/2015	9/16/2015	21,428	18,650					2,778						
197 FACEBOOK INC-A	30303M102		X				5/14/2015	2/3/2016	28,406	20,678					7,728						
198 FACEBOOK INC-A	30303M102		X				11/5/2013	7/15/2015	97,899	72,412					25,487						
199 FHLIC GOLD T49004 3 0%	31287CAD4		X				12/15/2013	7/15/2015	202	206					-4						
200 FHLIC GOLD T49004 3 0%	31287CAD4		X				12/15/2013	7/15/2015	34	35					-1						
201 FHLIC GOLD T49004 3 0%	31287CAD4		X				11/5/2013	8/15/2015	181	185					-4						
202 FHLIC GOLD T49004 3 0%	31287CAD4		X				12/15/2013	8/15/2015	30	31					-1						
203 FHLIC GOLD T49004 3 0%	31287CAD4		X				11/5/2013	9/15/2015	184	188					-4						
204 FHLIC GOLD T49004 3 0%	31287CAD4		X				12/15/2013	9/15/2015	31	32					-1						
205 FHLIC GOLD T49004 3 0%	31287CAD4		X				11/5/2013	10/15/2015	177	181					-4						
206 FHLIC GOLD T49004 3 0%	31287CAD4		X				12/15/2013	10/15/2015	30	30					0						
207 FHLIC GOLD T49004 3 0%	31287CAD4		X				11/5/2013	11/15/2015	178	182					-4						
208 FHLIC GOLD T49004 3 0%	31287CAD4		X				12/15/2013	11/15/2015	31	31					-1						
209 FHLIC GOLD T49004 3 0%	31287CAD4		X				11/5/2013	12/15/2015	185	189					-4						
210 FHLIC GOLD T49004 3 0%	31287CAD4		X				12/15/2013	12/15/2015	31	32					-1						
211 FHLIC GOLD T49004 3 0%	31287CAD4		X				12/15/2013	12/29/2015	3,758	3,802					-44						
212 FHLIC GOLD T49004 3 0%	31287CAD4		X				11/5/2013	12/29/2015	3,758	3,767					-9						
213 GNMA II POOL # MA2753 3 0%	36179RBW8		X				1/13/2016	2/20/2016	176	180					-4						
214 GNMA II POOL # MA2753 3 0%	36179RBW8		X				5/11/2015	6/20/2016	654	671					-17						
215 GNMA II POOL # MA2753 3 0%	36179RBW8		X				1/13/2016	6/20/2016	156	201					-5						
216 GNMA G2 MA3038 4 5%	36179RLR8		X				11/2/2015	12/20/2015	237	256					-19						

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

Long Term CG Distributions Short Term CG Distributions	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Capital Gains/Losses			Totals			Net Gain or Loss																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																							
									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments		Net Gain or Loss																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						
																	Other sales		32,099,332		2,703,567																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																	
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Part I, Line 6 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions		Amount	Short Term CG Distributions		Amount	Totals		Capital Gains/Losses		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
		1,424,359			0			Other sales		32,099,332		29,395,765		2,703,567	
	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
361	FNMA POOL # AK2439 3.5%	3138EBV94	X				3/14/2014	11/25/2015	914	988				0	-54
362	FNMA POOL # AK2439 3.5%	3138EBV94	X				8/19/2014	12/25/2015	152	161				0	-9
363	FNMA POOL # AK2439 3.5%	3138EBV94	X				2/8/2012	12/25/2015	345	366				0	-21
364	FNMA POOL # AK2439 3.5%	3138EBV94	X				6/19/2014	12/25/2015	129	137				0	-8
365	FNMA POOL # AK2439 3.5%	3138EBV94	X				2/8/2012	12/25/2015	22	23				0	-1
366	FNMA POOL # AK2439 3.5%	3138EBV94	X				2/8/2012	12/25/2015	12,464	12,839				0	-175
367	FNMA POOL # AK2439 3.5%	3138EBV94	X				2/8/2012	1/25/2016	506	537				0	-31
368	FNMA POOL # AK2439 3.5%	3138EBV94	X				3/14/2014	1/25/2016	276	292				0	-16
369	FNMA POOL # AK2439 3.5%	3138EBV94	X				8/19/2014	1/25/2016	46	49				0	-3
370	FNMA POOL # AK2439 3.5%	3138EBV94	X				2/8/2012	2/25/2018	228	242				0	-14
371	FNMA POOL # AK2439 3.5%	3138EBV94	X				3/14/2014	2/25/2018	124	132				0	-8
372	FNMA POOL # AK2439 3.5%	3138EBV94	X				6/19/2014	2/25/2018	21	22				0	-1
373	FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	3/25/2016	209	216				0	-7
374	FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	3/25/2016	13	14				0	-1
375	FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	4/25/2016	542	560				0	-18
376	FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	5/25/2016	34	35				0	-1
377	FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	5/25/2016	558	577				0	-19
378	FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	5/25/2016	35	36				0	-1
379	FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	6/25/2016	789	815				0	-26
380	FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	6/25/2016	49	51				0	-2
381	FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	8/25/2015	230	239				0	-9
382	FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	9/25/2015	290	301				0	-11
383	FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	10/25/2015	1,824	1,894				0	-70
384	FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	11/25/2015	568	589				0	-21
385	FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	12/25/2015	222	231				0	-9
386	FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	1/25/2016	742	771				0	-29
387	FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	2/25/2016	371	386				0	-15
388	FN MA2487 3.0% 12/0	31418BX82	X				1/13/2016	6/14/2016	4,934	4,854				0	80
389	FN MA2487 3.0% 12/0	31418BX82	X				11/24/2015	6/14/2016	76,129	76,066				0	2,063
390	FN MA2487 3.0% 12/0	31418BX82	X				11/24/2015	6/25/2016	1,568	1,572				0	-4
391	FN MA2487 3.0% 12/0	31418BX82	X				1/13/2016	6/25/2016	71	72				0	-1
392	FNMA POOL # MA2495 3.5%	31418BX24	X				2/4/2016	3/25/2016	382	400				0	-18
393	FNMA POOL # MA2495 3.5%	31418BX24	X				2/4/2016	4/25/2016	913	957				0	-44
394	FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	304	319				0	-15
395	FNMA POOL # MA2495 3.5%	31418BX24	X				2/4/2016	5/25/2016	914	958				0	-41
396	FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	5/25/2016	305	319				0	-14
397	FNMA POOL # MA2495 3.5%	31418BX24	X				2/4/2016	6/25/2016	713	747				0	-34
398	FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	6/25/2016	238	249				0	-11
399	FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	5/25/2016	270	283				0	-13
400	FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	6/25/2016	845	878				0	-33
401	FNMA POOL MA2561 3.0%	31418BZ33	X				3/3/2016	4/25/2016	518	539				0	-21
402	FNMA POOL MA2561 3.0%	31418BZ33	X				2/23/2016	4/25/2016	906	946				0	-40
403	FNMA POOL MA2561 3.0%	31418BZ33	X				2/23/2016	5/25/2016	653	681				0	-28
404	FNMA POOL MA2561 3.0%	31418BZ33	X				2/23/2016	5/25/2016	1,143	1,193				0	-50
405	FNMA POOL MA2561 3.0%	31418BZ33	X				3/3/2016	6/25/2016	346	361				0	-15
406	UNITED STATES TREAS 0.87	912828WH9	X				6/9/2014	1/20/2016	5,010	5,002				0	8
407	UNITED STATES TREAS 0.87	912828WH9	X				11/4/2016	1/20/2016	5,010	5,004				0	6
408	UNITED STATES TREAS 0.87	912828WH9	X				12/11/2015	1/28/2016	5,009	4,999				0	10
409	UNITED STATES TREAS 0.87	912828WH9	X				6/16/2014	1/28/2016	5,009	4,997				0	12
410	UNITED STATES TREAS 0.87	912828WH9	X				6/16/2014	2/11/2016	25,090	24,985				0	105
411	UNITED STATES TREAS 0.87	912828WH9	X				12/30/2015	2/11/2016	25,090	24,977				0	113
412	UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	2/11/2016	5,018	4,995				0	23
413	UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	3/9/2018	85,079	84,934				0	145
414	UNITED STATES TREAS 2.12	912828XG0	X				7/8/2015	7/10/2015	40,027	40,452				0	-425
415	FHLMC GOLD POOL C91738	3128P74X8	X				3/28/2014	9/15/2015	297	315				0	-18
416	FHLMC GOLD POOL C91738	3128P74X8	X				6/4/2014	9/15/2015	99	106				0	-7
417	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	10/15/2015	366	389				0	-23
418	FHLMC GOLD POOL C91738	3128P74X8	X				3/28/2014	10/15/2015	137	145				0	-8
419	FHLMC GOLD POOL C91738	3128P74X8	X				6/4/2014	10/15/2015	46	49				0	-3
420	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	11/15/2015	545	579				0	-34
421	FHLMC GOLD POOL C91738	3128P74X8	X				3/28/2014	11/15/2015	204	216				0	-12
422	FHLMC GOLD POOL C91738	3128P74X8	X				6/4/2014	11/15/2015	68	73				0	-5
423	FHLMC GOLD POOL C91738	3128P74X8	X				3/28/2014	11/15/2015	208	221				0	-13
424	FHLMC GOLD POOL C91738	3128P74X8	X				6/4/2014	11/15/2016	69	74				0	-5
425	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	12/15/2015	328	348				0	-20
426	FHLMC GOLD POOL C91738	3128P74X8	X				3/28/2014	12/15/2015	123	130				0	-7
427	FHLMC GOLD POOL C91738	3128P74X8	X				6/4/2014	12/15/2015	41	44				0	-3
428	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	1/15/2016	556	591				0	-35
429	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	2/15/2016	277	294				0	-17
430	FHLMC GOLD POOL C91738	3128P74X8	X				3/28/2014	2/15/2016	104	110				0	-6
431	FHLMC GOLD POOL C91738	3128P74X8	X				6/4/2014	2/15/2016	35	37				0	-2
432	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	3/15/2016	441	469				0	-28

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

Long Term CG Distributions										Amount		Short Term CG Distributions										Totals	Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions										1,424,359													32,099,332		29,395,765		2,703,567	
	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss													
433	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	3/15/2016	165	175					-10													
434	FHLMC GOLD POOL C91738	3128P74X8	X				6/4/2014	3/15/2016	55	59					-4													
435	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	4/15/2016	341	363					-22													
436	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	4/15/2016	128	136					-8													
437	FHLMC GOLD POOL C91738	3128P74X8	X				6/4/2014	4/15/2016	43	46					-3													
438	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	5/15/2016	271	288					-17													
439	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	5/15/2016	102	108					-6													
440	FHLMC GOLD POOL C91738	3128P74X8	X				6/4/2014	5/15/2016	34	36					-2													
441	FHLMC GOLD A95828	312944PM7	X				9/21/2015	12/30/2015	6,021	6,107					-86													
442	FHLMC GOLD A95828	312944PM7	X				12/17/2010	12/30/2015	2,522	2,570					-48													
443	FHLMC GOLD A95828	312944PM7	X				9/21/2015	12/30/2015	71	78					-7													
444	FHLMC GOLD A95828	312944PM7	X				12/17/2010	12/30/2015	21,073	19,864					1,209													
445	FHLMC GOLD A95828	312944PM7	X				12/17/2010	12/30/2015	2,770	2,822					-52													
446	FHLMC GOLD A95828	312944PM7	X				12/17/2010	12/30/2015	2,288	2,311					-23													
447	FHLMC GOLD A95828	312944PM7	X				12/17/2010	3/15/2016	2,321	2,365					-44													
448	FHLMC GOLD A95828	312944PM7	X				12/17/2010	4/15/2016	2,097	2,137					-40													
449	FHLMC GOLD A95828	312944PM7	X				12/17/2010	5/15/2016	2,746	2,798					-52													
450	FHLMC GOLD A95828	312944PM7	X				4/7/2016	5/15/2016	43	47					-4													
451	FHLMC GOLD A95828	312944PM7	X				12/17/2010	6/15/2016	3,219	3,279					-60													
452	FHLMC GOLD A95828	312944PM7	X				4/7/2016	6/15/2016	50	56					-6													
453	FHLMC GOLD G30719	3132J4AV1	X				3/13/2015	7/15/2015	1,958	2,117					-159													
454	FHLMC GOLD G30719	3132J4AV1	X				5/28/2015	7/15/2015	914	987					-73													
455	FHLMC GOLD G30719	3132J4AV1	X				3/13/2015	8/15/2015	1,446	1,563					-117													
456	FHLMC GOLD G30719	3132J4AV1	X				5/28/2015	8/15/2015	675	729					-54													
457	FHLMC GOLD G30719	3132J4AV1	X				3/13/2015	9/15/2015	1,114	1,204					-90													
458	FHLMC GOLD G30719	3132J4AV1	X				5/28/2015	9/15/2015	520	562					-42													
459	FHLMC GOLD G30719	3132J4AV1	X				3/13/2015	10/15/2015	1,116	1,207					-91													
460	FHLMC GOLD G30719	3132J4AV1	X				5/28/2015	10/15/2015	521	563					-42													
461	FHLMC GOLD G30719	3132J4AV1	X				3/13/2015	11/15/2015	848	917					-69													
462	FHLMC GOLD G30719	3132J4AV1	X				5/28/2015	11/15/2015	396	428					-32													
463	FHLMC GOLD G30719	3132J4AV1	X				3/13/2015	12/15/2015	653	706					-53													
464	FHLMC GOLD G30719	3132J4AV1	X				5/28/2015	12/15/2015	305	329					-24													
465	FHLMC GOLD G30719	3138E6V94	X				2/8/2012	3/25/2016	205	217					-12													
466	FHLMC GOLD G30719	3138E6V94	X				3/14/2014	3/25/2016	112	118					-6													
467	FHLMC GOLD G30719	3138E6V94	X				6/19/2014	3/25/2016	19	20					-1													
468	FHLMC GOLD G30719	3138E6V94	X				2/8/2012	4/25/2016	888	729					-157													
469	FHLMC GOLD G30719	3138E6V94	X				3/14/2014	4/25/2016	375	398					-23													
470	FHLMC GOLD G30719	3138E6V94	X				6/19/2014	4/25/2016	63	66					-3													
471	FHLMC GOLD G30719	3138E6V94	X				2/8/2012	5/25/2016	535	568					-33													
472	FHLMC GOLD G30719	3138E6V94	X				3/14/2014	5/25/2016	292	309					-17													
473	FHLMC GOLD G30719	3138E6V94	X				6/19/2014	5/25/2016	49	52					-3													
474	FHLMC GOLD G30719	3138E6V94	X				2/8/2012	6/8/2016	25,491	25,513					-22													
475	FHLMC GOLD G30719	3138E6V94	X				6/19/2014	6/8/2016	2,317	2,319					-2													
476	FHLMC GOLD G30719	3138E6V94	X				3/14/2014	6/25/2015	12,505	12,505					-78													
477	FHLMC GOLD G30719	3138E7AT1	X				3/14/2014	6/25/2015	1,321	1,399					-78													
478	FHLMC GOLD G30719	3138E7AT1	X				2/23/2012	7/25/2015	241	255					-14													
479	FHLMC GOLD G30719	3138E7AT1	X				2/23/2012	8/20/2015	12,447	12,906					-459													
480	FHLMC GOLD G30719	3138E7AT1	X				2/23/2012	8/25/2015	4,139	4,387					-248													
481	FHLMC GOLD G30719	3138E7AT1	X				2/23/2012	9/25/2015	166	176					-10													
482	FHLMC GOLD G30719	3138E7AT1	X				2/23/2012	10/25/2015	165	174					-9													
483	FHLMC GOLD G30719	3138E6V94	X				2/8/2012	10/25/2015	349	370					-21													
484	FHLMC GOLD G30719	3140EUBS7	X				4/21/2016	5/25/2016	108	111					-3													
485	FHLMC GOLD G30719	3140EUBS7	X				11/19/2015	6/25/2016	3,046	3,089					-43													
486	FHLMC GOLD G30719	3140EUBS7	X				4/21/2016	6/25/2016	393	405					-12													
487	FHLMC GOLD G30719	3140EW617	X				3/3/2016	4/25/2016	459	469					-10													
488	FHLMC GOLD G30719	3140EW617	X				3/3/2016	5/25/2016	738	755					-17													
489	FHLMC GOLD G30719	3140EW617	X				3/3/2016	6/25/2016	646	681					-15													
490	FHLMC GOLD G30719	31414CGL6	X				2/25/2008	7/25/2015	735	733					2													
491	FHLMC GOLD G30719	31414CGL6	X				2/25/2008	8/21/2015	10,388	9,553					835													
492	FHLMC GOLD G30719	31414CGL6	X				2/25/2008	8/25/2015	58	58					0													
493	FHLMC GOLD G30719	31414CGL6	X				2/25/2008	9/25/2015	39	39					0													
494	FHLMC GOLD G30719	31414CGL6	X				2/25/2008	10/25/2015	1,123	1,120					3													
495	FHLMC GOLD G30719	31414CGL6	X				2/25/2008	11/25/2015	540	538					2													
496	FHLMC GOLD G30719	31414CGL6	X				2/25/2008	12/25/2015	36	36					0													
497	FHLMC GOLD G30719	31414CGL6	X				2/25/2008	12/30/2015	1,355	1,241					114													
498	FHLMC GOLD G30719	31414CGL6	X				2/23/2016	6/25/2016	605	632					-27													
499	FHLMC GOLD G30719	31620MAM8	X				2/3/2016	1/4/2016	14,531	15,647					-1,116													
500	FHLMC GOLD G30719	31620R303	X				12/10/2013	9/10/2015	31,168	21,956					9,212													
501	FHLMC GOLD G30719	31620R303	X				12/10/2013	10/19/2015	16,296	11,609					4,687													
502	FHLMC GOLD G30719	31620R303	X				12/9/2013	10/19/2015	7,985	4,916					2,169													
503	FHLMC GOLD G30719	31620R303	X				12/9/2013	10/20/2015	20,583	14,502					6,081													
504	FHLMC GOLD G30719	31620R303	X				12/9/2013	10/21/2015	21,480	15,239					6,241													

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		1,424,359		0		32,099,332		29,395,765		2,703,567				
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
505 J.F. GROUP	316220R303	X				12/29/2013	10/22/2015	26,153	18,680					7,473
506 FORD MOTOR CREDIT CO.	345397WD1	X				5/28/2013	12/31/2015	15,129	15,495					-366
507 GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	7/20/2015	1,413	1,428					-15
508 GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	8/20/2015	1,744	1,762					-18
509 GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	9/20/2015	1,703	1,721					-18
510 GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	10/15/2015	11,764	11,577					187
511 GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	10/20/2015	1,897	1,917					-20
512 GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	11/20/2015	1,256	1,299					-13
513 GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	12/20/2015	806	814					-8
514 GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	12/30/2015	11,349	11,346					3
515 TEXAS INSTRUMENTS INC	862508104	X				10/23/2014	7/7/2015	15,731	14,634					1,097
516 3M CO	86579Y101	X				8/25/2015	4/26/2016	58,420	49,787					8,633
517 TIME WARNER INC	867317303	X				9/11/2014	8/11/2015	34,899	33,030					1,869
518 TIME WARNER INC	867317303	X				8/14/2014	8/11/2015	12,988	12,181					805
519 TIME WARNER INC	867317303	X				8/14/2014	11/24/2015	191,283	207,073					-15,810
520 TIME WARNER INC	867317303	X				2/3/2016	4/26/2016	82,829	59,095					4,734
521 TIME WARNER INC	867317303	X				5/28/2013	8/11/2015	20,643	21,341					-698
522 TIME WARNER INC	867317303	X				7/8/2014	8/11/2015	10,322	10,518					-196
523 TOKYO ELECTRON LTD - UN	889110102	X				1/22/2015	9/28/2015	4,374	6,901					-2,527
524 TOKYO ELECTRON LTD - UN	889110102	X				2/13/2015	9/28/2015	355	539					-184
525 TOKYO ELECTRON LTD - UN	889110102	X				4/8/2014	9/28/2015	19,860	25,737					-5,877
526 TOKYO ELECTRON LTD - UN	889110102	X				4/8/2014	10/6/2015	17,143	20,835					-3,692
527 TOKYO ELECTRON LTD - UN	889110102	X				5/5/2015	10/6/2015	17,269	18,807					-1,538
528 TOYOTA MOTOR CORP ADP	892331307	X				12/31/2013	10/6/2015	3,511	3,528					-17
529 TOYOTA MOTOR CORP ADP	892331307	X				12/31/2013	11/30/2015	10,206	9,976					230
530 TOYOTA MOTOR CORP ADP	892331307	X				12/31/2013	1/29/2016	17,296	17,640					-354
531 TOYOTA MOTOR CORP ADP	892331307	X				12/31/2013	2/29/2016	17,863	20,803					-2,940
532 TOYOTA MOTOR CORP ADP	892331307	X				5/3/2013	4/5/2016	3,369	3,912					-543
533 FULMOC GOLD POOL C91738	3128P74X8	X				4/25/2016	5/15/2016	34	36					-2
534 FULMOC GOLD POOL C91738	3128P74X8	X				2/4/2014	6/15/2016	454	483					-29
535 FULMOC GOLD POOL C91738	3128P74X8	X				3/28/2014	6/15/2016	170	180					-10
536 FULMOC GOLD POOL C91738	3128P74X8	X				6/4/2014	6/15/2016	57	61					-4
537 FULMOC GOLD POOL C91738	3128P74X8	X				4/25/2016	6/15/2016	57	61					-4
538 FULMOC GOLD POOL C91339	3128P7PY3	X				2/4/2014	7/15/2015	600	642					-42
539 FULMOC GOLD POOL C91339	3128P7PY3	X				5/12/2014	7/15/2015	33	36					-3
540 FULMOC GOLD POOL C91339	3128P7PY3	X				2/4/2014	8/15/2015	688	747					-49
541 FNMA POOL # AU8278 5.0%	3138X56Q5	X				9/25/2015	5/25/2016	610	674					-64
542 FNMA POOL # AU8278 5.0%	3138X56Q5	X				9/25/2015	6/25/2016	22	24					-2
543 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	7/25/2015	461	506					-45
544 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	7/25/2015	248	273					-25
545 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	8/25/2015	411	451					-40
546 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	8/25/2015	221	243					-22
547 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	9/25/2015	376	413					-37
548 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	9/25/2015	203	223					-20
549 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	10/25/2015	414	454					-40
550 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	10/25/2015	223	245					-22
551 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	11/25/2015	363	398					-35
552 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	11/25/2015	215	250					-20
553 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	12/25/2015	326	358					-32
554 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	12/25/2015	176	193					-17
555 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	12/25/2016	384	422					-38
556 FULMOC GOLD G30719 4.0%	31324AV1	X				3/13/2015	1/15/2016	842	910					-68
557 FULMOC GOLD G30719 4.0%	31324AV1	X				5/28/2015	1/15/2016	393	424					-31
558 FULMOC GOLD G30719 4.0%	31324AV1	X				3/13/2015	2/15/2016	914	988					-74
559 FULMOC GOLD G30719 4.0%	31324AV1	X				5/28/2015	2/15/2016	427	461					-34
560 FULMOC GOLD G30719 4.0%	31324AV1	X				3/13/2015	3/15/2016	587	634					-47
561 FULMOC GOLD G30719 4.0%	31324AV1	X				5/28/2015	3/15/2016	274	296					-22
562 FULMOC GOLD G30719 4.0%	31324AV1	X				3/13/2015	4/15/2016	590	637					-47
563 FULMOC GOLD G30719 4.0%	31324AV1	X				5/28/2015	4/15/2016	275	297					-22
564 FULMOC GOLD G30719 4.0%	31324AV1	X				3/13/2015	4/21/2016	65,129	65,336					-207
565 HARLEY DAVIDSON INC	412822108	X				8/16/2013	1/7/2016	18,152	24,539					-6,387
566 HARLEY DAVIDSON INC	412822108	X				8/19/2013	1/7/2016	46,678	62,963					-16,285
567 HARTFORD FINL SVCS GROU	416515104	X				6/29/2015	8/11/2015	54,619	47,316					7,303
568 HARTFORD FINL SVCS GROU	416515104	X				8/29/2015	4/26/2016	11,926	68,409					5,517
569 HERSHEY CO	427866108	X				12/18/2014	12/1/2015	16,446	19,833					-3,387
570 HERSHEY CO	427866108	X				12/19/2014	12/1/2015	8,823	10,824					-2,001
571 HERSHEY CO	427866108	X				3/25/2015	12/1/2015	12,078	14,460					-2,382
572 HERSHEY CO	427866108	X				12/19/2014	1/8/2016	23,128	28,375					-5,247
573 HERSHEY CO	427866108	X				12/19/2014	12/8/2016	21,913	27,114					-5,201
574 HERSHEY CO	427866108	X				17/2015	1/26/2016	6,115	7,559					-1,444
575 HERSHEY CO	427866108	X				12/18/2014	3/22/2016	29,146	33,572					-4,426
576 HERSHEY CO	427866108	X				17/2015	3/22/2016	13,900	16,274					-2,374

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

Long Term CG Distributions										Short Term CG Distributions										Totals										Capital Gains/Losses										Gross Sales										Cost or Other Basis, Expenses, Depreciation and Adjustments										Net Gain or Loss																			
Description										CUSIP #										Amount										1,424,359										0										0										2,703,567										0									
Description										CUSIP #										Amount										1,424,359										0										0										2,703,567										0									
Description										CUSIP #										Amount										1,424,359										0										0										2,703,567										0									
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Description																																																																															

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

Long Term CG Distributions Short Term CG Distributions	Description	CUSIP #	Check "X" if to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
									Capital Gains/Losses Other sales	Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
Amount	1,424,359															2,703,567
649	FHLMC GOLD POOL 149005 2	31287GAE2	X				2/19/2014	8/15/2016	256	256	256					-12
650	FHLMC GOLD G05938 5 0%	3128M74X1	X				12/22/2010	7/15/2015	59	59	62					-3
651	FHLMC GOLD G05938 5 0%	3128M74X1	X				12/22/2010	8/15/2015	59	59	62					-3
652	FHLMC GOLD G05938 5 0%	3128M74X1	X				12/22/2010	9/15/2015	95	95	99					-4
653	FHLMC GOLD G05938 5 0%	3128M74X1	X				12/22/2010	10/15/2015	33	33	35					-2
654	FHLMC GOLD G05938 5 0%	3128M74X1	X				12/22/2010	11/15/2015	126	126	133					-7
655	FHLMC GOLD G05938 5 0%	3128M74X1	X				12/22/2010	12/15/2015	17	17	18					-1
656	FHLMC GOLD G05938 5 0%	3128M74X1	X				12/22/2010	1/15/2016	132	132	139					-7
657	FHLMC GOLD G05938 5 0%	3128M74X1	X				12/22/2010	2/15/2016	164	164	172					-8
658	FHLMC GOLD G05938 5 0%	3128M74X1	X				12/22/2010	3/15/2016	86	86	91					-5
659	FHLMC GOLD G05938 5 0%	3128M74X1	X				12/22/2010	4/15/2016	152	152	156					-4
660	FHLMC GOLD G05938 5 0%	3128M74X1	X				12/22/2010	5/15/2016	53	53	56					-3
661	FHLMC GOLD G05938 5 0%	3128M74X1	X				12/22/2010	6/15/2016	8	8	9					-1
662	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	10/15/2015	2,432	2,432	2,665					-173
663	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	11/15/2015	8,663	8,663	9,263					-600
664	GNMA POOL # AK6980 4 0%	36183QXH3	X				4/12/2013	12/5/2016	207	207	228					-21
665	GNMA POOL # AK6980 4 0%	36183QXH3	X				11/13/2012	2/25/2016	321	321	353					-32
666	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	12/30/2015	4,423	4,423	4,729					-306
667	GNMA POOL # AK6980 4 0%	36183QXH3	X				12/7/2015	12/30/2015	4,444	4,444	4,992					-48
668	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	12/30/2015	8,887	8,887	8,980					-93
669	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	1/15/2016	3,124	3,124	3,340					-216
670	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	2/15/2016	1,201	1,201	1,284					-83
671	GNMA POOL # AK6980 4 0%	36183QXH3	X				4/12/2013	2/25/2016	173	173	190					-17
672	GNMA POOL # AK6980 4 0%	36183QXH3	X				11/13/2012	3/25/2016	355	355	390					-35
673	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	2/24/2016	86,417	86,417	86,633					-218
674	GNMA POOL # AK6980 4 0%	36183QXH3	X				4/12/2013	3/25/2016	210	210	210					-19
675	GNMA POOL # AK6980 4 0%	36183QXH3	X				11/13/2012	4/25/2016	333	333	366					-33
676	GNMA POOL # AK6980 4 0%	36183QXH3	X				4/12/2013	4/25/2016	179	179	197					-18
677	GNMA POOL # AK6980 4 0%	36183QXH3	X				11/13/2012	5/25/2016	330	330	362					-32
678	GNMA POOL # AK6980 4 0%	36183QXH3	X				4/12/2013	5/25/2016	178	178	196					-18
679	GNMA POOL # AK6980 4 0%	36183QXH3	X				11/13/2012	6/25/2016	352	352	382					-30
680	GNMA POOL # AK6980 4 0%	36183QXH3	X				4/12/2013	6/25/2016	173	173	190					-17
681	GNMA POOL # AK6980 4 0%	36183QXH3	X				4/20/2016	6/25/2016	937	937	981					-44
682	GNMA POOL # AK6980 4 0%	36183QXH3	X				11/19/2015	12/29/2015	20,027	20,027	20,182					-155
683	GNMA POOL # AK6980 4 0%	36183QXH3	X				11/19/2015	12/29/2015	1,121	1,121	1,137					-16
684	GNMA POOL # AK6980 4 0%	36183QXH3	X				11/19/2015	2/25/2016	1,674	1,674	1,697					-23
685	GNMA POOL # AK6980 4 0%	36183QXH3	X				11/19/2015	3/25/2016	1,300	1,300	1,318					-18
686	GNMA POOL # AK6980 4 0%	36183QXH3	X				11/19/2015	4/25/2016	1,684	1,684	1,707					-23
687	GNMA POOL # AK6980 4 0%	36183QXH3	X				9/25/2015	5/25/2016	839	839	850					-11
688	GNMA POOL # AK6980 4 0%	36183QXH3	X				9/25/2015	5/25/2016	1,228	1,228	1,357					-129
689	GNMA POOL # AK6980 4 0%	36183QXH3	X				5/17/2016	6/20/2016	133	133	143					-10
690	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	3/15/2016	2,840	2,840	3,036					-196
691	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/16/2015	7/20/2015	505	505	527					-22
692	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/16/2015	8/20/2015	488	488	509					-21
693	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/16/2015	9/20/2015	592	592	617					-25
694	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/16/2015	10/20/2015	284	284	307					-13
695	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/16/2015	11/20/2015	519	519	541					-22
696	GNMA POOL # AK6980 4 0%	36183QXH3	X				12/9/2014	11/30/2015	5,278	5,278	4,942					336
697	GNMA POOL # AK6980 4 0%	36183QXH3	X				4/16/2014	11/30/2015	8,658	8,658	5,923					1,035
698	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/4/2015	12/6/2015	25,313	25,313	26,054					-741
699	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/12/2015	12/6/2015	338	338	356					-18
700	GNMA POOL # AK6980 4 0%	36183QXH3	X				6/30/2015	11/3/2016	28,925	28,925	30,301					-1,376
701	GNMA POOL # AK6980 4 0%	36183QXH3	X				6/4/2015	11/3/2016	4,764	4,764	4,455					-309
702	GNMA POOL # AK6980 4 0%	36183QXH3	X				2/9/2012	8/11/2015	22,455	22,455	5,586					-1,327
703	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/19/2014	7/15/2015	5,282	5,282	5,586					-304
704	GNMA POOL # AK6980 4 0%	36183QXH3	X				12/19/2013	7/21/2015	13,323	13,323	11,023					2,300
705	GNMA POOL # AK6980 4 0%	36183QXH3	X				12/19/2013	7/21/2015	8,478	8,478	6,472					2,006
706	GNMA POOL # AK6980 4 0%	36183QXH3	X				12/19/2013	7/21/2015	997	997	756					241
707	GNMA POOL # AK6980 4 0%	36183QXH3	X				12/19/2013	8/12/2015	43,189	43,189	32,873					10,316
708	GNMA POOL # AK6980 4 0%	36183QXH3	X				6/19/2014	8/24/2015	9,189	9,189	8,574					615
709	GNMA POOL # AK6980 4 0%	36183QXH3	X				7/18/2014	7/15/2015	17,066	17,066	14,772					2,294
710	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/11/2014	7/21/2015	13,243	13,243	10,443					2,800
711	GNMA POOL # AK6980 4 0%	36183QXH3	X				10/3/2014	8/11/2015	35,875	35,875	30,485					5,390
712	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/13/2014	8/11/2015	38,066	38,066	26,191					11,875
713	GNMA POOL # AK6980 4 0%	36183QXH3	X				7/18/2014	8/25/2015	18,080	18,080	15,939					2,141
714	GNMA POOL # AK6980 4 0%	36183QXH3	X				7/18/2014	10/12/2015	29,061	29,061	28,580					481
715	GNMA POOL # AK6980 4 0%	36183QXH3	X				12/9/2015	4/26/2016	50,953	50,953	45,362					5,591
716	GNMA POOL # AK6980 4 0%	36183QXH3	X				2/13/2015	11/30/2015	7,998	7,998	6,256					1,742
717	GNMA POOL # AK6980 4 0%	36183QXH3	X				1/8/2015	11/30/2015	2,073	2,073	1,482					591
718	GNMA POOL # AK6980 4 0%	36183QXH3	X				11/15/2016	12/6/2016	12,632	12,632	14,088					-1,456
719	GNMA POOL # AK6980 4 0%	36183QXH3	X				11/15/2016	12/6/2016	6,918	6,918	7,537					-619
720	GNMA POOL # AK6980 4 0%	36183QXH3	X				11/15/2016	12/6/2016	6,918	6,918	7,537					-619

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

Long Term CG Distributions		Amount		Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions		1,424,359		Capital Gains/Losses										32,099,332		29,395,765		2,703,567	
		0		Other sales										0		0		0	
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss					
721 INTEL CORP	458140100	X				7/1/2016	1/21/2016	18,485	20,317					-1,832					
722 INTEL CORP	458140100	X				8/31/2015	2/4/2016	19,478	19,201					275					
723 INTEL CORP	458140100	X				7/1/2016	2/4/2016	295	328					-33					
724 INTEL CORP	458140A02	X				12/4/2012	7/14/2015	77,538	79,858					-2,120					
725 INTEL CORP	458140A02	X				12/4/2012	11/9/2015	19,765	19,915					-150					
726 INTEL CORP	458140A17	X				11/9/2015	12/31/2015	10,546	10,292					254					
727 AFLAC INC	001055102	X				8/10/2014	10/20/2015	3,637	3,801					-164					
728 AFLAC INC	001055102	X				9/19/2014	10/20/2015	1,515	1,477					38					
729 AFLAC INC	001055102	X				9/17/2014	10/20/2015	1,940	1,884					56					
730 AFLAC INC	001055102	X				9/18/2014	10/20/2015	61	59					2					
731 AFLAC INC	001055102	X				9/22/2014	10/20/2015	15,881	15,321					560					
732 ABVIEW INC	002871109	X				8/13/2014	10/23/2015	66,146	70,021					-3,875					
733 ABVIEW INC	002871109	X				8/12/2014	12/10/2015	134,883	127,527					7,356					
734 PROCTER & GAMBLE CO	742718109	X				10/19/2012	8/11/2015	13,680	12,342					1,338					
735 PROCTER & GAMBLE CO	742718109	X				11/25/2012	8/11/2015	18,720	18,881					-2,161					
736 PROCTER & GAMBLE CO	742718109	X				6/27/2012	8/11/2015	2,395	2,395					0					
737 PROCTER & GAMBLE CO	742718109	X				6/27/2012	8/26/2015	137,904	117,367					845					
738 PROCTER & GAMBLE CO	742718109	X				3/23/2012	9/22/2015	8,418	8,097					321					
739 CHEVRON CORPORATION	168784100	X				3/23/2012	5/3/2016	19,760	20,598					-838					
740 CHEVRON CORPORATION	168784100	X				4/30/2014	5/3/2016	2,432	3,018					-584					
741 CHEVRON CORPORATION	168784100	X				8/15/2011	5/3/2016	20,470	19,964					508					
742 CHEVRON CORPORATION	168784100	X				3/23/2012	6/8/2016	17,729	18,166					-437					
743 CHEVRON CORPORATION	168784100	X				11/30/2015	6/8/2016	10,926	9,883					1,043					
744 CHINA BIOLOGIC PRODUCTS	16938C108	X				6/26/2015	11/18/2015	8,918	8,978					-60					
745 CISCO SYSTEMS INC	17275R102	X				4/21/2015	7/17/2015	49,302	50,757					-1,455					
746 COMCAST CORP CL A	20303N101	X				4/16/2012	12/11/2016	13,383	7,421					5,962					
747 CISCO SYSTEMS INC	17275R102	X				1/8/2015	1/7/2015	17,928	17,946					-18					
748 CISCO SYSTEMS INC	17275R102	X				1/8/2015	10/21/2015	24,966	24,675					291					
749 CISCO SYSTEMS INC	17275R102	X				1/8/2015	12/11/2015	48,549	48,360					189					
750 CISCO SYSTEMS INC	17275R102	X				1/8/2015	12/11/2015	6,034	6,169					-135					
751 CITIGROUP INC	25571H08	X				9/28/2014	8/11/2015	50,263	49,618					645					
752 COGNIZANT TECHNOLOGY S	192446102	X				12/17/2015	6/27/2016	46,103	54,038					-7,933					
753 COGNIZANT TECHNOLOGY S	192446102	X				12/9/2015	6/27/2016	9,988	10,848					-848					
754 COGNIZANT TECHNOLOGY S	192446102	X				12/9/2015	6/30/2016	23,499	23,499					-1,243					
755 COGNIZANT TECHNOLOGY S	192446102	X				12/14/2015	6/30/2016	28,534	29,713					-1,179					
756 COMCAST CORP CL A	20303N101	X				7/27/2015	8/11/2015	68,375	68,375					-2,903					
757 COMCAST CORP CL A	20303N101	X				7/27/2015	9/17/2015	11,712	12,320					-608					
758 COMCAST CORP CL A	20303N101	X				8/19/2015	9/17/2015	20,486	21,159					-663					
759 COMCAST CORP CL A	20303N101	X				7/8/2015	12/8/2015	23,034	26,275					-1,241					
760 COMCAST CORP CL A	20303N101	X				7/8/2015	1/7/2016	3,862	4,379					-517					
761 COMCAST CORP CL A	20303N101	X				7/27/2015	1/7/2016	25,378	28,335					-2,957					
762 COMCAST CORP CL A	20303N101	X				9/2/2014	2/11/2016	2,787	2,727					60					
763 COMCAST CORP CL A	20303N101	X				8/19/2015	2/11/2016	7,245	7,859					-614					
764 COMCAST CORP CL A	20303N101	X				1/8/2014	2/11/2016	7,245	6,914					331					
765 COMCAST CORP CL A	20303N101	X				7/27/2015	1/13/2016	5,381	6,160					-779					
766 COMCAST CORP CL A	20303N101	X				4/16/2012	11/3/2016	17,758	9,796					7,962					
767 COMCAST CORP CL A	20303N101	X				1/8/2014	4/26/2016	88,384	77,123					11,241					
768 COMCAST CORP CL A	20303N101	X				1/8/2014	6/23/2016	18,201	15,425					2,776					
769 COMCAST CORP 3 1/2% 7/15	20030NBD2	X				4/2/2013	8/4/2015	15,080	15,381					-301					
770 COMCAST CORP 3 1/2% 7/15	20030NBD2	X				3/8/2013	8/4/2015	30,180	30,659					-499					
771 FHLIC GOLD POOL G08871	3128MJW97	X				10/9/2015	12/15/2015	521	542					-21					
772 FHLIC GOLD POOL G08871	3128MJW97	X				10/9/2015	12/30/2015	15,298	15,480				182	0					
773 FHLIC GOLD POOL G08871	3128MJW97	X				10/9/2015	1/15/2016	518	539					-20					
774 FHLIC GOLD POOL G08871	3128MJW97	X				10/9/2015	2/15/2016	509	529					-20					
775 FHLIC GOLD POOL G08871	3128MJW97	X				12/0/2016	2/15/2016	224	234					-10					
776 FHLIC GOLD POOL G08871	3128MJW97	X				10/9/2015	3/15/2016	820	852					-32					
777 FHLIC GOLD POOL G08871	3128MJW97	X				12/0/2016	3/15/2016	361	376					-15					
778 FHLIC GOLD POOL G08871	3128MJW97	X				10/9/2015	4/15/2016	2,342	2,432					-90					
779 FHLIC GOLD POOL G08871	3128MJW97	X				12/0/2016	4/15/2016	1,030	1,074					-44					
780 FHLIC GOLD POOL G08871	3128MJW97	X				12/0/2016	4/20/2016	55,247	55,049					198					
781 FHLIC GOLD POOL G08871	3128MJW97	X				10/9/2015	4/20/2016	122,650	121,753					897					
782 FHLIC GOLD POOL G08871	3128MJW97	X				10/9/2015	5/15/2016	2,783	2,891					-108					
783 FHLIC G08653	3128MJWP1	X				8/7/2015	9/15/2015	368	370					-1					
784 FHLIC G08653	3128MJWP1	X				8/7/2015	10/15/2015	340	342					-2					
785 FHLIC G08653	3128MJWP1	X				9/11/2015	10/15/2015	97	98					-1					
786 FHLIC G08653	3128MJWP1	X				9/21/2015	10/15/2015	16	16					0					
787 FHLIC G08653	3128MJWP1	X				9/21/2015	10/15/2015	16	16					0					
788 FHLIC GOLD POOL 149055	3128CAE2	X				2/15/2014	2/15/2016	253	264					-11					
789 FNMA POOL #AL6870	3138EPW83	X				7/1/2015	3/25/2016	310	321					-11					
790 FNMA POOL #AL6870	3138EPW83	X				7/1/2015	4/25/2016	1,139	1,163					-44					
791 FNMA POOL #AL6870	3138EPW83	X				7/1/2015	5/25/2016	582	604					-22					
792 FNMA POOL #AL6870	3138EPW83	X				7/1/2015	6/25/2016	1,290	1,339					-49					

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

Long Term CG Distributions										Amount		Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions										1,424,356		Capital Gains/Losses Other sales										32,095,332		29,395,765		2,703,567	
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss													
793 FNMMA POOL # AL7654	3138EQQ030	X				4/21/2013	6/25/2016	1,214	1,258					-44													
794 FNMMA AQ5382	3138ML5Y6	X				3/7/2013	7/8/2015	127,010	129,756					-2,746													
795 FNMMA AQ5382	3138ML5Y6	X				6/23/2014	7/23/2015	15,136	15,029					107													
796 FNMMA AQ5382	3138ML5Y6	X				6/23/2014	7/23/2015	290	287					3													
797 FNMMA AR5596	3138W6RS7	X				7/8/2013	7/25/2015	641	641					0													
798 FNMMA AR5596	3138W6RS7	X				9/9/2013	7/25/2015	64	64					0													
799 FNMMA AR5596	3138W6RS7	X				9/9/2013	7/25/2015	192	191					1													
800 FNMMA AR5596	3138W6RS7	X				12/18/2014	7/25/2015	0	0					0													
801 FNMMA AR5596	3138W6RS7	X				4/7/2013	7/25/2015	128	135					-7													
802 FNMMA AR5596	3138W6RS7	X				7/8/2013	8/25/2015	1,073	1,073					0													
803 FNMMA AR5596	3138W6RS7	X				9/9/2013	8/25/2015	107	107					0													
804 FNMMA POOL II AM4931	35184SPQ7	X				6/16/2015	12/30/2015	587	612					-25													
805 FNMMA POOL II AM4931	35184SPQ7	X				6/16/2015	12/30/2015	25,180	25,210					-30													
806 FNMMA POOL II AM4931	35184SPQ7	X				6/16/2015	12/30/2015	449	468					-19													
807 FNMMA POOL II AM4931	35184SPQ7	X				6/16/2015	12/30/2015	425	443					-18													
808 FNMMA POOL II AM4931	35184SPQ7	X				6/16/2015	12/30/2015	455	474					-19													
809 FNMMA POOL II AM4931	35184SPQ7	X				6/16/2015	12/30/2015	85,391	83,968					1,435													
810 FNMMA POOL II AM4931	35184SPQ7	X				6/16/2015	12/30/2015	358	373					-15													
811 FNMMA AM9018	35185CAT1	X				2/29/2016	4/15/2016	4,281	4,580					-299													
812 FNMMA AM9018	35185CAT1	X				2/24/2016	4/15/2016	4,533	4,847					-314													
813 FNMMA AM9018	35185CAT1	X				2/29/2016	4/15/2016	82,762	82,479					283													
814 FNMMA AM9018	35185CAT1	X				2/24/2016	4/15/2016	87,630	87,292					338													
815 FNMMA POOL # 781830	36241KA73	X				8/30/2007	7/15/2015	374	372					2													
816 FNMMA POOL # 781830	36241KA73	X				8/30/2007	7/15/2015	480	478					2													
817 FNMMA POOL # 781830	36241KA73	X				8/30/2007	7/15/2015	525	523					2													
818 FNMMA POOL # 781830	36241KA73	X				8/30/2007	7/15/2015	357	356					1													
819 FNMMA POOL # 781830	36241KA73	X				8/30/2007	7/15/2015	351	350					1													
820 FNMMA POOL # 781830	36241KA73	X				8/30/2007	7/15/2015	341	339					2													
821 FNMMA POOL # 781830	36241KA73	X				8/30/2007	7/15/2015	397	395					2													
822 FNMMA POOL # 781830	36241KA73	X				8/30/2007	7/15/2015	242	241					1													
823 UNITED STATES TREAS 2 12	912828XG0	X				7/17/2015	9/8/2015	30,456	30,084					362													
824 UNITED STATES TREAS 2 12	912828XG0	X				7/15/2015	9/8/2015	25,301	25,123					178													
825 UNITED STATES TREAS 2 12	912828XG0	X				7/17/2015	9/8/2015	25,078	25,078					223													
826 UNITED STATES TREAS 2 12	912828XG0	X				7/17/2015	9/8/2015	60,544	60,188					356													
827 UNITED STATES TREAS 2 12	912828XG0	X				7/17/2015	11/6/2015	15,152	15,047					105													
828 ABBVIE INC	00287Y109	X				8/13/2014	12/10/2015	48,453	44,364					2,089													
829 ABBVIE INC	00287Y109	X				8/11/2014	1/6/2016	38,168	35,932					2,236													
830 ABBVIE INC	00287Y109	X				7/18/2014	11/3/2016	82,015	87,388					-5,373													
831 ABBVIE INC	00287Y109	X				5/5/2015	1/4/2016	15,040	14,985					55													
832 ACTELION LTD-UNSP ADR	00507G102	X				11/30/2015	4/19/2016	13,210	11,592					1,618													
833 ACTELION LTD-UNSP ADR	00507G102	X				11/30/2015	4/20/2016	12,778	11,241					1,537													
834 ACTIVISION BLIZZARD INC	00507V109	X				10/13/2015	2/3/2016	13,151	13,188					-37													
835 ACTIVISION BLIZZARD INC	00507V109	X				10/9/2015	2/4/2016	35,968	36,186					-230													
836 ACTIVISION BLIZZARD INC	00507V109	X				10/13/2015	2/4/2016	9,864	10,221					-357													
837 ADOBE SYSTEMS INC	00724F101	X				4/6/2016	4/28/2018	59,392	59,051					341													
838 ADOBE SYSTEMS INC	00724F101	X				1/21/2015	1/4/2016	4,933	4,959					-26													
839 FLMC GOLD Q30719	3132JAAV1	X				5/28/2015	4/21/2016	29,047	29,123					-76													
840 FLMC GOLD Q30719	3132JAAV1	X				5/28/2015	4/21/2016	1,349	1,249					100													
841 FLMC GOLD Q19384	3132JA2S3	X				7/8/2013	7/15/2015	2,228	2,224					5													
842 FLMC GOLD Q19384	3132JA2S3	X				10/20/2014	7/15/2015	58	58					-2													
843 FLMC GOLD Q19384	3132JA2S3	X				7/8/2013	8/15/2015	6,063	6,050					13													
844 FLMC GOLD Q19384	3132JA2S3	X				10/20/2014	8/15/2015	152	157					-5													
845 FLMC GOLD Q19384	3132JA2S3	X				7/8/2013	9/15/2015	3,517	3,509					8													
846 FLMC GOLD Q19384	3132JA2S3	X				10/20/2014	9/15/2015	88	91					-3													
847 FLMC GOLD Q19384	3132JA2S3	X				7/8/2013	10/9/2015	160,684	154,379					6,285													
848 FLMC GOLD Q19384	3132JA2S3	X				7/8/2013	10/9/2015	5,841	5,871					-6													
849 FLMC GOLD Q19384	3132JA2S3	X				10/20/2014	10/15/2015	147	153					-2													
850 FLMC GOLD Q19384	3132JA2S3	X				7/8/2013	11/15/2015	1,156	1,154					2													
851 FLMC GOLD Q25830	3132M8EB2	X				4/11/2014	7/15/2015	708	743					-35													
852 FLMC GOLD Q25830	3132M8EB2	X				4/11/2014	8/15/2015	719	755					-36													
853 FLMC GOLD Q25830	3132M8EB2	X				4/11/2014	8/20/2015	8,973	9,371					-398													
854 FLMC GOLD Q25830	3132M8EB2	X				4/11/2014	9/15/2015	1,086	1,151					-55													
855 FLMC GOLD Q25830	3132M8EB2	X				4/11/2014	10/15/2015	48	51					-3													
856 FLMC GOLD Q25830	3132M8EB2	X				4/11/2014	11/15/2015	1,112	1,168					-56													
857 FLMC GOLD Q25830	3132M8EB2	X				4/11/2014	12/15/2015	527	554					-27													
858 FLMC GOLD Q25830	3132M8EB2	X				4/11/2014	1/15/2016	42	44					-2													
859 FLMC GOLD Q25830	3132M8EB2	X				4/11/2014	2/15/2016	41	44					-3													
860 FLMC GOLD Q25830	3132M8EB2	X				4/11/2014	3/15/2016	43	45					-2													
861 FLMC GOLD Q25830	3132M8EB2	X				3/8/2013	8/11/2015	25,164	25,549					-385													
862 COMCAST CORP 3 12% 7/15	2030N5B02	X				4/9/2014	10/27/2015	13,632	23,759					-10,127													
863 COMMERZBANK AG-SPONS	202597605	X				4/8/2014	3/23/2016	1,916	4,223					-2,307													
864 COMMERZBANK AG-SPONS	202597605	X												0													

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

Long Term CG Distributions										Amount		Short Term CG Distributions										Amount		Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																								
Description										CUSIP #		Purchaser										Check "X" if Purchaser is a Business		Acquisition Method		Date Acquired		Date Sold		Gross Sales Price		Cost or Other Basis		Valuation Method		Expense of Sale and Cost of Improvements		Depreciation		Adjustments		Net Gain or Loss																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				
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865	COMMERZBANK AG-SPONS	202397605																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																												

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

Long Term CG Distributions Short Term CG Distributions	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
Amount	1,424,358	0													
Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Capital Gains/Losses										32,099,332		29,395,765		2,703,567	
Other sales										0		0		0	
937	VALERO ENERGY CORP NEW	91913Y100	X				8/27/2015	4/5/2016	8,850	8,332					518
938	VALERO ENERGY CORP NEW	91913Y100	X				2/11/2016	4/26/2016	19,158	17,172					1,986
939	VALERO ENERGY CORP NEW	91913Y100	X				3/24/2011	4/26/2016	44,498	18,953					25,543
940	VERIZON COMMUNICATIONS	92343V104	X				8/12/2015	12/8/2015	25,140	26,039					-899
941	VERIZON COMMUNICATIONS	92343V104	X				9/29/2015	12/8/2015	457	438					21
942	VERIZON COMMUNICATIONS	92343V104	X				5/5/2015	1/7/2016	18,145	20,180					-2,035
943	VERIZON COMMUNICATIONS	92343V104	X				2/3/2015	10/30/2015	9,526	10,041					-515
944	VIRTUS EMERGING MKTS OF	92828T889	X				7/25/2013	10/30/2015	220,660	234,203					-13,543
945	VIRTUS EMERGING MKTS OF	92828T889	X				3/12/2015	10/30/2015	278,340	295,893					-16,553
946	WFRBS 2011 LC5 A2	92938JAZ7	X				11/11/2011	4/15/2016	5,648	5,705					-57
947	WFRBS 2011 LC5 A2	92938JAZ7	X				12/11/2014	4/15/2016	2,624	2,907					-283
948	WFRBS 2011 LC5 A2	92938JAZ7	X				11/11/2011	5/15/2016	6,353	6,417					-64
949	FILMCM GOLD Q25830	3132M6EB2	X				4/11/2014	4/15/2016	539	566					-27
950	FILMCM GOLD Q25830	3132M6EB2	X				3/29/2016	4/15/2016	90	97					-7
951	FILMCM GOLD Q25830	3132M6EB2	X				4/11/2014	5/15/2016	38	40					-2
952	FILMCM GOLD Q25830	3132M6EB2	X				3/29/2016	5/15/2016	6	7					-1
953	FILMCM GOLD Q25830	3132M6EB2	X				4/11/2014	8/15/2016	38	41					-3
954	FILMCM GOLD Q25830	3132M6EB2	X				3/29/2016	8/15/2016	6	7					-1
955	FILMCM GOLD Q25830	3132M6EB2	X				7/8/2015	8/15/2015	1,447	1,498					-49
956	FILMCM GOLD Q25830	3132M6EB2	X				7/8/2015	9/15/2015	349	361					-12
957	FILMCM GOLD Q25830	3132M6EB2	X				7/8/2015	10/8/2015	25,563	25,337					226
958	FILMCM GOLD Q25830	3132M6EB2	X				7/8/2015	10/15/2015	707	730					-23
959	FILMCM GOLD Q25830	3132M6EB2	X				7/8/2015	11/15/2015	301	311					-10
960	INTERCONTINENTAL EXCH	45866F104	X				8/22/2013	8/11/2015	51,942	41,029					10,913
961	INTERCONTINENTAL EXCH	45866F104	X				8/22/2013	9/3/2015	19,205	16,022					3,183
962	INTERCONTINENTAL EXCH	45866F104	X				1/17/2013	9/3/2015	914	524					390
963	INTERCONTINENTAL EXCH	45866F104	X				8/2/2013	4/26/2016	74,648	57,703					16,945
964	JPMORGAN CHASE & CO	46625HJ00	X				3/17/2015	8/11/2015	14,717	14,895					-178
965	JPMORGAN CHASE & CO	46625HJ00	X				6/24/2014	8/11/2015	9,812	9,812					0
966	JPMORGAN CHASE & CO	46625HJ00	X				5/6/2013	10/6/2015	3,130	4,212					-1,082
967	JPMORGAN CHASE & CO	46625HJ00	X				5/6/2013	10/6/2015	293	392					-99
968	JPMORGAN CHASE & CO	46625HJ00	X				12/31/2013	10/6/2015	22,497	24,204					-1,707
969	JPMORGAN CHASE & CO	46625HJ00	X				9/26/2014	10/6/2015	14,183	17,409					-3,226
970	JPMORGAN CHASE & CO	46625HJ00	X				7/31/2015	8/11/2015	45,494	46,171					-677
971	JPMORGAN CHASE & CO	46625HJ00	X				7/21/2015	10/12/2015	33,590	35,129					-1,539
972	JPMORGAN CHASE & CO	46625HJ00	X				7/21/2015	16/2016	17,485	17,464					21
973	JPMORGAN CHASE & CO	46625HJ00	X				8/12/2015	16/2016	1,809	1,769					40
974	JPMORGAN CHASE & CO	46625HJ00	X				8/12/2015	12/20/2016	34,418	36,075					-1,657
975	JPMORGAN CHASE & CO	46625HJ00	X				8/12/2015	12/20/2016	8,659	8,843					-174
976	JPMORGAN CHASE & CO	46625HJ00	X				7/31/2015	4/26/2016	90,194	80,298					9,896
977	JPMORGAN CHASE & CO	46625HJ00	X				10/23/2015	4/26/2016	27,509	24,399					3,110
978	JPMORGAN CHASE & CO	46625HJ00	X				10/23/2015	5/19/2016	43,391	38,598					4,792
979	JPMORGAN CHASE & CO	46625HJ00	X				8/3/2015	5/19/2016	22,257	19,799					2,458
980	JPMORGAN CHASE & CO	46625HJ00	X				8/4/2015	5/19/2016	15,835	14,129					1,706
981	JPMORGAN CHASE & CO	46625HJ00	X				8/3/2015	5/19/2016	9,995	8,870					1,125
982	JPMORGAN CHASE & CO	46625HJ00	X				12/23/2010	8/11/2015	5,087	4,257					830
983	JPMORGAN CHASE & CO	46625HJ00	X				7/20/2010	8/11/2015	35,143	21,561					13,582
984	JPMORGAN CHASE & CO	46625HJ00	X				9/23/2013	5/25/2016	1,622	1,782					-160
985	JPMORGAN CHASE & CO	46625HJ00	X				9/23/2013	6/25/2016	1,458	1,602					-144
986	JPMORGAN CHASE & CO	46625HJ00	X				16/2014	7/25/2015	448	471					-23
987	JPMORGAN CHASE & CO	46625HJ00	X				13/20/2014	7/25/2015	672	709					-37
988	JPMORGAN CHASE & CO	46625HJ00	X				16/2014	8/25/2015	666	700					-34
989	JPMORGAN CHASE & CO	46625HJ00	X				2/23/2012	11/25/2015	148	157					-9
990	JPMORGAN CHASE & CO	46625HJ00	X				2/25/2008	6/25/2016	488	487					1
991	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	7/25/2015	160	165					-5
992	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	8/25/2015	167	167					0
993	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	8/25/2015	377	388					-11
994	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	10/25/2015	311	320					-9
995	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	11/25/2015	157	162					-5
996	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	12/25/2015	157	162					-5
997	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	12/25/2015	158	162					-5
998	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	12/25/2015	158	162					-5
999	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	12/25/2015	158	162					-5
1000	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	12/25/2015	158	162					-5
1001	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	12/25/2015	158	162					-5
1002	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	12/25/2015	158	162					-5
1003	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	12/25/2015	158	162					-5
1004	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	12/25/2015	158	162					-5
1005	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	12/25/2015	158	162					-5
1006	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	12/25/2015	158	162					-5
1007	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	12/25/2015	158	162					-5
1008	JPMORGAN CHASE & CO	46625HJ00	X				5/20/2009	12/25/2015	158	162					-5

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Long Term CG Distributions										Short Term CG Distributions									
Amount										Amount									
1,424,359										0									
Check "X" to include in Part IV										Check "X" if Purchaser is a Business									
Purchaser										Purchaser									
Date Acquired										Date Sold									
Gross Sales Price										Gross Sales Price									
Cost or Other Basis										Cost or Other Basis									
Valuation Method										Valuation Method									
Expense of Sale and Cost of Improvements										Expense of Sale and Cost of Improvements									
Depreciation										Depreciation									
Net Gain or Loss										Net Gain or Loss									
Totals										Totals									
Capital Gains/Losses										Capital Gains/Losses									
Other sales										Other sales									
32,099,332										32,099,332									
29,395,765										29,395,765									
0										0									
2,703,567										2,703,567									

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

Long Term CG Distributions		Amount		Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Totals		Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions		1,424,359								Capital Gains/Losses			Other Sales			29,395,765
Description	CUSIP #									Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1081 FNMMA POOL # 981644	4 5%	X						10/14/2009	12/25/2015	590	613				0	-23
1082 FNMMA POOL # 981644	4 5%	X						10/14/2009	12/25/2016	104	107				0	-3
1083 FNMMA POOL # 981644	4 5%	X						10/14/2009	2/24/2016	9,792	9,536				0	256
1084 FNMMA POOL # 981644	4 5%	X						10/14/2009	7/25/2015	106	110				0	-4
1085 FNMMA POOL # AA7694	4 5%	X						3/25/2014	7/25/2015	15	16				0	-1
1086 FNMMA POOL # AA7694	4 5%	X						12/15/2014	7/25/2015	38	40				0	-2
1087 FNMMA POOL # AA7694	4 5%	X						3/25/2014	8/25/2015	89	94				0	-5
1088 FNMMA POOL # AA7694	4 5%	X						12/15/2014	8/25/2015	222	233				0	-11
1089 FNMMA POOL # AA7694	4 5%	X						3/25/2014	9/25/2015	53	56				0	-3
1090 FNMMA POOL # AA7694	4 5%	X						12/15/2014	9/25/2015	133	140				0	-7
1091 FNMMA POOL # AA7694	4 5%	X						3/25/2014	10/25/2015	12	13				0	-1
1092 FNMMA POOL # AA7694	4 5%	X						12/15/2014	10/25/2015	30	31				0	-1
1093 FNMMA POOL # AA7694	4 5%	X						3/25/2014	11/25/2015	11	12				0	-1
1094 FNMMA POOL # AA7694	4 5%	X						12/15/2014	11/25/2015	29	30				0	-1
1095 FNMMA POOL # AA7694	4 5%	X						3/25/2014	12/25/2015	14	15				0	-1
1096 FNMMA POOL # AA7694	4 5%	X						12/15/2014	12/25/2015	34	36				0	-2
1097 FNMMA POOL # AA7694	4 5%	X						3/25/2014	1/25/2016	58	61				0	-3
1098 FNMMA POOL # AA7694	4 5%	X						12/15/2014	1/25/2016	144	152				0	-8
1099 FNMMA POOL # 982003	5 5%	X						2/25/2008	5/25/2016	491	490				0	1
1100 PROCTER & GAMBLE CO	742718109	X						3/23/2012	10/20/2015	17,090	15,520				0	1,570
1101 PRUDENTIAL FINL INC	74435K204	X						9/10/2009	8/11/2015	30,104	29,930				0	174
1102 PRUDENTIAL FINL INC	74435K204	X						9/10/2009	9/28/2015	22,884	26,108				0	-3,224
1103 PRUDENTIAL FINL INC	74435K204	X						12/31/2013	9/28/2015	1,226	1,340				0	-114
1104 PRUDENTIAL FINL INC	74435K204	X						12/31/2013	9/28/2016	15,502	20,546				0	-5,044
1105 ROCHE HOLDINGS LTD SPON	771195104	X						12/31/2013	9/11/2015	670	704				0	-34
1106 ROCHE HOLDINGS LTD SPON	771195104	X						12/31/2013	2/19/2016	15,768	17,241				0	-1,473
1107 ROCHE HOLDINGS LTD SPON	771195104	X						12/1/2014	2/19/2016	322	342				0	-20
1108 ROCHE HOLDINGS LTD SPON	771195104	X						12/1/2014	3/10/2016	6,497	7,179				0	-682
1109 ROCHE HOLDINGS LTD SPON	771195104	X						9/28/2015	3/10/2016	13,302	13,887				0	-585
1110 ROYAL BANK OF SCOT-SPON	780097689	X						12/9/2016	6/27/2016	25,783	40,828				0	-15,045
1111 ROYAL BANK OF SCOT-SPON	780097689	X						5/25/2016	6/27/2016	977	1,594				0	-617
1112 ROYAL BANK OF SCOT-SPON	780097689	X						5/26/2016	6/27/2016	5,999	8,586				0	-2,587
1113 ROYAL BANK OF SCOT-SPON	780097689	X						4/20/2016	6/27/2016	805	943				0	-138
1114 U S TREASURY BOND	3 0%	X						9/9/2015	2/10/2016	44,091	39,678				0	4,413
1115 UNITED STATES TREAS	2 0%	X						2/7/2014	8/11/2015	20,380	19,868				0	512
1116 UNITED STATES TREAS	2 0%	X						2/21/2014	8/11/2015	30,570	29,725				0	845
1117 UNITED STATES TREAS	2 0%	X						2/20/2014	8/13/2015	50,852	49,512				0	1,340
1118 UNITED STATES TREAS	2 0%	X						1/28/2014	8/13/2015	15,255	14,825				0	430
1119 UNITED STATES TREAS	2 0%	X						1/28/2014	11/6/2015	15,138	14,825				0	313
1120 UNITED STATES TREAS	2 0%	X						11/9/2015	12/30/2015	35,306	35,327				0	-21
1121 UNITED STATES TREAS	2 0%	X						11/9/2015	1/5/2016	25,302	25,233				0	69
1122 UNITED STATES TREAS	2 0%	X						11/9/2015	1/20/2016	25,675	25,233				0	442
1123 UNITED STATES TREAS	2 0%	X						12/8/2014	2/4/2016	15,497	14,825				0	672
1124 UNITED STATES TREAS	2 0%	X						11/9/2015	2/4/2016	10,331	10,093				0	238
1125 UNITED STATES TREAS	0 7%	X						12/29/2014	8/11/2015	135,454	135,026				0	428
1126 UNITED STATES TREAS	0 7%	X						5/5/2015	8/11/2015	105,353	105,332				0	21
1127 UNITED STATES TREAS	0 7%	X						5/12/2015	8/11/2015	5,017	5,017				0	0
1128 US TREASURY N/B	2 25%	X						2/2/2016	5/3/2016	10,427	10,359				0	68
1129 US TREASURY N/B	2 25%	X						2/3/2016	5/3/2016	20,853	20,772				0	81
1130 U S TREASURY INFLATIO	0 1	X						8/13/2015	3/17/2016	66,469	65,325				0	1,144
1131 U S TREASURY INFLATIO	0 1	X						9/28/2015	3/17/2016	5,163	5,073				0	90
1132 U S TREASURY NOTE	1 87	X						9/24/2015	11/3/2015	59,884	60,352				0	-468
1133 UNITED STATES TREAS	0 8	X						2/10/2016	4/22/2016	5,008	5,016				0	-8
1134 UNITED STATES TREAS	0 8	X						2/10/2016	4/25/2016	5,007	5,016				0	-9
1135 UNITED STATES TREAS	0 8	X						2/10/2016	5/9/2016	25,077	25,078				0	-1
1136 UNITED STATES TREAS	0 8	X						2/10/2016	5/11/2016	5,014	5,016				0	-2
1137 UNITED STATES TREAS	0 8	X						2/10/2016	5/18/2016	15,015	15,047				0	-32
1138 UNITED STATES TREAS	0 8	X						11/5/2016	5/18/2016	20,020	20,012				0	8
1139 US TREAS INFL INDX	1 375	X						6/23/2010	3/4/2016	52,099	50,231				0	1,868
1140 UNITED STATES TREAS	1 1	X						4/15/2016	5/3/2016	29,881	29,899				0	-18
1141 UNITED STATES TREAS	1 1	X						4/15/2016	6/28/2016	10,071	9,966				0	105
1142 UNITED STATES TREAS	1 1	X						5/12/2016	6/28/2016	10,071	9,966				0	105
1143 FHLNC G08653	3 0%	X						8/7/2015	11/15/2015	348	349				0	-1
1144 FHLNC G08653	3 0%	X						9/11/2015	11/15/2015	100	100				0	0
1145 FHLNC G08653	3 0%	X						9/21/2015	11/15/2015	17	17				0	0
1146 FHLNC G08653	3 0%	X						9/21/2015	11/15/2015	17	17				0	0
1147 FHLNC G08653	3 0%	X						9/11/2015	11/24/2015	29,648	29,770				0	-122
1148 FHLNC G08653	3 0%	X						9/21/2015	11/24/2015	4,941	4,971				0	-30
1149 FHLNC G08653	3 0%	X						9/21/2015	11/24/2015	4,941	4,966				0	-25
1150 FHLNC G08653	3 0%	X						8/7/2015	11/24/2015	103,259	103,488				0	-209
1151 FHLNC G08653	3 0%	X						7/15/2015	12/15/2015	508	509				0	-1
1152 ANACOR PHARMACEUTICAL	032420101	X						7/15/2015	5/26/2016	41,247	55,374				0	-14,127

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

Long Term CG Distributions										Amount		Short Term CG Distributions										Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss									
Description										CUSIP #		Check "X" to include in Part IV		Purchaser		Check "X" if Purchaser is a Business		Acquisition Method		Date Acquired		Date Sold		Gross Sales Price		Cost or Other Basis		Valuation Method		Expense of Sale and Cost of Improvements		Depreciation		Adjustments		Net Gain or Loss	
1153 ANADARKO PETROLEUM CO										032511107		X						3/6/2015		8/11/2015		40,695		44,916										-4,221			
1154 ANADARKO PETROLEUM CO										032511107		X						6/25/2015		11/12/2015		102,485		142,098										-39,613			
1155 ANADARKO PETROLEUM CO										032511107		X						7/23/2015		11/12/2015		20,026		27,486										-7,460			
1156 ANADARKO PETROLEUM CO										032511107		X						9/16/2015		11/12/2015		22,971		28,368										-5,415			
1157 ANADARKO PETROLEUM CO										032511107		X						1/7/2015		11/12/2015		33,373		39,198										-5,825			
1158 ANADARKO PETROLEUM CO										032511107		X						5/22/2015		11/12/2015		37,107		48,498										-11,391			
1159 ANADARKO PETROLEUM CO										032511107		X						7/8/2015		12/15/2015		7,657		11,205										-3,548			
1160 PHILMC GOLD G80103										31335ADG0		X						7/8/2015		12/30/2015		19,911		20,026										-115			
1161 PHILMC GOLD G80103										31335ADG0		X						7/8/2015		1/15/2016		386		398										-13			
1162 PHILMC GOLD G80103										31335ADG0		X						7/8/2015		2/19/2016		291		270										-9			
1163 PHILMC GOLD G80103										31335ADG0		X						7/8/2015		3/15/2016		285		274										-9			
1164 PHILMC GOLD G80103										31335ADG0		X						7/8/2015		4/15/2016		269		278										-9			
1165 PHILMC GOLD G80103										31335ADG0		X						7/8/2015		5/15/2016		2,079		2,149										-70			
1166 PHILMC GOLD G80103										31335ADG0		X						7/8/2015		6/8/2016		157,396		154,180										3,216			
1167 PHILMC GOLD G80103										31335ADG0		X						7/8/2015		6/15/2016		2,575		2,562										-87			
1168 PHILMC GOLD G80103										31335ADG0		X						4/11/2014		7/25/2015		1,430		1,458										-28			
1169 FENNA 2014-28 ND										3136AJK47		X						4/11/2014		8/25/2015		1,115		1,137										-22			
1170 FENNA 2014-28 ND										3136AJK47		X						4/11/2014		9/25/2015		1,512		1,542										-30			
1171 FENNA 2014-28 ND										3136AJK47		X						4/11/2014		10/25/2015		814		830										-16			
1172 FENNA 2014-28 ND										3136AJK47		X						4/11/2014		11/25/2015		1,231		1,255										-24			
1173 FENNA 2014-28 ND										3136AJK47		X						4/11/2014		12/25/2015		724		738										-14			
1174 FENNA 2014-28 ND										3136AJK47		X						4/11/2014		1/25/2016		988		1,008										-19			
1175 FENNA 2014-28 ND										3136AJK47		X						4/11/2014		2/25/2016		670		684										-14			
1176 FENNA 2014-28 ND										3136AJK47		X						4/11/2014		3/25/2016		636		648										-12			
1177 FENNA 2014-28 ND										3136AJK47		X						4/11/2014		4/25/2016		806		822										-16			
1178 FENNA 2014-28 ND										3136AJK47		X						4/11/2014		5/25/2016		889		906										-17			
1179 FENNA 2014-28 ND										3136AJK47		X						4/11/2014		6/25/2016		1,070		1,091										-21			
1180 FENNA 2014-28 ND										3136AJK47		X						5/24/2006		7/25/2015		43		42										1			
1181 FENNA POOL # 255364										3137LTV1		X						1/3/2007		7/25/2015		502		508										-6			
1182 FENNA POOL # 255364										3137LTV1		X						12/18/2006		7/25/2015		34		34										0			
1183 FENNA POOL # 255364										3137LTV1		X						12/18/2006		8/21/2015		3,021		3,021										205			
1184 FENNA POOL # 255364										3137LTV1		X						5/24/2006		8/25/2015		33		33										0			
1185 FENNA POOL # 255364										3137LTV1		X						1/3/2007		8/25/2015		291		294										-3			
1186 FENNA POOL # 255364										3137LTV1		X						12/18/2006		8/25/2015		49		49										0			
1187 FENNA POOL # 255364										3137LTV1		X						5/24/2006		9/25/2015		38		38										0			
1188 FENNA POOL # 255364										3137LTV1		X						1/3/2007		9/25/2015		355		359										-4			
1189 ROYAL BANK OF SCOT-SPON										780097689		X						4/19/2016		6/28/2016		5,987		8,769										-2,782			
1190 ROYAL BANK OF SCOT-SPON										780097689		X						4/20/2016		6/28/2016		10,961		16,466										-5,505			
1191 ROYAL BANK OF SCOT-SPON										780097689		X						5/19/2016		6/28/2016		15,790		22,165										-6,375			
1192 ROYAL BANK OF SCOT-SPON										780097689		X						6/10/2014		1/4/2016		14,951		14,994										-43			
1193 ROYAL BK CANADA										78010UD20		X						10/6/2015		1/19/2016		10,758		15,128										-4,370			
1194 ROYAL DUTCH SHELL PLC-A										780259107		X						6/2/2015		8/11/2015		24,081		24,913										-832			
1195 ROYAL DUTCH SHELL PLC-A										780259107		X						7/23/2015		8/11/2015		40,337		42,062										-1,725			
1196 SALESFORCE COM INC										79466L302		X						6/2/2015		9/11/2015		5,661		4,488										1,173			
1197 SALESFORCE COM INC										79466L302		X						6/17/2014		9/16/2015		35,066		27,385										7,701			
1198 SALESFORCE COM INC										79466L302		X						6/21/2010		9/16/2015		28,625		9,663										18,962			
1199 SALESFORCE COM INC										79466L302		X						7/22/2015		9/22/2015		11,408		11,840										-432			
1200 SALESFORCE COM INC										79466L302		X						7/22/2015		10/21/2015		20,454		19,980										474			
1201 SALESFORCE COM INC										79466L302		X						8/15/2011		10/21/2015		3,030		1,383										1,647			
1202 SALESFORCE COM INC										79466L302		X						6/21/2010		4/26/2016		21,809		8,842										12,967			
1203 SALESFORCE COM INC										79466L302		X						6/21/2010		4/26/2016		30,392		9,270										21,122			
1204 SALESFORCE COM INC										79466L302		X						7/20/2010		4/26/2016		23,858		7,149										16,709			
1205 SALESFORCE COM INC										79466L302		X						7/20/2010		6/28/2016		21,575		6,375										15,200			
1206 SALESFORCE COM INC										79466L302		X						3/5/2015		7/6/2015		6,667		56,806										-50,139			
1207 SANDS CHINA LTD-UNSPON										80007R105		X						5/22/2015		7/6/2015		15,557		17,810										-2,253			
1208 SANDS CHINA LTD-UNSPON										80007R105		X						7/26/2010		2/19/2016		23,353		17,700										5,653			
1209 SANDS CHINA LTD-UNSPON										80007R105		X						12/31/2013		2/19/2016		17,904		24,608										-6,704			
1210 SANDS CHINA LTD-UNSPON										80007R105		X						5/23/2014		3/23/2016		5,400		9,753										-4,353			
1211 SANOFI										80105N105		X						10/1/2014		3/23/2016		5,139		8,721										-3,582			
1212 SANOFI										80105N105		X						12/22/2015		3/23/2016		3,919		5,965										-2,046			
1213 COMMERZBANK AG-SPONS										202597605		X						1/8/2015		3/23/2016		2,700		3,986										-1,286			
1214 COMMERZBANK AG-SPONS										202597605		X						1/8/2015		3/24/2016		942		1,414										-472			
1215 COMMERZBANK AG-SPONS										202597605		X						1/15/2013		7/15/2015		7,463		7,980										-517			
1216 COMMERZBANK AG-SPONS										202597605		X						5/28/2013		7/15/2015		18,658		19,889										-1,231			
1217 CONAGRA FOODS INC										205887BR2		X						6/11/2015		1/20/2016		24,227		46,147										-21,920			
1218 CONAGRA FOODS INC										205887BR2		X						10/8/2015		1/20/2016		6,749		14,570										-7,821			
1219 CONOCOPHILLIPS										20825C104		X						11/30/2015		1/20/2016		7,066		11,387										-4,321			
1220 CONOCOPHILLIPS										20825C104		X						9/17/2015		2/11/2016		16,373		15,892										481			
1221 CONOCOPHILLIPS										20825C104		X						9/17/2015		4/26/2016		18,691		15,629										3,062			
1222 CONOCOPHILLIPS										20825C104		X																									
1223 CONSTELLATION BRANDS IN										21036P108		X																									
1224 CONSTELLATION BRANDS IN										21036P108		X																									

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

Long Term CG Distributions		Amount	Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss						
Short Term CG Distributions		1,424,359	Capital Gains/Losses		32,099,332		29,395,765		2,703,567						
		0	Other sales		0		0		0						
	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1225	CONSTELLATION BRANDS INC	21036P108	X				8/28/2015	4/26/2016	41,466	32,906					8,560
1226	FHLMC GOLD G18473	3 0%	X				8/1/2013	7/15/2015	1,684	1,728					-44
1227	FHLMC GOLD G18473	3 0%	X				8/27/2013	7/15/2015	53	54					-1
1228	FHLMC GOLD G18473	3 0%	X				8/1/2013	8/15/2015	1,828	1,875					-47
1229	FHLMC GOLD G18473	3 0%	X				8/27/2013	8/15/2015	57	59					-2
1230	FHLMC GOLD G18473	3 0%	X				8/1/2013	9/15/2015	1,686	1,730					-44
1231	FHLMC GOLD G18473	3 0%	X				8/27/2013	9/15/2015	53	54					-1
1232	FHLMC GOLD G18473	3 0%	X				8/1/2013	10/15/2015	2,691	2,762					-71
1233	FHLMC GOLD G18473	3 0%	X				8/27/2013	10/15/2015	84	86					-2
1234	FHLMC GOLD G18473	3 0%	X				8/1/2013	11/15/2015	1,518	1,558					-40
1235	FHLMC GOLD G18473	3 0%	X				8/27/2013	11/15/2015	47	49					-2
1236	FHLMC GOLD G18473	3 0%	X				8/1/2013	12/15/2015	1,327	1,362					-35
1237	FHLMC GOLD G18473	3 0%	X				8/27/2013	12/15/2015	41	43					-2
1238	FHLMC GOLD G18473	3 0%	X				8/27/2013	12/29/2015	3,772	3,766					6
1239	FHLMC GOLD G18473	3 0%	X				8/1/2013	12/29/2015	7,543	7,526					17
1240	FHLMC GOLD G18473	3 0%	X				8/1/2013	1/15/2016	1,642	1,684					-42
1241	FHLMC GOLD G18473	3 0%	X				8/1/2013	2/15/2016	1,156	1,186					-30
1242	FHLMC GOLD G18473	3 0%	X				8/1/2013	2/23/2016	112,200	110,022					2,178
1243	FHLMC GOLD G18489	3 0%	X				11/18/2013	7/15/2015	1,088	1,125					-37
1244	FHLMC GOLD G18489	3 0%	X				12/13/2013	7/15/2015	60	62					-2
1245	FHLMC GOLD G18489	3 0%	X				9/25/2014	7/15/2015	60	62					-2
1246	FHLMC GOLD G18489	3 0%	X				12/15/2014	7/15/2015	60	63					-3
1247	FHLMC GOLD G18489	3 0%	X				11/18/2013	8/15/2015	936	968					-32
1248	FHLMC GOLD G18489	3 0%	X				12/13/2013	8/15/2015	52	53					-1
1249	FHLMC GOLD G18489	3 0%	X				9/25/2014	8/15/2015	52	54					-2
1250	FHLMC GOLD G18489	3 0%	X				12/15/2014	8/15/2015	52	54					-2
1251	FHLMC GOLD G18489	3 0%	X				4/7/2015	12/30/2015	7,338	7,510					-172
1252	FHLMC GOLD G18489	3 0%	X				7/8/2013	12/30/2015	3,861	3,755					-106
1253	FHLMC GOLD G18489	3 0%	X				7/8/2013	1/25/2016	1,138	1,138					0
1254	FHLMC GOLD G18489	3 0%	X				9/9/2013	1/25/2016	126	126					0
1255	FHLMC GOLD G18489	3 0%	X				9/9/2013	1/25/2016	379	377					2
1256	FHLMC GOLD G18489	3 0%	X				7/8/2013	2/25/2016	62	62					0
1257	FHLMC GOLD G18489	3 0%	X				9/9/2013	2/25/2016	7	7					0
1258	FHLMC GOLD G18489	3 0%	X				9/9/2013	3/25/2016	21	21					0
1259	FHLMC GOLD G18489	3 0%	X				7/8/2013	3/25/2016	1,126	1,126					0
1260	FHLMC GOLD G18489	3 0%	X				9/9/2013	3/25/2016	125	125					0
1261	FHLMC GOLD G18489	3 0%	X				9/9/2013	3/25/2016	375	373					2
1262	FHLMC GOLD G18489	3 0%	X				7/8/2013	4/1/2016	32,191	30,883					1,308
1263	FHLMC GOLD G18489	3 0%	X				9/9/2013	4/1/2016	3,569	3,388					181
1264	FHLMC GOLD G18489	3 0%	X				10/23/2013	12/15/2015	608	649					-41
1265	FHLMC GOLD G18489	3 0%	X				10/23/2013	12/29/2015	13,670	13,898					-228
1266	FHLMC GOLD G18489	3 0%	X				5/12/2014	8/15/2015	39	42					-3
1267	FHLMC GOLD G18489	3 0%	X				10/23/2013	1/15/2016	484	528					-34
1268	FHLMC GOLD G18489	3 0%	X				10/23/2013	2/15/2016	1,093	1,168					-75
1269	FHLMC GOLD G18489	3 0%	X				10/23/2013	3/15/2016	944	1,008					-64
1270	FHLMC GOLD G18489	3 0%	X				2/4/2014	9/15/2015	564	603					-39
1271	FHLMC GOLD G18489	3 0%	X				5/12/2014	9/15/2015	31	34					-3
1272	FHLMC GOLD G18489	3 0%	X				10/23/2013	4/15/2016	1,721	1,840					-119
1273	FHLMC GOLD G18489	3 0%	X				2/4/2014	10/15/2015	487	521					-34
1274	FHLMC GOLD G18489	3 0%	X				10/23/2013	5/15/2016	2,130	2,276					-146
1275	FHLMC GOLD G18489	3 0%	X				5/12/2014	10/15/2015	27	29					-2
1276	FHLMC GOLD G18489	3 0%	X				10/23/2013	6/15/2016	2,712	2,898					-186
1277	FHLMC GOLD G18489	3 0%	X				2/4/2014	11/15/2015	571	610					-39
1278	FHLMC GOLD G18489	3 0%	X				5/12/2014	11/15/2015	32	34					-2
1279	FHLMC GOLD G18489	3 0%	X				2/4/2014	12/15/2015	523	559					-36
1280	FHLMC GOLD G18489	3 0%	X				5/12/2014	12/15/2015	29	31					-2
1281	FHLMC GOLD G18489	3 0%	X				2/4/2014	1/15/2016	465	497					-32
1282	FHLMC GOLD G18489	3 0%	X				5/12/2014	1/15/2016	26	28					-2
1283	FHLMC GOLD G18489	3 0%	X				2/4/2014	2/15/2016	327	350					-23
1284	FHLMC GOLD G18489	3 0%	X				5/12/2014	2/15/2016	18	19					-1
1285	FHLMC GOLD G18489	3 0%	X				2/4/2014	3/15/2016	315	336					-21
1286	FHLMC GOLD G18489	3 0%	X				5/12/2014	3/15/2016	17	19					-2
1287	FHLMC GOLD G18489	3 0%	X				2/4/2014	4/15/2016	466	498					-32
1288	FHLMC GOLD G18489	3 0%	X				5/12/2014	4/15/2016	26	28					-2
1289	FHLMC GOLD G18489	3 0%	X				2/4/2014	5/15/2016	558	597					-39
1290	FHLMC GOLD G18489	3 0%	X				5/12/2014	5/15/2016	31	33					-2
1291	FHLMC GOLD G18489	3 0%	X				2/4/2014	6/15/2016	439	469					-30
1292	FHLMC GOLD G18489	3 0%	X				5/12/2014	6/15/2016	24	26					-2
1293	FHLMC GOLD G18489	3 0%	X				10/23/2013	7/15/2015	1,418	1,515					-97
1294	FHLMC GOLD G18489	3 0%	X				10/23/2013	8/15/2015	1,913	2,044					-131
1295	FHLMC GOLD G18489	3 0%	X				10/23/2013	9/15/2015	2,206	2,358					-152
1296	FHLMC GOLD G18489	3 0%	X				10/23/2013	10/15/2015	602	644					-42

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

Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Totals		Cost or Other Basis, Expenses, Depreciation and Adjustments				Net Gain or Loss	
								Capital Gains/Losses	Other sales	Gross Sales	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
Long Term CG Distributions	Amount	1,424,359													
Short Term CG Distributions	Amount	0													
										32,089,332			29,395,765		2,703,567
										0					0
1287 FHLMC GOLD POOL #15724.4	3128PVL00	X				10/23/2013	11/15/2015	1,127		1,205				0	-78
1288 FNMA POOL # 255364 6.0%	31371LTV1	X				12/18/2008	9/25/2015	30		31				0	-1
1289 FNMA POOL # 255364 6.0%	31371LTV1	X				9/24/2008	10/25/2015	36		36				0	0
1300 FNMA POOL # 255364 6.0%	31371LTV1	X				12/18/2008	10/25/2015	342		346				-4	0
1301 FNMA POOL # 255364 6.0%	31371LTV1	X				12/18/2008	10/25/2015	29		29				0	0
1302 LUXIL GROUP CORP-UNSPN A	59331R103	X				11/21/2014	11/20/2015	12,693		11,788				0	907
1303 LUXIL GROUP CORP-UNSPN A	59331R103	X				11/21/2014	11/20/2015	940		828				0	112
1304 LUXIL GROUP CORP-UNSPN A	59331R103	X				11/21/2014	11/20/2015	9,337		8,276				0	1,061
1305 LOWE'S COMPANIES INC	548661107	X				9/21/2012	7/18/2015	2,122		1,901				0	1,521
1306 LOWE'S COMPANIES INC	548661107	X				9/24/2012	7/18/2015	16,334		17,170				0	9,164
1307 LOWE'S COMPANIES INC	548661107	X				11/24/2015	4/26/2016	59,376		60,511				0	-1,135
1308 MARATHON OIL CORP	565849108	X				11/19/2014	8/11/2015	28,871		47,260				0	-20,389
1309 MARATHON OIL CORP	565849108	X				11/19/2014	8/11/2015	61,166		117,165				0	-55,999
1310 MARATHON OIL CORP	565849108	X				12/10/2014	8/17/2015	17,133		26,439				0	-9,306
1311 MARATHON OIL CORP	565849108	X				12/11/2014	8/17/2015	18,675		29,088				0	-10,413
1312 MARATHON OIL CORP	565849108	X				6/25/2015	8/17/2015	18,105		25,274				0	-9,169
1313 MARATHON OIL CORP	565849108	X				10/8/2014	8/17/2015	14,906		30,794				0	-15,888
1314 MARATHON OIL CORP	565849108	X				10/14/2014	8/17/2015	5,997		11,530				0	-5,533
1315 MARATHON OIL CORP	565849108	X				11/22/2015	8/17/2015	8,567		13,182				0	-4,615
1316 MARATHON OIL CORP	565849108	X				11/20/2014	8/21/2015	23,389		49,131				0	-25,742
1317 MARATHON OIL CORP	565849108	X				11/24/2014	8/21/2015	11,221		23,748				0	-12,527
1318 MARATHON OIL CORP	565849108	X				12/11/2014	8/21/2015	8,534		14,277				0	-5,743
1319 MARATHON OIL CORP	565849108	X				12/11/2014	8/21/2015	9,168		15,478				0	-6,312
1320 MARATHON PETROLEUM CO	565854102	X				11/12/2015	4/28/2016	49,717		65,668				0	-15,951
1321 MASSACHUSETTS ST - 4.2	57562PMW2	X				11/22/2011	6/29/2016	44,723		40,071				0	4,654
1322 MEAD JOHNSON NUTRITION	562839108	X				6/19/2014	8/13/2015	44,548		48,964				0	-4,418
1323 MEAD JOHNSON NUTRITION	562839108	X				6/18/2014	8/14/2015	44,410		48,604				0	-4,194
1324 MEAD JOHNSON NUTRITION	562839108	X				6/19/2014	8/14/2015	168		185				0	-17
1325 MERCK & CO INC	58933Y105	X				6/22/2015	8/25/2015	18,369		20,608				0	-2,219
1326 MERCK & CO INC	58933Y105	X				11/4/2014	8/25/2015	8,407		8,395				0	12
1327 MERCK & CO INC	58933Y105	X				12/7/2014	10/12/2015	23,206		24,556				0	-1,350
1328 MERCK & CO INC	58933Y105	X				11/3/2014	10/12/2015	4,036		4,259				0	-223
1329 MET LIFE GLOB FNDG 7.717	5915BRAT5	X				6/5/2013	12/31/2015	11,676		12,897				0	-1,221
1330 MET LIFE GLOB FNDG 7.717	5915BRAT5	X				7/23/2014	12/31/2015	5,838		6,215				0	-377
1331 MET TRANSPRTN AUTH. 3.0	59261EAK5	X				8/8/2014	7/17/2015	130,420		130,000				0	420
1332 MICROSOFT CORPORATION	594918104	X				9/24/2015	11/4/2015	17,883		14,334				0	3,529
1333 MICROSOFT CORPORATION	594918104	X				9/24/2015	11/17/2015	17,542		14,304				0	3,208
1334 CONTINENTAL AG-SPONS AD	210771200	X				12/4/2014	11/30/2015	28,959		23,904				0	3,055
1335 CONTINENTAL AG-SPONS AD	210771200	X				1/8/2015	11/30/2015	9,488		11,073				0	1,587
1336 CONTINENTAL RESOURCES	212015AN1	X				4/27/2015	8/26/2015	33,113		38,998				0	-5,885
1337 CONTINENTAL RESOURCES	212015AN1	X				6/17/2015	8/26/2015	16,557		18,430				0	-1,873
1338 RABOBANK NEDERLAND 4	21665WB73	X				6/6/2013	1/4/2016	16,364		18,455				0	-2,091
1339 COSTCO WHSL CORP NEW	22160KA05	X				8/15/2011	10/7/2015	24,981		12,509				0	12,472
1340 CREDIT SUISSE GROUP	225401108	X				11/14/2013	6/27/2016	8,259		22,838				0	-14,580
1341 CREDIT SUISSE GROUP	225401108	X				12/31/2013	6/27/2016	9,199		27,236				0	-18,037
1342 CREDIT SUISSE GROUP	225401108	X				1/13/2014	6/27/2016	1,483		4,610				0	-3,127
1343 CREDIT SUISSE GROUP	225401108	X				2/19/2014	6/27/2016	2,300		7,059				0	-4,759
1344 CREDIT SUISSE GROUP	225401108	X				5/20/2014	6/27/2016	3,345		9,390				0	-6,045
1345 CREDIT SUISSE GROUP	225401108	X				6/28/2015	6/27/2016	2,300		6,207				0	-3,907
1346 DFA EMERG MKTS CORE EQ	23320G421	X				3/12/2015	10/30/2015	400,000		449,256				0	-49,256
1347 DNB ASA	23328E106	X				5/23/2014	11/20/2015	3,675		5,409				0	-1,734
1348 DNB ASA	23328E106	X				12/31/2013	11/20/2015	8,111		11,529				0	-3,418
1349 DNB ASA	23328E106	X				12/31/2013	11/30/2015	7,312		10,088				0	-2,776
1350 DNB ASA	23328E106	X				10/7/2014	11/30/2015	12,485		12,485				0	0
1351 D T E ENERGY COMPANY	233331107	X				1/6/2016	6/13/2016	14,094		11,934				0	2,160
1352 D T E ENERGY COMPANY	233331107	X				17/2016	6/13/2016	27,248		22,988				0	4,260
1353 DOMINION RES INC VA NEW	25748U109	X				9/14/2015	6/17/2016	22,933		21,106				0	1,827
1354 DOMINION RES INC VA NEW	25748U109	X				11/30/2015	6/17/2016	11,097		10,118				0	979
1355 DOVER CORP	260003108	X				2/14/2011	7/28/2015	139,020		121,718				0	17,302
1356 DOVER CORP	260003108	X				10/19/2012	7/28/2015	14,094		10,567				0	3,527
1357 DOVER CORP	260003108	X				3/5/2014	7/28/2015	28,823		36,018				0	-7,195
1358 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	9/25/2015	1,000		1,054				0	-54
1359 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	9/25/2015	557		585				0	-28
1360 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	9/25/2015	835		881				0	-46
1361 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	10/25/2015	492		517				0	-25
1362 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	10/25/2015	738		779				0	-41
1363 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	11/25/2015	391		411				0	-20
1364 FNMA ARB896 3.5% 6/1	3138W6RS7	X				9/9/2013	4/12/2016	10,619		10,073				0	546
1365 FNMA ARB896 3.5% 6/1	3138W6RS7	X				9/9/2013	4/25/2016	84		84				0	0
1366 FNMA POOL # AT4147 3.0%	3138WRTD2	X				5/14/2014	7/25/2015	1,560		1,537				0	23
1367 FNMA POOL # AT4147 3.0%	3138WRTD2	X				5/14/2014	8/7/2015	90,575		88,659				0	1,916
1368 F N M A POOL AU1660 2.5%	3138X0Z27	X				12/11/2013	7/25/2015	2,092		2,088				0	4

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

Long Term CG Distributions Short Term CG Distributions	Description	CUIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
									Capital Gains/Losses	Other sales	32,099,332	0	29,395,765	0	2,703,567	0
1369	FNMA A POOL # 782011 2.5%	3138X0227	X				2/20/2014	7/25/2015	407		408				-1	
1370	FNMA A POOL # 782011 2.5%	3138X0227	X				3/14/2017	7/25/2015	232		233				-3	
1371	FNMA A POOL # 781830 5.0%	3624KA73	X				8/30/2007	4/15/2016	520		518				2	
1372	FNMA A POOL # 781830 5.0%	3624KA73	X				8/30/2007	4/15/2016	348		345				3	
1373	FNMA A POOL # 781830 5.0%	3624KA73	X				8/30/2007	6/7/2016	18,395		19,467				1,928	
1374	FNMA A POOL # 782011 5.0%	3624KA73	X				8/30/2007	6/15/2016	329		328				1	
1375	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	7/15/2015	899		895				4	
1376	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	6/15/2015	795		792				3	
1377	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	6/20/2015	32,897		29,778				3,119	
1378	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	9/15/2015	228		225				3	
1379	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	10/15/2015	295		294				1	
1380	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	11/15/2015	161		160				1	
1381	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	12/15/2015	115		114				1	
1382	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	1/15/2016	178		177				1	
1383	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	2/15/2016	158		158				0	
1384	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	3/15/2016	123		122				1	
1385	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	4/15/2016	130		130				0	
1386	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	5/15/2016	139		139				0	
1387	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	6/7/2016	11,184		9,954				1,230	
1388	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	7/15/2016	126		125				1	
1389	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	7/15/2015	1,042		1,036				6	
1390	FNMA A POOL # 782011 5.0%	3624KA73	X				5/10/2007	8/15/2015	398		398				0	
1391	MICROSOFT CORPORATION	594918104	X				9/16/2015	1/19/2015	32,681		28,459				6,222	
1392	MICROSOFT CORPORATION	594918104	X				1/5/2016	2/17/2016	12,239		13,793				-1,554	
1393	MICROSOFT CORPORATION	594918104	X				1/4/2016	4/12/2016	11,393		11,230				163	
1394	MICROSOFT CORPORATION	594918104	X				9/16/2015	4/26/2016	59,112		50,712				8,400	
1395	MICROSOFT CORPORATION	594918104	X				9/16/2015	5/3/2016	127,070		112,449				14,621	
1396	MICROSOFT CORPORATION	032654105	X				10/21/2015	16/2016	32,200		38,553				-6,353	
1397	ANALOG DEVICES INC	032654105	X				10/21/2015	17/2016	58,104		70,980				-12,876	
1398	ANHEUSER-BUSCH INBEV 2	035231BP2	X				9/6/2012	8/17/2015	9,645		10,077				-432	
1399	ANHEUSER-BUSCH INBEV 2	035231BP2	X				7/11/2012	8/17/2015	24,113		25,072				-959	
1400	ANHEUSER-BUSCH INBEV 2	035231BP2	X				7/11/2012	10/5/2015	29,843		29,855				-12	
1401	ANHEUSER-BUSCH INBEV 2	035231BP2	X				7/11/2012	10/5/2015	4,774		5,014				-240	
1402	ANHEUSER-BUSCH INBEV 2	035231BP2	X				4/2/2013	10/5/2015	14,322		14,781				-459	
1403	ANHEUSER-BUSCH INBEV 2	035231BP2	X				7/8/2014	10/5/2015	23,870		24,034				-164	
1404	ANHEUSER-BUSCH INBEV 2	035244108	X				7/8/2015	11/30/2015	19,552		17,916				1,636	
1405	ANHEUSER-BUSCH INBEV 2	035244108	X				1/8/2015	11/30/2015	3,237		2,827				410	
1406	ANHEUSER-BUSCH INBEV 2	035244108	X				4/14/2014	1/6/2016	32,027		28,772				3,255	
1407	ANADARKO PETROLEUM CO	032511107	X				5/26/2015	11/12/2015	10,602		15,313				-4,711	
1408	ANADARKO PETROLEUM CO	032511107	X				10/7/2015	11/12/2015	20,615		24,078				-3,461	
1409	ANHEUSER-BUSCH INBEV 2	035244108	X				4/15/2014	1/6/2016	6,502		5,825				677	
1410	ANHEUSER-BUSCH INBEV 2	035244108	X				1/8/2015	3/23/2016	9,883		9,159				724	
1411	ANHEUSER-BUSCH INBEV 2	035244108	X				9/28/2015	3/23/2016	5,246		4,584				662	
1412	ANHEUSER-BUSCH INBEV 2	035244108	X				4/15/2014	4/15/2016	41,429		35,492				5,937	
1413	APPLE INC	037833100	X				4/15/2015	7/8/2015	29,816		30,590				-774	
1414	APPLE INC	037833100	X				6/5/2009	7/8/2015	739		124				615	
1415	APPLE INC	037833100	X				6/5/2009	8/4/2015	21,619		3,885				17,734	
1416	APPLE INC	037833100	X				6/5/2009	8/4/2015	29,094		5,214				23,880	
1417	APPLE INC	037833100	X				6/5/2009	8/12/2015	42,124		7,769				34,355	
1418	APPLE INC	037833100	X				11/4/2008	8/12/2015	8,715		1,225				7,490	
1419	APPLE INC	037833100	X				11/4/2008	12/14/2015	28,891		4,052				24,839	
1420	APPLE INC	037833100	X				10/15/2015	1/4/2016	22,791		24,675				-1,884	
1421	APPLE INC	037833100	X				10/21/2015	1/4/2016	7,631		6,519				1,112	
1422	APPLE INC	037833100	X				11/4/2008	1/5/2016	1,443		220				1,223	
1423	APPLE INC	037833100	X				10/20/2008	1/5/2016	31,844		4,293				27,551	
1424	APPLE INC	037833100	X				3/31/2016	6/8/2016	13,151		14,567				-1,416	
1425	APPLE INC	037833100	X				3/31/2016	6/8/2016	13,744		15,206				-1,462	
1426	APPLE INC	037833100	X				10/20/2008	6/8/2016	44,298		6,209				38,089	
1427	ATLANTA SPA-UNSPONSOR	048173108	X				8/13/2015	5/25/2016	2,250		2,353				-103	
1428	ATLANTA SPA-UNSPONSOR	048173108	X				8/13/2015	5/25/2016	5,594		5,814				-220	
1429	ATLANTA SPA-UNSPONSOR	048173108	X				2/3/2016	5/25/2016	599		810				-211	
1430	ATLANTA SPA-UNSPONSOR	048173108	X				2/4/2016	5/25/2016	8,058		8,297				-239	
1431	ATLANTA SPA-UNSPONSOR	048173108	X				3/11/2016	5/25/2016	13,052		13,376				-324	
1432	ATLANTA SPA-UNSPONSOR	048173108	X				8/6/2015	5/25/2016	5,327		5,387				-60	
1433	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	11/25/2015	425		446				-21	
1434	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	12/25/2015	637		672				-35	
1435	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	12/25/2015	10,325		10,452				-127	
1436	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	1/25/2016	423		444				-21	
1437	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	1/25/2016	475		501				-26	
1438	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	1/25/2016	539		566				-27	
1439	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	698		698				-33	

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

Amount										Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Long Term CG Distributions										Capital Gains/Losses		32,089,332		29,395,765		2,703,567	
Short Term CG Distributions										Other sales		0		0		0	
Description	CUSIP #	Check "X" if include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss			
1441 FNMA POOL # A4191 3.5%	3138ELUR2	X				1/8/2014	3/25/2016	404	424					0	-20		
1442 FNMA POOL # A4191 3.5%	3138ELUR2	X				1/8/2014	3/25/2016	454	479					0	-25		
1443 FNMA POOL # A4191 3.5%	3138ELUR2	X				1/8/2014	4/25/2016	372	391					0	-19		
1444 FNMA POOL # A4191 3.5%	3138ELUR2	X				1/8/2014	4/25/2016	418	441					0	-23		
1445 FNMA POOL # A4191 3.5%	3138ELUR2	X				1/8/2014	5/25/2016	567	595					0	-28		
1446 FNMA POOL # A4191 3.5%	3138ELUR2	X				1/8/2014	5/25/2016	637	672					0	-35		
1447 FNMA POOL # A4191 3.5%	3138ELUR2	X				1/8/2014	6/25/2016	550	578					0	-28		
1448 FNMA POOL # A4191 3.5%	3138ELUR2	X				1/8/2014	6/25/2016	619	653					0	-34		
1449 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	7/25/2015	1,666	1,815					0	-149		
1450 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	7/25/2015	46	50					0	-4		
1451 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/19/2015	8/20/2015	4,475	4,503					0	-28		
1452 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	8/20/2015	13,186	13,270					0	-84		
1453 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	9/25/2015	2,037	2,220					0	-183		
1454 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	9/25/2015	3,724	4,058					0	-333		
1455 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	10/25/2015	2,570	2,800					0	-230		
1456 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	11/25/2015	2,291	2,497					0	-206		
1457 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	12/25/2015	1,405	1,530					0	-125		
1458 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	12/30/2015	16,296	18,454					96	-102		
1459 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	1/25/2016	3,142	3,424					0	-282		
1460 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	2/25/2016	2,186	2,382					0	-196		
1461 FNMA POOL # AA7694 4.5%	3141RRRQ8	X				3/25/2014	2/24/2016	1,004	1,008					0	-4		
1462 FNMA POOL # AA7694 4.5%	3141RRRQ8	X				12/15/2014	2/24/2016	2,509	2,496					0	13		
1463 FNMA POOL # AA7694 4.5%	3141RRRQ8	X				3/25/2014	2/25/2016	32	34					0	-2		
1464 FNMA POOL # AA7694 4.5%	3141RRRQ8	X				12/15/2014	2/25/2016	80	85					0	-5		
1465 FNMA MA1680 4.5%	3141RRB62	X				4/1/2014	7/25/2015	552	589					0	-37		
1466 FNMA POOL AU1680 2.5%	3138XQZ27	X				4/8/2014	7/25/2015	174	176					0	-2		
1467 FNMA POOL AU1680 2.5%	3138XQZ27	X				4/23/2014	7/25/2015	174	176					0	-2		
1468 FNMA POOL AU1680 2.5%	3138XQZ27	X				5/12/2014	7/25/2015	813	821					0	-8		
1469 FNMA POOL AU1680 2.5%	3138XQZ27	X				7/24/2014	7/25/2015	116	117					0	-1		
1470 FNMA POOL AU1680 2.5%	3138XQZ27	X				8/27/2014	7/25/2015	232	236					0	-4		
1471 FNMA POOL AU1680 2.5%	3138XQZ27	X				9/25/2014	7/25/2015	58	59					0	-1		
1472 FNMA POOL AU1680 2.5%	3138XQZ27	X				7/24/2014	8/20/2015	8,284	8,229					0	35		
1473 FNMA POOL AU1680 2.5%	3138XQZ27	X				8/27/2014	8/20/2015	16,529	16,539					0	-10		
1474 FNMA POOL AU1680 2.5%	3138XQZ27	X				9/25/2014	8/20/2015	4,132	4,117					0	15		
1475 FNMA POOL AU1680 2.5%	3138XQZ27	X				5/12/2014	8/20/2015	3,668	3,648					0	20		
1476 FNMA POOL AU1680 2.5%	3138XQZ27	X				12/11/2013	8/25/2015	2,302	2,298					0	4		
1477 FNMA POOL AU1680 2.5%	3138XQZ27	X				2/20/2014	8/25/2015	448	449					0	-1		
1478 FNMA POOL AU1680 2.5%	3138XQZ27	X				3/14/2014	8/25/2015	256	258					0	-2		
1479 FNMA AR8596 3.5%	3138W6RS7	X				12/18/2014	12/30/2015	106	107					0	-1		
1480 GNMA MA2446 POOL II 4.0%	36179QWF4	X				9/25/2015	11/20/2015	122	130					0	-8		
1481 GNMA MA2446 POOL II 4.0%	36179QWF4	X				9/25/2015	12/20/2015	105	112					0	-7		
1482 GNMA MA2446 POOL II 4.0%	36179QWF4	X				9/25/2015	1/20/2016	122	130					0	-8		
1483 GNMA MA2446 POOL II 4.0%	36179QWF4	X				9/25/2015	2/20/2016	106	112					0	-6		
1484 GNMA MA2446 POOL II 4.0%	36179QWF4	X				9/25/2015	4/15/2016	3,545	3,514					0	31		
1485 GNMA MA2446 POOL II 4.0%	36179QWF4	X				9/25/2015	4/20/2016	113	120					0	-7		
1487 GNMA POOL # MA3597 3.5%	36179R7J2	X				4/19/2016	6/20/2016	489	486					0	-27		
1488 GNMA POOL # MA3598 4.0%	36179R7K9	X				4/15/2016	5/20/2016	377	404					0	-27		
1489 GNMA POOL # MA3598 4.0%	36179R7K9	X				4/15/2016	5/20/2016	153	165					0	-12		
1490 GNMA POOL # MA3598 4.0%	36179R7K9	X				4/15/2016	6/20/2016	746	801					0	-55		
1491 GNMA POOL # MA3598 4.0%	36179R7K9	X				4/15/2016	6/20/2016	304	326					0	-22		
1492 GNMA II POOL # MA2753 3%	36179RBW8	X				4/9/2015	7/20/2015	548	566					0	-18		
1493 GNMA II POOL # MA2753 3%	36179RBW8	X				5/11/2015	7/20/2015	274	281					0	-7		
1494 GNMA II POOL # MA2753 3%	36179RBW8	X				4/9/2015	8/20/2015	669	692					0	-23		
1495 GNMA II POOL # MA2753 3%	36179RBW8	X				5/11/2015	8/20/2015	335	343					0	-8		
1496 GNMA II POOL # MA2753 3%	36179RBW8	X				4/9/2015	9/20/2015	774	800					0	-26		
1497 GNMA II POOL # MA2753 3%	36179RBW8	X				5/11/2015	9/20/2015	387	397					0	-10		
1498 GNMA II POOL # MA2753 3%	36179RBW8	X				4/9/2015	10/15/2015	25,005	25,173					0	-168		
1499 GNMA II POOL # MA2753 3%	36179RBW8	X				4/9/2015	10/20/2015	874	903					0	-29		
1500 GNMA II POOL # MA2753 3%	36179RBW8	X				5/11/2015	10/20/2015	437	448					0	-11		
1501 GNMA II POOL # MA2753 3%	36179RBW8	X				4/9/2015	11/20/2015	804	830					0	-26		
1502 GNMA II POOL # MA2753 3%	36179RBW8	X				5/11/2015	11/20/2015	489	502					0	-13		
1503 GNMA II POOL # MA2753 3%	36179RBW8	X				4/9/2015	12/20/2015	740	765					0	-25		
1504 GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	8/20/2015	14,715	13,805					0	910		
1505 GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	9/15/2015	321	319					0	2		
1506 GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	10/15/2015	209	207					0	2		
1507 GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	11/15/2015	218	216					0	2		
1508 GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	12/15/2015	229	228					0	1		
1509 GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	1/15/2016	165	164					0	-1		
1510 GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	2/15/2016	170	169					0	1		
1511 GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	3/15/2016	147	147					0	0		
1512 GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	4/15/2016	243	241					0	2		

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

Long Term CG Distributions		Amount	Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss					
Short Term CG Distributions		1,424,359	Capital Gains/Losses		32,099,332		29,395,765		2,703,567					
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1513 GNMA POOL # 782105 5.0%	36241KKR58	X				5/10/2007	5/15/2016	302	300				0	2
1514 GNMA POOL # 782105 5.0%	36241KKR58	X				5/10/2007	6/17/2016	13,139	11,734				0	1,404
1515 GNMA POOL # 782105 5.0%	36241KKR58	X				5/10/2007	6/15/2016	219	218				0	1
1516 GNMA POOL # 781830 5.0%	364087105	X				9/28/2014	3/23/2016	302	426				0	-124
1517 GNMA POOL # 781830 5.0%	36241KAJ73	X				9/30/2007	3/15/2016	565	563				0	2
1518 MFRBS 2011-C5 A2 2.684%	92936JAZ7	X				12/1/2014	6/15/2016	3,870	3,983				0	-113
1519 WACHOVIA CORP 5.625%	929903CH3	X				8/10/2014	11/10/2015	10,429	11,051				0	-622
1520 WACHOVIA CORP 5.625%	929903CH3	X				8/10/2014	5/25/2016	66,074	71,834				0	-5,760
1521 WALGREEN CO 3.1%	931422AH2	X				9/10/2012	3/17/2016	15,004	14,983				0	21
1522 WALGREEN CO 3.1%	931422AH2	X				5/28/2013	3/17/2016	10,003	9,928				0	77
1523 WALGREEN CO 3.1%	931422AH2	X				12/6/2013	4/5/2016	20,211	19,129				0	1,082
1524 WALGREEN CO 3.1%	931422AH2	X				6/18/2014	4/5/2016	15,158	14,732				0	428
1525 WILLIAMS COS INC	969457100	X				8/17/2015	9/16/2015	98,927	120,281				0	-21,334
1526 WILLIAMS COS INC	969457100	X				7/24/2015	10/9/2015	37,993	46,041				0	-8,048
1527 WILLIAMS COS INC	969457100	X				8/17/2015	10/9/2015	12,684	15,925				0	-3,261
1528 YUMI BRANDS INC	988498101	X				2/27/2015	1/1/2016	48,048	45,281				0	2,767
1529 YUMI BRANDS INC	988498101	X				2/6/2015	1/7/2016	56,506	59,960				0	-3,454
1530 YUMI BRANDS INC	988498101	X				3/3/2015	1/7/2016	17,440	20,374				0	-2,934
1531 YUMI BRANDS INC	988498101	X				2/26/2015	2/3/2016	75,410	82,400				0	-6,990
1532 YUMI BRANDS INC	988498101	X				2/27/2015	2/3/2016	112,389	125,333				0	-12,944
1533 ZURICH INSURANCE GROUP	989825104	X				7/6/2015	10/27/2015	19,855	23,121				0	-3,268
1534 ZURICH INSURANCE GROUP	989825104	X				5/16/2014	10/27/2015	784	887				0	-103
1535 ZURICH INSURANCE GROUP	989825104	X				5/16/2014	11/30/2015	4,483	5,029				0	-546
1536 ZURICH INSURANCE GROUP	989825104	X				12/31/2013	11/30/2015	34,542	38,249				0	-3,707
1537 ZURICH INSURANCE GROUP	989825104	X				7/26/2010	1/4/2016	27,565	23,199				0	4,366
1538 ZURICH INSURANCE GROUP	989825104	X				8/14/2013	1/4/2016	2,980	3,255				0	-275
1539 FNMA POOL # 255384 6.0%	31371LTV1	X				12/18/2006	11/25/2015	15	15				0	0
1540 FNMA POOL # 255384 6.0%	31371LTV1	X				5/24/2006	12/25/2015	25	25				0	0
1541 FNMA POOL # 255384 6.0%	31371LTV1	X				1/3/2007	12/25/2015	232	234				0	-2
1542 FNMA POOL # 255384 6.0%	31371LTV1	X				12/18/2006	12/25/2015	20	20				0	0
1543 FNMA POOL # 255384 6.0%	31371LTV1	X				12/18/2006	12/30/2015	1,739	1,595				0	144
1544 FNMA POOL # 255384 6.0%	31371LTV1	X				5/24/2006	12/5/2016	35	35				0	0
1545 FNMA POOL # 255384 6.0%	31371LTV1	X				1/3/2007	12/5/2016	305	308				0	-3
1546 FNMA POOL # 255384 6.0%	31371LTV1	X				12/18/2006	12/5/2016	5	5				0	0
1547 FNMA POOL # 255384 6.0%	31371LTV1	X				5/24/2006	2/24/2016	1,233	1,076				0	157
1548 FNMA POOL # 255384 6.0%	31371LTV1	X				1/3/2007	2/24/2016	10,744	9,496				0	1,248
1549 FNMA POOL # 255384 6.0%	31371LTV1	X				12/18/2006	2/24/2016	170	150				0	20
1550 FNMA POOL # 255384 6.0%	31371LTV1	X				5/24/2006	2/25/2016	8	8				0	0
1551 FNMA POOL # 255384 6.0%	31371LTV1	X				1/3/2007	2/25/2016	74	74				0	0
1552 FNMA POOL # 255384 6.0%	31371LTV1	X				12/18/2006	2/25/2016	1	1				0	0
1553 FNMA POOL # 555528 6.0%	31385XD95	X				12/17/2005	7/25/2015	209	210				0	-1
1554 FNMA POOL # 555528 6.0%	31385XD95	X				12/17/2005	8/21/2015	6,300	5,863				0	437
1555 FNMA POOL # 555528 6.0%	31385XD95	X				12/17/2005	9/25/2015	190	192				0	-2
1556 FNMA POOL # 555528 6.0%	31385XD95	X				12/17/2005	9/25/2015	64	65				0	-1
1557 FNMA POOL # 555528 6.0%	31385XD95	X				12/17/2005	10/25/2015	73	74				0	-1
1558 FNMA POOL # 555528 6.0%	31385XD95	X				12/17/2005	11/25/2015	76	76				0	0
1559 FNMA POOL # 255384 6.0%	31371LTV1	X				5/24/2006	11/25/2015	19	19				0	0
1560 FNMA POOL # 255384 6.0%	31371LTV1	X				1/3/2007	11/25/2015	178	180				0	-2
1561 FNMA POOL # 555528 6.0%	31385XD95	X				12/17/2005	12/25/2015	59	60				-1	-1
1562 FNMA POOL # 555528 6.0%	31385XD95	X				12/17/2005	12/5/2016	58	58				0	0
1563 FNMA POOL # 555528 6.0%	31385XD95	X				12/17/2005	2/24/2016	3,644	3,199				0	445
1564 FNMA POOL # 555528 6.0%	31385XD95	X				12/17/2005	2/25/2016	51	51				0	0
1565 FNMA POOL # AH4794 5% 2/1	31384BG4	X				3/4/2011	7/25/2015	5,054	5,313				0	-259
1566 FNMA POOL # AH4794 5% 2/1	31384BG4	X				3/4/2011	8/20/2015	54,083	51,510				0	2,573
1567 FNMA POOL # AH4794 5% 2/1	31384BG4	X				3/4/2011	9/25/2015	3,046	3,202				0	-156
1568 FNMA POOL # AH4794 5% 2/1	31384BG4	X				3/4/2011	9/25/2015	931	979				0	-48
1569 FNMA POOL # AH4794 5% 2/1	31384BG4	X				3/4/2011	10/25/2015	887	911				0	-24
1570 FNMA POOL # AH4794 5% 2/1	31384BG4	X				3/4/2011	11/25/2015	156	164				0	-8
1571 FNMA POOL # AH4794 5% 2/1	31384BG4	X				10/8/2015	11/25/2015	9	10				0	-1
1572 FNMA POOL # AH4794 5% 2/1	31384BG4	X				5/15/2015	7/25/2015	1,379	870				0	-43
1573 FNMA MA1860 4.5% 4/1	31418BB62	X				5/15/2015	8/20/2015	8,255	8,681				0	-426
1574 FNMA MA1860 4.5% 4/1	31418BB62	X				4/1/2014	8/25/2015	119	127				0	-8
1575 FNMA MA1860 4.5% 4/1	31418BB62	X				5/15/2015	9/25/2015	297	324				0	-27
1576 FNMA MA1860 4.5% 4/1	31418BB62	X				4/1/2014	9/25/2015	357	382				0	-25
1577 FNMA MA1860 4.5% 4/1	31418BB62	X				5/15/2015	9/25/2015	715	780				0	-65
1578 FNMA MA1860 4.5% 4/1	31418BB62	X				4/1/2014	10/25/2015	204	218				0	-14
1579 FNMA MA1860 4.5% 4/1	31418BB62	X				5/15/2015	10/25/2015	408	445				0	-37
1580 FNMA MA1860 4.5% 4/1	31418BB62	X				4/1/2014	11/25/2015	179	191				0	-12
1581 FNMA MA1860 4.5% 4/1	31418BB62	X				5/15/2015	11/25/2015	359	391				0	-32
1582 FNMA MA1860 4.5% 4/1	31418BB62	X				4/1/2014	12/25/2015	175	187				0	-12
1583 FNMA MA1860 4.5% 4/1	31418BB62	X				5/15/2015	12/25/2015	350	382				0	-32
1584 FNMA MA1860 4.5% 4/1	31418BB62	X				5/15/2015	12/25/2015	350	382				0	-32

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

Long Term CG Distributions Short Term CG Distributions	Amount		Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
	1424 359	0							Capital Gains/Losses Other sales	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1585 FENMA MA1860 4 5% 4/			X				5/15/2015	12/30/2015		4,029	4,090				0	-61
1586 FENMA MA1860 4 5% 4/			X				4/17/2014	1/25/2016		177	189				0	-12
1587 FENMA MA1860 4 5% 4/			X				5/15/2015	1/25/2016		310	339				0	-29
1588 FENMA MA1860 4 5% 4/			X				4/17/2014	2/25/2016		156	166				0	-10
1589 FENMA MA1860 4 5% 4/			X				5/15/2015	2/25/2016		272	297				0	-25
1590 FENMA MA1860 4 5% 4/			X				4/17/2014	3/25/2016		391	418				0	-27
1591 FENMA MA1860 4 5% 4/			X				5/15/2015	3/25/2016		684	747				0	-63
1592 FENMA MA1860 4 5% 4/			X				4/17/2014	4/25/2016		561	599				0	-38
1593 FENMA MA1860 4 5% 4/			X				5/15/2015	4/25/2016		982	1,072				0	-90
1594 FENMA MA1860 4 5% 4/			X				4/17/2014	5/25/2016		490	523				0	-33
1595 FENMA MA1860 4 5% 4/			X				5/15/2015	5/25/2016		857	935				0	-78
1596 FENMA MA1860 4 5% 4/			X				5/15/2015	6/14/2016		24,440	24,445				0	-5
1597 FENMA MA1860 4 5% 4/			X				4/17/2014	6/14/2016		12,869	12,595				0	274
1598 FENMA MA1860 4 5% 4/			X				4/17/2014	6/25/2016		418	446				0	-28
1599 FENMA MA1860 4 5% 4/			X				5/15/2015	6/25/2016		731	797				0	-66
1600 FENMA MA1860 4 5% 4/			X				5/23/2014	7/25/2015		3,983	3,926				0	-57
1601 FENMA MA1860 3 5% 5/			X				12/18/2014	7/25/2015		0	0				0	0
1602 SANOFI 80105N105			X				4/16/2014	2/19/2016		5,060	6,730				0	-1,670
1603 SANOFI 80105N105			X				5/16/2014	2/19/2016		5,449	7,425				0	-1,976
1604 SANOFI 80105N105			X				9/8/2015	2/19/2016		4,671	5,992				0	-1,321
1605 SANOFI 80105N105			X				11/18/2015	2/19/2016		6,227	7,084				0	-857
1606 SCHUMBERGER LTD 806857108			X				8/4/2015	4/5/2016		5,617	7,284				0	-1,667
1607 GNMA II POOL # MA2753 3 0%			X				5/11/2015	12/20/2015		450	462				0	-12
1608 GNMA II POOL # MA2753 3 0%			X				4/9/2015	12/30/2015		14,567	14,896				326	-3
1609 GNMA II POOL # MA2753 3 0%			X				4/9/2015	1/20/2016		746	771				0	-25
1610 GNMA II POOL # MA2753 3 0%			X				5/11/2015	1/20/2016		522	536				0	-14
1611 GNMA II POOL # MA2753 3 0%			X				4/9/2015	2/20/2016		651	672				0	-21
1612 GNMA II POOL # MA2753 3 0%			X				5/11/2015	2/20/2016		456	467				0	-11
1613 GNMA II POOL # MA2753 3 0%			X				1/13/2015	2/20/2016		97	100				0	-3
1614 GNMA II POOL # MA2753 3 0%			X				4/9/2015	3/3/2016		97,161	97,148				0	13
1615 GNMA II POOL # MA2753 3 0%			X				5/11/2015	3/3/2016		19,432	19,291				0	141
1616 GNMA II POOL # MA2753 3 0%			X				4/9/2015	3/20/2016		692	715				0	-23
1617 U.S. TREASURY NOTE 2 625 912826PT1			X				5/21/2014	8/4/2015		15,652	15,637				0	-15
1618 U.S. TREASURY NOTE 2 625 912826PT1			X				5/21/2014	8/11/2015		93,899	95,021				0	-1,122
1619 U.S. TREASURY NOTE 2 625 912826PT1			X				4/29/2015	8/11/2015		5,217	5,244				0	-27
1620 U.S. TREASURY NOTE 2 625 912826PT1			X				4/29/2015	8/11/2015		135,632	136,251				0	-619
1621 U.S. TREASURY NOTE 2 625 912826PT1			X				4/29/2015	9/28/2015		57,295	57,645				0	-350
1622 U.S. TREASURY NOTE 2 625 912826PT1			X				9/10/2013	12/30/2015		77,317	78,410				0	-1,093
1623 U.S. TREASURY NOTE 2 625 912826PT1			X				4/29/2015	1/23/2016		10,309	10,481				0	-172
1624 ZURICH INSURANCE GROUP 989825104			X				12/31/2013	1/4/2016		2,732	3,212				0	-480
1625 CREDIT SUISSE GROUP 9A0099000			X				12/10/2015	1/20/2016		1,482	0				0	1,482
1626 ALLERGAN PLC G01771108			X				6/22/2015	1/20/2016		19,973	21,168				0	-1,195
1627 ALLERGAN PLC G01771108			X				6/22/2015	1/20/2016		24,025	25,543				0	-1,518
1628 ALLERGAN PLC G01771108			X				9/30/2013	1/20/2016		6,079	3,024				0	3,055
1629 ALLERGAN PLC G01771108			X				1/6/2015	4/26/2016		36,084	50,573				0	-14,489
1630 ACCENTURE PLC-CL A G1151C101			X				7/7/2015	8/27/2015		18,232	18,602				0	-370
1631 ACCENTURE PLC-CL A G1151C101			X				10/6/2014	8/31/2015		43,435	36,424				0	7,011
1632 ACCENTURE PLC-CL A G1151C101			X				7/7/2015	8/31/2015		3,777	3,916				0	-139
1633 ACCENTURE PLC-CL A G1151C101			X				8/19/2015	10/13/2015		23,124	22,888				0	236
1634 ACCENTURE PLC-CL A G1151C101			X				8/19/2015	2/11/2016		10,553	11,588				0	-1,035
1635 ACCENTURE PLC-CL A G1151C101			X				1/7/2014	2/11/2016		2,522	2,253				0	269
1636 ACCENTURE PLC-CL A G1151C101			X				1/7/2014	4/20/2016		39,902	28,790				0	11,112
1637 EATON CORP PLC G29183103			X				1/30/2012	8/11/2015		15,063	11,855				0	3,208
1638 EATON CORP PLC G29183103			X				1/30/2012	8/11/2015		27,715	21,813				0	5,902
1639 EATON CORP PLC G29183103			X				1/30/2012	4/26/2016		63,823	49,559				0	14,264
1640 F H L M C GOLD C09055 4 0%			X				12/20/2013	7/15/2015		445	459				0	-14
1641 F H L M C GOLD C09055 4 0%			X				3/25/2014	7/15/2015		267	277				0	-10
1642 F H L M C GOLD C09055 4 0%			X				6/23/2014	7/15/2015		267	283				0	-16
1643 F H L M C GOLD C09055 4 0%			X				12/20/2013	8/15/2015		315	325				0	-10
1644 F H L M C GOLD C09055 4 0%			X				3/25/2014	8/15/2015		189	196				0	-7
1645 F H L M C GOLD C09055 4 0%			X				6/23/2014	8/15/2015		189	200				0	-11
1646 F H L M C GOLD C09055 4 0%			X				12/20/2013	8/26/2015		18,867	18,312				0	555
1647 F H L M C GOLD C09055 4 0%			X				3/25/2014	8/26/2015		11,320	11,069				0	251
1648 F H L M C GOLD C09055 4 0%			X				6/23/2014	8/26/2015		11,320	11,297				0	23
1649 F H L M C GOLD A90393 5 0%			X				3/8/2010	7/15/2015		144	150				0	-6
1650 F H L M C GOLD A90393 5 0%			X				3/8/2010	9/15/2015		38	39				0	-1
1651 F H L M C GOLD A90393 5 0%			X				3/8/2010	10/15/2015		330	344				0	-14
1652 F H L M C GOLD A90393 5 0%			X				3/8/2010	10/15/2015		690	718				0	-28
1653 F H L M C GOLD A90393 5 0%			X				3/8/2010	11/15/2015		373	388				0	-16
1654 F H L M C GOLD A90393 5 0%			X				3/8/2010	12/15/2015		50	52				0	-2
1655 F H L M C GOLD A90393 5 0%			X				3/8/2010	1/15/2016		88	92				0	-4
1656 F H L M C GOLD A90393 5 0%			X				3/8/2010	2/15/2016		385	401				0	-16

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		1,424,359		0		32,099,332		29,395,765		2,703,567				
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
16571 FHLMC GOLD A90393 5.0%	312938NJ8	X				3/9/2010	3/15/2016	301	313				0	-12
16581 FILMCO GOLD A90393 5.0%	312938NJ8	X				3/9/2010	4/15/2016	37	36				0	-2
16591 FINMA POOL # A44794 5% 2/1	3130A6KG4	X				4/20/2016	12/25/2015	47	52				0	-5
16601 MICROSOFT CORPORATION	594918104	X				1/6/2016	5/6/2016	24,358	27,554				0	-3,146
16611 MICROSOFT CORPORATION	594918104	X				1/6/2016	6/23/2016	18,648	19,862				0	-1,216
16621 MICROSOFT CORPORATION	594918104	X				1/6/2016	6/23/2016	32,112	33,478				0	-1,364
16631 MICROSOFT CORPORATION	594918104	X				1/7/2016	6/23/2016	57,491	58,725				0	-1,234
16641 MICROSOFT CORPORATION	594918104	X				4/20/2016	6/23/2016	10,877	11,787				0	-910
16651 MICROSOFT CORPORATION	594918104	X				9/22/2015	6/23/2016	8,805	7,414				0	1,391
16661 MICROSOFT CORP 3.75%	594918BD5	X				2/9/2015	12/31/2015	9,308	9,945				0	-637
16671 MONSTER BEVERAGE CORP	8117AX109	X				1/13/2014	10/7/2015	24,218	12,542				0	11,674
16681 MORGAN STANLEY 4.875	6174824M3	X				5/12/2014	8/11/2015	21,331	21,185				0	146
16691 MORGAN STANLEY 4.875	6174824M3	X				5/28/2013	8/11/2015	10,666	10,473				0	193
16701 MORGAN STANLEY 4.875	6174824M3	X				5/29/2013	12/31/2015	5,328	5,237				0	91
16711 MORGAN STANLEY 4.875	6174824M3	X				11/1/2013	12/31/2015	5,328	5,147				0	181
16721 NYSE EURONEXT 2.0%	829491AB7	X				5/28/2013	3/2/2016	10,041	10,152				0	-111
16731 NATIONAL GRID PLC-SP ADR	636274300	X				3/23/2012	3/2/2016	14,894	11,158				0	3,736
16741 NATIONAL GRID PLC-SP ADR	636274300	X				3/23/2012	3/17/2016	56,371	40,067				0	16,304
16751 ASS GLOBAL ALTERNATIVES	638721B85	X				8/19/2015	4/29/2016	500,000	593,492				0	-93,492
16761 NESTLE SA SPON ADR REPS	641069406	X				1/21/2014	11/30/2015	8,140	8,325				0	-185
16771 NESTLE SA SPON ADR REPS	641069406	X				4/8/2014	11/30/2015	4,440	4,657				0	-217
16781 NESTLE SA SPON ADR REPS	641069406	X				4/16/2014	11/30/2015	3,700	3,762				0	-62
16791 NESTLE SA SPON ADR REPS	641069406	X				5/16/2014	11/30/2015	8,880	9,626				0	-746
16801 NESTLE SA SPON ADR REPS	641069406	X				12/31/2013	11/30/2015	7,400	7,369				0	31
16811 NEW JERSEY ST ECON 1.0%	84591B6N8	X				4/24/2014	6/15/2016	95,000	95,000				0	0
16821 NEXTERA ENERGY INC	65339F101	X				9/1/2015	12/30/2015	29	22				0	7
16831 NEXTERA ENERGY INC	65339F101	X				9/1/2015	6/23/2016	49,470	31,812				0	17,658
16841 NEXTERA ENERGY INC	65339F101	X				9/1/2015	6/27/2016	19,229	12,009				0	7,220
16851 NEXTERA ENERGY INC COM	65339F687	X				8/25/2014	9/1/2015	51,000	50,008				0	992
16861 NOKIA CORP-SPON ADR	654902204	X				11/4/2013	8/6/2015	22,008	25,724				0	-3,516
16871 NOKIA CORP-SPON ADR	654902204	X				11/13/2013	8/6/2015	4,198	4,866				0	-688
16881 NOKIA CORP-SPON ADR	654902204	X				12/31/2013	8/6/2015	30,740	37,049				0	-6,309
16891 NOKIA CORP-SPON ADR	654902204	X				3/11/2014	8/6/2015	4,804	5,338				0	-734
16901 NOMURA HOLDINGS INC	85535H208	X				10/19/2013	2/6/2016	10,662	18,559				0	-7,897
16911 NOMURA HOLDINGS INC	85535H208	X				12/31/2013	2/6/2016	10,528	18,102				0	-7,574
16921 NOMURA HOLDINGS INC	85535H208	X				12/31/2013	2/9/2016	11,436	20,413				0	-8,977
16931 NOMURA HOLDINGS INC	85535H208	X				12/9/2014	2/9/2016	4,574	6,384				0	-1,810
16941 NOMURA HOLDINGS INC	85535H208	X				3/5/2015	2/9/2016	1,208	1,860				0	-452
16951 SCHLUMBERGER LTD	806957108	X				1/22/2015	4/5/2016	13,088	14,633				0	-1,545
16961 SCHLUMBERGER LTD	806957108	X				8/26/2015	4/12/2016	30,915	33,331				0	-2,416
16971 SCHLUMBERGER LTD	806957108	X				5/6/2015	1/6/2016	21,422	23,974				0	-2,552
16981 SEMPRA ENERGY	816851109	X				5/7/2015	1/6/2016	21,033	23,699				0	-2,648
17001 SEMPRA ENERGY	816851109	X				6/29/2015	1/6/2016	2,124	2,291				0	-187
17011 SEMPRA ENERGY	816851109	X				8/2/2015	1/6/2016	10,142	11,694				0	-1,552
17021 SEMPRA ENERGY	816851109	X				8/2/2011	1/7/2016	58,378	32,730				0	25,648
17031 SEMPRA ENERGY	816851109	X				6/29/2015	1/7/2016	31,574	31,574				0	-3,704
17041 SEMPRA ENERGY	816851109	X				6/2/2015	1/7/2016	21,013	25,409				0	-4,396
17051 SEMPRA ENERGY	816851109	X				6/4/2015	1/7/2016	1,848	2,207				0	-361
17061 SEMPRA ENERGY	81762P102	X				8/29/2014	7/15/2015	5,439	4,282				0	1,157
17071 SEMPRA ENERGY	81762P102	X				4/16/2014	7/15/2015	4,662	3,182				0	1,480
17081 SEMPRA ENERGY	81762P102	X				8/14/2014	7/22/2015	28,914	19,620				0	9,294
17091 SEMPRA ENERGY	81762P102	X				8/14/2013	7/22/2015	3,126	1,723				0	1,403
17101 SEMPRA ENERGY	81762P102	X				9/3/2014	7/23/2015	88,791	68,987				0	19,804
17111 SEMPRA ENERGY	81762P102	X				9/3/2014	8/11/2015	56,150	48,409				0	7,741
17121 SEMPRA ENERGY	81762P102	X				9/3/2014	9/16/2015	23,643	20,089				0	3,554
17131 SEMPRA ENERGY	81762P102	X				8/19/2015	9/16/2015	19,210	19,700				0	-490
17141 SEMPRA ENERGY	81762P102	X				9/2/2014	9/16/2015	3,694	3,118				0	578
17151 SEMPRA ENERGY	81762P102	X				8/14/2013	9/22/2015	9,436	5,599				0	3,837
17161 SEMPRA ENERGY	81762P102	X				8/14/2013	3/17/2016	26,776	18,949				0	7,827
17171 SEMPRA ENERGY	81762P102	X				8/9/2013	3/17/2016	1,826	1,282				0	544
17181 SEMPRA ENERGY	81762P102	X				8/9/2013	3/30/2016	35,879	24,982				0	10,897
17191 SEMPRA ENERGY	81762P102	X				8/9/2013	3/31/2016	35,543	24,992				0	10,551
17201 SIMON PROPERTY GROUP	828607C07	X				9/2/2014	4/6/2016	190,475	187,096				0	3,379
17211 SIMON PROPERTY GROUP	828607C07	X				2/9/2012	1/4/2016	16,842	17,598				0	-756
17221 SIMON PROPERTY GROUP	83404D109	X				1/8/2014	1/4/2016	5,614	5,692				0	-78
17231 SIMON PROPERTY GROUP	83404D109	X				12/31/2013	10/6/2015	12,204	21,495				0	-9,291
17241 SIMON PROPERTY GROUP	83404D109	X				12/31/2013	1/9/2016	4,232	8,774				0	-4,542
17251 SIMON PROPERTY GROUP	83404D109	X				2/6/2014	1/9/2016	5,078	9,779				0	-3,701
17261 SIMON PROPERTY GROUP	83404D109	X				5/23/2014	1/19/2016	16,505	27,142				0	-10,637
17271 SIMON PROPERTY GROUP	83404D109	X				11/20/2014	1/19/2016	7,829	12,199				0	-4,370
17281 SIMON PROPERTY GROUP	83404D109	X				3/5/2014	8/3/2015	11,291	14,407				0	-3,116

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

Long Term CG Distributions										Amount		Totals										Net Gain or Loss					
Short Term CG Distributions										1,424,359		Capital Gains/Losses										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
										0		Other sales										32,089,332		29,395,765		2,703,567	
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss													
1729 DOVER CORP	260003108	X				8/15/2011	8/3/2015	19,194	14,328					4,866													
1730 DOVER CORP	260003103	X				8/15/2011	8/4/2015	71,737	53,099					18,641													
1731 DOW CHEMICAL CO	260543108	X				2/6/2015	8/11/2015	32,786	34,736					-1,950													
1732 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	8/25/2015	586	623					-37													
1733 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	10/25/2015	499	530					-31													
1734 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	11/25/2015	296	314					-18													
1735 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	12/25/2015	743	789					-46													
1736 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	12/30/2015	4,857	4,884					-27													
1737 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	1/25/2016	287	284					-17													
1738 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	2/25/2016	622	651					-29													
1739 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	3/25/2016	69	73					-4													
1740 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	4/25/2016	633	672					-39													
1741 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	5/25/2016	622	660					-38													
1742 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	6/25/2016	276	293					-17													
1743 FNMA POOL # AL5630 4.0%	3138ENHG7	X				12/16/2014	7/25/2015	4,327	4,641					-314													
1744 FNMA POOL # AL8150 4.0%	3138EN4H9	X				2/24/2015	4/25/2016	2,044	2,227					-183													
1745 FNMA AL8223 POOL 4.5%	3138EN4H9	X				12/20/2015	5/25/2016	2,191	2,388					-13													
1746 FNMA AL8223 POOL 4.5%	3138EN4H9	X				2/24/2015	5/25/2016	151	185					-14													
1747 FNMA AL8223 POOL 4.5%	3138EN4H9	X				2/24/2015	6/25/2016	2,535	2,783					-228													
1748 FNMA AL8223 POOL 4.5%	3138EN4H9	X				1/20/2016	6/25/2016	175	191					-16													
1749 FNMA AL8223 POOL 4.5%	3138EN4H9	X				9/3/2014	7/25/2015	350	372					-22													
1750 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	8/20/2015	9,711	10,158					-447													
1751 U.S. TREASURY NOTE 2.825%	912828PT1	X				7/27/2015	1/20/2016	41,236	41,761					-525													
1752 U.S. TREASURY NOTE 2.825%	912828PT1	X				7/27/2015	1/20/2016	5,156	5,214					-58													
1753 U.S. TREASURY NOTE 2.825%	912828PT1	X				7/21/2015	5/11/2016	82,931	83,419					-488													
1754 U.S. TREASURY NOTE 2.825%	912828PT1	X				7/21/2015	5/11/2016	20,655	20,855					-200													
1755 U.S. TREASURY NOTE 1.25%	912828ST8	X				5/18/2012	7/1/2015	29,871	30,176					-305													
1756 U.S. TREASURY NOTE 1.25%	912828ST8	X				2/12/2015	7/8/2015	29,844	30,043					-199													
1757 U.S. TREASURY NOTE 1.25%	912828ST8	X				1/8/2014	8/11/2015	35,015	34,243					772													
1758 U.S. TREASURY NOTE 0.625%	912828ST8	X				2/12/2015	8/11/2015	85,037	84,598					479													
1759 U.S. TREASURY NOTE 0.625%	912828TS9	X				10/12/2012	10/9/2015	9,997	9,991					6													
1760 U.S. TREASURY NOTE 0.625%	912828TS9	X				10/12/2012	12/31/2015	24,832	25,014					-182													
1761 U.S. TREASURY NOTE 0.625%	912828TS9	X				10/12/2012	12/31/2015	9,933	9,992					-59													
1762 U.S. TREASURY NOTE 0.625%	912828TS9	X				10/12/2012	3/30/2016	29,951	29,978					-27													
1763 U.S. TREASURY NOTE 0.625%	912828TS9	X				1/30/2015	3/30/2016	44,928	44,804					22													
1764 U.S. TREASURY NOTE 0.625%	912828TS9	X				3/4/2016	4/13/2016	4,953	4,993					10													
1765 U.S. TREASURY NOTE 0.625%	912828TS9	X				3/4/2016	5/11/2016	19,990	19,932					58													
1766 U.S. TREASURY NOTE 0.625%	912828TS9	X				3/4/2016	5/18/2016	24,915	24,915					0													
1767 U.S. TREASURY NOTE 0.625%	912828TS9	X				12/8/2015	5/18/2016	4,990	4,977					13													
1768 U.S. TREASURY NOTE 0.625%	912828TS9	X				12/8/2015	5/24/2016	9,975	9,955					20													
1769 U.S. TREASURY NOTE 0.625%	912828TS9	X				10/22/2012	5/24/2016	19,990	19,887					83													
1770 U.S. TREASURY NOTE 0.625%	912828TS9	X				10/22/2012	6/7/2016	19,977	19,867					110													
1771 U.S. TREASURY NOTE 0.625%	912828TS9	X				10/22/2012	6/23/2016	24,986	24,894					152													
1772 U.S. TREASURY NOTE 0.625%	912828TS9	X				5/28/2014	6/23/2016	19,988	19,846					143													
1773 U.S. TREASURY NOTE 0.75%	912828TS9	X				11/14/2012	8/11/2016	44,972	45,255					-283													
1774 U.S. TREASURY NOTE 0.75%	912828TS9	X				3/8/2010	5/15/2016	38	40					-2													
1775 U.S. TREASURY NOTE 0.75%	912828TS9	X				3/8/2010	6/15/2016	61	63					-2													
1776 U.S. TREASURY NOTE 0.75%	912828TS9	X				12/17/2010	7/15/2015	2,323	2,367					-44													
1777 U.S. TREASURY NOTE 0.75%	912828TS9	X				1/30/2014	7/15/2015	380	389					-9													
1778 U.S. TREASURY NOTE 0.75%	912828TS9	X				12/17/2010	8/15/2015	4,127	4,205					-78													
1779 U.S. TREASURY NOTE 0.75%	912828TS9	X				1/30/2014	8/15/2015	639	690					-51													
1780 U.S. TREASURY NOTE 0.75%	912828TS9	X				2/27/2014	8/15/2015	58	63					-5													
1781 U.S. TREASURY NOTE 0.75%	912828TS9	X				1/30/2014	8/20/2015	34,992	34,841					151													
1782 U.S. TREASURY NOTE 0.75%	912828TS9	X				2/27/2014	8/20/2015	3,181	3,198					-17													
1783 U.S. TREASURY NOTE 0.75%	912828TS9	X				12/17/2010	9/15/2015	2,038	2,078					-38													
1784 U.S. TREASURY NOTE 0.75%	912828TS9	X				12/17/2010	9/15/2015	2,636	2,685					-49													
1785 U.S. TREASURY NOTE 0.75%	912828TS9	X				9/21/2015	10/15/2015	74	81					-7													
1786 U.S. TREASURY NOTE 0.75%	912828TS9	X				12/17/2010	11/15/2015	3,352	3,415					-63													
1787 U.S. TREASURY NOTE 0.75%	912828TS9	X				2/22/2012	8/11/2015	56,344	54,372					1,972													
1788 U.S. TREASURY NOTE 0.75%	912828TS9	X				10/20/2011	7/9/2015	30,414	5,433					24,981													
1789 U.S. TREASURY NOTE 0.75%	912828TS9	X				10/20/2011	9/21/2015	23,650	4,579					19,071													
1790 U.S. TREASURY NOTE 0.75%	912828TS9	X				10/20/2011	9/22/2015	76,160	14,794					61,366													
1791 U.S. TREASURY NOTE 0.75%	912828TS9	X				2/18/2014	1/4/2016	5,238	7,366					-2,128													
1792 U.S. TREASURY NOTE 0.75%	912828TS9	X				12/31/2013	1/4/2016	11,281	14,865					-3,584													
1793 U.S. TREASURY NOTE 0.75%	912828TS9	X				12/31/2013	3/10/2016	18,998	24,952					-6,954													
1794 U.S. TREASURY NOTE 0.75%	912828TS9	X				2/6/2015	3/10/2016	6,331	8,366					-2,035													
1795 U.S. TREASURY NOTE 0.75%	912828TS9	X				8/6/2015	3/10/2016	8,706	9,942					-1,236													

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

Long Term CG Distributions		Short Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss		
				1,424,399		Capital Gains/Losses		32,099,332		29,395,765		2,703,567		
				0		0		0		0		0		
Description	CLUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1801 GLAXO SMITHKLINE PLC SP	37333W105	X				2/3/2018	3/10/2018	10,684	11,286					-602
1802 GLAXO SMITHKLINE PLC SP	37333W105	X				2/8/2018	3/10/2018	2,770	2,745					25
1803 GLAXO SMITHKLINE PLC SP	37333W105	X				2/9/2018	3/10/2018	4,353	4,305					48
1804 GOLDMAN SACHS GRP - 67	38141GF01	X				7/24/2014	8/11/2015	24,135	24,069					66
1805 GOLDMAN SACHS GRP - 67	38141GF01	X				8/28/2012	1/4/2016	11,722	10,391					1,361
1806 GRUPO FIN SANTANDER-AD	40033C105	X				5/3/2013	11/30/2015	2,468	4,166					-1,698
1807 GRUPO FIN SANTANDER-AD	40033C105	X				12/31/2013	11/30/2015	3,132	4,471					-1,339
1808 HSBC FINANCE CORP - 67	40429C008	X				5/1/2013	8/11/2015	11,637	11,989					-352
1809 HSBC FINANCE CORP - 67	40429C008	X				9/28/2012	8/11/2015	40,728	37,986					2,742
1810 H P INC	40434L105	X				11/4/2015	11/30/2015	15,529	17,142					-2,213
1811 HALLIBURTON CO	40621B101	X				12/11/2014	8/11/2015	10,203	9,682					521
1812 HALLIBURTON CO	40621B101	X				12/10/2014	8/11/2015	22,038	20,559					1,479
1813 HALLIBURTON CO	40621B101	X				10/19/2012	4/26/2016	14,406	12,559					1,807
1814 HALLIBURTON CO	40621B101	X				12/10/2014	4/26/2016	7,203	6,653					550
1815 HALLIBURTON CO	40621B101	X				9/19/2015	4/26/2016	28,012	27,072					940
1816 HALLIBURTON CO	40621B101	X				7/20/2010	4/26/2016	4,402	3,318					1,086
1817 NOMURA HOLDINGS INC	65335A208	X				7/8/2015	2/9/2016	8,978	15,084					-6,086
1818 BNY MELLON INTERNATIONAL	05569M871	X				7/28/2014	6/28/2016	225,000	282,119					-57,119
1819 BAIDU INC	059752108	X				11/18/2015	2/29/2016	7,498	8,742					-1,246
1820 BARCLAYS PLC ADR	06738E204	X				11/13/2014	6/27/2016	5,387	14,668					-9,301
1821 BAIDU INC	059752108	X				10/27/2015	2/29/2016	14,992	14,828					164
1822 BANK OF AMERICA CORP	06050S104	X				6/25/2015	8/11/2015	29,734	29,002					732
1823 BANK OF AMERICA CORP	06050S104	X				4/1/2015	8/11/2015	23,106	19,917					3,189
1824 BANK OF AMERICA CORP	06050S104	X				4/1/2015	4/26/2016	62,081	63,784					-1,703
1825 BANK OF AMERICA CORP	06051GEX3	X				11/5/2014	12/31/2015	10,037	10,028					9
1826 BNY MELLON INTL EQUITY IN	05569M384	X				7/28/2014	6/28/2016	200,000	260,696					-60,696
1827 BNY MELLON EMERGING MK	05569M855	X				12/22/2008	10/30/2015	500,000	346,755					153,245
1828 BANK OF AMERICA CORP	06051GF99	X				4/16/2015	12/31/2015	19,523	19,941					-418
1829 BARCLAYS PLC ADR	06738E204	X				9/27/2013	6/27/2016	7,597	21,069					-13,472
1830 BARCLAYS PLC ADR	06738E204	X				12/31/2013	6/27/2016	8,782	22,861					-14,069
1831 BARCLAYS PLC ADR	06738E204	X				2/6/2014	6/27/2016	9,133	15,724					-9,591
1832 BARCLAYS PLC ADR	06738E204	X				4/8/2014	6/27/2016	2,091	4,820					-2,729
1833 BARCLAYS PLC ADR	06738E204	X				10/23/2014	6/27/2016	2,230	4,681					-2,451
1834 BARCLAYS PLC ADR	06738E204	X				1/8/2015	6/27/2016	3,555	7,324					-3,769
1835 BARCLAYS PLC ADR	06738E204	X				12/21/2015	6/27/2016	2,161	4,581					-2,420
1836 BARCLAYS PLC ADR	06738E204	X				2/13/2015	6/27/2016	3,136	7,118					-3,982
1837 BARCLAYS PLC ADR	06738E204	X				11/9/2016	6/27/2016	7,248	11,221					-3,973
1838 BAYER A G SPONSORED AD	072730302	X				12/5/2013	11/30/2015	6,403	6,877					-474
1839 BAYER A G SPONSORED AD	072730302	X				12/31/2013	11/30/2015	25,480	27,150					-1,670
1840 BAYER A G SPONSORED AD	072730302	X				12/31/2013	5/19/2016	14,236	20,327					-6,091
1841 BAYER A G SPONSORED AD	072730302	X				9/8/2015	5/19/2016	5,276	7,205					-1,929
1842 BAYER A G SPONSORED AD	072730302	X				7/26/2010	5/19/2016	398	235					163
1843 BELLE INTERNAT-UNSPON A	078454105	X				12/31/2013	7/6/2015	9,230	9,535					-305
1844 BELLE INTERNAT-UNSPON A	078454105	X				10/31/2014	7/6/2015	10,919	10,943					-25
1845 BELLE INTERNAT-UNSPON A	078454105	X				12/17/2014	7/6/2015	20,485	19,889					596
1846 BELLE INTERNAT-UNSPON A	078454105	X				2/13/2015	7/6/2015	10,018	10,039					-21
1847 BIOMARIN PHARMACEUTICA	09062X103	X				2/23/2015	7/9/2015	16,603	12,816					3,787
1848 BIOGEN INC	09062X103	X				8/4/2015	12/0/2016	12,416	15,510					-3,094
1849 BIOGEN INC	09062X103	X				9/3/2015	12/0/2016	793	970					-177
1850 BLACKROCK INC - 6.25%	09247XAC5	X				3/19/2012	8/11/2015	11,004	12,015					-1,011
1851 BLACKROCK INC - 6.25%	09247XAC5	X				7/24/2014	8/11/2015	22,008	22,984					-986
1852 BOSTON PROPERTIES LP 4	10112RA53	X				2/17/2012	1/4/2018	10,521	10,530					-9
1853 BRIDGESTONE CORP -UNSP	108441205	X				7/6/2015	4/5/2016	10,063	11,050					-987
1854 BRIDGESTONE CORP -UNSP	108441205	X				8/6/2015	4/5/2016	5,817	5,827					-10
1855 FANM POOL # AH4794 5% ZI	3138A6KG4	X				10/8/2015	12/30/2015	2,126	22,500					-2,374
1856 DOW CHEMICAL CO	260543103	X				2/6/2015	4/28/2016	66,089	59,340					6,749
1857 DREYFUS INFL TN ADJ SEC-	2601F777	X				12/29/2009	12/3/2015	696,160	704,657					-8,497
1858 DREYFUS INFL SMALL CAP-	26201F777	X				8/10/2015	6/28/2016	225,000	257,353					-32,353
1859 DU PONT (E I) DE NEMOURS	263534109	X				3/23/2012	2/3/2016	51,123	44,449					6,674
1860 DU PONT (E I) DE NEMOURS	263534109	X				8/12/2015	2/3/2016	4,021	3,697					324
1861 DUKE ENERGY CORP	26841C204	X				8/12/2015	4/5/2016	17,575	16,597					978
1862 DYNEGY INC	26811R207	X				11/12/2014	11/30/2015	11,468	21,156					-9,688
1863 EASTMAN CHEMICAL CO 3.6	277432AN0	X				5/28/2013	1/4/2016	10,068	10,301					-233
1864 EASTMAN CHEMICAL CO 3.6	277432AN0	X				5/30/2012	1/4/2016	5,004	4,989					15
1865 EBAY INC - 2.875% 901	278642AK9	X				7/23/2014	10/15/2016	76,748	69,845					-1,097
1866 ELECTRONIC ARTS INC	285512109	X				7/18/2014	7/15/2015	15,956	8,434					7,522
1867 ELECTRONIC ARTS INC	285512109	X				7/18/2014	7/27/2015	34,954	18,794					16,170
1868 ELECTRONIC ARTS INC	285512109	X				7/18/2014	9/22/2015	8,910	4,963					3,927
1869 ELECTRONIC ARTS INC	285512109	X				7/18/2014	10/9/2015	25,916	15,334					10,582
1870 ELECTRONIC ARTS INC	285512109	X				8/29/2014	10/9/2015	9,718	5,666					4,052
1871 ELECTRONIC ARTS INC	285512109	X				8/29/2014	12/9/2015	33,528	18,887					14,642
1872 ELECTRONIC ARTS INC	285512109	X				8/29/2014	2/3/2016	10,781	6,799					3,982

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

Long Term CG Distributions		Short Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss			
				1,424,359				32,098,332		29,395,765		2,703,567			
				0				0		0		0			
	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1873	ELECTRONIC ARTS INC	285512109	X				9/15/2014	2/3/2016	2,396	1,461				0	935
1874	ELECTRONIC ARTS INC	285512109	X				9/15/2014	2/4/2016	44,184	27,756				0	16,428
1875	ENERGY DEVELOPMENT-UN	29289D106	X				5/21/2014	9/28/2015	4,179	5,105				0	-926
1876	ENERGY DEVELOPMENT-UN	29289D106	X				4/21/2014	9/28/2015	3,947	4,352				0	-405
1877	ENERGY DEVELOPMENT-UN	29289D106	X				12/31/2013	9/29/2015	14,816	14,933				0	-117
1878	ENERGY DEVELOPMENT-UN	29289D106	X				4/21/2014	9/29/2015	1,967	2,048				0	-181
1879	EXELON CORP	30161N101	X				8/19/2015	3/17/2016	49,217	48,188				0	1,031
1880	EXELON CORP	30161N101	X				8/19/2015	5/31/2016	341	342				0	-1
1881	EXELON CORP	30161N101	X				8/20/2015	5/31/2016	25,238	25,255				0	-17
1882	EXXON MOBIL CORP	30231G102	X				6/18/2014	3/3/2016	3,778	4,714				0	-936
1883	EXXON MOBIL CORP	30231G102	X				7/22/2015	3/3/2016	27,101	27,173				0	-72
1884	EXXON MOBIL CORP	30231G102	X				7/22/2015	3/3/2016	15,111	14,692				0	419
1885	EXXON MOBIL CORP	30231G102	X				12/15/2015	3/3/2016	18,889	18,250				0	639
1886	EXXON MOBIL CORP	30231G102	X				7/27/2015	3/17/2016	11,439	10,860				0	579
1887	EXXON MOBIL CORP	30231G102	X				8/21/2015	3/17/2016	18,841	16,567				0	2,274
1888	FACEBOOK INC-A	30303M102	X				5/14/2015	7/27/2015	39,613	34,057				0	5,556
1889	FACEBOOK INC-A	30303M102	X				10/3/2014	7/28/2015	23,704	29,694				0	-5,990
1890	FNMA AL6223 POOL	4 5%	X				2/24/2015	3/25/2016	2,228	2,427				0	-199
1891	FNMA AL6223 POOL	4 5%	X				12/20/2016	3/25/2016	154	167				0	-13
1892	FNMA POOL # AL6150	4 0%	X				12/16/2014	9/25/2015	3,892	4,175				0	-283
1893	FNMA POOL # AL6150	4 0%	X				12/16/2014	9/25/2015	5,441	5,835				0	-394
1894	FNMA POOL # AL6150	4 0%	X				12/16/2014	10/25/2015	4,129	4,428				0	-299
1895	FNMA POOL # AL6150	4 0%	X				12/16/2014	11/25/2015	6,525	6,998				0	-473
1896	FNMA POOL # AL6150	4 0%	X				12/16/2014	12/25/2015	4,781	5,127				0	-346
1897	FNMA POOL # AL6150	4 0%	X				12/16/2014	12/29/2015	43,289	44,204				0	-915
1898	FNMA POOL # AL6150	4 0%	X				12/16/2014	12/5/2016	2,887	3,096				0	-209
1899	FNMA POOL # AL6150	4 0%	X				12/16/2014	2/25/2016	2,394	2,598				0	-174
1900	FNMA POOL # AL6150	4 0%	X				12/16/2014	3/10/2016	104,332	105,375				0	-1,043
1901	FNMA POOL # AL6150	4 0%	X				12/16/2014	3/25/2016	3,520	3,775				0	-255
1902	FNMA AL6223 POOL	4 5%	X				1/20/2016	2/25/2016	151	164				0	-13
1903	FNMA MA1897	3 5%	X				12/18/2014	8/19/2015	161	163				0	-2
1904	FNMA MA1897	3 5%	X				5/23/2014	8/19/2015	9,376	9,418				0	-42
1905	FNMA MA1897	3 5%	X				5/23/2014	8/25/2015	2,272	2,312				0	-40
1906	FNMA MA1897	3 5%	X				5/23/2014	9/25/2015	1,574	1,602				0	-28
1907	FNMA MA1897	3 5%	X				5/23/2014	10/25/2015	78	78				0	-2
1908	FNMA MA1897	3 5%	X				9/25/2015	10/25/2015	4	4				0	0
1909	FNMA MA1897	3 5%	X				9/25/2015	11/25/2015	1,567	1,595				0	-28
1910	FNMA MA1897	3 5%	X				9/25/2015	11/25/2015	75	77				0	-2
1911	FNMA MA1897	3 5%	X				10/9/2015	11/25/2015	75	77				0	-2
1912	FNMA MA1897	3 5%	X				5/23/2014	12/25/2015	3,142	3,197				0	-55
1913	FNMA MA1897	3 5%	X				9/25/2015	12/25/2015	150	154				0	-4
1914	FNMA MA1897	3 5%	X				9/25/2015	12/25/2015	150	155				0	-5
1915	FNMA MA1897	3 5%	X				9/25/2015	12/30/2015	2,072	2,112				0	-40
1916	FNMA MA1897	3 5%	X				10/9/2015	12/30/2015	2,072	2,125				0	-53
1917	FNMA MA1897	3 5%	X				5/23/2014	12/30/2015	2,072	2,087				0	-15
1918	FNMA MA1897	3 5%	X				5/23/2014	1/25/2016	2,658	2,703				0	-47
1919	FNMA MA1897	3 5%	X				5/23/2014	2/25/2016	1,889	1,923				0	-34
1920	FNMA MA1897	3 5%	X				5/23/2014	3/25/2016	60	61				0	-1
1921	FNMA MA1897	3 5%	X				5/23/2014	4/25/2016	69	71				0	-2
1922	FNMA MA1897	3 5%	X				5/23/2014	5/25/2016	3,130	3,188				0	-56
1923	FNMA MA1897	3 5%	X				5/23/2014	6/25/2016	66	67				0	-1
1924	FNMA POOL # AL6150	4 0%	X				3/3/2016	8/25/2016	477	510				0	-33
1925	U S TREASURY NOTE	0 75%	X				4/8/2015	8/11/2015	79,950	80,084				0	-134
1926	U S TREASURY NOTE	0 75%	X				4/10/2015	8/11/2015	19,988	20,000				0	-12
1927	U S TREASURY NOTE	0 75%	X				11/23/2012	8/11/2015	29,981	30,095				0	-114
1928	U S TREASURY NOTE	0 75%	X				4/29/2015	8/11/2015	74,953	74,944				0	9
1929	FHLMC GOLD G18489	3 0%	X				11/18/2013	9/15/2015	970	1,002				0	-32
1930	FHLMC GOLD G18489	3 0%	X				12/13/2013	9/15/2015	54	55				0	-1
1931	FHLMC GOLD G18489	3 0%	X				9/25/2014	9/15/2015	54	56				0	-2
1932	FHLMC GOLD G18489	3 0%	X				12/15/2014	10/15/2015	896	895				0	-29
1933	FHLMC GOLD G18489	3 0%	X				11/18/2013	10/15/2015	48	49				0	-1
1934	FHLMC GOLD G18489	3 0%	X				12/13/2013	10/15/2015	48	50				0	-2
1935	FHLMC GOLD G18489	3 0%	X				9/25/2014	10/15/2015	48	50				0	-2
1936	FHLMC GOLD G18489	3 0%	X				12/15/2014	10/15/2015	48	50				0	-2
1937	FHLMC GOLD G18489	3 0%	X				11/18/2013	11/15/2015	1,086	1,086				0	-36
1938	FHLMC GOLD G18489	3 0%	X				12/13/2013	11/15/2015	58	60				0	-2
1939	FHLMC GOLD G18489	3 0%	X				9/25/2014	11/15/2015	58	60				0	-2
1940	FHLMC GOLD G18489	3 0%	X				12/15/2014	11/15/2015	58	61				0	-3
1941	FHLMC GOLD G18489	3 0%	X				11/18/2013	12/15/2015	812	840				0	-28
1942	FHLMC GOLD G18489	3 0%	X				12/13/2013	12/15/2015	45	46				0	-1
1943	FHLMC GOLD G18489	3 0%	X				9/25/2014	12/15/2015	45	47				0	-2
1944	FHLMC GOLD G18489	3 0%	X				12/15/2014	12/15/2015	45	47				0	-2

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

Long Term CG Distributions		Amount	Totals										Gross Sales		Cost or Other Basis		Expense of Sale and Cost of Improvements		Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions		1,424,359	Capital Gains/Losses										32,099,332		29,395,785		2,703,567					
		0	Other sales										0		0		0		0		0	
	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss							
1945	FHLMC GOLD G18489	3 04 3128MMRK1	X				9/25/2014	12/29/2015	3,638	3,657					0	-19						
1946	FHLMC GOLD G18489	3 04 3128MMRK1	X				12/15/2014	12/29/2015	3,638	3,689					0	-51						
1947	FHLMC GOLD G18489	3 04 3128MMRK1	X				11/18/2013	12/29/2015	10,915	10,969					0	-54						
1948	FHLMC GOLD G18489	3 04 3128MMRK1	X				11/18/2013	1/15/2016	793	819					0	-26						
1949	FHLMC GOLD G18489	3 04 3128MMRK1	X				12/13/2013	1/15/2016	53	54					0	-1						
1950	FHLMC GOLD G18489	3 04 3128MMRK1	X				11/18/2013	2/15/2016	659	675					0	-22						
1951	FHLMC GOLD G18489	3 04 3128MMRK1	X				12/13/2013	2/15/2016	44	45					0	-1						
1952	FHLMC GOLD G18489	3 04 3128MMRK1	X				11/18/2013	3/3/2016	53,076	52,591					0	485						
1953	FHLMC GOLD G18489	3 04 3128MMRK1	X				12/13/2013	3/3/2016	3,536	3,467					0	71						
1954	FHLMC GOLD G18489	3 04 3128MMRK1	X				11/18/2013	3/15/2016	736	761					0	-25						
1955	FHLMC GOLD G18489	3 04 3128MMRK1	X				12/13/2013	3/15/2016	49	50					0	-1						
1956	FHLMC GOLD G18489	3 04 3128MMRK1	X				2/4/2014	7/15/2015	402	427					0	-25						
1957	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	7/15/2015	151	159					0	-8						
1958	FHLMC GOLD POOL C91738	3128P74X8	X				6/4/2014	7/15/2015	50	54					0	-4						
1959	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	8/15/2015	791	841					0	-50						
1960	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	8/15/2015	297	314					0	-17						
1961	FHLMC GOLD POOL C91738	3128P74X8	X				6/4/2014	8/15/2015	99	106					0	-7						
1962	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	9/15/2015	792	842					0	-50						
1963	SHORT TERM FUGIO VC FUND		X				1/1/2015	12/31/2015		715					0	-715						
1964	LONG TERM FUGIO VC FUND		X				1/1/2015	12/31/2015	128,080						128,080							
1965	SHORT TERM FUGIO PE FUND		X				1/1/2015	12/31/2015	6,953						6,953							
1966	LONG TERM FUGIO PE FUND		X				1/1/2015	12/31/2015	368,466						368,466							
1967	SHORT TERM FUGIO PE FUND		X				1/1/2015	12/31/2015		1,335					-1,335							
1968	LONG TERM FUGIO PE FUND		X				1/1/2015	12/31/2015	33,728						33,728							
1969	SHORT TERM FUGIO PE FUND		X				1/1/2015	12/31/2015	4,590						4,590							
1970	LONG TERM FUGIO PE FUND		X				1/1/2015	12/31/2015	363,426						363,426							
1971	LONG TERM MREP GLOBAL		X				1/1/2015	12/31/2015	2,637						2,637							
1972	SHORT TERM SIGULER GUFF		X				1/1/2015	12/31/2015	534						534							
1973	LONG TERM SIGULER GUFF		X				1/1/2015	12/31/2015	38,894						38,894							

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

		31,326	41,720	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OTHER INCOME	5,241	5,241	
2	FUGIO VC FUND IV	130	130	
3	FUGIO PRIVATE EQUITY FUND VI	-14,130	-14,130	
4	FUGIO PRIVATE EQUITY FUND VII	5,620	5,620	
5	FUGIO PRIVATE EQUITY FUND V	568	568	
6	MREP GLOBAL VII	2,217	2,217	
7	SIGULER GUFF	31,680	31,680	
8	UBTI INCOME		10,394	

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

		125,012	44,461	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	44,461	44,461		
2	ESTIMATED EXCISE PAYMENTS	80,551			

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

		278,992	11,983	0	267,009
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	11,983	11,983		
2	FUGIO VC FUND IV- EXPENSES	15,428	0		15,428
3	FUGIO PRIVATE EQUITY V- EXPENSES	35,308	0		35,308
4	FUGIO PRIVATE EQUITY VI- EXPENSES	40,692	0		40,692
5	FUGIO PRIVATE EQUITY VII- EXPENSES	61,116	0		61,116
6	SIGULAR GUFF- EXPENSES	15,065	0		15,065
7	ALCENTRA MEZZANINE III- EXPENSES	53	0		53
8	MREP GLOBAL VII - EXPENSES	50,876	0		50,876
9	FOUNDATION - EXPENSES	48,471			48,471

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

Asset Description		Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
1			78,068,253	79,846,411	87,009,293

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

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

1	GAIN ON PY SALES SETTLED IN CY	1	977,206
2	LOSS ON CY SALES NOT SETTLED AT YEAR END	2	2,421
3	PARTNERSHIP DISTIRBUTIONS	3	937,748
4	WASH SALE ADJUSTMENT	4	705
5	SCHOLARSHIP REIMBURSEMENT	5	7,850
6	REFUND FROM VERIZON	6	26
7	WSC ADJUSTMENT -DEFERRED INCOME	7	1,245
8	PARTNERSHIP BASIS ADJUSTMENTS	8	569,024
9	60 DAY NON-QUAL DIVIDENDS (UNITED TECH CORP AND WILLIAMS CO INC)	9	1,089
10	Total	10	2,497,314

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

1	COST BASIS ADJUSTMENT	1	27,104
2	EXCESS FMV OVER COST OF ASSETS CONTRIBUTED	2	46,232
3	PARTNERSHIP ADJUSTMENTS	3	829,667
4	Total	4	903,003

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

Long Term CG Distributions										Short Term CG Distributions										Amount																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

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

Long Term CG Distributions										Short Term CG Distributions										Amount			
																				1,424,359		0	
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	0	1,279,208	0	Gains Minus Excess FMV Over Adj. Basis or Losses							
139 GNMA II POOL # MA2753 3 0%	36179RWB8		5/11/2015	5/20/2016	586			0	16		0	0	0				-16						
140 INXP SEMICONDUCTORS N V	N6596X109		5/11/2015	9/22/2015	32,103			0	-5,036		0	0	0				-5,036						
141 INXP SEMICONDUCTORS N V	N6596X109		5/8/2015	9/22/2015	18,220			0	-3,582		0	0	0				-3,582						
142 AVAGO TECHNOLOGIES LTD	Y0486S104		7/23/2015	8/11/2015	40,922			0	-2,808		0	0	0				-2,808						
143 AVAGO TECHNOLOGIES LTD	Y0486S104		10/10/2013	8/11/2015	21,584			0	14,085		0	0	0				14,085						
144 AVAGO TECHNOLOGIES LTD	Y0486S104		10/10/2013	8/19/2015	75,121			0	48,160		0	0	0				48,160						
145 AVAGO TECHNOLOGIES LTD	Y0486S104		9/20/2013	8/19/2015	24,396			0	15,899		0	0	0				15,899						
146 BROADCOM LTD	Y09827109		2/3/2016	4/26/2016	33,574			0	4,258		0	0	0				4,258						
147 BROADCOM LTD	Y09827109		10/10/2013	4/26/2016	53,840			0	38,409		0	0	0				38,409						
148 A B B FIN USA INC 2 875%	00037BAB8		7/27/2012	8/11/2015	34,665			0	-1,762		0	0	0				-1,762						
149 A B B FIN USA INC 2 875%	00037BAB8		4/2/2013	11/9/2015	14,708			0	-582		0	0	0				-582						
150 A B B FIN USA INC 2 875%	00037BAB8		7/24/2014	11/9/2015	4,903			0	-82		0	0	0				-82						
151 A B B FIN USA INC 2 875%	00037BAB8		5/17/2012	11/9/2015	24,513			0	24		0	0	0				24						
152 AFLAC INC	001055102		6/10/2014	9/10/2015	18,442			0	-1,827		0	0	0				-1,827						
153 AFLAC INC	001055102		6/10/2014	10/19/2015	26,194			0	-1,043		0	0	0				-1,043						
154 AFLAC INC	001055102		6/9/2014	10/20/2015	52,128			0	-2,200		0	0	0				-2,200						
155 FHLMC GOLD A95828 4 5%	312944PM7		9/21/2015	11/15/2015	94			0	-10		0	0	0				-10						
156 FHLMC GOLD A95828 4 5%	31386V94		6/19/2014	8/25/2015	22			0	-2		0	0	0				-2						
157 FHLMC GOLD A95828 4 5%	31386V94		2/8/2012	9/25/2015	840			0	-50		0	0	0				-50						
158 FHLMC GOLD A95828 4 5%	31386V94		3/14/2014	9/25/2015	315			0	-19		0	0	0				-19						
159 FHLMC GOLD A95828 4 5%	31386V94		6/19/2014	9/25/2015	52			0	-4		0	0	0				-4						
160 NOVARTIS AG-ADR	66987V109		12/31/2013	2/29/2016	16,462			0	-1,988		0	0	0				-1,988						
161 OCCIDENTAL PETROLEUM C	674599105		4/21/2015	6/8/2016	22,680			0	-1,189		0	0	0				-1,189						
162 OCCIDENTAL PETROLEUM C	674599105		6/2/2015	6/8/2016	4,538			0	-230		0	0	0				-230						
163 ONTARIO (PROVINCE OF) 4	6932348D3		9/29/2009	1/4/2016	26,758			0	1,801		0	0	0				1,801						
164 ORACLE CORP 5 75%	68399XAC9		4/2/2008	7/23/2015	83,189			0	8,224		0	0	0				8,224						
165 ORACLE CORP 2 375%	68399XAO8		7/23/2015	4/29/2016	82,718			0	1,585		0	0	0				1,585						
166 ORACLE CORP 2 5%	68399XBB0		4/28/2015	12/31/2015	24,634			0	-278		0	0	0				-278						
167 ORACLE CORP 2 5%	68399XBB0		4/28/2015	4/5/2016	15,378			0	431		0	0	0				431						
168 OUTFRONT MEDIA INC	69007J106		2/19/2015	7/1/2015	2,262			0	-420		0	0	0				-420						
169 OUTFRONT MEDIA INC	69007J106		2/20/2015	7/1/2015	1,638			0	-311		0	0	0				-311						
170 OUTFRONT MEDIA INC	69007J106		11/18/2014	7/1/2015	674			0	-48		0	0	0				-48						
171 OUTFRONT MEDIA INC	69007J106		11/18/2014	7/2/2015	6,819			0	-540		0	0	0				-540						
172 OUTFRONT MEDIA INC	69007J106		12/31/2014	7/2/2015	2,467			0	-186		0	0	0				-186						
173 OUTFRONT MEDIA INC	69007J106		12/31/2014	7/6/2015	10,107			0	-929		0	0	0				-929						
174 OUTFRONT MEDIA INC	69007J106		7/29/2014	8/26/2015	6,153			0	-3,512		0	0	0				-3,512						
175 OUTFRONT MEDIA INC	69007J106		7/17/2014	8/26/2015	5,717			0	-2,942		0	0	0				-2,942						
176 OUTFRONT MEDIA INC	69007J106		7/17/2014	8/27/2015	25,373			0	-12,913		0	0	0				-12,913						
177 OUTFRONT MEDIA INC	69007J106		12/31/2014	8/27/2015	6,423			0	-1,393		0	0	0				-1,393						
178 SUN ART RETAIL GROUP-UN	866633100		10/3/2014	12/1/2015	18,792			0	-8,897		0	0	0				-8,897						
179 SUN ART RETAIL GROUP-UN	866633100		12/1/2014	12/1/2015	7,610			0	-3,193		0	0	0				-3,193						
180 SUN ART RETAIL GROUP-UN	866633100		11/18/2015	12/1/2015	15,531			0	239		0	0	0				239						
181 SUNTORY BEVERAGE & FOOD	868031104		9/8/2015	2/4/2016	11,687			0	2,077		0	0	0				2,077						
182 TAIWAN SEMICONDUCTOR M	874039100		7/26/2010	9/8/2015	23,797			0	12,450		0	0	0				12,450						
183 TAIWAN SEMICONDUCTOR M	874039100		12/31/2013	9/8/2015	17,253			0	2,050		0	0	0				2,050						
184 TAIWAN SEMICONDUCTOR M	874039100		2/13/2015	9/8/2015	3,768			0	-931		0	0	0				-931						
185 TELEFONICA EMISIONES 5 1	87939WAM5		5/29/2013	8/11/2015	16,961			0	492		0	0	0				492						
186 TELEFONICA EMISIONES 5 1	87939WAM5		12/9/2013	8/11/2015	5,520			0	206		0	0	0				206						
187 TELEFONICA EMISIONES 5 1	87939WAM5		3/20/2012	8/11/2015	5,520			0	-591		0	0	0				-591						
188 TELIASONERA AB-UNSPON A	87960M205		9/26/2014	9/11/2015	11			0	-3		0	0	0				-3						
189 TELIASONERA AB-UNSPON A	87960M205		9/29/2014	9/11/2015	14,585			0	-3,424		0	0	0				-3,424						
190 TELIASONERA AB-UNSPON A	87960M205		9/29/2014	9/14/2015	37,582			0	-8,862		0	0	0				-8,862						
191 TEXAS INSTRUMENTS INC	882508104		8/21/2014	7/7/2015	19,283			0	1,008		0	0	0				1,008						
192 FACEBOOK INC-A	30303M102		4/15/2015	7/27/2015	27,352			0	3,298		0	0	0				3,298						
193 FACEBOOK INC-A	30303M102		6/2/2015	7/27/2015	7,545			0	1,098		0	0	0				1,098						
194 FACEBOOK INC-A	30303M102		5/14/2015	8/11/2015	69,753			0	9,747		0	0	0				9,747						
195 FACEBOOK INC-A	30303M102		9/19/2015	9/16/2015	26,086			0	-525		0	0	0				-525						
196 FACEBOOK INC-A	30303M102		5/14/2015	9/16/2015	21,428			0	2,778		0	0	0				2,778						
197 FACEBOOK INC-A	30303M102		5/14/2015	2/3/2016	28,406			0	7,728		0	0	0				7,728						
198 FACEBOOK INC-A	30303M102		5/14/2015	4/26/2016	97,899			0	25,487		0	0	0				25,487						
199 FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	7/15/2015	202			0	-4		0	0	0				-4						
200 FHLMC GOLD T49004 3 0%	31287CAD4		12/15/2014	7/15/2015	34			0	-1		0	0	0				-1						
201 FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	8/15/2015	181			0	-1		0	0	0				-1						
202 FHLMC GOLD T49004 3 0%	31287CAD4		12/15/2014	8/15/2015	30			0	-1		0	0	0				-1						
203 FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	9/15/2015	184			0	188		0	0	0				188						
204 FHLMC GOLD T49004 3 0%	31287CAD4		12/15/2014	9/15/2015	31			0	-1		0	0	0				-1						
205 FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	10/15/2015	177			0	181		0	0	0				181						
206 FHLMC GOLD T49004 3 0%	31287CAD4		12/15/2014	10/15/2015	30			0	30		0	0	0				30						
207 FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	11/15/2015	178			0	182		0	0	0				182						

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

Long Term CG Distributions													Short Term CG Distributions												
Amount													Amount												
1,424,359													0												
Description of Property Sold	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses													
208 FHL MC GOLD T49004 3.0%		12/15/2014	11/15/2015	30			31	-1		0	0	1,279,208													
209 FHL MC GOLD T49004 3.0%		11/15/2013	12/15/2015	185			189	-4		0	0														
210 FHL MC GOLD T49004 3.0%		12/15/2014	12/15/2015	32			32			0	0	-1													
211 FHL MC GOLD T49004 3.0%		12/15/2014	12/29/2015	3,758			3,802	-44		0	0	-44													
212 FHL MC GOLD T49004 3.0%		11/15/2013	12/29/2015	3,758			3,767	-9		0	0	-9													
213 GNMA II POOL # MA2753 3.0%		11/3/2016	5/20/2016	176			180	-4		0	0	-4													
214 GNMA II POOL # MA2753 3.0%		5/11/2015	6/20/2016	654			671	-17		0	0	-17													
215 GNMA II POOL # MA2753 3.0%		11/3/2016	6/20/2016	196			201	-5		0	0	-5													
216 GNMA G2 MA3036 4.5%		11/2/2015	12/20/2015	237			256	-19		0	0	-19													
217 GNMA G2 MA3036 4.5%		11/2/2015	12/30/2015	9,946		31	10,010	-33		0	0	-33													
218 GNMA G2 MA3036 4.5%		12/8/2016	2/12/2016	4,700			4,659	41		0	0	41													
219 GNMA G2 MA3036 4.5%		12/8/2016	2/20/2016	104			111	-7		0	0	-7													
220 GNMA POOL II MA3107 4.5%		10/9/2015	11/20/2015	685			740	-55		0	0	-55													
221 GNMA POOL II MA3107 4.5%		10/9/2015	12/20/2015	1,329			1,435	-106		0	0	-106													
222 GNMA POOL II MA3107 4.5%		11/2/2015	12/20/2015	1,329			1,433	-104		0	0	-104													
223 GNMA POOL II MA3107 4.5%		10/9/2015	12/30/2015	15,523		70	15,652	-39		0	0	-39													
224 GNMA POOL II MA3107 4.5%		10/9/2015	1/20/2016	1,653			1,785	-132		0	0	-132													
225 GNMA POOL II MA3107 4.5%		11/2/2015	1/20/2016	2,149			2,317	-168		0	0	-168													
226 GNMA POOL II MA3107 4.5%		10/9/2015	2/12/2016	48,589			48,936	-347		0	0	-347													
227 GNMA POOL II MA3107 4.5%		11/2/2015	2/12/2016	63,166			63,516	-350		0	0	-350													
228 GNMA POOL II MA3107 4.5%		1/13/2016	2/12/2016	9,718			9,765	-47		0	0	-47													
229 GNMA POOL II MA3107 4.5%		10/9/2015	2/20/2016	1,282			1,385	-103		0	0	-103													
230 GNMA POOL II MA3107 4.5%		11/2/2015	2/20/2016	1,667			1,797	-130		0	0	-130													
231 GNMA POOL II MA3107 4.5%		11/3/2016	2/20/2016	256			276	-20		0	0	-20													
232 PNC FINANCIAL SERVICES G 693475105		8/15/2011	1/19/2016	55,111			30,761	24,350		0	0	24,350													
233 PNC FINANCIAL SERVICES G 693475105		8/15/2011	1/20/2016	52,160			29,714	22,446		0	0	22,446													
234 PPL CORP		5/12/2014	6/13/2016	59,453			43,351	16,102		0	0	16,102													
235 P V H CORP		6/21/2013	10/30/2015	41,112			54,325	-13,213		0	0	-13,213													
236 P V H CORP		6/21/2013	12/4/2015	29,581			43,822	-14,241		0	0	-14,241													
237 P V H CORP		4/1/2015	12/4/2015	22,980			30,203	-7,223		0	0	-7,223													
238 PALO ALTO NETWORKS INC		4/23/2015	7/27/2015	18,500			16,770	3,305		0	0	3,305													
239 PALO ALTO NETWORKS INC		4/23/2015	7/27/2015	18,500			16,770	3,305		0	0	3,305													
240 PALO ALTO NETWORKS INC		4/23/2015	8/11/2015	39,502			15,373	3,127		0	0	3,127													
241 PALO ALTO NETWORKS INC		5/4/2015	8/11/2015	21,499			35,094	4,408		0	0	4,408													
242 PALO ALTO NETWORKS INC		4/21/2015	8/11/2015	25,196			18,843	2,656		0	0	2,656													
243 PALO ALTO NETWORKS INC		5/4/2015	9/16/2015	31,384			22,105	3,091		0	0	3,091													
244 PALO ALTO NETWORKS INC		4/21/2015	9/22/2015	6,117			26,350	5,034		0	0	5,034													
245 PALO ALTO NETWORKS INC		3/31/2015	9/22/2015	3,418			5,219	898		0	0	898													
246 PALO ALTO NETWORKS INC		5/4/2015	4/26/2016	21,481			2,796	622		0	0	622													
247 PALO ALTO NETWORKS INC		11/19/2015	4/26/2016	29,801			21,754	-273		0	0	-273													
248 PALO ALTO NETWORKS INC		4/7/2015	4/26/2016	23,448			33,124	-3,323		0	0	-3,323													
249 PERSICO INC		10/19/2012	8/11/2015	10,800			22,591	857		0	0	857													
250 PERSICO INC		7/13/448108	8/11/2015	39,272			27,019	3,135		0	0	3,135													
251 BRIDGESTONE CORP -UNSP		10/12/2018	8/11/2015	1,819			7,665	12,253		0	0	12,253													
252 BRISTOL-MYERS SQUIBB CO		5/28/2013	7/12/2015	9,653			6,712	57		0	0	57													
253 BRISTOL-MYERS SQUIBB CO		5/28/2013	8/12/2015	37,272			28,767	8,505		0	0	8,505													
254 BRISTOL-MYERS SQUIBB CO		1/6/2016	2/4/2016	16,193			18,297	-2,104		0	0	-2,104													
255 BURLINGTN NORTH SANTA 3		3/17/2015	8/11/2015	15,509			15,798	-289		0	0	-289													
256 BURLINGTN NORTH SANTA 3		6/25/2014	8/11/2015	10,339			10,404	-65		0	0	-65													
257 CRH PLC-SPONSORED ADR		9/26/2014	2/3/2016	27,080			24,349	2,731		0	0	2,731													
258 CVS HEALTH CORPORATION		8/25/2015	5/26/2016	60,141			64,089	-3,948		0	0	-3,948													
259 CALIFORNIA RESOURCES CO		4/21/2015	4/5/2016	30			39	-9		0	0	-9													
260 CALIFORNIA RESOURCES CO		6/21/2015	4/5/2016	26			34	-8		0	0	-8													
261 CALIFORNIA RESOURCES CO		3/26/2015	4/5/2016	50			60	-10		0	0	-10													
262 CALIFORNIA RESOURCES CO		3/26/2015	4/13/2016	0			0	0		0	0	0													
263 CAPITAL ONE FINANCIAL CO		1/21/2014	8/11/2015	53,125			47,265	5,860		0	0	5,860													
264 CAPITAL ONE FINANCIAL CO		1/21/2014	4/26/2016	69,552			66,889	2,653		0	0	2,653													
265 CARDINAL HEALTH INC		7/16/2014	8/12/2015	37,330			31,146	6,184		0	0	6,184													
266 CATERPILLAR INC		6/16/2010	9/3/2015	73,498			63,769	9,729		0	0	9,729													
267 CATERPILLAR INC		3/23/2012	9/14/2015	96,131			52,984	-16,953		0	0	-16,953													
268 FHL MC GOLD T49004 3.0%		11/5/2013	1/15/2016	2,532			2,589	-57		0	0	-57													
269 FHL MC GOLD T49004 3.0%		11/5/2013	2/15/2016	152			155	-3		0	0	-3													
270 FHL MC GOLD T49004 3.0%		11/5/2013	3/15/2016	1,981			2,025	-44		0	0	-44													
271 FHL MC GOLD T49004 3.0%		11/5/2013	4/15/2016	141			145	-4		0	0	-4													
272 FHL MC GOLD T49004 3.0%		11/5/2013	5/15/2016	138			142	-4		0	0	-4													
273 FHL MC GOLD T49004 3.0%		11/5/2013	6/15/2016	126			129	-3		0	0	-3													
274 FHL MC GOLD POOL T49005 3		2/19/2014	7/15/2015	333			348	-15		0	0	-15													
275 FHL MC GOLD POOL T49005 3		2/19/2014	8/15/2015	3,055			3,190	-135		0	0	-135													
276 FHL MC GOLD POOL T49005 3		2/19/2014	9/15/2015	319			334	-15		0	0	-15													

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

Long Term CG Distributions														Amount	
Short Term CG Distributions														1,424,359	0
	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Coat or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/89	Adjusted Basis as of 12/31/89	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis of Losses	
277	FLMCM GOLD POOL T49005 3	31287CAE2	-	2/19/2014	10/15/2015	320	-	-	334	-14	0	0	0	-14	
278	FLMCM GOLD POOL T49005 3	31287CAE2	-	2/19/2014	11/15/2015	-	-	-	341	-14	0	0	0	-14	
279	FLMCM GOLD POOL T49005 3	31287CAE2	-	2/19/2014	12/15/2015	328	-	-	343	-15	0	0	0	-15	
280	FLMCM GOLD POOL T49005 3	31287CAE2	-	2/19/2014	12/29/2015	11,292	-	-	11,523	-231	0	0	0	-231	
281	FLMCM GOLD POOL T49005 3	31287CAE2	-	2/19/2014	1/15/2016	242	-	-	253	-11	0	0	0	-11	
282	FNMA POOL # AL6150 4 0%	3138ENZQ3	-	12/16/2014	4/25/2016	850	-	-	912	-62	0	0	0	-62	
283	FNMA POOL # AL6150 4 0%	3138ENZQ5	-	12/16/2014	5/25/2016	541	-	-	580	-39	0	0	0	-39	
284	FNMA POOL # AL6150 4 0%	3138ENZQ5	-	12/16/2014	6/25/2016	755	-	-	810	-55	0	0	0	-55	
285	FNMA POOL # AL6895 3 5%	3138EPUV4	-	6/8/2015	7/25/2015	129	-	-	134	-5	0	0	0	-5	
286	FNMA POOL # AL6895 3 5%	3138EPUV4	-	7/28/2015	8/20/2015	9,788	-	-	10,290	-502	0	0	0	-502	
287	FNMA POOL # AL6895 3 5%	3138EPUV4	-	6/8/2015	8/25/2015	292	-	-	302	-10	0	0	0	-10	
288	FNMA POOL # AL6895 3 5%	3138EPUV4	-	6/8/2015	9/25/2015	701	-	-	724	-23	0	0	0	-23	
289	FNMA POOL # AL6895 3 5%	3138EPUV4	-	7/28/2015	9/25/2015	131	-	-	136	-5	0	0	0	-5	
290	FNMA POOL # AL6895 3 5%	3138EPUV4	-	6/8/2015	10/25/2015	726	-	-	750	-24	0	0	0	-24	
291	FNMA POOL # AL6895 3 5%	3138EPUV4	-	7/28/2015	10/25/2015	136	-	-	141	-5	0	0	0	-5	
292	FNMA POOL # AL6895 3 5%	3138EPUV4	-	6/8/2015	11/25/2015	144	-	-	149	-5	0	0	0	-5	
293	FNMA POOL # AL6895 3 5%	3138EPUV4	-	7/28/2015	11/25/2015	27	-	-	28	-1	0	0	0	-1	
294	FNMA POOL # AL6895 3 5%	3138EPUV4	-	6/8/2015	12/25/2015	1,010	-	-	1,043	-33	0	0	0	-33	
295	FNMA POOL # AL6895 3 5%	3138EPUV4	-	7/28/2015	12/25/2015	189	-	-	196	-7	0	0	0	-7	
296	FNMA POOL # AL6895 3 5%	3138EPUV4	-	7/28/2015	12/30/2015	9,884	-	-	9,955	-71	0	0	0	-71	
297	FNMA POOL # AL6895 3 5%	3138EPUV4	-	6/8/2015	1/25/2016	813	-	-	840	-27	0	0	0	-27	
298	FNMA POOL # AL6895 3 5%	3138EPUV4	-	7/28/2015	1/25/2016	51	-	-	53	-2	0	0	0	-2	
299	FNMA POOL # AL6895 3 5%	3138EPUV4	-	6/8/2015	2/25/2016	214	-	-	284	-10	0	0	0	-10	
300	FNMA POOL # AL6895 3 5%	3138EPUV4	-	7/28/2015	2/25/2016	17	-	-	18	-1	0	0	0	-1	
301	GNMA II MA3456 4 5% 21	36179RZV4	-	2/12/2016	3/20/2016	691	-	-	745	-54	0	0	0	-54	
302	GNMA II MA3456 4 5% 21	36179RZV4	-	2/12/2016	4/20/2016	2,945	-	-	3,174	-229	0	0	0	-229	
303	GNMA II MA3456 4 5% 21	36179RZV4	-	3/2/2016	4/20/2016	256	-	-	276	-20	0	0	0	-20	
304	GNMA II MA3456 4 5% 21	36179RZV4	-	2/12/2016	5/17/2016	111,317	-	-	111,901	-584	0	0	0	-584	
305	GNMA II MA3456 4 5% 21	36179RZV4	-	3/2/2016	5/17/2016	9,680	-	-	9,733	-53	0	0	0	-53	
306	GNMA II MA3456 4 5% 21	36179RZV4	-	2/12/2016	5/20/2016	7,511	-	-	8,083	-582	0	0	0	-582	
307	GNMA II MA3456 4 5% 21	36179RZV4	-	3/2/2016	5/20/2016	653	-	-	704	-51	0	0	0	-51	
308	GNMA MA3665 4 5% 51	36179SCA3	-	5/17/2016	6/20/2016	88	-	-	95	-7	0	0	0	-7	
309	GNMA MA3665 4 5% 51	36179SCA3	-	5/17/2016	6/20/2016	74	-	-	79	-5	0	0	0	-5	
310	GNMA MA3665 4 5% 51	36179SCA3	-	5/17/2016	6/20/2016	221	-	-	238	-17	0	0	0	-17	
311	GNMA II POOL # MA2153 3 0%	36179R8W8	-	5/11/2015	3/20/2016	484	-	-	497	-13	0	0	0	-13	
312	U S TREASURY NOTE 0 75%	912828TW0	-	4/29/2015	9/10/2015	64,916	-	-	64,952	-36	0	0	0	-36	
313	U S TREASURY NOTE 0 75%	912828TW0	-	4/29/2015	9/11/2015	64,949	-	-	64,952	-3	0	0	0	-3	
314	U S TREASURY NOTE 0 75%	912828TW0	-	2/19/2015	3/9/2016	9,977	-	-	9,953	24	0	0	0	24	
315	U S TREASURY NOTE 0 75%	912828TW0	-	3/30/2014	3/9/2016	14,965	-	-	14,895	70	0	0	0	70	
316	U S TREASURY NOTE 0 75%	912828TW0	-	2/28/2015	3/10/2016	39,900	-	-	39,839	61	0	0	0	61	
317	U S TREASURY NOTE 0 75%	912828TW0	-	3/24/2015	3/10/2016	49,875	-	-	49,922	-47	0	0	0	-47	
318	U S TREASURY NOTE 0 75%	912828TW0	-	2/19/2015	3/10/2016	14,962	-	-	14,930	32	0	0	0	32	
319	U S TREASURY NOTE 0 75%	912828TW0	-	9/30/2014	3/29/2016	4,996	-	-	4,965	31	0	0	0	31	
320	U S TREASURY NOTE 0 75%	912828TW0	-	9/30/2014	4/7/2016	5,003	-	-	4,965	38	0	0	0	38	
321	U S TREASURY NOTE 0 75%	912828TW0	-	9/30/2014	4/11/2016	10,007	-	-	9,930	77	0	0	0	77	
322	U S TREASURY NOTE 0 75%	912828TW0	-	9/30/2014	5/11/2016	10,011	-	-	9,930	81	0	0	0	81	
323	U S TREASURY NOTE 1 625	912828TY6	-	8/26/2015	9/8/2015	9,784	-	-	9,826	-42	0	0	0	-42	
324	U S TREASURY NOTE 1 625	912828TY6	-	8/26/2015	9/9/2015	39,002	-	-	39,305	-303	0	0	0	-303	
325	U S TREASURY INFLATION I	912828UJ1	-	3/27/2013	8/3/2015	136,348	-	-	149,863	-13,515	0	0	0	-13,515	
326	U S TREASURY NB 1% 5/31/11	912828VE7	-	6/14/2016	6/14/2016	50,254	-	-	50,284	-10	0	0	0	-10	
327	U S TREASURY NB 1% 5/31/11	912828VE7	-	6/14/2016	6/16/2016	10,057	-	-	10,053	4	0	0	0	4	
328	UNITED STATES TREAS 0 87	912828WH9	-	9/21/2015	9/23/2015	10,043	-	-	10,036	7	0	0	0	7	
329	UNITED STATES TREAS 0 87	912828WH9	-	6/4/2014	9/25/2015	15,064	-	-	15,017	47	0	0	0	47	
330	UNITED STATES TREAS 0 87	912828WH9	-	10/6/2015	11/9/2015	15,026	-	-	15,076	-50	0	0	0	-50	
331	UNITED STATES TREAS 0 87	912828WH9	-	10/16/2015	11/8/2015	20,035	-	-	20,112	-77	0	0	0	-77	
332	UNITED STATES TREAS 0 87	912828WH9	-	10/15/2015	11/9/2015	20,035	-	-	20,113	-78	0	0	0	-78	
333	UNITED STATES TREAS 0 87	912828WH9	-	6/4/2014	11/9/2015	40,070	-	-	40,045	25	0	0	0	25	
334	UNITED STATES TREAS 0 87	912828WH9	-	6/4/2014	1/4/2016	154,976	-	-	155,176	-200	0	0	0	-200	
335	UNITED STATES TREAS 0 87	912828WH9	-	6/4/2014	1/5/2016	24,988	-	-	25,028	-40	0	0	0	-40	
336	UNITED STATES TREAS 0 87	912828WH9	-	6/4/2014	1/8/2016	20,000	-	-	20,023	-23	0	0	0	-23	
337	UNITED STATES TREAS 0 87	912828WH9	-	6/9/2014	1/8/2016	20,000	-	-	20,008	-8	0	0	0	-8	
338	CELGENE CORP	151020104	-	10/24/2014	7/9/2015	15,165	-	-	13,367	1,798	0	0	0	1,798	
339	CELGENE CORP	151020104	-	11/1/2014	8/11/2015	60,291	-	-	49,994	10,297	0	0	0	10,297	
340	CELGENE CORP	151020104	-	10/24/2014	8/23/2015	28,542	-	-	25,294	3,248	0	0	0	3,248	
341	CELGENE CORP	151020104	-	11/1/2014	9/2/2015	62,244	-	-	57,245	4,999	0	0	0	4,999	
342	CELGENE CORP	151020104	-	10/24/2014	9/21/2015	23,296	-	-	20,153	3,143	0	0	0	3,143	
343	CELGENE CORP	151020104	-	11/12/2014	2/3/2016	149,672	-	-	169,895	-20,223	0	0	0	-20,223	
344	CENTURYLINK PLC- SP ADR	15639K300	-	9/29/2014	4/21/2016	7,714	-	-	11,701	-3,987	0	0	0	-3,987	
345	CENTURYLINK INC	156700106	-	5/6/2014	8/25/2015	16,667	-	-	23,949	-7,282	0	0	0	-7,282	

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

Long Term CG Distributions										Amount		Short Term CG Distributions									
										1,424,359	0										
	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/89	Adjusted Basis as of 12/31/89	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses							
348	CENTURYLINK INC	156700106		9/8/2014	8/25/2015	7,302		0	10,316	-3,014		0	0	1,279,208							
347	CHEESECAKE FACTORY INC	163072101		11/30/2014	10/15/2015	23,237		0	20,235	3,002		0	0	3,002							
348	CHEESECAKE FACTORY INC	163072101		11/6/2014	10/15/2015	10,034		0	9,235	799		0	0	799							
349	CHEESECAKE FACTORY INC	163072101		11/7/2014	10/15/2015	11,080		0	10,223	867		0	0	867							
350	CHEESECAKE FACTORY INC	163072101		10/31/2014	10/16/2015	22,634		0	19,771	2,863		0	0	2,863							
351	CHEESECAKE FACTORY INC	163072101		2/19/2015	4/18/2016	15,978		0	15,462	516		0	0	516							
352	CHEESECAKE FACTORY INC	163072101		12/15/2014	4/19/2016	504		0	487	17		0	0	17							
353	CHEESECAKE FACTORY INC	163072101		2/19/2015	4/19/2016	6,051		0	5,850	201		0	0	201							
354	CHEESECAKE FACTORY INC	163072101		12/16/2014	4/19/2016	14,523		0	14,273	250		0	0	250							
355	CHEESECAKE FACTORY INC	163072101		12/16/2014	4/20/2016	15,229		0	14,619	610		0	0	610							
356	CHEESECAKE FACTORY INC	163072101		12/16/2014	4/20/2016	26,644		0	25,558	1,086		0	0	1,086							
357	CHEMOURS CO	163851108		3/23/2012	8/12/2015	1,771		0	2,257	-486		0	0	-486							
358	FNMA POOL # AK2439 3.5%	3138E6V94		3/14/2014	10/25/2015	131		0	139	-8		0	0	-8							
359	FNMA POOL # AK2439 3.5%	3138E6V94		6/19/2014	10/25/2015	22		0	23	-1		0	0	-1							
360	FNMA POOL # AK2439 3.5%	3138E6V94		2/8/2012	11/25/2015	2,437		0	2,584	-147		0	0	-147							
361	FNMA POOL # AK2439 3.5%	3138E6V94		3/14/2014	11/25/2015	914		0	968	-54		0	0	-54							
362	FNMA POOL # AK2439 3.5%	3138E6V94		6/19/2014	11/25/2015	152		0	161	-9		0	0	-9							
363	FNMA POOL # AK2439 3.5%	3138E6V94		2/8/2012	12/25/2015	345		0	366	-21		0	0	-21							
364	FNMA POOL # AK2439 3.5%	3138E6V94		3/14/2014	12/25/2015	129		0	137	-8		0	0	-8							
365	FNMA POOL # AK2439 3.5%	3138E6V94		6/19/2014	12/25/2015	22		0	23	-1		0	0	-1							
366	FNMA POOL # AK2439 3.5%	3138E6V94		2/8/2012	12/29/2015	12,464		0	12,639	-175		0	0	-175							
367	FNMA POOL # AK2439 3.5%	3138E6V94		2/8/2012	12/25/2015	506		0	537	-31		0	0	-31							
368	FNMA POOL # AK2439 3.5%	3138E6V94		3/14/2014	12/25/2016	276		0	292	-16		0	0	-16							
369	FNMA POOL # AK2439 3.5%	3138E6V94		6/19/2014	12/25/2016	46		0	49	-3		0	0	-3							
370	FNMA POOL # AK2439 3.5%	3138E6V94		2/8/2012	2/25/2016	228		0	242	-14		0	0	-14							
371	FNMA POOL # AK2439 3.5%	3138E6V94		3/14/2014	2/25/2016	124		0	132	-8		0	0	-8							
372	FNMA POOL # AK2439 3.5%	3138E6V94		6/19/2014	2/25/2016	21		0	22	-1		0	0	-1							
373	FNMA POOL # AL6895 3.5%	3138EPVU4		6/8/2015	3/25/2016	206		0	216	-7		0	0	-7							
374	FNMA POOL # AL6895 3.5%	3138EPVU4		7/28/2015	3/25/2016	13		0	14	-1		0	0	-1							
375	FNMA POOL # AL6895 3.5%	3138EPVU4		6/8/2015	4/25/2016	542		0	560	-18		0	0	-18							
376	FNMA POOL # AL6895 3.5%	3138EPVU4		7/28/2015	4/25/2016	34		0	35	-1		0	0	-1							
377	FNMA POOL # AL6895 3.5%	3138EPVU4		6/8/2015	5/25/2016	558		0	577	-19		0	0	-19							
378	FNMA POOL # AL6895 3.5%	3138EPVU4		7/28/2015	5/25/2016	35		0	36	-1		0	0	-1							
379	FNMA POOL # AL6895 3.5%	3138EPVU4		6/8/2015	6/25/2016	789		0	815	-26		0	0	-26							
380	FNMA POOL # AL6895 3.5%	3138EPVU4		7/28/2015	6/25/2016	49		0	51	-2		0	0	-2							
381	FNMA POOL # AL6970 3.5%	3138EPW83		7/1/2015	8/25/2015	230		0	239	-9		0	0	-9							
382	FNMA POOL # AL6970 3.5%	3138EPW83		7/1/2015	9/25/2015	290		0	301	-11		0	0	-11							
383	FNMA POOL # AL6970 3.5%	3138EPW83		7/1/2015	10/25/2015	1,824		0	1,894	-70		0	0	-70							
384	FNMA POOL # AL6970 3.5%	3138EPW83		7/1/2015	11/25/2015	568		0	589	-21		0	0	-21							
385	FNMA POOL # AL6970 3.5%	3138EPW83		7/1/2015	12/25/2015	221		0	231	-9		0	0	-9							
386	FNMA POOL # AL6970 3.5%	3138EPW83		7/1/2015	1/25/2016	742		0	771	-29		0	0	-29							
387	FNMA POOL # AL6970 3.5%	3138EPW83		7/1/2015	2/25/2016	371		0	386	-15		0	0	-15							
388	FN MA2487 3.0% 12/0			1/13/2016	6/14/2016	4,934		0	4,854	80		0	0	80							
389	FN MA2487 3.0% 12/0			1/12/2015	6/14/2016	78,129		0	76,066	2,063		0	0	2,063							
390	FN MA2487 3.0% 12/0			1/12/2015	6/25/2016	1,568		0	1,572	-4		0	0	-4							
391	FN MA2487 3.0% 12/0			1/13/2016	6/25/2016	71		0	72	-1		0	0	-1							
392	FNMA POOL # MA2495 3.5%	31418BXZ4		2/4/2016	3/25/2016	382		0	400	-18		0	0	-18							
393	FNMA POOL # MA2495 3.5%	31418BXZ4		2/4/2016	4/25/2016	913		0	957	-44		0	0	-44							
394	FNMA POOL # MA2495 3.5%	31418BXZ4		2/19/2016	4/25/2016	304		0	319	-15		0	0	-15							
395	FNMA POOL # MA2495 3.5%	31418BXZ4		2/4/2016	5/25/2016	914		0	958	-44		0	0	-44							
396	FNMA POOL # MA2495 3.5%	31418BXZ4		2/19/2016	5/25/2016	305		0	319	-14		0	0	-14							
397	FNMA POOL # MA2495 3.5%	31418BXZ4		2/4/2016	6/25/2016	713		0	747	-34		0	0	-34							
398	FNMA POOL # MA2495 3.5%	31418BXZ4		2/19/2016	6/25/2016	238		0	249	-11		0	0	-11							
399	FNMA POOL MA2522 3.5%	31418BYU4		4/1/2016	5/25/2016	270		0	283	-13		0	0	-13							
400	FNMA POOL MA2522 3.5%	31418BYU4		4/1/2016	6/25/2016	645		0	678	-33		0	0	-33							
401	FNMA POOL MA2561 3.0%	31418BZ33		3/3/2016	4/25/2016	518		0	539	-21		0	0	-21							
402	FNMA POOL MA2561 3.0%	31418BZ33		2/23/2016	4/25/2016	906		0	946	-40		0	0	-40							
403	FNMA POOL MA2561 3.0%	31418BZ33		3/3/2016	5/25/2016	653		0	681	-28		0	0	-28							
404	FNMA POOL MA2561 3.0%	31418BZ33		2/23/2016	5/25/2016	1,143		0	1,193	-50		0	0	-50							
405	FNMA POOL MA2561 3.0%	31418BZ33		3/3/2016	6/25/2016	346		0	361	-15		0	0	-15							
406	UNITED STATES TREAS 0.87	91282BWH9		6/9/2014	12/0/2016	5,010		0	5,002	8		0	0	8							
407	UNITED STATES TREAS 0.87	91282BWH9		1/14/2016	12/0/2016	5,010		0	5,004	6		0	0	6							
408	UNITED STATES TREAS 0.87	91282BWH9		12/11/2015	12/8/2016	5,009		0	5,009	0		0	0	0							
409	UNITED STATES TREAS 0.87	91282BWH9		6/16/2014	12/8/2016	5,009		0	4,997	12		0	0	12							
410	UNITED STATES TREAS 0.87	91282BWH9		6/16/2014	2/11/2016	25,090		0	24,985	105		0	0	105							
411	UNITED STATES TREAS 0.87	91282BWH9		12/30/2014	2/11/2016	25,090		0	24,977	113		0	0	113							
412	UNITED STATES TREAS 0.87	91282BWH9		6/20/2014	2/11/2016	5,018		0	4,995	23		0	0	23							
413	UNITED STATES TREAS 0.87	91282BWH9		6/20/2014	3/9/2016	65,078		0	64,934	145		0	0	145							
414	UNITED STATES TREAS 2.12	912828XG0		7/8/2015	7/10/2015	40,027		0	40,452	-425		0	0	-425							

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

Long Term CG Distributions										Short Term CG Distributions									
Amount										Amount									
1,424,359										0									
Description of Property Sold										Description of Property Sold									
CUSIP #										CUSIP #									
Acquisition Method										Acquisition Method									
Date Acquired										Date Sold									
Gross Sales Price										Gross Sales Price									
Depreciation Allowed										Depreciation Allowed									
Adjustments										Adjustments									
Cost or Other Basis Plus Expense of Sale										Cost or Other Basis Plus Expense of Sale									
Gain or Loss										Gain or Loss									
F M V as of 12/31/69										F M V as of 12/31/69									
Adjusted Basis as of 12/31/69										Adjusted Basis as of 12/31/69									
Excess of FMV Over Adjusted Basis										Excess of FMV Over Adjusted Basis									
Adj. Basis or Losses										Adj. Basis or Losses									
Gains Minus Excess FMV Over										Gains Minus Excess FMV Over									
1,279,208										1,279,208									
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29,396,470										29,396,470									
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30,674,973										30,674,973									
1										1									
1,279,208										1,279,208									
29,396,470										29,396,470									
705										705									
30,674,973										30,674,973									
1										1									
1,279,208										1,279,208									
29,396,470										29,396,470									
705										705									
30,674,973										30,674,973									
1										1									
1,279,208																			

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

Long Term CG Distributions										Short Term CG Distributions										Amount							
																				1,424,359		0					
Description of Property Sold		CUSIP #		Acquisition Method		Date Acquired		Date Sold		Gross Sales Price		Depreciation Allowed		Adjustments		Cost or Other Basis Plus Expense of Sale		Gain or Loss		F M V as of 12/31/69		Adjusted Basis as of 12/31/69		Excess of FMV Over Adjusted Basis		Gains Minus Excess FMV Over Adj Basis or Losses	
484	FN BC0048	2.5%	11/01	3140EUBS7	4/21/2016	5/25/2016	108										111	-3									
485	FN BC0048	2.5%	11/01	3140EUBS7	11/19/2015	6/25/2016	3,046										3,089	-43									
486	FN BC0048	2.5%	11/01	3140EUBS7	4/21/2016	6/25/2016	405										469	-10									
487	FNMA POOL # BC2681	3.0%		3140EW617	3/3/2016	4/25/2016	459										755	-17									
488	FNMA POOL # BC2681	3.0%		3140EW617	3/3/2016	5/25/2016	738										661	-15									
489	FNMA POOL # BC2681	3.0%		3140EW617	3/3/2016	6/25/2016	646										9,553	835									
490	FNMA POOL # 962003	5.5%		31414CGL6	2/25/2008	7/25/2015	735										58	0									
491	FNMA POOL # 962003	5.5%		31414CGL6	2/25/2008	8/21/2015	38										39	0									
492	FNMA POOL # 962003	5.5%		31414CGL6	2/25/2008	9/25/2015	39										1,120	3									
493	FNMA POOL # 962003	5.5%		31414CGL6	2/25/2008	10/25/2015	1,123										538	2									
494	FNMA POOL # 962003	5.5%		31414CGL6	2/25/2008	11/25/2015	540										36	0									
495	FNMA POOL # 962003	5.5%		31414CGL6	2/25/2008	12/25/2015	36										1,241	114									
496	FNMA POOL # 962003	5.5%		31414CGL6	2/25/2008	12/30/2015	1,355										632	-27									
497	FNMA POOL # 962003	5.5%		31414CGL6	2/23/2016	6/25/2016	605										15,647	-1,116									
498	FNMA POOL # 962003	5.5%		31418B233	2/3/2015	11/20/2015	14,531										21,956	9,212									
499	FIDELITY NATL INFRM 3.87			31620MA08	12/10/2013	9/10/2015	31,168										11,609	4,687									
500	F N F GROUP			31620R303	12/10/2013	10/19/2015	16,296										4,916	2,169									
501	F N F GROUP			31620R303	12/9/2013	10/19/2015	7,085										14,502	6,091									
502	F N F GROUP			31620R303	12/9/2013	10/20/2015	20,593										15,239	6,241									
503	F N F GROUP			31620R303	12/9/2013	10/21/2015	21,480										18,680	7,473									
504	F N F GROUP			31620R303	12/9/2013	10/22/2015	26,153										15,495	-366									
505	F N F GROUP			31620R303	12/9/2013	10/22/2015	15,129										1,428	-15									
506	FORD MOTOR CREDIT CO. 3			345397WD1	5/28/2014	12/31/2015	1,413										1,762	-18									
507	GNMA II POOL # MA1599 3.0%			36179NX45	6/24/2014	7/20/2015	1,744										1,721	-18									
508	GNMA II POOL # MA1599 3.0%			36179NX45	6/24/2014	8/20/2015	1,703										11,577	187									
509	GNMA II POOL # MA1599 3.0%			36179NX45	6/24/2014	9/20/2015	11,764										1,917	-20									
510	GNMA II POOL # MA1599 3.0%			36179NX45	6/24/2014	10/15/2015	1,897										1,269	-13									
511	GNMA II POOL # MA1599 3.0%			36179NX45	6/24/2014	10/20/2015	1,256										814	-8									
512	GNMA II POOL # MA1599 3.0%			36179NX45	6/24/2014	11/20/2015	806										11,346	3									
513	GNMA II POOL # MA1599 3.0%			36179NX45	6/24/2014	12/20/2015	1,256										14,634	1,097									
514	GNMA II POOL # MA1599 3.0%			36179NX45	6/24/2014	12/30/2015	15,341										49,767	8,653									
515	TEXAS INSTRUMENTS INC			882508104	10/23/2014	7/7/2015	11,341										33,030	1,869									
516	3M CO			88579Y101	8/25/2015	4/26/2016	58,420										12,181	805									
517	TIME WARNER INC			887317303	9/11/2014	8/11/2015	34,899										207,073	-15,810									
518	TIME WARNER INC			887317303	8/14/2014	8/11/2015	12,986										58,095	4,734									
519	TIME WARNER INC			887317303	8/14/2014	11/24/2015	191,263										21,341	-698									
520	TIME WARNER INC			887317303	2/3/2016	4/26/2016	62,829										10,518	-196									
521	TIME WARNER INC			887317AN5	5/28/2013	8/11/2015	20,643										6,901	-2,527									
522	TIME WARNER INC			887317AN5	7/8/2014	8/11/2015	10,322										539	-184									
523	TIME WARNER INC			887317AN5	1/22/2015	9/28/2015	4,374										25,737	-5,877									
524	TOKYO ELECTRON LTD - UN			889110102	2/13/2015	9/28/2015	355										20,835	-3,692									
525	TOKYO ELECTRON LTD - UN			889110102	4/8/2014	9/28/2015	19,860										18,807	-1,538									
526	TOKYO ELECTRON LTD - UN			889110102	4/8/2014	10/6/2015	17,143										3,528	-17									
527	TOKYO ELECTRON LTD - UN			889110102	5/5/2015	10/6/2015	17,269										9,976	230									
528	TOYOTA MOTOR CORP ADP			892331307	12/31/2013	10/6/2015	3,511										17,640	-354									
529	TOYOTA MOTOR CORP ADP			892331307	12/31/2013	11/30/2015	10,208										20,803	-2,940									
530	TOYOTA MOTOR CORP ADP			892331307	12/31/2013	12/29/2016	17,286										3,912	-543									
531	TOYOTA MOTOR CORP ADP			892331307	12/31/2013	2/29/2016	17,863										36	-2									
532	TOYOTA MOTOR CORP ADP			892331307	5/3/2013	4/5/2016	3,369										483	-29									
533	FILMCM GOLD POOL C91738			3128P74X8	4/25/2016	5/15/2016	34										61	-4									
534	FILMCM GOLD POOL C91738			3128P74X8	2/4/2014	6/15/2016	454										61	-4									
535	FILMCM GOLD POOL C91738			3128P74X8	3/26/2014	6/15/2016	170										642	-42									
536	FILMCM GOLD POOL C91738			3128P74X8	6/4/2014	6/15/2016	57										36	-3									
537	FILMCM GOLD POOL C91738			3128P74X8	4/25/2016	6/15/2016	57										747	-49									
538	FILMCM GOLD POOL C91339			3128P7PY3	2/4/2014	7/15/2015	600										642	-42									
539	FILMCM GOLD POOL C91339			3128P7PY3	2/4/2014	7/15/2015	33										36	-3									
540	FILMCM GOLD POOL C91339			3128P7PY3	2/4/2014	8/15/2015	698										747	-49									
541	FILMCM GOLD POOL C91339			3128P7PY3	9/25/2015	5/25/2016	610										674	-64									
542	FILMCM GOLD POOL C91339			3128P7PY3	9/25/2015	6/25/2016	22										24	-2									
543	FILMCM GOLD POOL C91339			3128P7PY3	11/13/2012	7/25/2015	461										506	-45									
544	FILMCM GOLD POOL C91339			3128P7PY3	11/13/2012	7/25/2015	273										451	-40									
545	FILMCM GOLD POOL C91339			3128P7PY3	11/13/2012	8/25/2015	411										243	-22									
546	FILMCM GOLD POOL C91339			3128P7PY3	4/1/2013	9/25/2015	221										413	-37									
547	FILMCM GOLD POOL C91339			3128P7PY3	11/13/2012	8/25/2015	376										223	-20									
548	FILMCM GOLD POOL C91339			3128P7PY3	4/1/2013	9/25/2015	203										454	-40									
549	FILMCM GOLD POOL C91339			3128P7PY3	11/13/2012	10/25/2015	414										245	-22									
550	FILMCM GOLD POOL C91339			3128P7PY3	4/1/2013	10/25/2015	223										398	-35									
551	FILMCM GOLD POOL C91339			3128P7PY3	11/13/2012	11/25/2015	363										215	-20									
552	FILMCM GOLD POOL C91339			3128P7PY3	4/1/2013	11/25/2015	195																				

Amount _____

Long Term CG Distributions														Short Term CG Disbutions													
1,424,359														0													
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses														
553 FNMA POOL # 745418 - 5.5%	31403DDX4	-	11/13/2012	12/29/2015	326	-	-	358	-32	-	0	0	1,279,208														
554 FNMA POOL # 745418 - 5.5%	31403DDX4	-	4/1/2013	12/25/2015	176	-	-	-	-17	-	0	0	-32														
555 FNMA POOL # 745418 - 5.5%	31403DDX4	-	11/13/2012	1/25/2016	384	-	-	422	-38	0	0	0	-17														
556 FHLMC GOLD G30719 - 4.0%	3132J4AV1	-	3/13/2015	1/15/2016	842	-	-	910	-68	0	0	0	-38														
557 FHLMC GOLD G30719 - 4.0%	3132J4AV1	-	5/28/2015	1/15/2016	393	-	-	424	-31	0	0	0	-68														
558 FHLMC GOLD G30719 - 4.0%	3132J4AV1	-	3/13/2015	2/15/2016	914	-	-	988	-74	0	0	0	-31														
559 FHLMC GOLD G30719 - 4.0%	3132J4AV1	-	5/28/2015	2/15/2016	427	-	-	461	-34	0	0	0	-74														
560 FHLMC GOLD G30719 - 4.0%	3132J4AV1	-	3/13/2015	3/15/2016	587	-	-	634	-47	0	0	0	-34														
561 FHLMC GOLD G30719 - 4.0%	3132J4AV1	-	5/28/2015	3/15/2016	274	-	-	296	-22	0	0	0	-47														
562 FHLMC GOLD G30719 - 4.0%	3132J4AV1	-	3/13/2015	4/15/2016	590	-	-	637	-47	0	0	0	-22														
563 FHLMC GOLD G30719 - 4.0%	3132J4AV1	-	5/28/2015	4/15/2016	275	-	-	297	-22	0	0	0	-47														
564 FHLMC GOLD G30719 - 4.0%	3132J4AV1	-	3/13/2015	4/12/2016	65,129	-	-	65,336	-207	0	0	0	-207														
565 HARLEY DAVIDSON INC	412822108	-	8/16/2013	1/7/2016	18,152	-	-	24,539	-6,387	0	0	0	-6,387														
566 HARLEY DAVIDSON INC	412822108	-	8/19/2013	1/7/2016	46,678	-	-	62,963	-16,285	0	0	0	-16,285														
567 HARTFORD FINL SVCS GROU	416515104	-	6/29/2015	8/11/2015	54,619	-	-	47,316	7,303	0	0	0	7,303														
568 HARTFORD FINL SVCS GROU	416515104	-	6/29/2015	4/26/2016	71,926	-	-	66,409	5,517	0	0	0	5,517														
569 HERSHEY CO	427866108	-	12/18/2014	12/1/2015	16,446	-	-	19,833	-3,387	0	0	0	-3,387														
570 HERSHEY CO	427866108	-	12/19/2014	12/1/2015	8,823	-	-	10,824	-2,001	0	0	0	-2,001														
571 HERSHEY CO	427866108	-	3/29/2015	12/1/2015	12,078	-	-	14,460	-2,382	0	0	0	-2,382														
572 HERSHEY CO	427866108	-	12/19/2014	1/8/2016	23,128	-	-	28,375	-5,247	0	0	0	-5,247														
573 HERSHEY CO	427866108	-	12/19/2014	1/26/2016	21,913	-	-	27,114	-5,201	0	0	0	-5,201														
574 HERSHEY CO	427866108	-	1/7/2015	1/26/2016	6,115	-	-	7,559	-1,444	0	0	0	-1,444														
575 HERSHEY CO	427866108	-	12/18/2014	3/22/2016	29,146	-	-	33,572	-4,426	0	0	0	-4,426														
576 HERSHEY CO	427866108	-	1/7/2015	3/22/2016	13,900	-	-	16,274	-2,374	0	0	0	-2,374														
577 HONEYWELL INTL INC	438516106	-	7/28/2015	8/11/2015	36,508	-	-	37,756	752	0	0	0	752														
578 HONEYWELL INTL INC	438516106	-	7/28/2015	4/26/2016	58,656	-	-	53,356	5,298	0	0	0	5,298														
579 HUMANA INC	444859102	-	2/10/2015	7/21/2015	24,363	-	-	19,960	4,603	0	0	0	4,603														
580 HUMANA INC	444859102	-	3/13/2015	7/31/2015	65,417	-	-	59,206	6,211	0	0	0	6,211														
581 HUMANA INC	444859102	-	3/12/2015	7/31/2015	61,031	-	-	54,692	6,339	0	0	0	6,339														
582 HUMANA INC	444859102	-	2/10/2015	8/3/2015	21,101	-	-	22,840	4,261	0	0	0	4,261														
583 HUMANA INC	444859102	-	2/10/2015	8/3/2015	9,094	-	-	7,555	1,539	0	0	0	1,539														
584 HUMANA INC	444859102	-	3/12/2015	8/3/2015	126,255	-	-	112,986	13,269	0	0	0	13,269														
585 HARLEY DAVIDSON INC	412822108	-	9/29/2014	12/17/2015	16,387	-	-	21,591	-5,204	0	0	0	-5,204														
586 HUMANA INC	444859102	-	1/20/2015	8/4/2015	39,013	-	-	31,915	7,098	0	0	0	7,098														
587 HUMANA INC	444859102	-	2/10/2015	8/4/2015	21,877	-	-	16,133	3,744	0	0	0	3,744														
588 HYDRO-QUEBEC	448814J80	-	7/29/2014	3/1/2016	15,056	-	-	15,381	-323	0	0	0	-323														
589 HYDRO-QUEBEC	448814J80	-	6/23/2011	3/1/2016	35,136	-	-	34,993	143	0	0	0	143														
590 HYDRO-QUEBEC	448814J80	-	6/23/2011	6/30/2016	20,000	-	-	19,966	4	0	0	0	4														
591 ILLINOIS TOOL WORKS INC	452308109	-	1/29/2015	8/11/2015	30,587	-	-	31,814	-1,227	0	0	0	-1,227														
592 FNMA POOL # 962003 - 5.5%	31414CGL6	-	2/25/2008	1/25/2016	34	-	-	34	0	0	0	0	0														
593 FNMA POOL # 962003 - 5.5%	31414CGL6	-	2/25/2008	2/25/2016	34	-	-	34	0	0	0	0	0														
594 FNMA POOL # 962003 - 5.5%	31414CGL6	-	2/25/2008	3/25/2016	34	-	-	34	0	0	0	0	0														
595 FNMA POOL # 962003 - 5.5%	31414CGL6	-	2/25/2008	4/25/2016	453	-	-	452	1	0	0	0	1														
596 PEPISCO INC	713448108	-	9/22/2014	4/15/2016	12,414	-	-	11,246	1,168	0	0	0	1,168														
597 PEPISCO INC	713448108	-	6/12/2012	4/15/2016	22,344	-	-	14,590	7,754	0	0	0	7,754														
598 PEPISCO INC	713448108	-	6/12/2012	4/26/2016	74,774	-	-	49,242	25,532	0	0	0	25,532														
599 PEPISCO INC	7134488N7	-	1/25/2013	8/11/2015	16,439	-	-	17,337	-898	0	0	0	-898														
600 PEPISCO INC	7134488N7	-	4/29/2013	8/11/2015	10,959	-	-	11,708	-749	0	0	0	-749														
601 PEPISCO INC	7134488N7	-	7/8/2014	8/11/2015	5,480	-	-	5,603	-123	0	0	0	-123														
602 PETROBRAS INTL FIN C 5.37	71645WAR2	-	4/2/2013	4/15/2016	12,900	-	-	16,191	-3,291	0	0	0	-3,291														
603 PETROBRAS INTL FIN C 5.37	71645WAR2	-	7/28/2014	4/15/2016	8,600	-	-	10,434	-1,834	0	0	0	-1,834														
604 PETROBRAS INTL FIN C 5.37	71645WAR2	-	5/9/2014	4/18/2016	17,200	-	-	20,656	-3,456	0	0	0	-3,456														
605 PETROBRAS INTL FIN C 5.37	71645WAR2	-	5/9/2014	4/18/2016	4,213	-	-	5,164	-951	0	0	0	-951														
606 PETROBRAS INTL FIN C 5.37	71645WAR2	-	1/20/2011	4/19/2016	17,200	-	-	19,960	-2,760	0	0	0	-2,760														
607 PETROBRAS INTL FIN C 5.37	71645WAR2	-	3/24/2014	4/19/2016	4,300	-	-	5,028	-728	0	0	0	-728														
608 PETROBRAS INTL FIN C 5.37	71645WAR2	-	5/9/2014	4/19/2016	4,300	-	-	5,164	-864	0	0	0	-864														
609 PEZIFER INC	717081103	-	1/13/2015	1/6/2016	10,761	-	-	11,176	-415	0	0	0	-415														
610 PEZIFER INC	717081103	-	4/23/2015	1/6/2016	16,040	-	-	20,171	-2,131	0	0	0	-2,131														
611 PEZIFER INC	717081103	-	12/17/2014	1/6/2016	7,279	-	-	7,145	134	0	0	0	134														
612 PHILIP MORRIS INTERNAT	718172109	-	5/13/2015	8/11/2015	39,847	-	-	39,758	89	0	0	0	89														
613 PHILIP MORRIS INTERNAT	718172109	-	4/30/2015	8/11/2015	4,239	-	-	4,162	77	0	0	0	77														
614 PHILIP MORRIS INTERNAT	718172109	-	9/24/2013	4/6/2016	10,054	-	-	8,792	1,262	0	0	0	1,262														
615 PHILIP MORRIS INTERNAT	718172109	-	3/23/2012	4/6/2016	45,241	-	-	39,086	6,155	0	0	0	6,155														
616 PHILIP MORRIS INTERNAT	718172109	-	4/30/2015	4/26/2016	70,174	-	-	59,938	10,236	0	0	0	10,236														
617 PHILLIPS 66	718546104	-	1/20/2014	7/22/2015	25,547	-	-	24,077	1,470	0	0	0	1,470														
618 PHILLIPS 66	718546104	-	7/1/2014	7/24/2015	32,414	-	-	32,990	-576	0	0	0	-576														
619 PHILLIPS 66	718546104	-	10/16/2014	7/24/2015	12,649	-	-	11,152	1,497	0	0	0	1,497														
620 PHILLIPS 66	718546104	-	11/20/2014	2/11/2016	23,986	-	-	25,630	-1,644	0	0	0	-1,644														
621 PHILLIPS 66	718546104	-	12/10/2014	2/11/2016	15,264	-	-	14,092	1,172	0	0	0	1,172														

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

Long Term CG Distributions										Amount		Short Term CG Distributions									
										1,424,358		0									
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj. Basis or Losses								
622 PHILLIPS 66	718546104		12/11/2014	2/11/2016	16,171			16,929	1,242	0	0	0	1,242								
623 PIONEER NATURAL RESOUR	723787107		2/19/2015	5/3/2016						0	0	0									
624 PLAINS GP HOLDINGS LP-CL	72651A108		12/17/2014	10/9/2015	10,448			24,191	-137	0	0	0	-137								
625 PLAINS GP HOLDINGS LP-CL	72651A108		12/17/2014	10/12/2015	13,494			12,961	-2,513	0	0	0	-2,513								
626 PLAINS GP HOLDINGS LP-CL	72651A108		12/17/2014	10/12/2015	13,494			17,132	-3,638	0	0	0	-3,638								
627 PLAINS GP HOLDINGS LP-CL	72651A108		12/17/2014	10/13/2015	2,066			2,563	-597	0	0	0	-597								
628 PLAINS GP HOLDINGS LP-CL	72651A108		8/17/2015	10/13/2015	13,897			15,420	-1,523	0	0	0	-1,523								
629 TOYOTA MOTOR CORP ADP	892331307		12/31/2013	4/5/2016	7,135			8,759	-1,624	0	0	0	-1,624								
630 TOYOTA MOTOR CORP ADP	892331307		5/16/2014	4/5/2016	10,108			11,143	-1,035	0	0	0	-1,035								
631 TOYOTA MOTOR CORP ADP	892331307		12/22/2010	4/5/2016	8,225			6,454	1,771	0	0	0	1,771								
632 21ST CENTURY FOX AME 61	901311HBK0		5/13/2014	9/15/2015	75,060			74,960	100	0	0	0	100								
633 21ST CENTURY FOX AME 61	901311HBK0		4/6/2015	1/4/2016	16,830			19,500	-2,670	0	0	0	-2,670								
634 UNION PAC CORP	907818108		8/15/2011	12/22/2016	55,605			37,531	18,074	0	0	0	18,074								
635 UNION PAC CORP	907818108		8/15/2014	12/22/2016	10,469			15,375	-4,906	0	0	0	-4,906								
636 UNION PAC CORP	907818108		8/3/2015	1/22/2016	693			963	-270	0	0	0	-270								
637 UNION PAC CORP	907818108		8/4/2015	12/22/2016	36,053			50,012	-13,959	0	0	0	-13,959								
638 U S TREASURY BOND 2.5%	912810RK6		3/9/2015	7/22/2015	31,143			32,881	-1,738	0	0	0	-1,738								
639 U S TREASURY BOND 2.5%	912810RK6		5/5/2015	7/22/2015	17,796			18,333	-537	0	0	0	-537								
640 U S TREASURY BOND 2.5%	912810RK6		5/5/2015	7/24/2015	18,083			18,333	-250	0	0	0	-250								
641 U S TREASURY BOND 2.5%	912810RK6		10/8/2015	12/31/2015	13,450			13,759	-309	0	0	0	-309								
642 U S TREASURY BOND 2.5%	912810RK6		10/15/2015	12/31/2015	17,933			18,489	-556	0	0	0	-556								
643 U S TREASURY BOND 2.5%	912810RK6		5/5/2015	12/31/2015	44,832			45,832	-1,000	0	0	0	-1,000								
644 U S TREASURY BOND 2.5%	912810RK6		5/5/2015	1/4/2016	22,727			22,916	-189	0	0	0	-189								
645 TEXAS INSTRUMENTS INC	882508104		5/19/2015	1/13/2016	64,657			62,705	1,952	0	0	0	1,952								
646 FLMC GOLD POOL T49003.3	31287CAE2		9/4/2014	7/7/2015	1,015			966	49	0	0	0	49								
647 FLMC GOLD POOL T49003.3	31287CAE2		2/19/2014	3/15/2016	255			266	-11	0	0	0	-11								
648 FLMC GOLD POOL T49003.3	31287CAE2		2/19/2014	4/15/2016	261			273	-12	0	0	0	-12								
649 FLMC GOLD POOL T49003.3	31287CAE2		2/19/2014	5/15/2016	256			272	-11	0	0	0	-11								
650 FLMC GOLD G05938 5.0%	3128MT4X1		12/22/2010	7/15/2015	59			62	-3	0	0	0	-3								
651 FLMC GOLD G05938 5.0%	3128MT4X1		12/22/2010	8/15/2015	59			62	-3	0	0	0	-3								
652 FLMC GOLD G05938 5.0%	3128MT4X1		12/22/2010	9/15/2015	95			99	-4	0	0	0	-4								
653 FLMC GOLD G05938 5.0%	3128MT4X1		12/22/2010	10/15/2015	33			35	-2	0	0	0	-2								
654 FLMC GOLD G05938 5.0%	3128MT4X1		12/22/2010	11/15/2015	126			133	-7	0	0	0	-7								
655 FLMC GOLD G05938 5.0%	3128MT4X1		12/22/2010	12/15/2015	17			18	-1	0	0	0	-1								
656 FLMC GOLD G05938 5.0%	3128MT4X1		12/22/2010	1/15/2016	132			139	-7	0	0	0	-7								
657 FLMC GOLD G05938 5.0%	3128MT4X1		12/22/2010	2/15/2016	164			172	-8	0	0	0	-8								
658 FLMC GOLD G05938 5.0%	3128MT4X1		12/22/2010	3/15/2016	86			91	-5	0	0	0	-5								
659 FLMC GOLD G05938 5.0%	3128MT4X1		12/22/2010	4/15/2016	162			170	-8	0	0	0	-8								
660 FLMC GOLD G05938 5.0%	3128MT4X1		12/22/2010	5/15/2016	53			56	-3	0	0	0	-3								
661 FLMC GOLD G05938 5.0%	3128MT4X1		12/22/2010	6/15/2016	8			9	-1	0	0	0	-1								
662 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	10/15/2015	2,492			2,665	-173	0	0	0	-173								
663 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	11/15/2015	8,663			9,263	-600	0	0	0	-600								
664 GNMA POOL # 745418 5.5%	31403DDX4		4/12/2013	1/25/2016	207			228	-21	0	0	0	-21								
665 GNMA POOL # 745418 5.5%	31403DDX4		8/13/2012	2/25/2016	321			353	-32	0	0	0	-32								
666 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	12/15/2015	4,423			4,729	-306	0	0	0	-306								
667 GNMA POOL # AK6980 4.0%	36183QXH3		12/7/2015	12/30/2015	4,444			4,492	-48	0	0	0	-48								
668 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	12/30/2015	8,987			8,980	-93	0	0	0	-93								
669 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	1/15/2016	3,124			3,340	-216	0	0	0	-216								
670 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	2/15/2016	1,201			1,284	-83	0	0	0	-83								
671 GNMA POOL # 745418 5.5%	31403DDX4		4/12/2013	2/25/2016	173			190	-17	0	0	0	-17								
672 GNMA POOL # 745418 5.5%	31403DDX4		1/17/2012	3/25/2016	355			390	-35	0	0	0	-35								
673 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	2/24/2016	86,417			86,633	-216	0	0	0	-216								
674 GNMA POOL # 745418 5.5%	31403DDX4		4/12/2013	3/25/2016	191			210	-19	0	0	0	-19								
675 GNMA POOL # 745418 5.5%	31403DDX4		11/13/2012	4/25/2016	333			366	-33	0	0	0	-33								
676 GNMA POOL # 745418 5.5%	31403DDX4		4/12/2013	4/25/2016	179			197	-18	0	0	0	-18								
677 GNMA POOL # 745418 5.5%	31403DDX4		11/13/2012	5/25/2016	330			362	-32	0	0	0	-32								
678 GNMA POOL # 745418 5.5%	31403DDX4		4/12/2013	5/25/2016	178			196	-18	0	0	0	-18								
679 GNMA POOL # 745418 5.5%	31403DDX4		11/13/2012	6/25/2016	321			352	-31	0	0	0	-31								
680 GNMA POOL # 745418 5.5%	31403DDX4		4/12/2013	6/25/2016	173			190	-17	0	0	0	-17								
681 GNMA POOL # BAQ431.3 5% 2	3140E4PR2		4/20/2016	6/25/2016	937			981	-44	0	0	0	-44								
682 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	12/29/2015	20,027			20,182	-155	0	0	0	-155								
683 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	1/25/2016	1,121			1,137	-16	0	0	0	-16								
684 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	2/25/2016	1,674			1,697	-23	0	0	0	-23								
685 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	3/25/2016	1,300			1,318	-18	0	0	0	-18								
686 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	4/25/2016	1,684			1,707	-23	0	0	0	-23								
687 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	5/25/2016	839			850	-11	0	0	0	-11								
688 GNMA POOL # AU6278 5.0%	3138X5605		9/25/2015	4/25/2016	1,228			1,357	-129	0	0	0	-129								
689 GNMA MA3665 4.5% 5/1	361795CA3		5/17/2016	6/20/2016	133			143	-10	0	0	0	-10								
690 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	3/15/2016	2,840			3,036	-196	0	0	0	-196								

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

Long Term CG Distributions										Short Term CG Distributions																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																															
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681	GNMA POOL I AM4931	3 5%	36184SPQ7	6/16/2015	7/20/2015	505	0	527	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0</

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

Long Term CG Distributions															Short Term CG Distributions														
Amount															Amount														
1,424,359															0														
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	1,279,208	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses															
760 COMCAST CORP CL A	200300N101		7/8/2015	1/7/2016	3,862			0	4,379	-517		0	0	1,279,208															
761 COMCAST CORP CL A	200300N101		7/27/2015	1/7/2016	25,378			0	28,335	-2,957		0	0	-2,957															
762 COMCAST CORP CL A	200300N101		9/2/2014	2/11/2016	2,787			0	2,727	60		0	0	60															
763 COMCAST CORP CL A	200300N101		8/19/2015	2/11/2016	7,245			0	7,859	-614		0	0	-614															
764 COMCAST CORP CL A	200300N101		1/8/2014	2/11/2016	7,245			0	6,914	331		0	0	331															
765 COMCAST CORP CL A	200300N101		7/27/2015	1/13/2016	5,381			0	6,160	-779		0	0	-779															
766 COMCAST CORP CL A	200300N101		4/16/2012	1/13/2016	17,798			0	9,786	7,962		0	0	7,962															
767 COMCAST CORP CL A	200300N101		1/8/2014	4/26/2016	88,364			0	77,123	11,241		0	0	11,241															
768 COMCAST CORP CL A	200300N101		1/8/2014	6/23/2016	18,201			0	15,425	2,776		0	0	2,776															
769 COMCAST CORP 3 125% 7/15	200300NBD2		4/2/2013	8/4/2015	15,080			0	15,381	-301		0	0	-301															
770 COMCAST CORP 3 125% 7/15	200300NBD2		3/8/2013	8/4/2015	30,160			0	30,659	-499		0	0	-499															
771 FHLIC GOLD POOL G08671	3128MJW97		10/9/2015	12/15/2015	521			0	542	-21		0	0	-21															
772 FHLIC GOLD POOL G08671	3128MJW97		10/9/2015	12/30/2015	15,298		182		15,480	0		0	0	0															
773 FHLIC GOLD POOL G08671	3128MJW97		10/9/2015	1/15/2016	519			0	539	-20		0	0	-20															
774 FHLIC GOLD POOL G08671	3128MJW97		10/9/2015	2/15/2016	509			0	529	-20		0	0	-20															
775 FHLIC GOLD POOL G08671	3128MJW97		12/0/2016	2/15/2016	224			0	234	-10		0	0	-10															
776 FHLIC GOLD POOL G08671	3128MJW97		10/9/2015	3/15/2016	820			0	852	-32		0	0	-32															
777 FHLIC GOLD POOL G08671	3128MJW97		1/20/2016	3/15/2016	361			0	376	-15		0	0	-15															
778 FHLIC GOLD POOL G08671	3128MJW97		10/9/2015	4/15/2016	2,342			0	2,432	-90		0	0	-90															
779 FHLIC GOLD POOL G08671	3128MJW97		12/0/2016	4/15/2016	1,030			0	1,074	-44		0	0	-44															
780 FHLIC GOLD POOL G08671	3128MJW97		12/0/2016	4/20/2016	55,247			0	55,049	198		0	0	198															
781 FHLIC GOLD POOL G08671	3128MJW97		10/9/2015	4/20/2016	122,650			0	121,753	897		0	0	897															
782 FHLIC GOLD POOL G08671	3128MJW97		10/9/2015	5/15/2016	2,783			0	2,891	-108		0	0	-108															
783 FHLIC G08653 3 0% 7/1	3128MJWP1		8/7/2015	9/15/2015	369			0	370	-1		0	0	-1															
784 FHLIC G08653 3 0% 7/1	3128MJWP1		9/7/2015	10/15/2015	340			0	342	-2		0	0	-2															
785 FHLIC G08653 3 0% 7/1	3128MJWP1		9/11/2015	10/15/2015	97			0	98	-1		0	0	-1															
786 FHLIC G08653 3 0% 7/1	3128MJWP1		9/21/2015	10/15/2015	16			0	16	0		0	0	0															
787 FHLIC G08653 3 0% 7/1	3128MJWP1		9/21/2015	10/15/2015	16			0	16	0		0	0	0															
788 FHLIC GOLD POOL T49005	3128TCAE2		2/19/2014	2/15/2016	253			0	264	-11		0	0	-11															
789 FNMA POOL #AL6970 3 5%	3138EPW83		7/17/2015	3/25/2016	310			0	321	-11		0	0	-11															
790 FNMA POOL #AL6970 3 5%	3138EPW83		7/17/2015	4/25/2016	1,139			0	1,183	-44		0	0	-44															
791 FNMA POOL #AL6970 3 5%	3138EPW83		7/17/2015	5/25/2016	582			0	604	-22		0	0	-22															
792 FNMA POOL #AL6970 3 5%	3138EPW83		7/17/2015	6/25/2016	1,290			0	1,339	-49		0	0	-49															
793 FNMA POOL #AL7654 3 0%	3138EQQ00		4/21/2016	6/25/2016	1,214			0	1,298	-84		0	0	-84															
794 FNMA A05362 3 5% 12/1	3138ML576		3/7/2013	7/8/2015	127,010			0	129,756	-2,746		0	0	-2,746															
795 FNMA A05362 3 5% 12/1	3138ML576		6/23/2014	7/8/2015	15,136			0	15,029	107		0	0	107															
796 FNMA A05362 3 5% 12/1	3138ML576		6/23/2014	7/25/2015	250			0	257	-7		0	0	-7															
797 FNMA AR8596 3 5% 6/4	3138W6RS7		7/8/2013	7/25/2015	641			0	641	0		0	0	0															
798 FNMA AR8596 3 5% 6/4	3138W6RS7		9/9/2013	7/25/2015	64			0	64	0		0	0	0															
799 FNMA AR8596 3 5% 6/4	3138W6RS7		9/9/2013	7/25/2015	192			0	191	1		0	0	1															
800 FNMA AR8596 3 5% 6/4	3138W6RS7		12/18/2014	7/25/2015	0			0	0	0		0	0	0															
801 FNMA AR8596 3 5% 6/4	3138W6RS7		4/7/2015	7/25/2015	128			0	135	-7		0	0	-7															
802 FNMA AR8596 3 5% 6/4	3138W6RS7		7/8/2013	8/25/2015	1,073			0	1,073	0		0	0	0															
803 FNMA AR8596 3 5% 6/4	3138W6RS7		9/9/2013	8/25/2015	107			0	107	0		0	0	0															
804 FNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	12/20/2015	587			0	612	-25		0	0	-25															
805 FNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	12/30/2015	25,180			0	25,210	-30		0	0	-30															
806 FNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	1/20/2016	449			0	468	-19		0	0	-19															
807 FNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	2/20/2016	425			0	443	-18		0	0	-18															
808 FNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	3/20/2016	455			0	474	-19		0	0	-19															
809 FNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	4/18/2016	85,391			0	83,956	1,435		0	0	1,435															
810 FNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	4/20/2016	358			0	373	-15		0	0	-15															
811 FNMA AM9018 4 0% 8/1	36185CAT1		2/29/2016	4/15/2016	4,281			0	4,580	-299		0	0	-299															
812 FNMA AM9018 4 0% 8/1	36185CAT1		2/24/2016	4/15/2016	4,533			0	4,847	-314		0	0	-314															
813 FNMA AM9018 4 0% 8/1	36185CAT1		2/29/2016	4/15/2016	82,762			0	82,479	283		0	0	283															
814 FNMA AM9018 4 0% 8/1	36185CAT1		2/24/2016	4/15/2016	87,630			0	87,292	338		0	0	338															
815 FNMA POOL # 781830 5 0%	36241KA73		8/30/2007	7/15/2015	374			0	372	2		0	0	2															
816 FNMA POOL # 781830 5 0%	36241KA73		8/30/2007	8/15/2015	480			0	478	2		0	0	2															
817 FNMA POOL # 781830 5 0%	36241KA73		8/30/2007	9/15/2015	525			0	523	2		0	0	2															
818 FNMA POOL # 781830 5 0%	36241KA73		8/30/2007	10/15/2015	357			0	356	1		0	0	1															
819 FNMA POOL # 781830 5 0%	36241KA73		8/30/2007	11/15/2015	351			0	350	1		0	0	1															
820 FNMA POOL # 781830 5 0%	36241KA73		8/30/2007	12/15/2015	341			0	339	2		0	0	2															
821 FNMA POOL # 781830 5 0%	36241KA73		8/30/2007	1/15/2016	397			0	395	2		0	0	2															
822 FNMA POOL # 781830 5 0%	36241KA73		8/30/2007	2/15/2016	242			0	241	1		0	0	1															
823 UNITED STATES TREAS 2 12	912828XG0		7/17/2015	9/8/2015	30,456			0	30,094	362		0	0	362															
824 UNITED STATES TREAS 2 12	912828XG0		7/15/2015	9/9/2015	25,301			0	25,123	178		0	0	178															
825 UNITED STATES TREAS 2 12	912828XG0		7/17/2015	9/9/2015	25,301			0	25,078	223		0	0	223															
826 UNITED STATES TREAS 2 12	912828XG0		7/17/2015	9/16/2015	60,544			0	60,188	356		0	0	356															
827 UNITED STATES TREAS 2 12	912828XG0		7/17/2015	1/16/2015	15,152			0	15,047	105		0	0	105															
828 ABBVIE INC	00287Y109		8/13/2014	12/10/2015	46,453			0	44,364	2,089		0	0	2,089															

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

Long Term CG Distributions		Amount		30,674,973										705	29,398,470		1,279,208	0	0	0	1,279,208	Gain Minus Excess FMV Over Adj Basis or Losses
Short Term CG Distributions		1,424,359		0										0	0		0	0	0	0	0	0
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis										
829 ABBVIE INC	00287Y109		8/11/2014	1/6/2016	38,168			0	35,932	2,236	0	0	0	0	0	0	0	0	2,236	2,236		
830 ABBVIE INC	00287Y109		7/18/2014	1/13/2016	82,015			0	87,388	-5,373	0	0	0	0	0	0	0	0	-5,373	-5,373		
831 ABBVIE INC	00287Y109		5/5/2015	1/4/2016	15,040			0	14,985	55	0	0	0	0	0	0	0	0	55	55		
832 ACTELION LTD-UNSP ADR	00507G102		11/30/2015	4/19/2016	13,210			0	11,592	1,618	0	0	0	0	0	0	0	0	1,618	1,618		
833 ACTELION LTD-UNSP ADR	00507G102		11/30/2015	4/20/2016	12,778			0	11,241	1,537	0	0	0	0	0	0	0	0	1,537	1,537		
834 ACTIVISION BLIZZARD INC	00507V109		10/13/2015	2/3/2016	13,151			0	13,188	-37	0	0	0	0	0	0	0	0	-37	-37		
835 ACTIVISION BLIZZARD INC	00507V109		10/9/2015	2/4/2016	35,956			0	36,186	-230	0	0	0	0	0	0	0	0	-230	-230		
836 ACTIVISION BLIZZARD INC	00507V109		10/13/2015	2/4/2016	9,864			0	10,221	-357	0	0	0	0	0	0	0	0	-357	-357		
837 ADOBE SYSTEMS INC	00724F101		4/6/2016	4/26/2016	59,392			0	59,051	341	0	0	0	0	0	0	0	0	341	341		
838 ADOBE SYSTEMS INC	00724F101		1/21/2015	1/4/2016	4,933			0	4,959	-26	0	0	0	0	0	0	0	0	-26	-26		
839 FHLIC GOLD Q30719 4 0%	3132AAV1		5/28/2015	4/21/2016	29,047			0	29,123	-76	0	0	0	0	0	0	0	0	-76	-76		
840 FHLIC GOLD Q30719 4 0%	3132AAV1		5/28/2015	5/15/2016	1,249			0	1,349	-100	0	0	0	0	0	0	0	0	-100	-100		
841 FHLIC GOLD Q19384 3 5%	3132AAZS3		7/8/2013	7/15/2015	2,229			0	2,224	5	0	0	0	0	0	0	0	0	5	5		
842 FHLIC GOLD Q19384 3 5%	3132AAZS3		10/20/2014	7/15/2015	56			0	58	-2	0	0	0	0	0	0	0	0	-2	-2		
843 FHLIC GOLD Q19384 3 5%	3132AAZS3		7/8/2013	8/15/2015	6,063			0	6,050	13	0	0	0	0	0	0	0	0	13	13		
844 FHLIC GOLD Q19384 3 5%	3132AAZS3		10/20/2014	8/15/2015	152			0	157	-5	0	0	0	0	0	0	0	0	-5	-5		
845 FHLIC GOLD Q19384 3 5%	3132AAZS3		7/8/2013	9/15/2015	3,517			0	3,508	8	0	0	0	0	0	0	0	0	8	8		
846 FHLIC GOLD Q19384 3 5%	3132AAZS3		10/20/2014	9/15/2015	88			0	91	-3	0	0	0	0	0	0	0	0	-3	-3		
847 FHLIC GOLD Q19384 3 5%	3132AAZS3		10/20/2014	10/9/2015	4,047			0	4,048	-1	0	0	0	0	0	0	0	0	-1	-1		
848 FHLIC GOLD Q19384 3 5%	3132AAZS3		7/8/2013	10/9/2015	160,664			0	154,379	6,285	0	0	0	0	0	0	0	0	6,285	6,285		
849 FHLIC GOLD Q19384 3 5%	3132AAZS3		7/8/2013	10/15/2015	5,884			0	5,871	13	0	0	0	0	0	0	0	0	13	13		
850 FHLIC GOLD Q19384 3 5%	3132AAZS3		10/20/2014	10/15/2015	147			0	153	-6	0	0	0	0	0	0	0	0	-6	-6		
851 FHLIC GOLD Q19384 3 5%	3132AAZS3		7/8/2013	11/15/2015	1,156			0	1,154	2	0	0	0	0	0	0	0	0	2	2		
852 FHLIC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	7/15/2015	708			0	743	-35	0	0	0	0	0	0	0	0	-35	-35		
853 FHLIC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	8/15/2015	719			0	755	-36	0	0	0	0	0	0	0	0	-36	-36		
854 FHLIC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	8/20/2015	8,973			0	9,371	-398	0	0	0	0	0	0	0	0	-398	-398		
855 FHLIC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	9/15/2015	1,096			0	1,151	-55	0	0	0	0	0	0	0	0	-55	-55		
856 FHLIC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	10/15/2015	48			0	51	-3	0	0	0	0	0	0	0	0	-3	-3		
857 FHLIC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	11/15/2015	1,112			0	1,168	-56	0	0	0	0	0	0	0	0	-56	-56		
858 FHLIC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	12/15/2015	527			0	554	-27	0	0	0	0	0	0	0	0	-27	-27		
859 FHLIC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	1/15/2016	42			0	44	-2	0	0	0	0	0	0	0	0	-2	-2		
860 FHLIC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	2/15/2016	41			0	44	-3	0	0	0	0	0	0	0	0	-3	-3		
861 FHLIC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	3/15/2016	43			0	45	-2	0	0	0	0	0	0	0	0	-2	-2		
862 COMCAST CORP 3 125% 7/15	20030NB70		3/8/2013	8/11/2015	25,164			0	25,549	-385	0	0	0	0	0	0	0	0	-385	-385		
863 COMMERZBANK AG-SPONS	202597605		4/9/2014	10/27/2015	13,632			0	23,759	-10,127	0	0	0	0	0	0	0	0	-10,127	-10,127		
864 COMMERZBANK AG-SPONS	202597605		4/8/2014	3/23/2016	1,916			0	4,223	-2,307	0	0	0	0	0	0	0	0	-2,307	-2,307		
865 COMMERZBANK AG-SPONS	202597605		4/9/2014	3/23/2016	9,929			0	22,021	-12,092	0	0	0	0	0	0	0	0	-12,092	-12,092		
866 COMMERZBANK AG-SPONS	202597605		5/20/2014	3/23/2016	4,268			0	7,482	-3,214	0	0	0	0	0	0	0	0	-3,214	-3,214		
867 FNMA POOL # AK2717A 4 0	3138EAT1		2/23/2012	12/25/2015	161			0	171	-10	0	0	0	0	0	0	0	0	-10	-10		
868 FNMA POOL # AK2717A 4 0	3138EAT1		2/23/2012	12/30/2015	6,369			0	6,396	-27	0	0	0	0	0	0	0	0	-27	-27		
869 FNMA POOL # AK2717A 4 0	3138EAT1		2/23/2012	1/25/2016	206			0	218	-12	0	0	0	0	0	0	0	0	-12	-12		
870 FNMA POOL # AK2717A 4 0	3138EAT1		2/23/2012	2/25/2016	1,722			0	1,825	-103	0	0	0	0	0	0	0	0	-103	-103		
871 FNMA POOL # AK2717A 4 0	3138EAT1		2/23/2012	3/3/2016	68,591			0	68,158	433	0	0	0	0	0	0	0	0	433	433		
872 FNMA POOL # AK2717A 4 0	3138EAT1		2/23/2012	3/25/2016	150			0	159	-9	0	0	0	0	0	0	0	0	-9	-9		
873 FNMA POOL # AL0219 3 304%	3138EGG57		10/20/2011	7/25/2015	5,789			0	5,883	-94	0	0	0	0	0	0	0	0	-94	-94		
874 FNMA POOL # AL0219 3 304%	3138EGG57		10/20/2011	8/12/2015	36,223			0	35,740	483	0	0	0	0	0	0	0	0	483	483		
875 FNMA POOL # AL0219 3 307%	3138EGG57		10/20/2011	8/25/2015	88			0	90	-2	0	0	0	0	0	0	0	0	-2	-2		
876 FNMA POOL # AL0201 5 0%	3138EGGK4		4/15/2011	7/25/2015	558			0	599	-41	0	0	0	0	0	0	0	0	-41	-41		
877 FNMA POOL # AL0201 5 0%	3138EGGK4		4/15/2011	8/25/2015	583			0	626	-43	0	0	0	0	0	0	0	0	-43	-43		
878 FNMA POOL # AL0201 5 0%	3138EGGK4		4/15/2011	9/25/2015	577			0	620	-43	0	0	0	0	0	0	0	0	-43	-43		
879 FNMA POOL # AL0201 5 0%	3138EGGK4		4/15/2011	10/25/2015	530			0	569	-39	0	0	0	0	0	0	0	0	-39	-39		
880 FNMA POOL # AL0201 5 0%	3138EGGK4		4/15/2011	11/25/2015	771			0	828	-57	0	0	0	0	0	0	0	0	-57	-57		
881 FNMA POOL # AL0201 5 0%	3138EGGK4		4/15/2011	12/25/2015	468			0	503	-35	0	0	0	0	0	0	0	0	-35			

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										1,424,359	0			
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Excess FMV Over Adj. Basis or Losses	1,279,208
898 FNMA AR8596 3 5% 6A	3138WRS7		7/8/2013	9/25/2015	70				70	0	0	0	0	1,279,208
899 FNMA AR8596 3 5% 6A	3138WRS7		9/9/2013	9/25/2015	7				7	0	0	0	0	
900 FNMA AR8596 3 5% 6A	3138WRS7		9/9/2013	9/25/2015	21				21	0	0	0	0	
901 FNMA AR8596 3 5% 6A	3138WRS7		4/7/2015	9/25/2015	14				15	-1	0	0	0	
902 FNMA AR8596 3 5% 6A	3138WRS7		7/8/2013	10/25/2015	341				341	0	0	0	0	
903 FNMA AR8596 3 5% 6A	3138WRS7		9/9/2013	10/25/2015	34				34	0	0	0	0	
904 FNMA AR8596 3 5% 6A	3138WRS7		9/9/2013	10/25/2015	102				102	0	0	0	0	
905 FNMA AR8596 3 5% 6A	3138WRS7		4/7/2015	10/25/2015	68				72	-4	0	0	0	
906 FNMA AR8596 3 5% 6A	3138WRS7		7/8/2013	11/25/2015	297				297	0	0	0	0	
907 FNMA AR8596 3 5% 6A	3138WRS7		9/9/2013	11/25/2015	30				30	0	0	0	0	
908 FNMA AR8596 3 5% 6A	3138WRS7		9/9/2013	11/25/2015	89				89	0	0	0	0	
909 FNMA AR8596 3 5% 6A	3138WRS7		4/7/2015	11/25/2015	59				62	-3	0	0	0	
910 FNMA AR8596 3 5% 6A	3138WRS7		7/8/2013	12/25/2015	69				69	0	0	0	0	
911 FNMA AR8596 3 5% 6A	3138WRS7		9/9/2013	12/25/2015	7				7	0	0	0	0	
912 FNMA AR8596 3 5% 6A	3138WRS7		9/9/2013	12/25/2015	21				21	0	0	0	0	
913 FNMA AR8596 3 5% 6A	3138WRS7		4/7/2015	12/25/2015	14				15	-1	0	0	0	
914 GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	1/20/2016	1,623				1,639	-16	0	0	0	
915 GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	2/20/2016	1,210				1,222	-12	0	0	0	
916 GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	3/20/2016	913				922	-9	0	0	0	
917 GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	4/20/2016	1,195				1,207	-12	0	0	0	
918 GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	5/20/2016	1,389				1,403	-14	0	0	0	
919 GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	6/20/2016	928				938	-10	0	0	0	
920 UNITED STATES TREAS 2 1/2	912828XG0		10/5/2015	11/6/2015	25,454				25,675	-421	0	0	0	
921 UNITED STATES TREAS 2 1/2	912828XG0		10/5/2015	11/6/2015	45,130				46,215	-1,085	0	0	0	
922 UNITED TECHNOLOGIES CO	913017109		8/3/2015	9/24/2015	58,055				65,984	-7,929	0	0	0	
923 UNITED TECHNOLOGIES CO	913017109		8/3/2015	12/23/2015	15				16	-1	0	0	0	
924 UNITED TECHNOLOGIES 7 5	913017117		7/31/2015	8/3/2015	66,000				69,647	-3,647	0	0	0	
925 UNIV OF CALIFORNIA C 5 435	913366EL0		6/18/2013	7/8/2015	46,359				45,714	645	0	0	0	
926 VALERO ENERGY CORP NEV	91913Y100		4/21/2015	7/20/2015	12,015				10,475	1,540	0	0	0	
927 VALERO ENERGY CORP NEV	91913Y100		5/22/2015	7/22/2015	11,479				10,372	1,107	0	0	0	
928 VALERO ENERGY CORP NEV	91913Y100		5/26/2015	7/22/2015	16,881				15,013	1,868	0	0	0	
929 VALERO ENERGY CORP NEV	91913Y100		4/20/2015	7/23/2015	28,369				24,821	3,548	0	0	0	
930 VALERO ENERGY CORP NEV	91913Y100		2/6/2014	7/23/2015	860				472	188	0	0	0	
931 VALERO ENERGY CORP NEV	91913Y100		6/25/2014	7/27/2015	25,870				20,438	5,432	0	0	0	
932 VALERO ENERGY CORP NEV	91913Y100		2/6/2014	8/11/2015	43,212				29,714	13,498	0	0	0	
933 VALERO ENERGY CORP NEV	91913Y100		3/24/2011	8/11/2015	2,744				1,053	1,691	0	0	0	
934 VALERO ENERGY CORP NEV	91913Y100		6/25/2014	12/8/2015	7,077				5,109	1,968	0	0	0	
935 VALERO ENERGY CORP NEV	91913Y100		8/15/2011	12/8/2015	17,691				4,899	12,802	0	0	0	
936 VALERO ENERGY CORP NEV	91913Y100		2/11/2016	3/17/2016	28,244				24,070	4,174	0	0	0	
937 VALERO ENERGY CORP NEV	91913Y100		8/27/2015	4/5/2016	8,850				8,332	518	0	0	0	
938 VALERO ENERGY CORP NEV	91913Y100		2/11/2016	4/26/2016	19,158				17,172	1,986	0	0	0	
939 VALERO ENERGY CORP NEV	91913Y100		3/24/2011	4/26/2016	44,498				18,953	25,543	0	0	0	
940 VERIZON COMMUNICATIONS	92343V104		8/1/2015	12/8/2015	25,140				26,039	-899	0	0	0	
941 VERIZON COMMUNICATIONS	92343V104		9/29/2015	12/8/2015	457				436	21	0	0	0	
942 VERIZON COMMUNICATIONS	92343V104		5/5/2015	1/7/2016	18,145				20,180	-2,035	0	0	0	
943 VERIZON COMMUNICATIONS	92343V104		2/3/2015	1/7/2016	9,528				10,041	-515	0	0	0	
944 VIRTUS EMERGING MKTS OF	92828T889		7/25/2013	10/30/2015	220,660				234,203	-13,543	0	0	0	
945 VIRTUS EMERGING MKTS OF	92828T889		3/12/2015	10/30/2015	279,340				295,893	-16,553	0	0	0	
946 WFRS 2011-C3 A2 2 684%	92936JAZ7		11/1/2011	4/15/2016	5,648				5,705	-57	0	0	0	
947 WFRS 2011-C3 A2 2 684%	92936JAZ7		12/1/2014	4/15/2016	2,824				2,907	-83	0	0	0	
948 WFRS 2011-C3 A2 2 684%	92936JAZ7		1/1/2011	4/15/2016	6,353				6,417	-64	0	0	0	
949 FLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	4/15/2016	539				566	-27	0	0	0	
950 FLMC GOLD Q25830 4 0%	3132M6EB2		3/29/2016	4/15/2016	90				97	-7	0	0	0	
951 FLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	5/15/2016	38				40	-2	0	0	0	
952 FLMC GOLD Q25830 4 0%	3132M6EB2		3/29/2016	5/15/2016	6				7	-1	0	0	0	
953 FLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	6/15/2016	39				41	-2	0	0	0	
954 FLMC GOLD Q25830 4 0%	3132M6EB2		3/29/2016	6/15/2016	6				7	-1	0	0	0	
955 FLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	8/15/2016	1,447				1,496	-49	0	0	0	
956 FLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	9/15/2016	349				361	-12	0	0	0	
957 FLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	10/8/2016	25,563				25,337	226	0	0	0	
958 FLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	10/8/2016	707				730	-23	0	0	0	
959 FLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	11/15/2016	301				311	-10	0	0	0	
960 INTERCONTINENTAL EXCHA	45866F104		8/2/2013	8/1/2015	51,942				41,029	10,913	0	0	0	
961 INTERCONTINENTAL EXCHA	45866F104		6/9/2014	9/3/2015	19,205				16,022	3,183	0	0	0	
962 INTERCONTINENTAL EXCHA	45866F104		1/17/2013	9/3/2015	914				524	390	0	0	0	
963 INTERCONTINENTAL EXCHA	45866F104		8/2/2013	4/26/2016	74,648				57,703	16,945	0	0	0	
964 JPMORGAN CHASE & CO 3 3	46625HJ0		3/17/2015	8/11/2015	14,717				14,895	-178	0	0	0	
965 JPMORGAN CHASE & CO 3 3	46625HJ0		6/24/2012	8/11/2015	9,812				9,812	0	0	0	0	
966 JARDINE MATHESON HD - UN	47115402		5/3/2013	10/6/2015	3,130				4,212	-1,082	0	0	0	

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

Long Term CG Disinclusions														Short Term CG Disinclusions													
Amount														1,424,359													
0														0													
Description of Property Sold														CUSIP #													
Acquisition Method														Date Acquired													
Date Sold														Gross Sales Price													
Depreciation Allowed														Adjustments													
Cost or Other Basis Plus Expense of Sale														Gain or Loss													
F.M.V. as of 12/31/69														Adjusted Basis as of 12/31/69													
Excess of FMV Over Adjusted Basis														Gains Minus Excess FMV Over Adj Basis or Losses													
987	JARDINE MATHESON HD - UN	471115402	5/6/2013	10/6/2015	293	0	392	-99	0	0	0	0	-99														
988	JARDINE MATHESON HD - UN	471115402	12/31/2013	10/6/2015	22,497	0	24,204	-1,707	0	0	0	0	-1,707														
989	JARDINE MATHESON HD - UN	471115402	9/26/2014	10/6/2015	14,183	0	17,409	-3,226	0	0	0	0	-3,226														
970	JOHNSON & JOHNSON	478160104	7/31/2015	8/1/2015	45,494	0	46,171	-677	0	0	0	0	-677														
971	JOHNSON & JOHNSON	478160104	7/21/2015	10/12/2015	33,590	0	35,129	-1,539	0	0	0	0	-1,539														
972	JOHNSON & JOHNSON	478160104	7/21/2015	1/6/2016	17,485	0	17,464	21	0	0	0	0	21														
973	JOHNSON & JOHNSON	478160104	8/12/2015	1/6/2016	1,809	0	1,769	40	0	0	0	0	40														
974	JOHNSON & JOHNSON	478160104	8/4/2015	1/20/2016	34,418	0	36,075	-1,657	0	0	0	0	-1,657														
975	JOHNSON & JOHNSON	478160104	8/12/2015	1/22/2016	8,669	0	8,843	-174	0	0	0	0	-174														
976	JOHNSON & JOHNSON	478160104	7/31/2015	4/26/2016	90,194	0	80,298	9,896	0	0	0	0	9,896														
977	JOHNSON & JOHNSON	478160104	10/23/2015	4/26/2016	27,509	0	24,399	3,110	0	0	0	0	3,110														
978	JOHNSON & JOHNSON	478160104	10/23/2015	5/19/2016	43,391	0	38,599	4,792	0	0	0	0	4,792														
979	JOHNSON & JOHNSON	478160104	8/9/2015	5/19/2016	22,257	0	19,799	2,458	0	0	0	0	2,458														
980	JOHNSON & JOHNSON	478160104	8/4/2015	5/19/2016	15,835	0	14,129	1,706	0	0	0	0	1,706														
981	JOHNSON & JOHNSON	478160104	8/3/2015	5/19/2016	9,995	0	8,870	1,125	0	0	0	0	1,125														
982	JOHNSON CONTROLS INC	478366107	12/23/2010	8/11/2015	5,087	0	4,257	830	0	0	0	0	830														
983	JOHNSON CONTROLS INC	478366107	7/20/2010	8/11/2015	35,143	0	21,561	13,582	0	0	0	0	13,582														
984	FNMA POOL AL4186 5.5%	313BELTY9	9/23/2013	5/25/2016	1,622	0	1,782	-160	0	0	0	0	-160														
985	FNMA POOL AL4186 5.5%	313BELTY9	9/23/2013	6/25/2016	1,458	0	1,602	-144	0	0	0	0	-144														
986	FNMA POOL # AL4191 3.5%	313BELUR2	1/6/2014	7/25/2015	448	0	471	-23	0	0	0	0	-23														
987	FNMA POOL # AL4191 3.5%	313BELUR2	1/30/2014	7/25/2015	672	0	709	-37	0	0	0	0	-37														
988	FNMA POOL # AL4191 3.5%	313BELUR2	1/6/2014	8/25/2015	668	0	700	-34	0	0	0	0	-34														
989	FNMA POOL # AK2177A 4.0%	313BETAT1	2/23/2012	1/12/2016	148	0	157	-9	0	0	0	0	-9														
990	FNMA POOL # 962203 5.5%	31414CGL6	2/25/2008	6/25/2016	488	0	487	1	0	0	0	0	1														
991	FNMA POOL # 962301 4.5%	31414CRW0	5/20/2009	7/25/2015	160	0	165	-5	0	0	0	0	-5														
992	FNMA POOL # 962301 4.5%	31414CRW0	5/20/2009	8/25/2015	162	0	167	-5	0	0	0	0	-5														
993	FNMA POOL # 962301 4.5%	31414CRW0	9/20/2009	9/25/2015	377	0	388	-11	0	0	0	0	-11														
994	FNMA POOL # 962301 4.5%	31414CRW0	5/20/2009	10/25/2015	311	0	320	-9	0	0	0	0	-9														
995	FNMA POOL # 962301 4.5%	31414CRW0	5/20/2009	11/25/2015	157	0	162	-5	0	0	0	0	-5														
996	FNMA POOL # 962301 4.5%	31414CRW0	5/20/2009	12/25/2015	157	0	162	-5	0	0	0	0	-5														
997	FNMA POOL # 962301 4.5%	31414CRW0	5/20/2009	1/25/2016	158	0	163	-5	0	0	0	0	-5														
998	FNMA POOL # 962301 4.5%	31414CRW0	5/20/2009	2/24/2016	13,618	0	13,129	489	0	0	0	0	489														
999	FNMA POOL # 962301 4.5%	31414CRW0	5/20/2009	2/25/2016	167	0	172	-5	0	0	0	0	-5														
1000	FNMA POOL # 981844 4.5%	31415BBM0	10/14/2009	7/25/2015	116	0	120	-4	0	0	0	0	-4														
1001	FNMA POOL # 981644 4.5%	31419BBM0	10/14/2009	8/25/2015	282	0	293	-11	0	0	0	0	-11														
1002	FNMA POOL # 981644 4.5%	31415BBM0	10/14/2009	9/25/2015	109	0	113	-4	0	0	0	0	-4														
1003	FNMA POOL # 981644 4.5%	31415BBM0	10/14/2009	10/25/2015	118	0	123	-5	0	0	0	0	-5														
1004	GNMA II POOL # MA2225 4.5%	361790P14	3/5/2015	7/20/2015	2,707	0	2,940	-233	0	0	0	0	-233														
1005	GNMA II POOL # MA2225 4.5%	361790P14	3/5/2015	8/20/2015	2,298	0	2,496	-198	0	0	0	0	-198														
1006	GNMA II POOL # MA2225 4.5%	361790P14	3/5/2015	8/21/2015	14,774	0	15,137	-363	0	0	0	0	-363														
1007	GNMA II POOL # MA2225 4.5%	361790P14	3/5/2015	9/20/2015	1,582	0	1,719	-137	0	0	0	0	-137														
1008	GNMA II POOL # MA2225 4.5%	361790P14	7/27/2015	9/20/2015	243	0	263	-20	0	0	0	0	-20														
1009	GNMA II POOL # MA2225 4.5%	361790P14	7/29/2015	9/20/2015	243	0	262	-19	0	0	0	0	-19														
1010	GNMA II POOL # MA2225 4.5%	361790P14	3/5/2015	10/9/2015	45,344	0	45,745	-401	0	0	0	0	-401														
1011	GNMA II POOL # MA2225 4.5%	361790P14	7/27/2015	10/9/2015	6,976	0	6,991	-15	0	0	0	0	-15														
1012	GNMA II POOL # MA2225 4.5%	361790P14	9/11/2015	10/9/2015	6,976	0	6,996	-20	0	0	0	0	-20														
1013	GNMA II POOL # MA2225 4.5%	361790P14	7/29/2015	10/9/2015	6,976	0	6,982	-6	0	0	0	0	-6														
1014	GNMA II POOL # MA2225 4.5%	361790P14	3/5/2015	10/20/2015	1,594	0	1,732	-138	0	0	0	0	-138														
1015	GNMA II POOL # MA2225 4.5%	361790P14	7/27/2015	10/20/2015	245	0	265	-20	0	0	0	0	-20														
1016	GNMA II POOL # MA2225 4.5%	361790P14	7/29/2015	10/20/2015	245	0	264	-19	0	0	0	0	-19														
1017	GNMA II POOL # MA2225 4.5%	361790P14	9/11/2015	10/20/2015	245	0	265	-20	0	0	0	0	-20														
1018	GNMA MA2446 POOL II 4.0%	36179QWF4	3/1/2015	7/20/2015	3,232	0	3,435	-203	0	0	0	0	-203														
1019	GNMA MA2446 POOL II 4.0%	36179QWF4	3/31/2015	7/20/2015	180	0	192	-12	0	0	0	0	-12														
1020	GNMA MA2446 POOL II 4.0%	36179QWF4	3/1/2015	8/20/2015	3,731	0	3,865	-234	0	0	0	0	-234														
1021	GNMA MA2446 POOL II 4.0%	36179QWF4	3/31/2015	8/20/2015	207	0	221	-14	0	0	0	0	-14														
1022	GNMA MA2446 POOL II 4.0%	36179QWF4	7/17/2015	8/20/2015	622	0	662	-40	0	0	0	0	-40														
1023	GNMA MA2446 POOL II 4.0%	36179QWF4	3/31/2015	8/20/2015	4,524	0	4,560	-36	0	0	0	0	-36														
1024	GNMA MA2446 POOL II 4.0%	36179QWF4	7/17/2015	8/20/2015	13,573	0	13,641	-68	0	0	0	0	-68														
1025	GNMA MA2446 POOL II 4.0%	36179QWF4	3/11/2015	8/25/2015	78,716	0	78,809	-93	0	0	0	0	-93														
1026	GNMA MA2446 POOL II 4.0%	36179QWF4	7/27/2015	8/25/2015	4,373	0	4,371	2	0	0	0	0	2														
1027	GNMA MA2446 POOL II 4.0%	36179QWF4	7/29/2015	8/25/2015	34,985	0	34,928	57	0	0	0	0	57														
1028	GNMA MA2446 POOL II 4.0%	36179QWF4	3/11/2015	9/20/2015	2,758	0	2,931	-173	0	0	0	0	-173														
1029	GNMA MA2446 POOL II 4.0%	36179QWF4	7/27/2015	9/20/2015	153	0	163	-10	0	0	0	0	-10														
1030	GNMA MA2446 POOL II 4.0%	36179QWF4	7/29/2015	9/20/2015	1,226	0	1,299	-73	0	0	0	0	-73														
1031	GNMA MA2446 POOL II 4.0%	36179QWF4	9/25/2015	10/20/2015	147	0	157	-10	0	0	0	0	-10														
1032	U S TREASURY BOND 2.5%	912810RK6	5/19/2015	2/10/2016	4,984	0	4,480	504	0	0	0	0	504														
1033	U S TREASURY BOND 3.0%	912810RM2	6/1/2015	9/24/2015	61,322	0	60,743	579	0	0	0	0	579														
1034	U S TREASURY BOND 3.0%	912810RM2	6/1/2015	1/15/2016	25,194	0	25,310	-116	0	0	0	0	-116														
1035	U S TREASURY BOND 3.0%	912810RM2	11/3/2015	1/15/2016	57,009	0	54,955	2,054	0	0	0	0	2,054														

Amount

Long Term CG Distributions															Short Term CG Distributions														
1,424,359															0														
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	0	1,279,208															
1036 JUS TREASURY BOND 3.0%	912810RM2	-	11/3/2015	2/10/2016	5,511	-	0	4,996	515	0	0	0	0	515															
1037 MFRBS 2011-CS A2 2.684%	92936JAZ7	-	12/1/2014	5/15/2016	3,177	-	0	3,269	-92	0	0	0	0	-92															
1038 MFRBS 2011-CS A2 2.684%	92936JAZ7	-	11/1/2014	6/15/2016	7,818	-	0	7,740	-78	0	0	0	0	-78															
1039 JOHNSON CONTROLS INC	478366107	-	8/15/2011	8/19/2015	47,472	-	0	34,117	12,355	0	0	0	0	12,355															
1040 JOHNSON CONTROLS INC	478366107	-	8/15/2011	8/20/2015	46,642	-	0	35,757	11,885	0	0	0	0	11,885															
1041 JOHNSON CONTROLS INC	478366107	-	5/15/2009	8/25/2015	85,972	-	0	40,936	45,036	0	0	0	0	45,036															
1042 JOHNSON CONTROLS INC	478366107	-	7/20/2010	8/25/2015	53,583	-	0	38,015	15,568	0	0	0	0	15,568															
1043 JOHNSON CONTROLS INC	478366107	-	10/19/2012	8/25/2015	17,994	-	0	11,794	6,200	0	0	0	0	6,200															
1044 KIMBERLY CLARK CORP	494368103	-	11/4/2014	4/12/2016	4,548	-	0	3,734	814	0	0	0	0	814															
1045 KIMBERLY CLARK CORP	494368103	-	4/28/2015	4/12/2016	24,670	-	0	20,116	4,554	0	0	0	0	4,554															
1046 KIMBERLY CLARK CORP	494368103	-	6/4/2015	4/12/2016	6,202	-	0	4,836	1,366	0	0	0	0	1,366															
1047 KOHLS CORP	500255104	-	1/7/2016	5/9/2016	54,190	-	0	66,194	-12,004	0	0	0	0	-12,004															
1048 L OREAL CO ADR	502117203	-	12/31/2013	8/13/2015	19,400	-	0	18,381	1,019	0	0	0	0	1,019															
1049 LILLY ELI & CO	532457108	-	1/6/2016	2/4/2016	15,313	-	0	17,620	-1,889	0	0	0	0	-1,889															
1050 LIXIL GROUP CORP-UNSPN A	53931R103	-	5/7/2013	10/27/2015	4,322	-	0	4,646	-324	0	0	0	0	-324															
1051 LIXIL GROUP CORP-UNSPN A	53931R103	-	12/1/2014	10/27/2015	6,051	-	0	6,111	-60	0	0	0	0	-60															
1052 JAETA INC	00817Y108	-	2/3/2016	4/26/2016	52,737	-	0	46,221	6,516	0	0	0	0	6,516															
1053 AGILENT TECHNOLOGIES INC	00846U108	-	12/10/2015	4/26/2016	56,244	-	0	56,254	-10	0	0	0	0	-10															
1054 AIR LIQUIDE ADR	009126202	-	12/31/2013	11/18/2015	38,608	-	0	41,388	-2,780	0	0	0	0	-2,780															
1055 AIR LIQUIDE ADR	009126202	-	3/11/2014	11/18/2015	6,391	-	0	6,576	-185	0	0	0	0	-185															
1056 AIR LIQUIDE ADR	009126202	-	9/28/2015	11/18/2015	5,113	-	0	4,851	262	0	0	0	0	262															
1057 AIR LIQUIDE ADR	009126202	-	9/28/2015	3/11/2016	12,506	-	0	13,064	-558	0	0	0	0	-558															
1058 AIR LIQUIDE ADR	009126202	-	7/26/2010	3/11/2016	686	-	0	592	104	0	0	0	0	104															
1059 AMAZON COM INC	023135106	-	5/2/2011	9/29/2015	27,244	-	0	10,855	16,389	0	0	0	0	16,389															
1060 AMAZON COM INC	023135106	-	10/23/2015	4/29/2016	59,393	-	0	57,922	1,471	0	0	0	0	1,471															
1061 AMAZON COM INC	023135AJS	-	11/27/2012	11/4/2016	9,768	-	0	9,925	-157	0	0	0	0	-157															
1062 AMERICAN INTL GROUP 5.8	02687QDG0	-	11/0/2013	7/16/2015	110,456	-	0	118,404	-7,948	0	0	0	0	-7,948															
1063 AMERICAN INTL GROUP 5.8	02687QDG0	-	12/10/2013	7/16/2015	16,568	-	0	17,309	-741	0	0	0	0	-741															
1064 AMCAR 2013-2 A3 0.65%	03064JAC9	-	4/3/2013	7/8/2015	7,768	-	0	7,765	3	0	0	0	0	3															
1065 AMCAR 2013-2 A3 0.65%	03064JAC9	-	4/3/2013	8/8/2015	7,489	-	0	7,487	2	0	0	0	0	2															
1066 AMCAR 2013-2 A3 0.65%	03064JAC9	-	4/3/2013	9/8/2015	6,480	-	0	6,478	2	0	0	0	0	2															
1067 AMCAR 2013-2 A3 0.65%	03064JAC9	-	4/3/2013	10/8/2015	6,638	-	0	6,636	2	0	0	0	0	2															
1068 AMCAR 2013-2 A3 0.65%	03064JAC9	-	4/3/2013	11/8/2015	6,917	-	0	6,915	2	0	0	0	0	2															
1069 AMCAR 2013-2 A3 0.65%	03064JAC9	-	4/3/2013	12/8/2015	5,620	-	0	5,619	1	0	0	0	0	1															
1070 AMCAR 2013-2 A3 0.65%	03064JAC9	-	4/3/2013	1/8/2016	5,454	-	0	5,453	1	0	0	0	0	1															
1071 AMCAR 2013-2 A3 0.65%	03064JAC9	-	4/9/2013	2/8/2016	560	-	0	560	0	0	0	0	0	0															
1072 AMGEN INC	031162100	-	9/16/2013	7/9/2015	15,292	-	0	11,683	3,609	0	0	0	0	3,609															
1073 AMGEN INC	031162100	-	10/12/2015	1/22/2016	7,302	-	0	7,198	104	0	0	0	0	104															
1074 AMGEN INC	031162100	-	10/12/2015	2/8/2016	26,420	-	0	28,640	-2,220	0	0	0	0	-2,220															
1075 AMGEN INC	031162B2H	-	7/2/2014	8/11/2015	11,151	-	0	11,297	-146	0	0	0	0	-146															
1076 AMGEN INC	031162B2H	-	3/19/2015	8/11/2015	5,576	-	0	6,169	-593	0	0	0	0	-593															
1077 AMGEN INC	031162B2H	-	2/24/2012	8/11/2015	5,576	-	0	5,599	-23	0	0	0	0	-23															
1078 ADOBE SYSTEMS INC 3.25	00724FAC5	-	12/1/2015	11/4/2016	9,867	-	0	9,926	-59	0	0	0	0	-59															
1079 ADOBE SYSTEMS INC 3.25	00724FAC5	-	1/21/2015	11/4/2016	4,933	-	0	4,955	-22	0	0	0	0	-22															
1080 FNMA POOL # 981844 4.5%	31415BBM0	-	10/14/2009	11/25/2015	115	-	0	119	-4	0	0	0	0	-4															
1081 FNMA POOL # 981844 4.5%	31415BBM0	-	10/14/2009	12/25/2015	590	-	0	613	-23	0	0	0	0	-23															
1082 FNMA POOL # 981844 4.5%	31415BBM0	-	10/14/2009	1/25/2016	104	-	0	107	-3	0	0	0	0	-3															
1083 FNMA POOL # 981844 4.5%	31415BBM0	-	10/14/2009	2/24/2016	9,792	-	0	9,936	-266	0	0	0	0	-266															
1084 FNMA POOL # 981844 4.5%	31415BBM0	-	10/14/2009	2/25/2016	106	-	0	110	-4	0	0	0	0	-4															
1085 FNMA POOL # AAT694 4.5%	31416RRQ8	-	3/25/2014	7/25/2015	15	-	0	16	-1	0	0	0	0	-1															
1086 FNMA POOL # AAT694 4.5%	31416RRQ8	-	12/15/2014	7/25/2015	38	-	0	40	-2	0	0	0	0	-2															
1087 FNMA POOL # AAT694 4.5%	31416RRQ8	-	3/25/2014	8/25/2015	89	-	0	94	-5	0	0	0	0	-5															
1088 FNMA POOL # AAT694 4.5%	31416RRQ8	-	12/15/2014	8/25/2015	222	-	0	233	-11	0	0	0	0	-11															
1089 FNMA POOL # AAT694 4.5%	31416RRQ8	-	3/25/2014	9/25/2015	53	-	0	56	-3	0	0	0	0	-3															
1090 FNMA POOL # AAT694 4.5%	31416RRQ8	-	12/15/2014	9/25/2015	133	-	0	140	-7	0	0	0	0	-7															
1091 FNMA POOL # AAT694 4.5%	31416RRQ8	-	3/25/2014	10/25/2015	12	-	0	13	-1	0	0	0	0	-1															
1092 FNMA POOL # AAT694 4.5%	31416RRQ8	-	12/15/2014	10/25/2015	30	-	0	31	-1	0	0	0	0	-1															
1093 FNMA POOL # AAT694 4.5%	31416RRQ8	-	3/25/2014	11/25/2015	11	-	0	12	-1	0	0	0	0	-1															
1094 FNMA POOL # AAT694 4.5%	31416RRQ8	-	12/15/2014	11/25/2015	29	-	0	30	-1	0	0	0	0	-1															
1095 FNMA POOL # AAT694 4.5%	31416RRQ8	-	3/25/2014	12/25/2015	14	-	0	15	-1	0	0	0	0	-1															
1096 FNMA POOL # AAT694 4.5%	31416RRQ8	-	12/15/2014	12/25/2015	34	-	0	36	-2	0	0	0	0	-2															
1097 FNMA POOL # AAT694 4.5%	31416RRQ8	-	3/25/2014	1/25/2016	58	-	0	61	-3	0	0	0	0	-3															
1098 FNMA POOL # AAT694 4.5%	31416RRQ8	-	12/15/2014	1/25/2016	144	-	0	152	-8	0	0	0	0	-8															
1099 FNMA POOL # 962003 5.5%	31414CGL6	-	2/25/2008	5/25/2016	491	-	0	490	1	0	0	0	0	1															
1100 PROCTER & GAMBLE CO	742718109	-	3/23/2012	10/20/2015	17,090	-	0	15,520	1,570	0	0	0	0	1,570															
1101 PRUDENTIAL FINL INC 4.75%	744320B03	-	9/10/2009	8/11/2015	30,104	-	0	29,930	174	0	0	0	0	174															
1102 PRUDENTIAL PLC	74435K204	-	9/26/2014	9/28/2015	22,884	-	0	26,108	-3,224	0	0	0	0	-3,224															
1103 PRUDENTIAL PLC	74435K204	-	12/31/2013	9/28/2015	1,226	-	0	1,340	-114	0	0	0	0	-114															
1104 PRUDENTIAL PLC	74435K204	-	12/31/2013	6/29/2016	15,502	-	0	20,546	-5,044	0	0	0	0	-5,044															

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

Long Term CG Distributions										Amount		Short Term CG Distributions												
										1,424,359	0													
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	0	1,279,208	0	1,279,208	0	1,279,208	0	1,279,208	0	1,279,208	0	
1105 ROCHE HOLDINGS LTD SPO	771195104		12/31/2013	9/11/2015	670			0	704	-34	0	0	0	-34		0	0	0	0	0	0	0	0	0
1106 ROCHE HOLDINGS LTD SPO	771195104		12/31/2013	2/19/2016	15,788			0	17,241	-1,453	0	0	0	-1,453		0	0	0	0	0	0	0	0	0
1107 ROCHE HOLDINGS LTD SPO	771195104		1/21/2014	3/10/2016	322			0	342	-20	0	0	0	-20		0	0	0	0	0	0	0	0	0
1108 ROCHE HOLDINGS LTD SPO	771195104		1/21/2014	3/10/2016	6,497			0	7,179	-682	0	0	0	-682		0	0	0	0	0	0	0	0	0
1109 ROCHE HOLDINGS LTD SPO	771195104		9/28/2015	3/10/2016	13,302			0	13,887	-585	0	0	0	-585		0	0	0	0	0	0	0	0	0
1110 ROYAL BANK OF SCOT-SPON	780097689		1/29/2016	6/27/2016	25,783			0	40,826	-15,043	0	0	0	-15,043		0	0	0	0	0	0	0	0	0
1111 ROYAL BANK OF SCOT-SPON	780097689		5/23/2016	6/27/2016	977			0	1,594	-617	0	0	0	-617		0	0	0	0	0	0	0	0	0
1112 ROYAL BANK OF SCOT-SPON	780097689		5/26/2016	6/27/2016	5,399			0	8,586	-3,187	0	0	0	-3,187		0	0	0	0	0	0	0	0	0
1113 ROYAL BANK OF SCOT-SPON	780097689		4/20/2016	6/27/2016	605			0	943	-338	0	0	0	-338		0	0	0	0	0	0	0	0	0
1114 U S TREASURY BOND	912810RM2		9/9/2015	21/02/2016	44,091			0	39,678	4,413	0	0	0	4,413		0	0	0	0	0	0	0	0	0
1115 UNITED STATES TREAS 20	912828A42		2/7/2014	8/11/2015	20,380			0	19,868	512	0	0	0	512		0	0	0	0	0	0	0	0	0
1116 UNITED STATES TREAS 20	912828A42		2/21/2014	8/11/2015	30,570			0	29,725	845	0	0	0	845		0	0	0	0	0	0	0	0	0
1117 UNITED STATES TREAS 20	912828A42		2/20/2014	8/13/2015	50,852			0	49,512	1,340	0	0	0	1,340		0	0	0	0	0	0	0	0	0
1118 UNITED STATES TREAS 20	912828A42		1/28/2014	8/13/2015	15,255			0	14,825	430	0	0	0	430		0	0	0	0	0	0	0	0	0
1119 UNITED STATES TREAS 20	912828A42		1/28/2014	11/6/2015	15,138			0	14,825	313	0	0	0	313		0	0	0	0	0	0	0	0	0
1120 UNITED STATES TREAS 20	912828A42		11/9/2015	12/30/2015	35,306			0	35,327	-21	0	0	0	-21		0	0	0	0	0	0	0	0	0
1121 UNITED STATES TREAS 20	912828A42		11/9/2015	1/5/2016	25,302			0	25,233	69	0	0	0	69		0	0	0	0	0	0	0	0	0
1122 UNITED STATES TREAS 20	912828A42		11/9/2015	1/20/2016	25,675			0	25,233	442	0	0	0	442		0	0	0	0	0	0	0	0	0
1123 UNITED STATES TREAS 20	912828A42		11/9/2015	2/4/2016	15,497			0	14,825	672	0	0	0	672		0	0	0	0	0	0	0	0	0
1124 UNITED STATES TREAS 20	912828A42		11/9/2015	2/4/2016	10,331			0	10,093	238	0	0	0	238		0	0	0	0	0	0	0	0	0
1125 UNITED STATES TREAS 07	912828A91		12/29/2014	8/11/2015	135,454			0	135,026	428	0	0	0	428		0	0	0	0	0	0	0	0	0
1126 UNITED STATES TREAS 07	912828A91		5/5/2015	8/11/2015	105,353			0	105,332	21	0	0	0	21		0	0	0	0	0	0	0	0	0
1127 UNITED STATES TREAS 07	912828A91		5/12/2015	8/11/2015	5,017			0	5,017	0	0	0	0	0		0	0	0	0	0	0	0	0	0
1128 US TREASURY NIB 2 25%	912828G38		2/2/2016	5/3/2016	10,427			0	10,359	68	0	0	0	68		0	0	0	0	0	0	0	0	0
1129 US TREASURY NIB 2 25%	912828G38		2/3/2016	5/3/2016	20,853			0	20,772	81	0	0	0	81		0	0	0	0	0	0	0	0	0
1130 U S TREASURY INFLATIO 0.1	912828K33		8/13/2015	3/17/2016	66,489			0	65,325	1,164	0	0	0	1,164		0	0	0	0	0	0	0	0	0
1131 U S TREASURY INFLATIO 0.1	912828K33		9/28/2015	3/17/2016	5,183			0	5,073	110	0	0	0	110		0	0	0	0	0	0	0	0	0
1132 U S ETREASURY NOTE 1 87	912828L24		9/24/2015	11/3/2015	59,684			0	60,352	-668	0	0	0	-668		0	0	0	0	0	0	0	0	0
1133 UNITED STATES TREASU 08	912828M72		2/10/2016	4/22/2016	5,008			0	5,016	-8	0	0	0	-8		0	0	0	0	0	0	0	0	0
1134 UNITED STATES TREASU 08	912828M72		2/10/2016	4/25/2016	5,007			0	5,016	-9	0	0	0	-9		0	0	0	0	0	0	0	0	0
1135 UNITED STATES TREASU 08	912828M72		2/10/2016	5/9/2016	25,077			0	25,078	-1	0	0	0	-1		0	0	0	0	0	0	0	0	0
1136 UNITED STATES TREASU 08	912828M72		2/10/2016	5/11/2016	5,014			0	5,016	-2	0	0	0	-2		0	0	0	0	0	0	0	0	0
1137 UNITED STATES TREASU 08	912828M72		2/10/2016	5/18/2016	15,015			0	15,047	-32	0	0	0	-32		0	0	0	0	0	0	0	0	0
1138 UNITED STATES TREASU 08	912828M72		1/15/2016	5/19/2016	20,020			0	20,021	-1	0	0	0	-1		0	0	0	0	0	0	0	0	0
1139 US TREAS INFL INDX 1 3759	912828MF4		6/23/2010	3/4/2016	52,099			0	50,231	1,868	0	0	0	1,868		0	0	0	0	0	0	0	0	0
1140 UNITED STATES TREAS 1 11	912828P87		4/15/2016	5/3/2016	29,861			0	29,899	-38	0	0	0	-38		0	0	0	0	0	0	0	0	0
1141 UNITED STATES TREAS 1 11	912828P87		4/15/2016	6/28/2016	10,071			0	9,966	105	0	0	0	105		0	0	0	0	0	0	0	0	0
1142 UNITED STATES TREAS 1 11	912828P87		5/12/2016	6/28/2016	10,071			0	9,966	105	0	0	0	105		0	0	0	0	0	0	0	0	0
1143 FILMCG G08653 3.0% 7	3128MJWP1		8/7/2015	11/15/2015	348			0	349	-1	0	0	0	-1		0	0	0	0	0	0	0	0	0
1144 FILMCG G08653 3.0% 7	3128MJWP1		9/11/2015	11/15/2015	100			0	100	0	0	0	0	0		0	0	0	0	0	0	0	0	0
1145 FILMCG G08653 3.0% 7	3128MJWP1		9/21/2015	11/15/2015	17			0	17	0	0	0	0	0		0	0	0	0	0	0	0	0	0
1146 FILMCG G08653 3.0% 7	3128MJWP1		9/21/2015	11/15/2015	17			0	17	0	0	0	0	0		0	0	0	0	0	0	0	0	0
1147 FILMCG G08653 3.0% 7	3128MJWP1		9/11/2015	11/24/2015	29,648			0	29,770	-122	0	0	0	-122		0	0	0	0	0	0	0	0	0
1148 FILMCG G08653 3.0% 7	3128MJWP1		9/21/2015	11/24/2015	4,941			0	4,971	-30	0	0	0	-30		0	0	0	0	0	0	0	0	0
1149 FILMCG G08653 3.0% 7	3128MJWP1		9/21/2015	11/24/2015	4,941			0	4,966	-25	0	0	0	-25		0	0	0	0	0	0	0	0	0
1150 FILMCG G08653 3.0% 7	3128MJWP1		8/7/2015	11/24/2015	103,259			0	103,468	-209	0	0	0	-209		0	0	0	0	0	0	0	0	0
1151 FILMCG G08653 3.0% 7	3128MJWP1		8/7/2015	12/15/2015	508			0	509	-1	0	0	0	-1		0	0	0	0	0	0	0	0	0
1152 ANACOR PHARMACEUTICAL	032420107		7/15/2015	5/28/2016	41,247			0	55,374	-14,127	0	0	0	-14,127		0	0	0	0	0	0	0	0</	

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

Long Term CG Distributions															Amount			
Short Term CG Distributions															1,424,359	0		
	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	0	1,279,208	29,396,470	0	Gains Minus Excess FMV over Adj. Basis or Losses
1174	FNMA 2014-28 ND - 3.0%	3136AJK47		4/11/2014	12/25/2015	724			738	-14		0	0	-14				-14
1175	FNMA 2014-28 ND - 3.0%	3136AJK47		4/11/2014	1/25/2016	989			1,008	-19		0	0	-19				-19
1176	FNMA 2014-28 ND - 3.0%	3136AJK47		4/11/2014	2/25/2016	670			684	-14		0	0	-14				-14
1177	FNMA 2014-28 ND - 3.0%	3136AJK47		4/11/2014	3/25/2016	636			648	-12		0	0	-12				-12
1178	FNMA 2014-28 ND - 3.0%	3136AJK47		4/11/2014	4/25/2016	806			822	-16		0	0	-16				-16
1179	FNMA 2014-28 ND - 3.0%	3136AJK47		4/11/2014	5/25/2016	889			906	-17		0	0	-17				-17
1180	FNMA 2014-28 ND - 3.0%	3136AJK47		4/11/2014	6/25/2016	1,070			1,091	-21		0	0	-21				-21
1181	FNMA POOL # 255364 6.0%	3137LTV1		5/24/2006	7/25/2015	43			42	1		0	0	1				1
1182	FNMA POOL # 255364 6.0%	3137LTV1		1/3/2007	7/25/2015	502			508	-6		0	0	-6				-6
1183	FNMA POOL # 255364 6.0%	3137LTV1		12/18/2006	7/25/2015	34			34	0		0	0	0				0
1184	FNMA POOL # 255364 6.0%	3137LTV1		12/18/2006	8/21/2015	3,228			3,021	205		0	0	205				205
1185	FNMA POOL # 255364 6.0%	3137LTV1		5/24/2006	8/25/2015	33			33	0		0	0	0				0
1186	FNMA POOL # 255364 6.0%	3137LTV1		1/3/2007	8/25/2015	291			294	-3		0	0	-3				-3
1187	FNMA POOL # 255364 6.0%	3137LTV1		12/18/2006	8/25/2015	49			49	0		0	0	0				0
1188	FNMA POOL # 255364 6.0%	3137LTV1		5/24/2006	9/25/2015	38			38	0		0	0	0				0
1189	FNMA POOL # 255364 6.0%	3137LTV1		1/3/2007	9/25/2015	355			359	-4		0	0	-4				-4
1190	ROYAL BANK OF SCOT-SPON	780097689		4/19/2016	6/28/2016	8,769			8,769	-2,782		0	0	-2,782				-2,782
1191	ROYAL BANK OF SCOT-SPON	780097689		4/20/2016	6/28/2016	10,961			16,466	-5,505		0	0	-5,505				-5,505
1192	ROYAL BANK OF SCOT-SPON	780097689		5/19/2016	6/28/2016	15,790			22,165	-6,375		0	0	-6,375				-6,375
1193	ROYAL BK CANADA - 1.25%	78010UD20		6/10/2014	1/4/2016	14,951			14,934	-17		0	0	-17				-17
1194	ROYAL DUTCH SHELL PLC-A	780259107		10/6/2015	1/19/2016	10,758			14,951	-4,370		0	0	-4,370				-4,370
1195	ROYAL DUTCH SHELL PLC-A	780259107		10/6/2015	1/29/2016	23,558			29,176	-5,618		0	0	-5,618				-5,618
1196	SALESFORCE COM INC	794661302		6/2/2015	8/11/2015	24,061			24,913	-852		0	0	-852				-852
1197	SALESFORCE COM INC	794661302		7/23/2015	8/11/2015	40,337			42,062	-1,725		0	0	-1,725				-1,725
1198	SALESFORCE COM INC	794661302		6/17/2014	8/11/2015	5,661			4,468	1,193		0	0	1,193				1,193
1199	SALESFORCE COM INC	794661302		6/17/2014	9/16/2015	27,365			7,701	7,701		0	0	7,701				7,701
1200	SALESFORCE COM INC	794661302		6/21/2010	9/16/2015	28,625			9,663	18,962		0	0	18,962				18,962
1201	SALESFORCE COM INC	794661302		7/22/2015	9/22/2015	11,408			11,840	-432		0	0	-432				-432
1202	SALESFORCE COM INC	794661302		7/22/2015	10/21/2015	20,454			19,980	474		0	0	474				474
1203	SALESFORCE COM INC	794661302		8/15/2011	10/21/2015	3,030			1,363	1,667		0	0	1,667				1,667
1204	SALESFORCE COM INC	794661302		6/21/2010	4/26/2016	27,809			8,842	18,967		0	0	18,967				18,967
1205	SALESFORCE COM INC	794661302		6/23/2010	4/26/2016	30,392			9,270	21,122		0	0	21,122				21,122
1206	SALESFORCE COM INC	794661302		7/20/2010	4/26/2016	23,858			7,149	16,709		0	0	16,709				16,709
1207	SALESFORCE COM INC	794661302		7/20/2010	6/28/2016	21,575			6,375	15,200		0	0	15,200				15,200
1208	SANDS CHINA LTD-UNSPONS	80007R105		2/17/2015	7/6/2015	41,856			56,806	-14,950		0	0	-14,950				-14,950
1209	SANDS CHINA LTD-UNSPONS	80007R105		3/5/2015	7/6/2015	6,667			7,991	-1,324		0	0	-1,324				-1,324
1210	SANDS CHINA LTD-UNSPONS	80007R105		5/22/2015	7/6/2015	15,557			17,810	-2,253		0	0	-2,253				-2,253
1211	SAHOFI	80105N105		7/26/2010	2/19/2016	23,353			17,700	5,653		0	0	5,653				5,653
1212	SAHOFI	80105N105		12/31/2013	2/19/2016	17,904			24,608	-6,704		0	0	-6,704				-6,704
1213	COMMERZBANK AG-SPONS	202597605		5/23/2014	3/23/2016	5,400			9,753	-4,353		0	0	-4,353				-4,353
1214	COMMERZBANK AG-SPONS	202597605		10/1/2014	3/23/2016	5,139			8,721	-3,582		0	0	-3,582				-3,582
1215	COMMERZBANK AG-SPONS	202597605		1/22/2015	3/23/2016	3,919			5,965	-2,046		0	0	-2,046				-2,046
1216	COMMERZBANK AG-SPONS	202597605		1/8/2015	3/23/2016	2,700			3,986	-1,286		0	0	-1,286				-1,286
1217	COMMERZBANK AG-SPONS	202597605		1/8/2015	3/24/2016	942			1,414	-472		0	0	-472				-472
1218	CONAGRA FOODS INC - 3.2	205887BR2		11/5/2013	7/15/2015	7,463			7,980	-517		0	0	-517				-517
1219	CONAGRA FOODS INC - 3.2	205887BR2		5/28/2013	7/15/2015	18,658			19,889	-1,231		0	0	-1,231				-1,231
1220	CONOCOPHILIPS	20825C104		6/11/2015	1/20/2016	24,227			46,147	-21,920		0	0	-21,920				-21,920
1221	CONOCOPHILIPS	20825C104		10/9/2015	1/20/2016	8,749			14,570	-5,821		0	0	-5,821				-5,821
1222	CONOCOPHILIPS	20825C104		11/30/2015	1/20/2016	7,066			11,367	-4,321		0	0	-4,321				-4,321
1223	CONSTELLATION BRANDS IN	21036P108		9/17/2015	2/11/2016	16,373			15,892	481		0	0	481				481
1224	CONSTELLATION BRANDS IN	21036P108		9/17/2015	4/26/2016	18,691			15,629	3,062		0	0	3,062				3,062
1225	CONSTELLATION BRANDS IN	21036P108		8/26/2015	4/26/2016	41,466			32,906	8,560		0	0	8,560				8,560
1226	FHLMC GOLD G18473 3.0%	3128MMQ30		8/1/2013	7/15/2015	1,684			1,728	-44		0	0	-44				-44
1227	FHLMC GOLD G18473 3.0%	3128MMQ30		8/27/2013	7/15/2015	53			54	-1		0	0	-1				-1
1228	FHLMC GOLD G18473 3.0%	3128MMQ30		8/27/2013	8/15/2015	1,828			1,875	-47		0	0	-47				-47
1229	FHLMC GOLD G18473 3.0%	3128MMQ30		8/27/2013	8/15/2015	57			59	-2		0	0	-2				-2
1230	FHLMC GOLD G18473 3.0%	3128MMQ30		8/1/2013	9/15/2015	1,686			1,730	-44		0	0	-44				-44
1231	FHLMC GOLD G18473 3.0%	3128MMQ30		8/27/2013	9/15/2015	53			54	-1		0	0	-1				-1
1232	FHLMC GOLD G18473 3.0%	3128MMQ30		8/1/2013	10/15/2015	2,691			2,762	-71		0	0	-71				-71
1233	FHLMC GOLD G18473 3.0%	3128MMQ30		8/27/2013	10/15/2015	84			86	-2		0	0	-2				-2
1234	FHLMC GOLD G18473 3.0%	3128MMQ30		8/1/2013	11/15/2015	1,518			1,558	-40		0	0	-40				-40
1235	FHLMC GOLD G18473 3.0%	3128MMQ30		8/27/2013	11/15/2015	47			49	-2		0	0	-2				-2
1236	FHLMC GOLD G18473 3.0%	3128MMQ30		7/1/2013	12/15/2015	1,327			1,362	-35		0	0	-35				-35
1237	FHLMC GOLD G18473 3.0%	3128MMQ30		8/27/2013	12/15/2015	41			43	-2		0	0	-2				-2
1238	FHLMC GOLD G18473 3.0%	3128MMQ30		8/27/2013	12/29/2015	3,772			3,766	6		0	0	6				6
1239	FHLMC GOLD G18473 3.0%	3128MMQ30		8/1/2013	12/29/2015	7,543			7,526	17		0	0	17				17
1240	FHLMC GOLD G18473 3.0%	3128MMQ30		8/1/2013	1/15/2016	1,684			1,684	-42		0	0	-42				-42
1241	FHLMC GOLD G18473 3.0%	3128MMQ30		8/1/2013	2/15/2016	1,156			1,186	-30		0	0	-30				-30
1242	FHLMC GOLD G18473 3.0%	3128MMQ30		8/1/2013	2/23/2016	112,200			110,022	2,178		0	0	2,178				2,178

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

Long Term CG Distributions												Short Term CG Distributions											
Description of Property Sold												Amount											
CUSIP #												1,424,359											
1243 FHLIC GOLD G18489 3.0%												0											
1244 FHLIC GOLD G18489 3.0%												0											
1245 FHLIC GOLD G18489 3.0%												0											
1246 FHLIC GOLD G18489 3.0%												0											
1247 FHLIC GOLD G18489 3.0%												0											
1248 FHLIC GOLD G18489 3.0%												0											
1249 FHLIC GOLD G18489 3.0%												0											
1250 FHLIC GOLD G18489 3.0%												0											
1251 FNMA AR8596 3.5% 6/4												0											
1252 FNMA AR8596 3.5% 6/4												0											
1253 FNMA AR8596 3.5% 6/4												0											
1254 FNMA AR8596 3.5% 6/4												0											
1255 FNMA AR8596 3.5% 6/4												0											
1256 FNMA AR8596 3.5% 6/4												0											
1257 FNMA AR8596 3.5% 6/4												0											
1258 FNMA AR8596 3.5% 6/4												0											
1259 FNMA AR8596 3.5% 6/4												0											
1260 FNMA AR8596 3.5% 6/4												0											
1261 FNMA AR8596 3.5% 6/4												0											
1262 FNMA AR8596 3.5% 6/4												0											
1263 FNMA AR8596 3.5% 6/4												0											
1264 FHLIC GOLD POOL J15724 4												0											
1265 FHLIC GOLD POOL J15724 4												0											
1266 FHLIC GOLD POOL C91339 4												0											
1267 FHLIC GOLD POOL J15724 4												0											
1268 FHLIC GOLD POOL J15724 4												0											
1269 FHLIC GOLD POOL J15724 4												0											
1270 FHLIC GOLD POOL C91339 4												0											
1271 FHLIC GOLD POOL C91339 4												0											
1272 FHLIC GOLD POOL J15724 4												0											
1273 FHLIC GOLD POOL C91339 4												0											
1274 FHLIC GOLD POOL J15724 4												0											
1275 FHLIC GOLD POOL C91339 4												0											
1276 FHLIC GOLD POOL J15724 4												0											
1277 FHLIC GOLD POOL C91339 4												0											
1278 FHLIC GOLD POOL C91339 4												0											
1279 FHLIC GOLD POOL C91339 4												0											
1280 FHLIC GOLD POOL C91339 4												0											
1281 FHLIC GOLD POOL C91339 4												0											
1282 FHLIC GOLD POOL C91339 4												0											
1283 FHLIC GOLD POOL C91339 4												0											
1284 FHLIC GOLD POOL C91339 4												0											
1285 FHLIC GOLD POOL C91339 4												0											
1286 FHLIC GOLD POOL C91339 4												0											
1287 FHLIC GOLD POOL C91339 4												0											
1288 FHLIC GOLD POOL C91339 4												0											
1289 FHLIC GOLD POOL C91339 4												0											
1290 FHLIC GOLD POOL C91339 4												0											
1291 FHLIC GOLD POOL C91339 4												0											
1292 FHLIC GOLD POOL C91339 4												0											
1293 FHLIC GOLD POOL J15724 4												0											
1294 FHLIC GOLD POOL J15724 4												0											
1295 FHLIC GOLD POOL J15724 4												0											
1296 FHLIC GOLD POOL J15724 4												0											
1297 FHLIC GOLD POOL J15724 4												0											
1298 FNMA POOL # 255364 6.0%												0											
1299 FNMA POOL # 255364 6.0%												0											
1300 FNMA POOL # 255364 6.0%												0											
1301 FNMA POOL # 255364 6.0%												0											
1302 LIXIL GROUP CORP-UNSPN / 53931R103												0											
1303 LIXIL GROUP CORP-UNSPN / 53931R103												0											
1304 LIXIL GROUP CORP-UNSPN / 53931R103												0											
1305 LOWE'S COMPANIES INC 548661107												0											
1306 LOWE'S COMPANIES INC 548661107												0											
1307 LOWE'S COMPANIES INC 548661107												0											
1308 MARATHON OIL CORP 565849106												0											
1309 MARATHON OIL CORP 565849106												0											
1310 MARATHON OIL CORP 565849106												0											
1311 MARATHON OIL CORP 565849106												0											

Amount

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

Long Term CG Distributions										Short Term CG Distributions									
Amount										Amount									
1,424,359										0									
Description of Property Sold	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses							
1381 GNMA POOL # 782011 5.0%	CUSIP # 36241KKGU6	5/10/2007	12/15/2015	115		0	114	1		0	0	1,279,208							
1382 GNMA POOL # 782011 5.0%	CUSIP # 36241KKGU6	5/10/2007	7/15/2016	178		0	177	1		0	0	1,279,208							
1383 GNMA POOL # 782011 5.0%	CUSIP # 36241KKGU6	5/10/2007	2/15/2016	158		0	158	0		0	0	0							
1384 GNMA POOL # 782011 5.0%	CUSIP # 36241KKGU6	5/10/2007	3/15/2016	123		0	122	1		0	0	1							
1385 GNMA POOL # 782011 5.0%	CUSIP # 36241KKGU6	5/10/2007	4/15/2016	130		0	130	0		0	0	0							
1386 GNMA POOL # 782011 5.0%	CUSIP # 36241KKGU6	5/10/2007	5/15/2016	139		0	139	0		0	0	0							
1387 GNMA POOL # 782011 5.0%	CUSIP # 36241KKGU6	5/10/2007	6/7/2016	11,164		0	9,954	1,230		0	0	1,230							
1388 GNMA POOL # 782011 5.0%	CUSIP # 36241KKGU6	5/10/2007	7/15/2016	126		0	125	1		0	0	1							
1389 GNMA POOL # 782105 5.0%	CUSIP # 36241KKX56	5/10/2007	7/15/2015	1,042		0	1,036	6		0	0	6							
1390 GNMA POOL # 782105 5.0%	CUSIP # 36241KKX56	5/10/2007	8/15/2015	398		0	396	2		0	0	2							
1391 MICROSOFT CORPORATION	CUSIP # 594918104	9/16/2015	11/19/2015	32,681		0	26,459	6,222		0	0	6,222							
1392 MICROSOFT CORPORATION	CUSIP # 594918104	1/5/2016	2/11/2016	12,239		0	13,793	-1,554		0	0	-1,554							
1393 MICROSOFT CORPORATION	CUSIP # 594918104	1/4/2016	11/20/16	11,393		0	11,230	163		0	0	163							
1394 MICROSOFT CORPORATION	CUSIP # 594918104	9/16/2015	4/26/2016	59,112		0	50,712	8,400		0	0	8,400							
1395 MICROSOFT CORPORATION	CUSIP # 594918104	9/16/2015	5/4/2016	127,070		0	112,449	14,621		0	0	14,621							
1396 ANALOG DEVICES INC	CUSIP # 032654105	10/21/2015	1/6/2016	32,200		0	38,553	-6,353		0	0	-6,353							
1397 ANALOG DEVICES INC	CUSIP # 032654105	10/21/2015	7/1/2016	58,104		0	70,980	-12,876		0	0	-12,876							
1398 ANHEUSER-BUSCH INBEV 2	CUSIP # 035231BP2	9/6/2012	8/11/2015	9,645		0	10,077	-432		0	0	-432							
1399 ANHEUSER-BUSCH INBEV 2	CUSIP # 035231BP2	7/11/2012	8/11/2015	24,113		0	25,072	-959		0	0	-959							
1400 ANHEUSER-BUSCH INBEV 2	CUSIP # 035231BP2	7/11/2012	10/5/2015	28,643		0	29,855	-1,212		0	0	-1,212							
1401 ANHEUSER-BUSCH INBEV 2	CUSIP # 035231BP2	7/11/2012	10/5/2015	4,774		0	5,014	-240		0	0	-240							
1402 ANHEUSER-BUSCH INBEV 2	CUSIP # 035231BP2	4/2/2013	10/5/2015	14,322		0	14,761	-439		0	0	-439							
1403 ANHEUSER-BUSCH INBEV 2	CUSIP # 035231BP2	7/8/2014	10/5/2015	23,870		0	24,034	-164		0	0	-164							
1404 ANHEUSER-BUSCH INBEV 2	CUSIP # 03524A108	7/6/2015	11/30/2015	19,552		0	17,916	1,636		0	0	1,636							
1405 ANHEUSER-BUSCH INBEV 2	CUSIP # 03524A108	1/8/2015	1/1/30/2015	3,237		0	2,827	410		0	0	410							
1406 ANHEUSER-BUSCH INBEV 2	CUSIP # 03524A108	4/14/2014	1/6/2016	32,027		0	28,772	3,255		0	0	3,255							
1407 ANADARKO PETROLEUM CO	CUSIP # 032511107	5/26/2015	11/12/2015	10,602		0	15,313	-4,711		0	0	-4,711							
1408 ANADARKO PETROLEUM CO	CUSIP # 032511107	10/7/2015	11/12/2015	20,615		0	24,076	-3,461		0	0	-3,461							
1409 ANHEUSER-BUSCH INBEV 2	CUSIP # 03524A108	4/15/2014	1/6/2016	6,502		0	5,825	677		0	0	677							
1410 ANHEUSER-BUSCH INBEV 2	CUSIP # 03524A108	1/8/2015	3/23/2016	9,893		0	9,159	724		0	0	724							
1411 ANHEUSER-BUSCH INBEV 2	CUSIP # 03524A108	9/28/2015	3/23/2016	5,246		0	4,584	662		0	0	662							
1412 ANHEUSER-BUSCH INBEV 2	CUSIP # 03524A108	4/15/2014	4/4/2016	41,429		0	35,492	5,937		0	0	5,937							
1413 APPLE INC	CUSIP # 037833100	4/15/2015	7/8/2015	29,816		0	30,580	-764		0	0	-764							
1414 APPLE INC	CUSIP # 037833100	6/5/2009	7/8/2015	739		0	124	615		0	0	615							
1415 APPLE INC	CUSIP # 037833100	6/5/2009	8/4/2015	21,619		0	3,885	17,734		0	0	17,734							
1416 APPLE INC	CUSIP # 037833100	6/5/2009	8/4/2015	29,094		0	5,214	23,880		0	0	23,880							
1417 APPLE INC	CUSIP # 037833100	6/5/2009	8/12/2015	42,124		0	7,769	34,355		0	0	34,355							
1418 APPLE INC	CUSIP # 037833100	11/4/2008	8/12/2015	8,715		0	1,223	7,490		0	0	7,490							
1419 APPLE INC	CUSIP # 037833100	11/4/2008	12/14/2015	28,691		0	4,052	24,639		0	0	24,639							
1420 APPLE INC	CUSIP # 037833100	10/15/2015	1/4/2016	22,791		0	24,675	-1,884		0	0	-1,884							
1421 APPLE INC	CUSIP # 037833100	10/21/2015	1/4/2016	7,631		0	8,519	-888		0	0	-888							
1422 APPLE INC	CUSIP # 037833100	11/4/2008	1/5/2016	1,443		0	220	1,223		0	0	1,223							
1423 APPLE INC	CUSIP # 037833100	10/20/2008	1/5/2016	31,844		0	4,283	27,561		0	0	27,561							
1424 APPLE INC	CUSIP # 037833100	3/30/2016	6/8/2016	13,151		0	14,567	-1,416		0	0	-1,416							
1425 APPLE INC	CUSIP # 037833100	3/31/2016	6/8/2016	13,744		0	15,206	-1,462		0	0	-1,462							
1426 APPLE INC	CUSIP # 037833100	10/20/2008	6/8/2016	44,298		0	6,209	38,089		0	0	38,089							
1427 ATLANTIA SPA-UNSPONSOR	CUSIP # 048173108	8/13/2015	5/25/2016	2,250		0	2,353	-103		0	0	-103							
1428 ATLANTIA SPA-UNSPONSOR	CUSIP # 048173108	8/13/2015	5/26/2016	5,994		0	5,814	220		0	0	220							
1429 ATLANTIA SPA-UNSPONSOR	CUSIP # 048173108	2/9/2016	5/26/2016	599		0	610	-11		0	0	-11							
1430 ATLANTIA SPA-UNSPONSOR	CUSIP # 048173108	2/4/2016	5/26/2016	8,058		0	8,297	-239		0	0	-239							
1431 ATLANTIA SPA-UNSPONSOR	CUSIP # 048173108	3/11/2016	5/26/2016	13,052		0	13,376	-324		0	0	-324							
1432 ATLANTIA SPA-UNSPONSOR	CUSIP # 048173108	8/6/2015	5/26/2016	5,327		0	5,387	-60		0	0	-60							
1433 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/30/2014	11/25/2015	587		0	619	-32		0	0	-32							
1434 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/6/2014	12/25/2015	425		0	446	-21		0	0	-21							
1435 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/30/2014	12/25/2015	637		0	672	-35		0	0	-35							
1436 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/30/2014	12/29/2015	10,325		0	10,452	-127		0	0	-127							
1437 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/6/2014	12/5/2016	423		0	444	-21		0	0	-21							
1438 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/30/2014	1/25/2016	475		0	501	-26		0	0	-26							
1439 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/6/2014	2/25/2016	539		0	566	-27		0	0	-27							
1440 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/30/2014	2/25/2016	606		0	639	-33		0	0	-33							
1441 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/6/2014	3/25/2016	404		0	424	-20		0	0	-20							
1442 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/30/2014	3/25/2016	454		0	479	-25		0	0	-25							
1443 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/6/2014	4/25/2016	372		0	391	-19		0	0	-19							
1444 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/30/2014	4/25/2016	418		0	441	-23		0	0	-23							
1445 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/6/2014	5/25/2016	637		0	595	-28		0	0	-28							
1446 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/30/2014	5/25/2016	637		0	672	-35		0	0	-35							
1447 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/6/2014	6/25/2016	550		0	578	-28		0	0	-28							
1448 FNMA POOL # AL4191 3.5%	CUSIP # 3138ELR2	1/30/2014	6/25/2016	619		0	653	-34		0	0	-34							
1449 FNMA AL6223 POOL 4.5%	CUSIP # 3138EN4H9	2/24/2015	7/25/2016	1,666		0	1,815	-149		0	0	-149							

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

Long Term CG Distributions		Amount		1,424,359		0		0		30,674,973		0		705		29,396,470		1,279,208		0		0		Excess of FMV Over Adjusted Basis		Gains Minus Excess FMV Over Adj. Basis or Losses	
Short Term CG Distributions		Amount		1,424,359		0		0		30,674,973		0		705		29,396,470		1,279,208		0		0		Excess of FMV Over Adjusted Basis		Gains Minus Excess FMV Over Adj. Basis or Losses	
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj. Basis or Losses														
1480 F NMA AL6223 POOL 4 5%	3138EN4H9		5/15/2015	7/25/2015	46			50	-4		0	0	-4	1,279,208													
1481 F NMA AL6223 POOL 4 5%	3138EN4H9		5/15/2015	8/20/2015	4,475			4,503	-28		0	0	-28	-28													
1482 F NMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	8/20/2015	13,186			13,270	-84		0	0	-84	-84													
1483 F NMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	8/25/2015	2,037			2,220	-183		0	0	-183	-183													
1484 F NMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	9/25/2015	3,724			4,058	-334		0	0	-334	-334													
1485 F NMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	10/25/2015	2,570			2,800	-230		0	0	-230	-230													
1486 F NMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	11/25/2015	2,291			2,497	-206		0	0	-206	-206													
1487 F NMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	12/25/2015	1,405			1,530	-125		0	0	-125	-125													
1488 F NMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	12/30/2015	16,256		96	16,454	-102		0	0	-102	-102													
1489 F NMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	12/30/2015	3,142			3,424	-282		0	0	-282	-282													
1490 F NMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	2/25/2016	2,186			2,382	-196		0	0	-196	-196													
1481 F NMA POOL # A47694 4 5%	31416RRQ8		3/25/2014	2/24/2016	1,004			1,008	-4		0	0	-4	-4													
1482 F NMA POOL # A47694 4 5%	31416RRQ8		12/15/2014	2/24/2016	2,509			2,496	13		0	0	13	13													
1483 F NMA POOL # A47694 4 5%	31416RRQ8		3/25/2014	2/25/2016	32			34	-2		0	0	-2	-2													
1484 F NMA POOL # A47694 4 5%	31416RRQ8		12/15/2014	2/25/2016	80			85	-5		0	0	-5	-5													
1485 F NMA POOL # A47694 4 5%	31416RRQ8		4/12/2014	7/25/2015	552			589	-37		0	0	-37	-37													
1486 F NMA POOL # A47694 4 5%	31416RRQ8		4/12/2014	7/25/2015	174			176	-2		0	0	-2	-2													
1487 F NMA POOL # A47694 4 5%	3138XOZ27		4/23/2014	7/25/2015	174			176	-2		0	0	-2	-2													
1488 F NMA POOL # A47694 4 5%	3138XOZ27		5/12/2014	7/25/2015	813			821	-8		0	0	-8	-8													
1489 F NMA POOL # A47694 4 5%	3138XOZ27		7/24/2014	7/25/2015	116			117	-1		0	0	-1	-1													
1490 F NMA POOL # A47694 4 5%	3138XOZ27		8/27/2014	7/25/2015	232			236	-4		0	0	-4	-4													
1491 F NMA POOL # A47694 4 5%	3138XOZ27		9/25/2014	7/25/2015	58			59	-1		0	0	-1	-1													
1492 F NMA POOL # A47694 4 5%	3138XOZ27		7/24/2014	8/20/2015	8,264			8,229	35		0	0	35	35													
1493 F NMA POOL # A47694 4 5%	3138XOZ27		8/27/2014	8/20/2015	16,529			16,539	-10		0	0	-10	-10													
1494 F NMA POOL # A47694 4 5%	3138XOZ27		9/25/2014	8/20/2015	4,132			4,117	15		0	0	15	15													
1495 F NMA POOL # A47694 4 5%	3138XOZ27		12/1/2013	8/20/2015	3,668			3,648	20		0	0	20	20													
1496 F NMA POOL # A47694 4 5%	3138XOZ27		2/20/2014	8/25/2015	2,302			2,298	4		0	0	4	4													
1497 F NMA POOL # A47694 4 5%	3138XOZ27		3/14/2014	8/25/2015	448			449	-1		0	0	-1	-1													
1498 F NMA POOL # A47694 4 5%	3138XOZ27		12/7/2014	12/30/2015	256			258	-2		0	0	-2	-2													
1499 F NMA POOL # A47694 4 5%	3138XOZ27		9/25/2015	11/20/2015	106			107	-1		0	0	-1	-1													
1500 F NMA POOL # A47694 4 5%	3138XOZ27		9/25/2015	12/20/2015	122			130	-8		0	0	-8	-8													
1501 F NMA POOL # A47694 4 5%	3138XOZ27		9/25/2015	12/20/2015	105			112	-7		0	0	-7	-7													
1502 F NMA POOL # A47694 4 5%	3138XOZ27		9/25/2015	12/20/2015	122			130	-8		0	0	-8	-8													
1503 F NMA POOL # A47694 4 5%	3138XOZ27		9/25/2015	2/20/2016	106			112	-6		0	0	-6	-6													
1504 F NMA POOL # A47694 4 5%	3138XOZ27		9/25/2015	3/20/2016	100			106	-6		0	0	-6	-6													
1505 F NMA POOL # A47694 4 5%	3138XOZ27		9/25/2015	4/15/2016	3,545			3,514	31		0	0	31	31													
1506 F NMA POOL # A47694 4 5%	3138XOZ27		9/25/2015	4/20/2016	113			120	-7		0	0	-7	-7													
1507 F NMA POOL # A47694 4 5%	3138XOZ27		4/19/2016	6/20/2016	469			466	3		0	0	3	3													
1508 F NMA POOL # A47694 4 5%	3138XOZ27		4/15/2016	5/20/2016	377			404	-27		0	0	-27	-27													
1509 F NMA POOL # A47694 4 5%	3138XOZ27		4/15/2016	5/20/2016	153			165	-12		0	0	-12	-12													
1510 F NMA POOL # A47694 4 5%	3138XOZ27		4/15/2016	6/20/2016	746			801	-55		0	0	-55	-55													
1511 F NMA POOL # A47694 4 5%	3138XOZ27		4/15/2016	6/20/2016	304			326	-22		0	0	-22	-22													
1512 F NMA POOL # A47694 4 5%	3138XOZ27		4/9/2015	7/20/2015	548			566	-18		0	0	-18	-18													
1513 F NMA POOL # A47694 4 5%	3138XOZ27		4/9/2015	7/20/2015	274			281	-7		0	0	-7	-7													
1514 F NMA POOL # A47694 4 5%	3138XOZ27		4/9/2015	8/20/2015	669			692	-23		0	0	-23	-23													
1515 F NMA POOL # A47694 4 5%	3138XOZ27		5/11/2015	8/20/2015	335			343	-8		0	0	-8	-8													
1516 F NMA POOL # A47694 4 5%	3138XOZ27		4/9/2015	9/20/2015	374			800	-26		0	0	-26	-26													
1517 F NMA POOL # A47694 4 5%	3138XOZ27		5/11/2015	9/20/2015	787			397	-10		0	0	-10	-10													
1518 F NMA POOL # A47694 4 5%	3138XOZ27		4/9/2015	10/15/2015	25,005			25,173	-168		0	0	-168	-168													
1519 F NMA POOL # A47694 4 5%	3138XOZ27		4/9/2015	10/20/2015	874			903	-29		0	0	-29	-29													
1520 F NMA POOL # A47694 4 5%	3138XOZ27		5/11/2015	10/20/2015	437			446	-9		0	0	-9	-9													
1521 F NMA POOL # A47694 4 5%	3138XOZ27		4/9/2015	11/20/2015	804			830	-26		0	0	-26	-26													
1522 F NMA POOL # A47694 4 5%	3138XOZ27		5/11/2015	11/20/2015	489			502	-13		0	0	-13	-13													
1523 F NMA POOL # A47694 4 5%	3138XOZ27		4/9/2015	12/20/2015	740			765	-25		0	0	-25	-25													
1524 F NMA POOL # A47694 4 5%	3138XOZ27		5/10/2007	8/20/2015	14,715			13,805	910		0	0	910	910													
1525 F NMA POOL # A47694 4 5%	3138XOZ27		5/10/2007	9/15/2015	321			318	3		0	0	3	3													
1526 F NMA POOL # A47694 4 5%	3138XOZ27		5/10/2007	10/15/2015	209			207	2		0	0	2	2													
1527 F NMA POOL # A47694 4 5%	3138XOZ27		5/10/2007	11/15/2015	218			216	2		0	0	2	2													
1528 F NMA POOL # A47694 4 5%	3138XOZ27		5/10/2007	12/15/2015	229			228	1		0	0	1	1													
1529 F NMA POOL # A47694 4 5%	3138XOZ27		5/10/2007	1/15/2016	165			164	1		0	0	1	1													
1530 F NMA POOL # A47694 4 5%	3138XOZ27		5/10/2007	2/15/2016	170			169	1		0	0	1	1													
1531 F NMA POOL # A47694 4 5%	3138XOZ27		5/10/2007	3/15/2016	147			147	0		0	0	0	0													
1532 F NMA POOL # A47694 4 5%	3138XOZ27		5/10/2007	4/15/2016	243			241	2		0	0	2	2													
1533 F NMA POOL # A47694 4 5%	3138XOZ27		5/10/2007	5/15/2016	302			300	2		0	0	2	2													
1534 F NMA POOL # A47694 4 5%	3138XOZ27		5/10/2007	6/15/2016	13,138			11,734	1,404		0	0	1,404	1,404													
1535 F NMA POOL # A47694 4 5%	3138XOZ27		5/10/2007	6/15/2016	219			218	1		0	0	1	1													
1536 F NMA POOL # A47694 4 5%	3138XOZ27		9/26/2014	3/23/2016	302			426	-124		0	0	-124	-124													
1537 F NMA POOL # A47694 4 5%	3138XOZ27		8/30/2007	3/15/2016	565			563	2		0	0	2	2													
1538 F NMA POOL # A47694 4 5%	3138XOZ27		12/1/2014	6/15/2016	3,870			3,983	-113		0	0	-113	-113													

Long Term CG Distributions	1,424,359
Short Term CG Distributions	0

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

Long Term CG Distributions		Amount		Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/16	Adjusted Basis as of 12/31/16	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
Short Term CG Distributions	1,424,359	0	0												
Description of Property Sold	CUSIP #														
1688 FNMA MA1860 4.5% 4/	31418BB62				2/25/2016	2/25/2016	156		0	166	-10	0	0	0	-10
1689 FNMA MA1860 4.5% 4/	31418BB62				5/15/2015	2/25/2016	272		0	297	-25	0	0	0	-25
1690 FNMA MA1860 4.5% 4/	31418BB62				4/1/2014	3/25/2016	391		0	418	-27	0	0	0	-27
1691 FNMA MA1860 4.5% 4/	31418BB62				5/9/2015	3/25/2016	684		0	747	-63	0	0	0	-63
1692 FNMA MA1860 4.5% 4/	31418BB62				4/1/2014	4/25/2016	561		0	599	-38	0	0	0	-38
1693 FNMA MA1860 4.5% 4/	31418BB62				5/15/2015	4/25/2016	982		0	1,072	-90	0	0	0	-90
1694 FNMA MA1860 4.5% 4/	31418BB62				4/1/2014	5/25/2016	490		0	523	-33	0	0	0	-33
1695 FNMA MA1860 4.5% 4/	31418BB62				5/15/2015	5/25/2016	857		0	935	-78	0	0	0	-78
1696 FNMA MA1860 4.5% 4/	31418BB62				5/15/2015	6/14/2016	24,440		0	24,445	-5	0	0	0	-5
1697 FNMA MA1860 4.5% 4/	31418BB62				4/1/2014	6/14/2016	12,869		0	12,595	274	0	0	0	274
1698 FNMA MA1860 4.5% 4/	31418BB62				4/1/2014	6/25/2016	418		0	446	-28	0	0	0	-28
1699 FNMA MA1860 4.5% 4/	31418BB62				5/15/2015	6/25/2016	731		0	797	-66	0	0	0	-66
1699 FNMA MA1860 4.5% 4/	31418BB62				5/23/2014	7/25/2015	3,563		0	3,626	-63	0	0	0	-63
1699 FNMA MA1860 4.5% 4/	31418BB62				12/19/2014	7/25/2015	0		0	0	0	0	0	0	0
1699 FNMA MA1860 4.5% 4/	31418BB62				4/16/2014	2/19/2016	5,060		0	6,730	-1,670	0	0	0	-1,670
1699 FNMA MA1860 4.5% 4/	31418BB62				5/16/2014	2/19/2016	5,449		0	7,425	-1,976	0	0	0	-1,976
1699 FNMA MA1860 4.5% 4/	31418BB62				9/8/2015	2/19/2016	4,671		0	5,992	-1,321	0	0	0	-1,321
1699 FNMA MA1860 4.5% 4/	31418BB62				11/19/2015	2/19/2016	6,227		0	7,084	-857	0	0	0	-857
1699 FNMA MA1860 4.5% 4/	31418BB62				6/4/2015	4/15/2016	5,817		0	7,264	-1,447	0	0	0	-1,447
1699 FNMA MA1860 4.5% 4/	31418BB62				5/11/2015	12/20/2015	450		0	462	-12	0	0	0	-12
1699 FNMA MA1860 4.5% 4/	31418BB62				4/9/2015	12/30/2015	14,567		326	14,896	-3	0	0	0	-3
1699 FNMA MA1860 4.5% 4/	31418BB62				4/9/2015	12/30/2015	746		0	771	-25	0	0	0	-25
1699 FNMA MA1860 4.5% 4/	31418BB62				4/9/2015	12/30/2015	522		0	536	-14	0	0	0	-14
1699 FNMA MA1860 4.5% 4/	31418BB62				4/9/2015	12/30/2015	651		0	672	-21	0	0	0	-21
1699 FNMA MA1860 4.5% 4/	31418BB62				5/11/2015	2/20/2016	456		0	467	-11	0	0	0	-11
1699 FNMA MA1860 4.5% 4/	31418BB62				1/13/2016	2/20/2016	98		0	100	-2	0	0	0	-2
1699 FNMA MA1860 4.5% 4/	31418BB62				4/9/2015	3/3/2016	97,161		0	97,146	15	0	0	0	15
1699 FNMA MA1860 4.5% 4/	31418BB62				5/11/2015	3/3/2016	19,432		0	19,291	141	0	0	0	141
1699 FNMA MA1860 4.5% 4/	31418BB62				4/9/2015	3/20/2016	692		0	715	-23	0	0	0	-23
1699 FNMA MA1860 4.5% 4/	31418BB62				5/21/2014	8/4/2015	15,632		0	15,837	-185	0	0	0	-185
1699 FNMA MA1860 4.5% 4/	31418BB62				5/21/2014	8/11/2015	93,899		0	95,021	-1,122	0	0	0	-1,122
1699 FNMA MA1860 4.5% 4/	31418BB62				4/29/2015	8/11/2015	5,217		0	5,244	-27	0	0	0	-27
1699 FNMA MA1860 4.5% 4/	31418BB62				4/29/2015	8/11/2015	135,632		0	136,251	-619	0	0	0	-619
1699 FNMA MA1860 4.5% 4/	31418BB62				4/29/2015	9/28/2015	57,295		0	57,645	-350	0	0	0	-350
1699 FNMA MA1860 4.5% 4/	31418BB62				9/10/2015	12/30/2015	77,317		0	78,410	-1,093	0	0	0	-1,093
1699 FNMA MA1860 4.5% 4/	31418BB62				4/29/2015	12/30/2015	10,309		0	10,481	-172	0	0	0	-172
1699 FNMA MA1860 4.5% 4/	31418BB62				12/31/2013	1/4/2016	2,322		0	3,212	-890	0	0	0	-890
1699 FNMA MA1860 4.5% 4/	31418BB62				12/10/2015	12/10/2015	1,482		0	1,482	0	0	0	0	0
1699 FNMA MA1860 4.5% 4/	31418BB62				6/22/2015	12/20/2016	19,973		0	21,168	-1,195	0	0	0	-1,195
1699 FNMA MA1860 4.5% 4/	31418BB62				6/22/2015	12/20/2016	24,025		0	25,543	-1,518	0	0	0	-1,518
1699 FNMA MA1860 4.5% 4/	31418BB62				9/30/2013	12/20/2016	6,079		0	3,024	3,055	0	0	0	3,055
1699 FNMA MA1860 4.5% 4/	31418BB62				11/6/2015	4/26/2016	36,084		0	50,573	-14,489	0	0	0	-14,489
1699 FNMA MA1860 4.5% 4/	31418BB62				7/7/2015	8/27/2015	18,232		0	18,602	-370	0	0	0	-370
1699 FNMA MA1860 4.5% 4/	31418BB62				10/8/2014	8/31/2015	43,435		0	36,424	7,011	0	0	0	7,011
1699 FNMA MA1860 4.5% 4/	31418BB62				7/7/2015	8/31/2015	3,777		0	3,916	-139	0	0	0	-139
1699 FNMA MA1860 4.5% 4/	31418BB62				8/19/2015	10/13/2015	23,124		0	22,888	236	0	0	0	236
1699 FNMA MA1860 4.5% 4/	31418BB62				8/19/2015	2/11/2016	10,553		0	11,598	-1,045	0	0	0	-1,045
1699 FNMA MA1860 4.5% 4/	31418BB62				1/7/2014	2/11/2016	2,922		0	2,253	669	0	0	0	669
1699 FNMA MA1860 4.5% 4/	31418BB62				1/7/2014	4/20/2016	39,902		0	28,790	11,112	0	0	0	11,112
1699 FNMA MA1860 4.5% 4/	31418BB62				11/30/2012	8/11/2015	15,063		0	11,855	3,208	0	0	0	3,208
1699 FNMA MA1860 4.5% 4/	31418BB62				11/30/2012	8/11/2015	27,715		0	21,813	5,902	0	0	0	5,902
1699 FNMA MA1860 4.5% 4/	31418BB62				11/30/2012	4/26/2016	63,823		0	49,559	14,264	0	0	0	14,264
1699 FNMA MA1860 4.5% 4/	31418BB62				12/20/2013	7/15/2015	445		0	459	-14	0	0	0	-14
1699 FNMA MA1860 4.5% 4/	31418BB62				3/25/2014	7/15/2015	267		0	277	-10	0	0	0	-10
1699 FNMA MA1860 4.5% 4/	31418BB62				6/23/2014	7/15/2015	267		0	283	-16	0	0	0	-16
1699 FNMA MA1860 4.5% 4/	31418BB62				12/20/2013	8/15/2015	315		0	325	-10	0	0	0	-10
1699 FNMA MA1860 4.5% 4/	31418BB62				3/25/2014	8/15/2015	189		0	196	-7	0	0	0	-7
1699 FNMA MA1860 4.5% 4/	31418BB62				6/23/2014	8/15/2015	189		0	200	-11	0	0	0	-11
1699 FNMA MA1860 4.5% 4/	31418BB62				12/20/2013	8/26/2015	18,867		0	18,312	555	0	0	0	555
1699 FNMA MA1860 4.5% 4/	31418BB62				3/25/2014	8/26/2015	11,320		0	11,069	251	0	0	0	251
1699 FNMA MA1860 4.5% 4/	31418BB62				6/23/2014	8/26/2015	11,320		0	11,267	-147	0	0	0	-147
1699 FNMA MA1860 4.5% 4/	31418BB62				3/8/2010	7/15/2015	144		0	150	-6	0	0	0	-6
1699 FNMA MA1860 4.5% 4/	31418BB62				3/8/2010	8/15/2015	38		0	39	-1	0	0	0	-1
1699 FNMA MA1860 4.5% 4/	31418BB62				3/8/2010	9/15/2015	330		0	344	-14	0	0	0	-14
1699 FNMA MA1860 4.5% 4/	31418BB62				3/8/2010	10/15/2015	690		0	718	-28	0	0	0	-28
1699 FNMA MA1860 4.5% 4/	31418BB62				3/8/2010	11/15/2015	373		0	389	-16	0	0	0	-16
1699 FNMA MA1860 4.5% 4/	31418BB62				3/8/2010	12/15/2015	50		0	52	-2	0	0	0	-2
1699 FNMA MA1860 4.5% 4/	31418BB62				3/8/2010	1/15/2016	88		0	92	-4	0	0	0	-4
1699 FNMA MA1860 4.5% 4/	31418BB62				3/8/2010	2/15/2016	385		0	401	-16	0	0	0	-16

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

Long Term CG Distributions														Short Term CG Distributions													
Amount														1,424,359													
0														0													
	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	1,279,208	0	0	Gains Minus Excess FMV Over Adj. Basis or Losses										
1657	FHLMC GOLD A90393 5.0%	312938N J8		3/8/2010	3/15/2016	301		0	313	-12	0	0	0	0	0	0	1,279,208										
1658	FHLMC GOLD A90393 5.0%	312938N J8		3/8/2010	4/15/2016	34		0	36	-2	0	0	0	0	0	0	-12										
1659	FINMA POOL # AH754 5% 2/1	313846K G4		10/8/2015	12/25/2015	47		0	52	-5	0	0	0	0	0	0	-2										
1660	MICROSOFT CORPORATION	594918I O4		4/20/2016	5/6/2016	24,358		0	27,504	-3,146	0	0	0	0	0	0	-5										
1661	MICROSOFT CORPORATION	594918I O4		1/5/2016	6/23/2016	18,646		0	19,862	-1,216	0	0	0	0	0	0	-3,146										
1662	MICROSOFT CORPORATION	594918I O4		1/6/2016	6/23/2016	32,112		0	33,476	-1,364	0	0	0	0	0	0	-1,216										
1663	MICROSOFT CORPORATION	594918I O4		1/7/2016	6/23/2016	57,491		0	58,725	-1,234	0	0	0	0	0	0	-1,364										
1664	MICROSOFT CORPORATION	594918I O4		4/20/2016	6/23/2016	10,877		0	11,787	-910	0	0	0	0	0	0	-1,234										
1665	MICROSOFT CORPORATION	594918I O4		9/22/2015	6/23/2016	8,805		0	7,414	1,391	0	0	0	0	0	0	-910										
1666	MICROSOFT CORP 3.75%	594918BD5		2/9/2015	12/31/2015	9,308		0	9,945	-637	0	0	0	0	0	0	1,391										
1667	MONSTER BEVERAGE CORP	61174X I09		1/13/2014	10/7/2015	24,216		0	12,542	11,674	0	0	0	0	0	0	-637										
1668	MORGAN STANLEY 4.875	617482A M3		5/1/2014	8/11/2015	21,331		0	21,185	146	0	0	0	0	0	0	11,674										
1669	MORGAN STANLEY 4.875	617482A M3		5/28/2013	9/11/2015	10,666		0	10,473	193	0	0	0	0	0	0	146										
1670	MORGAN STANLEY 4.875	617482A M3		5/28/2013	12/31/2015	5,328		0	5,237	91	0	0	0	0	0	0	193										
1671	MORGAN STANLEY 4.875	617482A M3		1/1/2013	12/31/2015	5,328		0	5,147	181	0	0	0	0	0	0	91										
1672	NYSE EURONEXT 2.0%	629491AB7		5/28/2013	14/2/2016	10,041		0	10,152	-111	0	0	0	0	0	0	181										
1673	NATIONAL GRID PLC-SP ADR	636274300		3/23/2012	3/2/2016	11,864		0	11,158	3,706	0	0	0	0	0	0	-111										
1674	NATIONAL GRID PLC-SP ADR	636274300		3/23/2012	3/17/2016	56,371		0	40,067	16,304	0	0	0	0	0	0	3,706										
1675	ASG GLOBAL ALTERNATIVES	638721F85		8/7/2015	4/29/2016	500,000		0	593,492	-93,492	0	0	0	0	0	0	16,304										
1676	NESTLE SA SPON ADR REFS	641069A06		1/21/2014	11/30/2015	8,140		0	8,325	-185	0	0	0	0	0	0	-185										
1677	NESTLE SA SPON ADR REFS	641069A06		4/8/2014	11/30/2015	4,440		0	4,657	-217	0	0	0	0	0	0	-217										
1678	NESTLE SA SPON ADR REFS	641069A06		4/76/2014	11/30/2015	3,700		0	3,782	-82	0	0	0	0	0	0	-82										
1679	NESTLE SA SPON ADR REFS	641069A06		5/16/2014	11/30/2015	8,890		0	9,626	-746	0	0	0	0	0	0	-746										
1680	NESTLE SA SPON ADR REFS	641069A06		12/31/2013	11/30/2015	7,400		0	7,369	31	0	0	0	0	0	0	31										
1681	NEW JERSEY ST ECON 1.0%	6459186A8		4/24/2014	6/15/2016	95,000		0	95,000	0	0	0	0	0	0	0	0										
1682	NEXTERA ENERGY INC	65339F I01		9/12/2015	12/30/2015	29		0	22	7	0	0	0	0	0	0	0										
1683	NEXTERA ENERGY INC	65339F I01		9/12/2015	6/23/2016	49,470		0	31,812	17,658	0	0	0	0	0	0	7										
1684	NEXTERA ENERGY INC	65339F I01		9/11/2015	6/27/2016	19,229		0	12,009	7,220	0	0	0	0	0	0	17,658										
1685	NEXTERA ENERGY INC CON	65339F I01		8/25/2014	9/1/2015	51,000		0	50,008	992	0	0	0	0	0	0	7,220										
1686	NOKIA CORP-SPON ADR	654902204		11/4/2013	8/6/2015	22,208		0	25,724	-3,516	0	0	0	0	0	0	992										
1687	NOKIA CORP-SPON ADR	654902204		11/13/2013	8/6/2015	4,198		0	4,886	-688	0	0	0	0	0	0	-3,516										
1688	NOKIA CORP-SPON ADR	654902204		12/31/2013	8/6/2015	30,740		0	37,049	-6,309	0	0	0	0	0	0	-688										
1689	NOKIA CORP-SPON ADR	654902204		3/11/2014	8/6/2015	4,604		0	5,338	-734	0	0	0	0	0	0	-6,309										
1690	NOMURA HOLDINGS INC	65535H208		10/18/2013	2/8/2016	10,662		0	18,559	-7,897	0	0	0	0	0	0	-734										
1691	NOMURA HOLDINGS INC	65535H208		12/31/2013	2/8/2016	10,528		0	18,102	-7,574	0	0	0	0	0	0	-7,897										
1692	NOMURA HOLDINGS INC	65535H208		12/31/2013	2/9/2016	11,436		0	20,413	-8,977	0	0	0	0	0	0	-7,574										
1693	NOMURA HOLDINGS INC	65535H208		12/9/2014	2/9/2016	4,574		0	6,384	-1,810	0	0	0	0	0	0	-8,977										
1694	NOMURA HOLDINGS INC	65535H208		3/6/2015	2/9/2016	1,208		0	1,660	-452	0	0	0	0	0	0	-1,810										
1695	SCHLUMBERGER LTD	806857108		1/22/2015	4/5/2016	13,088		0	14,633	-1,545	0	0	0	0	0	0	-452										
1696	SCHLUMBERGER LTD	806857108		1/22/2015	4/12/2016	30,915		0	33,331	-2,416	0	0	0	0	0	0	-1,545										
1697	SCHLUMBERGER LTD	806857108		8/26/2015	4/12/2016	12,064		0	11,073	991	0	0	0	0	0	0	-2,416										
1698	SEMPRA ENERGY	816851109		5/6/2015	1/6/2016	21,422		0	23,974	-2,552	0	0	0	0	0	0	991										
1699	SEMPRA ENERGY	816851109		5/7/2015	1/6/2016	21,053		0	23,699	-2,646	0	0	0	0	0	0	-2,552										
1700	SEMPRA ENERGY	816851109		6/29/2015	1/6/2016	2,124		0	2,291	-167	0	0	0	0	0	0	-2,646										
1701	SEMPRA ENERGY	816851109		6/2/2015	1/6/2016	10,142		0	11,694	-1,552	0	0	0	0	0	0	-167										
1702	SEMPRA ENERGY	816851109		8/15/2011	1/7/2016	58,378		0	32,730	25,648	0	0	0	0	0	0	-1,552										
1703	SEMPRA ENERGY	816851109		6/29/2015	1/7/2016	27,870		0	31,574	-3,704	0	0	0	0	0	0	25,648										
1704	SEMPRA ENERGY	816851109		6/2/2015	1/7/2016	21,013		0	25,409	-4,396	0	0	0	0	0	0	-3,704										
1705	SEMPRA ENERGY	816851109		6/4/2015	1/7/2016	1,946		0	2,207	-361	0	0	0	0	0	0	-4,396										
1706	SERVICENOW INC	81762P102		8/29/2014	7/15/2015	5,439		0	4,282	1,157	0	0	0	0	0	0	361										
1707	SERVICENOW INC	81762P102		4/16/2014	7/15/2015	4,662		0	3,192	1,480	0	0	0	0	0	0	1,157										
1708	SERVICENOW INC	81762P102		4/16/2014	7/22/2015	28,914		0	19,620	9,294	0	0	0	0	0	0	1,480										
1709	SERVICENOW INC	81762P102		8/14/2013	7/22/2015	3,126		0	1,723	1,403	0	0	0	0	0	0	9,294										
1710	SERVICENOW INC	81762P102		9/3/2014	7/23/2015	86,791		0	68,987	17,804	0	0	0	0	0	0	1,403										
1711	SERVICENOW INC	81762P102		9/3/2014	8/11/2015	56,150		0	46,409	9,741	0	0	0	0	0	0	17,804										
1712	SERVICENOW INC	81762P102		9/3/2014	9/16/2015	23,643		0	20,069	3,574	0	0	0	0	0	0	9,741										
1713	SERVICENOW INC	81762P102		8/19/2015	9/16/2015	19,210		0	19,700	-490	0	0	0	0	0	0	3,574										
1714	SERVICENOW INC	81762P102		9/2/2014	9/16/2015	3,684		0	3,118	576	0	0	0	0	0	0	-490										
1715	SERVICENOW INC	81762P102		8/14/2013	9/22/2015	9,436		0	5,599	3,837	0	0	0	0	0	0	576										
1716	SERVICENOW INC	81762P102		8/16/2013	3/17/2016	26,776		0	18,949	7,827	0	0	0	0	0	0	3,837										
1717	SERVICENOW INC	81762P102		8/9/2013	3/17/2016	1,926		0	1,282	544	0	0	0	0	0	0	7,827										
1718	SERVICENOW INC	81762P102		8/9/2013	3/30/2016	35,873		0	24,992	10,887	0	0	0	0	0	0	544										
1719	SERVICENOW INC	81762P102		8/9/2013	3/31/2016	35,543		0	24,992	10,551	0	0	0	0	0	0	10,887										
1720	SERVICENOW INC	81762P102		9/2/2014	4/6/2016	190,475		0	187,096	3,379	0	0	0	0	0	0	10,551										
1721	SIMON PROPERTY GROUP	828807CD7		2/9/2012	1/4/2016	16,842		0	17,598	-756	0	0	0	0	0	0	3,379										
1722	SIMON PROPERTY GROUP	828807CD7		1/8/2014	1/6/2016	5,614		0	5,692	-78	0	0	0	0	0	0	-756										
1723	SOFTBANK GROUP	83404D109		12/31/2013	10/6/2015	12,204		0	21,495	-9,291	0	0	0	0	0	0	-78										
1724	SOFTBANK GROUP	83404D109		12/31/2013	1/19/2016	4,232		0	8,774	-4,542	0	0	0	0	0	0	-9,291										
1725	SOFTBANK GROUP	83404D109		2/6/2014	1/19/2016	5,078		0	8,779	-3,701	0	0	0	0	0	0	-4,542										

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

Long Term CG Distributions														Short Term CG Distributions														Amount	
1,424,359														0														0	
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses																
1726 ISOFTBANK GROUP	83404D109		5/23/2014	1/19/2016	16,505		0	27,142	-10,637		0	0	-10,637																
1727 SOFTBANK GROUP	83404D109		11/20/2014	1/19/2016	7,829		0	12,199	-4,370		0	0	-4,370																
1728 DOVER CORP	260003108		3/5/2014	8/3/2015	11,291		0	14,407	-3,116		0	0	-3,116																
1729 DOVER CORP	260003108		8/15/2011	8/3/2015	19,194		0	14,328	4,866		0	0	4,866																
1730 DOVER CORP	260003108		8/15/2011	8/4/2015	71,737		0	53,096	18,641		0	0	18,641																
1731 DOW CHEMICAL CO	260543103		2/6/2015	8/11/2015	32,786		0	34,736	-1,950		0	0	-1,950																
1732 FNMA POOL # AL5630	3138ENHG7		9/3/2014	8/25/2015	586		0	623	-37		0	0	-37																
1733 FNMA POOL # AL5630	3138ENHG7		9/3/2014	10/25/2015	499		0	530	-31		0	0	-31																
1734 FNMA POOL # AL5630	3138ENHG7		9/3/2014	9/25/2015	296		0	314	-18		0	0	-18																
1735 FNMA POOL # AL5630	3138ENHG7		9/3/2014	11/25/2015	298		0	316	-18		0	0	-18																
1736 FNMA POOL # AL5630	3138ENHG7		9/3/2014	12/25/2015	743		0	789	-46		0	0	-46																
1737 FNMA POOL # AL5630	3138ENHG7		9/3/2014	12/30/2015	4,857		0	4,884	-27		0	0	-27																
1738 FNMA POOL # AL5630	3138ENHG7		9/3/2014	1/25/2016	267		0	284	-17		0	0	-17																
1739 FNMA POOL # AL5630	3138ENHG7		9/3/2014	2/25/2016	622		0	661	-39		0	0	-39																
1740 FNMA POOL # AL5630	3138ENHG7		9/3/2014	3/25/2016	69		0	73	-4		0	0	-4																
1741 FNMA POOL # AL5630	3138ENHG7		9/3/2014	4/25/2016	633		0	672	-39		0	0	-39																
1742 FNMA POOL # AL5630	3138ENHG7		9/3/2014	5/25/2016	622		0	660	-38		0	0	-38																
1743 FNMA POOL # AL5630	3138ENHG7		9/3/2014	6/25/2016	276		0	293	-17		0	0	-17																
1744 FNMA POOL # AL6150	3138ENHQ5		12/16/2014	7/25/2015	4,327		0	4,641	-314		0	0	-314																
1745 FNMA AL6223 POOL	3138ENH49		2/24/2015	4/25/2016	2,044		0	2,227	-183		0	0	-183																
1746 FNMA AL6223 POOL	3138ENH49		1/20/2016	4/25/2016	141		0	154	-13		0	0	-13																
1747 FNMA AL6223 POOL	3138ENH49		2/24/2015	5/25/2016	2,191		0	2,388	-197		0	0	-197																
1748 FNMA AL6223 POOL	3138ENH49		1/20/2016	5/25/2016	151		0	165	-14		0	0	-14																
1749 FNMA AL6223 POOL	3138ENH49		2/24/2015	6/25/2016	2,535		0	2,763	-228		0	0	-228																
1750 FNMA AL6223 POOL	3138ENH49		1/20/2016	6/25/2016	175		0	191	-16		0	0	-16																
1751 FNMA POOL # AL5630	3138ENHG7		9/3/2014	7/25/2015	350		0	372	-22		0	0	-22																
1752 FNMA POOL # AL5630	3138ENHG7		9/3/2014	8/20/2015	9,711		0	10,158	-447		0	0	-447																
1753 U.S. TREASURY NOTE 2.625	912828PT1		7/27/2015	12/30/2015	41,236		0	41,761	-525		0	0	-525																
1754 U.S. TREASURY NOTE 2.625	912828PT1		7/27/2015	1/5/2016	5,156		0	5,220	-64		0	0	-64																
1755 U.S. TREASURY NOTE 2.625	912828PT1		7/21/2015	1/5/2016	5,156		0	5,214	-58		0	0	-58																
1756 U.S. TREASURY NOTE 2.625	912828PT1		7/21/2015	2/4/2016	82,931		0	83,419	-488		0	0	-488																
1757 U.S. TREASURY NOTE 2.625	912828PT1		7/21/2015	5/11/2016	20,855		0	20,855	-200		0	0	-200																
1758 U.S. TREASURY NOTE 1.25	912828ST8		5/18/2012	7/8/2015	29,871		0	30,176	-305		0	0	-305																
1759 U.S. TREASURY NOTE 1.25	912828ST8		2/12/2015	7/8/2015	30,043		0	29,844	199		0	0	199																
1760 U.S. TREASURY NOTE 1.25	912828ST8		1/8/2014	8/11/2015	35,015		0	34,243	772		0	0	772																
1761 U.S. TREASURY NOTE 1.25	912828ST8		2/12/2015	8/11/2015	85,037		0	84,558	479		0	0	479																
1762 U.S. TREASURY NOTE 0.625	912828TS9		10/12/2012	10/8/2015	9,997		0	9,991	6		0	0	6																
1763 U.S. TREASURY NOTE 0.625	912828TS9		10/22/2015	12/31/2015	24,832		0	25,014	-182		0	0	-182																
1764 U.S. TREASURY NOTE 0.625	912828TS9		10/12/2012	12/31/2015	9,933		0	9,992	-59		0	0	-59																
1765 U.S. TREASURY NOTE 0.625	912828TS9		10/12/2012	3/30/2016	29,951		0	29,978	-27		0	0	-27																
1766 U.S. TREASURY NOTE 0.625	912828TS9		1/30/2015	3/30/2016	44,926		0	44,904	22		0	0	22																
1767 U.S. TREASURY NOTE 0.625	912828TS9		3/4/2016	4/13/2016	4,993		0	4,983	10		0	0	10																
1768 U.S. TREASURY NOTE 0.625	912828TS9		3/4/2016	5/11/2016	19,990		0	19,932	58		0	0	58																
1769 U.S. TREASURY NOTE 0.625	912828TS9		3/4/2016	5/18/2016	24,951		0	24,915	36		0	0	36																
1770 U.S. TREASURY NOTE 0.625	912828TS9		12/8/2015	5/18/2016	4,990		0	4,977	13		0	0	13																
1771 U.S. TREASURY NOTE 0.625	912828TS9		12/8/2015	5/24/2016	9,975		0	9,955	20		0	0	20																
1772 U.S. TREASURY NOTE 0.625	912828TS9		10/22/2012	5/24/2016	19,950		0	19,867	83		0	0	83																
1773 U.S. TREASURY NOTE 0.625	912828TS9		10/22/2012	6/7/2016	19,977		0	19,867	110		0	0	110																
1774 U.S. TREASURY NOTE 0.625	912828TS9		10/22/2012	6/23/2016	24,986		0	24,834	152		0	0	152																
1775 U.S. TREASURY NOTE 0.625	912828TS9		5/28/2014	6/23/2016	19,989		0	19,846	143		0	0	143																
1776 U.S. TREASURY NOTE 0.75	912828TW0		1/14/2012	8/11/2015	44,972		0	45,255	-283		0	0	-283																
1777 FLMC GOLD A90393	312938NJ8		3/8/2010	5/15/2016	38		0	40	-2		0	0	-2																
1778 FLMC GOLD A90393	312938NJ8		3/8/2010	6/15/2016	61		0	63	-2		0	0	-2																
1779 FLMC GOLD A95828	312944PM7		12/17/2010	7/15/2015	2,323		0	2,367	-44		0	0	-44																
1780 FLMC GOLD A95828	312944PM7		1/30/2014	7/15/2015	360		0	389	-29		0	0	-29																
1781 FLMC GOLD A95828	312944PM7		2/27/2014	7/15/2015	33		0	36	-3		0	0	-3																
1782 FLMC GOLD A95828	312944PM7		12/17/2010	8/15/2015	4,127		0	4,205	-78		0	0	-78																
1783 FLMC GOLD A95828	312944PM7		1/30/2014	8/15/2015	639		0	690	-51		0	0	-51																
1784 FLMC GOLD A95828	312944PM7		2/27/2014	8/15/2015	58		0	63	-5		0	0	-5																
1785 FLMC GOLD A95828	312944PM7		1/30/2014	8/20/2015	34,992		0	34,841	151		0	0	151																
1786 FLMC GOLD A95828	312944PM7		2/27/2014	8/20/2015	3,181		0	3,198	-17		0	0	-17																
1787 FLMC GOLD A95828	312944PM7		12/17/2010	8/20/2015	0		0	0	0		0	0	0																
1788 FLMC GOLD A95828	312944PM7		12/17/2010	9/15/2015	2,038		0	2,076	-38		0	0	-38																
1789 FLMC GOLD A95828	312944PM7		12/17/2010	10/15/2015	2,636		0	2,685	-49		0	0	-49																
1790 FLMC GOLD A95828	312944PM7		9/21/2015	10/15/2015	74		0	81	-7		0	0	-7																
1791 FLMC GOLD A95828	312944PM7		12/17/2010	11/15/2015	3,352		0	3,415	-63		0	0	-63																
1792 GENERAL ELEC CAP CORP	369622SN8		2/22/2012	8/11/2015	56,344		0	54,372	1,972		0	0	1,972																
1793 GILEAD SCIENCES INC	375558103		10/20/2011	7/9/2015	30,414		0	5,433	24,981		0	0	24,981																
1794 GILEAD SCIENCES INC	375558103		10/20/2011	9/21/2015	23,650		0	4,579	19,071		0	0	19,071																

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

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

Long Term CG Distributions										Short Term CG Distributions									
Amount										Amount									
1,424,359										0									
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj. Basis or Losses						
1868 EASTMAN CHEMICAL CO 3 6	277432AN0		5/30/2012	1/4/2016	5,004			0	4,999	15	0	0	1,279,208						
1868 EBAY INC 2 875% 901	278642AK9		7/23/2014	10/15/2015	86,746			0	69,845	1,087	0	0	-1,087						
1868 ELECTRONIC ARTS INC	285512109		7/18/2014	7/15/2015	15,956			0	8,434	7,522	0	0	7,522						
1867 ELECTRONIC ARTS INC	285512109		7/18/2014	7/27/2015	34,954			0	18,784	16,170	0	0	16,170						
1868 ELECTRONIC ARTS INC	285512109		7/18/2014	9/22/2015	8,910			0	4,983	3,927	0	0	3,927						
1868 ELECTRONIC ARTS INC	285512109		7/18/2014	10/9/2015	25,916			0	15,334	10,582	0	0	10,582						
1870 ELECTRONIC ARTS INC	285512109		8/29/2014	10/9/2015	9,718			0	5,666	4,052	0	0	4,052						
1871 ELECTRONIC ARTS INC	285512109		8/29/2014	12/9/2015	33,529			0	18,887	14,642	0	0	14,642						
1872 ELECTRONIC ARTS INC	285512109		8/29/2014	2/3/2016	10,781			0	6,799	3,982	0	0	3,982						
1873 ELECTRONIC ARTS INC	285512109		9/15/2014	2/3/2016	2,396			0	1,461	935	0	0	935						
1874 ELECTRONIC ARTS INC	285512109		9/15/2014	2/4/2016	44,184			0	27,756	16,428	0	0	16,428						
1876 ENERGY DEVELOPMENT-UN	29269D106		5/21/2014	9/28/2015	4,179			0	5,105	-926	0	0	-926						
1876 ENERGY DEVELOPMENT-UN	29269D106		4/21/2014	9/28/2015	3,947			0	4,352	-405	0	0	-405						
1877 ENERGY DEVELOPMENT-UN	29269D106		12/31/2013	9/29/2015	14,816			0	14,933	-117	0	0	-117						
1878 ENERGY DEVELOPMENT-UN	29269D106		4/21/2014	9/29/2015	1,867			0	2,048	-181	0	0	-181						
1879 EXELON CORP	30161N101		8/19/2015	3/17/2016	49,217			0	48,166	1,031	0	0	1,031						
1880 EXELON CORP	30161N101		8/19/2015	5/31/2016	341			0	342	-1	0	0	-1						
1881 EXELON CORP	30161N101		6/18/2014	8/20/2015	25,238			0	25,255	-17	0	0	-17						
1882 EXXON MOBIL CORP	30231G102		3/3/2016	3/3/2016	3,778			0	4,714	-936	0	0	-936						
1883 EXXON MOBIL CORP	30231G102		7/22/2015	3/3/2016	27,101			0	27,173	-72	0	0	-72						
1884 EXXON MOBIL CORP	30231G102		7/27/2015	3/3/2016	15,111			0	14,692	419	0	0	419						
1886 EXXON MOBIL CORP	30231G102		12/15/2015	3/3/2016	18,889			0	18,250	639	0	0	639						
1886 EXXON MOBIL CORP	30231G102		7/27/2015	3/17/2016	11,439			0	10,860	579	0	0	579						
1887 EXXON MOBIL CORP	30231G102		8/21/2015	3/17/2016	18,841			0	16,567	2,274	0	0	2,274						
1888 FACEBOOK INC-A	30303M102		5/14/2015	7/27/2015	39,613			0	34,057	5,556	0	0	5,556						
1889 DOVER CORP	280003108		10/3/2014	7/28/2015	23,704			0	29,694	-5,990	0	0	-5,990						
1890 FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	3/25/2016	2,228			0	2,427	-199	0	0	-199						
1891 FNMA AL6223 POOL 4 5%	3138EN4H9		1/20/2016	3/25/2016	154			0	167	-13	0	0	-13						
1892 FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	8/25/2015	3,892			0	4,175	-283	0	0	-283						
1893 FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	9/25/2015	5,441			0	5,935	-394	0	0	-394						
1894 FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	10/25/2015	4,129			0	4,428	-299	0	0	-299						
1895 FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	11/25/2015	6,525			0	6,998	-473	0	0	-473						
1896 FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	12/25/2015	4,781			0	5,127	-346	0	0	-346						
1897 FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	12/29/2015	43,289			0	44,204	-915	0	0	-915						
1898 FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	1/25/2016	2,897			0	3,096	-209	0	0	-209						
1899 FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	2/25/2016	2,394			0	2,568	-174	0	0	-174						
1900 FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	3/10/2016	104,332			0	105,375	-1,043	0	0	-1,043						
1901 FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	3/25/2016	3,520			0	3,775	-255	0	0	-255						
1902 FNMA AL6223 POOL 4 5%	3138EN4H9		1/20/2016	2/25/2016	151			0	164	-13	0	0	-13						
1903 FNMA MA1897 3 5% 5/1	31418BD89		12/18/2014	8/19/2015	161			0	163	-2	0	0	-2						
1904 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	8/19/2015	9,376			0	9,418	-42	0	0	-42						
1905 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	9/25/2015	2,272			0	2,312	-40	0	0	-40						
1906 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	9/25/2015	1,574			0	1,602	-28	0	0	-28						
1907 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	10/25/2015	76			0	78	-2	0	0	-2						
1908 FNMA MA1897 3 5% 5/1	31418BD89		9/25/2015	10/25/2015	4			0	4	0	0	0	0						
1909 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	11/25/2015	1,567			0	1,595	-28	0	0	-28						
1910 FNMA MA1897 3 5% 5/1	31418BD89		9/25/2015	11/25/2015	75			0	77	-2	0	0	-2						
1911 FNMA MA1897 3 5% 5/1	31418BD89		10/8/2015	11/25/2015	75			0	77	-2	0	0	-2						
1912 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	5/23/2015	3,142			0	3,197	-55	0	0	-55						
1913 FNMA MA1897 3 5% 5/1	31418BD89		9/25/2015	12/25/2015	150			0	154	-4	0	0	-4						
1914 FNMA MA1897 3 5% 5/1	31418BD89		10/8/2015	12/25/2015	150			0	155	-5	0	0	-5						
1915 FNMA MA1897 3 5% 5/1	31418BD89		9/25/2015	12/30/2015	2,072			0	2,112	-40	0	0	-40						
1916 FNMA MA1897 3 5% 5/1	31418BD89		10/8/2015	12/30/2015	2,072			0	2,125	-53	0	0	-53						
1917 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	12/30/2015	2,072			0	2,087	-15	0	0	-15						
1918 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	1/25/2016	2,656			0	2,703	-47	0	0	-47						
1919 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	2/25/2016	1,889			0	1,923	-34	0	0	-34						
1920 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	3/25/2016	61			0	61	-1	0	0	-1						
1921 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	4/25/2016	69			0	71	-2	0	0	-2						
1922 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	5/25/2016	3,130			0	3,186	-56	0	0	-56						
1923 FNMA MA1897 3 5% 5/1	31418BD89		6/25/2016	6/25/2016	66			0	67	-1	0	0	-1						
1924 FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	4/25/2016	477			0	510	-33	0	0	-33						
1925 U S TREASURY NOTE 0 75%	912628TW0		4/10/2015	8/1/2015	79,950			0	80,084	-134	0	0	-134						
1926 U S TREASURY NOTE 0 75%	912628TW0		4/10/2015	8/1/2015	19,988			0	20,000	-12	0	0	-12						
1927 U S TREASURY NOTE 0 75%	912628TW0		11/23/2012	8/11/2015	29,981			0	30,095	-114	0	0	-114						
1928 U S TREASURY NOTE 0 75%	912628TW0		11/23/2012	8/11/2015	74,953			0	74,944	9	0	0	9						
1929 FLMC GOLD G18489 3 0%	3128MMRK1		11/18/2013	9/15/2015	970			0	1,002	-32	0	0	-32						
1930 FLMC GOLD G18489 3 0%	3128MMRK1		12/13/2013	9/15/2015	54			0	55	-1	0	0	-1						
1931 FLMC GOLD G18489 3 0%	3128MMRK1		9/25/2014	9/15/2015	54			0	56	-2	0	0	-2						
1932 FLMC GOLD G18489 3 0%	3128MMRK1		12/15/2014	9/15/2015	54			0	56	-2	0	0	-2						

	Amount
Long Term CG Distributions	1,424,359
Short Term CG Distributions	0

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

Part VII, Line 1 (5501) Compensation of Officers, Directors, Trustees and Connection Managers													613,292	0	0
	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account			
1	BNY Mellon, N A	X	P O Box 185	Pittsburgh	PA	15230-0185		TRUSTEE	SEE ATTAC	550,976	NONE	NONE			
2	BNY Mellon, N A	X	P O Box 185	Pittsburgh	PA	15230-0185		FEE	REIMBURS	-250,674	N/A	N/A			
3	JEFFREY APFELBAUM		C/O APFELBAUM, ET AL 43 SOUTH	SUNBURY	PA	17801-2896		CO-TRUSTEE	25-30	168,439	NONE	NONE			
4	MICHAEL APFELBAUM		C/O APFELBAUM, ET AL 43 SOUTH	SUNBURY	PA	17801-2896		CO-TRUSTEE	25-30	144,551	NONE	NONE			

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

	Date		Amount
1 Credit from prior year return		1	
2 First quarter estimated tax payment	11/10/2015	2	17,350
3 Second quarter estimated tax payment	12/9/2015	3	10,280
4 Third quarter estimated tax payment	3/9/2016	4	52,870
5 Fourth quarter estimated tax payment	5/10/2016	5	51
6 Other payments		6	
7 Total		7	80,551