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

Department of the Treasury  
Internal Revenue Service

Do not enter social security numbers on this form as it may be made public.  
Information about Form 990-PF and its separate instructions is at [www.irs.gov/form990pf](http://www.irs.gov/form990pf).

For calendar year 2015 or tax year beginning 10/1/2015, and ending 9/30/2016

Name of foundation: **LOCKHART J M ALLY HERC**

Number and street (or P O box number if mail is not delivered to street address): **BNY Mellon, N.A. - P O Box 185**

City or town: **Pittsburgh** State: **PA** ZIP code: **15230-0185**

Foreign country name: \_\_\_\_\_ Foreign province/state/country: \_\_\_\_\_ Foreign postal code: \_\_\_\_\_

**A Employer identification number**  
25-6018593

**B Telephone number (see instructions)**  
(412) 236-7417

**C** If exemption application is pending, check here

**D** 1. Foreign organizations, check here   
2. Foreign organizations meeting the 85% test, check here and attach computation

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

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

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

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

**I** Fair market value of all assets at end of year (from Part II, col. (c), line 16) **\$ 77,641,785**

**J** Accounting method  Cash  Accrual  
 Other (specify) \_\_\_\_\_ (Part I, column (d) must be on cash basis)

<b>Part I Analysis of Revenue and Expenses</b> (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)
<b>1</b>	Contributions, gifts, grants, etc., received (attach schedule)				
<b>2</b>	Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch B				
<b>3</b>	Interest on savings and temporary cash investments				
<b>4</b>	Dividends and interest from securities	1,576,072	1,572,939		
<b>5a</b>	Gross rents				
<b>b</b>	Net rental income or (loss)				
<b>6a</b>	Net gain or (loss) from sale of assets not on line 10	2,130,984			
<b>b</b>	Gross sales price for all assets on line 6a <b>30,188,028</b>				
<b>7</b>	Capital gain net income (from Part IV, line 2)		2,130,984		
<b>8</b>	Net short-term capital gain				
<b>9</b>	Income modifications				
<b>10a</b>	Gross sales less returns and allowances				
<b>b</b>	Less Cost of goods sold				
<b>c</b>	Gross profit or (loss) (attach schedule)				
<b>11</b>	Other income (attach schedule)				
<b>12</b>	<b>Total.</b> Add lines 1 through 11	3,707,056	3,703,923	0	
<b>13</b>	Compensation of officers, directors, trustees, etc.	229,945	137,967		91,978
<b>14</b>	Other employee salaries and wages				
<b>15</b>	Pension plans, employee benefits				
<b>16a</b>	Legal fees (attach schedule)				
<b>b</b>	Accounting fees (attach schedule)				
<b>c</b>	Other professional fees (attach schedule)				
<b>17</b>	Interest				
<b>18</b>	Taxes (attach schedule) (see instructions)	91,353	14,123		
<b>19</b>	Depreciation (attach schedule) and depletion				
<b>20</b>	Occupancy				
<b>21</b>	Travel, conferences, and meetings				
<b>22</b>	Printing and publications				
<b>23</b>	Other expenses (attach schedule)	6,664	6,664		
<b>24</b>	<b>Total operating and administrative expenses.</b> Add lines 13 through 23	327,962	158,754	0	91,978
<b>25</b>	Contributions, gifts, grants paid	3,798,290			3,798,290
<b>26</b>	<b>Total expenses and disbursements.</b> Add lines 24 and 25	4,126,252	158,754	0	3,890,268
<b>27</b>	Subtract line 26 from line 12				
<b>a</b>	Excess of revenue over expenses and disbursements	-419,196			
<b>b</b>	Net investment income (if negative, enter -0-)		3,545,169		
<b>c</b>	Adjusted net income (if negative, enter -0-)			0	

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)			
		Beginning of year (a) Book Value	End of year (b) Book Value (c) Fair Market Value		
Assets	1	Cash—non-interest-bearing			
	2	Savings and temporary cash investments	871,035	556,365	556,365
	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)	67,865,764	67,649,412	77,085,420	
14	Land, buildings, and equipment basis ▶				
	Less accumulated depreciation (attach schedule) ▶				
15	Other assets (describe ▶)				
16	<b>Total assets</b> (to be completed by all filers—see the instructions Also, see page 1, item I)	68,736,799	68,205,777	77,641,785	
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	<b>Total liabilities</b> (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. <input type="checkbox"/>				
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here <input checked="" type="checkbox"/>				
	27	Capital stock, trust principal, or current funds	68,736,799	68,205,777	
	28	Paid-in or capital surplus, or land, bldg., and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
30	<b>Total net assets or fund balances</b> (see instructions)	68,736,799	68,205,777		
31	<b>Total liabilities and net assets/fund balances</b> (see instructions)	68,736,799	68,205,777		

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	68,736,799
2	Enter amount from Part I, line 27a	2	-419,196
3	Other increases not included in line 2 (itemize) ▶	3	
4	Add lines 1, 2, and 3	4	68,317,603
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	111,826
6	<b>Total net assets or fund balances at end of year</b> (line 4 minus line 5)—Part II, column (b), line 30	6	68,205,777

**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			(l) 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	2,130,984	
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8 }		3	0	

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2014	4,038,843	79,386,802	0.050875
2013	3,762,078	79,313,076	0.047433
2012	3,986,418	74,030,255	0.053848
2011	3,270,942	70,481,884	0.046408
2010	3,671,993	73,586,999	0.049900
2 Total of line 1, column (d)			0.248464
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			0.049693
4 Enter the net value of noncharitable-use assets for 2015 from Part X, line 5			74,929,191
5 Multiply line 4 by line 3			3,723,456
6 Enter 1% of net investment income (1% of Part I, line 27b)			35,452
7 Add lines 5 and 6			3,758,908
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.			3,890,268

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

<b>1a</b>	Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1. Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
<b>b</b>	Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b	1	35,452	
<b>c</b>	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
<b>2</b>	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	0	
<b>3</b>	Add lines 1 and 2	3	35,452	
<b>4</b>	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4		
<b>5</b>	<b>Tax based on investment income.</b> Subtract line 4 from line 3. If zero or less, enter -0-	5	35,452	
<b>6</b>	<b>Credits/Payments</b>			
<b>a</b>	2015 estimated tax payments and 2014 overpayment credited to 2015	6a	87,798	
<b>b</b>	Exempt foreign organizations—tax withheld at source	6b		
<b>c</b>	Tax paid with application for extension of time to file (Form 8868)	6c		
<b>d</b>	Backup withholding erroneously withheld	6d		
<b>7</b>	Total credits and payments. Add lines 6a through 6d	7	87,798	
<b>8</b>	Enter any <b>penalty</b> for underpayment of estimated tax Check here <input checked="" type="checkbox"/> if Form 2220 is attached	8		
<b>9</b>	<b>Tax due.</b> If the total of lines 5 and 8 is more than line 7, enter <b>amount owed</b>	9	0	
<b>10</b>	<b>Overpayment.</b> If line 7 is more than the total of lines 5 and 8, enter the <b>amount overpaid</b>	10	52,346	
<b>11</b>	Enter the amount of line 10 to be <b>Credited to 2016 estimated tax</b> 35,452 <b>Refunded</b>	11	16,894	

**Part VII-A Statements Regarding Activities**

	Yes	No
<b>1a</b> 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>b</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
<b>c</b> Did the foundation file <b>Form 1120-POL</b> for this year?		X
<b>d</b> Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation. ▶ \$ _____ (2) On foundation managers ▶ \$ _____		
<b>e</b> Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ \$ _____		
<b>2</b> 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
<b>3</b> 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
<b>4a</b> Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
<b>b</b> If "Yes," has it filed a tax return on <b>Form 990-T</b> for this year?	N/A	
<b>5</b> 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
<b>6</b> 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	
<b>7</b> 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	
<b>8a</b> Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ PA		
<b>b</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	
<b>9</b> 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
<b>10</b> 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 ▶ (412) 236-7417 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	▶ <input checked="" type="checkbox"/>		
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? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> 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)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 ▶ <input type="checkbox"/>	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? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)**

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

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

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

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

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

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

**b** If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?  Yes  No

Organizations relying on a current notice regarding disaster assistance check here

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

If "Yes," attach the statement required by Regulations section 53.4945–5(d). N/A

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

**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?  Yes  No

If "Yes" to 6b, file Form 8870.

**7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?  Yes  No

**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?  Yes  No

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

**1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (if not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N.A. P O Box 185 Pittsburgh, PA 15230-0185	TRUSTEE SEE ATTACHED	368,945	NONE	NONE
BNY Mellon, N.A. P O Box 185 Pittsburgh, PA 15230-0185	FEE REIMBURSEMENT	-139,000	N/A	N/A

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

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

Total number of other employees paid over \$50,000  NONE

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

**3 Five highest-paid independent contractors for professional services (see instructions). If none, enter "NONE."**

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

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

**Part IX-A Summary of Direct Charitable Activities**

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

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

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

Total. Add lines 1 through 3 . . . . . ▶ NONE

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

<b>1</b>	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes		
<b>a</b>	Average monthly fair market value of securities	<b>1a</b>	75,203,139
<b>b</b>	Average of monthly cash balances	<b>1b</b>	867,106
<b>c</b>	Fair market value of all other assets (see instructions)	<b>1c</b>	
<b>d</b>	<b>Total</b> (add lines 1a, b, and c)	<b>1d</b>	76,070,245
<b>e</b>	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	<b>1e</b>	
<b>2</b>	Acquisition indebtedness applicable to line 1 assets	<b>2</b>	
<b>3</b>	Subtract line 2 from line 1d	<b>3</b>	76,070,245
<b>4</b>	Cash deemed held for charitable activities Enter 1 1/2 % of line 3 (for greater amount, see instructions)	<b>4</b>	1,141,054
<b>5</b>	<b>Net value of noncharitable-use assets.</b> Subtract line 4 from line 3 Enter here and on Part V, line 4	<b>5</b>	74,929,191
<b>6</b>	<b>Minimum investment return.</b> Enter 5% of line 5	<b>6</b>	3,746,460

**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 )

<b>1</b>	Minimum investment return from Part X, line 6	<b>1</b>	3,746,460
<b>2a</b>	Tax on investment income for 2015 from Part VI, line 5	<b>2a</b>	35,452
<b>b</b>	Income tax for 2015 (This does not include the tax from Part VI )	<b>2b</b>	
<b>c</b>	Add lines 2a and 2b	<b>2c</b>	35,452
<b>3</b>	Distributable amount before adjustments Subtract line 2c from line 1	<b>3</b>	3,711,008
<b>4</b>	Recoveries of amounts treated as qualifying distributions	<b>4</b>	
<b>5</b>	Add lines 3 and 4	<b>5</b>	3,711,008
<b>6</b>	Deduction from distributable amount (see instructions)	<b>6</b>	
<b>7</b>	<b>Distributable amount</b> as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	<b>7</b>	3,711,008

**Part XII Qualifying Distributions** (see instructions)

<b>1</b>	Amounts paid (including administrative expenses) to accomplish charitable, etc , purposes		
<b>a</b>	Expenses, contributions, gifts, etc —total from Part I, column (d), line 26	<b>1a</b>	3,890,268
<b>b</b>	Program-related investments—total from Part IX-B	<b>1b</b>	NONE
<b>2</b>	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	<b>2</b>	
<b>3</b>	Amounts set aside for specific charitable projects that satisfy the:		
<b>a</b>	Suitability test (prior IRS approval required)	<b>3a</b>	
<b>b</b>	Cash distribution test (attach the required schedule)	<b>3b</b>	
<b>4</b>	<b>Qualifying distributions.</b> Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	<b>4</b>	3,890,268
<b>5</b>	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)	<b>5</b>	35,452
<b>6</b>	<b>Adjusted qualifying distributions.</b> Subtract line 5 from line 4	<b>6</b>	3,854,816

**Note.** The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years

**Part XIII Undistributed Income** (see instructions)

	(a) Corpus	(b) Years prior to 2014	(c) 2014	(d) 2015
<b>1</b> Distributable amount for 2015 from Part XI, line 7				3,711,008
<b>2</b> Undistributed income, if any, as of the end of 2015				
<b>a</b> Enter amount for 2014 only			0	
<b>b</b> Total for prior years: 20___, 20___, 20___				
<b>3</b> Excess distributions carryover, if any, to 2015.				
<b>a</b> From 2010	86,587			
<b>b</b> From 2011				
<b>c</b> From 2012	334,801			
<b>d</b> From 2013				
<b>e</b> From 2014	163,157			
<b>f</b> Total of lines 3a through e	584,545			
<b>4</b> Qualifying distributions for 2015 from Part XII, line 4: ► \$ 3,890,268				
<b>a</b> Applied to 2014, but not more than line 2a				
<b>b</b> Applied to undistributed income of prior years (Election required—see instructions)				
<b>c</b> Treated as distributions out of corpus (Election required—see instructions)				
<b>d</b> Applied to 2015 distributable amount				3,711,008
<b>e</b> Remaining amount distributed out of corpus	179,260			
<b>5</b> Excess distributions carryover applied to 2015 (If an amount appears in column (d), the same amount must be shown in column (a).)				
<b>6</b> Enter the net total of each column as indicated below:				
<b>a</b> Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	763,805			
<b>b</b> Prior years' undistributed income Subtract line 4b from line 2b		0		
<b>c</b> 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				
<b>d</b> Subtract line 6c from line 6b. Taxable amount—see instructions				
<b>e</b> Undistributed income for 2014. Subtract line 4a from line 2a. Taxable amount—see instructions			0	
<b>f</b> Undistributed income for 2015. Subtract lines 4d and 5 from line 1 This amount must be distributed in 2016				0
<b>7</b> 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)				
<b>8</b> Excess distributions carryover from 2010 not applied on line 5 or line 7 (see instructions)	86,587			
<b>9</b> Excess distributions carryover to 2016. Subtract lines 7 and 8 from line 6a	677,218			
<b>10</b> Analysis of line 9:				
<b>a</b> Excess from 2011				
<b>b</b> Excess from 2012	334,801			
<b>c</b> Excess from 2013				
<b>d</b> Excess from 2014	163,157			
<b>e</b> Excess from 2015	179,260			

**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	
<b>2a</b> 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>b</b> 85% of line 2a					0
<b>c</b> Qualifying distributions from Part XII, line 4 for each year listed					0
<b>d</b> Amounts included in line 2c not used directly for active conduct of exempt activities					0
<b>e</b> Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					0
<b>3</b> Complete 3a, b, or c for the alternative test relied upon:					
<b>a</b> "Assets" alternative test—enter:					
<b>(1)</b> Value of all assets					0
<b>(2)</b> Value of assets qualifying under section 4942(j)(3)(B)(i)					0
<b>b</b> "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					0
<b>c</b> "Support" alternative test—enter:					
<b>(1)</b> Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					0
<b>(2)</b> Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
<b>(3)</b> Largest amount of support from an exempt organization					0
<b>(4)</b> 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)				
<p><b>a</b> Paid during the year See Attached Statement</p>				
<p><b>Total</b> . . . . . ▶ <b>3a</b></p>				<p>3,798,290</p>
<p><b>b</b> Approved for future payment NONE</p>				
<p><b>Total</b> . . . . . ▶ <b>3b</b></p>				<p>NONE</p>





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

Recipient(s) paid during the year

**Name**

ALLEGHENY GENERAL HOSPITAL

**Street**

ALLEGHENY CENTER SUITE 1100

**City**

PITTSBURGH

**State**

PA

**Zip Code**

15212

**Foreign Country**

**Relationship**

NONE

**Foundation Status**

PC

**Purpose of grant/contribution**

GENERAL OPERATING PURPOSES

**Amount**

3,798,290

**Name**

**Street**

**City**

**State**

**Zip Code**

**Foreign Country**

**Relationship**

**Foundation Status**

**Purpose of grant/contribution**

**Amount**

**Name**

**Street**

**City**

**State**

**Zip Code**

**Foreign Country**

**Relationship**

**Foundation Status**

**Purpose of grant/contribution**

**Amount**

**Name**

**Street**

**City**

**State**

**Zip Code**

**Foreign Country**

**Relationship**

**Foundation Status**

**Purpose of grant/contribution**

**Amount**

**Name**

**Street**

**City**

**State**

**Zip Code**

**Foreign Country**

**Relationship**

**Foundation Status**

**Purpose of grant/contribution**

**Amount**

**Name**

**Street**

**City**

**State**

**Zip Code**

**Foreign Country**

**Relationship**

**Foundation Status**

**Purpose of grant/contribution**

**Amount**

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

										229,945	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	368,945	NONE	NONE
2	BNY Mellon N A	X	P O Box 185	Pittsburgh	PA	15230-0185		FEE	REIMBURS	-139,000	N/A	N/A

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		Net Gain	
Short Term CG Distributions		1,571,555			Capital Gains/Losses		30,168,028		28,057,044		2,130,984			
		0			Other sales		0		0		0		0	
Description	CUSIP #	Check "X" if 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	FHLMC GOLD G18473 3.0%	X				8/27/2013	1/15/2016	109	112					-3
2	FHLMC GOLD G18473 3.0%	X				8/12/2013	2/15/2016	2,004	2,056					-52
3	FHLMC GOLD G18473 3.0%	X				8/27/2013	2/15/2016	77	79					-2
4	FHLMC GOLD G18473 3.0%	X				8/12/2013	2/23/2016	194,477	190,705					3,772
5	FHLMC GOLD G18473 3.0%	X				8/27/2013	2/23/2016	7,480	7,340					140
6	FHLMC GOLD G18489 3.0%	X				11/18/2013	10/15/2015	1,443	1,492					-49
7	FHLMC GOLD G18489 3.0%	X				9/25/2014	10/15/2015	96	100					-4
8	FHLMC GOLD G18489 3.0%	X				12/15/2014	10/15/2015	48	50					-2
9	FHLMC GOLD G18489 3.0%	X				4/7/2015	10/15/2015	48	51					-3
10	FHLMC GOLD G18489 3.0%	X				11/18/2013	11/15/2015	1,750	1,810					-60
11	FHLMC GOLD G18489 3.0%	X				9/25/2014	11/15/2015	117	121					-4
12	FHLMC GOLD G18489 3.0%	X				12/15/2014	11/15/2015	58	61					-3
13	FHLMC GOLD G18489 3.0%	X				4/7/2015	11/15/2015	58	61					-3
14	FHLMC GOLD G18489 3.0%	X				11/18/2013	12/15/2015	1,353	1,399					-46
15	FHLMC GOLD G18489 3.0%	X				9/25/2014	12/15/2015	90	93					-3
16	FHLMC GOLD G18489 3.0%	X				12/15/2014	12/15/2015	45	47					-2
17	FHLMC GOLD G18489 3.0%	X				4/7/2015	12/15/2015	45	47					-2
18	FHLMC GOLD POOL C91738 3.0%	X				6/4/2014	12/15/2015	41	44					-3
19	FHLMC GOLD POOL C91738 3.0%	X				9/25/2015	12/15/2015	41	44					-3
20	FHLMC GOLD POOL C91738 3.0%	X				2/4/2014	1/15/2016	803	960					-57
21	FHLMC GOLD POOL C91738 3.0%	X				3/26/2014	1/15/2016	347	388					-21
22	FHLMC GOLD POOL C91738 3.0%	X				6/4/2014	1/15/2016	69	74					-5
23	FHLMC GOLD POOL C91738 3.0%	X				9/25/2014	1/15/2016	69	75					-6
24	FHLMC GOLD POOL C91738 3.0%	X				12/11/2015	1/15/2016	69	75					-6
25	FHLMC GOLD POOL C91738 3.0%	X				2/4/2014	2/15/2016	450	478					-28
26	FHLMC GOLD POOL C91738 3.0%	X				3/26/2014	2/15/2016	173	183					-10
27	FHLMC GOLD POOL C91738 3.0%	X				6/4/2014	2/15/2016	35	37					-2
28	FHLMC GOLD POOL C91738 3.0%	X				9/25/2015	2/15/2016	35	37					-2
29	FHLMC GOLD POOL C91738 3.0%	X				12/11/2015	2/15/2016	35	37					-2
30	FHLMC GOLD POOL C91738 3.0%	X				2/4/2014	3/15/2016	717	781					-44
31	FHLMC GOLD POOL C91738 3.0%	X				3/26/2014	3/15/2016	236	262					-16
32	FHLMC GOLD POOL C91738 3.0%	X				6/4/2014	3/15/2016	55	59					-4
33	FHLMC GOLD POOL C91738 3.0%	X				9/25/2015	3/15/2016	55	59					-4
34	FHLMC GOLD POOL C91738 3.0%	X				12/11/2015	3/15/2016	55	59					-4
35	FHLMC GOLD POOL C91738 3.0%	X				2/4/2014	4/15/2016	555	590					-35
36	FHLMC GOLD POOL C91738 3.0%	X				3/26/2014	4/15/2016	213	226					-13
37	FHLMC GOLD POOL C91738 3.0%	X				6/4/2014	4/15/2016	43	46					-3
38	FHLMC GOLD A92821 5.0%	X				7/22/2010	7/15/2016	1,616	1,717					-101
39	FHLMC GOLD A92821 5.0%	X				4/7/2015	7/15/2016	1,203	1,339					-136
40	FHLMC GOLD POOL J15724 4.0%	X				10/23/2013	8/15/2016	1,806	1,930					-124
41	FNMA POOL # AL7654 3.0%	X				4/21/2016	8/25/2016	2,454	2,542					-88
42	FNMA POOL # AL7654 3.0%	X				4/21/2016	8/31/2016	184,490	182,182					2,308
43	FNMA POOL # AL7654 3.0%	X				4/21/2016	9/25/2016	3,048	3,158					-110
44	FNMA AR8596 3.5% 6A	X				7/8/2013	10/25/2015	512	512					0
45	FNMA AR8596 3.5% 6A	X				8/9/2013	10/25/2015	34	34					0
46	FNMA AR8596 3.5% 6A	X				8/9/2013	10/25/2015	205	205					0
47	FNMA AR8596 3.5% 6A	X				12/18/2014	10/25/2015	34	36					-2
48	FNMA AR8596 3.5% 6A	X				4/7/2015	10/25/2015	205	215					-10
49	FNMA AR8596 3.5% 6A	X				7/8/2013	11/25/2015	445	445					0
50	FNMA AR8596 3.5% 6A	X				8/9/2013	11/25/2015	30	29					1
51	FNMA AR8596 3.5% 6A	X				9/9/2013	11/25/2015	178	177					1
52	FHLMC GOLD G18489 3.0%	X				11/18/2013	1/15/2016	1,585	1,639					-54
53	FHLMC GOLD G18489 3.0%	X				9/25/2014	1/15/2016	106	109					-3
54	FHLMC GOLD G18489 3.0%	X				12/15/2014	1/15/2016	53	55					-2
55	FHLMC GOLD G18489 3.0%	X				4/7/2015	1/15/2016	53	55					-2
56	FHLMC GOLD G18489 3.0%	X				11/18/2013	2/15/2016	1,306	1,350					-44
57	FHLMC GOLD G18489 3.0%	X				9/25/2014	2/15/2016	87	90					-3
58	FHLMC GOLD G18489 3.0%	X				12/15/2014	2/15/2016	44	45					-1
59	FHLMC GOLD G18489 3.0%	X				4/7/2015	2/15/2016	44	48					-4
60	FHLMC GOLD G18489 3.0%	X				11/18/2013	3/3/2016	106,152	105,182					870
61	FHLMC GOLD G18489 3.0%	X				9/25/2014	3/3/2016	7,077	7,013					64
62	FHLMC GOLD G18489 3.0%	X				12/15/2014	3/3/2016	3,538	3,537					1
63	FHLMC GOLD G18489 3.0%	X				4/7/2015	3/3/2016	3,538	3,561					-23
64	FHLMC GOLD G18489 3.0%	X				11/18/2013	3/15/2016	1,472	1,522					-50
65	FHLMC GOLD G18489 3.0%	X				9/25/2014	3/15/2016	98	101					-3
66	FHLMC GOLD G18489 3.0%	X				12/15/2014	3/15/2016	49	51					-2
67	FHLMC GOLD G18489 3.0%	X				4/7/2015	3/15/2016	49	52					-3
68	FHLMC GOLD POOL C91738 4.5%	X				2/4/2014	10/15/2015	595	632					-37
69	FNMA AL6223 POOL 4.5%	X				1/20/2016	3/25/2016	77	84					-7
70	FNMA AL6223 POOL 4.5%	X				2/24/2015	4/25/2016	4,300	4,685					-385
71	FNMA AL6223 POOL 4.5%	X				5/15/2015	4/25/2016	141	154					-13
72	FNMA AL6223 POOL 4.5%	X				9/28/2015	4/25/2016	141	153					-12

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		
		1,571,555		0		Capital Gains/Losses		30,188,028		28,057,044		2,130,984		
		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
73	FNMA AL6223 POOL 4.5%			X		1/20/2016	4/25/2018	70	77					-7
74	FNMA AL6223 POOL 4.5%			X		2/24/2015	5/25/2016	4,806	5,022					-413
75	FNMA AL6223 POOL 4.5%			X		5/15/2015	5/25/2016	151	165					-14
76	FNMA AL6223 POOL 4.5%			X		9/28/2015	5/25/2016	151	165					-14
77	FNMA AL6223 POOL 4.5%			X		1/20/2016	5/25/2016	76	82					-6
78	FNMA AL6223 POOL 4.5%			X		2/24/2015	6/25/2016	5,333	5,811					-478
79	FNMA AL6223 POOL 4.5%			X		5/15/2015	6/25/2016	175	191					-16
80	FNMA POOL # AL5630 4.0%			X		1/20/2015	10/25/2015	30	32					-2
81	FNMA POOL # AL5630 4.0%			X		4/7/2015	10/25/2015	30	32					-2
82	FNMA POOL # AL5630 4.0%			X		9/3/2014	11/25/2015	536	568					-33
83	FNMA AL6223 POOL 4.5%			X		9/28/2015	3/25/2016	154	167					-13
84	FHLMC GOLD POOL C91738			X		6/4/2014	10/15/2015	46	49					-3
85	FHLMC GOLD POOL C91738			X		9/25/2015	10/15/2015	46	49					-3
86	FHLMC GOLD POOL C91738			X		2/4/2014	11/15/2015	886	941					-55
87	FHLMC GOLD POOL C91738			X		3/26/2014	11/15/2015	341	361					-20
88	FHLMC GOLD POOL C91738			X		6/4/2014	11/15/2015	68	73					-5
89	FHLMC GOLD POOL C91738			X		9/25/2015	11/15/2015	68	73					-5
90	FHLMC GOLD POOL C91738			X		2/4/2014	12/15/2015	532	568					-34
91	FHLMC GOLD POOL C91738			X		3/26/2014	12/15/2015	205	217					-12
92	FHLMC GOLD POOL C91738			X		9/25/2015	4/15/2016	43	46					-3
93	FHLMC GOLD POOL C91738			X		12/11/2015	4/15/2016	43	46					-3
94	FHLMC GOLD POOL C91738			X		2/4/2014	5/15/2016	440	468					-28
95	FHLMC GOLD POOL C91738			X		3/26/2014	5/15/2016	159	179					-10
96	FHLMC GOLD POOL C91738			X		6/4/2014	5/15/2016	34	36					-2
97	FHLMC GOLD POOL C91738			X		3/26/2014	10/15/2015	229	242					-13
98	FNMA POOL # AL5630 4.0%			X		1/20/2015	11/25/2015	30	32					-2
99	FNMA POOL # AL5630 4.0%			X		4/7/2015	11/25/2015	30	32					-2
100	FNMA POOL # AL5630 4.0%			X		9/3/2014	12/25/2015	1,338	1,421					-83
101	FNMA POOL # AL5630 4.0%			X		1/20/2015	12/25/2015	74	80					-6
102	FNMA POOL # AL5630 4.0%			X		4/7/2015	12/25/2015	74	80					-6
103	FNMA POOL # AL5630 4.0%			X		9/3/2014	1/25/2016	534	567					-33
104	FNMA POOL # AL5630 4.0%			X		1/20/2015	1/25/2016	30	32					-2
105	FNMA POOL # AL5630 4.0%			X		4/7/2015	1/25/2016	30	32					-2
106	FNMA POOL # AL5630 4.0%			X		9/3/2014	2/25/2016	1,245	1,322					-77
107	FNMA POOL # AL5630 4.0%			X		1/20/2015	2/25/2016	69	74					-5
108	FNMA POOL # AL5630 4.0%			X		4/7/2015	2/25/2016	69	74					-5
109	FNMA POOL # AL5630 4.0%			X		9/3/2014	3/25/2016	137	146					-9
110	FNMA POOL # AL5630 4.0%			X		1/20/2015	3/25/2016	8	8					0
111	FNMA POOL # AL5630 4.0%			X		4/7/2015	3/25/2016	8	8					0
112	FNMA POOL # AL5630 4.0%			X		9/3/2014	4/25/2016	1,265	1,344					-79
113	FNMA POOL # AL5630 4.0%			X		1/20/2015	4/25/2016	70	75					-5
114	FNMA POOL # AL5630 4.0%			X		4/7/2015	4/25/2016	70	76					-6
115	FNMA POOL # AL5630 4.0%			X		9/3/2014	5/25/2016	1,243	1,320					-77
116	FNMA POOL # AL5630 4.0%			X		1/20/2015	5/25/2016	69	74					-5
117	FNMA POOL # AL5630 4.0%			X		4/7/2015	5/25/2016	69	74					-5
118	FNMA POOL # AL5630 4.0%			X		9/3/2014	6/25/2016	552	587					-35
119	FNMA POOL # AL5630 4.0%			X		1/20/2015	6/25/2016	31	33					-2
120	FNMA POOL # AL5630 4.0%			X		4/7/2015	6/25/2016	31	33					-2
121	FNMA POOL # AL5630 4.0%			X		9/3/2014	7/25/2016	2,780	2,952					-172
122	FNMA POOL # AL5630 4.0%			X		1/20/2015	7/25/2016	154	165					-11
123	FNMA POOL # AL5630 4.0%			X		4/7/2015	7/25/2016	154	166					-12
124	FNMA POOL # AL5630 4.0%			X		1/20/2015	7/28/2016	4,495	4,465					30
125	FNMA POOL # AL5630 4.0%			X		4/7/2015	7/28/2016	4,495	4,489					6
126	FNMA POOL # AL5630 4.0%			X		9/3/2014	7/28/2016	79,044	77,841					1,203
127	FNMA POOL # AL5630 4.0%			X		9/3/2014	8/25/2016	1,723	1,830					-107
128	FNMA POOL # AL6150 4.0%			X		12/16/2014	10/25/2015	6,538	7,012					-474
129	FNMA POOL # AL6150 4.0%			X		12/16/2014	11/25/2015	10,331	11,080					-749
130	FNMA POOL # AL6150 4.0%			X		12/18/2014	12/25/2015	7,569	8,118					-549
131	FNMA POOL # AL6150 4.0%			X		12/18/2014	1/25/2016	5,930	6,380					-430
132	GNMA II POOL # MA2753 3.01			X		4/9/2015	2/20/2016	1,562	1,614					-52
133	GNMA II POOL # MA2753 3.01			X		5/11/2015	2/20/2016	748	768					-20
134	GNMA II POOL # MA2753 3.01			X		9/25/2015	2/20/2016	65	66					-1
135	GNMA II POOL # MA2753 3.01			X		1/13/2016	2/20/2016	260	267					-7
136	FNMA AL6223 POOL 4.5%			X		9/28/2015	6/25/2016	175	190					-15
137	FNMA AL6223 POOL 4.5%			X		1/20/2016	6/25/2016	87	95					-8
138	FNMA AL6223 POOL 4.5%			X		2/24/2015	7/25/2016	4,048	4,111					-63
139	FNMA AL6223 POOL 4.5%			X		5/15/2015	7/25/2016	133	133					-12
140	FNMA AL6223 POOL 4.5%			X		9/28/2015	7/25/2016	133	144					-11
141	FNMA AL6223 POOL 4.5%			X		1/20/2016	7/25/2016	66	72					-6
142	FNMA AL6223 POOL 4.5%			X		2/24/2015	8/25/2016	3,158	3,441					-283
143	FNMA AL6223 POOL 4.5%			X		5/15/2015	8/25/2016	104	113					-9
144	FNMA AL6223 POOL 4.5%			X		9/28/2015	8/25/2016	104	113					-9

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		1,571,555		Capital Gains/Losses		30,188,028		28,057,044		2,130,984				
		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
145	FNMA AL6223 POOL 4.5%	X	3138EN4H9	X		1/20/2016	8/25/2016	52	58					-4
146	FNMA AL6223 POOL 4.5%	X	3138EN4H9	X		5/15/2015	9/25/2016	164	178					-15
147	FNMA AL6223 POOL 4.5%	X	3138EN4H9	X		9/28/2015	9/25/2016	164	178					-15
148	FNMA AL6223 POOL 4.5%	X	3138EN4H9	X		2/24/2015	9/25/2016	5,010	5,460					-450
149	FNMA AL6223 POOL 4.5%	X	3138EN4H9	X		1/20/2016	9/25/2016	82	90					-8
150	FNMA AL6223 POOL 4.5%	X	3138EN4H9	X		2/24/2015	9/28/2016	208,430	204,771					1,859
151	FNMA AL6223 POOL 4.5%	X	3138EN4H9	X		5/15/2015	9/28/2016	6,768	6,714					54
152	FNMA AL6223 POOL 4.5%	X	3138EN4H9	X		1/20/2016	9/28/2016	3,384	3,358					26
153	FNMA AL6223 POOL 4.5%	X	3138EN4H9	X		9/28/2015	9/28/2016	720	713					7
154	FNMA POOL # AL5630 4.0%	X	3138ENR37	X		9/2/2014	10/25/2015	533	566					-33
155	FHLMC GOLD POOL C91738	X	3128P74X8	X		9/25/2015	8/15/2016	36	41					-3
156	FHLMC GOLD POOL C91738	X	3128P74X8	X		12/11/2015	8/15/2016	38	41					-3
157	FHLMC GOLD POOL C91738	X	3128P74X8	X		2/4/2014	9/15/2016	1,377	1,483					-86
158	FHLMC GOLD POOL C91738	X	3128P74X8	X		3/28/2014	9/15/2016	529	560					-31
159	FHLMC GOLD POOL C91738	X	3128P74X8	X		6/4/2014	9/15/2016	106	113					-7
160	FHLMC GOLD POOL C91738	X	3128P74X8	X		9/25/2015	9/15/2016	106	114					-8
161	FHLMC GOLD POOL C91339	X	3128P7PY3	X		12/11/2015	10/15/2015	105	99					-6
162	FHLMC GOLD POOL C91339	X	3128P7PY3	X		2/4/2014	10/15/2015	785	839					-54
163	FHLMC GOLD POOL C91339	X	3128P7PY3	X		5/12/2014	10/15/2015	54	58					-4
164	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		9/25/2015	8/25/2016	8,852	8,611					241
165	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		1/13/2016	8/25/2016	35,409	34,661					748
166	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		5/11/2015	9/20/2016	2,195	2,252					-57
167	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		9/25/2015	9/20/2016	244	248					-4
168	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		1/13/2016	9/20/2016	975	999					-24
169	GNMA G2 MA3036 4.5%	X	36179RLR8	X		11/2/2015	12/20/2015	237	256					-19
170	GNMA G2 MA3036 4.5%	X	36179RLR8	X		11/2/2015	1/20/2016	316	341					-25
171	GNMA G2 MA3036 4.5%	X	36179RLR8	X		11/2/2015	2/17/2016	9,400	9,444					-44
172	FHLMC GOLD POOL C91738	X	3128P74X8	X		9/25/2015	5/15/2016	34	36					-2
173	FHLMC GOLD POOL C91738	X	3128P74X8	X		12/11/2015	5/15/2016	34	36					-2
174	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		4/8/2015	3/3/2016	233,186	233,150					36
175	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		5/11/2015	3/3/2016	24,290	24,114					176
176	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		4/8/2015	3/20/2016	1,680	1,718					-56
177	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		5/11/2015	3/20/2016	795	816					-21
178	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		9/25/2015	3/20/2016	69	70					-1
179	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		1/13/2016	3/20/2016	277	283					-6
180	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		5/11/2015	4/20/2016	1,053	1,081					-28
181	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		9/25/2015	4/20/2016	117	119					-2
182	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		1/13/2016	4/20/2016	466	480					-12
183	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		5/11/2015	5/20/2016	1,055	1,083					-28
184	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		9/25/2015	5/20/2016	117	119					-2
185	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		1/13/2016	5/20/2016	466	481					-12
186	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		5/11/2015	6/20/2016	1,177	1,207					-30
187	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		9/25/2015	6/20/2016	131	133					-2
188	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		1/13/2016	8/20/2016	523	536					-13
189	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		5/11/2015	7/20/2016	1,311	1,345					-34
190	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		9/25/2015	7/20/2016	146	148					-2
191	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		1/13/2016	7/20/2016	583	597					-14
192	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		5/11/2015	8/20/2016	1,691	1,735					-44
193	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		9/25/2015	8/20/2016	188	191					-3
194	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		1/13/2016	8/20/2016	752	770					-18
195	GNMA II POOL # MA2753 3.0%	X	36179RBW6	X		5/11/2015	8/25/2016	79,671	78,107					1,564
196	FHLMC GOLD POOL C91738	X	3128P74X8	X		2/4/2014	8/15/2016	736	784					-46
197	FHLMC GOLD POOL C91738	X	3128P74X8	X		3/26/2014	8/15/2016	284	300					-16
198	FHLMC GOLD POOL C91738	X	3128P74X8	X		6/4/2014	8/15/2016	57	61					-4
199	FHLMC GOLD POOL C91738	X	3128P74X8	X		9/25/2015	8/15/2016	57	61					-4
200	FHLMC GOLD POOL C91738	X	3128P74X8	X		12/11/2015	8/15/2016	57	61					-4
201	FHLMC GOLD POOL C91738	X	3128P74X8	X		2/4/2014	7/15/2016	705	749					-44
202	FHLMC GOLD POOL C91738	X	3128P74X8	X		3/26/2014	7/15/2016	271	287					-16
203	FHLMC GOLD POOL C91738	X	3128P74X8	X		8/4/2014	7/15/2016	54	58					-4
204	FHLMC GOLD POOL C91738	X	3128P74X8	X		9/25/2015	7/15/2016	54	58					-4
205	FHLMC GOLD POOL C91738	X	3128P74X8	X		12/11/2015	7/15/2016	54	58					-4
206	FHLMC GOLD POOL C91738	X	3128P74X8	X		2/4/2014	8/15/2016	453	524					-31
207	FHLMC GOLD POOL C91738	X	3128P74X8	X		3/26/2014	8/15/2016	190	201					-11
208	FHLMC GOLD POOL C91738	X	3128P74X8	X		6/4/2014	8/15/2016	38	40					-2
209	FHLMC GOLD POOL C91339	X	3128P7PY3	X		9/21/2015	10/15/2015	54	58					-4
210	FHLMC GOLD POOL C91339	X	3128P7PY3	X		2/4/2014	11/15/2015	920	983					-63
211	FHLMC GOLD POOL C91339	X	3128P7PY3	X		5/12/2014	11/15/2015	63	68					-5
212	FHLMC GOLD POOL C91339	X	3128P7PY3	X		8/21/2015	11/15/2015	63	68					-5
213	FHLMC GOLD POOL C91339	X	3128P7PY3	X		2/4/2014	12/15/2015	843	901					-58
214	FHLMC GOLD POOL C91339	X	3128P7PY3	X		5/12/2014	12/15/2015	58	62					-4
215	FHLMC GOLD POOL C91339	X	3128P7PY3	X		9/21/2015	12/15/2015	58	62					-4
216	FHLMC GOLD POOL C91339	X	3128P7PY3	X		2/4/2014	1/15/2016	749	801					-52

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	Short Term CG Distributions	Capital Gains/Losses	Other Sales	30,188,028	0	26,057,044	0	2,130,984	0					
1,371,555	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
217	FHLMC GOLD POOL C91338					5/12/2014	1/15/2016	52	55					-3
218	FHLMC GOLD POOL C91338					9/21/2015	1/15/2016	52	55					-3
219	FNMA AR8598 3.5% 6A					7/8/2013	4/1/2018	53,706	51,188					2,521
220	GNMA POOL # 781830 5.0%					1/15/2015	2/15/2016	28	31					-3
221	GNMA POOL # 781830 5.0%					8/30/2007	3/15/2016	1,664	1,657					7
222	GNMA POOL # 781830 5.0%					1/15/2015	3/15/2016	65	72					-7
223	GNMA POOL # 781830 5.0%					8/30/2007	4/15/2016	1,531	1,524					7
224	GNMA POOL # 781830 5.0%					1/15/2015	4/15/2016	59	67					-8
225	GNMA POOL # 781830 5.0%					8/30/2007	5/15/2016	1,019	1,014					5
226	GNMA POOL # 781830 5.0%					1/15/2015	5/15/2016	40	44					-4
227	GNMA POOL # 781830 5.0%					1/15/2015	6/7/2016	2,102	2,115					-13
228	GNMA POOL # 781830 5.0%					8/30/2007	6/7/2016	54,134	48,458					5,675
229	GNMA POOL # 781830 5.0%					8/30/2007	6/15/2016	969	965					4
230	GNMA POOL # 781830 5.0%					1/15/2015	6/15/2016	38	42					-4
231	GNMA POOL # 782011 5.0%					5/10/2007	10/15/2015	227	227					0
232	GNMA POOL # 782011 5.0%					1/15/2007	10/15/2015	436	436					0
233	GNMA POOL # 782011 5.0%					5/10/2007	11/15/2015	124	123					1
234	GNMA POOL # 782011 5.0%					1/18/2007	11/15/2015	239	238					1
235	GNMA POOL # 782011 5.0%					5/10/2007	12/15/2015	89	88					1
236	GNMA POOL # 782011 5.0%					1/18/2007	12/15/2015	171	170					1
237	GNMA POOL # 782011 5.0%					5/10/2007	1/15/2016	137	136					1
238	GNMA POOL # 782011 5.0%					1/18/2007	1/15/2016	264	262					2
239	GNMA POOL # 782011 5.0%					1/18/2007	2/15/2016	122	121					1
240	GNMA POOL # 782011 5.0%					1/18/2007	2/15/2016	235	234					1
241	GNMA POOL # 782011 5.0%					5/10/2007	3/15/2016	95	94					1
242	FNMA AR8598 3.5% 6A					12/18/2014	11/25/2015	30	31					-1
243	FNMA AR8598 3.5% 6A					4/7/2015	11/25/2015	178	187					-9
244	FNMA AR8598 3.5% 6A					7/8/2013	12/25/2015	104	104					0
245	FNMA AR8598 3.5% 6A					9/8/2013	12/25/2015	7	7					0
246	FNMA AR8598 3.5% 6A					9/8/2013	12/25/2015	42	41					1
247	FNMA AR8598 3.5% 6A					12/18/2014	12/25/2015	7	7					0
248	FNMA AR8598 3.5% 6A					4/7/2015	12/25/2015	42	44					-2
249	FNMA AR8598 3.5% 6A					7/8/2013	1/25/2016	1,896	1,896					0
250	FNMA AR8598 3.5% 6A					9/9/2013	1/25/2016	126	128					-2
251	FNMA AR8598 3.5% 6A					9/9/2013	1/25/2016	759	753					6
252	FNMA AR8598 3.5% 6A					12/18/2014	1/25/2016	126	132					-6
253	FNMA AR8598 3.5% 6A					4/7/2015	1/25/2016	759	788					-39
254	FNMA AR8598 3.5% 6A					7/8/2013	2/25/2016	104	104					0
255	FNMA AR8598 3.5% 6A					9/9/2013	2/25/2016	7	7					0
256	FNMA AR8598 3.5% 6A					9/9/2013	2/25/2016	41	41					0
257	FNMA AR8598 3.5% 6A					12/18/2014	2/25/2016	7	7					0
258	FNMA AR8598 3.5% 6A					4/7/2015	2/25/2016	41	44					-3
259	FNMA AR8598 3.5% 6A					7/8/2013	3/25/2016	1,877	1,876					1
260	FNMA AR8598 3.5% 6A					9/9/2013	3/25/2016	125	124					1
261	FNMA AR8598 3.5% 6A					9/9/2013	3/25/2016	751	746					5
262	FNMA AR8598 3.5% 6A					12/18/2014	3/25/2016	125	131					-6
263	FNMA AR8598 3.5% 6A					4/7/2015	3/25/2016	751	780					-39
264	FNMA AR8598 3.5% 6A					12/18/2014	4/1/2016	3,574	3,559					15
265	FNMA AR8598 3.5% 6A					4/7/2015	4/1/2016	21,447	21,507					-60
266	FNMA AR8598 3.5% 6A					9/9/2013	4/1/2016	21,171	20,045					1,126
267	FNMA AR8598 3.5% 6A					9/9/2013	4/25/2016	188	187					1
268	FNMA AS7801 4.0% 7A					8/25/2016	9/25/2016	185	200					-15
269	F N M A POOL AU1660 2.5%					12/11/2013	10/25/2015	3,087	3,081					6
270	F N M A POOL AU1660 2.5%					2/20/2014	10/25/2015	650	652					-2
271	F N M A POOL AU1660 2.5%					3/14/2014	10/25/2015	325	326					-3
272	F N M A POOL AU1660 2.5%					4/8/2014	10/25/2015	325	327					-2
273	F N M A POOL AU1660 2.5%					4/23/2014	10/25/2015	271	273					-2
274	F N M A POOL AU1660 2.5%					5/12/2014	10/25/2015	1,191	1,203					-12
275	F N M A POOL AU1660 2.5%					7/24/2014	10/25/2015	162	164					-2
276	F N M A POOL AU1660 2.5%					8/27/2014	10/25/2015	325	330					-5
277	F N M A POOL AU1660 2.5%					8/25/2014	10/25/2015	54	55					-1
278	F N M A POOL AU1660 2.5%					12/15/2014	10/25/2015	108	111					-3
279	F N M A POOL AU1660 2.5%					2/3/2015	10/25/2015	162	168					-6
280	F N M A POOL AU1660 2.5%					3/18/2015	10/25/2015	108	111					-3
281	F N M A POOL AU1660 2.5%					5/12/2014	11/9/2015	87,491	86,913					578
282	F N M A POOL AU1660 2.5%					7/24/2014	11/9/2015	11,931	11,865					66
283	F N M A POOL AU1660 2.5%					8/27/2014	11/9/2015	23,861	23,847					14
284	F N M A POOL AU1660 2.5%					9/25/2014	11/9/2015	3,977	3,977					0
285	F N M A POOL AU1660 2.5%					12/15/2014	11/9/2015	7,954	8,008					-54
286	F N M A POOL AU1660 2.5%					2/3/2015	11/9/2015	11,931	12,169					-238
287	F N M A POOL AU1660 2.5%					3/18/2015	11/9/2015	7,954	8,030					-76
288	FHLMC GOLD A95828 4.5%					9/16/2011	10/15/2015	186	186					-12

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	Short Term CG Distributions	Capital Gains/Losses	Other sales	30,188,028	0	28,057,044	0	2,130,984	0					
1,571,558	0													
Description	CUSIP #	Check "X" if 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
288	FHLMC GOLD A95828	4.5%	312944PM7	X		11/15/2011	10/15/2015	148	157					9
290	FHLMC GOLD A95828	4.5%	312944PM7	X		1/30/2014	10/15/2015	1,002	1,082					-80
291	FHLMC GOLD A95828	4.5%	312944PM7	X		2/27/2014	10/15/2015	74	81					-7
292	FHLMC GOLD A95828	4.5%	312944PM7	X		3/3/2015	10/15/2015	186	204					-18
293	FHLMC GOLD A95828	4.5%	312944PM7	X		9/21/2015	10/15/2015	37	41					-4
294	FHLMC GOLD A95828	4.5%	312944PM7	X		12/17/2010	11/15/2015	4,532	4,618					-86
295	FHLMC GOLD A95828	4.5%	312944PM7	X		9/16/2011	11/15/2015	236	251					-15
296	FHLMC GOLD A95828	4.5%	312944PM7	X		11/15/2011	11/15/2015	189	200					-11
297	FHLMC GOLD A95828	4.5%	312944PM7	X		1/30/2014	11/15/2015	1,275	1,376					-101
298	FHLMC GOLD A95828	4.5%	312944PM7	X		2/27/2014	11/15/2015	94	103					-9
299	FHLMC GOLD A95828	4.5%	312944PM7	X		3/3/2015	11/15/2015	236	259					-23
300	FHLMC GOLD A95828	4.5%	312944PM7	X		9/21/2015	11/15/2015	47	52					-5
301	FHLMC GOLD A95828	4.5%	312944PM7	X		12/17/2010	12/15/2015	3,410	3,475					-65
302	FHLMC GOLD A95828	4.5%	312944PM7	X		9/16/2011	12/15/2015	178	189					-11
303	FHLMC GOLD A95828	4.5%	312944PM7	X		11/15/2011	12/15/2015	142	150					-8
304	FHLMC GOLD A95828	4.5%	312944PM7	X		1/30/2014	12/15/2015	959	1,036					-77
305	FHLMC GOLD A95828	4.5%	312944PM7	X		2/27/2014	12/15/2015	71	77					-6
306	FHLMC GOLD A95828	4.5%	312944PM7	X		3/3/2015	12/15/2015	178	195					-17
307	FHLMC GOLD A95828	4.5%	312944PM7	X		9/21/2015	12/15/2015	36	39					-3
308	FHLMC GOLD A95828	4.5%	312944PM7	X		12/17/2010	11/15/2016	4,155	4,234					-79
309	FHLMC GOLD A95828	4.5%	312944PM7	X		9/16/2011	11/15/2016	216	230					-14
310	FHLMC GOLD A95828	4.5%	312944PM7	X		11/15/2011	11/15/2016	173	183					-10
311	FHLMC GOLD A95828	4.5%	312944PM7	X		1/30/2014	11/15/2016	1,169	1,282					-93
312	FHLMC GOLD A95828	4.5%	312944PM7	X		2/27/2014	11/15/2016	97	94					3
313	FHLMC GOLD A95828	4.5%	312944PM7	X		3/3/2015	11/15/2016	216	237					-21
314	FHLMC GOLD A95828	4.5%	312944PM7	X		9/21/2015	11/15/2016	43	47					-4
315	FHLMC GOLD A95828	4.5%	312944PM7	X		12/17/2010	2/15/2016	3,402	3,466					-64
316	FHLMC GOLD A95828	4.5%	312944PM7	X		9/16/2011	2/15/2016	177	189					-12
317	FHLMC GOLD A92821	5.0%	312941D20	X		7/22/2010	8/15/2016	899	955					-56
318	FNMA AR8586	3.5%	3138YKFW8	X		9/9/2013	4/1/2016	3,561	3,373					188
319	GNMA POOL # 782011	5.0%	36241KGU8	X		11/8/2007	4/15/2016	183	100					83
320	GNMA POOL # 782011	5.0%	36241KGU8	X		5/10/2007	4/15/2016	100	100					0
321	GNMA POOL # 782011	5.0%	36241KGU8	X		11/8/2007	4/15/2016	193	192					1
322	GNMA POOL # 782011	5.0%	36241KGU8	X		5/10/2007	5/15/2016	107	107					0
323	GNMA POOL # 782011	5.0%	36241KGU8	X		11/8/2007	5/15/2016	207	208					-1
324	GNMA POOL # 782011	5.0%	36241KGU8	X		5/10/2007	6/7/2016	8,615	7,667					948
325	GNMA POOL # 782011	5.0%	36241KGU8	X		11/8/2007	6/7/2016	16,625	14,772					1,853
326	GNMA POOL # 782011	5.0%	36241KGU8	X		5/10/2007	6/15/2016	97	96					1
327	GNMA POOL # 782011	5.0%	36241KGU8	X		11/8/2007	6/15/2016	167	186					-19
328	GNMA POOL # 782105	5.0%	36241KKS6	X		5/10/2007	10/15/2015	601	598					3
329	GNMA POOL # 782105	5.0%	36241KKS6	X		5/10/2007	11/15/2015	627	624					3
330	GNMA POOL # 782105	5.0%	36241KKS6	X		5/10/2007	12/15/2015	661	657					4
331	FHLMC GOLD A92821	5.0%	312941D20	X		4/7/2015	8/15/2016	669	745					-76
332	FHLMC GOLD A92821	5.0%	312941D20	X		7/22/2010	9/15/2016	906	962					-56
333	FHLMC GOLD A92821	5.0%	312941D20	X		4/7/2015	9/15/2016	674	751					-77
334	FHLMC GOLD A95828	4.5%	312944PM7	X		12/17/2010	10/15/2015	3,564	3,631					-67
335	FNMA A POOL AU1660	2.5%	3138X0Z27	X		3/14/2014	11/8/2015	9,880	9,613					67
336	FNMA A POOL AU1660	2.5%	3138X0Z27	X		2/20/2014	11/19/2015	46,846	46,255					591
337	FNMA A POOL AU1660	2.5%	3138X0Z27	X		3/14/2014	11/19/2015	13,724	13,631					93
338	FNMA A POOL AU1660	2.5%	3138X0Z27	X		4/8/2014	11/19/2015	23,423	23,225					198
339	FNMA A POOL AU1660	2.5%	3138X0Z27	X		4/23/2014	11/18/2015	19,519	19,351					168
340	FNMA A POOL AU1660	2.5%	3138X0Z27	X		12/11/2013	11/19/2015	218,014	214,125					3,889
341	FNMA A POOL AU1660	2.5%	3138X0Z27	X		12/11/2013	11/25/2015	4,098	4,091					7
342	FNMA A POOL AU1660	2.5%	3138X0Z27	X		2/20/2014	11/25/2015	863	866					-3
343	FNMA A POOL AU1660	2.5%	3138X0Z27	X		3/14/2014	11/25/2015	253	255					-2
344	GNMA POOL # 782105	5.0%	36241KKS6	X		5/10/2007	11/15/2016	475	472					3
345	GNMA POOL # 782105	5.0%	36241KKS6	X		5/10/2007	2/15/2016	489	486					3
346	GNMA POOL # 782105	5.0%	36241KKS6	X		5/10/2007	3/15/2016	425	422					3
347	GNMA POOL # 782105	5.0%	36241KKS6	X		5/10/2007	4/15/2016	699	695					4
348	GNMA POOL # 782105	5.0%	36241KKS6	X		5/10/2007	5/15/2016	869	864					5
349	GNMA POOL # 782105	5.0%	36241KKS6	X		5/10/2007	6/7/2016	37,852	33,807					4,045
350	FNMA POOL # AU6278	5.0%	3138X5GQ5	X		1/6/2014	3/25/2016	139	153					-14
351	FNMA POOL # AU6278	5.0%	3138X5GQ5	X		1/6/2014	4/25/2016	7,368	8,076					-708
352	FNMA POOL # AU6278	5.0%	3138X5GQ5	X		1/6/2014	5/25/2016	3,661	4,013					-352
353	FNMA POOL # AU6278	5.0%	3138X5GQ5	X		1/6/2014	6/25/2016	130	143					-13
354	FNMA POOL # AU6278	5.0%	3138X5GQ5	X		1/6/2014	7/25/2016	1,385	1,518					-133
355	FNMA POOL # AU6278	5.0%	3138X5GQ5	X		1/6/2014	8/25/2016	117	128					-11
356	FNMA POOL # AU6278	5.0%	3138X5GQ5	X		1/6/2014	9/25/2016	144	157					-13
357	FNMA POOL # AY5580	3.5%	3138YKFW8	X		6/8/2016	7/25/2016	2,154	2,272					-118
358	FNMA POOL # AY5580	3.5%	3138YKFW8	X		6/8/2016	8/25/2016	2,300	2,426					-126
359	FNMA POOL # AY5580	3.5%	3138YKFW8	X		6/8/2016	9/25/2016	3,145	3,317					-172
360	FNMA POOL # AY5580	3.5%	3138YKFW8	X		8/23/2016	9/25/2016	107	113					-6

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		1,571,555			Capital Gains/Losses		30,188,028		28,037,044		2,130,984			
		0			Other sales		0		0		0			
Description	CUSIP #	Check "X" if 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 # 745418 5.5%	31403DDX4		X		11/13/2012	10/25/2015	151	166					-15
362	FNMA POOL # 745418 5.5%	31403DDX4		X		4/1/2013	10/25/2015	406	446					-40
363	FNMA POOL # 745418 5.5%	31403DDX4		X		11/13/2012	11/25/2015	133	146					-13
364	FNMA POOL # 745418 5.5%	31403DDX4		X		4/1/2013	11/25/2015	356	392					-36
365	FNMA POOL # 745418 5.5%	31403DDX4		X		11/13/2012	12/25/2015	119	131					-12
366	FNMA POOL # 745418 5.5%	31403DDX4		X		4/1/2013	12/25/2015	320	352					-32
367	FNMA POOL # 745418 5.5%	31403DDX4		X		11/13/2012	1/25/2016	140	154					-14
368	FNMA POOL # 745418 5.5%	31403DDX4		X		4/1/2013	1/25/2016	377	415					-38
369	FNMA POOL # 745418 5.5%	31403DDX4		X		11/13/2012	2/25/2016	117	129					-12
370	FNMA POOL # 745418 5.5%	31403DDX4		X		4/1/2013	2/25/2016	315	347					-32
371	FNMA POOL # 745418 5.5%	31403DDX4		X		11/13/2012	3/25/2016	130	143					-13
372	FNMA POOL # 745418 5.5%	31403DDX4		X		4/1/2013	3/25/2016	349	383					-34
373	FNMA POOL # 745418 5.5%	31403DDX4		X		11/13/2012	4/25/2016	122	134					-12
374	FNMA POOL # 745418 5.5%	31403DDX4		X		4/1/2013	4/25/2016	327	359					-32
375	FNMA POOL # 745418 5.5%	31403DDX4		X		11/13/2012	5/25/2016	171	192					-21
376	HONEYWELL INTL INC	438516106		X		1/14/2004	7/14/2016	5,874	1,872					4,002
377	HONEYWELL INTL INC	438516106		X		1/14/2004	7/14/2016	6,870	2,016					4,854
378	HYDRO-QUEBEC 2.0%	448814JB0		X		7/29/2014	3/1/2016	30,117	30,763					-646
379	HYDRO-QUEBEC 2.0%	448814JB0		X		6/23/2011	3/1/2016	75,292	74,986					306
380	HYDRO-QUEBEC 2.0%	448814JB0		X		6/23/2011	6/30/2016	15,000	14,997					3
381	ILLINOIS TOOL WKS INC	452308109		X		8/4/2015	12/21/2015	6,397	6,202					195
382	GNMA POOL # 782105 5.0%	36241KK58		X		5/10/2007	6/15/2016	632	629					4
383	GENERAL ELECTRIC CO	389604103		X		3/23/2016	5/23/2016	894	931					-47
384	GENERAL ELECTRIC CO	389604103		X		1/22/2016	5/23/2016	2,653	2,534					119
385	GENERAL ELECTRIC CO	389604103		X		1/22/2016	7/14/2016	4,562	3,942					620
386	HALLIBURTON CO	406216101		X		10/10/2014	12/21/2015	4,025	6,633					-2,608
387	HALLIBURTON CO	406216101		X		10/10/2014	3/23/2016	3,554	5,527					-1,973
388	HALLIBURTON CO	406216101		X		10/10/2014	5/23/2016	4,111	5,527					-1,416
389	HALLIBURTON CO	406216101		X		10/10/2014	6/22/2016	22,774	28,186					-5,414
390	HALLIBURTON CO	406216101		X		12/1/2004	5/23/2016	33,044	29,080					3,964
391	HALLIBURTON CO 3.375%	406216BH3		X		11/5/2015	5/12/2016	75,750	74,939					811
392	HARLEY DAVIDSON INC	412822108		X		8/23/2013	12/21/2015	3,162	4,188					-1,026
393	HARLEY DAVIDSON INC	412822108		X		8/19/2013	1/7/2016	64,398	87,054					-22,656
394	HARLEY DAVIDSON INC	412822108		X		8/19/2013	1/7/2016	61,804	83,368					-21,564
395	HARLEY DAVIDSON INC	412822108		X		8/23/2013	1/7/2016	1,297	1,795					-498
396	HARTFORD FINL SVCS GROU	416515104		X		10/20/2014	12/21/2015	5,029	4,379					651
397	HARTFORD FINL SVCS GROU	416515104		X		10/20/2014	3/23/2016	5,017	4,013					1,004
398	HARTFORD FINL SVCS GROU	416515104		X		10/20/2014	5/23/2016	4,483	3,648					835
399	HARTFORD FINL SVCS GROU	416515104		X		10/20/2014	7/14/2016	4,823	4,013					810
400	HARTFORD FINL SVCS GROU	416515104		X		10/20/2014	7/20/2016	52,815	44,140					8,675
401	HERSHEY CO	427866108		X		12/19/2014	12/21/2015	5,324	6,308					-982
402	HERSHEY CO	427866108		X		12/19/2014	1/8/2016	47,968	58,851					-10,883
403	HERSHEY CO	427866108		X		12/19/2014	1/26/2016	35,417	43,823					-8,406
404	HERSHEY CO	427866108		X		1/7/2015	1/29/2016	18,091	22,363					-4,272
405	HERSHEY CO	427866108		X		12/18/2014	3/22/2016	59,817	68,900					-9,083
406	HERSHEY CO	427866108		X		1/7/2015	3/22/2016	22,779	26,668					-3,889
407	HOME DEPOT INC	437076102		X		5/6/2011	12/21/2015	6,667	1,909					4,758
408	HOME DEPOT INC	437076102		X		5/6/2011	3/23/2016	6,145	1,760					4,385
409	HOME DEPOT INC	437076102		X		5/6/2011	5/23/2016	5,539	1,572					3,967
410	HOME DEPOT INC	437076102		X		5/6/2011	7/14/2016	6,052	1,685					4,367
411	HONEYWELL INTL INC	438516106		X		11/4/2004	12/21/2015	6,566	2,303					4,263
412	HONEYWELL INTL INC	438516106		X		11/4/2004	3/23/2016	6,510	2,089					4,422
413	A B B FIN USA INC 2.875%	00037BA88		X		7/21/2012	11/9/2015	49,026	52,038					-3,012
414	A B B FIN USA INC 2.875%	00037BA88		X		4/2/2013	11/9/2015	19,610	20,387					-777
415	A B B FIN USA INC 2.875%	00037BA88		X		6/23/2014	11/9/2015	9,805	9,902					-97
416	A B B FIN USA INC 2.875%	00037BA88		X		2/17/2015	11/9/2015	4,903	5,074					-171
417	A B B FIN USA INC 2.875%	00037BA88		X		5/17/2012	11/9/2015	4,903	4,898					5
418	AFLAC INC	001055102		X		8/10/2014	10/19/2015	51,790	53,847					-2,057
419	AFLAC INC	001055102		X		8/9/2014	10/20/2015	104,861	109,298					-4,437
420	AFLAC INC	001055102		X		6/10/2014	10/20/2015	11,517	12,035					-518
421	AFLAC INC	001055102		X		9/15/2014	10/20/2015	35,156	34,762					394
422	AFLAC INC	001055102		X		9/24/2015	10/20/2015	606	572					34
423	AT&T INC	00206R102		X		11/18/2007	12/8/2015	37,801	39,235					-1,434
424	FHLMC GOLD A95828 4.5%	312944PM7		X		1/30/2014	2/15/2016	957	1,033					-76
425	FHLMC GOLD A95828 4.5%	312944PM7		X		2/21/2014	2/15/2016	71	77					-6
426	FHLMC GOLD A95828 4.5%	312944PM7		X		3/3/2015	2/15/2016	177	194					-17
427	FHLMC GOLD A95828 4.5%	312944PM7		X		9/21/2015	2/15/2016	35	39					-4
428	FHLMC GOLD A95828 4.5%	312944PM7		X		12/17/2010	3/15/2016	3,481	3,547					-66
429	FHLMC GOLD A95828 4.5%	312944PM7		X		9/16/2011	3/15/2016	181	193					-12
430	FHLMC GOLD A95828 4.5%	312944PM7		X		11/15/2011	3/15/2016	145	153					-8
431	FHLMC GOLD A95828 4.5%	312944PM7		X		1/30/2014	3/15/2016	979	1,057					-78
432	FHLMC GOLD A95828 4.5%	312944PM7		X		2/21/2014	3/15/2016	73	79					-6

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		1,571,555	Capital Gains/Losses										30,188,028	28,057,044	2,130,984
		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	
433	FHLMC GOLD A95828	4.5%	312944PM7	X		3/3/2015	3/15/2016	181	198					-18	
434	FHLMC GOLD A95828	4.5%	312944PM7	X		9/21/2015	3/15/2016	36	40					-4	
435	FHLMC GOLD A95828	4.5%	312944PM7	X		12/17/2010	4/15/2016	3,146	3,205					-59	
436	FHLMC GOLD A95828	4.5%	312944PM7	X		9/16/2011	4/15/2016	174	174					-10	
437	FHLMC GOLD A95828	4.5%	312944PM7	X		11/15/2011	4/15/2016	131	139					-8	
438	FHLMC GOLD A95828	4.5%	312944PM7	X		1/30/2014	4/15/2016	885	955					-70	
439	FHLMC GOLD A95828	4.5%	312944PM7	X		2/27/2014	4/15/2016	68	71					5	
440	FHLMC GOLD A95828	4.5%	312944PM7	X		3/3/2015	4/15/2016	184	180					-18	
441	FHLMC GOLD A95828	4.5%	312944PM7	X		9/21/2015	4/15/2016	33	36					-3	
442	FHLMC GOLD A95828	4.5%	312944PM7	X		12/17/2010	5/15/2016	4,118	4,186					-78	
443	FHLMC GOLD A95828	4.5%	312944PM7	X		9/16/2011	5/15/2016	214	228					-14	
444	FHLMC GOLD A95828	4.5%	312944PM7	X		11/15/2011	5/15/2016	172	182					-10	
445	FHLMC GOLD A95828	4.5%	312944PM7	X		1/30/2014	5/15/2016	1,158	1,251					-93	
446	FHLMC GOLD A95828	4.5%	312944PM7	X		2/27/2014	5/15/2016	86	94					-8	
447	FHLMC GOLD A95828	4.5%	312944PM7	X		3/3/2015	5/15/2016	214	235					-21	
448	FHLMC GOLD A95828	4.5%	312944PM7	X		9/21/2015	5/15/2016	43	47					-4	
449	FHLMC GOLD A95828	4.5%	312944PM7	X		12/17/2010	6/15/2016	4,828	4,919					-91	
450	FHLMC GOLD A95828	4.5%	312944PM7	X		9/16/2011	6/15/2016	251	268					-17	
451	FHLMC GOLD A95828	4.5%	312944PM7	X		11/15/2011	6/15/2016	201	213					-12	
452	FHLMC GOLD A95828	4.5%	312944PM7	X		1/30/2014	6/15/2016	1,358	1,466					-108	
453	FHLMC GOLD A95828	4.5%	312944PM7	X		2/27/2014	6/15/2016	101	110					-9	
454	FHLMC GOLD A95828	4.5%	312944PM7	X		3/3/2015	6/15/2016	251	276					-25	
455	FHLMC GOLD A95828	4.5%	312944PM7	X		9/21/2015	6/15/2016	50	55					-5	
456	FHLMC GOLD A95828	4.5%	312944PM7	X		12/17/2010	7/15/2016	4,438	4,519					-83	
457	FHLMC GOLD A95828	4.5%	312944PM7	X		11/15/2011	7/15/2016	142	150					-8	
458	F N M A POOL AU1660	2.5%	3138X0227	X		4/8/2014	11/25/2015	431	435					-4	
459	F N M A POOL AU1660	2.5%	3138X0227	X		4/23/2014	11/25/2015	359	362					-3	
460	F N M A POOL AU1660	2.5%	3138X0227	X		12/11/2013	12/25/2015	4,431	4,422					9	
461	FNMA POOL # AU6278	5.0%	3138X56Q5	X		1/6/2014	10/25/2015	142	156					-14	
462	FNMA POOL # AU6278	5.0%	3138X56Q5	X		1/6/2014	11/25/2015	141	155					-14	
463	FNMA POOL # AU6278	5.0%	3138X56Q5	X		1/6/2014	12/25/2015	147	161					-14	
464	FNMA POOL # AU6278	5.0%	3138X56Q5	X		1/6/2014	1/25/2016	142	153					-11	
465	FNMA POOL # AU6278	5.0%	3138X56Q5	X		1/6/2014	2/25/2016	2,449	2,884					-235	
466	FNMA POOL # AL8150	4.0%	3138ENZ05	X		12/16/2014	2/25/2016	4,918	5,275					-357	
467	FNMA POOL # AL8150	4.0%	3138ENZ05	X		12/16/2014	3/10/2016	197,485	199,461					-1,976	
468	FNMA POOL # AL8150	4.0%	3138ENZ05	X		12/16/2014	3/25/2016	7,230	7,754					-524	
469	FNMA POOL # AL8150	4.0%	3138ENZ05	X		12/16/2014	4/25/2016	2,173	2,331					-158	
470	FNMA POOL # AL8150	4.0%	3138ENZ05	X		12/16/2014	5/25/2016	1,381	1,481					-100	
471	FNMA POOL # AL8150	4.0%	3138ENZ05	X		12/16/2014	6/25/2016	1,630	2,070					-140	
472	FNMA POOL # AL8150	4.0%	3138ENZ05	X		12/16/2014	7/25/2016	1,763	1,891					-128	
473	FNMA POOL # AL8150	4.0%	3138ENZ05	X		12/16/2014	8/25/2016	1,471	1,577					-106	
474	FNMA POOL # AL8150	4.0%	3138ENZ05	X		12/16/2014	9/25/2016	1,928	2,067					-139	
475	FNMA POOL # AL6895	3.5%	3138EPUV4	X		6/8/2015	10/25/2015	1,225	1,268					-41	
476	FNMA POOL # AL6895	3.5%	3138EPUV4	X		7/28/2015	10/25/2015	408	423					-15	
477	FNMA POOL # AL6895	3.5%	3138EPUV4	X		6/8/2015	11/25/2015	243	251					-8	
478	FNMA POOL # AL6895	3.5%	3138EPUV4	X		7/28/2015	11/25/2015	81	84					-3	
479	FNMA POOL # AL6895	3.5%	3138EPUV4	X		6/8/2015	12/25/2015	1,704	1,781					-77	
480	FNMA POOL # AL6895	3.5%	3138EPUV4	X		7/28/2015	12/25/2015	588	588					-20	
481	FNMA POOL # AL6895	3.5%	3138EPUV4	X		6/8/2015	1/25/2016	1,371	1,417					-46	
482	FNMA POOL # AL6895	3.5%	3138EPUV4	X		7/28/2015	1/25/2016	457	474					-17	
483	FNMA POOL # AL6895	3.5%	3138EPUV4	X		6/8/2015	2/25/2016	483	479					-16	
484	FNMA POOL # AL6895	3.5%	3138EPUV4	X		7/28/2015	2/25/2016	154	160					-6	
485	FNMA POOL # AL6895	3.5%	3138EPUV4	X		6/8/2015	3/25/2016	352	364					-12	
486	FNMA POOL # AL6895	3.5%	3138EPUV4	X		7/28/2015	3/25/2016	117	122					-5	
487	FNMA POOL # AL6895	3.5%	3138EPUV4	X		1/13/2016	3/25/2016	13	14					-1	
488	FNMA POOL # AL6895	3.5%	3138EPUV4	X		6/8/2015	4/25/2016	914	944					-30	
489	FNMA POOL # AL6895	3.5%	3138EPUV4	X		7/28/2015	4/25/2016	305	318					-11	
490	FHLMC GOLD POOL C91339		3128P7PY3	X		9/21/2015	5/15/2016	82	87					-5	
491	FHLMC GOLD POOL C91339		3128P7PY3	X		2/4/2014	6/15/2016	707	756					-49	
492	FHLMC GOLD POOL C91339		3128P7PY3	X		5/12/2014	6/15/2016	45	52					-3	
493	FHLMC GOLD POOL C91339		3128P7PY3	X		9/21/2015	6/15/2016	49	52					-3	
494	FHLMC GOLD POOL C91339		3128P7PY3	X		2/4/2014	7/15/2016	733	784					-51	
495	FHLMC GOLD POOL C91339		3128P7PY3	X		5/12/2014	7/15/2016	51	54					-3	
496	FHLMC GOLD POOL C91339		3128P7PY3	X		9/21/2015	7/15/2016	51	54					-3	
497	FHLMC GOLD POOL C91339		3128P7PY3	X		2/4/2014	8/15/2016	910	973					-63	
498	FHLMC GOLD POOL C91339		3128P7PY3	X		5/12/2014	8/15/2016	83	87					-4	
499	FHLMC GOLD POOL C91339		3128P7PY3	X		9/21/2015	8/15/2016	83	87					-4	
500	FHLMC GOLD POOL C91339		3128P7PY3	X		2/4/2014	9/15/2016	692	1,050					-68	
501	FHLMC GOLD POOL C91339		3128P7PY3	X		5/12/2014	9/15/2016	68	72					-4	
502	FHLMC GOLD POOL C91339		3128P7PY3	X		9/21/2015	9/15/2016	68	73					-5	
503	FHLMC GOLD POOL C91339		3128P7PY3	X		2/4/2014	2/15/2016	527	563					-36	
504	FHLMC GOLD POOL C91339		3128P7PY3	X		5/12/2014	2/15/2016	36	39					-3	

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		Net Gain or Loss				
Short Term CG Distributions		1,571,555			Capital Gains/Losses		30,188,028		28,057,044		2,130,984				
		0			Other sales		0		0		0				
Description	CUSIP #	Check "X" if 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	
506	FHLMC GOLD POOL C91339					9/21/2015	2/15/2016	39	39					0	-3
506	FHLMC GOLD POOL C91339					2/4/2014	3/15/2016	507	543					0	-35
507	FHLMC GOLD POOL C91339					5/12/2014	3/15/2016	35	37					0	-2
508	FHLMC GOLD POOL C91339					9/21/2015	3/15/2016	35	38					0	-3
609	FHLMC GOLD POOL C91339					2/4/2014	4/15/2016	750	802					0	-52
610	FHLMC GOLD POOL C91339					5/12/2014	4/15/2016	52	55					0	-3
611	FHLMC GOLD POOL C91339					9/21/2015	4/15/2016	52	56					0	-4
612	FHLMC GOLD POOL C91339					2/4/2014	5/15/2016	899	962					0	-63
613	FHLMC GOLD POOL C91339					5/12/2014	5/15/2016	62	66					0	-4
614	GNMA MA3247	5.0% 11				6/7/2016	8/20/2016	6,057	6,565					0	-508
616	GNMA II MA3456	4.5% 2				2/12/2016	3/20/2016	1,473	1,587					0	-114
616	GNMA II MA3456	4.5% 2				2/12/2016	4/20/2016	6,275	6,761					0	-486
617	GNMA II MA3456	4.5% 2				3/2/2016	4/20/2016	640	690					0	-50
618	GNMA II MA3456	4.5% 2				3/2/2016	5/17/2016	24,199	24,333					0	-134
619	GNMA II MA3456	4.5% 2				2/12/2016	5/17/2016	237,153	238,389					0	-1,245
620	GNMA II MA3456	4.5% 2				2/12/2016	5/20/2016	16,001	17,242					0	-1,241
621	GNMA II MA3456	4.5% 2				3/2/2016	5/20/2016	1,633	1,750					0	-127
622	GNMA MA3665	4.5% 5				5/17/2016	6/20/2016	133	143					0	-10
623	GNMA MA3665	4.5% 5				5/17/2016	6/20/2016	103	111					0	-8
624	GNMA MA3665	4.5% 5				5/17/2016	6/20/2016	413	445					0	-32
625	GNMA MA3665	4.5% 5				5/17/2016	6/20/2016	221	238					0	-17
625	GNMA MA3665	4.5% 5				5/17/2016	7/20/2016	3,748	4,037					0	-289
627	GNMA MA3665	4.5% 5				5/17/2016	7/20/2016	2,915	3,140					0	-225
628	GNMA MA3665	4.5% 5				5/17/2016	7/20/2016	11,660	12,560					0	-900
629	GNMA MA3665	4.5% 5				5/17/2016	7/20/2016	6,246	6,730					0	-484
630	GNMA MA3665	4.5% 5				6/23/2016	7/20/2016	1,249	1,346					0	-97
631	GNMA MA3665	4.5% 5				5/17/2016	8/10/2016	44,162	44,293					0	-131
632	FNMA POOL # AL6895	3.5%				1/13/2016	4/25/2016	34	35					0	-1
633	FNMA POOL # AL6895	3.5%				6/8/2015	5/25/2016	842	974					0	-32
634	FNMA POOL # AL6895	3.5%				7/28/2015	5/25/2016	314	325					0	-11
635	FNMA POOL # AL6895	3.5%				1/13/2016	5/25/2016	35	36					0	-1
636	FNMA POOL # AL6895	3.5%				6/8/2015	6/25/2016	1,331	1,376					0	-45
637	FNMA POOL # AL6895	3.5%				7/28/2015	6/25/2016	444	460					0	-16
638	FNMA POOL # AL6895	3.5%				1/13/2016	6/25/2016	49	51					0	-2
639	FNMA POOL # AL6895	3.5%				6/8/2015	7/25/2016	1,832	1,893					0	-61
640	FNMA POOL # AL6895	3.5%				7/28/2015	7/25/2016	611	633					0	-22
641	FNMA POOL # AL6895	3.5%				1/13/2016	7/25/2016	68	71					0	-3
642	GNMA G2 MA3036	4.5%				11/2/2015	2/20/2016	209	225					0	-16
643	GNMA POOL II MA3107	4.5%				10/9/2015	11/20/2015	1,318	1,423					0	-105
644	GNMA POOL II MA3107	4.5%				10/9/2015	12/20/2015	2,555	2,759					0	-204
645	GNMA POOL II MA3107	4.5%				11/2/2015	12/20/2015	2,555	2,755					0	-200
646	GNMA POOL II MA3107	4.5%				10/9/2015	1/20/2016	4,132	4,483					0	-331
647	GNMA MA3665	4.5% 5				5/17/2016	8/10/2016	137,392	137,802					0	-410
648	GNMA MA3665	4.5% 5				5/17/2016	8/10/2016	73,603	73,844					0	-241
649	SALESFORCE COM INC					3/31/2016	7/12/2016	33,891	30,278					0	3,413
650	SCHLUMBERGER LTD					5/26/2015	12/21/2015	4,089	5,471					0	-1,402
651	SCHLUMBERGER LTD					5/26/2015	3/23/2016	4,386	5,471					0	-1,083
652	SCHLUMBERGER LTD					5/26/2015	5/23/2016	4,476	5,471					0	-995
653	SCHLUMBERGER LTD					5/26/2015	7/14/2016	4,744	5,471					0	-727
654	SCHLUMBERGER LTD					5/26/2015	8/23/2016	26,993	30,089					0	-3,096
655	SCHLUMBERGER LTD					6/19/2015	8/23/2016	1,636	1,728					0	-92
656	SCHLUMBERGER LTD					7/22/2015	8/23/2016	24,539	25,365					0	-826
657	SCHWAB CHARLES CORP NE					6/29/2015	12/21/2015	6,729	6,797					0	-68
658	SCHWAB CHARLES CORP NE					6/29/2015	3/23/2016	5,090	5,626					0	-736
659	GNMA POOL II MA3107	4.5%				11/2/2015	1/20/2016	4,132	4,458					0	-324
660	GNMA POOL II MA3107	4.5%				10/9/2015	2/12/2016	121,474	122,341					0	-867
661	GNMA POOL II MA3107	4.5%				11/2/2015	2/12/2016	121,474	122,146					0	-672
662	GNMA POOL II MA3107	4.5%				11/3/2016	2/12/2016	24,295	24,412					0	-117
663	GNMA POOL II MA3107	4.5%				10/9/2015	2/20/2016	3,205	3,462					0	-257
664	GNMA POOL II MA3107	4.5%				11/2/2015	2/20/2016	3,205	3,456					0	-251
665	GNMA POOL II MA3107	4.5%				1/13/2016	2/20/2016	641	691					0	-50
666	GNMA MA3247	5.0% 11				6/7/2016	7/20/2016	7,761	8,412					0	-651
667	GNMA MA3247	5.0% 11				6/7/2016	8/20/2016	6,348	6,880					0	-532
668	GNMA POOL # AK9980	4.0%				8/25/2015	11/15/2015	16,949	18,122					0	-1,173
669	GNMA POOL # AK9980	4.0%				8/25/2015	12/15/2015	6,654	9,263					0	-2,609
670	GNMA POOL # AK9980	4.0%				8/25/2015	11/15/2016	6,894	7,158					0	-464
671	GNMA POOL # AK9980	4.0%				12/7/2015	1/15/2016	149	159					0	-10
672	GNMA POOL # AK9980	4.0%				8/25/2015	2/15/2016	2,573	2,751					0	-178
673	GNMA POOL # AK9980	4.0%				12/7/2015	2/15/2016	57	61					0	-4
674	GNMA POOL # AK9980	4.0%				12/7/2015	2/24/2016	4,115	4,127					0	-12
675	GNMA POOL # AK9980	4.0%				8/25/2015	2/24/2016	185,180	185,641					0	-461
676	GNMA POOL # AK9980	4.0%				8/25/2015	3/15/2016	6,085	6,507					0	-422

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	Short Term CG Distributions	Capital Gains/Losses	Other sales	30,188,028	0	28,057,044	0	2,130,984	0					
1,571,555	0													
Description	CUSIP #	Check "X" if 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
877	GNMA POOL # A16980	4.0%	36183QXH3	X		12/7/2015	3/15/2016	135	145					-10
878	GNMA POOL II AM4931	3.5%	36184SPQ7	X		6/16/2015	10/20/2015	495	516					-21
879	GNMA POOL II AM4931	3.5%	36184SPQ7	X		6/16/2015	11/20/2015	873	911					-38
880	GNMA POOL II AM4931	3.5%	36184SPQ7	X		6/16/2015	12/20/2015	998	1,030					-32
881	GNMA POOL II AM4931	3.5%	36184SPQ7	X		6/16/2015	1/20/2016	878	1,018					-140
882	GNMA POOL II AM4931	3.5%	36184SPQ7	X		6/16/2015	2/20/2016	924	964					-40
883	GNMA POOL II AM4931	3.5%	36184SPQ7	X		6/16/2015	3/20/2016	990	1,032					-42
884	GNMA POOL II AM4931	3.5%	36184SPQ7	X		6/16/2015	4/18/2016	185,851	182,729					3,122
885	GNMA POOL II AM4931	3.5%	36184SPQ7	X		6/16/2015	4/20/2016	779	812					-33
886	GNMA AM9018	4.0%	36185CAT1	X		2/29/2016	4/15/2016	180,128	179,512					616
887	GNMA AM9018	4.0%	36185CAT1	X		2/24/2016	4/15/2016	184,997	184,283					714
888	GNMA AM9018	4.0%	36185CAT1	X		2/29/2016	4/15/2016	9,317	9,968					-651
889	GNMA AM9018	4.0%	36185CAT1	X		2/24/2016	4/15/2016	9,569	10,233					-664
890	GNMA POOL # 781830	5.0%	36241KA73	X		8/30/2007	10/15/2015	1,052	1,047					5
891	GNMA POOL # 781830	5.0%	36241KA73	X		8/30/2007	11/15/2015	1,033	1,029					4
892	GNMA POOL # 781830	5.0%	36241KA73	X		8/30/2007	12/15/2015	1,003	988					15
893	GNMA POOL # 781830	5.0%	36241KA73	X		11/5/2015	12/15/2015	39	44					-5
894	GNMA POOL # 781830	5.0%	36241KA73	X		8/30/2007	1/15/2016	1,169	1,163					6
895	GNMA POOL # 781830	5.0%	36241KA73	X		11/5/2015	1/15/2016	45	51					-6
896	GNMA POOL # 781830	5.0%	36241KA73	X		8/30/2007	2/15/2016	711	708					3
897	SCHWAB CHARLES CORP NE		808513105	X		6/29/2015	5/23/2016	4,678	5,179					-501
898	SCHWAB CHARLES CORP NE		808513105	X		6/29/2015	7/14/2016	4,837	5,826					-989
899	SEMPRA ENERGY		816851109	X		5/7/2015	12/1/2015	5,634	6,237					-603
900	SEMPRA ENERGY		816851109	X		5/6/2015	1/6/2016	43,676	48,876					-5,202
901	SEMPRA ENERGY		816851109	X		5/7/2015	1/6/2016	34,827	38,978					-4,351
902	SEMPRA ENERGY		816851109	X		6/29/2015	1/6/2016	9,603	10,359					-756
903	SEMPRA ENERGY		816851109	X		5/6/2011	1/7/2016	120,273	75,101					45,172
904	SEMPRA ENERGY		816851109	X		6/29/2015	1/7/2016	49,762	56,374					-6,612
905	SERVICENOW INC		81762P102	X		8/15/2013	12/21/2015	9,080	3,044					3,036
906	SERVICENOW INC		81762P102	X		8/15/2013	3/17/2016	9,520	6,088					2,432
907	SERVICENOW INC		81762P102	X		8/14/2013	3/17/2016	51,726	36,606					15,120
908	SERVICENOW INC		81762P102	X		8/14/2013	3/30/2016	38,639	27,132					11,507
909	SERVICENOW INC		81762P102	X		3/23/2016	3/30/2016	1,227	1,247					-20
910	SERVICENOW INC		81762P102	X		8/9/2013	3/30/2016	29,133	20,293					8,840
911	SERVICENOW INC		81762P102	X		8/9/2013	3/31/2016	68,351	48,062					20,289
912	SIMON PROPERTY GROUP		828807CD7	X		1/19/2010	8/2/2016	5,652	5,020					632
913	FNMA POOL # A16895	3.5%	3138EPUV4	X		7/28/2015	9/25/2016	446	463					-17
914	FNMA POOL # A16895	3.5%	3138EPUV4	X		11/3/2016	9/25/2016	50	52					-2
915	FNMA POOL # A16895	3.5%	3138EPW83	X		7/1/2015	10/25/2015	2,919	3,030					-111
916	FNMA POOL # A16895	3.5%	3138EPW83	X		9/28/2015	10/25/2015	122	128					-6
917	FNMA POOL # A16895	3.5%	3138EPW83	X		7/1/2015	11/25/2015	908	943					-35
918	FNMA POOL # A16895	3.5%	3138EPW83	X		9/28/2015	11/25/2015	38	40					-2
919	FNMA POOL # A16895	3.5%	3138EPW83	X		7/1/2015	12/25/2015	356	369					-13
920	FNMA POOL # A16895	3.5%	3138EPW83	X		9/28/2015	12/25/2015	15	16					-1
921	FNMA POOL # A16895	3.5%	3138EPW83	X		7/1/2015	1/25/2016	1,188	1,233					-45
922	FNMA POOL # A16895	3.5%	3138EPW83	X		9/28/2015	1/25/2016	49	52					-3
923	FNMA POOL # A16895	3.5%	3138EPW83	X		7/1/2015	2/25/2016	594	617					-23
924	FHLMC GOLD POOL J15724	4	3128PVLDD	X		10/23/2013	10/15/2015	873	1,040					-167
925	FHLMC GOLD POOL J15724	4	3128PVLDD	X		10/23/2013	11/15/2015	1,821	1,946					-125
926	FHLMC GOLD POOL J15724	4	3128PVLDD	X		10/23/2013	12/15/2015	982	1,049					-67
927	FHLMC GOLD POOL J15724	4	3128PVLDD	X		10/23/2013	1/15/2016	972	1,039					-67
928	FHLMC GOLD POOL J15724	4	3128PVLDD	X		10/23/2013	2/15/2016	2,152	2,300					-148
929	FHLMC GOLD POOL J15724	4	3128PVLDD	X		10/23/2013	3/15/2016	1,858	1,985					-127
930	FHLMC GOLD POOL J15724	4	3128PVLDD	X		10/23/2013	4/15/2016	3,389	3,622					-233
931	FHLMC GOLD POOL J15724	4	3128PVLDD	X		10/23/2013	5/15/2016	4,193	4,481					-288
932	FHLMC GOLD POOL J15724	4	3128PVLDD	X		10/23/2013	6/15/2016	5,338	5,705					-367
933	FHLMC GOLD POOL J15724	4	3128PVLDD	X		10/23/2013	7/15/2016	917	980					-63
934	FNMA POOL # A16895	3.5%	3138EPUV4	X		6/8/2015	8/25/2016	878	909					-30
935	FNMA POOL # A16895	3.5%	3138EPUV4	X		7/28/2015	8/25/2016	293	304					-11
936	FNMA POOL # A16895	3.5%	3138EPUV4	X		11/3/2016	8/25/2016	33	34					-1
937	FNMA POOL # A16895	3.5%	3138EPUV4	X		6/8/2015	9/25/2016	1,339	1,384					-45
938	FNMA POOL # A16895	3.5%	3138EPW83	X		9/28/2015	2/25/2016	25	28					-3
939	FNMA POOL # A16895	3.5%	3138EPW83	X		7/1/2015	3/25/2016	495	514					-19
940	FNMA POOL # A16895	3.5%	3138EPW83	X		9/28/2015	3/25/2016	21	22					-1
941	FNMA POOL # A16895	3.5%	3138EPW83	X		2/25/2016	3/25/2016	21	22					-1
942	FNMA POOL # A16895	3.5%	3138EPW83	X		7/1/2015	4/25/2016	1,823	1,892					-69
943	FNMA POOL # A16895	3.5%	3138EPW83	X		6/8/2015	4/25/2016	76	80					-4
944	FNMA POOL # A16895	3.5%	3138EPW83	X		2/25/2016	4/25/2016	76	80					-4
945	FNMA POOL # A16895	3.5%	3138EPW83	X		7/1/2015	5/25/2016	930	966					-36
946	FNMA POOL # A16895	3.5%	3138EPW83	X		9/28/2015	5/25/2016	39	41					-2
947	FNMA POOL # A16895	3.5%	3138EPW83	X		2/25/2016	5/25/2016	39	41					-2
948	FNMA POOL # A16895	3.5%	3138EPW83	X		7/1/2015	6/25/2016	2,064	2,142					-78

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

Long Term CG Distributions		Amount			Totals		Gross		Cost or Other Basis Expenses, Depreciation and Adjustments		Net Gain or Loss			
Short Term CG Distributions		1,571,555			Capital Gains/Losses		30,188,028		28,057,044		2,130,984			
		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
649	FNMA POOL #AL8970 3.5%	3138EPW83		X		9/28/2015	6/25/2016	86	80					-4
650	FNMA POOL #AL8970 3.5%	3138EPW83		X		2/25/2016	6/25/2016	85	91					-5
651	FNMA POOL #AL8970 3.5%	3138EPW83		X		9/28/2015	7/6/2016	4,782	4,702					60
652	FNMA POOL #AL8970 3.5%	3138EPW83		X		2/25/2016	7/6/2016	4,727	4,727					35
653	FNMA POOL #AL8970 3.5%	3138EPW83		X		7/1/2015	7/6/2016	113,202	110,280					2,922
654	FNMA POOL #AL8970 3.5%	3138EPW83		X		7/1/2015	7/25/2016	1,030	1,069					-39
655	FNMA POOL #AL7654 3.0%	3138EQG00		X		4/21/2016	8/25/2016	2,368	2,453					-85
656	FNMA POOL #AL7654 3.0%	3138EQG00		X		4/21/2016	7/25/2016	2,497	2,578					-81
657	GNMA MA3665 4.5% 5/	36179SCA3		X		8/23/2016	8/10/2016	14,721	14,759					-48
658	GNMA MA3665 4.5% 5/	36179SCA3		X		5/17/2016	8/10/2016	16,404	16,453					-49
659	GNMA MA3665 4.5% 5/	36179SCA3		X		5/17/2016	8/20/2016	16,707	17,997					-1,290
660	GNMA II POOL MA3737 4.0%	36178SEJ2		X		7/26/2016	9/20/2016	5,824	6,348					-422
661	GNMA POOL #AK6980 4.0%	361830XH3		X		8/25/2015	10/15/2015	4,876	5,214					-338
662	SIMON PROPERTY GROUP 4	828807CD7		X		2/9/2012	8/2/2016	33,910	35,196					-1,286
663	SIMON PROPERTY GROUP 4	828807CD7		X		6/4/2014	8/2/2016	29,558	29,174					384
664	SIMON PROPERTY GROUP 4	828807CD7		X		1/26/2015	8/2/2016	22,607	23,304					-697
665	SIMON PROPERTY GROUP 4	828807CD7		X		1/19/2010	8/2/2016	5,652	4,981					671
666	SIMON PROPERTY GROUP 4	828807CD7		X		1/19/2010	8/11/2016	152,578	134,488					18,090
667	SOUTHWESTERN ENERGY	845467AL3		X		3/20/2015	2/2/2016	12,550	20,308					-7,758
668	SOUTHWESTERN ENERGY	845467AL3		X		3/20/2015	2/3/2016	34,581	55,842					-21,261
669	STARBUCKS CORP 4.3%	855244AH2		X		6/1/2015	1/20/2016	26,950	24,846					2,004
670	FHLMC GOLD POOL J15724 4	312941D00		X		10/23/2013	9/15/2016	1,881	2,010					-129
671	FHLMC GOLD A90393 5.0%	312938J8		X		3/8/2010	10/15/2015	1,763	1,835					-72
672	FHLMC GOLD A90393 5.0%	312938J8		X		3/8/2010	11/15/2015	954	994					-40
673	FHLMC GOLD A92821 5.0%	312941D20		X		4/7/2015	10/15/2015	1,253	1,395					-142
674	FHLMC GOLD A92821 5.0%	312941D20		X		7/22/2010	11/15/2015	1,567	1,665					-98
675	FHLMC GOLD A92821 5.0%	312941D20		X		4/7/2015	11/15/2015	1,166	1,269					-133
676	FHLMC GOLD A92821 5.0%	312941D20		X		7/22/2010	12/15/2015	763	843					-80
677	FHLMC GOLD A92821 5.0%	312941D20		X		4/7/2015	12/15/2015	590	657					-67
678	FHLMC GOLD A92821 5.0%	312941D20		X		7/22/2010	1/15/2016	1,306	1,369					-63
679	FHLMC GOLD A92821 5.0%	312941D20		X		4/7/2015	1/15/2016	973	1,084					-111
680	FHLMC GOLD A92821 5.0%	312941D20		X		7/22/2010	2/15/2016	536	569					-33
681	FHLMC GOLD A92821 5.0%	312941D20		X		4/7/2015	2/15/2016	399	444					-45
682	FHLMC GOLD A92821 5.0%	312941D20		X		7/22/2010	3/15/2016	841	893					-52
683	FHLMC GOLD A92821 5.0%	312941D20		X		4/7/2015	3/15/2016	626	697					-71
684	FHLMC GOLD A92821 5.0%	312941D20		X		7/22/2010	4/15/2016	1,358	1,421					-63
685	FHLMC GOLD A92821 5.0%	312941D20		X		4/7/2015	4/15/2016	996	1,109					-113
686	FHLMC GOLD A92821 5.0%	312941D20		X		7/22/2010	5/15/2016	820	871					-51
687	FHLMC GOLD A92821 5.0%	312941D20		X		4/7/2015	5/15/2016	610	680					-70
688	FHLMC GOLD A92821 5.0%	312941D20		X		7/22/2010	6/15/2016	1,703	1,809					-106
689	FHLMC GOLD A92821 5.0%	312941D20		X		4/7/2015	6/15/2016	1,267	1,411					-144
690	FHLMC GOLD A90393 5.0%	312938J8		X		3/8/2010	12/15/2015	127	132					-5
691	FHLMC GOLD A90393 5.0%	312938J8		X		3/8/2010	1/15/2016	225	235					-10
692	FHLMC GOLD A90393 5.0%	312938J8		X		3/8/2010	2/15/2016	884	1,025					-141
693	FHLMC GOLD A90393 5.0%	312938J8		X		3/8/2010	3/15/2016	789	800					-31
694	FHLMC GOLD A90393 5.0%	312938J8		X		3/8/2010	4/15/2016	86	91					-3
695	FHLMC GOLD A90393 5.0%	312938J8		X		3/8/2010	5/15/2016	97	102					-5
696	FHLMC GOLD A90393 5.0%	312938J8		X		3/8/2010	6/15/2016	155	162					-7
697	FHLMC GOLD A90393 5.0%	312938J8		X		3/8/2010	7/15/2016	873	909					-36
698	FHLMC GOLD A90393 5.0%	312938J8		X		3/8/2010	8/15/2016	1,154	1,202					-48
699	FHLMC GOLD A90393 5.0%	312938J8		X		3/8/2010	9/15/2016	236	247					-9
700	FHLMC GOLD A92821 5.0%	312941D20		X		7/22/2010	10/15/2015	1,684	1,789					-105
701	FNMA POOL # 745418 5.5%	31403DDX4		X		4/1/2013	5/25/2016	324	356					-32
702	FNMA POOL # 745418 5.5%	31403DDX4		X		11/13/2012	6/25/2016	117	129					-12
703	FNMA POOL # 745418 5.5%	31403DDX4		X		4/1/2013	6/25/2016	314	346					-32
704	FNMA POOL # 745418 5.5%	31403DDX4		X		4/1/2013	7/8/2016	15,819	15,407					412
705	FNMA POOL # 745418 5.5%	31403DDX4		X		11/13/2012	7/8/2016	5,416	5,264					152
706	FNMA POOL # 745418 5.5%	31403DDX4		X		11/13/2012	7/25/2016	423	464					-41
707	FNMA POOL # BA0431 3.5% 2	3140E4PR2		X		4/20/2016	8/25/2016	1,873	1,963					-90
708	FNMA POOL # BA0431 3.5% 2	3140E4PR2		X		4/20/2016	7/25/2016	7,489	7,489					359
709	FNMA POOL # BA0431 3.5% 2	3140E4PR2		X		4/20/2016	7/26/2016	375,943	374,575					1,368
710	FNMA POOL # BA0431 3.5% 2	3140E4PR2		X		4/20/2016	8/25/2016	11,356	11,900					-544
711	FNMA POOL # BC0885 3.0%	3140EUGX2		X		6/21/2016	8/25/2016	715	735					-20
712	FNMA POOL # BC0885 3.0%	3140EUGX2		X		6/21/2016	9/25/2016	1,219	1,254					-35
713	FN BC0048 2.5% 11/0	3140EUBS7		X		11/18/2015	1/25/2016	2,490	2,495					-35
714	FN BC0048 2.5% 11/0	3140EUBS7		X		11/18/2015	2/25/2016	3,672	3,723					-51
715	FN BC0048 2.5% 11/0	3140EUBS7		X		11/18/2015	3/25/2016	2,852	2,892					-40
716	FN BC0048 2.5% 11/0	3140EUBS7		X		11/18/2015	4/25/2016	3,683	3,745					-52
717	ILLINOIS TOOL WKS INC	452308109		X		8/4/2015	3/23/2016	6,002	5,227					775
718	ILLINOIS TOOL WKS INC	452308109		X		8/4/2015	5/23/2016	5,579	4,784					795
719	ILLINOIS TOOL WKS INC	452308109		X		8/4/2015	7/14/2016	6,447	5,139					1,308
720	INTEL CORP 2.7% 12/1	458140AAM2		X		12/4/2012	1/9/2015	29,648	29,872					-224

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		Net Gain	
Short Term CG Distributions		1,371,555			Capital Gains/Losses		30,188,028		28,057,044		2,130,984		0	
		0			Other sales		0		0		0		0	
Description	CUSIP #	Check "X" if 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	INTERCONTINENTAL EXCHA	45866F104	X			9/24/2015	12/21/2015	494	454					40
722	INTERCONTINENTAL EXCHA	45866F104	X			1/17/2013	1/22/2015	7,408	3,932					3,476
723	INTERCONTINENTAL EXCHA	45866F104	X			1/17/2013	3/23/2016	6,828	3,801					3,027
724	INTERCONTINENTAL EXCHA	45866F104	X			1/17/2013	5/23/2016	6,855	3,407					3,448
725	INTERCONTINENTAL EXCHA	45866F104	X			1/17/2013	7/14/2016	7,329	3,870					3,659
726	INTERCONTINENTAL EXCHA	45866F104	X			1/17/2013	7/20/2016	101,475	50,587					50,888
727	MARATHON PETROLEUM CO	56585A102	X			11/12/2015	3/23/2016	382	547					-165
728	JOHNSON & JOHNSON	478160104	X			8/4/2015	12/21/2015	7,401	7,315					86
729	JOHNSON & JOHNSON	478160104	X			8/4/2015	1/20/2016	76,484	80,166					-3,682
730	MARATHON PETROLEUM CO	56585A102	X			11/12/2015	7/14/2016	3,741	5,472					-1,731
731	JOHNSON & JOHNSON	478160104	X			8/4/2015	5/19/2016	14,375	12,827					1,548
732	JOHNSON & JOHNSON	478160104	X			3/23/2016	5/19/2016	112	108					4
733	MASSACHUSETTS ST 42	57562PMW2	X			1/12/2011	6/29/2016	83,660	75,133					8,727
734	JOHNSON & JOHNSON	478160104	X			8/3/2015	5/19/2016	39,869	35,379					4,490
735	JOHNSON & JOHNSON	478160104	X			5/23/2016	7/14/2016	1,477	1,348					129
736	JOHNSON & JOHNSON	478160104	X			8/3/2015	7/14/2016	3,815	3,089					726
737	MERCK & CO INC	58933Y105	X			11/14/2014	12/21/2015	3,082	3,148					-66
738	MERCK & CO INC	58933Y105	X			1/14/2014	3/23/2016	3,727	3,673					54
739	KOHL'S CORP	500255104	X			1/7/2016	5/9/2016	104,211	127,297					-23,086
740	MERCK & CO INC	58933Y105	X			1/14/2014	5/23/2016	2,751	2,623					128
741	LILLY EU & CO	532457108	X			1/20/2016	5/23/2016	2,230	2,453					-223
742	LILLY EU & CO	532457108	X			1/20/2016	7/14/2016	803	818					-15
743	MARATHON PETROLEUM CO	56585A102	X			11/12/2015	12/21/2015	508	547					-39
744	MERCK & CO INC	58933Y105	X			1/14/2014	7/14/2016	3,574	3,146					428
745	MICROSOFT CORPORATION	594918104	X			9/22/2015	12/21/2015	4,370	3,489					881
746	MICROSOFT CORPORATION	594918104	X			1/5/2016	2/11/2016	27,904	31,448					-3,544
747	MICROSOFT CORPORATION	594918104	X			4/20/2016	5/6/2016	49,213	55,569					-6,356
748	AT&T INC	00206R102	X			8/4/2015	12/8/2015	13,838	14,243					-405
749	AT&T INC	00206R102	X			8/4/2015	3/23/2016	3,845	3,474					371
750	AT&T INC	00206R102	X			8/4/2015	7/14/2016	3,066	2,779					287
751	AT&T INC	00206R102	X			6/8/2016	7/14/2016	1,283	1,196					87
752	ABBOTT LABORATORIES	002824100	X			4/8/2014	12/21/2015	3,936	3,409					527
753	ABBOTT LABORATORIES	002824100	X			4/8/2014	3/23/2016	2,884	2,851					233
754	ABBOTT LABORATORIES	002824100	X			4/8/2014	5/23/2016	2,244	2,273					-29
755	ABBOTT LABORATORIES	002824100	X			4/8/2014	7/14/2016	2,958	2,651					307
756	ABBVIE INC	00287Y109	X			7/18/2014	10/12/2015	60,915	56,908					1,007
757	ABBVIE INC	00287Y109	X			7/18/2014	12/21/2015	561	560					11
758	ABBVIE INC	00287Y109	X			7/18/2014	1/13/2016	161,451	172,028					-10,577
759	ACTIVISION BLIZZARD INC	00507V109	X			10/13/2015	12/21/2015	2,687	2,308					379
760	ACTIVISION BLIZZARD INC	00507V109	X			10/13/2015	2/3/2016	29,589	29,674					-85
761	ACTIVISION BLIZZARD INC	00507V109	X			10/9/2015	2/4/2016	71,276	71,732					-456
762	ACTIVISION BLIZZARD INC	00507V109	X			10/13/2015	2/4/2016	16,228	18,815					-587
763	ADOBE SYSTEMS INC	00724F101	X			8/4/2015	12/21/2015	6,386	5,743					643
764	ADOBE SYSTEMS INC	00724F101	X			8/4/2015	3/23/2016	5,544	4,922					622
765	ADOBE SYSTEMS INC	00724F101	X			3/30/2016	7/12/2016	975	939					36
766	ADOBE SYSTEMS INC	00724F101	X			3/31/2016	7/12/2016	33,152	31,864					1,268
767	ADOBE SYSTEMS INC	00724F101	X			5/23/2016	7/12/2016	975	969					7
768	ADOBE SYSTEMS INC	00724F101	X			8/4/2015	7/12/2016	975	820					155
769	ADOBE SYSTEMS INC	00724F101	X			8/4/2015	9/30/2016	37,597	28,549					8,048
770	AETNA INC	00817Y108	X			3/23/2016	5/23/2016	443	449					-6
771	AETNA INC	00817Y108	X			1/13/2016	5/23/2016	2,546	2,429					117
772	AETNA INC	00817Y108	X			1/13/2016	7/14/2016	3,605	3,169					436
773	AGILENT TECHNOLOGIES IN	00848U101	X			12/9/2015	3/23/2016	3,580	3,714					-134
774	AGILENT TECHNOLOGIES IN	00848U101	X			12/9/2015	5/23/2016	4,021	3,714					307
775	AGILENT TECHNOLOGIES IN	00848U101	X			12/9/2015	7/14/2016	4,210	3,714					496
776	ALLY FINANCIAL INC	02005N100	X			1/7/2015	12/21/2015	3,656	4,621					-965
777	ALLY FINANCIAL INC	02005N100	X			1/7/2015	3/23/2016	3,260	4,159					-899
778	ALLY FINANCIAL INC	02005N100	X			1/7/2015	5/23/2016	2,877	3,697					-1,020
779	ALLY FINANCIAL INC	02005N100	X			1/7/2015	7/14/2016	3,089	4,159					-1,070
780	ALPHABET INC/CA-CL A	02079K305	X			7/17/2015	12/21/2015	13,705	12,531					1,174
781	ALPHABET INC/CA-CL A	02079K305	X			7/17/2015	3/23/2016	13,821	12,531					1,090
782	ALPHABET INC/CA-CL A	02079K305	X			7/17/2015	5/23/2016	10,789	10,442					327
783	ALPHABET INC/CA-CL A	02079K305	X			7/17/2015	7/14/2016	12,472	11,834					638
784	AMAZON COM INC	023135106	X			10/30/2015	3/23/2016	3,375	3,770					-395
785	AMAZON COM INC	023135106	X			6/11/2011	3/23/2016	5,063	1,764					3,299
786	FHLMC GOLD A95828 4.5%	312944PM7	X			9/16/2011	7/15/2016	231	246					-15
787	FHLMC GOLD A95828 4.5%	312944PM7	X			11/15/2011	7/15/2016	185	196					-11
788	FHLMC GOLD A95828 4.5%	312944PM7	X			1/30/2014	7/15/2016	1,248	1,347					-99
789	FHLMC GOLD A95828 4.5%	312944PM7	X			2/27/2014	7/15/2016	82	101					-9
790	FHLMC GOLD A95828 4.5%	312944PM7	X			3/3/2015	7/15/2016	231	253					-22
791	FHLMC GOLD A95828 4.5%	312944PM7	X			8/21/2015	7/15/2016	46	51					-5
792	FHLMC GOLD A95828 4.5%	312944PM7	X			12/17/2010	8/15/2016	4,272	4,353					-81

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

Long Term CG Distributions		Amount		Capital Gains/Losses		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss		
Short Term CG Distributions		1,571,555		0		0		30,188,028		28,057,044		2,130,984		
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	FHLMC GOLD A95828	4.5%	312944PM7	X		9/18/2011	8/15/2016	223	237				0	-14
794	FHLMC GOLD A95828	4.5%	312944PM7	X		11/15/2011	8/15/2016	178	188				0	-10
795	FHLMC GOLD A95828	4.5%	312944PM7	X		1/30/2014	8/15/2016	1,202	1,267				0	-65
796	FHLMC GOLD A95828	4.5%	312944PM7	X		2/27/2014	8/15/2016	89	97				0	-8
797	FHLMC GOLD A95828	4.5%	312944PM7	X		3/3/2015	8/15/2016	223	244				0	-21
798	FHLMC GOLD A95828	4.5%	312944PM7	X		9/21/2015	8/15/2016	44	49				0	-5
799	FHLMC GOLD A95828	4.5%	312944PM7	X		12/17/2010	9/15/2016	5,184	5,282				0	-98
800	FHLMC GOLD A95828	4.5%	312944PM7	X		9/18/2011	9/15/2016	270	286				0	-16
801	FHLMC GOLD A95828	4.5%	312944PM7	X		11/15/2011	9/15/2016	216	229				0	-13
802	FHLMC GOLD A95828	4.5%	312944PM7	X		1/30/2014	9/15/2016	1,458	1,574				0	-116
803	FHLMC GOLD A95828	4.5%	312944PM7	X		2/27/2014	9/15/2016	108	118				0	-10
804	FHLMC GOLD A95828	4.5%	312944PM7	X		3/3/2015	9/15/2016	270	296				0	-26
805	FHLMC GOLD A95828	4.5%	312944PM7	X		9/21/2015	9/15/2016	54	59				0	-5
806	FHLMC GOLD G30719	4.0%	3132JAAV1	X		3/13/2015	10/15/2015	1,860	2,011				0	-151
807	FHLMC GOLD G30719	4.0%	3132JAAV1	X		5/28/2015	10/15/2015	897	1,049				0	-79
808	FHLMC GOLD G30719	4.0%	3132JAAV1	X		3/13/2015	11/15/2015	1,414	1,528				0	-114
809	FHLMC GOLD G30719	4.0%	3132JAAV1	X		5/28/2015	11/15/2015	735	794				0	-59
810	FHLMC GOLD G30719	4.0%	3132JAAV1	X		10/20/2015	11/15/2015	339	366				0	-27
811	FHLMC GOLD G30719	4.0%	3132JAAV1	X		3/13/2015	12/15/2015	1,088	1,178				0	-88
812	FHLMC GOLD G30719	4.0%	3132JAAV1	X		5/28/2015	12/15/2015	566	611				0	-45
813	FHLMC GOLD G30719	4.0%	3132JAAV1	X		10/20/2015	12/15/2015	261	282				0	-21
814	FHLMC GOLD G30719	4.0%	3132JAAV1	X		3/13/2015	1/15/2016	1,403	1,517				0	-114
815	FHLMC GOLD G30719	4.0%	3132JAAV1	X		5/28/2015	1/15/2016	730	788				0	-58
816	FHLMC GOLD G30719	4.0%	3132JAAV1	X		10/20/2015	1/15/2016	337	363				0	-26
817	FHLMC GOLD G30719	4.0%	3132JAAV1	X		3/13/2015	2/15/2016	1,523	1,647				0	-124
818	FHLMC GOLD G30719	4.0%	3132JAAV1	X		5/28/2015	2/15/2016	792	856				0	-64
819	FHLMC GOLD G30719	4.0%	3132JAAV1	X		10/20/2015	2/15/2016	398	395				0	-29
820	FN BC0048	2.5% 11/0	3140EUBS7	X		11/19/2015	5/25/2016	1,840	1,866				0	-26
821	FN BC0048	2.5% 11/0	3140EUBS7	X		4/21/2016	5/25/2016	216	223				0	-7
822	FN BC0048	2.5% 11/0	3140EUBS7	X		11/19/2015	8/25/2016	6,882	6,776				0	84
823	FN BC0048	2.5% 11/0	3140EUBS7	X		4/21/2016	6/25/2016	786	809				0	-23
824	FN BC0048	2.5% 11/0	3140EUBS7	X		11/19/2015	7/25/2016	7,335	7,438				0	-103
825	FN BC0048	2.5% 11/0	3140EUBS7	X		4/21/2016	7/25/2016	863	889				0	-26
826	FN BC0048	2.5% 11/0	3140EUBS7	X		11/19/2015	8/25/2016	4,805	4,873				0	-68
827	FN BC0048	2.5% 11/0	3140EUBS7	X		4/21/2016	8/25/2016	565	582				0	-17
828	FN BC0048	2.5% 11/0	3140EUBS7	X		4/21/2016	9/13/2016	37,044	36,948				0	96
829	FN BC0048	2.5% 11/0	3140EUBS7	X		11/19/2015	9/13/2016	309,103	303,530				0	5,473
830	FN BC0048	2.5% 11/0	3140EUBS7	X		11/19/2015	9/25/2016	5,586	5,664				0	-78
831	FNMA POOL # BC2681	3.0%	3140EW6T7	X		3/3/2016	4/25/2016	981	1,003				0	-22
832	FNMA POOL # BC2681	3.0%	3140EW6T7	X		3/3/2016	5/25/2016	1,578	1,613				0	-35
833	FNMA POOL # BC2681	3.0%	3140EW6T7	X		3/3/2016	6/25/2016	1,381	1,411				0	-30
834	FNMA POOL # BC2681	3.0%	3140EW6T7	X		3/3/2016	7/25/2016	449	459				0	-10
835	FNMA POOL # BC2681	3.0%	3140EW6T7	X		3/3/2016	8/12/2016	235,231	231,350				0	3,881
836	FNMA POOL # BC2681	3.0%	3140EW6T7	X		3/3/2016	8/25/2016	3,896	3,983				0	-87
837	FNMA POOL # BC2681	3.0%	3140EW6T7	X		3/3/2016	9/25/2016	397	406				0	-9
838	FNMA POOL # 962003	5.5%	31414CGL6	X		2/25/2008	10/25/2015	1,900	1,896				0	4
839	MICROSOFT CORPORATION		594918104	X		1/5/2016	6/23/2016	28,487	30,345				0	-1,858
840	MICROSOFT CORPORATION		594918104	X		1/6/2016	6/23/2016	61,117	63,713				0	-2,596
841	MICROSOFT CORPORATION		594918104	X		1/7/2016	6/23/2016	112,393	114,805				0	-2,412
842	MICROSOFT CORPORATION		594918104	X		3/23/2016	6/23/2016	3,108	3,231				0	-123
843	MICROSOFT CORPORATION		594918104	X		4/20/2016	6/23/2016	10,359	11,226				0	-867
844	MICROSOFT CORPORATION		594918104	X		5/23/2016	6/23/2016	2,072	2,013				0	59
845	MICROSOFT CORPORATION		594918104	X		8/22/2016	6/23/2016	27,451	23,115				0	4,336
846	MICROSOFT CORPORATION		594918104	X		9/22/2016	9/2/2016	62,709	47,539				0	15,170
847	MONDELEZ INTERNATIONAL		609207105	X		5/23/2016	7/14/2016	458	433				0	25
848	MONDELEZ INTERNATIONAL		609207105	X		4/4/2016	7/14/2016	2,290	2,056				0	234
849	MONSTER BEVERAGE CORP		61174X109	X		1/13/2014	10/7/2015	51,662	26,757				0	24,905
850	MONSTER BEVERAGE CORP		61174X109	X		1/13/2014	12/21/2015	1,760	836				0	924
851	MONSTER BEVERAGE CORP		61174X109	X		1/13/2014	3/23/2016	4,700	2,439				0	2,261
852	MONSTER BEVERAGE CORP		61174X109	X		1/13/2014	5/23/2016	4,600	2,160				0	2,440
853	MONSTER BEVERAGE CORP		61174X109	X		1/13/2014	7/14/2016	5,500	2,369				0	3,131
854	NETFLIX COM INC		64110L106	X		1/7/2016	5/23/2016	1,895	2,372				0	-477
855	NETFLIX COM INC		64110L106	X		1/7/2016	7/14/2016	1,958	2,372				0	-416
856	NETFLIX COM INC		64110L106	X		1/7/2016	7/19/2016	37,236	51,709				0	-14,473
857	NETFLIX COM INC		64110L106	X		1/13/2016	7/19/2016	32,624	41,332				0	-8,708
858	NETFLIX COM INC		64110L106	X		1/21/2016	7/19/2016	20,155	25,114				0	-4,959
859	NEW JERSEY ST ECON	1.0%	8459186N8	X		4/24/2014	6/15/2016	155,000	155,000				0	0
860	NIKE INC CLASS B		654106103	X		12/4/2015	3/23/2016	4,948	5,295				0	-349
861	NIKE INC CLASS B		654106103	X		12/4/2015	5/23/2016	3,389	3,972				0	-583
862	NIKE INC CLASS B		654106103	X		12/4/2015	7/14/2016	4,675	5,295				0	-620
863	NUCOR CORP		670346105	X		4/24/2013	12/21/2015	2,396	2,614				0	-218
864	NUCOR CORP		670346105	X		4/24/2013	3/23/2016	3,240	3,050				0	190

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			
Shon Term CG Distributions		1,571,555			Capital Gains/Losses		30,188,028		28,057,044		2,130,984			
		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
865	NUCOR CORP	670325105				4/24/2013	5/23/2018	2,818	2,614					204
866	NUCOR CORP	670348105				4/24/2013	7/14/2016	3,962	3,050					912
867	ORACLE CORP 2.375%	68389XA08				7/23/2015	4/29/2016	134,416	131,841					2,575
868	ORACLE CORP 2.5%	68389XB90				4/28/2015	4/5/2016	35,882	34,877					1,005
869	AMER AIRLN 15-1 A PT 3.375%	023770AA8				3/2/2015	11/1/2015	2,426	2,426					0
870	AMER AIRLN 15-1 A PT 3.375%	023770AA8				3/2/2015	5/1/2016	3,033	3,033					0
871	AMERICAN TOWER CORP	03027X100				6/18/2015	12/21/2015	4,753	4,801					-48
872	AMERICAN TOWER CORP	03027X100				6/18/2015	5/23/2016	4,010	3,841					169
873	AMERICAN TOWER CORP	03027X100				6/18/2015	5/23/2016	4,583	4,225					358
874	AMERICAN TOWER CORP	03027X100				6/18/2015	7/14/2016	5,150	4,225					925
876	AMCAR 2013-2 A3 0.65%	03064JAC9				4/3/2013	10/8/2015	11,201	11,188					2
878	AMCAR 2013-2 A3 0.65%	03064JAC9				4/3/2013	11/8/2015	11,672	11,670					2
877	ANADARKO PETROLEUM CO	032511107				5/26/2015	11/12/2015	34,751	50,193					-15,442
878	ANADARKO PETROLEUM CO	032511107				6/19/2015	11/12/2015	1,178	1,635					-457
879	ANADARKO PETROLEUM CO	032511107				10/7/2015	11/12/2015	40,521	9,438					31,083
880	ANALOG DEVICES INC	032854105				10/21/2015	1/6/2016	64,038	76,674					-12,635
881	ANALOG DEVICES INC	032854105				10/21/2015	1/7/2016	115,549	141,156					-25,607
882	ANHEUSER-BUSCH INBEV 2	03523TBP2				7/11/2012	10/5/2015	52,513	54,735					-2,222
883	ANHEUSER-BUSCH INBEV 2	03523TBP2				7/11/2012	10/5/2015	47,739	50,145					-2,406
884	ANHEUSER-BUSCH INBEV 2	03523TBP2				4/2/2013	10/5/2015	38,191	39,363					-1,172
885	ANHEUSER-BUSCH INBEV 2	03523TBP2				5/20/2014	10/5/2015	28,643	28,992					-349
886	ANHEUSER-BUSCH INBEV 2	03523TBP2				1/29/2015	10/5/2015	9,548	9,939					-391
887	ANHEUSER-BUSCH INBEV SF	03524A108				4/14/2014	12/21/2015	3,340	2,920					420
888	ANHEUSER-BUSCH INBEV SF	03524A108				4/14/2014	1/6/2016	60,583	54,407					6,156
889	ANHEUSER-BUSCH INBEV SF	03524A108				4/15/2014	1/6/2016	16,375	14,672					1,703
890	ANHEUSER-BUSCH INBEV SF	03524A108				4/15/2014	4/4/2016	79,837	68,395					11,442
891	AMCAR 2013-2 A3 0.65%	03064JAC9				4/3/2013	12/8/2015	9,483	9,481					2
892	AMCAR 2013-2 A3 0.65%	03064JAC9				4/3/2013	1/8/2016	9,204	9,202					2
893	AMCAR 2013-2 A3 0.65%	03064JAC9				4/3/2013	2/3/2016	945	945					0
894	AMGEN INC	031162100				10/12/2015	12/21/2015	1,904	1,845					59
895	AMGEN INC	031162100				10/12/2015	3/23/2016	2,870	2,822					48
896	AMGEN INC	031162100				10/12/2015	5/23/2016	2,697	2,768					-71
897	AMGEN INC	031162100				10/12/2015	7/8/2016	50,496	48,744					1,752
898	ANACOR PHARMACEUTICAL	032420101				7/15/2015	12/21/2015	1,765	2,274					-509
899	ANACOR PHARMACEUTICAL	032420101				7/15/2015	3/23/2016	2,675	2,675					-1,470
900	ANACOR PHARMACEUTICAL	032420101				7/15/2015	5/23/2016	1,995	1,338					-657
901	ANACOR PHARMACEUTICAL	032420101				7/15/2015	5/28/2016	78,011	104,728					-26,718
902	ANADARKO PETROLEUM CO	032511107				1/7/2015	11/12/2015	75,980	99,305					-23,325
903	PNC FINANCIAL SERVICES G	693475105				7/19/2012	12/21/2015	4,693	3,101					1,592
904	PNC FINANCIAL SERVICES G	693475105				7/19/2012	1/19/2016	12,797	9,302					3,495
905	PNC FINANCIAL SERVICES G	693475105				6/20/2011	1/19/2016	95,719	63,855					31,864
906	PNC FINANCIAL SERVICES G	693475105				6/20/2011	1/20/2016	30,781	20,843					9,938
907	PNC FINANCIAL SERVICES G	693475105				11/8/2011	1/20/2016	71,897	46,432					25,465
908	P V H CORP	693656100				4/24/2014	10/30/2015	20,465	27,114					-6,649
909	P V H CORP	693656100				4/25/2014	10/30/2015	8,314	11,124					-2,810
910	AMAZON COM INC	023135106				8/1/2011	7/14/2016	11,124	2,940					8,184
911	FHLMC GOLD Q19384 3.5%	3132JA253				7/8/2013	10/15/2015	9,581	9,540					41
912	FHLMC GOLD Q19384 3.5%	3132JA253				10/20/2014	10/15/2015	147	153					-6
913	FHLMC GOLD Q19384 3.5%	3132JA253				12/18/2014	10/15/2015	147	153					-6
914	FHLMC GOLD Q19384 3.5%	3132JA253				7/8/2013	11/15/2015	1,889	1,885					4
915	FHLMC GOLD Q25830 4.0%	3132M6E82				4/11/2014	10/15/2015	129	135					-6
916	FHLMC GOLD Q25830 4.0%	3132M6E82				6/23/2014	10/15/2015	48	51					-3
917	FHLMC GOLD Q25830 4.0%	3132M6E82				4/11/2014	11/15/2015	2,986	3,115					-149
918	FHLMC GOLD Q25830 4.0%	3132M6E82				6/23/2014	11/15/2015	1,112	1,178					-66
919	FHLMC GOLD Q25830 4.0%	3132M6E82				4/11/2014	12/15/2015	1,406	1,478					-70
920	FHLMC GOLD Q25830 4.0%	3132M6E82				6/23/2014	12/15/2015	527	558					-31
921	FHLMC GOLD Q25830 4.0%	3132M6E82				4/11/2014	1/15/2016	111	117					-6
922	FHLMC GOLD Q25830 4.0%	3132M6E82				6/23/2014	1/15/2016	42	44					-2
923	AMAZON COM INC	023135106				6/1/2011	5/23/2016	6,084	2,548					3,536
924	APPLE INC	037833100				7/28/2008	12/14/2015	69,615	14,290					55,325
925	FHLMC GOLD G30719 4.0%	3132JAV1				3/13/2015	3/15/2016	978	1,057					-79
926	FHLMC GOLD G30719 4.0%	3132JAV1				5/28/2015	3/15/2016	509	548					-40
927	FHLMC GOLD G30719 4.0%	3132JAV1				10/20/2015	3/15/2016	235	253					-18
928	FHLMC GOLD G30719 4.0%	3132JAV1				3/13/2015	4/15/2016	983	1,062					-79
929	FHLMC GOLD G30719 4.0%	3132JAV1				5/28/2015	4/15/2016	511	552					-41
930	FHLMC GOLD G30719 4.0%	3132JAV1				10/20/2015	4/15/2016	236	255					-19
931	FHLMC GOLD G30719 4.0%	3132JAV1				3/13/2015	4/21/2016	108,548	108,894					-346
932	FHLMC GOLD G30719 4.0%	3132JAV1				5/28/2015	4/21/2016	58,445	58,592					-147
933	FHLMC GOLD G30719 4.0%	3132JAV1				10/20/2015	4/21/2016	23,390	23,394					-4
934	FHLMC GOLD G30719 4.0%	3132JAV1				10/20/2015	5/15/2016	2,498	2,698					-198
935	FHLMC GOLD Q19384 3.5%	3132JA253				10/20/2014	10/9/2015	4,047	4,048					-1
936	FHLMC GOLD Q19384 3.5%	3132JA253				12/18/2014	10/9/2015	4,047	4,060					-13

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

Long Term CG Distributions		Amount	Totals										Gross Sales		Cost of Other Basis Expenses Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions		1,571,555	Capital Gains/Losses										30,188,028		28,057,044		2,130,984	
		0	Other Sales										0		0		0	
Description	CUSIP #	Check "X" if 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				
937 FHLMC GOLD Q16384	3132JA253	X				7/8/2013	10/9/2015	261,068	250,855					10,213				
938 FHLMC GOLD Q25830	3132M6EB2	X				4/11/2014	2/15/2016	111	116					-5				
939 FHLMC GOLD Q25830	3132M6EB2	X				6/23/2014	2/15/2016	41	44					-3				
940 FHLMC GOLD Q25830	3132M6EB2	X				4/11/2014	3/15/2016	115	120					-5				
941 FHLMC GOLD Q25830	3132M6EB2	X				8/23/2014	3/15/2016	43	48					-3				
942 FHLMC GOLD Q25830	3132M6EB2	X				4/11/2014	4/15/2016	1,438	1,510					-72				
943 FHLMC GOLD Q25830	3132M6EB2	X				8/23/2014	4/15/2016	539	571					-32				
944 FHLMC GOLD Q25830	3132M6EB2	X				4/11/2014	5/15/2016	101	107					-6				
945 FNMA POOL # 962003	31414CGL6	X				2/25/2008	11/25/2015	914	912					2				
946 FNMA POOL # 962003	31414CGL6	X				2/25/2008	12/25/2015	82	81					1				
947 FNMA POOL # 962003	31414CGL6	X				2/25/2008	1/25/2016	62	61					1				
948 FNMA POOL # 962003	31414CGL6	X				2/25/2008	2/25/2016	62	62					0				
949 FNMA POOL # 962003	31414CGL6	X				2/25/2008	3/25/2016	62	62					0				
950 FNMA POOL # 962003	31414CGL6	X				2/25/2008	4/25/2016	825	823					2				
951 FNMA POOL # 962003	31414CGL6	X				2/25/2008	5/25/2016	895	893					2				
952 FNMA POOL # 962003	31414CGL6	X				2/25/2008	6/25/2016	890	888					2				
953 FNMA POOL # 962003	31414CGL6	X				2/25/2008	7/8/2016	28,807	25,613					3,194				
954 FNMA POOL # 962003	31414CGL6	X				2/25/2008	7/25/2016	1,009	1,007					2				
955 FNMA POOL # 962301	31414CRW0	X				5/20/2009	10/25/2015	560	577					-17				
956 FNMA POOL # 962301	31414CRW0	X				5/20/2009	11/25/2015	284	292					-8				
957 FNMA POOL # 962301	31414CRW0	X				5/20/2009	12/25/2015	283	292					-9				
958 FNMA POOL # 962301	31414CRW0	X				5/20/2009	1/25/2016	296	294					-8				
959 FNMA POOL # 962301	31414CRW0	X				5/20/2009	2/25/2016	24,578	23,696					882				
960 FNMA POOL # 962301	31414CRW0	X				5/20/2009	2/25/2016	301	310					-9				
961 FNMA POOL # 981644	31415BBM0	X				10/14/2009	10/25/2015	22	23					-1				
962 FNMA POOL # 981644	31415BBM0	X				10/14/2009	11/25/2015	21	22					-1				
963 FNMA POOL # 981644	31415BBM0	X				10/14/2009	12/25/2015	109	113					-4				
964 FNMA POOL # 981644	31415BBM0	X				10/14/2009	1/25/2016	19	20					-6				
965 FNMA POOL # AA7694	31416RRQ8	X				11/10/2009	10/25/2015	142	148					-6				
966 FNMA POOL # AA7694	31416RRQ8	X				10/14/2009	2/25/2016	1,813	1,786					27				
967 FNMA POOL # AA7694	31416RRQ8	X				11/10/2009	11/25/2015	138	143					-5				
968 FNMA POOL # 981644	31415BBM0	X				10/14/2009	2/25/2016	20	20					0				
969 FNMA POOL # AA7694	31416RRQ8	X				11/10/2009	12/25/2015	165	171					-6				
970 FNMA POOL # AA7694	31416RRQ8	X				11/10/2009	1/25/2016	693	720					-27				
971 FNMA POOL # AA7694	31416RRQ8	X				11/10/2009	2/24/2016	12,044	11,839					205				
972 FNMA POOL # AA7694	31416RRQ8	X				11/10/2009	2/25/2016	386	402					-16				
973 FNMA MA2609	31419B3T1	X				7/25/2016	9/25/2016	4,081	4,299					-218				
974 FNMA MA2663	31418B5P7	X				7/28/2016	9/25/2016	689	740					-51				
975 FNMA POOL # MA2670	31418B6G6	X				7/8/2016	8/25/2016	882	919					-37				
976 FNMA POOL # MA2670	31418B6G6	X				7/8/2016	9/25/2016	1,123	1,170					-47				
977 FNMA POOL # MA2670	31418B6G6	X				8/4/2016	8/25/2016	27	28					-1				
978 FNMA MA1860	31418B962	X				4/11/2014	10/25/2015	561	599					-38				
979 PHILLIPS 66	718546104	X				12/11/2014	2/11/2016	67,596	62,974					4,622				
980 PIONEER NATURAL RESOUR	723787107	X				2/19/2015	12/21/2015	1,622	2,243					-621				
981 PIONEER NATURAL RESOUR	723787107	X				2/19/2015	3/23/2016	3,736	4,326					-590				
982 PIONEER NATURAL RESOUR	723787107	X				2/19/2015	5/3/2016	49,383	49,663					-280				
983 STARBUCKS CORP	855244AH2	X				6/1/2015	1/20/2016	43,120	39,839					3,281				
984 STARBUCKS CORP	855244AH2	X				6/1/2015	1/27/2016	36,843	34,859					1,984				
985 STARBUCKS CORP	855244AH2	X				8/1/2015	1/27/2016	15,780	14,940					820				
986 DREYFUS US EQUITY FUND-	86271F552	X				11/22/2010	11/16/2015	200,000	132,856					67,144				
987 DREYFUS US EQUITY FUND-	86271F552	X				12/31/2015	4/25/2016	150,000	141,131					8,869				
988 DREYFUS US EQUITY FUND-	86271F552	X				12/31/2015	8/20/2016	150,000	140,891					9,109				
989 DREYFUS US EQUITY FUND-	86271F552	X				12/31/2015	8/26/2016	50,000	45,022					4,978				
990 DREYFUS US EQUITY FUND-	86271F552	X				12/31/2015	9/16/2016	150,000	138,310					10,690				
991 TAIWAN SEMICONDUCTOR N	874039100	X				6/30/2016	7/14/2016	538	525					13				
992 TAIWAN SEMICONDUCTOR N	874039100	X				6/30/2016	9/23/2016	52,247	45,425					6,822				
993 3M CO	88579Y101	X				9/3/2015	12/21/2015	3,978	3,848					130				
994 3M CO	88579Y101	X				9/3/2015	3/23/2016	4,275	3,706					569				
995 3M CO	88579Y101	X				9/3/2015	5/23/2016	9,816	3,278					538				
996 3M CO	88579Y101	X				9/3/2015	7/14/2016	4,339	3,421					918				
997 TIME WARNER INC	887317303	X				11/20/2014	12/21/2015	4,434	5,708					-1,274				
998 P V H CORP	693656100	X				6/21/2013	10/30/2015	55,272	73,037					-17,765				
999 P V H CORP	693656100	X				6/21/2013	12/4/2015	56,390	83,540					-27,150				
1000 P V H CORP	693656100	X				4/1/2015	12/4/2015	47,590	62,548					-14,958				
1001 PALO ALTO NETWORKS INC	697435105	X				9/24/2015	12/21/2015	723	715					8				
1002 PALO ALTO NETWORKS INC	697435105	X				10/27/2015	12/21/2015	723	834					-89				
1003 PALO ALTO NETWORKS INC	697435105	X				10/27/2015	3/23/2016	5,045	5,074					-29				
1004 PALO ALTO NETWORKS INC	697435105	X				10/27/2015	7/14/2016	4,614	5,866					-1,252				
1005 PALO ALTO NETWORKS INC	697435105	X				10/27/2015	7/21/2016	29,267	36,624					-7,357				
1006 PALO ALTO NETWORKS INC	697435105	X				3/31/2015	7/21/2016	30,534	35,460					-4,926				
1007 PALO ALTO NETWORKS INC	697435105	X				3/31/2015	8/2/2016	48,390	56,208					-7,818				
1008 PALO ALTO NETWORKS INC	697435105	X				5/23/2016	8/2/2016	380	435					-55				

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	Short Term CG Distributions	Capital Gains/Losses	Other sales	30,168,028	0	26,057,044	0	2,130,684	0				
1,571,555	0												
Description	CUSIP #	Check "X" if Purchaser is a Business	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
1009	PALO ALTO NETWORKS INC	697435105	X		3/25/2015	6/2/2016	7,474	8,193					-719
1010	PANERA BREAD CO CL A	698404018	X		4/20/2018	7/14/2018	4,088	4,140					-54
1011	PEPSICO INC	713448108	X		6/4/2013	12/21/2015	6,877	5,709					1,168
1012	PEPSICO INC	713448108	X		6/4/2013	3/23/2018	7,275	5,872					1,403
1013	PEPSICO INC	713448108	X		6/4/2013	5/23/2018	6,235	5,056					1,179
1014	PEPSICO INC	713448108	X		6/4/2013	7/14/2016	680	489					171
1015	PEPSICO INC	713448108	X		6/1/2012	7/14/2016	6,713	4,120					2,593
1016	PETROBRAS INTL FIN C 5 37	71645WAR2	X		5/9/2014	4/15/2016	34,400	41,311					-6,911
1017	PETROBRAS INTL FIN C 5 37	71645WAR2	X		5/9/2014	4/18/2016	4,215	5,184					-951
1018	PETROBRAS INTL FIN C 5 37	71645WAR2	X		3/24/2014	4/18/2016	8,427	10,056					-1,629
1019	PETROBRAS INTL FIN C 5 37	71645WAR2	X		1/20/2011	4/19/2016	30,100	34,930					-4,830
1020	PETROBRAS INTL FIN C 5 37	71645WAR2	X		9/10/2013	4/19/2016	8,600	9,758					-1,158
1021	PETROBRAS INTL FIN C 5 37	71645WAR2	X		3/24/2014	4/19/2016	12,900	15,085					-2,185
1022	PFIZER INC	717081103	X		6/26/2015	12/21/2015	6,786	7,188					-422
1023	PFIZER INC	717081103	X		6/26/2015	3/23/2016	5,472	6,161					-689
1024	PFIZER INC	717081103	X		6/26/2015	5/23/2016	6,751	5,819					951
1025	PFIZER INC	717081103	X		6/26/2015	7/14/2016	8,253	5,819					434
1026	PFIZER INC	717081103	X		1/8/2015	9/14/2016	51,539	49,417					2,122
1027	PFIZER INC	717081103	X		6/26/2015	9/14/2016	20,344	20,538					-194
1028	PFIZER INC	717081103	X		10/22/2013	9/14/2016	27,804	25,196					2,608
1029	PHILLIPS 66	718546104	X		11/20/2014	12/21/2015	3,208	3,107					99
1030	PHILLIPS 66	718546104	X		11/20/2014	2/11/2016	42,883	45,824					-2,941
1031	PHILLIPS 66	718546104	X		12/10/2014	11/10/2016	727	671					56
1032	FHLMC GOLD Q25830 4 0%	3132M6EB2	X		4/11/2014	8/15/2016	104	109					-5
1033	FHLMC GOLD Q25830 4 0%	3132M6EB2	X		6/23/2014	6/15/2016	39	41					-2
1034	FHLMC GOLD Q25830 4 0%	3132M6EB2	X		6/23/2014	7/8/2016	25,159	24,610					549
1035	FHLMC GOLD Q25830 4 0%	3132M6EB2	X		4/11/2014	7/8/2016	84,915	82,685					1,930
1036	FHLMC GOLD Q25830 4 0%	3132M6EB2	X		4/11/2014	7/15/2016	2,009	2,110					-101
1037	FHLMC GOLD G60103 3 5%	31335ADG0	X		7/8/2015	10/15/2015	1,189	1,229					-40
1038	FHLMC GOLD G60103 3 5%	31335ADG0	X		7/8/2015	11/15/2015	577	597					-20
1039	FHLMC GOLD G60103 3 5%	31335ADG0	X		7/8/2015	12/15/2015	3,479	3,596					-117
1040	FHLMC GOLD G60103 3 5%	31335ADG0	X		7/8/2015	1/15/2016	632	650					-28
1041	FHLMC GOLD G60103 3 5%	31335ADG0	X		7/8/2015	2/15/2016	563	582					-19
1042	FHLMC GOLD G60103 3 5%	31335ADG0	X		7/8/2015	3/15/2016	570	590					-20
1043	FHLMC GOLD G60103 3 5%	31335ADG0	X		7/8/2015	4/15/2016	579	599					-20
1044	FHLMC GOLD G60103 3 5%	31335ADG0	X		7/8/2015	5/15/2016	4,482	4,633					-151
1045	FHLMC GOLD G60103 3 5%	31335ADG0	X		7/8/2015	6/8/2016	336,385	332,451					6,934
1046	FHLMC GOLD G60103 3 5%	31335ADG0	X		7/8/2015	8/15/2016	5,552	5,739					-187
1047	FNMA 2014-28 ND 3 0%	3138AJK47	X		4/11/2014	10/25/2015	1,342	1,368					-27
1048	APPLE INC	037833100	X		7/28/2008	3/23/2016	852	183					669
1049	APPLE INC	037833100	X		7/28/2008	6/8/2016	27,192	6,278					20,914
1050	APPLE INC	037833100	X		3/30/2016	6/8/2016	20,962	23,219					-2,257
1051	APPLE INC	037833100	X		3/31/2016	6/8/2016	21,852	24,177					-2,325
1052	APPLE INC	037833100	X		5/23/2016	6/8/2016	989	989					0
1053	APPLE INC	037833100	X		6/5/2009	6/8/2016	70,402	14,714					55,688
1054	APPLE INC	037833100	X		6/5/2009	9/8/2016	55,682	10,891					44,791
1055	BNY MELLON FOC EQ OPP-M	05569M475	X		12/4/2014	1/25/2016	100,000	122,284					-22,284
1056	BNY MELLON FOC EQ OPP-M	05569M475	X		12/4/2014	4/25/2016	138,505	154,434					-14,929
1057	BNY MELLON FOC EQ OPP-M	05569M475	X		12/3/2015	4/25/2016	10,495	10,647					-152
1058	BNY MELLON FOC EQ OPP-M	05569M475	X		12/3/2015	7/11/2016	30,000	30,478					-478
1059	BNY MELLON FOC EQ OPP-M	05569M475	X		12/3/2015	8/28/2016	50,000	47,882					2,018
1060	BNY MELLON FOC EQ OPP-M	05569M475	X		12/3/2015	9/18/2016	150,000	146,346					3,651
1061	BNY MELLON MIC MULTI-STR	05569M509	X		1/28/2015	6/24/2016	60,000	63,131					-3,131
1062	BANK OF AMERICA CORP	060505104	X		5/11/2015	12/21/2015	8,610	8,450					160
1063	BANK OF AMERICA CORP	060505104	X		5/11/2015	3/23/2016	6,463	7,787					-1,324
1064	BANK OF AMERICA CORP	060505104	X		5/11/2015	5/23/2016	289	331					-42
1065	BANK OF AMERICA CORP	060505104	X		2/25/2015	5/23/2016	5,789	6,800					-811
1066	BANK OF AMERICA CORP	060505104	X		2/25/2015	7/14/2016	6,148	7,425					-1,279
1067	BIOMARIN PHARMACEUTICA	09061G101	X		2/23/2015	12/21/2015	1,662	1,723					-61
1068	BIOMARIN PHARMACEUTICA	09061G101	X		2/23/2015	3/23/2016	1,697	2,154					-457
1069	BIOMARIN PHARMACEUTICA	09061G101	X		2/23/2015	5/23/2016	869	1,077					-208
1070	BIOMARIN PHARMACEUTICA	09061G101	X		2/23/2015	7/14/2016	1,784	2,154					-370
1071	BIOMARIN PHARMACEUTICA	09062X103	X		8/4/2015	12/21/2015	3,560	3,960					-400
1072	BIOMARIN PHARMACEUTICA	09062X103	X		8/3/2015	1/20/2016	264	323					-59
1073	BIOMARIN PHARMACEUTICA	09062X103	X		8/4/2015	1/20/2016	28,002	34,880					-6,878
1074	BIOMARIN PHARMACEUTICA	09062X103	X		2/4/2014	1/20/2016	528	615					-87
1075	BIOMARIN PHARMACEUTICA	09062X103	X		2/4/2014	5/23/2016	2,401	2,768					-367
1076	BIOMARIN PHARMACEUTICA	09062X103	X		2/4/2014	7/14/2016	2,281	2,768					-507
1077	BOSTON PROPERTIES LP 4	10112RAS3	X		4/3/2013	9/23/2016	21,731	21,853					-122
1078	BOSTON PROPERTIES LP 4	10112RAS3	X		1/15/2014	9/23/2016	5,433	5,168					265
1079	BOSTON PROPERTIES LP 4	10112RAS3	X		5/21/2014	9/23/2016	32,596	32,057					539
1080	BOSTON PROPERTIES LP 4	10112RAS3	X		8/30/2011	9/23/2016	48,895	44,276					4,619

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		1,571,555			Capital Gains/Losses		30,188,028		26,057,044		2,130,984			
		0			Other sales		0		0		0			
Description	CUSIP #	Check "X" if 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
1081 BRISTOL-MYERS SQUIBB CO	110122108	X				5/24/2013	12/21/2015	3,388	2,356				0	1,032
1082 BRISTOL-MYERS SQUIBB CO	110122108	X				3/23/2016	5/23/2016	629	629				0	0
1083 FHL MC GOLD Q25830 4 0%	3132M6E82	X				8/23/2014	5/15/2016	38	40				0	-2
1084 TIME WARNER INC	887317303	X				11/20/2014	7/14/2016	1,571	1,631				0	-60
1085 TIME WARNER INC	887317303	X				8/14/2014	7/14/2016	5,499	5,304				0	195
1086 UBS COM MTG TR 2012-C13	90269GAC5	X				5/11/2016	7/12/2016	39	42				0	-3
1087 UBS COM MTG TR 2012-C13	90269GAC5	X				6/14/2016	7/12/2016	21	23				0	-2
1088 UBS COM MTG TR 2012-C13	90269GAC5	X				5/11/2016	8/12/2016	139	149				0	-10
1089 UBS COM MTG TR 2012-C13	90269GAC5	X				6/14/2016	8/12/2016	75	81				0	-6
1090 UBS COM MTG TR 2012-C13	90269GAC5	X				5/11/2016	9/12/2016	140	150				0	-10
1091 UBS COM MTG TR 2012-C13	90269GAC5	X				6/14/2016	9/12/2016	75	81				0	-6
1092 UNION PAC CORP	907818108	X				8/15/2014	12/21/2015	5,277	7,128				0	-1,851
1093 UNION PAC CORP	907818108	X				5/9/2011	1/22/2016	110,554	82,376				0	28,278
1094 UNION PAC CORP	907818108	X				8/15/2014	1/22/2016	19,898	29,223				0	-9,325
1095 UNION PAC CORP	907818108	X				8/20/2015	1/22/2016	693	963				0	-270
1096 UNION PAC CORP	907818108	X				4/20/2008	12/25/2015	70,716	98,101				0	-27,382
1097 UNITED MEXICAN STATE 5 6%	91088QAU2	X				3/3/2008	9/9/2016	162,830	158,594				0	4,236
1098 UNITED MEXICAN STATE 5 6%	91088QAU2	X				4/17/2006	9/9/2016	30,531	29,480				0	1,051
1099 U S TREASURY BOND 2.5%	912810RK6	X				5/5/2015	10/8/2015	13,789	13,768				0	21
1100 U S TREASURY BOND 2.5%	912810RK6	X				5/5/2015	1/13/2016	60,039	59,694				0	345
1101 U S TREASURY BOND 2.5%	912810RK6	X				5/19/2015	1/13/2016	78,512	76,163				0	2,349
1102 U S TREASURY BOND 2.5%	912810RK6	X				5/19/2015	2/10/2016	29,903	26,885				0	3,018
1103 U S TREASURY BOND 3.0%	912810RK6	X				8/14/2015	1/15/2016	82,922	80,991				0	1,931
1104 APPLE INC	037833100	X				12/21/2015	1/5/2016	515	536				0	-21
1105 APPLE INC	037833100	X				7/28/2008	1/5/2016	72,551	16,071				0	56,480
1106 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	12/25/2015	1,371	1,441				0	-70
1107 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	12/25/2015	284	316				0	-32
1108 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				4/7/2015	12/25/2015	47	53				0	-6
1109 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				10/8/2015	12/25/2015	47	52				0	-5
1110 FNMA POOL # 255364 6.0%	31371LTV1	X				4/20/2008	12/25/2015	15	15				0	0
1111 FNMA MA 1860 4.5% 4/1	31418BB62	X				5/15/2015	6/14/2016	17,457	17,461				0	-4
1112 FNMA MA 1860 4.5% 4/1	31418BB62	X				4/7/2015	6/14/2016	3,491	3,492				0	-1
1113 FNMA MA 1860 4.5% 4/1	31418BB62	X				4/1/2014	6/14/2016	36,012	35,246				0	766
1114 FNMA MA 1860 4.5% 4/1	31418BB62	X				4/1/2014	6/25/2016	1,148	1,226				0	-78
1115 FNMA MA 1860 4.5% 4/1	31418BB62	X				5/5/2014	6/25/2016	313	338				0	-25
1116 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				10/8/2015	2/25/2016	8	9				0	-1
1117 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	3/25/2016	1,905	2,003				0	-98
1118 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				8/20/2014	3/25/2016	394	440				0	-46
1119 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				4/7/2015	3/25/2016	66	73				0	-7
1120 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				10/8/2015	3/25/2016	66	72				0	-6
1121 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	4/25/2016	5,520	5,803				0	-283
1122 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				8/20/2014	4/25/2016	1,142	1,274				0	-132
1123 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				4/7/2015	4/25/2016	190	213				0	-23
1124 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				10/8/2015	4/25/2016	190	210				0	-20
1125 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	5/25/2016	1,071	1,126				0	-55
1126 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				8/20/2014	5/25/2016	222	247				0	-25
1127 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				4/7/2015	5/25/2016	37	41				0	-4
1128 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				10/8/2015	5/25/2016	37	41				0	-4
1129 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				4/21/2016	5/25/2016	37	41				0	-4
1130 U S TREASURY NOTE 0.75%	912828TWO	X				9/16/2015	8/22/2016	10,006	9,878				0	28
1131 U S TREASURY NOTE 0.75%	912828TWO	X				8/19/2015	9/28/2016	25,023	24,945				0	78
1132 US TREASURY N/B 1% 5/31/11	912828VE7	X				6/14/2016	6/14/2016	35,178	35,185				0	-7
1133 US TREASURY N/B 1% 5/31/11	912828VE7	X				6/14/2016	8/23/2016	15,062	15,079				0	-17
1134 US TREASURY N/B 1% 5/31/11	912828VE7	X				6/14/2016	8/8/2016	105,480	105,554				0	-74
1135 UNITED STATES TREAS 0.87	912828WH9	X				1/26/2015	11/9/2015	30,053	30,149				0	-96
1136 UNITED STATES TREAS 0.87	912828WH9	X				10/16/2015	11/9/2015	10,018	10,056				0	-38
1137 UNITED STATES TREAS 0.87	912828WH9	X				9/21/2015	11/9/2015	40,070	40,144				0	-74
1138 UNITED STATES TREAS 0.87	912828WH9	X				10/16/2015	11/10/2015	15,028	15,084				0	-56
1139 UNITED STATES TREAS 0.87	912828WH9	X				9/21/2015	1/8/2016	40,000	40,144				0	-144
1140 UNITED STATES TREAS 0.87	912828WH9	X				8/4/2014	1/8/2016	50,000	50,057				0	-57
1141 UNITED STATES TREAS 0.87	912828WH9	X				8/4/2014	1/13/2016	55,028	55,062				0	-34
1142 UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	2/25/2016	5,013	5,006				0	7
1143 UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	3/9/2016	95,115	95,108				0	7
1144 UNITED STATES TREAS 0.87	912828WH9	X				8/9/2014	3/9/2016	45,054	45,018				0	36
1145 UNITED STATES TREAS 0.87	912828WH9	X				6/16/2014	3/9/2016	35,042	34,980				0	62
1146 UNITED STATES TREAS 0.87	912828WH9	X				12/11/2015	3/9/2016	5,006	4,999				0	7
1147 UNITED STATES TREAS 0.87	912828WH9	X				12/30/2015	3/9/2016	40,048	39,962				0	86
1148 UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	3/10/2016	200,242	200,227				0	15
1149 UNITED STATES TREAS 0.87	912828WH9	X				8/20/2014	3/15/2016	5,006	4,995				0	11
1150 UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	4/7/2016	5,013	4,995				0	18
1151 UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	4/11/2016	15,042	14,985				0	57
1152 UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	4/22/2016	20,056	19,980				0	76

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	Short Term CG Distributions	Capital Gains	Losses	Other sales										
	1,571,555	0	0	30,188,028	0	28,057,044	0	2,130,984	0					
Description	CUSIP #	Check "X" if 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
1183 UNITED STATES TREAS 0 87	912828WH9	X				6/20/2014	4/22/2016	105,287	104,894					393
1184 UNITED STATES TREAS 2 12	912828XG0	X				10/5/2015	11/6/2015	75,762	77,024					-1,262
1185 UNITED STATES TREAS 2 12	912828XG0	X				10/5/2015	11/6/2015	95,275	97,564					-2,289
1186 UNITED TECHNOLOGIES CO	913017 109	X				5/6/2011	12/21/2015	4,556	4,483					173
1187 UNITED TECHNOLOGIES CO	913017 109	X				5/6/2011	3/23/2016	3,834	3,586					348
1188 UNITED TECHNOLOGIES CO	913017 109	X				5/6/2011	5/23/2016	3,854	3,586					388
1189 UNITED TECHNOLOGIES CO	913017 109	X				5/6/2011	7/14/2016	4,840	4,214					726
1190 UNIVERSAL HEALTH SERVIC	913903 100	X				9/22/2015	12/21/2015	3,330	3,891					-561
1191 UNIVERSAL HEALTH SERVIC	913903 100	X				9/22/2015	9/23/2016	3,233	3,752					-519
1192 COSTCO WHSL CORP NEW	22160K 105	X				12/4/2015	12/21/2015	159	167					-8
1193 COSTCO WHSL CORP NEW	22160K 105	X				12/4/2015	3/23/2016	3,037	3,337					-300
1194 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	4/25/2016	1,181	1,239					-58
1195 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	5/25/2016	634	666					-32
1196 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	6/25/2016	957	1,004					-47
1197 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	7/25/2016	1,263	1,325					-62
1198 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	8/25/2016	1,036	1,087					-51
1199 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	9/25/2016	1,360	1,427					-67
1170 FNMA POOL # AK2439 3 5%	3138EV94	X				2/8/2012	10/25/2015	545	578					-33
1171 FNMA POOL # AK2439 3 5%	3138EV94	X				3/14/2014	10/25/2015	218	231					-13
1172 FNMA POOL # AK2439 3 5%	3138EV94	X				9/25/2014	10/25/2015	44	46					-2
1173 FNMA POOL # AK2439 3 5%	3138EV94	X				9/21/2015	10/25/2015	44	46					-2
1174 FNMA POOL # AK2439 3 5%	3138EV94	X				2/8/2012	11/25/2015	3,808	4,037					-229
1175 FNMA POOL # AK2439 3 5%	3138EV94	X				3/14/2014	11/25/2015	1,523	1,613					-90
1176 FNMA POOL # AK2439 3 5%	3138EV94	X				9/25/2014	11/25/2015	306	322					-17
1177 FNMA POOL # AK2439 3 5%	3138EV94	X				9/21/2015	11/25/2015	305	324					-19
1178 FNMA POOL # AK2439 3 5%	3138EV94	X				2/8/2012	12/25/2015	539	571					-32
1179 FNMA POOL # AK2439 3 5%	3138EV94	X				3/14/2014	12/25/2015	216	228					-12
1180 FNMA POOL # AK2439 3 5%	3138EV94	X				9/25/2014	12/25/2015	43	46					-3
1181 FNMA POOL # AK2439 3 5%	3138EV94	X				9/21/2015	12/25/2015	43	46					-3
1182 FNMA POOL # AK2439 3 5%	3138EV94	X				2/8/2012	1/25/2016	1,151	1,220					-69
1183 FNMA POOL # AK2439 3 5%	3138EV94	X				3/14/2014	1/25/2016	480	497					-17
1184 FNMA POOL # AK2439 3 5%	3138EV94	X				9/25/2014	1/25/2016	92	97					-5
1185 FNMA POOL # AK2439 3 5%	3138EV94	X				9/21/2015	1/25/2016	92	98					-6
1186 FNMA POOL # AK2439 3 5%	3138EV94	X				2/8/2012	2/25/2016	518	549					-31
1187 FNMA POOL # AK2439 3 5%	3138EV94	X				3/14/2014	2/25/2016	207	220					-13
1188 FNMA POOL # AK2439 3 5%	3138EV94	X				9/25/2014	2/25/2016	41	44					-3
1189 FNMA POOL # AK2439 3 5%	3138EV94	X				9/21/2015	2/25/2016	41	44					-3
1190 FNMA POOL # AK2439 3 5%	3138EV94	X				1/28/2016	2/25/2016	21	22					-1
1191 FNMA POOL # AK2439 3 5%	3138EV94	X				2/8/2012	3/25/2016	466	494					-28
1192 FNMA POOL # AK2439 3 5%	3138EV94	X				3/14/2014	3/25/2016	186	197					-11
1193 FNMA POOL # AK2439 3 5%	3138EV94	X				9/25/2014	3/25/2016	37	39					-2
1194 FNMA POOL # AK2439 3 5%	3138EV94	X				9/21/2015	3/25/2016	37	40					-3
1195 FNMA POOL # AK2439 3 5%	3138EV94	X				1/28/2016	3/25/2016	19	19					0
1196 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	2/25/2016	1,379	1,447					-68
1197 FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	3/25/2016	942	944					-2
1198 FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	3/25/2016	59	60					-1
1199 FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	4/25/2016	2,602	2,608					-6
1200 FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	4/25/2016	163	165					-2
1201 FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	5/25/2016	1,162	1,165					-3
1202 FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	5/25/2016	79	74					-5
1203 FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	8/14/2016	14,801	14,581					240
1204 FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	8/14/2016	165,983	161,600					4,383
1205 FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	9/25/2016	3,421	3,429					-8
1206 FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	6/25/2016	214	217					-3
1207 FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	7/25/2016	2,361	2,367					-6
1208 FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	8/25/2016	686	687					-1
1209 FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	9/25/2016	1,168	1,171					-3
1210 FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	9/28/2016	65,916	63,473					2,443
1211 FNMA POOL # MA2495 3 5%	31418BXZ4	X				2/4/2016	3/25/2016	836	876					-40
1212 FNMA POOL # MA2495 3 5%	31418BXZ4	X				2/4/2016	4/25/2016	2,000	2,096					-96
1213 FNMA POOL # MA2495 3 5%	31418BXZ4	X				2/19/2016	4/25/2016	609	638					-29
1214 FNMA POOL # MA2495 3 5%	31418BXZ4	X				2/4/2016	5/25/2016	2,001	2,098					-97
1215 FNMA POOL # MA2495 3 5%	31418BXZ4	X				2/19/2016	5/25/2016	609	639					-30
1216 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	6/25/2016	3,989	4,193					-204
1217 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	6/25/2016	825	921					-96
1218 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				4/7/2015	6/25/2016	138	154					-16
1219 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				10/8/2015	6/25/2016	138	152					-14
1220 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				4/21/2016	6/25/2016	138	154					-16
1221 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	7/8/2016	30,102	30,314					-212
1222 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				4/7/2015	7/8/2016	5,017	5,062					-45
1223 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				10/8/2015	7/8/2016	5,017	4,894					23
1224 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				4/21/2016	7/8/2016	5,017	5,059					-42

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

Long Term CG Distributions		Amount			Totals		Gross Sales		Cost of Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss			
Short Term CG Distributions		1,571,555			Capital Gains/Losses		30,188,028		28,057,044		2,130,984			
		0			Other sales		0		0		0			
Description	CUSIP #	Check "X" if 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
1226	FNMA POOL # AH4754 5% 2/1					3/4/2011	7/2/2016	138,090	131,058					7,032
1228	FNMA POOL # AH4754 5% 2/1					3/4/2011	7/2/2016	6,682	7,024					-342
1227	FNMA POOL # AJ1758 3.5%					9/14/2011	10/25/2015	776	814					-38
1228	FNMA POOL # AJ1758 3.5%					9/14/2011	11/25/2015	2,559	2,688					-127
1229	FNMA POOL # AJ1758 3.5%					9/14/2011	12/25/2015	1,320	1,385					-65
1230	FNMA POOL # AJ1758 3.5%					9/14/2011	1/25/2016	945	992					-47
1231	FNMA MA1897 3.5% 5/1					11/2/2015	4/25/2016	3	4					-1
1232	FNMA MA1897 3.5% 5/1					5/23/2014	5/25/2016	6,104	6,212					-108
1233	FNMA MA1897 3.5% 5/1					12/18/2014	5/25/2016	313	321					-8
1234	FNMA MA1897 3.5% 5/1					4/28/2015	5/25/2016	313	322					-9
1235	FNMA MA1897 3.5% 5/1					11/2/2015	5/25/2016	157	162					-5
1236	FNMA MA1897 3.5% 5/1					5/23/2014	6/25/2016	129	131					-2
1237	FNMA MA1897 3.5% 5/1					12/18/2014	8/25/2016	7	7					0
1238	FNMA MA1897 3.5% 5/1					4/28/2015	6/25/2016	7	7					0
1239	FNMA MA1897 3.5% 5/1					11/2/2015	6/25/2016	3	3					0
1240	FNMA MA1897 3.5% 5/1					5/23/2014	7/25/2016	3,576	3,839					-63
1241	FNMA MA1897 3.5% 5/1					12/18/2014	7/25/2016	183	188					-5
1242	FNMA MA1897 3.5% 5/1					4/28/2015	7/25/2016	183	188					-5
1243	FNMA MA1897 3.5% 5/1					11/2/2015	7/25/2016	92	95					-3
1244	FNMA MA1897 3.5% 5/1					5/23/2014	8/25/2016	113	115					-2
1245	FNMA MA1897 3.5% 5/1					12/18/2014	8/25/2016	6	6					0
1246	FNMA MA1897 3.5% 5/1					4/28/2015	8/25/2016	6	6					0
1247	FNMA MA1897 3.5% 5/1					11/2/2015	8/25/2016	3	3					0
1248	FNMA MA1897 3.5% 5/1					5/23/2014	9/25/2016	5,342	5,436					-94
1249	FNMA MA1897 3.5% 5/1					12/18/2014	9/25/2016	274	281					-7
1250	FNMA MA1860 4.5% 4/1					5/15/2015	2/25/2016	195	212					-17
1251	FNMA MA1860 4.5% 4/1					4/1/2014	3/25/2016	1,075	1,148					-73
1252	FNMA MA1860 4.5% 4/1					5/5/2014	3/25/2016	293	317					-24
1253	FNMA MA1860 4.5% 4/1					6/23/2014	3/25/2016	391	424					-33
1254	FNMA MA1860 4.5% 4/1					5/23/2014	3/25/2016	489	533					-44
1255	FNMA MA1860 4.5% 4/1					4/1/2014	4/25/2016	1,544	1,648					-104
1256	FNMA MA1860 4.5% 4/1					5/5/2014	4/25/2016	421	454					-33
1257	FNMA MA1860 4.5% 4/1					6/23/2014	4/25/2016	561	608					-47
1258	FNMA MA1860 4.5% 4/1					5/15/2015	4/25/2016	702	766					-64
1259	FNMA MA1860 4.5% 4/1					4/1/2014	5/25/2016	1,347	1,438					-91
1260	FNMA MA1860 4.5% 4/1					5/5/2014	5/25/2016	367	399					-29
1261	FNMA MA1860 4.5% 4/1					6/23/2014	5/25/2016	490	531					-41
1262	FNMA MA1860 4.5% 4/1					5/15/2015	5/25/2016	612	668					-56
1263	FNMA MA1860 4.5% 4/1					4/7/2014	5/25/2016	122	134					-12
1264	FNMA MA1860 4.5% 4/1					5/5/2014	6/14/2016	10,474	10,362					112
1265	FNMA MA1860 4.5% 4/1					6/23/2014	6/14/2016	13,966	13,873					93
1266	COSTCO WHSL CORP NEW					12/4/2015	5/23/2016	2,429	2,836					-407
1267	COSTCO WHSL CORP NEW					12/4/2015	7/14/2016	3,328	3,337					-9
1268	DFA EMERG MKTS CORE EQ					5/8/2015	10/21/2015	13,074	14,802					-1,728
1269	DFA EMERG MKTS CORE EQ					6/17/2013	10/21/2015	138,928	151,568					-14,642
1270	DEVON ENERGY CORPORAT					3/23/2016	5/23/2016	1,028	825					203
1271	DEVON ENERGY CORPORAT					3/17/2016	5/23/2016	1,370	1,093					277
1272	DEVON ENERGY CORPORAT					3/17/2016	7/14/2016	3,070	2,185					885
1273	DEVON ENERGY CORPORAT					3/17/2016	9/27/2016	157,715	112,825					44,890
1274	WALT DISNEY CO/THE					5/6/2011	12/21/2015	3,416	1,381					2,025
1275	WALT DISNEY CO/THE					5/6/2011	3/23/2016	2,932	1,304					1,628
1276	WALT DISNEY CO/THE					5/6/2011	5/23/2016	2,998	1,304					1,694
1277	WALT DISNEY CO/THE					5/6/2011	7/14/2016	2,998	1,304					1,694
1278	DOMINION RES INC VA NEW					1/6/2016	5/23/2016	4,244	4,113					131
1279	DOMINION RES INC VA NEW					1/6/2016	7/14/2016	4,628	4,113					515
1280	DOMINION RES INC VA NEW					1/6/2016	8/23/2016	53,894	48,670					5,224
1281	DOW CHEMICAL CO					10/7/2014	12/21/2015	4,503	4,501					2
1282	DOW CHEMICAL CO					10/7/2014	3/23/2016	4,092	4,001					91
1283	DOW CHEMICAL CO					10/7/2014	5/23/2016	3,655	3,501					154
1284	DOW CHEMICAL CO					10/7/2014	7/14/2016	4,147	4,001					146
1285	DYNEGY INC/NEW					3/18/2016	5/23/2016	1,523	1,096					427
1286	EBAY INC 2.875% 8/0					7/23/2014	10/15/2015	112,943	114,748					-1,803
1287	EBAY INC 2.875% 8/0					3/30/2015	10/15/2015	34,374	35,118					-744
1288	ELECTRONIC ARTS INC					7/18/2014	10/9/2015	58,310	34,501					23,809
1289	ELECTRONIC ARTS INC					8/29/2014	10/9/2015	16,197	9,444					6,753
1290	ELECTRONIC ARTS INC					8/29/2014	12/9/2015	66,397	37,397					29,000
1291	ELECTRONIC ARTS INC					8/29/2014	2/3/2016	21,562	13,599					7,963
1292	ELECTRONIC ARTS INC					12/21/2015	2/3/2016	599	677					-78
1293	ELECTRONIC ARTS INC					9/15/2014	2/3/2016	6,588	4,017					2,571
1294	ELECTRONIC ARTS INC					9/15/2014	2/4/2016	84,880	53,320					31,560
1295	EXELON CORP					8/19/2015	12/21/2015	4,087	5,126					-1,039
1296	EXELON CORP					8/19/2015	3/17/2016	92,499	90,562					1,937

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		1,571,555		Capital Gains/Losses		30,188,028		28,057,044		2,130,984				
		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
1297	EXELON CORP		30161N101			8/20/2015	3/17/2016	4,538	4,437				0	101
1298	EXELON CORP		30161N101	X		3/23/2016	5/23/2016	1,369	1,400				0	-31
1299	EXELON CORP		30161N101	X		8/20/2015	5/23/2016	2,395	2,389				0	6
1300	EXELON CORP		30161N101	X		8/20/2015	5/31/2016	50,816	50,851				0	-35
1301	FNMA POOL # AJ1758	3.5%	3138ASSU2	X		9/14/2011	3/25/2016	1,613	1,693				0	-80
1302	FNMA MA1897	3.5%	31418BDB9	X		4/28/2015	6/25/2016	274	281				0	-7
1303	FNMA MA1897	3.5%	31418BDB9	X		11/22/2015	6/25/2016	137	142				0	-5
1304	FNMA POOL MA2484	4.0%	31418BXN1	X		3/3/2016	4/25/2016	1,023	1,093				0	-70
1305	FNMA POOL MA2484	4.0%	31418BXN1	X		3/3/2016	5/25/2016	751	803				0	52
1306	FNMA POOL MA2484	4.0%	31418BXN1	X		3/3/2016	6/25/2016	2,719	2,907				0	-188
1307	FNMA POOL MA2484	4.0%	31418BXN1	X		5/23/2016	6/25/2016	363	389				0	-25
1308	FNMA POOL MA2484	4.0%	31418BXN1	X		3/3/2016	7/25/2016	1,148	1,228				0	-80
1309	FNMA POOL MA2484	4.0%	31418BXN1	X		5/23/2016	7/25/2016	153	164				0	-11
1310	FNMA POOL MA2484	4.0%	31418BXN1	X		3/3/2016	8/25/2016	2,374	2,538				0	-164
1311	FNMA POOL MA2484	4.0%	31418BXN1	X		8/23/2016	8/25/2016	137	139				0	-2
1312	FNMA POOL MA2484	4.0%	31418BXN1	X		5/23/2016	9/13/2016	19,913	19,843				0	70
1313	FNMA POOL MA2484	4.0%	31418BXN1	X		3/3/2016	9/13/2016	23,781	23,691				0	90
1314	FNMA POOL MA2484	4.0%	31418BXN1	X		3/3/2016	9/25/2016	3,906	4,179				0	-270
1315	FN MA2487	3.0%	31418BXR2	X		11/24/2015	1/25/2016	707	709				0	-2
1316	FN MA2487	3.0%	31418BXR2	X		11/24/2015	2/25/2016	597	599				0	-2
1317	U S TREASURY NOTE	0.75%	912828TWD	X		3/24/2015	9/9/2016	10,003	9,984				0	19
1318	U S TREASURY NOTE	0.75%	912828TWD	X		3/24/2015	9/12/2016	30,009	29,953				0	56
1319	U S TREASURY NOTE	0.75%	912828TWD	X		3/24/2015	9/22/2016	5,003	4,992				0	11
1320	FNMA MA1860	4.5%	31418B962	X		6/23/2014	6/25/2016	418	452				0	-34
1321	FNMA MA1860	4.5%	31418B962	X		5/15/2015	6/25/2016	522	570				0	-48
1322	FNMA MA1860	4.5%	31418B962	X		4/7/2016	6/25/2016	104	114				0	-10
1323	FNMA MA1860	4.5%	31418B962	X		4/1/2014	7/25/2016	2,194	2,343				0	-149
1324	FNMA MA1897	3.5%	31418BDB9	X		5/23/2014	10/25/2015	142	145				0	-3
1325	FNMA MA1897	3.5%	31418BDB9	X		12/18/2014	10/25/2015	7	7				0	0
1326	FNMA MA1897	3.5%	31418BDB9	X		4/28/2015	10/25/2015	7	7				0	0
1327	FNMA MA1897	3.5%	31418BDB9	X		5/23/2015	11/25/2015	2,910	2,962				0	-52
1328	FNMA MA1897	3.5%	31418BDB9	X		12/18/2014	11/25/2015	149	153				0	-4
1329	FNMA MA1897	3.5%	31418BDB9	X		4/28/2015	11/25/2015	149	153				0	-4
1330	FNMA MA1897	3.5%	31418BDB9	X		5/23/2014	12/25/2015	5,835	5,938				0	-103
1331	FNMA MA1897	3.5%	31418BDB9	X		12/18/2014	12/25/2015	299	307				0	-8
1332	FNMA MA1897	3.5%	31418BDB9	X		4/28/2015	12/25/2015	299	307				0	-8
1333	FNMA MA1897	3.5%	31418BDB9	X		11/22/2015	12/25/2015	150	155				0	-5
1334	FNMA MA1897	3.5%	31418BDB9	X		5/23/2014	1/25/2016	5,179	5,271				0	-92
1335	FNMA MA1897	3.5%	31418BDB9	X		12/18/2014	1/25/2016	266	272				0	-6
1336	FNMA MA1897	3.5%	31418BDB9	X		4/28/2015	1/25/2016	266	273				0	-7
1337	FNMA MA1897	3.5%	31418BDB9	X		11/22/2015	1/25/2016	133	137				0	-4
1338	FNMA MA1897	3.5%	31418BDB9	X		5/23/2014	2/25/2016	3,684	3,749				0	-65
1339	FNMA MA1897	3.5%	31418BDB9	X		12/18/2014	2/25/2016	189	194				0	-5
1340	FNMA MA1897	3.5%	31418BDB9	X		4/28/2015	2/25/2016	189	194				0	-5
1341	FNMA MA1897	3.5%	31418BDB9	X		11/22/2015	2/25/2016	94	98				0	-4
1342	FNMA MA1897	3.5%	31418BDB9	X		5/23/2014	3/25/2016	118	120				0	-2
1343	FNMA MA1897	3.5%	31418BDB9	X		12/18/2014	3/25/2016	6	6				0	0
1344	FNMA MA1897	3.5%	31418BDB9	X		4/28/2015	3/25/2016	6	6				0	0
1345	FNMA MA1897	3.5%	31418BDB9	X		11/22/2015	3/25/2016	3	3				0	0
1346	FNMA MA1897	3.5%	31418BDB9	X		5/23/2014	4/25/2016	135	138				0	-3
1347	FNMA MA1897	3.5%	31418BDB9	X		12/18/2014	4/25/2016	7	7				0	0
1348	FNMA MA1897	3.5%	31418BDB9	X		4/28/2015	4/25/2016	7	7				0	0
1349	U S TREASURY NOTE	2.625%	912828PT1	X		4/29/2015	4/22/2016	5,159	5,244				0	-85
1350	U S TREASURY NOTE	2.625%	912828PT1	X		4/28/2015	4/22/2016	30,852	31,443				0	-491
1351	U S TREASURY NOTE	2.625%	912828PT1	X		4/28/2015	5/11/2016	46,473	47,164				0	-691
1352	UNITED STATES TREAS	0.625%	912828R93	X		6/30/2016	7/8/2016	5,000	5,001				0	-1
1353	UNITED STATES TREAS	0.625%	912828R93	X		6/30/2016	8/8/2016	9,880	10,003				0	-23
1354	U S TREASURY NOTE	1.25%	912828T8	X		2/12/2015	1/20/2016	5,023	4,974				0	49
1355	U S TREASURY NOTE	1.25%	912828T8	X		2/12/2015	2/11/2016	65,876	64,862				0	1,214
1356	U S TREASURY NOTE	1.25%	912828T8	X		1/8/2014	2/11/2016	50,674	49,025				0	1,649
1357	U S TREASURY NOTE	1.25%	912828T8	X		1/8/2014	3/29/2016	5,028	4,905				0	124
1358	U S TREASURY NOTE	1.25%	912828T8	X		1/8/2014	4/28/2016	10,080	9,612				0	268
1359	U S TREASURY NOTE	0.625%	912828TS9	X		10/12/2012	12/11/2015	4,975	4,696				0	-21
1360	U S TREASURY NOTE	0.625%	912828TS9	X		10/12/2012	3/30/2016	74,877	74,944				0	-67
1361	U S TREASURY NOTE	0.625%	912828TS9	X		1/30/2015	3/30/2016	49,918	49,894				0	24
1362	U S TREASURY NOTE	0.625%	912828TS9	X		3/4/2016	3/30/2016	39,934	39,863				0	71
1363	U S TREASURY NOTE	0.625%	912828TS9	X		3/4/2016	4/13/2016	24,967	24,915				0	52
1364	U S TREASURY NOTE	0.625%	912828TS9	X		3/4/2016	5/11/2016	29,985	29,988				0	67
1365	U S TREASURY NOTE	0.625%	912828TS9	X		3/4/2016	5/18/2016	24,951	24,915				0	36
1366	U S TREASURY NOTE	0.625%	912828TS9	X		1/26/2015	5/18/2016	44,912	44,784				0	128
1367	U S TREASURY NOTE	0.625%	912828TS9	X		1/26/2015	5/24/2016	64,838	64,669				0	149
1368	U S TREASURY NOTE	0.625%	912828TS9	X		1/26/2015	6/7/2016	39,953	39,809				0	144

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		1,571,555			Capital Gains/Losses		30,188,028		28,057,044		2,130,984			
		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
1368	U S TREASURY NOTE 0 6255	912828TS9	X			1/28/2015	6/23/2016	74,859	74,842					17
1370	U S TREASURY NOTE 0 6255	912828TS9	X			12/8/2015	6/23/2016	24,886	24,892					-6
1371	U S TREASURY NOTE 0 6255	912828TS9	X			10/22/2012	7/19/2016	89,975	89,404					575
1372	U S TREASURY NOTE 0 6255	912828TS9	X			5/28/2014	7/19/2016	39,991	39,684					297
1373	U S TREASURY NOTE 0 6255	912828TS9	X			12/8/2015	7/19/2016	9,998	9,958					40
1374	U S TREASURY NOTE 0 6255	912828TS9	X			7/23/2014	7/19/2016	14,996	14,884					112
1375	U S TREASURY NOTE 0 6255	912828TS9	X			1/14/2014	8/1/2016	30,005	29,721					284
1376	U S TREASURY NOTE 0 6255	912828TS9	X			7/23/2014	8/1/2016	20,003	19,845					158
1377	U S TREASURY NOTE 0 6255	912828TS9	X			1/15/2014	8/1/2016	15,002	14,853					149
1378	U S TREASURY NOTE 0 6255	912828TS9	X			1/15/2014	8/30/2016	69,982	69,329					653
1379	U S TREASURY NOTE 0 6255	912828TS9	X			1/15/2014	8/31/2016	39,978	39,616					362
1380	U S TREASURY NOTE 0 755	912828TW0	X			4/29/2015	5/11/2016	35,037	34,974					63
1381	U S TREASURY NOTE 0 755	912828TW0	X			4/29/2015	8/31/2016	5,003	4,966					37
1382	U S TREASURY NOTE 0 755	912828TW0	X			4/29/2015	9/6/2016	70,030	69,948					82
1383	U S TREASURY NOTE 0 755	912828TW0	X			3/24/2015	9/6/2016	20,009	19,969					40
1384	CHEVRON CORPORATION	166764100	X			5/6/2011	12/21/2015	533	519					14
1385	CHEVRON CORPORATION	166764100	X			5/6/2011	5/3/2016	52,288	53,260					-972
1386	CHEVRON CORPORATION	166764100	X			5/6/2011	7/14/2016	5,227	5,058					169
1387	CHEVRON CORPORATION	166764100	X			5/6/2011	7/27/2016	62,233	62,860					-627
1388	CISCO SYSTEMS INC	17275R102	X			1/8/2015	10/21/2015	51,634	51,033					601
1389	CISCO SYSTEMS INC	17275R102	X			1/6/2015	12/1/2015	99,568	99,179					389
1390	CISCO SYSTEMS INC	17275R102	X			1/8/2015	12/1/2015	8,226	8,412					-183
1391	CITIZENS FINANCIAL GROUP	174810105	X			5/9/2011	5/23/2016	2,979	2,897					82
1392	CITIZENS FINANCIAL GROUP	174810105	X			1/19/2016	7/14/2016	2,947	3,120					-173
1393	COGNIZANT TECHNOLOGY S	192446102	X			12/1/2015	12/21/2015	1,190	1,302					-112
1394	COGNIZANT TECHNOLOGY S	192446102	X			12/1/2015	3/23/2016	4,087	4,557					-470
1395	COGNIZANT TECHNOLOGY S	192446102	X			12/1/2015	5/23/2016	4,346	4,557					-211
1396	COGNIZANT TECHNOLOGY S	192446102	X			12/1/2015	6/27/2016	82,208	96,354					-14,146
1397	COGNIZANT TECHNOLOGY S	192446102	X			12/9/2015	6/27/2016	24,996	27,114					-2,118
1398	COGNIZANT TECHNOLOGY S	192446102	X			12/9/2015	6/30/2016	37,666	39,787					-2,121
1399	COGNIZANT TECHNOLOGY S	192446102	X			12/14/2015	6/30/2016	56,497	58,831					-2,334
1400	COMCAST CORP CL A	20030N101	X			7/8/2015	12/8/2015	51,857	54,427					-2,570
1401	COMCAST CORP CL A	20030N101	X			7/27/2015	12/8/2015	7,153	7,392					-239
1402	COMCAST CORP CL A	20030N101	X			12/16/2013	1/7/2016	2,758	2,476					282
1403	COMCAST CORP CL A	20030N101	X			7/27/2015	1/7/2016	54,618	60,984					-6,366
1404	COMCAST CORP CL A	20030N101	X			10/14/2013	1/7/2016	8,089	5,100					2,989
1405	COMCAST CORP CL A	20030N101	X			10/14/2013	1/3/2016	44,684	38,485					6,199
1406	COMCAST CORP CL A	20030N101	X			10/14/2013	1/21/2016	18,473	15,785					2,688
1407	COMCAST CORP CL A	20030N101	X			5/1/2012	1/21/2016	8,150	4,607					3,543
1408	COMCAST CORP CL A	20030N101	X			3/23/2016	5/23/2016	621	593					28
1409	COMCAST CORP CL A	20030N101	X			5/1/2012	5/23/2016	3,728	1,843					1,885
1410	COMCAST CORP CL A	20030N101	X			5/1/2012	7/14/2016	5,360	2,457					2,903
1411	COMCAST CORP CL A	20030N101	X			5/1/2012	8/19/2016	5,986	2,764					3,222
1412	COMCAST CORP CL A	20030N101	X			7/19/2016	8/19/2016	48,554	48,996					-442
1413	COMCAST CORP CL A	20030N101	X			4/18/2012	8/19/2016	1,995	890					1,105
1414	COMCAST CORP CL A	20030N101	X			4/18/2012	9/2/2016	47,540	21,372					26,168
1415	CONSTELLATION BRANDS IN	21036P108	X			8/14/2015	12/21/2015	4,372	3,958					414
1416	CONSTELLATION BRANDS IN	21036P108	X			8/14/2015	3/23/2016	4,036	3,447					589
1417	CONSTELLATION BRANDS IN	21036P108	X			8/14/2015	5/23/2016	3,725	3,064					661
1418	CONSTELLATION BRANDS IN	21036P108	X			8/14/2015	7/14/2016	4,397	3,447					950
1419	COSTCO WHSL CORP NEW	22160K105	X			5/6/2011	10/7/2015	51,440	27,973					23,467
1420	CHEVRON CORPORATION	166764100	X			4/30/2014	12/21/2015	1,066	1,508					-442
1421	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X			3/4/2011	1/25/2016	9,196	9,668					-472
1422	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X			6/20/2014	1/25/2016	1,903	2,122					-219
1423	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X			4/7/2015	1/25/2016	317	354					-37
1424	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X			10/6/2015	1/25/2016	317	350					-33
1425	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X			3/4/2011	2/25/2016	248	259					-13
1426	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X			6/20/2014	2/25/2016	51	57					-6
1427	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X			4/7/2015	2/25/2016	8	9					-1
1428	FNMA POOL # MA2495 3 5%	31418BXZ4	X			2/4/2016	6/25/2016	1,562	1,637					-75
1429	FNMA POOL # MA2495 3 5%	31418BXZ4	X			2/19/2016	6/25/2016	475	499					-24
1430	FNMA POOL # MA2495 3 5%	31418BXZ4	X			2/4/2016	7/25/2016	2,533	2,655					-122
1431	FNMA POOL # MA2495 3 5%	31418BXZ4	X			2/19/2016	7/25/2016	771	809					-38
1432	FNMA POOL # MA2495 3 5%	31418BXZ4	X			2/19/2016	8/23/2016	69,171	68,832					339
1433	FNMA POOL # MA2495 3 5%	31418BXZ4	X			2/4/2016	8/23/2016	220,515	219,289					1,226
1434	FNMA POOL # MA2495 3 5%	31418BXZ4	X			2/4/2016	8/25/2016	3,978	4,064					-86
1435	FNMA POOL # MA2495 3 5%	31418BXZ4	X			2/19/2016	8/25/2016	1,180	1,238					-58
1436	FNMA POOL # MA2495 3 5%	31418BXZ4	X			2/4/2016	9/25/2016	6,414	6,722					-308
1437	FNMA POOL MA2522 3 5%	31418BYU4	X			4/1/2016	5/25/2016	564	592					-28
1438	FNMA POOL MA2522 3 5%	31418BYU4	X			4/1/2016	6/25/2016	1,349	1,417					-68
1439	FNMA POOL MA2522 3 5%	31418BYU4	X			4/1/2016	7/25/2016	1,557	1,635					-78
1440	FNMA POOL MA2522 3 5%	31418BYU4	X			4/1/2016	8/25/2016	1,650	1,733					-83

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

Long Term CG Distributions		Amount		Capital Gains/Losses		Totals		Gross Sales		Cost or Other Basis Expenses Depreciation and Adjustments		Net Gain or Loss		
Short Term CG Distributions		1,571,555		0		0		30,188,028		28,057,044		2,130,984		
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
1441	FNMA POOL MA2522	3.5%	31418BYL4	X		4/1/2016	9/25/2016	2,490	2,614					-124
1442	FNMA POOL MA2522	3.5%	31418BYL4	X		4/1/2016	9/28/2016	109,702	109,037					665
1443	FNMA POOL MA2581	3.0%	31418Z33	X		3/3/2016	4/25/2016	1,035	1,079					-44
1444	UNIVERSAL HEALTH SERVIC		913903100	X		9/22/2015	5/23/2016	3,177	3,335					-158
1445	UNIVERSAL HEALTH SERVIC		913903100	X		9/22/2015	7/14/2016	3,366	3,474					-108
1446	VALERO ENERGY CORP NEW		91913Y100	X		6/25/2014	12/8/2015	16,884	12,283					4,721
1447	VALERO ENERGY CORP NEW		91913Y100	X		5/6/2011	12/8/2015	36,090	12,572					23,518
1448	VALERO ENERGY CORP NEW		91913Y100	X		5/6/2011	12/21/2015	705	247					458
1449	VALERO ENERGY CORP NEW		91913Y100	X		2/11/2016	3/17/2016	53,821	45,852					7,969
1450	VERIZON COMMUNICATIONS		92343V104	X		8/12/2015	12/8/2015	48,453	50,184					-1,731
1451	VERIZON COMMUNICATIONS		92343V104	X		9/29/2015	12/8/2015	2,743	2,618					127
1452	VERIZON COMMUNICATIONS		92343V104	X		9/29/2015	3/23/2016	3,174	2,616					558
1453	VERIZON COMMUNICATIONS		92343V104	X		9/29/2015	5/23/2016	2,473	2,180					293
1454	VERIZON COMMUNICATIONS		92343V104	X		9/29/2015	7/14/2016	3,352	2,818					736
1455	VERIZON COMMUNICATIONS		92343V104	X		9/29/2015	9/20/2016	50,883	42,284					8,599
1456	FNMA 2014-28 ND	3.0%	3136AJK47	X		4/11/2014	11/25/2015	2,031	2,071					-40
1457	FNMA 2014-28 ND	3.0%	3136AJK47	X		4/11/2014	5/25/2016	1,487	1,498					-9
1458	FNMA 2014-28 ND	3.0%	3136AJK47	X		4/11/2014	6/25/2016	1,785	1,800					-15
1459	FNMA 2014-28 ND	3.0%	3136AJK47	X		4/11/2014	12/25/2015	1,195	1,218					-23
1460	FNMA 2014-28 ND	3.0%	3136AJK47	X		4/11/2014	7/25/2016	2,450	2,498					-48
1461	FNMA 2014-28 ND	3.0%	3136AJK47	X		4/11/2014	1/25/2016	1,632	1,664					-32
1462	FNMA 2014-28 ND	3.0%	3136AJK47	X		4/11/2014	2/25/2016	1,106	1,128					-22
1463	FNMA 2014-28 ND	3.0%	3136AJK47	X		4/11/2014	3/25/2016	1,049	1,089					-40
1464	FNMA 2014-28 ND	3.0%	3136AJK47	X		4/11/2014	8/25/2016	1,901	1,938					-37
1465	FNMA 2014-28 ND	3.0%	3136AJK47	X		4/11/2014	4/25/2016	1,330	1,357					-27
1466	FNMA 2014-28 ND	3.0%	3136AJK47	X		4/11/2014	9/25/2016	2,376	2,423					-47
1467	FNMA POOL # 255364	6.0%	31371LTV1	X		4/20/2006	10/25/2015	22	22					0
1468	FNMA POOL # 255364	6.0%	31371LTV1	X		1/3/2007	10/25/2015	233	237					-4
1469	FNMA POOL # 255364	6.0%	31371LTV1	X		2/15/2011	10/25/2015	356	385					-29
1470	FNMA POOL # 255364	6.0%	31371LTV1	X		4/20/2006	11/25/2015	11	11					0
1471	FNMA POOL # 255364	6.0%	31371LTV1	X		2/13/2007	11/25/2015	121	123					-2
1472	FNMA POOL # 255364	6.0%	31371LTV1	X		2/15/2011	11/25/2015	185	202					-17
1473	FNMA MA1860	4.5% 4/	31418BB62	X		5/5/2014	10/25/2015	153	165					-12
1474	FNMA MA1860	4.5% 4/	31418BB62	X		6/23/2014	10/25/2015	204	221					-17
1475	FNMA MA1860	4.5% 4/	31418BB62	X		5/15/2015	10/25/2015	255	278					-23
1476	FNMA MA1860	4.5% 4/	31418BB62	X		4/1/2014	11/25/2015	493	527					-34
1477	FNMA MA1860	4.5% 4/	31418BB62	X		5/5/2014	11/25/2015	134	145					-11
1478	FNMA MA1860	4.5% 4/	31418BB62	X		6/23/2014	11/25/2015	179	194					-15
1479	FNMA MA1860	4.5% 4/	31418BB62	X		5/15/2015	11/25/2015	224	245					-21
1480	FNMA MA1860	4.5% 4/	31418BB62	X		4/1/2014	12/25/2015	482	514					-32
1481	FNMA MA1860	4.5% 4/	31418BB62	X		5/5/2014	12/25/2015	131	142					-11
1482	FNMA MA1860	4.5% 4/	31418BB62	X		6/23/2014	12/25/2015	175	190					-15
1483	FNMA MA1860	4.5% 4/	31418BB62	X		5/15/2015	12/25/2015	219	239					-20
1484	FNMA MA1860	4.5% 4/	31418BB62	X		4/1/2014	1/25/2016	488	521					-33
1485	FNMA MA1860	4.5% 4/	31418BB62	X		5/5/2014	1/25/2016	133	144					-11
1486	FNMA MA1860	4.5% 4/	31418BB62	X		6/23/2014	1/25/2016	177	192					-15
1487	FNMA MA1860	4.5% 4/	31418BB62	X		5/15/2015	1/25/2016	222	242					-20
1488	FNMA MA1860	4.5% 4/	31418BB62	X		4/1/2014	2/25/2016	428	457					-29
1489	FNMA MA1860	4.5% 4/	31418BB62	X		5/5/2014	2/25/2016	117	126					-9
1490	FNMA MA1860	4.5% 4/	31418BB62	X		6/23/2014	2/25/2016	159	189					-30
1491	PIONEER NATURAL RESOUR		723787107	X		2/17/2015	5/3/2016	478	672					-194
1492	PIONEER NATURAL RESOUR		723787107	X		5/23/2016	7/14/2016	625	650					-25
1493	PIONEER NATURAL RESOUR		723787107	X		2/17/2015	7/14/2016	2,507	2,516					-9
1494	PIONEER NATURAL RESOUR		723787107	X		2/17/2015	8/25/2016	52,633	45,912					6,721
1495	PROCTER & GAMBLE CO		742718109	X		1/13/2015	12/21/2015	3,926	4,555					-629
1496	PROCTER & GAMBLE CO		742718109	X		1/13/2015	3/23/2016	831	911					-80
1497	PROCTER & GAMBLE CO		742718109	X		1/13/2015	5/23/2016	5,605	6,377					-772
1498	PROCTER & GAMBLE CO		742718109	X		1/13/2015	7/14/2016	6,018	6,377					-359
1499	SALESFORCE COM INC		794661302	X		7/22/2015	10/21/2015	34,089	33,299					790
1500	SALESFORCE COM INC		794661302	X		9/24/2015	10/21/2015	1,515	1,428					87
1501	SALESFORCE COM INC		794661302	X		5/6/2011	10/21/2015	17,423	7,682					9,741
1502	SALESFORCE COM INC		794661302	X		5/6/2011	12/21/2015	1,541	668					873
1503	SALESFORCE COM INC		794661302	X		5/6/2011	3/23/2016	5,038	2,338					2,700
1504	SALESFORCE COM INC		794661302	X		3/30/2016	7/12/2016	822	741					81
1505	SALESFORCE COM INC		794661302	X		5/23/2016	7/12/2016	1,643	1,637					6
1506	U S TREASURY BOND	3.0%	912810RM2	X		11/3/2015	1/15/2016	36,278	34,971					1,307
1507	U S TREASURY BOND	3.0%	912810RM2	X		11/3/2015	2/10/2016	93,883	84,930					8,953
1508	UNITED STATES TREAS	2.0	912828A42	X		2/21/2014	11/6/2015	10,092	9,906					186
1509	UNITED STATES TREAS	2.0	912828A42	X		2/20/2014	11/6/2015	15,138	14,854					284
1510	UNITED STATES TREAS	2.0	912828A42	X		11/6/2015	1/20/2016	71,889	70,654					1,235
1511	UNITED STATES TREAS	2.0	912828A42	X		2/20/2014	2/4/2016	67,153	64,385					2,768
1512	UNITED STATES TREAS	2.0	912828A42	X		11/9/2015	2/4/2016	88,147	85,887					2,260

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	Short Term CG Distributions	Capital Gains/Losses	Other Sales	30,168,028	0	28,057,044	0	2,130,984	0					
1,371,555	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
1513	UNITED STATES TREAS 2 0	912828A2	X			1/29/2014	2/4/2016	20,662	19,766					896
1514	UNITED STATES TREAS 0 7	912828A81	X			5/5/2015	10/9/2015	10,036	10,032					4
1515	UNITED STATES TREAS 0 7	912828A91	X			5/5/2015	10/20/2015	30,116	30,095					21
1516	UNITED STATES TREAS 0 7	912828A91	X			12/29/2014	11/9/2015	80,078	80,016					62
1517	UNITED STATES TREAS 0 7	912828A91	X			5/5/2015	11/9/2015	5,005	5,016					-11
1518	US TREASURY N/B 2 25%	912828G38	X			2/2/2016	5/3/2016	10,427	10,359					68
1519	US TREASURY N/B 2 25%	912828G38	X			2/3/2016	5/3/2016	36,493	36,351					142
1520	US TREASURY N/B 2 25%	912828G38	X			4/22/2016	5/3/2016	89,626	87,932					694
1521	U S TREASURY INFLATIO 0 1	912828K33	X			8/13/2015	3/17/2016	117,535	115,576					2,059
1522	U S TREASURY INFLATIO 0 1	912828K33	X			8/28/2015	3/17/2016	5,231	5,120					111
1523	U S TREASURY NOTE 1 87	912828L24	X			9/24/2015	11/3/2015	119,367	120,703					-1,338
1524	UNITED STATES TREASU 0 8	912828M72	X			2/10/2016	5/9/2016	5,015	5,016					-1
1526	UNITED STATES TREASU 0 8	912828M72	X			2/10/2016	5/11/2016	50,139	50,156					-17
1526	UNITED STATES TREASU 0 8	912828M72	X			2/10/2016	5/11/2016	10,026	10,031					-2
1527	UNITED STATES TREASU 0 8	912828M72	X			2/10/2016	5/18/2016	35,034	35,109					-75
1528	UNITED STATES TREASU 0 8	912828M72	X			2/10/2016	8/2/2016	10,024	10,031					-7
1528	UNITED STATES TREASU 0 8	912828M72	X			2/10/2016	8/18/2016	10,027	10,031					-4
1530	UNITED STATES TREASU 0 8	912828M72	X			6/14/2016	8/18/2016	25,068	25,071					-3
1531	UNITED STATES TREASU 0 8	912828M72	X			6/14/2016	8/31/2016	20,041	20,057					-16
1532	US TREAS INFL INDX 1 375%	912828MF4	X			6/23/2010	3/4/2016	121,563	117,208					4,357
1533	UNITED STATES TREASU 0 8	912828M72	X			6/14/2016	8/25/2016	25,052	25,071					-19
1534	UNITED STATES TREASU 0 8	912828M72	X			1/15/2016	8/31/2016	120,248	120,070					178
1535	UNITED STATES TREAS 1 1	912828P87	X			4/15/2016	4/26/2016	14,824	14,858					-34
1535	UNITED STATES TREAS 1 1	912828P87	X			4/15/2016	6/28/2016	20,143	19,933					210
1537	UNITED STATES TREAS 1 1	912828P87	X			5/12/2016	6/28/2016	20,143	19,932					211
1538	UNITED STATES TREAS 1 1	912828P87	X			5/12/2016	6/30/2016	15,091	14,949					142
1539	U S TREASURY NOTE 2 82	912828PT1	X			1/26/2015	4/22/2016	87,696	89,287					-1,591
1540	BRISTOL-MYERS SQUIBB CO	110122108	X			1/20/2016	5/23/2016	3,492	3,132					360
1541	BRISTOL-MYERS SQUIBB CO	110122108	X			1/20/2016	7/14/2016	4,596	3,758					838
1542	CVS HEALTH CORPORATION	126650100	X			8/25/2015	12/21/2015	4,770	5,168					-398
1543	CVS HEALTH CORPORATION	126650100	X			8/25/2015	3/23/2016	4,777	4,858					-81
1544	CVS HEALTH CORPORATION	126650100	X			8/25/2015	5/23/2016	3,957	4,135					-178
1545	CVS HEALTH CORPORATION	126650100	X			8/25/2015	5/26/2016	116,402	124,042					-7,640
1546	CVS HEALTH CORPORATION	126650100	X			8/25/2015	8/11/2016	49,581	52,821					-3,230
1547	CVS HEALTH CORPORATION	126650100	X			9/22/2015	8/11/2016	55,317	56,933					-1,616
1548	CVS HEALTH CORPORATION	126650100	X			9/24/2015	8/11/2016	582	602					-20
1548	CAPITAL ONE FINANCIAL CO	14040H105	X			12/1/2014	12/21/2015	5,817	5,817					0
1550	CAPITAL ONE FINANCIAL CO	14040H105	X			1/21/2014	3/23/2016	5,605	5,817					-212
1551	CAPITAL ONE FINANCIAL CO	14040H105	X			1/21/2014	5/23/2016	4,241	4,363					-122
1552	CAPITAL ONE FINANCIAL CO	14040H105	X			1/21/2014	7/14/2016	4,819	5,090					-271
1553	CARDINAL HEALTH INC	14149Y108	X			6/5/2014	12/21/2015	4,366	3,559					809
1554	CARDINAL HEALTH INC	14149Y108	X			6/5/2014	3/23/2016	3,272	2,847					425
1555	CARDINAL HEALTH INC	14149Y108	X			6/5/2014	5/23/2016	3,096	2,847					249
1556	CARDINAL HEALTH INC	14149Y108	X			6/5/2014	7/14/2016	3,318	2,847					472
1557	CARDINAL HEALTH INC	14149Y108	X			6/4/2014	9/14/2016	103,215	97,144					6,071
1558	CARDINAL HEALTH INC	14149Y108	X			6/5/2014	9/14/2016	55,751	52,877					3,074
1559	CELANESE CORP -SER A	150870103	X			5/6/2011	12/21/2015	4,550	3,481					1,069
1560	CELANESE CORP -SER A	150870103	X			5/6/2011	3/23/2016	3,967	2,984					983
1561	CELANESE CORP -SER A	150870103	X			5/6/2011	5/23/2016	4,215	2,984					1,231
1562	CELANESE CORP -SER A	150870103	X			5/6/2011	7/14/2016	4,182	2,984					1,198
1563	CELGENE CORP	151020104	X			9/24/2015	12/21/2015	443	462					-19
1564	CELGENE CORP	151020104	X			10/24/2014	12/21/2015	1,441	1,337					104
1565	CELGENE CORP	151020104	X			10/24/2014	3/23/2016	1,826	1,845					-16
1566	CELGENE CORP	151020104	X			10/24/2014	5/23/2016	1,423	1,440					-17
1567	CELGENE CORP	151020104	X			10/24/2014	7/14/2016	1,519	1,542					-23
1568	CHEESECAKE FACTORY INC	183072101	X			2/19/2015	12/21/2015	3,245	3,469					-224
1569	CHEESECAKE FACTORY INC	183072101	X			2/19/2015	3/23/2016	3,104	2,973					131
1570	CHEESECAKE FACTORY INC	183072101	X			2/19/2015	4/18/2016	30,521	29,537					984
1571	CHEESECAKE FACTORY INC	183072101	X			12/15/2014	4/19/2016	504	487					17
1572	CHEESECAKE FACTORY INC	183072101	X			12/17/2014	4/19/2016	13,615	13,163					452
1573	CHEESECAKE FACTORY INC	183072101	X			2/19/2015	4/19/2016	18,355	18,039					316
1574	CHEESECAKE FACTORY INC	183072101	X			12/16/2014	4/19/2016	38,882	35,385					1,477
1575	CHEESECAKE FACTORY INC	183072101	X			12/16/2014	4/20/2016	50,917	48,842					2,075
1576	CHEVRON CORPORATION	166764100	X			11/8/2012	12/21/2015	1,066	1,274					-208
1577	FNMA POOL # 255364 6 0%	31371LTV1	X			1/3/2007	12/25/2015	158	160					-2
1578	FNMA POOL # 255364 6 0%	31371LTV1	X			2/15/2011	12/25/2015	242	263					-21
1579	FNMA POOL # 255364 6 0%	31371LTV1	X			4/20/2008	1/25/2016	21	21					0
1580	FNMA POOL # 255364 6 0%	31371LTV1	X			1/3/2007	1/25/2016	225	228					-3
1581	FNMA POOL # 255364 6 0%	31371LTV1	X			2/15/2011	1/25/2016	345	375					-30
1582	FNMA POOL # 255364 6 0%	31371LTV1	X			4/20/2008	2/24/2016	612	533					79
1583	FNMA POOL # 255364 6 0%	31371LTV1	X			1/3/2007	2/24/2016	8,064	7,127					937
1584	FNMA POOL # 255364 6 0%	31371LTV1	X			2/15/2011	2/24/2016	12,147	11,536					609

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		1,571,555			Capital Gains/Losses		30,188,028		28,057,044			2,130,984		
		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
1866	FNMA POOL # 255364 6.0%					4/20/2006	2/25/2018	5	5					0
1868	FNMA POOL # 255364 6.0%					1/3/2007	2/25/2018	54	55					-1
1867	FNMA POOL # 255364 6.0%					2/15/2011	2/25/2018	83	91					-8
1888	FNMA POOL # 555528 6.0%					12/7/2005	10/25/2015	466	470					-4
1889	FNMA POOL # 555528 6.0%					4/20/2006	10/25/2015	4	4					0
1890	FNMA POOL # 555528 6.0%					12/7/2005	11/25/2015	485	489					-4
1891	FNMA POOL # 555528 6.0%					4/20/2006	11/25/2015	5	5					0
1892	FNMA POOL # 555528 6.0%					12/7/2005	12/25/2015	379	382					-3
1893	FNMA POOL # 555528 6.0%					4/20/2006	12/25/2015	4	4					0
1894	FNMA POOL # 555528 6.0%					12/7/2005	1/25/2016	371	374					-3
1895	FNMA POOL # 555528 6.0%					4/20/2006	1/25/2016	4	4					0
1896	FNMA POOL # 555528 6.0%					12/7/2005	2/24/2016	23 297	20 453					2 844
1897	FNMA POOL # 555528 6.0%					4/20/2006	2/24/2016	221	192					29
1898	FNMA POOL # 555528 6.0%					12/7/2005	2/25/2016	325	328					-3
1899	FNMA POOL # 555528 6.0%					4/20/2006	2/25/2016	3	3					0
1900	FNMA POOL # AH4794 5% 2/1					3/4/2011	10/25/2015	1,436	1,510					-74
1901	FNMA POOL # AH4794 5% 2/1					6/20/2014	10/25/2015	297	331					-34
1902	FNMA POOL # AH4794 5% 2/1					4/7/2015	10/25/2015	50	55					-5
1903	FNMA POOL # AH4794 5% 2/1					3/4/2011	11/25/2015	259	272					-13
1904	FNMA POOL # AH4794 5% 2/1					6/20/2014	11/25/2015	54	60					-6
1905	FNMA POOL # AH4794 5% 2/1					4/7/2015	11/25/2015	9	10					-1
1906	FNMA POOL # AH4794 5% 2/1					10/29/2014	5/15/2016	28	28					0
1907	FHLMC GOLD T49004 3.0%					11/5/2013	3/15/2016	3,565	3,648					-81
1908	FHLMC GOLD T49004 3.0%					10/29/2014	3/15/2016	396	403					-7
1909	FHLMC GOLD T49004 3.0%					11/5/2013	4/15/2016	254	260					-6
1910	FHLMC GOLD T49004 3.0%					10/29/2014	4/15/2016	28	29					-1
1911	FHLMC GOLD T49004 3.0%					3/28/2016	4/15/2016	28	29					-1
1912	FHLMC GOLD T49004 3.0%					11/5/2013	5/15/2016	249	255					-6
1913	FHLMC GOLD T49004 3.0%					12/8/2014	5/15/2016	28	28					0
1914	FHLMC GOLD T49004 3.0%					3/28/2016	5/15/2016	28	28					0
1915	FHLMC GOLD T49004 3.0%					11/5/2013	6/15/2016	227	232					-5
1916	FNMA POOL # AK2439 3.5%					3/14/2014	4/25/2016	626	663					-37
1917	FNMA POOL # AK2439 3.5%					9/25/2014	4/25/2016	125	132					-7
1918	FNMA POOL # AK2439 3.5%					9/21/2015	4/25/2016	125	133					-8
1919	FNMA POOL # AK2439 3.5%					1/28/2018	4/25/2016	63	65					-2
1920	FNMA POOL # AK2439 3.5%					2/8/2012	5/25/2016	1,217	1,290					-73
1921	FNMA POOL # AK2439 3.5%					3/14/2014	5/25/2016	487	515					-28
1922	FNMA POOL # AK2439 3.5%					9/25/2014	5/25/2016	97	103					-6
1923	FNMA POOL # AK2439 3.5%					9/21/2015	5/25/2016	97	103					-6
1924	FNMA POOL # AK2439 3.5%					1/28/2018	5/25/2016	49	51					-2
1925	FNMA POOL # AK2439 3.5%					2/8/2012	6/8/2016	57,934	57,885					-49
1926	FNMA POOL # AK2439 3.5%					3/14/2014	6/8/2016	23,173	23,173					0
1927	FNMA POOL # AK2439 3.5%					9/21/2015	6/8/2016	4,835	4,650					185
1928	FNMA POOL # AK2439 3.5%					9/25/2014	6/8/2016	3,943	3,934					9
1929	FNMA POOL # AK2439 3.5%					9/25/2014	6/25/2016	748	790					-42
1930	FNMA POOL # AK2439 3.5%					1/28/2018	6/25/2016	2 188	2,287					-99
1931	FNMA POOL # AK2717A 4.0%					2/23/2012	10/25/2015	283	310					-27
1932	FNMA POOL # AK2717A 4.0%					4/7/2015	10/25/2015	27	29					-2
1933	FNMA POOL # AK2717A 4.0%					2/23/2012	11/25/2015	263	279					-16
1934	FNMA POOL # AK2717A 4.0%					4/7/2015	11/25/2015	26	28					-2
1935	FNMA POOL # AK2717A 4.0%					10/8/2015	11/25/2015	8	9					-1
1936	FNMA POOL # AK2717A 4.0%					2/23/2012	12/25/2015	287	304					-17
1937	FNMA POOL # AK2717A 4.0%					4/7/2015	12/25/2015	27	29					-2
1938	FNMA POOL # AK2717A 4.0%					10/8/2015	12/25/2015	9	10					-1
1939	FNMA POOL # AK2717A 4.0%					2/23/2012	1/25/2016	396	422					-26
1940	FNMA POOL # AK2717A 4.0%					4/7/2015	1/25/2016	37	40					-3
1941	FNMA POOL # AK2717A 4.0%					10/8/2015	1/25/2016	12	13					-1
1942	FNMA POOL # AK2717A 4.0%					2/23/2012	2/25/2016	3,340	3,540					-200
1943	FNMA POOL # AK2717A 4.0%					4/7/2015	2/25/2016	313	335					-22
1944	FNMA POOL # AK2717A 4.0%					10/8/2015	2/25/2016	104	111					-7
1945	GNMA MA2446 POOL II 4.0%					7/29/2015	1/20/2016	244	259					-15
1946	GNMA MA2446 POOL II 4.0%					7/29/2015	2/20/2016	211	224					-13
1947	GNMA MA2446 POOL II 4.0%					7/29/2015	3/20/2016	200	211					-11
1948	GNMA MA2446 POOL II 4.0%					7/29/2015	4/15/2016	7,090	7,005					85
1949	GNMA MA2446 POOL II 4.0%					7/29/2015	4/20/2016	226	239					-13
1950	GNMA POOL II MA3597 3.5%					4/19/2016	6/20/2016	987	1,045					-58
1951	GNMA POOL II MA3597 3.5%					4/19/2016	7/20/2016	1,891	2,106					-115
1952	GNMA POOL II MA3597 3.5%					4/19/2016	8/20/2016	2,425	2,568					-141
1953	GNMA POOL II MA3597 3.5%					4/19/2016	9/20/2016	3,153	3,338					-183
1954	GNMA POOL # MA3598 4.0%					4/15/2016	5/20/2016	823	884					-61
1955	GNMA POOL # MA3598 4.0%					4/15/2016	5/20/2016	321	345					-24
1956	GNMA POOL # MA3598 4.0%					4/15/2016	6/20/2016	1,629	1,749					-120

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	Short Term CG Distributions	Capital Gains/Losses	Other sales	30,188,026	28,057,044	2,130,984	0	0	0					
1,571,555	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
1657	GNMA POOL # MA3598 4 0%					4/15/2016	6/20/2016	635	682					-47
1658	GNMA POOL # MA3598 4 0%					4/15/2016	7/20/2016	3,797	4,077					-280
1659	GNMA POOL # MA3598 4 0%					4/15/2016	7/20/2016	1,480	1,590					-110
1660	GNMA POOL # MA3598 4 0%					4/15/2016	7/26/2016	120,268	120,918					-650
1661	GNMA POOL # MA3598 4 0%					4/15/2016	7/26/2016	300,719	302,214					-1,495
1662	GNMA POOL # MA3598 4 0%					4/15/2016	9/20/2016	7,295	7,633					-338
1663	GNMA II POOL # MA2753 3 0%					4/8/2015	10/20/2015	1,498	1,549					-51
1664	GNMA II POOL # MA2753 3 0%					5/11/2015	10/20/2015	718	737					-19
1665	GNMA II POOL # MA2753 3 0%					9/25/2015	10/20/2015	62	64					-2
1666	GNMA II POOL # MA2753 3 0%					4/8/2015	11/20/2015	1,877	1,733					58
1667	GNMA II POOL # MA2753 3 0%					5/11/2015	11/20/2015	804	824					-20
1668	GNMA II POOL # MA2753 3 0%					9/25/2015	11/20/2015	70	71					-1
1669	GNMA II POOL # MA2753 3 0%					4/8/2015	12/20/2015	1,544	1,596					-52
1670	GNMA II POOL # MA1599 3 0%					10/15/2015	8/20/2016	39	40					-1
1671	GNMA II POOL # MA1599 3 0%					5/21/2014	7/20/2016	2,551	2,577					-26
1672	GNMA II POOL # MA1599 3 0%					4/7/2015	7/20/2016	104	107					-3
1673	GNMA II POOL # MA1599 3 0%					10/15/2015	7/20/2016	52	54					-2
1674	GNMA II POOL # MA1599 3 0%					6/24/2014	8/20/2016	3,240	3,274					-34
1675	GNMA II POOL # MA1599 3 0%					4/7/2015	8/20/2016	132	137					-5
1676	GNMA II POOL # MA1599 3 0%					10/15/2015	8/20/2016	66	68					-2
1677	GNMA II POOL # MA1599 3 0%					6/24/2014	8/25/2016	168,014	161,808					6,206
1678	GNMA II POOL # MA1599 3 0%					4/7/2015	8/25/2016	13,952	13,964					-11
1679	GNMA II POOL # MA1599 3 0%					10/15/2015	8/25/2016	3,429	3,369					60
1680	GNMA II POOL # MA1599 3 0%					6/24/2014	9/20/2016	2,681	2,688					-7
1681	GNMA II POOL # MA1599 3 0%					4/7/2015	9/20/2016	109	112					-3
1682	GNMA II POOL # MA1599 3 0%					10/15/2015	9/20/2016	54	56					-2
1683	GNMA II POOL # MA2225 4 5%					3/5/2015	10/9/2015	101,152	102,048					-896
1684	GNMA II POOL # MA2225 4 5%					7/27/2015	10/9/2015	5,978	5,991					-15
1685	GNMA II POOL # MA2225 4 5%					7/29/2015	10/9/2015	13,952	13,964					-12
1686	GNMA II POOL # MA2225 4 5%					9/11/2015	10/9/2015	3,488	3,498					-10
1687	GNMA II POOL # MA2225 4 5%					9/21/2015	10/9/2015	3,488	3,497					-9
1688	GNMA II POOL # MA2225 4 5%					3/5/2015	10/20/2015	3,556	3,863					-307
1689	GNMA II POOL # MA2225 4 5%					7/27/2015	10/20/2015	245	265					-20
1690	GNMA II POOL # MA2225 4 5%					7/29/2015	10/20/2015	490	529					-39
1691	GNMA II POOL # MA2225 4 5%					9/11/2015	10/20/2015	123	132					-9
1692	GNMA II POOL # MA1599 3 0%					10/15/2015	2/20/2016	50	43					7
1693	EATON CORP PLC					8/4/2015	5/23/2016	4,793	4,664					129
1694	EATON CORP PLC					8/4/2015	7/14/2016	5,100	4,664					436
1695	INGERSOLL-RAND PLC					12/3/2013	12/21/2015	5,281	5,599					-318
1696	INGERSOLL-RAND PLC					12/3/2013	3/23/2016	5,495	5,039					456
1697	INGERSOLL-RAND PLC					12/3/2013	5/23/2016	5,802	5,039					763
1698	INGERSOLL-RAND PLC					12/3/2013	7/14/2016	6,116	5,039					1,077
1699	INVESCO LTD					5/6/2011	12/21/2015	5,631	4,481					1,150
1700	INVESCO LTD					5/6/2011	3/23/2016	5,202	4,232					970
1701	INVESCO LTD					5/6/2011	5/23/2016	4,739	3,983					756
1702	INVESCO LTD					5/6/2011	7/14/2016	4,339	3,983					356
1703	T E CONNECTIVITY LTD					5/2/2014	10/21/2015	75,023	72,325					2,698
1704	T E CONNECTIVITY LTD					6/3/2014	10/21/2015	12,914	12,682					232
1705	T E CONNECTIVITY LTD					5/1/2014	10/21/2015	27,672	26,664					1,008
1706	T E CONNECTIVITY LTD					5/1/2014	10/21/2015	49,669	47,402					2,267
1707	T E CONNECTIVITY LTD					4/30/2014	10/29/2015	32,000	29,520					2,480
1708	T E CONNECTIVITY LTD					5/1/2014	10/28/2015	17,280	15,998					1,282
1709	NXP SEMICONDUCTORS N V					3/23/2016	5/23/2016	897	824					73
1710	FNMA POOL # AK2717A 4 0%					4/7/2015	3/3/2016	12,500	12,557					-57
1711	FNMA POOL # AK2717A 4 0%					10/8/2015	3/3/2016	4,187	4,172					-15
1712	FNMA POOL # AK2717A 4 0%					2/23/2012	3/3/2016	132,986	132,148					838
1713	FNMA POOL # AK2717A 4 0%					2/23/2012	3/25/2016	328	347					-19
1714	FNMA POOL # AK2939 3 5%					2/8/2012	4/25/2016	1,564	1,638					-74
1715	FNMA POOL MA2561 3 0%					2/23/2016	4/25/2016	1,984	2,072					-88
1716	FNMA POOL MA2561 3 0%					3/3/2016	5/25/2016	1,306	1,361					-55
1717	FNMA POOL MA2561 3 0%					2/23/2016	5/25/2016	2,503	2,614					-111
1718	FNMA POOL MA2561 3 0%					3/3/2016	6/25/2016	692	721					-29
1719	FNMA POOL MA2561 3 0%					2/23/2016	6/25/2016	1,326	1,385					-59
1720	FNMA POOL MA2561 3 0%					3/3/2016	7/25/2016	1,153	1,202					-49
1721	FNMA POOL MA2561 3 0%					2/23/2016	7/25/2016	2,210	2,307					-97
1722	FNMA POOL MA2561 3 0%					3/3/2016	8/25/2016	1,357	1,414					-57
1723	FNMA POOL MA2561 3 0%					2/23/2016	8/25/2016	2,600	2,715					-115
1724	FNMA POOL MA2561 3 0%					3/3/2016	9/25/2016	1,900	1,980					-80
1725	FNMA POOL MA2561 3 0%					2/23/2016	9/25/2016	3,641	3,802					-161
1726	FNMA POOL # MA2558 4 0%					6/14/2016	8/25/2016	8,596	7,076					-1,520
1727	FNMA POOL # MA2558 4 0%					6/14/2016	8/31/2016	267,326	267,638					-312
1728	FNMA POOL # MA2558 4 0%					8/14/2016	9/25/2016	6,374	6,838					-464

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

Long Term CG Distributions		Amount	Capital Gains/Losses		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss			
Short Term CG Distributions		1,571,555	Other sales		30,188,028		28,057,044		2,130,984					
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	FNMA POOL # MA2705 3 0%	31418CAF1		X		7/8/2016	8/25/2016	656	654					-28
1730	FNMA POOL # MA2705 3 0%	31418CAF1		X		7/8/2016	8/25/2016	1,026	1,069					-43
1731	F N F GROUP	31620R303		X		8/24/2015	10/19/2015	354	366					-12
1732	F N F GROUP	31620R303		X		12/10/2013	10/19/2015	48,622	33,211					13,411
1733	F N F GROUP	31620R303		X		12/10/2013	10/20/2015	40,278	26,123					11,155
1734	F N F GROUP	31620R303		X		12/9/2013	10/20/2015	1,257	885					372
1735	F N F GROUP	31620R303		X		12/9/2013	10/21/2015	43,530	30,527					12,503
1736	F N F GROUP	31620R303		X		12/8/2013	10/22/2015	52,374	37,409					14,965
1737	GNMA II POOL # MA1599 3 0%	36179NX45		X		6/24/2014	10/20/2015	3,099	3,131					-32
1738	GNMA II POOL # MA1599 3 0%	36179NX45		X		4/7/2015	10/20/2015	126	131					-5
1739	GNMA II POOL # MA1599 3 0%	36179NX45		X		6/24/2014	11/20/2015	2,279	2,303					-24
1740	GNMA II POOL # MA1599 3 0%	36179NX45		X		4/7/2015	11/20/2015	93	98					-5
1741	GNMA II POOL # MA1599 3 0%	36179NX45		X		10/15/2015	11/20/2015	47	48					-1
1742	GNMA II POOL # MA1599 3 0%	36179NX45		X		6/24/2014	12/20/2015	1,463	1,478					-15
1743	GNMA II POOL # MA1599 3 0%	36179NX45		X		4/7/2015	12/20/2015	80	82					-2
1744	GNMA II POOL # MA1599 3 0%	36179NX45		X		10/15/2015	12/20/2015	30	31					-1
1745	GNMA II POOL # MA1599 3 0%	36179NX45		X		6/24/2014	1/20/2016	3,313	3,347					-34
1746	GNMA II POOL # MA1599 3 0%	36179NX45		X		4/7/2015	1/20/2016	135	140					-5
1747	GNMA II POOL # MA1599 3 0%	36179NX45		X		10/15/2015	1/20/2016	68	70					-2
1748	GNMA II POOL # MA1599 3 0%	36179NX45		X		6/24/2014	2/20/2016	2,489	2,495					-6
1749	GNMA II POOL # MA1599 3 0%	36179NX45		X		4/7/2015	2/20/2016	101	104					-3
1750	WALGREEN CO 3 1%	931422AH2		X		9/10/2012	3/17/2016	25,007	24,972					35
1751	WALGREEN CO 3 1%	931422AH2		X		9/10/2012	4/5/2016	5,053	4,994					59
1752	WALGREEN CO 3 1%	931422AH2		X		5/29/2013	4/5/2016	15,158	14,853					305
1753	WALGREEN CO 3 1%	931422AH2		X		5/20/2014	4/5/2016	35,369	34,602					767
1754	WALGREEN CO 3 1%	931422AH2		X		6/18/2014	4/5/2016	15,158	14,732					426
1755	WELLS FARGO & COMPANY	949746101		X		9/10/2015	12/21/2015	6,465	6,314					151
1756	WELLS FARGO & COMPANY	949746101		X		9/10/2015	3/23/2016	4,995	5,262					267
1757	WELLS FARGO & COMPANY	949746101		X		9/10/2015	5/23/2016	4,857	5,262					-405
1758	WELLS FARGO & COMPANY	949746101		X		4/7/2015	7/14/2016	4,990	4,262					727
1759	WELLS FARGO & COMPANY	949746101		X		9/10/2015	7/20/2016	51,880	56,290					-4,439
1760	WELLS FARGO & COMPANY	949746101		X		7/12/2016	8/8/2016	41,175	41,345					-170
1761	WELLS FARGO BANK NA 1	949885D55		X		5/25/2016	7/12/2016	131,587	128,944					1,643
1762	YUMI BRANDS INC	988498101		X		4/25/2014	12/21/2015	5,111	5,428					-317
1763	YUMI BRANDS INC	988498101		X		4/24/2014	3/23/2016	4,719	4,807					112
1764	YUMI BRANDS INC	988498101		X		4/24/2014	5/23/2016	4,795	4,607					188
1765	YUMI BRANDS INC	988498101		X		4/24/2014	7/14/2016	5,491	4,807					684
1766	ZIMMER BIOMET HOLDINGS	98956P102		X		5/27/2016	7/14/2016	1,136	1,107					29
1767	MELLON OPTIMA L/S STRATS	992286567		X		1/1/2014	6/30/2016	187,084	196,076					-30,992
1768	MELLON OPTIMA L/S STRATS	992286567		X		1/1/2015	6/30/2016	320,962	368,019					-47,057
1769	MELLON OPTIMA L/S STRATS	992286567		X		3/30/2006	6/30/2016	1,011,953	1,101,254					-89,301
1770	ALLERGAN PLC	G0177J108		X		6/26/2015	12/21/2015	7,128	7,078					50
1771	ALLERGAN PLC	G0177J108		X		6/22/2015	1/20/2016	38,498	40,802					-2,304
1772	ALLERGAN PLC	G0177J108		X		6/29/2015	1/20/2016	38,788	41,238					-2,450
1773	ALLERGAN PLC	G0177J108		X		9/30/2013	1/20/2016	25,472	12,673					12,799
1774	ALLERGAN PLC	G0177J108		X		3/23/2016	7/14/2016	4,865	5,556					-70
1775	ALLERGAN PLC	G0177J108		X		5/19/2016	7/14/2016	3,162	2,957					205
1776	ACCENTURE PLC-CL A	G1151C101		X		8/19/2015	10/13/2015	51,951	51,421					530
1777	ACCENTURE PLC-CL A	G1151C101		X		8/19/2015	12/21/2015	1,335	1,334					1
1778	ACCENTURE PLC-CL A	G1151C101		X		8/19/2015	2/11/2016	934	971					-37
1779	ACCENTURE PLC-CL A	G1151C101		X		8/19/2015	2/11/2016	10,647	11,701					-1,054
1780	ACCENTURE PLC-CL A	G1151C101		X		11/7/2014	2/11/2016	19,238	17,191					2,048
1781	ACCENTURE PLC-CL A	G1151C101		X		3/23/2016	4/20/2016	1,956	1,834					132
1782	ACCENTURE PLC-CL A	G1151C101		X		11/7/2014	4/20/2016	78,784	56,829					21,955
1783	ACCENTURE PLC-CL A	G1151C101		X		5/23/2016	7/14/2016	467	465					2
1784	ACCENTURE PLC-CL A	G1151C101		X		11/7/2014	7/14/2016	2,570	1,838					734
1785	EATON CORP PLC	G29183103		X		8/4/2015	12/21/2015	5,057	5,918					-861
1786	EATON CORP PLC	G29183103		X		8/4/2015	3/23/2016	5,651	5,425					226
1787	FHLMC GOLD T49004 3 0%	31287CAD4		X		3/28/2016	6/15/2016	25	26					-1
1788	FHLMC GOLD T49004 3 0%	31287CAD4		X		11/5/2013	7/15/2016	238	241					-3
1789	FHLMC GOLD T49004 3 0%	31287CAD4		X		10/29/2014	7/15/2016	28	27					-1
1790	FHLMC GOLD T49004 3 0%	31287CAD4		X		3/28/2016	7/15/2016	26	27					-1
1791	FHLMC GOLD T49004 3 0%	31287CAD4		X		11/5/2013	8/15/2016	239	244					-5
1792	FHLMC GOLD T49004 3 0%	31287CAD4		X		10/29/2014	8/15/2016	27	27					0
1793	FHLMC GOLD T49004 3 0%	31287CAD4		X		3/28/2016	8/15/2016	27	27					0
1794	FHLMC GOLD T49004 3 0%	31287CAD4		X		11/5/2013	9/15/2016	2,821	2,885					-64
1795	FHLMC GOLD T49004 3 0%	31287CAD4		X		10/29/2014	8/15/2016	313	319					-6
1796	FHLMC GOLD T49004 3 0%	31287CAD4		X		3/28/2016	9/15/2016	313	321					-8
1797	FHLMC GOLD POOL T49005 3	31287CAE2		X		2/18/2014	10/15/2015	503	525					-22
1798	FHLMC GOLD POOL T49005 3	31287CAE2		X		2/18/2014	11/15/2015	514	536					-22
1799	FHLMC GOLD POOL T49005 3	31287CAE2		X		2/19/2014	12/15/2015	515	538					-23
1800	FHLMC GOLD POOL T49005 3	31287CAE2		X		2/19/2014	1/15/2016	485	506					-21

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	1,571,555	Capital Gains/Losses	Other sales	30,188,028	28,057,044			2,130,984						
Short Term CG Distributions	0			0	0			0						
Description	CUSIP #	Check "X" if Purchaser 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	FHLMC GOLD POOL T49005					2/19/2014	2/15/2016	506	528					-23
1802	FHLMC GOLD POOL T49005					2/19/2014	3/15/2016	510	532					-22
1803	FHLMC GOLD POOL T49005					2/19/2014	4/15/2016	522	545					-23
1804	FHLMC GOLD POOL T49005					2/19/2014	5/15/2016	521	544					-23
1805	FHLMC GOLD POOL T49005					2/19/2014	6/15/2016	512	535					-23
1806	FHLMC GOLD POOL T49005					2/19/2014	7/15/2016	514	538					-22
1807	FHLMC GOLD POOL T49005					2/19/2014	8/15/2016	516	538					-22
1808	FHLMC GOLD POOL T49005					2/19/2014	9/15/2016	518	540					-22
1809	FHLMC GOLD G05938					7/19/2010	10/15/2015	144	152					-8
1810	FHLMC GOLD G05938					7/19/2010	11/15/2015	543	576					-33
1811	FHLMC GOLD G05938					7/19/2010	12/15/2015	74	78					-4
1812	FHLMC GOLD G05938					7/19/2010	1/15/2016	566	601					-35
1813	FHLMC GOLD G05938					7/19/2010	2/15/2016	704	747					-43
1814	FHLMC GOLD G05938					7/19/2010	3/15/2016	370	393					-23
1815	FHLMC GOLD G05938					7/19/2010	4/15/2016	695	737					-42
1816	FHLMC GOLD G05938					7/19/2010	5/15/2016	228	241					-13
1817	FHLMC GOLD G05938					7/19/2010	6/15/2016	36	39					-3
1818	FHLMC GOLD G05938					7/19/2010	7/15/2016	65	69					-4
1819	FHLMC GOLD G05938					7/19/2010	8/15/2016	395	419					-24
1820	FHLMC GOLD T49004					10/29/2014	6/15/2016	25	26					-1
1821	FNMA POOL # AL0219 3 2979					10/20/2011	10/25/2015	137	139					-2
1822	FNMA POOL # AL0219 3 2989					10/20/2011	11/25/2015	143	145					-2
1823	FNMA POOL # AL0219 3 2999					10/20/2011	12/25/2015	5,840	5,732					-108
1824	FNMA POOL # AL0219 3 2820					10/20/2011	1/25/2016	1,095	1,113					-18
1825	FNMA POOL # AL0219 3 2829					10/20/2011	2/9/2016	51,725	50,317					1,408
1826	FNMA POOL # AL0219 3 2829					10/20/2011	2/25/2016	135	137					-2
1827	FNMA POOL # AL0201 5 09					4/15/2011	10/25/2015	872	937					-65
1828	NXP SEMICONDUCTORS N V					2/4/2016	5/23/2016	4,487	3,802					685
1829	NXP SEMICONDUCTORS N V					7/12/2016	7/14/2016	799	807					-8
1830	NXP SEMICONDUCTORS N V					7/21/2016	9/22/2016	21,982	21,115					867
1831	AVAGO TECHNOLOGIES LTD					10/29/2015	12/21/2015	1,254	1,081					173
1832	BROADCOM LTD					3/23/2016	5/23/2016	2,679	2,798					-107
1833	BROADCOM LTD					3/17/2016	5/23/2016	4,465	4,545					-80
1834	BROADCOM LTD					3/17/2016	7/14/2016	8,507	8,029					478
1835	BROADCOM LTD					3/17/2016	9/2/2016	30,552	28,813					3,739
1836	FHLMC GOLD G05938					7/19/2010	8/15/2016	81	86					-5
1837	FHLMC GOLD POOL G08671					10/9/2015	12/15/2015	1,024	1,084					-60
1838	FHLMC GOLD POOL G08671					10/9/2015	1/15/2016	1,142	1,186					-44
1839	FHLMC GOLD POOL G08671					10/9/2015	2/15/2016	1,121	1,184					-63
1840	FHLMC GOLD POOL G08671					1/20/2016	2/15/2016	469	489					-20
1841	FHLMC GOLD POOL G08671					10/9/2015	3/15/2016	1,805	1,874					-69
1842	FHLMC GOLD POOL G08671					1/20/2016	3/15/2016	755	787					-32
1843	FHLMC GOLD POOL G08671					10/6/2015	4/15/2016	5,151	5,351					-200
1844	FHLMC GOLD POOL G08671					1/20/2016	4/15/2016	2,154	2,246					-92
1845	FHLMC GOLD POOL G08671					3/15/2016	4/15/2016	94	98					-4
1846	FHLMC GOLD POOL G08671					1/20/2016	4/20/2016	115,517	115,103					414
1847	FHLMC GOLD POOL G08671					3/15/2016	4/20/2016	5,022	5,018					4
1848	FHLMC GOLD POOL G08671					10/9/2015	4/20/2016	269,547	267,873					1,674
1849	FHLMC GOLD POOL G08671					10/9/2015	5/15/2016	6,107	6,343					-236
1850	FHLMC G08653					8/7/2015	10/15/2015	567	569					-2
1851	FHLMC G08653					9/11/2015	10/15/2015	243	244					-1
1852	FHLMC G08653					9/21/2015	10/15/2015	32	33					-1
1853	FHLMC G08653					9/21/2015	10/15/2015	81	82					-1
1854	FHLMC G08653					8/7/2015	11/15/2015	581	582					-1
1855	FHLMC G08653					9/11/2015	11/15/2015	249	250					-1
1856	FHLMC G08653					9/21/2015	11/15/2015	33	33					0
1857	FHLMC G08653					9/21/2015	11/15/2015	83	83					0
1858	FHLMC G08653					9/11/2015	11/24/2015	74,119	74,426					-307
1859	FHLMC G08653					9/21/2015	11/24/2015	9,883	9,942					-59
1860	FHLMC G08653					9/21/2015	11/24/2015	24,706	24,832					-126
1861	FHLMC G08653					8/7/2015	11/24/2015	171,948	172,295					-347
1862	FHLMC G08653					8/7/2015	12/15/2015	937	1,001					-64
1863	FHLMC GOLD G18473					8/1/2013	10/15/2015	4,374	4,488					-114
1864	FHLMC GOLD G18473					8/27/2013	10/15/2015	168	173					-5
1865	FHLMC GOLD G18473					8/1/2013	11/15/2015	2,467	2,531					-64
1866	FHLMC GOLD G18473					8/27/2013	11/15/2015	95	97					-2
1867	GNMA II POOL # MA2753 3 01					5/11/2015	12/20/2015	740	759					-19
1868	GNMA II POOL # MA2753 3 01					9/29/2015	12/20/2015	54	66					-12
1869	GNMA II POOL # MA2753 3 01					4/9/2015	1/20/2016	1,789	1,849					-60
1870	GNMA II POOL # MA2753 3 01					5/11/2015	1/20/2016	857	860					-3
1871	GNMA II POOL # MA2753 3 01					9/25/2015	1/20/2016	75	76					-1
1872	FHLMC GOLD G18473					8/1/2013	12/15/2015	2,157	2,213					-56

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		Net Gain or Loss			
Short Term CG Distributions		1,571,555	Capital Gains/Losses		30,188,028		28,057,044		2,130,984		0			
		0	Other sales		0		0		0		0			
Description	CUSIP #	Check "X" if 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	FHLMC GOLD G 19473	3.0%	3128MM030		X	8/27/2013	12/15/2015	83	85				0	-2
1874	FHLMC GOLD G 19473	3.0%	3128MM030		X	8/1/2013	1/15/2016	2,845	2,920				0	-75
1875	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/8/2014	2/25/2018	808	849				0	-41
1876	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/30/2014	2/25/2018	1,347	1,421				0	-74
1877	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/8/2014	3/25/2016	605	636				0	-31
1878	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/30/2014	3/25/2016	1,009	1,064				0	-55
1879	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/8/2014	4/25/2018	558	586				0	-28
1880	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/30/2014	4/25/2018	930	981				0	-51
1881	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/8/2014	5/25/2016	850	892				0	-42
1882	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/30/2014	5/25/2016	1,416	1,494				0	-78
1883	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/8/2014	6/25/2016	825	867				0	-42
1884	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/30/2014	6/25/2016	1,378	1,451				0	-73
1885	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/8/2014	7/25/2016	795	835				0	-40
1886	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/30/2014	7/25/2016	1,325	1,398				0	-73
1887	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/8/2014	8/25/2016	689	724				0	-35
1888	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/30/2014	8/25/2016	1,149	1,212				0	-63
1889	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/8/2014	9/25/2016	696	730				0	-34
1890	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/30/2014	9/25/2016	1,160	1,223				0	-63
1891	FNMA AL6223 POOL	4.5%	3138EN4H9		X	2/24/2015	10/25/2015	4,750	5,178				0	-428
1892	FNMA AL6223 POOL	4.5%	3138EN4H9		X	5/15/2015	10/25/2015	156	170				0	-14
1893	FNMA AL6223 POOL	4.5%	3138EN4H9		X	9/28/2015	10/25/2015	156	170				0	-14
1894	FNMA AL6223 POOL	4.5%	3138EN4H9		X	2/24/2015	11/25/2015	4,235	4,615				0	-380
1895	FNMA AL6223 POOL	4.5%	3138EN4H9		X	1/8/2014	11/25/2015	136	151				0	-15
1896	FNMA AL6223 POOL	4.5%	3138EN4H9		X	9/28/2015	11/25/2015	139	151				0	-12
1897	FNMA AL6223 POOL	4.5%	3138EN4H9		X	2/24/2015	12/25/2015	2,596	2,829				0	-233
1898	FNMA AL6223 POOL	4.5%	3138EN4H9		X	5/15/2015	12/25/2015	85	93				0	-8
1899	FNMA AL6223 POOL	4.5%	3138EN4H9		X	9/28/2015	12/25/2015	85	93				0	-8
1900	FNMA AL6223 POOL	4.5%	3138EN4H9		X	2/24/2015	1/25/2016	6,610	7,202				0	-592
1901	VERIZON COMMUNICATION		92343VB98		X	6/19/2015	8/9/2016	94,000	94,755				0	-755
1902	VISA INC-CLASS A SHRS		92826C838		X	10/8/2015	12/1/2015	2,312	2,312				0	0
1903	VISA INC-CLASS A SHRS		92826C838		X	10/18/2015	3/23/2016	4,368	4,624				0	-256
1904	VISA INC-CLASS A SHRS		92826C838		X	10/18/2015	5/23/2016	3,864	3,854				0	10
1905	VISA INC-CLASS A SHRS		92826C838		X	10/19/2015	7/14/2016	3,908	3,854				0	54
1906	VIRTUS EMERGING MKTS OF		92828T888		X	6/17/2013	10/21/2015	50,000	53,008				0	-3,008
1907	VOYA FINANCIAL INC		929089100		X	10/22/2015	12/21/2015	383	407				0	-44
1908	VOYA FINANCIAL INC		929089100		X	10/22/2015	5/23/2016	2,919	3,661				0	-742
1909	VOYA FINANCIAL INC		929089100		X	10/22/2015	7/14/2016	2,788	4,475				0	-1,687
1910	WFRBS 2011-C5 A2	2.684%	92936JAZ7		X	11/1/2011	4/15/2016	14,120	14,261				0	-141
1911	WFRBS 2011-C5 A2	2.684%	92936JAZ7		X	12/1/2014	4/15/2016	4,236	4,360				0	-124
1912	WFRBS 2011-C5 A2	2.684%	92936JAZ7		X	11/1/2011	5/15/2016	15,883	16,042				0	-159
1913	WFRBS 2011-C5 A2	2.684%	92936JAZ7		X	12/1/2014	5/15/2016	4,765	4,904				0	-139
1914	WFRBS 2011-C5 A2	2.684%	92936JAZ7		X	11/1/2011	8/15/2016	19,350	19,544				0	-194
1915	WFRBS 2011-C5 A2	2.684%	92936JAZ7		X	12/1/2014	6/15/2016	5,805	5,975				0	-170
1916	WFRBS 2011-C5 A2	2.684%	92936JAZ7		X	11/1/2011	7/15/2016	20,427	20,631				0	-204
1917	WFRBS 2011-C5 A2	2.684%	92936JAZ7		X	12/1/2014	7/15/2016	6,128	6,307				0	-179
1918	WFRBS 2011-C5 A2	2.684%	92936JAZ7		X	11/1/2011	8/15/2016	4,705	4,752				0	-47
1919	WFRBS 2011-C5 A2	2.684%	92936JAZ7		X	12/1/2014	8/15/2016	1,412	1,453				0	-41
1920	WFRBS 2011-C5 A2	2.684%	92936JAZ7		X	11/1/2011	8/15/2016	16,335	16,498				0	-163
1921	WFRBS 2011-C5 A2	2.684%	92936JAZ7		X	12/1/2014	9/15/2016	4,900	5,044				0	-144
1922	WACHOVIA CORP	5.625%	929903CH3		X	6/10/2014	11/10/2015	20,857	22,103				0	-1,246
1923	WACHOVIA CORP	5.625%	929903CH3		X	8/10/2014	5/25/2016	101,653	110,514				0	-8,861
1924	FNMA POOL # AL0201	5.0%	3138EGGK4		X	4/15/2011	11/25/2015	1,270	1,364				0	-94
1925	FNMA POOL # AL0201	5.0%	3138EGGK4		X	4/15/2011	12/25/2015	771	828				0	-57
1926	FNMA POOL # AL0201	5.0%	3138EGGK4		X	4/15/2011	1/25/2016	736	781				0	-55
1927	FNMA POOL # AL0201	5.0%	3138EGGK4		X	4/15/2011	2/24/2016	20,747	21,251				0	-504
1928	FNMA POOL # AL0201	5.0%	3138EGGK4		X	4/15/2011	2/25/2016	824	888				0	-62
1929	FNMA AL4082	3.5% 10%	3138ELRC9		X	6/8/2016	7/25/2016	2,068	2,195				0	-127
1930	FNMA AL4082	3.5% 10%	3138ELRC9		X	6/8/2016	8/25/2016	1,677	1,780				0	-103
1931	FNMA AL4082	3.5% 10%	3138ELRC9		X	6/8/2016	9/25/2016	2,413	2,560				0	-147
1932	FNMA POOL AL4166	5.5%	3138ELTY9		X	9/23/2013	10/25/2015	3,140	3,450				0	-310
1933	FNMA POOL AL4166	5.5%	3138ELTY9		X	9/23/2013	11/25/2015	3,338	3,669				0	-330
1934	FNMA POOL AL4166	5.5%	3138ELTY9		X	9/23/2013	12/25/2015	2,655	2,917				0	-262
1935	FNMA POOL AL4166	5.5%	3138ELTY9		X	9/23/2013	1/25/2016	3,264	3,620				0	-326
1936	FNMA POOL AL4166	5.5%	3138ELTY9		X	9/23/2013	2/25/2016	2,328	2,558				0	-230
1937	FNMA POOL AL4166	5.5%	3138ELTY9		X	9/23/2013	3/25/2016	2,656	2,918				0	-262
1938	FNMA POOL AL4166	5.5%	3138ELTY9		X	9/23/2013	4/25/2016	3,085	3,390				0	-305
1939	FNMA POOL AL4166	5.5%	3138ELTY9		X	9/23/2013	5/25/2016	3,304	3,650				0	-346
1940	FNMA POOL AL4166	5.5%	3138ELTY9		X	9/23/2013	6/25/2016	3,150	3,461				0	-311
1941	FNMA POOL AL4166	5.5%	3138ELTY9		X	9/23/2013	7/6/2016	137,748	133,520				0	3,828
1942	FNMA POOL AL4166	5.5%	3138ELTY9		X	9/23/2013	7/25/2016	2,622	2,881				0	-259
1943	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/8/2014	10/25/2015	738	775				0	-37
1944	FNMA POOL # AL4191	3.5%	3138ELUR2		X	1/30/2014	10/25/2015	1,231	1,298				0	-67

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		1,571,555			Capital Gains/Losses		30,188,028		28,057,044		2,130,984			
		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
1946 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/20/2014	11/25/2015	587	616					-26
1946 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/20/2014	11/25/2015	978	1,031					-53
1947 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/20/2014	12/25/2015	637	669					-32
1948 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/20/2014	12/25/2015	1,062	1,120					-58
1949 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/20/2014	1/25/2016	634	666					-32
1950 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/20/2014	1/25/2016	1,057	1,114					-57
1951 GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	3/20/2016	1,864	1,883					-19
1952 GNMA II POOL # MA1599 3.0%	36179NX45	X				4/12/2015	3/20/2016	76	79					-3
1953 GNMA II POOL # MA1599 3.0%	36179NX45	X				10/15/2015	3/20/2016	38	39					-1
1954 GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	4/20/2016	2,440	2,465					-25
1955 GNMA II POOL # MA1599 3.0%	36179NX45	X				4/7/2015	4/20/2016	100	103					-3
1956 GNMA II POOL # MA1599 3.0%	36179NX45	X				10/15/2015	4/20/2016	50	51					-1
1957 GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	5/20/2016	2,835	2,864					-29
1958 GNMA II POOL # MA1599 3.0%	36179NX45	X				4/7/2015	5/20/2016	119	119					-3
1959 GNMA II POOL # MA1599 3.0%	36179NX45	X				10/15/2015	5/20/2016	58	58					-3
1960 GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	6/20/2016	1,895	1,914					-19
1961 GNMA II POOL # MA1599 3.0%	36179NX45	X				4/7/2015	6/20/2016	77	80					-3
1962 WACHOVIA CORP 5.625%	829903CH3	X				10/20/2015	5/25/2016	30,496	31,400					-904
1963 EXELON CORP	30161N101	X				8/20/2015	7/14/2016	363	341					22
1964 EXXON MOBIL CORP	30231G102	X				6/18/2014	12/21/2015	6,945	9,223					-2,278
1965 EXXON MOBIL CORP	30231G102	X				6/18/2014	3/3/2016	6,408	7,993					-1,585
1966 EXXON MOBIL CORP	30231G102	X				6/19/2015	3/3/2016	821	852					-31
1967 EXXON MOBIL CORP	30231G102	X				7/22/2015	3/3/2016	50,918	51,052					-134
1968 EXXON MOBIL CORP	30231G102	X				7/27/2015	3/3/2016	40,406	39,286					1,120
1969 EXXON MOBIL CORP	30231G102	X				7/27/2015	3/17/2016	13,290	12,618					674
1970 EXXON MOBIL CORP	30231G102	X				8/21/2015	3/17/2016	44,748	39,346					5,402
1971 EXXON MOBIL CORP	30231G102	X				3/23/2016	5/23/2016	1,781	1,680					101
1972 EXXON MOBIL CORP	30231G102	X				8/21/2015	5/23/2016	1,781	1,479					302
1973 EXXON MOBIL CORP	30231G102	X				8/21/2015	7/14/2016	3,788	2,858					830
1974 FACEBOOK INC-A	30303M102	X				6/2/2015	12/21/2015	11,602	8,945					2,657
1975 FACEBOOK INC-A	30303M102	X				6/2/2015	3/23/2016	11,453	8,220					3,233
1976 FACEBOOK INC-A	30303M102	X				6/2/2015	5/23/2016	10,476	7,253					3,223
1977 FACEBOOK INC-A	30303M102	X				6/2/2015	7/14/2016	7,845	5,399					2,446
1978 FACEBOOK INC-A	30303M102	X				5/4/2015	7/14/2016	3,630	2,446					1,184
1979 FACEBOOK INC-A	30303M102	X				5/4/2015	9/30/2016	45,969	26,326					17,643
1980 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	10/15/2015	296	272					-24
1981 FHLMC GOLD T49004 3.0%	31287CAD4	X				10/28/2014	10/15/2015	30	30					0
1982 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2015	287	273					-14
1983 FHLMC GOLD T49004 3.0%	31287CAD4	X				10/29/2014	11/15/2015	30	30					0
1984 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	12/15/2015	278	284					-6
1985 FHLMC GOLD T49004 3.0%	31287CAD4	X				10/28/2014	12/15/2015	31	31					0
1986 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	1/15/2016	4,557	4,659					-102
1987 FHLMC GOLD T49004 3.0%	31287CAD4	X				10/28/2014	1/15/2016	506	515					-9
1988 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	2/15/2016	273	279					-6
1989 FHLMC GOLD T49004 3.0%	31287CAD4	X				10/28/2014	2/15/2016	30	31					-1
1990 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	1/25/2016	217	236					-19
1991 FNMA AL6223 POOL 4.5%	3138EN4H9	X				9/28/2015	1/25/2016	217	236					-19
1992 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	2/25/2016	4,598	5,011					-413
1993 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	2/25/2016	151	164					-13
1994 FNMA AL6223 POOL 4.5%	3138EN4H9	X				9/28/2015	2/25/2016	151	164					-13
1995 FNMA AL6223 POOL 4.5%	3138EN4H9	X				1/20/2016	2/25/2016	75	82					-7
1996 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	3/25/2016	4,686	5,106					-420
1997 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	3/25/2016	154	167					-13
1998 GNMA II POOL # MA2225 4.5%	36179QVF4	X				9/21/2015	10/20/2015	123	132					-9
1999 GNMA MA2446 POOL II 4.0%	36179QVF4	X				7/29/2015	10/20/2015	295	312					-17
2000 GNMA MA2446 POOL II 4.0%	36179QVF4	X				7/29/2015	11/20/2015	244	259					-15
2001 GNMA MA2446 POOL II 4.0%	36179QVF4	X				7/29/2015	12/20/2015	210	223					-13

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

		91,353	14,123	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	14,038	14,038		
2	IRS TAX RECLAIM FEE	85	85		
3	ESTIMATED EXCISE PAYMENTS	77,230			

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

		6,664	6,664	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	INVESTMENT FEE	6,664	6,664		

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

		67,865,764	67,649,412	77,085,420	
Asset Description		Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
1			0		
2	FNMA POOL MA2561 3 0% 3/01/31		0	339,193	341,592
3	FNMA MA2609 3 5% 5/01/46		0	497,963	498,872
4	FNMA MA2653 4 0% 6/01/46		0	89,721	89,966
5	FNMA POOL # MA2670 3 0% 7/01/46		0	221,154	220,883
6	FNMA POOL # MA2705 3 0% 7/01/46		0	242,809	242,505
7	FNMA POOL # MA2737 3 0% 9/01/46		0	284,887	285,090
8	FNMA POOL #MA2752 3 0% 9/01/31		0	240,446	240,663
9	FNMA MA2775 2 5% 9/01/31		0	330,750	331,754
10	FIDELITY NATL INFORM 3 875% 6/05/24		0	177,329	181,606
11	FLORIDA ST HURRICANE 2 995% 7/01/20		0	301,316	314,790
12	FORD MOTOR CREDIT CO 3 0% 6/12/17		0	140,706	141,480
13	GNMA MA3247 5 0% 11/20/45		0	109,295	109,291
14	GNMA II POOL #0MA3597		0	202,086	203,074
15	GNMA II POOL MA3737 4 0% 6/20/46		0	406,185	407,440
16	GNMA II MA3873 3 0% 8/20/46		0	328,951	329,617
17	GENERAL ELEC CAP CORP		0	260,784	274,997
18	GOLDMAN SACHS GROUP		0	197,878	241,929
19	HSBC FINANCE CORP		0	267,929	276,062
20	INTEL CORP 2 7% 12/15/22		0	89,404	93,976
21	INTEL CORP		0	151,220	178,922
22	JPMORGAN CHASE & CO 3 375% 5/01/23		0	137,367	143,842
23	KIMCO REALTY CORP 3 4% 11/01/22		0	142,849	142,220
24	KROGER CO/THE 2 6% 2/01/21		0	89,971	92,552
25	LAM RESEARCH CORP 3 45% 6/15/23		0	136,884	138,087
26	MET LIFE GLOB FNDG 7 717% 2/15/19		0	200,801	211,684
27	MICROSOFT CORP 3 75% 2/12/45		0	163,662	167,465
28	MORGAN STANLEY 4 875% 11/01/22		0	291,027	308,829
29	NYSE EURONEXT		0	180,193	181,335
30	NEW YORK N Y		0	144,825	144,308
31	NEW YORK N Y CITY MU 6 282% 6/15/42		0	200,740	216,790
32	OAKLAND CA UNIF SCH 9 5% 8/01/34		0	129,844	132,898
33	ONTARIO (PROVINCE OF) 4 0% 10/07/19		0	174,699	188,528
34	ORACLE CORP		0	134,113	133,214
35	ORACLE CORP 2 5% 5/15/22		0	114,358	118,045
36	PNC FDG CORP		0	129,414	131,871
37	PEPSICO INC 4 5% 1/15/20		0	172,422	181,262
38	PETROBAS INTL FIN CO		0	65,488	64,974
39	PETROLEOS MEXICANOS		0	220,872	214,200
40	ROYAL BK CANADA 1 25% 6/16/17		0	229,957	230,090
41	SCRIPPS NETWORKS INTERACTIVE I		0	122,998	128,048
42	SOUTH CAROLINA ST PU 2 388% 12/01/23		0	95,000	96,911
43	SPECTRA ENERGY PARTNER 3 5% 3/15/2		0	74,711	75,872
44	TANGER PROPERTIES LP 3 125% 9/01/26		0	94,722	94,740
45	TELEFONICA EMISIONES SAU		0	237,145	259,050
46	TEVA PHARMACEUTICALS 3 15% 10/01/2		0	154,588	155,718

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

		67,865,764	67,649,412	77,085,420	
Asset Description		Basis of Valuation	Book Value Beg of Year	Book Value End of Year	
				FMV End of Year	
47	TIME WARNER INC 4 0% 1/15/22		0	224,209	234,763
48	TSS 4 8 04/01/26 CORP 4 8% 4/01/26		0	205,522	215,929
49	TOYOTA MOTOR CREDIT 1 55% 7/13/18		0	119,781	120,649
50	21ST CENTY FOX AMER 6 15% 3/01/37		0	123,455	144,504
51	UBS COM MTG TR 2012-C1 3 4% 5/10/45		0	106,721	106,152
52	U S TREASURY BOND 3 0% 5/15/45		0	353,999	410,458
53	U S TREASURY BOND 2 875% 8/15/45		0	218,539	245,043
54	U S TREASURY BOND		0	342,281	336,375
55	U S ETREASURY NOTE 2 25% 8/15/46		0	98,491	98,188
56	UNITED STATES TREAS 2 0% 11/30/20		0	44,475	46,645
57	U S TREASURY NOTE		0	36,207	36,954
58	UNITED STATES TREAS 1 125% 1/15/19		0	787,582	790,275
59	U S TREASURY NOTE 2 625%		0	994,941	978,760
60	U S TREASURY NOTE		0	247,744	250,158
61	US TREAS-CPI		0	353,293	358,795
62	U S TREASURY NOTE 0 75% 10/31/17		0	554,275	560,392
63	US TREASURY INFLATIO 0 375% 7/15/25		0	231,825	241,053
64	UNIV OF CALIFORNIA 4 131% 5/15/45		0	130,536	143,325
65	VERIZON COMMUNICATION 3 65% 9/14/11		0	10,528	10,437
66	VERIZON COMMUNICATION 6 55% 9/15/4		0	199,766	216,334
67	WFRBS 2011-C5 A2 2 684% 11/15/44		0	12,105	11,933
68	WFRBS 2013-C13 A4 3 001% 5/15/45		0	113,298	114,896
69	WELLS FARGO & COMPANY 2 6% 7/22/20		0	93,027	91,826
70	WELLS FARGO & COMPANY 4 9% 11/17/4		0	154,454	165,152
71	U S TREASURY INFLATIO 0 125% 4/15/20		0	117,158	120,488
72	US TREAS-CPI INFLATION INDEX		0	79,446	82,720
73	ALLERGAN PLC		0	135,513	193,230
74	ACCENTURE PLC IRELAND SHS CL A		0	114,159	167,495
75	EATON CORP PLC		0	201,326	274,668
76	INGERSOLL-RAND PLC		0	156,819	315,242
77	INVESCO LTD		0	246,379	307,384
78	NABORS INDUSTRIES LTD COM		0	146,615	175,104
79	NXP SEMICONDUCTORS N V		0	317,367	428,442
80	BROADCOM LTD		0	176,614	431,818
81	AT&T INC		0	278,332	317,976
82	ABBOTT LABORATORIES		0	131,431	146,746
83	ADOBE SYS INC COM		0	136,189	329,962
84	ADVANTAGE DYN TOTAL RET -Y		0	500,000	499,687
85	AETNA INC		0	156,213	170,751
86	AGILENT TECHNOLOGIES INC		0	191,422	218,498
87	ALLY FINANCIAL INC		0	194,154	171,531
88	ALPHABET INC/CA		0	579,147	764,661
89	AMAZON COM INC		0	140,904	602,026
90	AMERICAN TOWER CORP-CL A		0	207,262	248,419
91	AMGEN INC		0	77,890	110,762
92	APPLE COMPUTER INC COM		0	42,297	295,174

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

		67,865,764	67,649,412	77,085,420
Asset Description		Book Value Beg of Year	Book Value End of Year	FMV End of Year
93	BNY MELLON FOCUSED EQUITY OPP-M	0	2,647,974	3,245,826
94	BNY MELLON MID CAP STK FD CL M	0	3,985,920	5,353,737
95	BANK AMER CORP	0	378,567	359,168
96	BIOMARIN PHARMACEUTICAL INC	0	93,829	81,510
97	BIOGEN IDEC INC	0	145,332	148,063
98	BRISTOL MYERS SQUIBB CO COM	0	144,258	155,829
99	CAPITAL ONE FINL CORP COM	0	208,034	258,588
100	CELANESE CORP DEL	0	155,649	208,333
101	CELGENE CORP	0	124,200	121,882
102	CHEVRONTEXACO CORP	0	171,596	187,520
103	CITIZENS FINANCIAL GROUP INC	0	202,943	230,297
104	COMCAST CORP NEW CL A	0	88,093	197,030
105	CONSTELLATION BRANDS INC	0	169,634	221,432
106	COSTCO WHSL CORP NEW	0	100,464	147,630
107	DFA EMERG MKTS CORE EQUITY	0	3,971,023	3,890,918
108	DISNEY (WALT) COMPANY HOLDING CO	0	63,369	135,390
109	DOMINION RES INC VA NEW	0	164,446	178,248
110	DOW CHEMICAL COMPANY COMMON	0	195,161	206,283
111	DREYFUS PREM LT TRM HI YLD-R	0	2,072,178	1,952,188
112	DREYFUS GLOBAL REAL ES SEC-Y	0	500,000	486,224
113	DREYFUS/NEWTON INTERN EQTY-Y	0	1,953,378	2,023,038
114	DYNEGY INC/NEW	0	196,331	158,716
115	EXELON CORP	0	141,732	148,806
116	EXXON MOBIL CORP	0	91,391	194,111
117	FACEBOOK INC	0	271,575	634,808
118	GENERAL ELECTRIC CO	0	191,727	201,712
119	HALLIBURTON COMPANY COM	0	115,944	177,590
120	HARTFORD FINL SVCS GROUP INC COM	0	158,686	186,267
121	HOME DEPOT INC USD 0 05	0	85,995	295,578
122	HONEYWELL INTL INC	0	101,354	331,349
123	ILLINOIS TOOL WORKS INC COM	0	257,319	354,607
124	INTEL CORPORATION	0	257,308	294,828
125	INTERCONTINENTALEXCHANGE GRO	0	135,509	278,518
126	JOHNSON & JOHNSON COM	0	221,766	269,336
127	ELI LILLY & CO COM	0	186,891	184,598
128	MARATHON PETROLEUM CORP	0	230,262	208,227
129	MERCK & CO INC	0	213,679	244,647
130	MICROSOFT CORP COM	0	106,417	140,544
131	MONDELEZ INTERNATIONAL INC	0	156,334	168,137
132	MONSTER BEVERAGE CORP	0	117,297	250,898
133	ASG MANAGED FUTURES STRAT-Y	0	500,000	463,030
134	NIKE INC CL B	0	234,808	232,186
135	NUCOR CORP	0	144,654	164,174
136	PALO ALTO NETWORKS INC	0	135,595	157,259
137	PANERA BREAD CO	0	207,862	187,321
138	PEPSICO INC	0	133,299	369,274

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

		67,865,764	67,649,412	77,085,420
Asset Description		Book Value Beg of Year	Book Value End of Year	FMV End of Year
139	PFIZER INC COM	0	92,065	204,778
140	PIONEER NAT RES CO	0	108,257	137,010
141	PROCTER & GAMBLE CO COM	0	221,961	328,485
142	QUALCOMM INC	0	238,469	258,245
143	SALESFORCE COM INC	0	178,268	314,137
144	SCHLUMBERGER LIMITED COM	0	170,277	184,489
145	SCHWAB CHARLES CORP NEW	0	282,752	278,763
146	DREYFUS INTENATION STOCK-Y	0	1,955,882	2,229,921
147	STRATEGIC GLBL STOCK-Y	0	1,225,867	1,496,766
148	DREYFUS US EQUITY FUND-Y	0	2,285,550	3,179,997
149	DREYFUS SELECT MGER S/C VL-Y	0	3,050,578	3,511,509
150	TAIWAN SEMICONDUCTOR ADR	0	134,462	163,351
151	3M CO	0	176,882	218,701
152	TIME WARNER INC	0	312,264	333,566
153	LIAB-COMMONFUND CAPITAL VI	0	0	0
154	COMMONFUND CAPITAL VI	0	293,750	250,206
155	UNITED TECHNOLOGIES CORP	0	198,689	225,146
156	UNITED HEALTH GROUP INC	0	250,901	263,620
157	UNIVERSAL HEALTH SVCS INC CL B	0	179,052	158,954
158	VALERO ENERGY CORP NEW	0	181,241	259,700
159	VERIZON COMMUNICATIONS INC	0	69,525	96,163
160	VISA INC	0	254,140	272,910
161	VIRTUS EMERGING MKTS OPPOR-I	0	949,860	969,868
162	A B B FIN USA INC 2 875% 5/08/22	0	187,882	198,596
163	AT&T INC	0	196,233	197,930
164	ABBVIE INC 1 8% 5/14/18	0	114,883	115,470
165	ADOBE SYSTEMS INC 3 25% 2/01/25	0	149,070	157,974
166	ALEXANDRIA REAL ESTATE 4 3% 1/15/26	0	107,814	107,840
167	AMAZON COM INC	0	170,518	180,278
168	AMER AIRLN 15-1 A PT 3 375% 5/01/27	0	114,541	117,404
169	AMGEN INC 5 65% 6/15/42	0	226,862	243,500
170	ANHEUSER-BUSH INBEV FI 4 9% 2/01/46	0	139,671	166,569
171	VOYA FINANCIAL INC	0	244,603	203,181
172	WELLS FARGO & CO NEW	0	106,759	184,648
173	WILLIAMS CO INC	0	159,548	160,718
174	YUM BRANDS INC	0	176,264	276,062
175	ZIMMER HLDGS INC	0	189,218	200,621
176	021797-LOCKHART J A HERC-500007-FIX	0	1	0
177	MELLON OPTIMA L/S STRATEGY FD LLC	0	4,234,033	4,331,830
178	APACHE CORP 3 25% 4/15/22	0	98,043	102,614
179	APPLE INC 4 375% 5/13/45	0	114,005	126,891
180	ARROW ELECTRONICS INC 3 5% 4/01/22	0	149,651	154,058
181	BP CAP MKTS P L C 4 75% 3/10/19	0	155,488	150,749
182	BANK OF AMERICA CORP 2 6% 1/15/19	0	190,530	193,709
183	BANK OF AMERICA CORP 3 95% 4/21/25	0	184,454	191,512
184	BIODGEN INC 2 9% 9/15/20	0	129,730	135,012

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

		67,865,764	67,649,412	77,085,420
Asset Description		Book Value Beg of Year	Book Value End of Year	FMV End of Year
185	BLACKROCK INC	0	188,042	188,694
186	BOSTON PROPERTIES LP	0	73,794	81,562
187	BURLINGTN NORTH SANTA 3 45% 9/15/2	0	176,573	183,282
188	CVS HEALTH CORP	0	123,054	146,485
189	CALIFORNIA ST EARTHQ 2 805% 7/01/19	0	119,997	122,782
190	COMCAST CORP 3 125% 7/15/22	0	217,602	228,910
191	CONSUMERS ENERGY CO 3 25% 8/15/4	0	64,494	63,956
192	RABOBANK NEDERLAND	0	218,288	221,174
193	CREDIT SUISSE GRP FUN 2 75% 3/26/20	0	168,159	170,619
194	CUBESMART LP 4 8% 7/15/22	0	138,276	139,168
195	EASTMAN CHEMICAL CO 3 6% 8/15/22	0	178,596	190,994
196	EBAY INC 2 6% 7/15/22	0	180,719	191,531
197	ENTERPRISE PRODUCTS 2 55% 10/15/19	0	75,968	76,347
198	EXELON CORP 3 4% 4/15/26	0	105,127	109,286
199	EXXON MOBIL CORP	0	105,000	106,119
200	FHLMC GOLD G05938 5 0% 1/01/36	0	14,455	15,207
201	FHLMC GOLD POOL J15724 4 0% 6/01/26	0	101,029	100,397
202	FHLMC GOLD POOL C91339 4 0% 10/01/30	0	44,470	44,983
203	FHLMC GOLD POOL C91738 4 0% 11/01/33	0	71,441	72,891
204	FG GOLD POOL T49004 3 0% 9/01/27	0	25,908	26,386
205	FHLMC GOLD POOL T49005 3 5% 12/01/28	0	79,695	79,165
206	FHLMC GOLD POOL A90393 5 0% 12/01/39	0	38,640	41,760
207	FHLMC GOLD A92821 5 0% 7/01/40	0	111,987	114,546
208	FHLMC GOLD A95828 4 5% 12/01/40	0	348,593	373,603
209	FHLMC GOLD POOL Q4120 3 5% 6/01/46	0	328,360	328,372
210	FNMA REMIC TRUST 2014- 3 0% 3/25/40	0	121,136	123,354
211	FNMA POOL 0AJ1758	0	55,959	56,271
212	FNMA AL4082 3 5% 10/01/27	0	80,543	80,038
213	FNMA POOL AL4191 3 5% 1/01/28	0	93,155	93,411
214	FNMA POOL # AL6150 4 0% 8/01/27	0	75,141	74,756
215	FNMA AL6223 POOL 4 5% 8/01/44	0	221,551	223,071
216	FNMA POOL # AL6895 3 5% 5/1/45	0	170,485	175,360
217	FNMA AS7601 4 0% 7/01/46	0	339,424	338,726
218	FNMA POOL AU6278 5 0% 11/01/43	0	95,085	97,241
219	CELGENE CORP 2 875% 8/15/20	0	99,863	103,448
220	CHICAGO ILL 6 034% 1/01/42	0	170,000	162,503
221	CITIGROUP INC	0	176,380	177,777
222	CITIGROUP INC 2 5% 7/29/19	0	109,161	112,238
223	CITIZENS BANK NA/PROVIDENCE RI	0	120,182	122,136
224	FNMA POOL # AY5580 3 5% 6/01/45	0	290,177	292,002
225	FNMA POOL # BC0885 3 0% 5/01/46	0	212,082	214,490
226	FNMA BC1168 4 0% 6/01/46	0	277,273	276,851
227	FNMA MA1897 3 5% 5/01/44	0	63,900	65,023
228	FNMA POOL MA2484 4 0% 12/01/45	0	120,912	121,505
229	FN MA2487 3 0% 12/01/45	0	64,741	67,180
230	FNMA POOL MA2522 3 5% 2/01/46	0	111,372	111,892

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

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

1	COST BASIS ADJUSTMENT	1	23,272
2	GAIN ON CY SALES NOT SETTLED AT YEAR END	2	31,544
3	LOSS ON PY SALES SETTLED IN CY	3	48,430
4	BASIS ADJUSTMENT TREATED AS ROC	4	8,580
5	Total	5	111,826

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

Long Term CG Distributions		Amount		28,616,473		0		0		28,057,044		559,429		0		0		559,429	
Short Term CG Distributions		1,571,555		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	Gain Minus Excess FMV Over Adj. Basis or Losses						
1	FHLMC GOLD G18473 3.0%	3128MMQ30	8/27/2013	1/15/2016	109		0	112	-3	0	0	0	-3						
2	FHLMC GOLD G18473 3.0%	3128MMQ30	8/1/2013	2/15/2016	2,004		0	2,056	-52	0	0	0	-52						
3	FHLMC GOLD G18473 3.0%	3128MMQ30	8/27/2013	2/15/2016	77		0	79	-2	0	0	0	-2						
4	FHLMC GOLD G18473 3.0%	3128MMQ30	8/1/2013	2/23/2016	194,477		0	190,705	3,772	0	0	0	3,772						
5	FHLMC GOLD G18473 3.0%	3128MMQ30	8/27/2013	2/23/2016	7,480		0	7,340	140	0	0	0	140						
6	FHLMC GOLD G18489 3.0%	3128MMRK1	11/18/2013	10/15/2015	1,443		0	1,492	-49	0	0	0	-49						
7	FHLMC GOLD G18489 3.0%	3128MMRK1	9/25/2014	10/15/2015	96		0	100	-4	0	0	0	-4						
8	FHLMC GOLD G18489 3.0%	3128MMRK1	12/15/2014	10/15/2015	48		0	50	-2	0	0	0	-2						
9	FHLMC GOLD G18489 3.0%	3128MMRK1	4/7/2015	10/15/2015	48		0	51	-3	0	0	0	-3						
10	FHLMC GOLD G18489 3.0%	3128MMRK1	11/18/2013	11/15/2015	1,750		0	1,810	-60	0	0	0	-60						
11	FHLMC GOLD G18489 3.0%	3128MMRK1	9/25/2014	11/15/2015	117		0	121	-4	0	0	0	-4						
12	FHLMC GOLD G18489 3.0%	3128MMRK1	12/15/2014	11/15/2015	58		0	61	-3	0	0	0	-3						
13	FHLMC GOLD G18489 3.0%	3128MMRK1	4/7/2015	11/15/2015	58		0	61	-3	0	0	0	-3						
14	FHLMC GOLD G18489 3.0%	3128MMRK1	11/18/2013	12/15/2015	1,353		0	1,399	-46	0	0	0	-46						
15	FHLMC GOLD G18489 3.0%	3128MMRK1	9/25/2014	12/15/2015	90		0	93	-3	0	0	0	-3						
16	FHLMC GOLD G18489 3.0%	3128MMRK1	12/15/2014	12/15/2015	45		0	47	-2	0	0	0	-2						
17	FHLMC GOLD G18489 3.0%	3128MMRK1	4/7/2015	12/15/2015	45		0	47	-2	0	0	0	-2						
18	FHLMC GOLD POOL C91738 3.0%	3128P74X8	6/4/2014	12/15/2015	41		0	44	-3	0	0	0	-3						
19	FHLMC GOLD POOL C91738 3.0%	3128P74X8	9/25/2015	12/15/2015	41		0	44	-3	0	0	0	-3						
20	FHLMC GOLD POOL C91738 3.0%	3128P74X8	2/4/2014	1/15/2016	903		0	960	-57	0	0	0	-57						
21	FHLMC GOLD POOL C91738 3.0%	3128P74X8	3/28/2014	1/15/2016	347		0	368	-21	0	0	0	-21						
22	FHLMC GOLD POOL C91738 3.0%	3128P74X8	6/4/2014	1/15/2016	69		0	74	-5	0	0	0	-5						
23	FHLMC GOLD POOL C91738 3.0%	3128P74X8	9/25/2015	1/15/2016	69		0	75	-6	0	0	0	-6						
24	FHLMC GOLD POOL C91738 3.0%	3128P74X8	12/11/2015	1/15/2016	69		0	75	-6	0	0	0	-6						
25	FHLMC GOLD POOL C91738 3.0%	3128P74X8	2/4/2014	2/15/2016	450		0	478	-28	0	0	0	-28						
26	FHLMC GOLD POOL C91738 3.0%	3128P74X8	3/28/2014	2/15/2016	173		0	183	-10	0	0	0	-10						
27	FHLMC GOLD POOL C91738 3.0%	3128P74X8	6/4/2014	2/15/2016	35		0	37	-2	0	0	0	-2						
28	FHLMC GOLD POOL C91738 3.0%	3128P74X8	9/25/2015	2/15/2016	35		0	37	-2	0	0	0	-2						
29	FHLMC GOLD POOL C91738 3.0%	3128P74X8	12/11/2015	2/15/2016	35		0	37	-2	0	0	0	-2						
30	FHLMC GOLD POOL C91738 3.0%	3128P74X8	2/4/2014	3/15/2016	717		0	761	-44	0	0	0	-44						
31	FHLMC GOLD POOL C91738 3.0%	3128P74X8	3/28/2014	3/15/2016	276		0	292	-16	0	0	0	-16						
32	FHLMC GOLD POOL C91738 3.0%	3128P74X8	6/4/2014	3/15/2016	55		0	59	-4	0	0	0	-4						
33	FHLMC GOLD POOL C91738 3.0%	3128P74X8	9/25/2015	3/15/2016	55		0	59	-4	0	0	0	-4						
34	FHLMC GOLD POOL C91738 3.0%	3128P74X8	12/11/2015	3/15/2016	55		0	59	-4	0	0	0	-4						
35	FHLMC GOLD POOL C91738 3.0%	3128P74X8	2/4/2014	4/15/2016	555		0	590	-35	0	0	0	-35						
36	FHLMC GOLD POOL C91738 3.0%	3128P74X8	3/28/2014	4/15/2016	213		0	228	-13	0	0	0	-13						
37	FHLMC GOLD POOL C91738 3.0%	3128P74X8	6/4/2014	4/15/2016	43		0	46	-3	0	0	0	-3						
38	FHLMC GOLD A92821 5.0%	312941D20	7/22/2010	7/15/2016	1,618		0	1,717	-101	0	0	0	-101						
39	FHLMC GOLD A92821 5.0%	312941D20	4/7/2015	7/15/2016	1,203		0	1,339	-136	0	0	0	-136						
40	FHLMC GOLD POOL J15724 4.0%	3128PVL00	10/23/2013	8/15/2016	1,806		0	1,930	-124	0	0	0	-124						
41	FNMA POOL # AL7854 3.0%	3138EQQ00	4/21/2016	8/25/2016	2,454		0	2,542	-88	0	0	0	-88						
42	FNMA POOL # AL7854 3.0%	3138EQQ00	4/21/2016	8/31/2016	184,490		0	182,182	2,308	0	0	0	2,308						
43	FNMA POOL # AL7854 3.0%	3138EQQ00	4/21/2016	9/25/2016	3,048		0	3,158	-110	0	0	0	-110						
44	FNMA AR8596 3.5% BA	3138W6RS7	7/8/2013	10/25/2015	512		0	512	0	0	0	0	0						
45	FNMA AR8596 3.5% BA	3138W6RS7	9/8/2013	10/25/2015	34		0	34	0	0	0	0	0						
46	FNMA AR8596 3.5% BA	3138W6RS7	9/8/2013	10/25/2015	205		0	203	2	0	0	0	2						
47	FNMA AR8596 3.5% BA	3138W6RS7	12/18/2014	10/25/2015	34		0	36	-2	0	0	0	-2						
48	FNMA AR8596 3.5% BA	3138W6RS7	4/7/2015	10/25/2015	205		0	215	-10	0	0	0	-10						
49	FNMA AR8596 3.5% BA	3138W6RS7	7/8/2013	11/25/2015	445		0	445	0	0	0	0	0						
50	FNMA AR8596 3.5% BA	3138W6RS7	9/8/2013	11/25/2015	30		0	29	1	0	0	0	1						
51	FNMA AR8596 3.5% BA	3138W6RS7	9/8/2013	11/25/2015	178		0	177	1	0	0	0	1						
52	FHLMC GOLD G18489 3.0%	3128MMRK1	11/18/2013	1/15/2016	1,585		0	1,639	-54	0	0	0	-54						
53	FHLMC GOLD G18489 3.0%	3128MMRK1	9/25/2014	1/15/2016	106		0	109	-3	0	0	0	-3						
54	FHLMC GOLD G18489 3.0%	3128MMRK1	12/15/2014	1/15/2016	53		0	55	-2	0	0	0	-2						
55	FHLMC GOLD G18489 3.0%	3128MMRK1	4/7/2015	1/15/2016	53		0	55	-2	0	0	0	-2						
56	FHLMC GOLD G18489 3.0%	3128MMRK1	11/18/2013	2/15/2016	1,306		0	1,350	-44	0	0	0	-44						
57	FHLMC GOLD G18489 3.0%	3128MMRK1	9/25/2014	2/15/2016	87		0	90	-3	0	0	0	-3						
58	FHLMC GOLD G18489 3.0%	3128MMRK1	12/15/2014	2/15/2016	44		0	45	-1	0	0	0	-1						
59	FHLMC GOLD G18489 3.0%	3128MMRK1	4/7/2015	2/15/2016	44		0	48	-2	0	0	0	-2						
60	FHLMC GOLD G18489 3.0%	3128MMRK1	11/18/2013	3/3/2016	106,152		0	105,182	970	0	0	0	970						
61	FHLMC GOLD G18489 3.0%	3128MMRK1	9/25/2014	3/3/2016	7,077		0	7,013	64	0	0	0	64						
62	FHLMC GOLD G18489 3.0%	3128MMRK1	12/15/2014	3/3/2016	3,538		0	3,537	1	0	0	0	1						
63	FHLMC GOLD G18489 3.0%	3128MMRK1	4/7/2015	3/3/2016	3,538		0	3,561	-23	0	0	0	-23						
64	FHLMC GOLD G18489 3.0%	3128MMRK1	11/18/2013	3/15/2016	1,472		0	1,522	-50	0	0	0	-50						
65	FHLMC GOLD G18489 3.0%	3128MMRK1	9/25/2014	3/15/2016	98		0	101	-3	0	0	0	-3						
66	FHLMC GOLD G18489 3.0%	3128MMRK1	12/15/2014	3/15/2016	49		0	51	-2	0	0	0	-2						
67	FHLMC GOLD G18489 3.0%	3128MMRK1	4/7/2015	3/15/2016	49		0	52	-3	0	0	0	-3						
68	FHLMC GOLD POOL C91738 3.0%	3128P74X8	2/4/2014	10/15/2015	595		0	632	-37	0	0	0	-37						
69	FNMA AL6223 POOL 4.5%	3138EN4F9	1/20/2016	3/25/2016	77		0	84	-7	0	0	0	-7						

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

		Amount													
Long Term CG Distributions		1,571,555		28,616,473		0		0		28,057,044		559,429		0	
Short Term CG Distributions		0												559,429	
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	Gain Minus Excess FMV Over Adj. Basis or Losses		
70	FNMA AL6223 POOL 4 5%	3138EN4H9	2/24/2015	4/25/2016	4,300			4,685	-385	0	0	0	-385		
71	FNMA AL6223 POOL 4 5%	3138EN4H9	5/15/2015	4/25/2016	141			154	-13	0	0	0	-13		
72	FNMA AL6223 POOL 4 5%	3138EN4H9	9/28/2015	4/25/2016	141			153	-12	0	0	0	-12		
73	FNMA AL6223 POOL 4 5%	3138EN4H9	1/20/2016	4/25/2016	70			77	-7	0	0	0	-7		
74	FNMA AL6223 POOL 4 5%	3138EN4H9	2/24/2015	5/25/2016	4,609			5,022	-413	0	0	0	-413		
75	FNMA AL6223 POOL 4 5%	3138EN4H9	5/15/2015	5/25/2016	151			165	-14	0	0	0	-14		
76	FNMA AL6223 POOL 4 5%	3138EN4H9	9/28/2015	5/25/2016	151			165	-14	0	0	0	-14		
77	FNMA AL6223 POOL 4 5%	3138EN4H9	1/20/2016	5/25/2016	76			82	-6	0	0	0	-6		
78	FNMA AL6223 POOL 4 5%	3138EN4H9	2/24/2015	6/25/2016	5,333			5,811	-478	0	0	0	-478		
79	FNMA AL6223 POOL 4 5%	3138EN4H9	5/15/2015	6/25/2016	175			191	-16	0	0	0	-16		
80	FNMA POOL # AL5630 4 0%	3138ENHG7	1/20/2015	10/25/2015	30			32	-2	0	0	0	-2		
81	FNMA POOL # AL5630 4 0%	3138ENHG7	4/7/2015	10/25/2015	30			32	-2	0	0	0	-2		
82	FNMA POOL # AL5630 4 0%	3138ENHG7	9/3/2014	11/25/2015	538			569	-33	0	0	0	-33		
83	FNMA AL6223 POOL 4 5%	3138EN4H9	9/28/2015	3/25/2016	154			167	-13	0	0	0	-13		
84	FHLMC GOLD POOL C91738 4	3128P74X8	6/4/2014	10/15/2015	46			49	-3	0	0	0	-3		
85	FHLMC GOLD POOL C91738 4	3128P74X8	9/25/2015	10/15/2015	46			49	-3	0	0	0	-3		
86	FHLMC GOLD POOL C91738 4	3128P74X8	2/4/2014	11/15/2015	886			941	-55	0	0	0	-55		
87	FHLMC GOLD POOL C91738 4	3128P74X8	3/26/2014	11/15/2015	341			361	-20	0	0	0	-20		
88	FHLMC GOLD POOL C91738 4	3128P74X8	6/4/2014	11/15/2015	68			73	-5	0	0	0	-5		
89	FHLMC GOLD POOL C91738 4	3128P74X8	9/25/2015	11/15/2015	68			73	-5	0	0	0	-5		
90	FHLMC GOLD POOL C91738 4	3128P74X8	2/4/2014	12/15/2015	532			566	-34	0	0	0	-34		
91	FHLMC GOLD POOL C91738 4	3128P74X8	3/26/2014	12/15/2015	205			217	-12	0	0	0	-12		
92	FHLMC GOLD POOL C91738 4	3128P74X8	9/25/2015	4/15/2016	43			46	-3	0	0	0	-3		
93	FHLMC GOLD POOL C91738 4	3128P74X8	12/11/2015	4/15/2016	43			46	-3	0	0	0	-3		
94	FHLMC GOLD POOL C91738 4	3128P74X8	2/4/2014	5/15/2016	440			468	-28	0	0	0	-28		
95	FHLMC GOLD POOL C91738 4	3128P74X8	3/26/2014	5/15/2016	169			179	-10	0	0	0	-10		
96	FHLMC GOLD POOL C91738 4	3128P74X8	6/4/2014	5/15/2016	34			36	-2	0	0	0	-2		
97	FHLMC GOLD POOL C91738 4	3128P74X8	3/26/2014	10/15/2015	229			242	-13	0	0	0	-13		
98	FNMA POOL # AL5630 4 0%	3138ENHG7	1/20/2015	11/25/2015	30			32	-2	0	0	0	-2		
99	FNMA POOL # AL5630 4 0%	3138ENHG7	4/7/2015	11/25/2015	30			32	-2	0	0	0	-2		
100	FNMA POOL # AL5630 4 0%	3138ENHG7	9/3/2014	12/25/2015	1,338			1,421	-83	0	0	0	-83		
101	FNMA POOL # AL5630 4 0%	3138ENHG7	1/20/2015	12/25/2015	74			80	-6	0	0	0	-6		
102	FNMA POOL # AL5630 4 0%	3138ENHG7	4/7/2015	12/25/2015	74			80	-6	0	0	0	-6		
103	FNMA POOL # AL5630 4 0%	3138ENHG7	9/3/2014	1/25/2016	534			567	-33	0	0	0	-33		
104	FNMA POOL # AL5630 4 0%	3138ENHG7	1/20/2015	1/25/2016	30			32	-2	0	0	0	-2		
105	FNMA POOL # AL5630 4 0%	3138ENHG7	4/7/2015	1/25/2016	30			32	-2	0	0	0	-2		
106	FNMA POOL # AL5630 4 0%	3138ENHG7	9/3/2014	2/25/2016	1,245			1,322	-77	0	0	0	-77		
107	FNMA POOL # AL5630 4 0%	3138ENHG7	1/20/2015	2/25/2016	69			74	-5	0	0	0	-5		
108	FNMA POOL # AL5630 4 0%	3138ENHG7	4/7/2015	2/25/2016	69			74	-5	0	0	0	-5		
109	FNMA POOL # AL5630 4 0%	3138ENHG7	9/3/2014	3/25/2016	137			146	-9	0	0	0	-9		
110	FNMA POOL # AL5630 4 0%	3138ENHG7	1/20/2015	3/25/2016	8			8	0	0	0	0	0		
111	FNMA POOL # AL5630 4 0%	3138ENHG7	4/7/2015	3/25/2016	8			8	0	0	0	0	0		
112	FNMA POOL # AL5630 4 0%	3138ENHG7	9/3/2014	4/25/2016	1,265			1,344	-79	0	0	0	-79		
113	FNMA POOL # AL5630 4 0%	3138ENHG7	1/20/2015	4/25/2016	70			75	-5	0	0	0	-5		
114	FNMA POOL # AL5630 4 0%	3138ENHG7	4/7/2015	4/25/2016	70			75	-5	0	0	0	-5		
115	FNMA POOL # AL5630 4 0%	3138ENHG7	9/3/2014	5/25/2016	1,243			1,320	-77	0	0	0	-77		
116	FNMA POOL # AL5630 4 0%	3138ENHG7	1/20/2015	5/25/2016	69			74	-5	0	0	0	-5		
117	FNMA POOL # AL5630 4 0%	3138ENHG7	4/7/2015	5/25/2016	69			74	-5	0	0	0	-5		
118	FNMA POOL # AL5630 4 0%	3138ENHG7	9/3/2014	6/25/2016	552			587	-35	0	0	0	-35		
119	FNMA POOL # AL5630 4 0%	3138ENHG7	1/20/2015	6/25/2016	31			33	-2	0	0	0	-2		
120	FNMA POOL # AL5630 4 0%	3138ENHG7	4/7/2015	6/25/2016	31			33	-2	0	0	0	-2		
121	FNMA POOL # AL5630 4 0%	3138ENHG7	9/3/2014	7/25/2016	2,780			2,952	-172	0	0	0	-172		
122	FNMA POOL # AL5630 4 0%	3138ENHG7	1/20/2015	7/25/2016	154			165	-11	0	0	0	-11		
123	FNMA POOL # AL5630 4 0%	3138ENHG7	4/7/2015	7/25/2016	154			166	-12	0	0	0	-12		
124	FNMA POOL # AL5630 4 0%	3138ENHG7	1/20/2015	7/28/2016	4,495			4,465	30	0	0	0	30		
125	FNMA POOL # AL5630 4 0%	3138ENHG7	4/7/2015	7/28/2016	4,495			4,489	6	0	0	0	6		
126	FNMA POOL # AL5630 4 0%	3138ENHG7	9/3/2014	7/28/2016	79,044			77,841	1,203	0	0	0	1,203		
127	FNMA POOL # AL5630 4 0%	3138ENHG7	9/3/2014	8/25/2016	1,723			1,830	-107	0	0	0	-107		
128	FNMA POOL # AL6150 4 0%	3138ENZQ5	12/16/2014	10/25/2015	6,536			7,012	-474	0	0	0	-474		
129	FNMA POOL # AL6150 4 0%	3138ENZQ5	12/16/2014	11/25/2015	10,331			11,080	-749	0	0	0	-749		
130	FNMA POOL # AL6150 4 0%	3138ENZQ5	12/16/2014	12/25/2015	7,569			8,118	-549	0	0	0	-549		
131	FNMA POOL # AL6150 4 0%	3138ENZQ5	12/16/2014	1/25/2016	5,930			6,360	-430	0	0	0	-430		
132	GNMA II POOL # MA2753 3 0%	36179RBW8	4/9/2015	2/20/2016	1,562			1,814	-252	0	0	0	-252		
133	GNMA II POOL # MA2753 3 0%	36179RBW8	5/11/2015	2/20/2016	748			768	-20	0	0	0	-20		
134	GNMA II POOL # MA2753 3 0%	36179RBW8	9/25/2015	2/20/2016	65			66	-1	0	0	0	-1		
135	GNMA II POOL # MA2753 3 0%	36179RBW8	1/13/2016	2/20/2016	260			267	-7	0	0	0	-7		
136	FNMA AL6223 POOL 4 5%	3138EN4H9	9/28/2015	6/25/2016	175			190	-15	0	0	0	-15		
137	FNMA AL6223 POOL 4 5%	3138EN4H9	1/20/2016	6/25/2016	87			95	-8	0	0	0	-8		
138	FNMA AL6223 POOL 4 5%	3138EN4H9	2/24/2015	7/25/2016	4,048			4,411	-363	0	0	0	-363		

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

Long Term CG Distributions		Amount		28,616.473		0		0		28,057.044		559.429		0		0		559.429	
Short Term CG Distributions		1,571,565		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	Gain	Loss	Gain	Loss	Gain	Loss	
139 FNMA AL6223 POOL 4.5%	3138EN4H9		5/15/2015	7/25/2016	133		0	145	-12	0	0	0	0	0	0	0	0	0	-12
140 FNMA AL6223 POOL 4.5%	3138EN4H9		9/28/2015	7/25/2016	133		0	144	-11	0	0	0	0	0	0	0	0	0	-11
141 FNMA AL6223 POOL 4.5%	3138EN4H9		1/20/2016	7/25/2016	66		0	72	-6	0	0	0	0	0	0	0	0	0	-6
142 FNMA AL6223 POOL 4.5%	3138EN4H9		2/24/2015	8/25/2016	3,158		0	3,441	-283	0	0	0	0	0	0	0	0	0	-283
143 FNMA AL6223 POOL 4.5%	3138EN4H9		5/15/2015	8/25/2016	104		0	113	-9	0	0	0	0	0	0	0	0	0	-9
144 FNMA AL6223 POOL 4.5%	3138EN4H9		9/28/2015	8/25/2016	104		0	113	-9	0	0	0	0	0	0	0	0	0	-9
145 FNMA AL6223 POOL 4.5%	3138EN4H9		1/20/2016	8/25/2016	52		0	56	-4	0	0	0	0	0	0	0	0	0	-4
146 FNMA AL6223 POOL 4.5%	3138EN4H9		5/15/2015	9/25/2016	164		0	179	-15	0	0	0	0	0	0	0	0	0	-15
147 FNMA AL6223 POOL 4.5%	3138EN4H9		9/28/2015	9/25/2016	164		0	179	-15	0	0	0	0	0	0	0	0	0	-15
148 FNMA AL6223 POOL 4.5%	3138EN4H9		2/24/2015	9/25/2016	5,010		0	5,480	-450	0	0	0	0	0	0	0	0	0	-450
149 FNMA AL6223 POOL 4.5%	3138EN4H9		1/20/2016	9/25/2016	82		0	90	-8	0	0	0	0	0	0	0	0	0	-8
150 FNMA AL6223 POOL 4.5%	3138EN4H9		2/24/2015	9/28/2016	206,430		0	204,771	1,659	0	0	0	0	0	0	0	0	0	1,659
151 FNMA AL6223 POOL 4.5%	3138EN4H9		5/15/2015	9/28/2016	6,768		0	6,714	54	0	0	0	0	0	0	0	0	0	54
152 FNMA AL6223 POOL 4.5%	3138EN4H9		1/20/2016	9/28/2016	3,384		0	3,356	28	0	0	0	0	0	0	0	0	0	28
153 FNMA AL6223 POOL 4.5%	3138EN4H9		9/28/2015	9/28/2016	720		0	713	7	0	0	0	0	0	0	0	0	0	7
154 FNMA POOL # AL5630 4.0%	3138ENHG7		9/3/2014	10/25/2015	533		0	566	-33	0	0	0	0	0	0	0	0	0	-33
155 FHLMC GOLD POOL C91738 4	3128P74X8		9/25/2015	8/15/2016	38		0	41	-3	0	0	0	0	0	0	0	0	0	-3
156 FHLMC GOLD POOL C91738 4	3128P74X8		12/11/2015	8/15/2016	38		0	41	-3	0	0	0	0	0	0	0	0	0	-3
157 FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	9/15/2016	1,377		0	1,463	-86	0	0	0	0	0	0	0	0	0	-86
158 FHLMC GOLD POOL C91738 4	3128P74X8		3/28/2014	9/15/2016	529		0	580	-51	0	0	0	0	0	0	0	0	0	-51
159 FHLMC GOLD POOL C91738 4	3128P74X8		6/4/2014	9/15/2016	106		0	113	-7	0	0	0	0	0	0	0	0	0	-7
160 FHLMC GOLD POOL C91738 4	3128P74X8		9/25/2015	9/15/2016	106		0	114	-8	0	0	0	0	0	0	0	0	0	-8
161 FHLMC GOLD POOL C91738 4	3128P74X8		12/11/2015	9/15/2016	106		0	114	-8	0	0	0	0	0	0	0	0	0	-8
162 FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	10/15/2015	785		0	839	-54	0	0	0	0	0	0	0	0	0	-54
163 FHLMC GOLD POOL C91339 4	3128P7PY3		5/12/2014	10/15/2015	54		0	58	-4	0	0	0	0	0	0	0	0	0	-4
164 GNMA II POOL # MA2753 3.0%	36179RBW8		9/25/2015	8/25/2016	8,852		0	8,611	241	0	0	0	0	0	0	0	0	0	241
165 GNMA II POOL # MA2753 3.0%	36179RBW8		1/13/2016	8/25/2016	35,409		0	34,661	748	0	0	0	0	0	0	0	0	0	748
166 GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	9/20/2016	2,195		0	2,252	-57	0	0	0	0	0	0	0	0	0	-57
167 GNMA II POOL # MA2753 3.0%	36179RBW8		9/25/2015	9/20/2016	244		0	248	-4	0	0	0	0	0	0	0	0	0	-4
168 GNMA II POOL # MA2753 3.0%	36179RBW8		1/13/2016	9/20/2016	975		0	999	-24	0	0	0	0	0	0	0	0	0	-24
169 GNMA G2 MA3036 4.5%	36179RLR8		11/2/2015	12/20/2015	237		0	256	-19	0	0	0	0	0	0	0	0	0	-19
170 GNMA G2 MA3036 4.5%	36179RLR8		11/2/2015	1/20/2016	316		0	341	-25	0	0	0	0	0	0	0	0	0	-25
171 GNMA G2 MA3036 4.5%	36179RLR8		11/2/2015	2/17/2016	9,400		0	9,444	-44	0	0	0	0	0	0	0	0	0	-44
172 FHLMC GOLD POOL C91738 4	3128P74X8		9/25/2015	5/15/2016	34		0	36	-2	0	0	0	0	0	0	0	0	0	-2
173 FHLMC GOLD POOL C91738 4	3128P74X8		12/11/2015	5/15/2016	34		0	36	-2	0	0	0	0	0	0	0	0	0	-2
174 GNMA II POOL # MA2753 3.0%	36179RBW8		4/9/2015	3/3/2016	233,166		0	233,150	36	0	0	0	0	0	0	0	0	0	36
175 GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	3/3/2016	24,290		0	24,114	176	0	0	0	0	0	0	0	0	0	176
176 GNMA II POOL # MA2753 3.0%	36179RBW8		4/9/2015	3/20/2016	1,660		0	1,716	-56	0	0	0	0	0	0	0	0	0	-56
177 GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	3/20/2016	795		0	816	-21	0	0	0	0	0	0	0	0	0	-21
178 GNMA II POOL # MA2753 3.0%	36179RBW8		9/25/2015	3/20/2016	69		0	70	-1	0	0	0	0	0	0	0	0	0	-1
179 GNMA II POOL # MA2753 3.0%	36179RBW8		1/13/2016	3/20/2016	277		0	283	-6	0	0	0	0	0	0	0	0	0	-6
180 GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	4/20/2016	1,053		0	1,081	-28	0	0	0	0	0	0	0	0	0	-28
181 GNMA II POOL # MA2753 3.0%	36179RBW8		9/25/2015	4/20/2016	117		0	119	-2	0	0	0	0	0	0	0	0	0	-2
182 GNMA II POOL # MA2753 3.0%	36179RBW8		1/13/2016	4/20/2016	488		0	480	-12	0	0	0	0	0	0	0	0	0	-12
183 GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	5/20/2016	1,055		0	1,083	-28	0	0	0	0	0	0	0	0	0	-28
184 GNMA II POOL # MA2753 3.0%	36179RBW8		9/25/2015	5/20/2016	117		0	119	-2	0	0	0	0	0	0	0	0	0	-2
185 GNMA II POOL # MA2753 3.0%	36179RBW8		1/13/2016	5/20/2016	489		0	481	-12	0	0	0	0	0	0	0	0	0	-12
186 GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	8/20/2016	1,177		0	1,207	-30	0	0	0	0	0	0	0	0	0	-30
187 GNMA II POOL # MA2753 3.0%	36179RBW8		9/25/2015	8/20/2016	131		0	133	-2	0	0	0	0	0	0	0	0	0	-2
188 GNMA II POOL # MA2753 3.0%	36179RBW8		1/13/2016	8/20/2016	523		0	536	-13	0	0	0	0	0	0	0	0	0	-13
189 GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	7/20/2016	1,311		0	1,345	-34	0	0	0	0	0	0	0	0	0	-34
190 GNMA II POOL # MA2753 3.0%	36179RBW8		9/25/2015	7/20/2016	146		0	148	-2	0	0	0	0	0	0	0	0	0	-2
191 GNMA II POOL # MA2753 3.0%	36179RBW8		1/13/2016	7/20/2016	583		0	597	-14	0	0	0	0	0	0	0	0	0	-14
192 GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	8/20/2016	1,891		0	1,735	156	0	0	0	0	0	0	0	0	0	156
193 GNMA II POOL # MA2753 3.0%	36179RBW8		9/25/2015	8/20/2016	188		0	191	-3	0	0	0	0	0	0	0	0	0	-3
194 GNMA II POOL # MA2753 3.0%	36179RBW8		1/13/2016	8/20/2016	752		0	770	-18	0	0	0	0	0	0	0	0	0	-18
195 GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	8/25/2016	79,671		0	78,107	1,564	0	0	0	0	0	0	0	0	0	1,564
196 FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	9/15/2016	738		0	784	-46	0	0	0	0	0	0	0	0	0	-46
197 FHLMC GOLD POOL C91738 4	3128P74X8		3/29/2014	9/15/2016	284		0	300	-16	0	0	0	0	0	0	0	0	0	-16
198 FHLMC GOLD POOL C91738 4	3128P74X8		6/4/2014	9/15/2016	57		0	61	-4	0	0	0	0	0	0	0	0	0	-4
199 FHLMC GOLD POOL C91738 4	3128P74X8		9/25/2015	8/15/2016	57		0	61	-4	0	0	0	0	0	0	0	0	0	-4
200 FHLMC GOLD POOL C91738 4	3128P74X8		12/11/2015	8/15/2016	57		0	61	-4	0	0	0	0	0	0	0	0	0	-4
201 FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	7/15/2016	705		0	749	-44										

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

Long Term CG Distributions		Amount		28,616,473		0		0		28,057,044		558,429		0		0		0		559,429	
Short Term CG Distributions		0																			
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/09	Adjusted Basis as of 12/31/09	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj. Basis or Losses								
208	FHLMC GOLD POOL C91339 4	3128P7AX8	6/4/2014	8/15/2016	38		0	40	-2	0	0	0	-2								
209	FHLMC GOLD POOL C91339 4	3128P7PY3	9/21/2015	10/15/2015	54		0	58	-4	0	0	0	-4								
210	FHLMC GOLD POOL C91339 4	3128P7PY3	2/4/2014	11/15/2015	920		0	983	-63	0	0	0	-63								
211	FHLMC GOLD POOL C91339 4	3128P7PY3	5/12/2014	11/15/2015	63		0	68	-5	0	0	0	-5								
212	FHLMC GOLD POOL C91339 4	3128P7PY3	9/21/2015	11/15/2015	63		0	68	-5	0	0	0	-5								
213	FHLMC GOLD POOL C91339 4	3128P7PY3	2/4/2014	12/15/2015	843		0	901	-58	0	0	0	-58								
214	FHLMC GOLD POOL C91339 4	3128P7PY3	5/12/2014	12/15/2015	58		0	62	-4	0	0	0	-4								
215	FHLMC GOLD POOL C91339 4	3128P7PY3	9/21/2015	12/15/2015	58		0	62	-4	0	0	0	-4								
216	FHLMC GOLD POOL C91339 4	3128P7PY3	2/4/2014	1/15/2016	749		0	801	-52	0	0	0	-52								
217	FHLMC GOLD POOL C91339 4	3128P7PY3	5/12/2014	1/15/2016	52		0	55	-3	0	0	0	-3								
218	FHLMC GOLD POOL C91339 4	3128P7PY3	9/21/2015	1/15/2016	52		0	55	-3	0	0	0	-3								
219	FNMA AR8596 3.5% 6A	3138W6RS7	7/8/2013	4/1/2016	53,709		0	51,189	2,521	0	0	0	2,521								
220	GNMA POOL # 781830 5.0%	36241KA73	11/5/2015	2/15/2016	28		0	31	-3	0	0	0	-3								
221	GNMA POOL # 781830 5.0%	36241KA73	8/30/2007	3/15/2016	1,664		0	1,657	7	0	0	0	7								
222	GNMA POOL # 781830 5.0%	36241KA73	11/5/2015	3/15/2016	65		0	72	-7	0	0	0	-7								
223	GNMA POOL # 781830 5.0%	36241KA73	8/30/2007	4/15/2016	1,531		0	1,524	7	0	0	0	7								
224	GNMA POOL # 781830 5.0%	36241KA73	11/5/2015	4/15/2016	59		0	67	-8	0	0	0	-8								
225	GNMA POOL # 781830 5.0%	36241KA73	8/30/2007	5/15/2016	1,019		0	1,014	5	0	0	0	5								
226	GNMA POOL # 781830 5.0%	36241KA73	11/5/2015	5/15/2016	40		0	44	-4	0	0	0	-4								
227	GNMA POOL # 781830 5.0%	36241KA73	11/5/2015	6/7/2016	2,102		0	2,115	-13	0	0	0	-13								
228	GNMA POOL # 781830 5.0%	36241KA73	8/30/2007	8/7/2016	54,134		0	48,458	5,675	0	0	0	5,675								
229	GNMA POOL # 781830 5.0%	36241KA73	8/30/2007	9/15/2016	969		0	965	4	0	0	0	4								
230	GNMA POOL # 781830 5.0%	36241KA73	11/5/2015	8/15/2016	36		0	42	-6	0	0	0	-6								
231	GNMA POOL # 782011 5.0%	36241KGU6	5/10/2007	10/15/2015	227		0	227	0	0	0	0	0								
232	GNMA POOL # 782011 5.0%	36241KGU6	11/8/2007	10/15/2015	439		0	436	3	0	0	0	3								
233	GNMA POOL # 782011 5.0%	36241KGU6	5/10/2007	11/15/2015	124		0	123	1	0	0	0	1								
234	GNMA POOL # 782011 5.0%	36241KGU6	11/8/2007	11/15/2015	239		0	238	1	0	0	0	1								
235	GNMA POOL # 782011 5.0%	36241KGU6	5/10/2007	12/15/2015	89		0	88	1	0	0	0	1								
236	GNMA POOL # 782011 5.0%	36241KGU6	11/8/2007	12/15/2015	171		0	170	1	0	0	0	1								
237	GNMA POOL # 782011 5.0%	36241KGU6	5/10/2007	1/15/2016	137		0	136	1	0	0	0	1								
238	GNMA POOL # 782011 5.0%	36241KGU6	11/8/2007	1/15/2016	264		0	262	2	0	0	0	2								
239	GNMA POOL # 782011 5.0%	36241KGU6	5/10/2007	2/15/2016	122		0	121	1	0	0	0	1								
240	GNMA POOL # 782011 5.0%	36241KGU6	11/8/2007	2/15/2016	235		0	234	1	0	0	0	1								
241	GNMA POOL # 782011 5.0%	36241KGU6	5/10/2007	3/15/2016	95		0	94	1	0	0	0	1								
242	FNMA AR8596 3.5% 6A	3138W6RS7	12/18/2014	11/25/2015	39		0	31	-8	0	0	0	-8								
243	FNMA AR8596 3.5% 6A	3138W6RS7	4/7/2015	11/25/2015	178		0	187	-9	0	0	0	-9								
244	FNMA AR8596 3.5% 6A	3138W6RS7	7/8/2013	12/25/2015	104		0	104	0	0	0	0	0								
245	FNMA AR8596 3.5% 6A	3138W6RS7	9/9/2013	12/25/2015	7		0	7	0	0	0	0	0								
246	FNMA AR8596 3.5% 6A	3138W6RS7	9/9/2013	12/25/2015	42		0	41	1	0	0	0	1								
247	FNMA AR8596 3.5% 6A	3138W6RS7	12/18/2014	12/25/2015	7		0	7	0	0	0	0	0								
248	FNMA AR8596 3.5% 6A	3138W6RS7	4/7/2015	12/25/2015	42		0	44	-2	0	0	0	-2								
249	FNMA AR8596 3.5% 6A	3138W6RS7	7/8/2013	1/25/2016	1,896		0	1,896	0	0	0	0	0								
250	FNMA AR8596 3.5% 6A	3138W6RS7	9/9/2013	1/25/2016	126		0	126	0	0	0	0	0								
251	FNMA AR8596 3.5% 6A	3138W6RS7	9/9/2013	1/25/2016	759		0	753	6	0	0	0	6								
252	FNMA AR8596 3.5% 6A	3138W6RS7	12/18/2014	1/25/2016	126		0	132	-6	0	0	0	-6								
253	FNMA AR8596 3.5% 6A	3138W6RS7	4/7/2015	1/25/2016	759		0	798	-39	0	0	0	-39								
254	FNMA AR8596 3.5% 6A	3138W6RS7	7/8/2013	2/25/2016	104		0	104	0	0	0	0	0								
255	FNMA AR8596 3.5% 6A	3138W6RS7	9/9/2013	2/25/2016	7		0	7	0	0	0	0	0								
256	FNMA AR8596 3.5% 6A	3138W6RS7	9/9/2013	2/25/2016	41		0	41	0	0	0	0	0								
257	FNMA AR8596 3.5% 6A	3138W6RS7	12/18/2014	2/25/2016	7		0	7	0	0	0	0	0								
258	FNMA AR8596 3.5% 6A	3138W6RS7	4/7/2015	2/25/2016	41		0	44	-3	0	0	0	-3								
259	FNMA AR8596 3.5% 6A	3138W6RS7	7/8/2013	3/25/2016	1,877		0	1,876	1	0	0	0	1								
260	FNMA AR8596 3.5% 6A	3138W6RS7	9/9/2013	3/25/2016	125		0	124	1	0	0	0	1								
261	FNMA AR8596 3.5% 6A	3138W6RS7	9/9/2013	3/25/2016	751		0	745	5	0	0	0	5								
262	FNMA AR8596 3.5% 6A	3138W6RS7	12/18/2014	3/25/2016	125		0	131	-6	0	0	0	-6								
263	FNMA AR8596 3.5% 6A	3138W6RS7	4/7/2015	3/25/2016	751		0	790	-39	0	0	0	-39								
264	FNMA AR8596 3.5% 6A	3138W6RS7	12/18/2014	4/1/2016	3,574		0	3,558	15	0	0	0	15								
265	FNMA AR8596 3.5% 6A	3138W6RS7	4/7/2015	4/1/2016	21,447		0	21,507	-60	0	0	0	-60								
266	FNMA AR8596 3.5% 6A	3138W6RS7	9/9/2013	4/1/2016	21,171		0	20,045	1,126	0	0	0	1,126								
267	FNMA AR8596 3.5% 6A	3138W6RS7	9/9/2013	4/25/2016	188		0	187	1	0	0	0	1								
268	FNMA AS7801 4.0% 7A	3138VHNT5	8/25/2016	9/25/2016	185		0	200	-15	0	0	0	-15								
269	F N M A POOL AU1660 2.5%	3138X0Z27	12/11/2013	10/25/2015	3,087		0	3,081	6	0	0	0	6								
270	F N M A POOL AU1660 2.5%	3138X0Z27	2/20/2014	10/25/2015	650		0	652	-2	0	0	0	-2								
271	F N M A POOL AU1660 2.5%	3138X0Z27	3/14/2014	10/25/2015	325		0	328	-3	0	0	0	-3								
272	F N M A POOL AU1660 2.5%	3138X0Z27	4/8/2014	10/25/2015	325		0	327	-2	0	0	0	-2								
273	F N M A POOL AU1660 2.5%	3138X0Z27	4/23/2014	10/25/2015	271		0	273	-2	0	0	0	-2								
274	F N M A POOL AU1660 2.5%	3138X0Z27	5/12/2014	10/25/2015	1,191		0	1,203	-12	0	0	0	-12								
275	F N M A POOL AU1660 2.5%	3138X0Z27	7/2/2014	10/25/2015	162		0	164	-2	0	0	0	-2								
276	F N M A POOL AU1660 2.5%	3138X0Z27	8/27/2014	10/25/2015	325		0	330	-5	0	0	0	-5								

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

Long Term CG Distributions		Amount															
Short Term CG Distributions		1,571,555		28,616,473		0		0		28,057,044		559,429		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				
277	F N M A POOL AU1660 2.5%	3138X0Z27	9/25/2014	10/25/2015	54		0	55	-1	0	0	0	-1				
278	F N M A POOL AU1660 2.5%	3138X0Z27	12/15/2014	10/25/2015	108		0	111	-3	0	0	0	-3				
279	F N M A POOL AU1660 2.5%	3138X0Z27	2/3/2015	10/25/2015	162		0	168	-6	0	0	0	-6				
280	F N M A POOL AU1660 2.5%	3138X0Z27	3/18/2015	10/25/2015	108		0	111	-3	0	0	0	-3				
281	F N M A POOL AU1660 2.5%	3138X0Z27	5/12/2014	11/9/2015	87,491		0	86,913	578	0	0	0	578				
282	F N M A POOL AU1660 2.5%	3138X0Z27	7/24/2014	11/9/2015	11,931		0	11,865	66	0	0	0	66				
283	F N M A POOL AU1660 2.5%	3138X0Z27	8/27/2014	11/9/2015	23,861		0	23,847	14	0	0	0	14				
284	F N M A POOL AU1660 2.5%	3138X0Z27	9/25/2014	11/9/2015	3,977		0	3,957	20	0	0	0	20				
285	F N M A POOL AU1660 2.5%	3138X0Z27	12/15/2014	11/9/2015	7,954		0	8,008	-54	0	0	0	-54				
286	F N M A POOL AU1660 2.5%	3138X0Z27	2/3/2015	11/9/2015	11,931		0	12,169	-238	0	0	0	-238				
287	F N M A POOL AU1660 2.5%	3138X0Z27	3/19/2015	11/9/2015	7,954		0	8,030	-76	0	0	0	-76				
288	F H L M C GOLD A95828 4.5%	312944PM7	9/16/2011	10/15/2015	185		0	199	-12	0	0	0	-12				
289	F H L M C GOLD A95828 4.5%	312944PM7	11/15/2011	10/15/2015	148		0	157	-9	0	0	0	-9				
290	F H L M C GOLD A95828 4.5%	312944PM7	1/30/2014	10/15/2015	1,002		0	1,082	-80	0	0	0	-80				
291	F H L M C GOLD A95828 4.5%	312944PM7	2/27/2014	10/15/2015	74		0	81	-7	0	0	0	-7				
292	F H L M C GOLD A95828 4.5%	312944PM7	3/3/2015	10/15/2015	186		0	204	-18	0	0	0	-18				
293	F H L M C GOLD A95828 4.5%	312944PM7	9/21/2015	10/15/2015	37		0	41	-4	0	0	0	-4				
294	F H L M C GOLD A95828 4.5%	312944PM7	12/17/2010	11/15/2015	4,532		0	4,618	-86	0	0	0	-86				
295	F H L M C GOLD A95828 4.5%	312944PM7	9/16/2011	11/15/2015	236		0	251	-15	0	0	0	-15				
296	F H L M C GOLD A95828 4.5%	312944PM7	11/15/2011	11/15/2015	189		0	200	-11	0	0	0	-11				
297	F H L M C GOLD A95828 4.5%	312944PM7	1/30/2014	11/15/2015	1,275		0	1,376	-101	0	0	0	-101				
298	F H L M C GOLD A95828 4.5%	312944PM7	2/27/2014	11/15/2015	94		0	103	-9	0	0	0	-9				
299	F H L M C GOLD A95828 4.5%	312944PM7	3/5/2015	11/15/2015	236		0	259	-23	0	0	0	-23				
300	F H L M C GOLD A95828 4.5%	312944PM7	9/21/2015	11/15/2015	47		0	52	-5	0	0	0	-5				
301	F H L M C GOLD A95828 4.5%	312944PM7	12/17/2010	12/15/2015	3,410		0	3,475	-65	0	0	0	-65				
302	F H L M C GOLD A95828 4.5%	312944PM7	9/16/2011	12/15/2015	178		0	189	-11	0	0	0	-11				
303	F H L M C GOLD A95828 4.5%	312944PM7	11/15/2011	12/15/2015	142		0	150	-8	0	0	0	-8				
304	F H L M C GOLD A95828 4.5%	312944PM7	1/30/2014	12/15/2015	959		0	1,036	-77	0	0	0	-77				
305	F H L M C GOLD A95828 4.5%	312944PM7	2/27/2014	12/15/2015	71		0	77	-6	0	0	0	-6				
306	F H L M C GOLD A95828 4.5%	312944PM7	3/3/2015	12/15/2015	178		0	195	-17	0	0	0	-17				
307	F H L M C GOLD A95828 4.5%	312944PM7	9/21/2015	12/15/2015	36		0	39	-3	0	0	0	-3				
308	F H L M C GOLD A95828 4.5%	312944PM7	12/17/2010	1/15/2016	4,155		0	4,234	-79	0	0	0	-79				
309	F H L M C GOLD A95828 4.5%	312944PM7	9/16/2011	1/15/2016	216		0	230	-14	0	0	0	-14				
310	F H L M C GOLD A95828 4.5%	312944PM7	11/15/2011	1/15/2016	173		0	183	-10	0	0	0	-10				
311	F H L M C GOLD A95828 4.5%	312944PM7	1/30/2014	1/15/2016	1,169		0	1,262	-93	0	0	0	-93				
312	F H L M C GOLD A95828 4.5%	312944PM7	2/27/2014	1/15/2016	87		0	94	-7	0	0	0	-7				
313	F H L M C GOLD A95828 4.5%	312944PM7	3/3/2015	1/15/2016	216		0	237	-21	0	0	0	-21				
314	F H L M C GOLD A95828 4.5%	312944PM7	9/21/2015	1/15/2016	43		0	47	-4	0	0	0	-4				
315	F H L M C GOLD A95828 4.5%	312944PM7	12/17/2010	2/15/2016	3,402		0	3,466	-64	0	0	0	-64				
316	F H L M C GOLD A95828 4.5%	312944PM7	9/16/2011	2/15/2016	177		0	189	-12	0	0	0	-12				
317	F H L M C GOLD A92821 5.0%	312941D20	7/22/2010	8/15/2016	899		0	955	-56	0	0	0	-56				
318	FNMA AR8596 3.5% GA	3138W6RS7	9/9/2013	4/1/2016	3,561		0	3,373	188	0	0	0	188				
319	GNMA POOL # 782011 5.0%	36241KGU6	11/8/2007	3/15/2016	183		0	182	1	0	0	0	1				
320	GNMA POOL # 782011 5.0%	36241KGU6	5/10/2007	4/15/2016	100		0	100	0	0	0	0	0				
321	GNMA POOL # 782011 5.0%	36241KGU6	11/8/2007	4/15/2016	193		0	192	1	0	0	0	1				
322	GNMA POOL # 782011 5.0%	36241KGU6	5/10/2007	5/15/2016	107		0	107	0	0	0	0	0				
323	GNMA POOL # 782011 5.0%	36241KGU6	11/8/2007	5/15/2016	207		0	206	1	0	0	0	1				
324	GNMA POOL # 782011 5.0%	36241KGU6	5/10/2007	6/7/2016	8,815		0	7,667	948	0	0	0	948				
325	GNMA POOL # 782011 5.0%	36241KGU6	11/8/2007	6/7/2016	16,825		0	14,772	1,853	0	0	0	1,853				
326	GNMA POOL # 782011 5.0%	36241KGU6	5/10/2007	6/15/2016	97		0	98	-1	0	0	0	-1				
327	GNMA POOL # 782011 5.0%	36241KGU6	11/8/2007	6/15/2016	187		0	186	1	0	0	0	1				
328	GNMA POOL # 782105 5.0%	36241KKS6	5/10/2007	10/15/2015	801		0	598	203	0	0	0	203				
329	GNMA POOL # 782105 5.0%	36241KKS6	5/10/2007	11/15/2015	627		0	624	3	0	0	0	3				
330	GNMA POOL # 782105 5.0%	36241KKS6	5/10/2007	12/15/2015	661		0	657	4	0	0	0	4				
331	F H L M C GOLD A92821 5.0%	312941D20	4/7/2015	8/15/2016	669		0	745	-76	0	0	0	-76				
332	F H L M C GOLD A92821 5.0%	312941D20	7/22/2010	9/15/2016	906		0	962	-56	0	0	0	-56				
333	F H L M C GOLD A92821 5.0%	312941D20	4/7/2015	9/15/2016	674		0	751	-77	0	0	0	-77				
334	F H L M C GOLD A95828 4.5%	312944PM7	12/17/2010	10/15/2015	3,964		0	3,631	333	0	0	0	333				
335	F N M A POOL AU1660 2.5%	3138X0Z27	3/14/2014	11/9/2015	9,880		0	9,813	67	0	0	0	67				
336	F N M A POOL AU1660 2.5%	3138X0Z27	2/20/2014	11/9/2015	48,946		0	48,255	691	0	0	0	691				
337	F N M A POOL AU1660 2.5%	3138X0Z27	3/14/2014	11/9/2015	13,724		0	13,631	93	0	0	0	93				
338	F N M A POOL AU1660 2.5%	3138X0Z27	4/8/2014	11/9/2015	23,423		0	23,225	198	0	0	0	198				
339	F N M A POOL AU1660 2.5%	3138X0Z27	4/23/2014	11/9/2015	19,519		0	19,351	168	0	0	0	168				
340	F N M A POOL AU1660 2.5%	3138X0Z27	12/11/2013	11/9/2015	216,014		0	214,125	3,889	0	0	0	3,889				
341	F N M A POOL AU1660 2.5%	3138X0Z27	12/11/2013	11/25/2015	4,098		0	4,091	7	0	0	0	7				
342	F N M A POOL AU1660 2.5%	3138X0Z27	2/20/2014	11/25/2015	863		0	866	-3	0	0	0	-3				
343	F N M A POOL AU1660 2.5%	3138X0Z27	3/14/2014	11/25/2015	253		0	255	-2	0	0	0	-2				
344	GNMA POOL # 782105 5.0%	36241KKS6	5/10/2007	1/15/2016	475		0	472	3	0	0	0	3				
345	GNMA POOL # 782105 5.0%	36241KKS6	5/10/2007	2/15/2016	489		0	486	3	0	0	0	3				

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

Long Term CG Distributions		Amount		Short Term CG Distributions		28,616,473		0		0		28,057,044		559,429		0		0		559,429	
		1,571,555		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	Gain Minus Excess FMV Over Adj Basis or Losses								
346	GNMA POOL # 782105 5.0%	36241KKS6	5/10/2007	3/15/2016	425			422	3				3								
347	GNMA POOL # 782105 5.0%	36241KKS6	5/10/2007	4/15/2016	699			695	4				4								
348	GNMA POOL # 782105 5.0%	36241KKS6	5/10/2007	5/15/2016	869			864	5				5								
349	GNMA POOL # 782105 5.0%	36241KKS6	5/10/2007	6/7/2016	37,852			33,807	4,045				4,045								
350	FNMA POOL # AU6278 5.0%	3138X56Q5	1/6/2014	3/25/2016	139			153	-14				-14								
351	FNMA POOL # AU6278 5.0%	3138X56Q5	1/6/2014	4/25/2016	7,368			8,076	-708				-708								
352	FNMA POOL # AU6278 5.0%	3138X56Q5	1/6/2014	5/25/2016	3,661			4,013	-352				-352								
353	FNMA POOL # AU6278 5.0%	3138X56Q5	1/6/2014	6/25/2016	130			143	-13				-13								
354	FNMA POOL # AU6278 5.0%	3138X56Q5	1/6/2014	7/25/2016	1,385			1,518	-133				-133								
355	FNMA POOL # AU6278 5.0%	3138X56Q5	1/6/2014	8/25/2016	117			128	-11				-11								
356	FNMA POOL # AU6278 5.0%	3138X56Q5	1/6/2014	9/25/2016	144			157	-13				-13								
357	FNMA POOL # AY5580 3.5%	3138YKFW8	6/8/2016	7/25/2016	2,154			2,272	-118				-118								
358	FNMA POOL # AY5580 3.5%	3138YKFW8	6/8/2016	8/25/2016	2,300			2,428	-128				-128								
359	FNMA POOL # AY5580 3.5%	3138YKFW8	6/8/2016	9/25/2016	3,145			3,317	-172				-172								
360	FNMA POOL # AY5580 3.5%	3138YKFW8	8/23/2016	9/25/2016	107			113	-6				-6								
361	FNMA POOL # 745418 5.5%	31403DDX4	11/13/2012	10/25/2015	151			166	-15				-15								
362	FNMA POOL # 745418 5.5%	31403DDX4	4/1/2013	10/25/2015	408			446	-40				-40								
363	FNMA POOL # 745418 5.5%	31403DDX4	11/13/2012	11/25/2015	133			146	-13				-13								
364	FNMA POOL # 745418 5.5%	31403DDX4	4/1/2013	11/25/2015	356			392	-36				-36								
365	FNMA POOL # 745418 5.5%	31403DDX4	11/13/2012	12/25/2015	119			131	-12				-12								
366	FNMA POOL # 745418 5.5%	31403DDX4	4/1/2013	12/25/2015	320			352	-32				-32								
367	FNMA POOL # 745418 5.5%	31403DDX4	4/1/2013	1/25/2016	140			154	-14				-14								
368	FNMA POOL # 745418 5.5%	31403DDX4	4/1/2013	1/25/2016	377			415	-38				-38								
369	FNMA POOL # 745418 5.5%	31403DDX4	11/13/2012	2/25/2016	117			129	-12				-12								
370	FNMA POOL # 745418 5.5%	31403DDX4	4/1/2013	2/25/2016	315			347	-32				-32								
371	FNMA POOL # 745418 5.5%	31403DDX4	11/13/2012	3/25/2016	130			143	-13				-13								
372	FNMA POOL # 745418 5.5%	31403DDX4	4/1/2013	3/25/2016	349			383	-34				-34								
373	FNMA POOL # 745418 5.5%	31403DDX4	11/13/2012	4/25/2016	122			134	-12				-12								
374	FNMA POOL # 745418 5.5%	31403DDX4	4/1/2013	4/25/2016	327			359	-32				-32								
375	FNMA POOL # 745418 5.5%	31403DDX4	11/13/2012	5/25/2016	121			132	-11				-11								
376	HONEYWELL INTL INC	438518106	1/14/2004	5/23/2016	5,874			1,872	4,002				4,002								
377	HONEYWELL INTL INC	438518106	1/14/2004	7/14/2016	8,870			2,016	4,854				4,854								
378	HYDRO-QUEBEC 2.0%	448814J90	7/29/2014	3/1/2016	30,117			30,763	-646				-646								
379	HYDRO-QUEBEC 2.0%	448814J90	8/23/2011	3/1/2016	75,282			74,986	296				296								
380	HYDRO-QUEBEC 2.0%	448814J90	8/23/2011	6/30/2016	15,000			14,997	3				3								
381	ILLINOIS TOOL WKS INC	452308109	6/4/2015	12/1/2015	6,397			6,202	195				195								
382	GNMA POOL # 782105 5.0%	36241KKS6	5/10/2007	6/15/2016	832			828	4				4								
383	GENERAL ELECTRIC CO	369604103	3/23/2016	5/23/2016	884			931	-47				-47								
384	GENERAL ELECTRIC CO	369604103	1/22/2016	5/23/2016	2,653			2,534	119				119								
385	GENERAL ELECTRIC CO	369604103	1/22/2016	7/14/2016	4,562			3,942	620				620								
386	HALLIBURTON CO	406218101	10/10/2014	12/21/2015	4,025			6,333	-2,608				-2,608								
387	HALLIBURTON CO	406218101	10/10/2014	3/23/2016	3,554			5,527	-1,973				-1,973								
388	HALLIBURTON CO	406218101	10/10/2014	5/23/2016	4,111			5,527	-1,416				-1,416								
389	HALLIBURTON CO	406218101	10/10/2014	6/22/2016	22,774			28,188	-5,414				-5,414								
390	HALLIBURTON CO	406218101	12/31/2014	8/22/2016	33,044			29,080	3,964				3,964								
391	HALLIBURTON CO 3.375%	406218101	11/5/2015	5/1/2016	75,750			74,939	811				811								
392	HARLEY DAVIDSON INC	412822108	8/23/2013	12/21/2015	3,162			4,188	-1,028				-1,028								
393	HARLEY DAVIDSON INC	412822108	8/16/2013	1/7/2016	64,398			87,054	-22,656				-22,656								
394	HARLEY DAVIDSON INC	412822108	8/19/2013	1/7/2016	61,804			83,368	-21,564				-21,564								
395	HARLEY DAVIDSON INC	412822108	8/23/2013	1/7/2016	1,297			1,795	-498				-498								
396	HARTFORD FINL SVCS GROL	416515104	10/20/2014	12/21/2015	5,029			4,378	651				651								
397	HARTFORD FINL SVCS GROL	416515104	10/20/2014	3/23/2016	5,017			4,013	1,004				1,004								
398	HARTFORD FINL SVCS GROL	416515104	10/20/2014	5/23/2016	4,483			3,648	835				835								
399	HARTFORD FINL SVCS GROL	416515104	10/20/2014	7/14/2016	4,823			4,013	810				810								
400	HARTFORD FINL SVCS GROL	416515104	10/20/2014	7/20/2016	52,815			44,140	8,675				8,675								
401	HERSHEY CO	427868108	12/19/2014	12/21/2015	5,324			6,306	-982				-982								
402	HERSHEY CO	427868108	12/19/2014	1/8/2016	47,968			58,851	-10,883				-10,883								
403	HERSHEY CO	427868108	12/19/2014	1/26/2016	35,417			43,823	-8,406				-8,406								
404	HERSHEY CO	427868108	1/7/2015	1/28/2016	18,091			22,363	-4,272				-4,272								
405	HERSHEY CO	427868108	12/18/2014	3/22/2016	59,817			88,900	-9,083				-9,083								
406	HERSHEY CO	427868108	1/7/2015	3/22/2016	22,779			26,668	-3,889				-3,889								
407	HOME DEPOT INC	437078102	5/6/2011	12/21/2015	6,667			1,909	4,758				4,758								
408	HOME DEPOT INC	437078102	5/6/2011	3/23/2016	6,145			1,780	4,365				4,365								
409	HOME DEPOT INC	437078102	5/6/2011	5/23/2016	5,539			1,572	3,967				3,967								
410	HOME DEPOT INC	437078102	5/6/2011	7/14/2016	6,052			1,685	4,367				4,367								
411	HONEYWELL INTL INC	438518106	1/14/2004	12/21/2015	6,566			2,303	4,263				4,263								
412	HONEYWELL INTL INC	438518106	1/14/2004	3/23/2016	6,510			2,088	4,422				4,422								
413	A.B.B FIN USA INC 2.875%	00037BAB8	7/27/2012	11/9/2015	49,026			52,038	-3,012				-3,012								
414	A.B.B FIN USA INC 2.875%	00037BAB8	4/2/2013	11/9/2015	19,610			20,387	-777				-777								

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

Long Term CG Distributions		Amount		28,616,473		0		28,057,044		559,429		0		0		559,429	
Short Term CG Distributions		0															
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses				
415	A B B FIN USA INC 2.875%	00037BA88	6/23/2014	11/6/2015	9,805			9,802	-97				-97				
416	A B B FIN USA INC 2.875%	00037BA88	2/17/2015	11/6/2015	4,903			5,074	-171				-171				
417	A B B FIN USA INC 2.875%	00037BA88	5/17/2012	11/6/2015	4,903			4,898	5				5				
418	AFLAC INC	001055102	6/10/2014	10/19/2015	51,780			53,841	-2,061				-2,061				
419	AFLAC INC	001055102	6/9/2014	10/20/2015	104,881			109,288	-4,427				-4,427				
420	AFLAC INC	001055102	6/10/2014	10/20/2015	11,517			12,035	-518				-518				
421	AFLAC INC	001055102	9/15/2014	10/20/2015	35,156			34,762	394				394				
422	AFLAC INC	001055102	9/24/2015	10/20/2015	606			572	34				34				
423	AT&T INC	00298R102	1/18/2007	12/8/2015	37,801			39,235	-1,434				-1,434				
424	FHLMC GOLD A95828	4.5% 312944PM7	1/30/2014	2/15/2016	957			1,033	-76				-76				
425	FHLMC GOLD A95828	4.5% 312944PM7	2/27/2014	2/15/2016	71			77	-6				-6				
426	FHLMC GOLD A95828	4.5% 312944PM7	3/3/2015	2/15/2016	177			194	-17				-17				
427	FHLMC GOLD A95828	4.5% 312944PM7	9/21/2015	2/15/2016	35			39	-4				-4				
428	FHLMC GOLD A95828	4.5% 312944PM7	12/17/2010	3/15/2016	3,481			3,547	-66				-66				
429	FHLMC GOLD A95828	4.5% 312944PM7	9/16/2011	3/15/2016	181			193	-12				-12				
430	FHLMC GOLD A95828	4.5% 312944PM7	11/15/2011	3/15/2016	145			153	-8				-8				
431	FHLMC GOLD A95828	4.5% 312944PM7	1/30/2014	3/15/2016	979			1,057	-78				-78				
432	FHLMC GOLD A95828	4.5% 312944PM7	2/27/2014	3/15/2016	73			79	-6				-6				
433	FHLMC GOLD A95828	4.5% 312944PM7	3/3/2015	3/15/2016	181			199	-18				-18				
434	FHLMC GOLD A95828	4.5% 312944PM7	9/21/2015	3/15/2016	36			40	-4				-4				
435	FHLMC GOLD A95828	4.5% 312944PM7	12/17/2010	4/15/2016	3,146			3,205	-59				-59				
436	FHLMC GOLD A95828	4.5% 312944PM7	9/16/2011	4/15/2016	164			174	-10				-10				
437	FHLMC GOLD A95828	4.5% 312944PM7	11/15/2011	4/15/2016	131			136	-5				-5				
438	FHLMC GOLD A95828	4.5% 312944PM7	1/30/2014	4/15/2016	885			955	-70				-70				
439	FHLMC GOLD A95828	4.5% 312944PM7	2/27/2014	4/15/2016	66			71	-5				-5				
440	FHLMC GOLD A95828	4.5% 312944PM7	3/3/2015	4/15/2016	164			180	-16				-16				
441	FHLMC GOLD A95828	4.5% 312944PM7	9/21/2015	4/15/2016	33			36	-3				-3				
442	FHLMC GOLD A95828	4.5% 312944PM7	12/17/2010	5/15/2016	4,118			4,196	-78				-78				
443	FHLMC GOLD A95828	4.5% 312944PM7	9/16/2011	5/15/2016	214			228	-14				-14				
444	FHLMC GOLD A95828	4.5% 312944PM7	11/15/2011	5/15/2016	172			182	-10				-10				
445	FHLMC GOLD A95828	4.5% 312944PM7	1/30/2014	5/15/2016	1,158			1,251	-93				-93				
446	FHLMC GOLD A95828	4.5% 312944PM7	2/27/2014	5/15/2016	86			94	-8				-8				
447	FHLMC GOLD A95828	4.5% 312944PM7	3/3/2015	5/15/2016	214			235	-21				-21				
448	FHLMC GOLD A95828	4.5% 312944PM7	9/21/2015	5/15/2016	43			47	-4				-4				
449	FHLMC GOLD A95828	4.5% 312944PM7	12/17/2010	6/15/2016	4,826			4,919	-93				-93				
450	FHLMC GOLD A95828	4.5% 312944PM7	9/16/2011	6/15/2016	251			268	-17				-17				
451	FHLMC GOLD A95828	4.5% 312944PM7	11/15/2011	6/15/2016	201			213	-12				-12				
452	FHLMC GOLD A95828	4.5% 312944PM7	1/30/2014	6/15/2016	1,358			1,466	-108				-108				
453	FHLMC GOLD A95828	4.5% 312944PM7	2/27/2014	6/15/2016	101			110	-9				-9				
454	FHLMC GOLD A95828	4.5% 312944PM7	3/3/2015	6/15/2016	251			276	-25				-25				
455	FHLMC GOLD A95828	4.5% 312944PM7	9/21/2015	6/15/2016	50			55	-5				-5				
456	FHLMC GOLD A95828	4.5% 312944PM7	12/17/2010	7/15/2016	4,438			4,519	-83				-83				
457	FHLMC GOLD A95828	4.5% 312944PM7	11/15/2011	2/15/2016	142			150	-8				-8				
458	F N M A POOL AU1660	2.5% 3138X0227	4/8/2014	11/25/2015	431			435	-4				-4				
459	F N M A POOL AU1660	2.5% 3138X0227	4/23/2014	11/25/2015	359			362	-3				-3				
460	F N M A POOL AU1660	2.5% 3138X0227	12/11/2013	12/25/2015	4,431			4,422	9				9				
461	FNMA POOL # AU8278	5.0% 3138X5805	1/6/2014	10/25/2015	142			156	-14				-14				
462	FNMA POOL # AU8278	5.0% 3138X5805	1/6/2014	11/25/2015	141			155	-14				-14				
463	FNMA POOL # AU8278	5.0% 3138X5805	1/6/2014	12/25/2015	147			161	-14				-14				
464	FNMA POOL # AU8278	5.0% 3138X5805	1/6/2014	1/25/2016	142			155	-13				-13				
465	FNMA POOL # AU8278	5.0% 3138X5805	1/6/2014	2/25/2016	2,449			2,684	-235				-235				
466	FNMA POOL # AL8150	4.0% 3138ENZ05	12/16/2014	2/25/2016	4,918			5,275	-357				-357				
467	FNMA POOL # AL8150	4.0% 3138ENZ05	12/16/2014	3/10/2016	197,485			199,461	-1,976				-1,976				
468	FNMA POOL # AL8150	4.0% 3138ENZ05	12/16/2014	3/25/2016	7,230			7,754	-524				-524				
469	FNMA POOL # AL8150	4.0% 3138ENZ05	12/16/2014	4/25/2016	2,173			2,331	-158				-158				
470	FNMA POOL # AL8150	4.0% 3138ENZ05	12/16/2014	5/25/2016	1,381			1,481	-100				-100				
471	FNMA POOL # AL8150	4.0% 3138ENZ05	12/16/2014	6/25/2016	1,930			2,070	-140				-140				
472	FNMA POOL # AL8150	4.0% 3138ENZ05	12/16/2014	7/25/2016	1,763			1,891	-128				-128				
473	FNMA POOL # AL8150	4.0% 3138ENZ05	12/16/2014	8/25/2016	1,471			1,577	-106				-106				
474	FNMA POOL # AL8150	4.0% 3138ENZ05	12/16/2014	9/25/2016	1,928			2,067	-139				-139				
475	FNMA POOL # AL8895	3.5% 3138EPUV4	6/8/2015	10/25/2015	1,225			1,266	-41				-41				
476	FNMA POOL # AL8895	3.5% 3138EPUV4	7/28/2015	10/25/2015	408			423	-15				-15				
477	FNMA POOL # AL8895	3.5% 3138EPUV4	6/8/2015	11/25/2015	243			251	-8				-8				
478	FNMA POOL # AL8895	3.5% 3138EPUV4	7/28/2015	11/25/2015	81			84	-3				-3				
479	FNMA POOL # AL8895	3.5% 3138EPUV4	6/8/2015	12/25/2015	1,704			1,761	-57				-57				
480	FNMA POOL # AL8895	3.5% 3138EPUV4	7/28/2015	12/25/2015	568			588	-20				-20				
481	FNMA POOL # AL8895	3.5% 3138EPUV4	6/8/2015	1/25/2016	1,371			1,417	-46				-46				
482	FNMA POOL # AL8895	3.5% 3138EPUV4	7/28/2015	1/25/2016	457			474	-17				-17				
483	FNMA POOL # AL8895	3.5% 3138EPUV4	6/8/2015	2/25/2016	483			479	4				4				

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

Long Term CG Distributions		Amount		28 616 473		0		28 057 044		559 429		0		0		559 429	
Short Term CG Distributions		0															
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj Basis or Losses				
484	FNMA POOL # AL6895 3 5%	3138EPUV4	7/28/2015	2/25/2016	154			160	-6				-6				
485	FNMA POOL # AL6895 3 5%	3138EPUV4	6/8/2015	3/25/2016	352			364	-12				-12				
486	FNMA POOL # AL6895 3 5%	3138EPUV4	7/28/2015	3/25/2016	117			122	-5				-5				
487	FNMA POOL # AL6895 3 5%	3138EPUV4	1/13/2016	3/25/2016	13			14	-1				-1				
488	FNMA POOL # AL6895 3 5%	3138EPUV4	6/8/2015	4/25/2016	914			944	-30				-30				
489	FNMA POOL # AL6895 3 5%	3138EPUV4	7/28/2015	4/25/2016	305			316	-11				-11				
490	FHLMC GOLD POOL C91339	3128P7PY3	9/21/2015	5/15/2016	62			67	-5				-5				
491	FHLMC GOLD POOL C91339	3128P7PY3	2/4/2014	6/15/2016	707			756	-49				-49				
492	FHLMC GOLD POOL C91339	3128P7PY3	5/12/2014	6/15/2016	49			52	-3				-3				
493	FHLMC GOLD POOL C91339	3128P7PY3	9/21/2015	6/15/2016	49			52	-3				-3				
494	FHLMC GOLD POOL C91339	3128P7PY3	2/4/2014	7/15/2016	733			784	-51				-51				
495	FHLMC GOLD POOL C91339	3128P7PY3	5/12/2014	7/15/2016	51			54	-3				-3				
496	FHLMC GOLD POOL C91339	3128P7PY3	9/21/2015	7/15/2016	51			54	-3				-3				
497	FHLMC GOLD POOL C91339	3128P7PY3	2/4/2014	8/15/2016	910			973	-63				-63				
498	FHLMC GOLD POOL C91339	3128P7PY3	5/12/2014	8/15/2016	63			67	-4				-4				
499	FHLMC GOLD POOL C91339	3128P7PY3	9/21/2015	8/15/2016	63			67	-4				-4				
500	FHLMC GOLD POOL C91339	3128P7PY3	2/4/2014	9/15/2016	962			1,050	-88				-88				
501	FHLMC GOLD POOL C91339	3128P7PY3	5/12/2014	9/15/2016	68			72	-4				-4				
502	FHLMC GOLD POOL C91339	3128P7PY3	9/21/2015	9/15/2016	68			73	-5				-5				
503	FHLMC GOLD POOL C91339	3128P7PY3	2/4/2014	2/15/2016	527			563	-36				-36				
504	FHLMC GOLD POOL C91339	3128P7PY3	5/12/2014	2/15/2016	36			39	-3				-3				
505	FHLMC GOLD POOL C91339	3128P7PY3	9/21/2015	2/15/2016	36			39	-3				-3				
506	FHLMC GOLD POOL C91339	3128P7PY3	2/4/2014	3/15/2016	507			542	-35				-35				
507	FHLMC GOLD POOL C91339	3128P7PY3	5/12/2014	3/15/2016	35			37	-2				-2				
508	FHLMC GOLD POOL C91339	3128P7PY3	9/21/2015	3/15/2016	35			36	-1				-1				
509	FHLMC GOLD POOL C91339	3128P7PY3	2/4/2014	4/15/2016	750			802	-52				-52				
510	FHLMC GOLD POOL C91339	3128P7PY3	5/12/2014	4/15/2016	52			55	-3				-3				
511	FHLMC GOLD POOL C91339	3128P7PY3	9/21/2015	4/15/2016	52			56	-4				-4				
512	FHLMC GOLD POOL C91339	3128P7PY3	2/4/2014	5/15/2016	899			962	-63				-63				
513	FHLMC GOLD POOL C91339	3128P7PY3	5/12/2014	5/15/2016	62			66	-4				-4				
514	GNMA MA3247 5 0% 11	36179RTC3	6/7/2016	9/20/2016	6,057			6,565	-508				-508				
515	GNMA II MA3456 4 5% 2	36179RZV4	2/12/2016	3/20/2016	1,473			1,587	-114				-114				
516	GNMA II MA3456 4 5% 2	36179RZV4	2/12/2016	4/20/2016	6,275			6,761	-486				-486				
517	GNMA II MA3456 4 5% 2	36179RZV4	3/22/2016	4/20/2016	640			690	-50				-50				
518	GNMA II MA3456 4 5% 2	36179RZV4	3/22/2016	5/17/2016	24,199			24,333	-134				-134				
519	GNMA II MA3456 4 5% 2	36179RZV4	2/12/2016	5/17/2016	237,153			238,398	-1,245				-1,245				
520	GNMA II MA3456 4 5% 2	36179RZV4	2/12/2016	5/20/2016	16,001			17,242	-1,241				-1,241				
521	GNMA II MA3456 4 5% 2	36179RZV4	3/22/2016	5/20/2016	1,833			1,760	-73				-73				
522	GNMA MA3665 4 5% 5	36179SCA3	5/17/2016	6/20/2016	103			143	-40				-40				
523	GNMA MA3665 4 5% 5	36179SCA3	5/17/2016	6/20/2016	133			111	22				22				
524	GNMA MA3665 4 5% 5	36179SCA3	5/17/2016	6/20/2016	413			445	-32				-32				
525	GNMA MA3665 4 5% 5	36179SCA3	5/17/2016	6/20/2016	221			238	-17				-17				
526	GNMA MA3665 4 5% 5	36179SCA3	5/17/2016	7/20/2016	3,748			4,037	-289				-289				
527	GNMA MA3665 4 5% 5	36179SCA3	5/17/2016	7/20/2016	2,915			3,140	-225				-225				
528	GNMA MA3665 4 5% 5	36179SCA3	5/17/2016	7/20/2016	11,660			12,560	-900				-900				
529	GNMA MA3665 4 5% 5	36179SCA3	5/17/2016	7/20/2016	6,246			6,730	-484				-484				
530	GNMA MA3665 4 5% 5	36179SCA3	6/23/2016	7/20/2016	1,249			1,348	-97				-97				
531	GNMA MA3665 4 5% 5	36179SCA3	5/17/2016	8/10/2016	44,162			44,293	-131				-131				
532	FNMA POOL # AL6895 3 5%	3138EPUV4	1/13/2016	4/25/2016	34			35	-1				-1				
533	FNMA POOL # AL6895 3 5%	3138EPUV4	6/8/2015	5/25/2016	942			974	-32				-32				
534	FNMA POOL # AL6895 3 5%	3138EPUV4	7/28/2015	5/25/2016	314			325	-11				-11				
535	FNMA POOL # AL6895 3 5%	3138EPUV4	1/13/2016	5/25/2016	35			36	-1				-1				
536	FNMA POOL # AL6895 3 5%	3138EPUV4	6/8/2015	6/25/2016	1,331			1,376	-45				-45				
537	FNMA POOL # AL6895 3 5%	3138EPUV4	7/28/2015	6/25/2016	444			460	-16				-16				
538	FNMA POOL # AL6895 3 5%	3138EPUV4	1/13/2016	6/25/2016	49			51	-2				-2				
539	FNMA POOL # AL6895 3 5%	3138EPUV4	6/8/2015	7/25/2016	1,832			1,893	-61				-61				
540	FNMA POOL # AL6895 3 5%	3138EPUV4	7/28/2015	7/25/2016	611			633	-22				-22				
541	FNMA POOL # AL6895 3 5%	3138EPUV4	1/13/2016	7/25/2016	68			71	-3				-3				
542	GNMA G2 MA3036 4 5%	36179RLR8	11/22/2015	2/20/2016	209			225	-16				-16				
543	GNMA POOL II MA3107 4 5%	36179RNY1	10/9/2015	11/20/2015	1,316			1,423	-105				-105				
544	GNMA POOL II MA3107 4 5%	36179RNY1	10/9/2015	12/20/2015	2,555			2,759	-204				-204				
545	GNMA POOL II MA3107 4 5%	36179RNY1	11/2/2015	12/20/2015	2,555			2,755	-200				-200				
546	GNMA POOL II MA3107 4 5%	36179RNY1	10/9/2015	1/20/2016	4,132			4,463	-331				-331				
547	GNMA MA3665 4 5% 5	36179SCA3	5/17/2016	8/10/2016	137,392			137,802	-410				-410				
548	GNMA MA3665 4 5% 5	36179SCA3	5/17/2016	8/10/2016	73,603			73,644	-41				-41				
549	SALESFORCE COM INC	79468L302	3/31/2016	7/12/2016	33,691			30,278	3,413				3,413				
550	SCHLUMBERGER LTD	806857108	5/26/2015	1/21/2015	4,069			5,471	-1,402				-1,402				
551	SCHLUMBERGER LTD	806857108	5/26/2015	3/23/2016	4,388			5,471	-1,083				-1,083				
552	SCHLUMBERGER LTD	806857108	5/26/2015	5/23/2016	4,476			5,471	-995				-995				

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

Long Term CG Distributions		Amount															
Short Term CG Distributions		1 571 555		28,616,473		0		0		28,057,044		559,429		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 12/31/09	Adjusted Basis as of 12/31/09	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj. Basis or Losses				
553 SCHLUMBERGER LTD	806857108		5/26/2015	7/14/2016	4,744			5,471	-727				-727				
554 SCHLUMBERGER LTD	806857108		5/26/2015	8/23/2016	28,993			30,089	-3,096				-3,096				
555 SCHLUMBERGER LTD	806857108		6/19/2015	8/23/2016	1,636			1,728	-92				-92				
556 SCHLUMBERGER LTD	806857108		7/22/2015	8/23/2016	24,539			25,365	-826				-826				
557 SCHWAB CHARLES CORP NE	808513105		6/29/2015	12/21/2015	6,729			6,797	-68				-68				
558 SCHWAB CHARLES CORP NE	808513105		6/29/2015	3/23/2016	5,090			5,826	-736				-736				
559 GNMA POOL II MA3107 4.5%	36179RNY1		11/2/2015	1/20/2016	4,132			4,456	-324				-324				
560 GNMA POOL II MA3107 4.5%	36179RNY1		10/9/2015	2/12/2016	121,474			122,341	-867				-867				
561 GNMA POOL II MA3107 4.5%	36179RNY1		11/2/2015	2/12/2016	121,474			122,146	-672				-672				
562 GNMA POOL II MA3107 4.5%	36179RNY1		1/13/2016	2/12/2016	24,295			24,412	-117				-117				
563 GNMA POOL II MA3107 4.5%	36179RNY1		10/9/2015	2/20/2016	3,205			3,462	-257				-257				
564 GNMA POOL II MA3107 4.5%	36179RNY1		11/2/2015	2/20/2016	3,205			3,456	-251				-251				
565 GNMA POOL II MA3107 4.5%	36179RNY1		1/13/2016	2/20/2016	641			691	-50				-50				
566 GNMA MA3247 5.0% 11	36179RTC3		6/7/2016	7/20/2016	7,781			8,412	-651				-651				
567 GNMA MA3247 5.0% 11	36179RTC3		6/7/2016	8/20/2016	6,348			6,880	-532				-532				
568 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	11/15/2015	16,949			18,122	-1,173				-1,173				
569 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	12/15/2015	8,654			9,253	-599				-599				
570 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	1/15/2016	6,694			7,158	-464				-464				
571 GNMA POOL # AK6980 4.0%	36183QXH3		12/7/2015	1/15/2016	149			159	-10				-10				
572 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	2/15/2016	2,573			2,751	-178				-178				
573 GNMA POOL # AK6980 4.0%	36183QXH3		12/7/2015	2/15/2016	57			61	-4				-4				
574 GNMA POOL # AK6980 4.0%	36183QXH3		12/7/2015	2/24/2016	4,115			4,127	-12				-12				
575 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	2/24/2016	165,180			165,641	-461				-461				
576 GNMA POOL # AK6980 4.0%	36183QXH3		8/25/2015	3/15/2016	6,085			6,507	-422				-422				
577 GNMA POOL # AK6980 4.0%	36183QXH3		12/7/2015	3/15/2016	135			145	-10				-10				
578 GNMA POOL II AM4931 3.5%	36184SP07		6/18/2015	10/20/2015	495			516	-21				-21				
579 GNMA POOL II AM4931 3.5%	36184SP07		6/18/2015	11/20/2015	873			911	-38				-38				
580 GNMA POOL II AM4931 3.5%	36184SP07		6/18/2015	12/20/2015	988			1,030	-42				-42				
581 GNMA POOL II AM4931 3.5%	36184SP07		6/18/2015	1/20/2016	976			1,018	-42				-42				
582 GNMA POOL II AM4931 3.5%	36184SP07		6/18/2015	2/20/2016	924			964	-40				-40				
583 GNMA POOL II AM4931 3.5%	36184SP07		6/18/2015	3/20/2016	990			1,032	-42				-42				
584 GNMA POOL II AM4931 3.5%	36184SP07		6/18/2015	4/18/2016	165,851			182,729	3,122				3,122				
585 GNMA POOL II AM4931 3.5%	36184SP07		6/18/2015	4/20/2016	779			812	-33				-33				
586 GNMA AMS018 4.0% 8	36185CAT1		2/29/2016	4/15/2016	180,128			179,512	616				616				
587 GNMA AMS018 4.0% 8	36185CAT1		2/24/2016	4/15/2016	164,997			164,283	714				714				
588 GNMA AMS018 4.0% 8	36185CAT1		2/29/2016	4/15/2016	9,317			9,568	-251				-251				
589 GNMA AMS018 4.0% 8	36185CAT1		2/24/2016	4/15/2016	9,569			10,233	-664				-664				
590 GNMA POOL # 781830 5.0%	36241KA73		8/30/2007	10/15/2015	1,052			1,047	5				5				
591 GNMA POOL # 781830 5.0%	36241KA73		8/30/2007	11/15/2015	1,033			1,029	4				4				
592 GNMA POOL # 781830 5.0%	36241KA73		8/30/2007	12/15/2015	1,003			998	5				5				
593 GNMA POOL # 781830 5.0%	36241KA73		11/5/2015	12/15/2015	39			44	5				5				
594 GNMA POOL # 781830 5.0%	36241KA73		8/30/2007	1/15/2016	1,169			1,163	6				6				
595 GNMA POOL # 781830 5.0%	36241KA73		11/5/2015	1/15/2016	45			51	-6				-6				
596 GNMA POOL # 781830 5.0%	36241KA73		8/30/2007	2/15/2016	711			708	3				3				
597 SCHWAB CHARLES CORP NE	808513105		6/29/2015	5/23/2016	4,678			5,179	-501				-501				
598 SCHWAB CHARLES CORP NE	808513105		6/29/2015	7/14/2016	4,837			5,826	-989				-989				
599 SEMPRA ENERGY	816851109		5/7/2015	12/21/2015	5,534			6,237	-703				-703				
600 SEMPRA ENERGY	816851109		5/6/2015	16/2/2016	43,678			48,878	-5,202				-5,202				
601 SEMPRA ENERGY	816851109		5/7/2015	16/2/2016	34,827			38,978	-4,351				-4,351				
602 SEMPRA ENERGY	816851109		6/29/2015	18/2/2016	6,903			10,359	-756				-756				
603 SEMPRA ENERGY	816851109		5/6/2015	1/7/2016	120,273			75,101	45,172				45,172				
604 SEMPRA ENERGY	816851109		6/29/2015	1/7/2016	49,762			56,374	-6,612				-6,612				
605 SERVICENOW INC	81762P102		8/15/2013	12/21/2015	6,080			3,044	3,036				3,036				
606 SERVICENOW INC	81762P102		8/15/2013	3/17/2016	8,520			6,088	2,432				2,432				
607 SERVICENOW INC	81762P102		8/14/2013	3/17/2016	51,726			36,606	15,120				15,120				
608 SERVICENOW INC	81762P102		8/14/2013	3/30/2016	36,639			27,132	11,507				11,507				
609 SERVICENOW INC	81762P102		3/23/2016	3/30/2016	1,227			1,247	-20				-20				
610 SERVICENOW INC	81762P102		8/9/2013	3/30/2016	29,133			20,293	8,840				8,840				
611 SERVICENOW INC	81762P102		8/9/2013	3/31/2016	68,351			48,062	20,289				20,289				
612 SIMON PROPERTY GROUP	828807CD7		1/19/2016	8/2/2016	5,652			5,020	632				632				
613 FNMA POOL # AL6955 3.5%	3138EPLV4		7/28/2015	9/25/2016	448			463	-17				-17				
614 FNMA POOL # AL6955 3.5%	3138EPLV4		1/13/2016	9/25/2016	50			52	-2				-2				
615 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	10/25/2015	2,919			3,030	-111				-111				
616 FNMA POOL #AL6970 3.5%	3138EPW83		9/28/2015	10/25/2015	122			128	-6				-6				
617 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	11/25/2015	908			943	-35				-35				
618 FNMA POOL #AL6970 3.5%	3138EPW83		9/28/2015	11/25/2015	38			40	-2				-2				
619 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	12/25/2015	358			369	-13				-13				
620 FNMA POOL #AL6970 3.5%	3138EPW83		9/28/2015	12/25/2015	15			16	-1				-1				
621 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	1/25/2016	1,188			1,233	-45				-45				

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Long Term CG Distributions		Amount	Short Term CG Distributions		28,616,473	0	0	28,057,044	559,429	0	0	0	559,429	
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	FNMA POOL #AL6970	3 5%	3138EPW83	9/28/2015	1/25/2016	49			52	-3	0	0	0	-3
623	FNMA POOL #AL6970	3 5%	3138EPW83	7/1/2015	2/25/2016	594			617	-23	0	0	0	-23
624	FHLMC GOLD POOL J15724	4	3128PVLDO	10/23/2013	10/15/2015	973			1,040	-67	0	0	0	-67
625	FHLMC GOLD POOL J15724	4	3128PVLDO	10/23/2013	11/15/2015	1,821			1,948	-127	0	0	0	-127
626	FHLMC GOLD POOL J15724	4	3128PVLDO	10/23/2013	12/15/2015	982			1,049	-67	0	0	0	-67
627	FHLMC GOLD POOL J15724	4	3128PVLDO	10/23/2013	1/15/2016	972			1,039	-67	0	0	0	-67
628	FHLMC GOLD POOL J15724	4	3128PVLDO	10/23/2013	2/15/2016	2,152			2,300	-148	0	0	0	-148
629	FHLMC GOLD POOL J15724	4	3128PVLDO	10/23/2013	3/15/2016	1,858			1,985	-127	0	0	0	-127
630	FHLMC GOLD POOL J15724	4	3128PVLDO	10/23/2013	4/15/2016	3,389			3,822	-233	0	0	0	-233
631	FHLMC GOLD POOL J15724	4	3128PVLDO	10/23/2013	5/15/2016	4,193			4,481	-288	0	0	0	-288
632	FHLMC GOLD POOL J15724	4	3128PVLDO	10/23/2013	6/15/2016	5,338			5,709	-367	0	0	0	-367
633	FHLMC GOLD POOL J15724	4	3128PVLDO	10/23/2013	7/15/2016	917			980	-63	0	0	0	-63
634	FNMA POOL # AL6895	3 5%	3138EPUV4	6/8/2015	6/25/2016	879			909	-30	0	0	0	-30
635	FNMA POOL # AL6895	3 5%	3138EPUV4	7/28/2015	8/25/2016	293			304	-11	0	0	0	-11
636	FNMA POOL # AL6895	3 5%	3138EPUV4	1/13/2016	8/25/2016	33			34	-1	0	0	0	-1
637	FNMA POOL # AL6895	3 5%	3138EPUV4	8/8/2015	9/25/2016	1,339			1,384	-45	0	0	0	-45
638	FNMA POOL #AL6970	3 5%	3138EPW83	9/28/2015	2/25/2016	25			26	-1	0	0	0	-1
639	FNMA POOL #AL6970	3 5%	3138EPW83	7/1/2015	3/25/2016	495			514	-19	0	0	0	-19
640	FNMA POOL #AL6970	3 5%	3138EPW83	9/28/2015	3/25/2016	21			22	-1	0	0	0	-1
641	FNMA POOL #AL6970	3 5%	3138EPW83	2/25/2016	3/25/2016	21			22	-1	0	0	0	-1
642	FNMA POOL #AL6970	3 5%	3138EPW83	7/1/2015	4/25/2016	1,823			1,892	-69	0	0	0	-69
643	FNMA POOL #AL6970	3 5%	3138EPW83	9/28/2015	4/25/2016	76			80	-4	0	0	0	-4
644	FNMA POOL #AL6970	3 5%	3138EPW83	2/25/2016	4/25/2016	79			80	-1	0	0	0	-1
645	FNMA POOL #AL6970	3 5%	3138EPW83	7/1/2015	5/25/2016	930			989	-59	0	0	0	-59
646	FNMA POOL #AL6970	3 5%	3138EPW83	9/28/2015	5/25/2016	39			41	-2	0	0	0	-2
647	FNMA POOL #AL6970	3 5%	3138EPW83	2/25/2016	5/25/2016	39			41	-2	0	0	0	-2
648	FNMA POOL #AL6970	3 5%	3138EPW83	7/1/2015	6/25/2016	2,064			2,142	-78	0	0	0	-78
649	FNMA POOL #AL6970	3 5%	3138EPW83	9/28/2015	8/25/2016	86			90	-4	0	0	0	-4
650	FNMA POOL #AL6970	3 5%	3138EPW83	2/25/2016	6/25/2016	86			91	-5	0	0	0	-5
651	FNMA POOL #AL6970	3 5%	3138EPW83	9/28/2015	7/8/2016	4,762			4,702	60	0	0	0	60
652	FNMA POOL #AL6970	3 5%	3138EPW83	2/25/2016	7/8/2016	4,762			4,727	35	0	0	0	35
653	FNMA POOL #AL6970	3 5%	3138EPW83	7/1/2015	7/8/2016	113,202			110,280	2,922	0	0	0	2,922
654	FNMA POOL #AL6970	3 5%	3138EPW83	7/1/2015	7/25/2016	1,030			1,069	-39	0	0	0	-39
655	FNMA POOL # AL7654	3 0%	3138EQCG0	4/21/2016	8/25/2016	2,368			2,453	-85	0	0	0	-85
656	FNMA POOL # AL7654	3 0%	3138EQCG0	4/21/2016	7/25/2016	2,487			2,576	-89	0	0	0	-89
657	GNMA MA3665	4 5% 5	36179SCA3	6/23/2016	8/10/2016	14,721			14,769	-48	0	0	0	-48
658	GNMA MA3665	4 5% 5	36179SCA3	5/17/2016	8/10/2016	16,404			16,453	-49	0	0	0	-49
659	GNMA MA3665	4 5% 5	36179SCA3	5/17/2016	8/20/2016	16,707			17,997	-1,290	0	0	0	-1,290
660	GNMA II POOL MA3737	4 0%	36179SEJ2	7/28/2016	8/20/2016	5,924			6,348	-422	0	0	0	-422
661	GNMA POOL # AK6980	4 0%	36183QXH3	8/25/2015	10/15/2015	4,878			5,214	-338	0	0	0	-338
662	SIMON PROPERTY GROUP	5	828807CD7	2/9/2012	8/2/2016	33,910			35,196	1,286	0	0	0	1,286
663	SIMON PROPERTY GROUP	5	828807CD7	6/4/2014	8/2/2016	28,258			29,174	-916	0	0	0	-916
664	SIMON PROPERTY GROUP	5	828807CD7	1/28/2015	8/2/2016	22,807			23,304	-497	0	0	0	-497
665	SIMON PROPERTY GROUP	5	828807CD7	7/19/2010	8/2/2016	5,652			4,981	671	0	0	0	671
666	SIMON PROPERTY GROUP	5	828807CD7	1/19/2010	8/11/2016	152,578			134,468	18,090	0	0	0	18,090
667	SOUTHWESTERN ENERGY	5	845487AL3	3/20/2015	2/2/2016	12,550			20,306	-7,756	0	0	0	-7,756
668	SOUTHWESTERN ENERGY	5	845487AL3	3/20/2015	2/3/2016	34,591			55,842	-21,251	0	0	0	-21,251
669	STARBUCKS CORP	4 3%	855244AH2	6/1/2015	1/20/2016	26,950			24,946	2,004	0	0	0	2,004
670	FHLMC GOLD POOL J15724	4	3128PVLDO	10/23/2013	9/15/2016	1,881			2,010	-129	0	0	0	-129
671	FHLMC GOLD A90393	5 0%	312938NJ8	3/8/2010	10/15/2015	1,783			1,835	-72	0	0	0	-72
672	FHLMC GOLD A90393	5 0%	312938NJ8	3/8/2010	11/15/2015	954			994	-40	0	0	0	-40
673	FHLMC GOLD A92821	5 0%	312941D20	4/7/2015	10/15/2015	1,253			1,395	-142	0	0	0	-142
674	FHLMC GOLD A92821	5 0%	312941D20	7/22/2010	11/15/2015	1,567			1,665	-98	0	0	0	-98
675	FHLMC GOLD A92821	5 0%	312941D20	4/7/2015	11/15/2015	1,186			1,299	-133	0	0	0	-133
676	FHLMC GOLD A92821	5 0%	312941D20	7/22/2010	12/15/2015	793			843	-50	0	0	0	-50
677	FHLMC GOLD A92821	5 0%	312941D20	4/7/2015	12/15/2015	590			657	-67	0	0	0	-67
678	FHLMC GOLD A92821	5 0%	312941D20	7/22/2010	1/15/2016	1,308			1,389	-81	0	0	0	-81
679	FHLMC GOLD A92821	5 0%	312941D20	4/7/2015	1/15/2016	973			1,094	-111	0	0	0	-111
680	FHLMC GOLD A92821	5 0%	312941D20	7/22/2010	2/15/2016	536			569	-33	0	0	0	-33
681	FHLMC GOLD A92821	5 0%	312941D20	4/7/2015	2/15/2016	399			444	-45	0	0	0	-45
682	FHLMC GOLD A92821	5 0%	312941D20	7/22/2010	3/15/2016	841			893	-52	0	0	0	-52
683	FHLMC GOLD A92821	5 0%	312941D20	4/7/2015	3/15/2016	628			697	-71	0	0	0	-71
684	FHLMC GOLD A92821	5 0%	312941D20	7/22/2010	4/15/2016	1,338			1,421	-83	0	0	0	-83
685	FHLMC GOLD A92821	5 0%	312941D20	4/7/2015	4/15/2016	996			1,109	-113	0	0	0	-113
686	FHLMC GOLD A92821	5 0%	312941D20	7/22/2010	5/15/2016	820			871	-51	0	0	0	-51
687	FHLMC GOLD A92821	5 0%	312941D20	4/7/2015	5/15/2016	610			680	-70	0	0	0	-70
688	FHLMC GOLD A92821	5 0%	312941D20	7/22/2010	8/15/2016	1,703			1,809	-106	0	0	0	-106
689	FHLMC GOLD A92821	5 0%	312941D20	4/7/2015	8/15/2016	1,267			1,411	-144	0	0	0	-144
690	FHLMC GOLD A90393	5 0%	312938NJ8	3/8/2010	12/15/2015	127			132	-5	0	0	0	-5

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Long Term CG Distributions		Amount		28,616,473		0		0		28,057,044		559,429		0		0		559,429	
Short Term CG Distributions		0																	
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj. Basis or Losses						
691	FHLMC GOLD A90393	5 0%	312938NJ8	3/8/2010	1/15/2016	225	0	235	-10	0	0	0	-10						
692	FHLMC GOLD A90393	5 0%	312938NJ8	3/8/2010	2/15/2016	964	0	1,025	-41	0	0	0	-41						
693	FHLMC GOLD A90393	5 0%	312938NJ8	3/8/2010	3/15/2016	769	0	800	-31	0	0	0	-31						
694	FHLMC GOLD A90393	5 0%	312938NJ8	3/8/2010	4/15/2016	88	0	91	-3	0	0	0	-3						
695	FHLMC GOLD A90393	5 0%	312938NJ8	3/8/2010	5/15/2016	97	0	102	-5	0	0	0	-5						
696	FHLMC GOLD A90393	5 0%	312938NJ8	3/8/2010	6/15/2016	155	0	162	-7	0	0	0	-7						
697	FHLMC GOLD A90393	5 0%	312938NJ8	3/8/2010	7/15/2016	873	0	909	-36	0	0	0	-36						
698	FHLMC GOLD A90393	5 0%	312938NJ8	3/8/2010	8/15/2016	1,154	0	1,202	-48	0	0	0	-48						
699	FHLMC GOLD A90393	5 0%	312938NJ8	3/8/2010	9/15/2016	238	0	247	-9	0	0	0	-9						
700	FHLMC GOLD A92821	5 0%	312941D20	7/22/2010	10/15/2015	1,664	0	1,789	-105	0	0	0	-105						
701	FNMA POOL # 745418	5 5%	31403DDX4	4/1/2013	5/25/2016	324	0	356	-32	0	0	0	-32						
702	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	6/25/2016	117	0	129	-12	0	0	0	-12						
703	FNMA POOL # 745418	5 5%	31403DDX4	4/1/2013	6/25/2016	314	0	348	-32	0	0	0	-32						
704	FNMA POOL # 745418	5 5%	31403DDX4	4/1/2013	7/8/2016	15,819	0	15,407	412	0	0	0	412						
705	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	7/8/2016	5,416	0	5,264	152	0	0	0	152						
706	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	7/25/2016	423	0	464	-41	0	0	0	-41						
707	FNMA POOL # BA0431 3 5% 2		3140E4PR2	4/20/2016	6/25/2016	1,873	0	1,963	-90	0	0	0	-90						
708	FNMA POOL # BA0431 3 5% 2		3140E4PR2	4/20/2016	7/25/2016	7,489	0	7,848	-359	0	0	0	-359						
709	FNMA POOL # BA0431 3 5% 2		3140E4PR2	4/20/2016	7/28/2016	375,943	0	374,575	1,368	0	0	0	1,368						
710	FNMA POOL # BA0431 3 5% 2		3140E4PR2	4/20/2016	8/25/2016	11,356	0	11,900	-544	0	0	0	-544						
711	FNMA POOL # BC0885 3 0%		3140EUBX2	6/21/2016	8/25/2016	715	0	735	20	0	0	0	20						
712	FNMA POOL # BC0885 3 0%		3140EUBX2	6/21/2016	9/25/2016	1,218	0	1,254	-35	0	0	0	-35						
713	FN BC0048 2 5% 11/01		3140EUBS7	11/19/2015	1/25/2016	2,460	0	2,495	-35	0	0	0	-35						
714	FN BC0048 2 5% 11/01		3140EUBS7	11/19/2015	2/25/2016	3,672	0	3,723	-51	0	0	0	-51						
715	FN BC0048 2 5% 11/01		3140EUBS7	11/19/2015	3/25/2016	2,852	0	2,892	-40	0	0	0	-40						
716	FN BC0048 2 5% 11/01		3140EUBS7	11/19/2015	4/25/2016	3,693	0	3,745	-52	0	0	0	-52						
717	ILLINOIS TOOL WKS INC		452308109	8/4/2015	3/23/2016	6,002	0	5,227	775	0	0	0	775						
718	ILLINOIS TOOL WKS INC		452308109	8/4/2015	5/23/2016	5,579	0	4,784	795	0	0	0	795						
719	ILLINOIS TOOL WKS INC		452308109	8/4/2015	7/14/2016	6,447	0	5,139	1,308	0	0	0	1,308						
720	INTEL CORP 2 7% 12/1		458140AM2	12/4/2012	11/9/2015	29,648	0	29,872	224	0	0	0	224						
721	INTERCONTINENTAL EXCHA		45866F104	9/24/2015	12/21/2015	494	0	454	40	0	0	0	40						
722	INTERCONTINENTAL EXCHA		45866F104	1/17/2013	12/21/2015	7,408	0	3,932	3,476	0	0	0	3,476						
723	INTERCONTINENTAL EXCHA		45866F104	1/17/2013	3/23/2016	6,828	0	3,801	3,027	0	0	0	3,027						
724	INTERCONTINENTAL EXCHA		45866F104	1/17/2013	5/23/2016	6,855	0	3,407	3,448	0	0	0	3,448						
725	INTERCONTINENTAL EXCHA		45866F104	1/17/2013	7/14/2016	7,329	0	3,670	3,659	0	0	0	3,659						
726	INTERCONTINENTAL EXCHA		45866F104	1/17/2013	7/20/2016	101,475	0	50,587	50,888	0	0	0	50,888						
727	MARATHON PETROLEUM CO		56585A102	11/12/2015	3/23/2016	382	0	547	-165	0	0	0	-165						
728	JOHNSON & JOHNSON		478160104	8/4/2015	12/21/2015	7,401	0	7,315	86	0	0	0	86						
729	JOHNSON & JOHNSON		478160104	8/4/2015	1/20/2016	76,464	0	80,166	-3,682	0	0	0	-3,682						
730	MARATHON PETROLEUM CO		56585A102	11/12/2015	7/14/2016	3,741	0	5,472	-1,731	0	0	0	-1,731						
731	JOHNSON & JOHNSON		478160104	8/4/2015	5/19/2016	14,375	0	12,827	1,548	0	0	0	1,548						
732	JOHNSON & JOHNSON		478160104	3/23/2016	5/19/2016	112	0	108	4	0	0	0	4						
733	MASSACHUSETTS ST 4 2		57562PWK2	1/12/2011	6/29/2016	83,880	0	75,133	8,727	0	0	0	8,727						
734	JOHNSON & JOHNSON		478160104	8/3/2015	5/19/2016	39,869	0	35,379	4,490	0	0	0	4,490						
735	JOHNSON & JOHNSON		478160104	5/23/2016	7/14/2016	1,477	0	1,348	129	0	0	0	129						
736	JOHNSON & JOHNSON		478160104	8/3/2015	7/14/2016	3,815	0	3,068	728	0	0	0	728						
737	MERCK & CO INC		58933Y105	1/14/2014	12/21/2015	3,082	0	3,148	-66	0	0	0	-66						
738	MERCK & CO INC		58933Y105	1/14/2014	3/23/2016	3,727	0	3,673	54	0	0	0	54						
739	KOHL'S CORP		500255104	1/7/2016	5/9/2016	104,211	0	127,297	-23,086	0	0	0	23,086						
740	MERCK & CO INC		58933Y105	1/14/2014	5/23/2016	2,751	0	2,623	128	0	0	0	128						
741	LILLY ELI & CO		532457108	1/20/2016	5/23/2016	2,230	0	2,453	-223	0	0	0	-223						
742	LILLY ELI & CO		532457108	1/20/2016	7/14/2016	803	0	818	-15	0	0	0	-15						
743	MARATHON PETROLEUM CO		56585A102	11/12/2015	12/21/2015	508	0	547	-39	0	0	0	-39						
744	MERCK & CO INC		58933Y105	1/14/2014	7/14/2016	3,574	0	3,148	426	0	0	0	426						
745	MICROSOFT CORPORATION		594918104	9/22/2015	12/21/2015	4,370	0	3,489	881	0	0	0	881						
746	MICROSOFT CORPORATION		594918104	1/5/2016	2/11/2016	27,904	0	31,448	-3,544	0	0	0	-3,544						
747	MICROSOFT CORPORATION		594918104	4/20/2016	5/8/2016	49,213	0	55,569	-6,356	0	0	0	-6,356						
748	AT&T INC		00206R102	8/4/2015	12/9/2015	13,836	0	14,243	-405	0	0	0	-405						
749	AT&T INC		00206R102	8/4/2015	3/23/2016	3,645	0	3,474	371	0	0	0	371						
750	AT&T INC		00206R102	8/4/2015	5/23/2016	3,066	0	2,779	287	0	0	0	287						
751	AT&T INC		00206R102	6/8/2016	7/14/2016	1,283	0	1,196	87	0	0	0	87						
752	ABBOTT LABORATORIES		002824100	4/8/2014	12/21/2015	3,936	0	3,409	527	0	0	0	527						
753	ABBOTT LABORATORIES		002824100	4/8/2014	3/23/2016	2,884	0	2,651	233	0	0	0	233						
754	ABBOTT LABORATORIES		002824100	4/8/2014	5/23/2016	2,244	0	2,273	-29	0	0	0	-29						
755	ABBOTT LABORATORIES		002824100	4/8/2014	7/14/2016	2,958	0	2,651	307	0	0	0	307						
756	ABBVIE INC		00287Y109	7/18/2014	10/12/2015	60,915	0	59,808	1,007	0	0	0	1,007						
757	ABBVIE INC		00287Y109	7/18/2014	12/21/2015	561	0	550	11	0	0	0	11						
758	ABBVIE INC		00287Y109	7/18/2014	1/13/2016	161,451	0	172,028	-10,577	0	0	0	-10,577						
759	ACTIVISION BLIZZARD INC		00507V109	10/13/2015	12/21/2015	2,687	0	2,308	379	0	0	0	379						

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Amount															
Long Term CG Distributions		1,571,555											559,429		
Short Term CG Distributions		0	28,616,473	0	0	28,057,044	559,429	0	0	0	0	0	559,429		
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	Gain Minus Excess FMV Over Adj. Basis or Losses		
760	ACTIVISION BLIZZARD INC		10/13/2015	2/3/2016	29,589		0	29,589	-85	0	0	0	-85		
761	ACTIVISION BLIZZARD INC		10/9/2015	2/4/2016	71,278		0	71,278	-456	0	0	0	-456		
762	ACTIVISION BLIZZARD INC		10/13/2015	2/4/2016	16,228		0	16,815	-587	0	0	0	-587		
763	ADOBE SYSTEMS INC		8/4/2015	12/21/2015	6,388		0	5,743	643	0	0	0	643		
764	ADOBE SYSTEMS INC		8/4/2015	3/23/2016	5,544		0	4,922	622	0	0	0	622		
765	ADOBE SYSTEMS INC		3/30/2016	7/12/2016	675		0	939	36	0	0	0	36		
766	ADOBE SYSTEMS INC		3/31/2016	7/12/2016	33,152		0	31,884	1,268	0	0	0	1,268		
767	ADOBE SYSTEMS INC		5/23/2016	7/12/2016	675		0	968	7	0	0	0	7		
768	ADOBE SYSTEMS INC		8/4/2015	7/12/2016	675		0	820	155	0	0	0	155		
769	ADOBE SYSTEMS INC		8/4/2015	9/30/2016	37,597		0	28,549	9,048	0	0	0	9,048		
770	AETNA INC		3/23/2016	5/23/2016	443		0	449	-6	0	0	0	-6		
771	AETNA INC		1/13/2016	5/23/2016	2,546		0	2,429	117	0	0	0	117		
772	AETNA INC		1/13/2016	7/14/2016	3,905		0	3,169	438	0	0	0	438		
773	AGILENT TECHNOLOGIES INC		12/9/2015	3/23/2016	3,580		0	3,714	-134	0	0	0	-134		
774	AGILENT TECHNOLOGIES INC		12/9/2015	5/23/2016	4,021		0	3,714	307	0	0	0	307		
775	AGILENT TECHNOLOGIES INC		12/9/2015	7/14/2016	4,210		0	3,714	496	0	0	0	496		
776	ALLY FINANCIAL INC		1/7/2015	12/21/2015	3,656		0	4,621	-965	0	0	0	-965		
777	ALLY FINANCIAL INC		1/7/2015	3/23/2016	3,260		0	4,159	-899	0	0	0	-899		
778	ALLY FINANCIAL INC		1/7/2015	5/23/2016	2,677		0	3,697	-1,020	0	0	0	-1,020		
779	ALLY FINANCIAL INC		1/7/2015	7/14/2016	3,089		0	4,159	-1,070	0	0	0	-1,070		
780	ALPHABET INC/CA-CL A		7/17/2015	12/21/2015	13,705		0	12,531	1,174	0	0	0	1,174		
781	ALPHABET INC/CA-CL A		7/17/2015	3/23/2016	13,621		0	12,531	1,090	0	0	0	1,090		
782	ALPHABET INC/CA-CL A		7/17/2015	5/23/2016	10,769		0	10,442	327	0	0	0	327		
783	ALPHABET INC/CA-CL A		7/17/2015	7/14/2016	12,472		0	11,834	638	0	0	0	638		
784	AMAZON COM INC		10/30/2015	3/23/2016	3,375		0	3,770	-395	0	0	0	-395		
785	AMAZON COM INC		6/1/2011	3/23/2016	5,063		0	1,764	3,299	0	0	0	3,299		
786	FHLMC GOLD A95828	4.5%	312944PM7	9/16/2011	231		0	246	-15	0	0	0	-15		
787	FHLMC GOLD A95828	4.5%	312944PM7	11/15/2011	185		0	196	-11	0	0	0	-11		
788	FHLMC GOLD A95828	4.5%	312944PM7	1/30/2014	1,248		0	1,347	-99	0	0	0	-99		
789	FHLMC GOLD A95828	4.5%	312944PM7	2/27/2014	92		0	101	-9	0	0	0	-9		
790	FHLMC GOLD A95828	4.5%	312944PM7	3/3/2015	231		0	253	-22	0	0	0	-22		
791	FHLMC GOLD A95828	4.5%	312944PM7	9/21/2015	46		0	51	-5	0	0	0	-5		
792	FHLMC GOLD A95828	4.5%	312944PM7	12/17/2010	4,272		0	4,353	-81	0	0	0	-81		
793	FHLMC GOLD A95828	4.5%	312944PM7	9/16/2011	223		0	237	-14	0	0	0	-14		
794	FHLMC GOLD A95828	4.5%	312944PM7	11/15/2011	175		0	188	-13	0	0	0	-13		
795	FHLMC GOLD A95828	4.5%	312944PM7	1/30/2014	1,202		0	1,297	-95	0	0	0	-95		
796	FHLMC GOLD A95828	4.5%	312944PM7	2/27/2014	89		0	97	-8	0	0	0	-8		
797	FHLMC GOLD A95828	4.5%	312944PM7	3/3/2015	223		0	244	-21	0	0	0	-21		
798	FHLMC GOLD A95828	4.5%	312944PM7	9/21/2015	44		0	49	-5	0	0	0	-5		
799	FHLMC GOLD A95828	4.5%	312944PM7	12/17/2010	5,184		0	5,282	-98	0	0	0	-98		
800	FHLMC GOLD A95828	4.5%	312944PM7	9/16/2011	270		0	286	-16	0	0	0	-16		
801	FHLMC GOLD A95828	4.5%	312944PM7	11/15/2011	218		0	229	-13	0	0	0	-13		
802	FHLMC GOLD A95828	4.5%	312944PM7	1/30/2014	1,458		0	1,574	-116	0	0	0	-116		
803	FHLMC GOLD A95828	4.5%	312944PM7	2/27/2014	108		0	118	-10	0	0	0	-10		
804	FHLMC GOLD A95828	4.5%	312944PM7	3/3/2015	270		0	296	-26	0	0	0	-26		
805	FHLMC GOLD A95828	4.5%	312944PM7	9/21/2015	54		0	59	-5	0	0	0	-5		
806	FHLMC GOLD G30719	4.0%	3132JAV1	3/13/2015	1,860		0	2,011	-151	0	0	0	-151		
807	FHLMC GOLD G30719	4.0%	3132JAV1	5/28/2015	967		0	1,045	-78	0	0	0	-78		
808	FHLMC GOLD G30719	4.0%	3132JAV1	3/13/2015	1,414		0	1,528	-114	0	0	0	-114		
809	FHLMC GOLD G30719	4.0%	3132JAV1	5/28/2015	735		0	794	-59	0	0	0	-59		
810	FHLMC GOLD G30719	4.0%	3132JAV1	10/20/2015	339		0	366	-27	0	0	0	-27		
811	FHLMC GOLD G30719	4.0%	3132JAV1	3/13/2015	1,088		0	1,176	-88	0	0	0	-88		
812	FHLMC GOLD G30719	4.0%	3132JAV1	5/28/2015	566		0	611	-45	0	0	0	-45		
813	FHLMC GOLD G30719	4.0%	3132JAV1	10/20/2015	261		0	282	-21	0	0	0	-21		
814	FHLMC GOLD G30719	4.0%	3132JAV1	3/13/2015	1,403		0	1,517	-114	0	0	0	-114		
815	FHLMC GOLD G30719	4.0%	3132JAV1	5/28/2015	730		0	788	-58	0	0	0	-58		
816	FHLMC GOLD G30719	4.0%	3132JAV1	10/20/2015	337		0	363	-26	0	0	0	-26		
817	FHLMC GOLD G30719	4.0%	3132JAV1	3/13/2015	1,523		0	1,647	-124	0	0	0	-124		
818	FHLMC GOLD G30719	4.0%	3132JAV1	5/28/2015	782		0	856	-74	0	0	0	-74		
819	FHLMC GOLD G30719	4.0%	3132JAV1	10/20/2015	366		0	395	-29	0	0	0	-29		
820	FN BC0048	2.5% 11/01	3140EUBS7	11/19/2015	1,840		0	1,866	-26	0	0	0	-26		
821	FN BC0048	2.5% 11/01	3140EUBS7	4/21/2016	216		0	223	-7	0	0	0	-7		
822	FN BC0048	2.5% 11/01	3140EUBS7	11/19/2015	6,662		0	6,776	-114	0	0	0	-114		
823	FN BC0048	2.5% 11/01	3140EUBS7	4/21/2016	786		0	809	-23	0	0	0	-23		
824	FN BC0048	2.5% 11/01	3140EUBS7	11/19/2015	7,335		0	7,438	-103	0	0	0	-103		
825	FN BC0048	2.5% 11/01	3140EUBS7	4/21/2016	883		0	889	-6	0	0	0	-6		
826	FN BC0048	2.5% 11/01	3140EUBS7	11/19/2015	4,805		0	4,873	-68	0	0	0	-68		
827	FN BC0048	2.5% 11/01	3140EUBS7	4/21/2016	565		0	582	-17	0	0	0	-17		
828	FN BC0048	2.5% 11/01	3140EUBS7	4/21/2016	37,044		0	36,948	96	0	0	0	96		

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Long Term CG Distributions		Amount		Short Term CG Distributions		28,616,473		0		0		28,057,044		559,429		0		0		559,429	
		1,571,555		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 12/31/09	Adjusted Basis as of 12/31/09	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses								
829	FN B00048	2.5%	11/19/2015	9/13/2016	309,103			303,630	5,473				5,473								
830	FN B00048	2.5%	11/19/2015	9/25/2016	5,586			5,664	-78				-78								
831	FNMA POOL # BC2681	3.0%	3/3/2016	4/25/2016	981			1,003	-22				-22								
832	FNMA POOL # BC2681	3.0%	3/3/2016	5/25/2016	1,578			1,613	-35				-35								
833	FNMA POOL # BC2681	3.0%	3/3/2016	6/25/2016	1,381			1,411	-30				-30								
834	FNMA POOL # BC2681	3.0%	3/3/2016	7/25/2016	449			459	-10				-10								
835	FNMA POOL # BC2681	3.0%	3/3/2016	8/12/2016	235,231			231,350	3,881				3,881								
836	FNMA POOL # BC2681	3.0%	3/3/2016	8/25/2016	3,896			3,983	-87				-87								
837	FNMA POOL # BC2681	3.0%	3/3/2016	9/25/2016	397			406	-9				-9								
838	FNMA POOL # 962003	5.5%	2/25/2008	10/25/2015	1,900			1,896	4				4								
839	MICROSOFT CORPORATION		1/5/2016	8/23/2016	28,487			30,345	-1,858				-1,858								
840	MICROSOFT CORPORATION		1/5/2016	8/23/2016	61,117			63,713	-2,596				-2,596								
841	MICROSOFT CORPORATION		1/7/2016	6/23/2016	112,393			114,805	-2,412				-2,412								
842	MICROSOFT CORPORATION		3/23/2016	6/23/2016	3,108			3,231	-123				-123								
843	MICROSOFT CORPORATION		4/20/2016	6/23/2016	10,359			11,226	-867				-867								
844	MICROSOFT CORPORATION		5/23/2016	6/23/2016	2,072			2,013	59				59								
845	MICROSOFT CORPORATION		9/22/2015	6/23/2016	27,451			23,115	4,336				4,336								
846	MICROSOFT CORPORATION		9/22/2015	9/2/2016	62,709			47,539	15,170				15,170								
847	MONDELEZ INTERNATIONAL		5/23/2016	7/14/2016	458			433	25				25								
848	MONDELEZ INTERNATIONAL		6/09/2016	7/14/2016	2,290			2,096	194				194								
849	MONSTER BEVERAGE CORP		1/13/2014	10/7/2015	51,662			26,757	24,905				24,905								
850	MONSTER BEVERAGE CORP		1/13/2014	12/21/2015	1,760			836	924				924								
851	MONSTER BEVERAGE CORP		1/13/2014	3/23/2016	4,700			2,439	2,261				2,261								
852	MONSTER BEVERAGE CORP		1/13/2014	5/23/2016	4,600			2,160	2,440				2,440								
853	MONSTER BEVERAGE CORP		1/13/2014	7/14/2016	5,500			2,369	3,131				3,131								
854	NETFLIX COM INC		1/7/2016	5/23/2016	1,895			2,372	-477				-477								
855	NETFLIX COM INC		1/7/2016	7/19/2016	1,956			2,372	-416				-416								
856	NETFLIX COM INC		1/7/2016	7/19/2016	37,236			51,709	-14,473				-14,473								
857	NETFLIX COM INC		1/13/2016	7/19/2016	32,624			41,332	-8,708				-8,708								
858	NETFLIX COM INC		1/21/2016	7/19/2016	20,155			25,114	-4,959				-4,959								
859	NEW JERSEY ST ECON	1.0%	4/24/2016	8/15/2016	155,000			155,000	0				0								
860	NIKE INC CLASS B		12/4/2015	3/23/2016	4,946			5,295	-349				-349								
861	NIKE INC CLASS B		12/4/2015	5/23/2016	3,399			3,672	-273				-273								
862	NIKE INC CLASS B		12/4/2015	7/14/2016	4,675			5,265	-590				-590								
863	NUCOR CORP		4/24/2013	12/21/2015	2,396			2,614	-218				-218								
864	NUCOR CORP		4/24/2013	3/23/2016	3,240			3,050	190				190								
865	NUCOR CORP		4/24/2013	5/23/2016	2,818			2,614	204				204								
866	NUCOR CORP		4/24/2013	7/14/2016	3,962			3,050	912				912								
867	ORACLE CORP	2.375%	7/23/2015	4/29/2016	134,416			131,641	2,575				2,575								
868	ORACLE CORP	2.5%	4/28/2015	4/5/2016	35,882			34,877	1,005				1,005								
869	AMER AIRLN 15-1 A PT 3 375		3/2/2015	11/1/2015	2,428			2,428	0				0								
870	AMER AIRLN 15-1 A PT 3 375		3/2/2015	5/1/2016	0,333			3,033	0				0								
871	AMERICAN TOWER CORP		6/18/2015	12/21/2015	4,753			4,801	-48				-48								
872	AMERICAN TOWER CORP		6/18/2015	3/23/2016	4,010			3,841	169				169								
873	AMERICAN TOWER CORP		6/18/2015	5/23/2016	4,583			4,225	358				358								
874	AMERICAN TOWER CORP		6/18/2015	7/14/2016	5,150			4,225	925				925								
875	AMCAR 2013-2 A3 0.65%		4/3/2013	10/8/2015	11,201			11,199	2				2								
876	AMCAR 2013-2 A3 0.65%		4/3/2013	11/8/2015	11,672			11,670	2				2								
877	ANADARKO PETROLEUM CO		5/26/2015	11/12/2015	34,751			50,193	-15,442				-15,442								
878	ANADARKO PETROLEUM CO		6/19/2015	11/12/2015	1,178			1,635	-457				-457								
879	ANADARKO PETROLEUM CO		10/7/2015	11/12/2015	40,052			46,778	-6,726				-6,726								
880	ANALOG DEVICES INC		10/21/2015	1/8/2016	64,039			76,674	-12,635				-12,635								
881	ANALOG DEVICES INC		10/21/2015	1/7/2016	115,549			141,156	-25,607				-25,607								
882	ANHEUSER-BUSCH INBEV 2		7/11/2012	10/5/2015	52,513			54,735	-2,222				-2,222								
883	ANHEUSER-BUSCH INBEV 2		7/11/2012	10/5/2015	47,739			50,145	-2,406				-2,406								
884	ANHEUSER-BUSCH INBEV 2		4/2/2013	10/5/2015	38,191			39,363	-1,172				-1,172								
885	ANHEUSER-BUSCH INBEV 2		5/20/2014	10/5/2015	28,643			28,992	-349				-349								
886	ANHEUSER-BUSCH INBEV 2		1/26/2015	10/5/2015	9,548			9,839	-291				-291								
887	ANHEUSER-BUSCH INBEV SF		4/14/2014	12/21/2015	3,340			2,920	420				420								
888	ANHEUSER-BUSCH INBEV SF		4/14/2014	1/6/2016	60,563			54,407	6,156				6,156								
889	ANHEUSER-BUSCH INBEV SF		4/15/2014	1/6/2016	16,375			14,672	1,703				1,703								
890	ANHEUSER-BUSCH INBEV SF		4/15/2014	4/4/2016	79,837			68,395	11,442				11,442								
891	AMCAR 2013-2 A3 0.65%		4/3/2013	12/6/2015	9,483			9,481	2				2								
892	AMCAR 2013-2 A3 0.65%		4/3/2013	1/8/2016	9,204			9,202	2				2								
893	AMCAR 2013-2 A3 0.65%		4/3/2013	2/8/2016	945			945	0				0								
894	AMGEN INC		10/12/2015	12/21/2015	1,904			1,845	59				59								
895	AMGEN INC		10/12/2015	3/23/2016	2,670			2,922	-252				-252								
896	AMGEN INC		10/12/2015	5/23/2016	2,697			2,768	-71				-71								
897	AMGEN INC		10/12/2015	7/8/2016	50,496			48,744	1,752				1,752								

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

Long Term CG Distributions		Amount		28,816,473		0		28,057,044		559,429		0		0		559,429	
Short Term CG Distributions		1,571,555		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	Gain Minus Excess FMV Over Adj Basis or Losses				
898	ANACOR PHARMACEUTICAL	032420101	7/15/2015	12/21/2015	1,765		0	2,274	-509	0	0	0	-509				
899	ANACOR PHARMACEUTICAL	032420101	7/15/2015	3/23/2016	1,205		0	2,875	-1,470	0	0	0	-1,470				
900	ANACOR PHARMACEUTICAL	032420101	7/15/2015	5/23/2016	995		0	1,338	-343	0	0	0	-343				
901	ANACOR PHARMACEUTICAL	032420101	7/15/2015	5/26/2016	78,011		0	104,729	-26,718	0	0	0	-26,718				
902	ANADARKO PETROLEUM CO	032511107	1/7/2015	11/12/2015	75,980		0	99,305	-23,325	0	0	0	-23,325				
903	PNC FINANCIAL SERVICES G	693475105	7/19/2012	12/21/2015	4,693		0	3,101	1,592	0	0	0	1,592				
904	PNC FINANCIAL SERVICES G	693475105	7/19/2012	1/19/2016	12,797		0	9,302	3,495	0	0	0	3,495				
905	PNC FINANCIAL SERVICES G	693475105	8/20/2011	1/19/2016	85,719		0	63,655	31,864	0	0	0	31,864				
906	PNC FINANCIAL SERVICES G	693475105	8/20/2011	1/20/2016	30,781		0	20,943	9,818	0	0	0	9,818				
907	PNC FINANCIAL SERVICES G	693475105	11/8/2011	1/20/2016	71,887		0	48,432	25,455	0	0	0	25,455				
908	P V H CORP	693656100	4/24/2014	10/30/2015	20,465		0	27,114	-6,649	0	0	0	-6,649				
909	P V H CORP	693656100	4/25/2014	10/30/2015	8,314		0	11,124	-2,810	0	0	0	-2,810				
910	AMAZON COM INC	023135106	6/12/2011	7/14/2016	11,124		0	2,940	8,184	0	0	0	8,184				
911	FHLMC GOLD Q19384	3132JA2S3	7/8/2013	10/15/2015	9,561		0	9,540	21	0	0	0	21				
912	FHLMC GOLD Q19384	3132JA2S3	10/20/2014	10/15/2015	147		0	153	-6	0	0	0	-6				
913	FHLMC GOLD Q19384	3132JA2S3	12/18/2014	10/15/2015	147		0	153	-6	0	0	0	-6				
914	FHLMC GOLD Q19384	3132JA2S3	7/8/2013	11/15/2015	1,889		0	1,885	4	0	0	0	4				
915	FHLMC GOLD Q25830	3132M8EB2	4/11/2014	10/15/2015	129		0	135	-6	0	0	0	-6				
916	FHLMC GOLD Q25830	3132M8EB2	8/23/2014	10/15/2015	48		0	51	-3	0	0	0	-3				
917	FHLMC GOLD Q25830	3132M8EB2	4/11/2014	11/15/2015	2,966		0	3,115	-149	0	0	0	-149				
918	FHLMC GOLD Q25830	3132M8EB2	8/23/2014	11/15/2015	1,112		0	1,178	-66	0	0	0	-66				
919	FHLMC GOLD Q25830	3132M8EB2	4/11/2014	12/15/2015	1,406		0	1,478	-70	0	0	0	-70				
920	FHLMC GOLD Q25830	3132M8EB2	8/23/2014	12/15/2015	527		0	558	-31	0	0	0	-31				
921	FHLMC GOLD Q25830	3132M8EB2	4/11/2014	1/15/2016	111		0	117	-6	0	0	0	-6				
922	FHLMC GOLD Q25830	3132M8EB2	8/23/2014	1/15/2016	42		0	44	-2	0	0	0	-2				
923	AMAZON COM INC	023135106	6/12/2011	5/23/2016	9,084		0	2,548	6,536	0	0	0	6,536				
924	APPLE INC	037833100	7/28/2008	12/14/2015	89,615		0	14,290	55,325	0	0	0	55,325				
925	FHLMC GOLD G30719	3132JAV1	3/13/2015	3/15/2016	978		0	1,057	-79	0	0	0	-79				
926	FHLMC GOLD G30719	3132JAV1	5/28/2015	3/15/2016	509		0	549	-40	0	0	0	-40				
927	FHLMC GOLD G30719	3132JAV1	10/20/2015	3/15/2016	235		0	253	-18	0	0	0	-18				
928	FHLMC GOLD G30719	3132JAV1	3/13/2015	4/15/2016	983		0	1,062	-79	0	0	0	-79				
929	FHLMC GOLD G30719	3132JAV1	5/28/2015	4/15/2016	511		0	552	-41	0	0	0	-41				
930	FHLMC GOLD G30719	3132JAV1	10/20/2015	4/15/2016	236		0	255	-19	0	0	0	-19				
931	FHLMC GOLD G30719	3132JAV1	3/13/2015	4/21/2016	108,548		0	108,694	-346	0	0	0	-346				
932	FHLMC GOLD G30719	3132JAV1	5/28/2015	4/21/2016	56,445		0	58,592	-147	0	0	0	-147				
933	FHLMC GOLD G30719	3132JAV1	10/20/2015	4/21/2016	23,360		0	23,394	-34	0	0	0	-34				
934	FHLMC GOLD G30719	3132JAV1	10/20/2015	5/15/2016	2,498		0	2,698	-198	0	0	0	-198				
935	FHLMC GOLD Q19384	3132JA2S3	10/20/2014	10/9/2015	4,047		0	4,048	-1	0	0	0	-1				
936	FHLMC GOLD Q19384	3132JA2S3	12/18/2014	10/9/2015	4,047		0	4,060	-13	0	0	0	-13				
937	FHLMC GOLD Q19384	3132JA2S3	7/8/2013	10/9/2015	281,068		0	250,855	10,213	0	0	0	10,213				
938	FHLMC GOLD Q25830	3132M8EB2	4/11/2014	2/15/2016	111		0	118	-5	0	0	0	-5				
939	FHLMC GOLD Q25830	3132M8EB2	8/23/2014	2/15/2016	41		0	44	-3	0	0	0	-3				
940	FHLMC GOLD Q25830	3132M8EB2	4/11/2014	3/15/2016	115		0	120	-5	0	0	0	-5				
941	FHLMC GOLD Q25830	3132M8EB2	8/23/2014	3/15/2016	43		0	46	-3	0	0	0	-3				
942	FHLMC GOLD Q25830	3132M8EB2	4/11/2014	4/15/2016	1,438		0	1,510	-72	0	0	0	-72				
943	FHLMC GOLD Q25830	3132M8EB2	8/23/2014	4/15/2016	539		0	571	-32	0	0	0	-32				
944	FHLMC GOLD Q25830	3132M8EB2	4/11/2014	5/15/2016	101		0	107	-6	0	0	0	-6				
945	FNMA POOL # 962003	31414CGL6	2/25/2008	11/25/2015	914		0	912	2	0	0	0	2				
946	FNMA POOL # 962003	31414CGL6	2/25/2008	12/25/2015	62		0	61	1	0	0	0	1				
947	FNMA POOL # 962003	31414CGL6	2/25/2008	1/25/2016	62		0	61	1	0	0	0	1				
948	FNMA POOL # 962003	31414CGL6	2/25/2008	2/25/2016	62		0	62	0	0	0	0	0				
949	FNMA POOL # 962003	31414CGL6	2/25/2008	3/25/2016	62		0	62	0	0	0	0	0				
950	FNMA POOL # 962003	31414CGL6	2/25/2008	4/25/2016	825		0	823	2	0	0	0	2				
951	FNMA POOL # 962003	31414CGL6	2/25/2008	5/25/2016	895		0	893	2	0	0	0	2				
952	FNMA POOL # 962003	31414CGL6	2/25/2008	6/25/2016	890		0	888	2	0	0	0	2				
953	FNMA POOL # 962003	31414CGL6	2/25/2008	7/8/2016	28,807		0	25,613	3,194	0	0	0	3,194				
954	FNMA POOL # 962003	31414CGL6	2/25/2008	7/25/2016	1,009		0	1,007	2	0	0	0	2				
955	FNMA POOL # 962301	31414CRWD	5/20/2009	10/25/2015	580		0	577	3	0	0	0	3				
956	FNMA POOL # 962301	31414CRWD	5/20/2009	11/25/2015	284		0	282	2	0	0	0	2				
957	FNMA POOL # 962301	31414CRWD	5/20/2009	12/25/2015	283		0	282	1	0	0	0	1				
958	FNMA POOL # 962301	31414CRWD	5/20/2009	1/25/2016	286		0	284	2	0	0	0	2				
959	FNMA POOL # 962301	31414CRWD	5/20/2009	2/24/2016	24,578		0	23,696	882	0	0	0	882				
960	FNMA POOL # 962301	31414CRWD	5/20/2009	2/25/2016	301		0	310	-9	0	0	0	-9				
961	FNMA POOL # 981644	31415BBM0	10/14/2009	10/25/2015	22		0	23	-1	0	0	0	-1				
962	FNMA POOL # 981644	31415BBM0	10/14/2009	11/25/2015	21		0	22	-1	0	0	0	-1				
963	FNMA POOL # 981644	31415BBM0	10/14/2009	12/25/2015	109		0	113	-4	0	0	0	-4				
964	FNMA POOL # 981644	31415BBM0	10/14/2009	1/25/2016	19		0	20	-1	0	0	0	-1				
965	FNMA POOL # AA7694	31416RRQ8	11/10/2009	10/25/2015	142		0	148	-6	0	0	0	-6				
966	FNMA POOL # 981644	31415BBM0	10/14/2009	2/24/2016	1,813		0	1,788	47	0	0	0	47				

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Amount		Long Term CG Distributions		Short Term CG Distributions		28,816,473		0		0		28,057,044		559,429		0		0		559,429	
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 12/31/09	Adjusted Basis as of 12/31/09	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj. Basis or Losses								
967	FNMA POOL # AA7894 4.5%	31416RRQ8	11/10/2009	11/25/2015	138			143	-5	0	0	0	-5								
968	FNMA POOL # 981844 4.5%	31415BBM0	10/14/2009	2/25/2016	20			20	0	0	0	0	0								
969	FNMA POOL # AA7894 4.5%	31416RRQ8	11/10/2009	12/25/2015	165			171	-6	0	0	0	-6								
970	FNMA POOL # AA7894 4.5%	31416RRQ8	11/10/2009	1/25/2016	693			720	-27	0	0	0	-27								
971	FNMA POOL # AA7894 4.5%	31416RRQ8	11/10/2009	2/24/2016	12,044			11,839	205	0	0	0	205								
972	FNMA POOL # AA7894 4.5%	31416RRQ8	11/10/2009	2/25/2016	386			402	-16	0	0	0	-16								
973	FNMA MA2609 3.5% 5/1	31418B3T1	7/26/2016	9/25/2016	4,081			4,299	-218	0	0	0	-218								
974	FNMA MA2653 4.0% 6/1	31418B5P7	7/28/2016	9/25/2016	689			740	-51	0	0	0	-51								
975	FNMA POOL # MA2870 3.0%	31418B6G6	7/8/2016	9/25/2016	882			919	-37	0	0	0	-37								
976	FNMA POOL # MA2870 3.0%	31418B6G6	7/8/2016	9/25/2016	1,123			1,170	-47	0	0	0	-47								
977	FNMA POOL # MA2870 3.0%	31418B6G6	8/4/2016	9/25/2016	27			28	-1	0	0	0	-1								
978	FNMA MA1860 4.5% 4/1	31418B9B2	4/1/2014	10/25/2015	591			599	-8	0	0	0	-8								
979	PHILLIPS 66	718548104	12/11/2014	2/11/2016	87,596			82,974	4,622	0	0	0	4,622								
980	PIONEER NATURAL RESOUR	723787107	2/19/2015	12/21/2015	1,622			2,243	-621	0	0	0	-621								
981	PIONEER NATURAL RESOUR	723787107	2/19/2015	3/23/2016	3,736			4,326	-590	0	0	0	-590								
982	PIONEER NATURAL RESOUR	723787107	2/19/2015	5/3/2016	49,383			49,663	-280	0	0	0	-280								
983	STARBUCKS CORP 4.3%	855244AH2	6/1/2015	1/20/2016	43,120			39,839	3,281	0	0	0	3,281								
984	STARBUCKS CORP 4.3%	855244AH2	6/1/2015	1/27/2016	36,843			34,659	2,184	0	0	0	1,984								
985	STARBUCKS CORP 4.3%	855244AH2	6/1/2015	1/27/2016	15,760			14,940	820	0	0	0	820								
986	DREYFUS US EQUITY FUND-	86271F5S2	11/22/2010	11/16/2015	200,000			132,856	67,144	0	0	0	67,144								
987	DREYFUS US EQUITY FUND-	86271F5S2	12/31/2015	4/25/2016	150,000			141,131	8,869	0	0	0	8,869								
988	DREYFUS US EQUITY FUND-	86271F5S2	12/31/2015	6/20/2016	150,000			140,891	9,109	0	0	0	9,109								
989	DREYFUS US EQUITY FUND-	86271F5S2	12/31/2015	8/23/2016	50,000			45,022	4,978	0	0	0	4,978								
990	DREYFUS US EQUITY FUND-	86271F5S2	12/31/2015	9/18/2016	150,000			139,310	10,690	0	0	0	10,690								
991	TAIWAN SEMICONDUCTOR N	874039100	6/30/2016	7/14/2016	538			525	13	0	0	0	13								
992	TAIWAN SEMICONDUCTOR N	874039100	6/30/2016	9/23/2016	52,247			45,425	6,822	0	0	0	6,822								
993	3M CO	88579Y101	9/3/2015	12/21/2015	3,978			3,648	330	0	0	0	330								
994	3M CO	88579Y101	9/3/2015	3/23/2016	4,275			3,706	569	0	0	0	569								
995	3M CO	88579Y101	9/3/2015	5/23/2016	3,816			3,278	538	0	0	0	538								
996	3M CO	88579Y101	9/3/2015	7/14/2016	4,339			3,421	918	0	0	0	918								
997	TIME WARNER INC	887317303	11/20/2014	12/21/2015	4,434			5,708	-1,274	0	0	0	-1,274								
998	P V H CORP	693656100	6/21/2013	10/30/2015	55,272			73,037	-17,765	0	0	0	-17,765								
999	P V H CORP	693656100	6/21/2013	12/4/2015	59,390			83,340	-27,150	0	0	0	-27,150								
1000	P V H CORP	693656100	4/1/2015	12/4/2015	47,596			62,548	-14,956	0	0	0	-14,956								
1001	PALO ALTO NETWORKS INC	697435105	8/24/2015	1/21/2015	723			715	8	0	0	0	8								
1002	PALO ALTO NETWORKS INC	697435105	10/27/2015	12/21/2015	89			834	-745	0	0	0	-745								
1003	PALO ALTO NETWORKS INC	697435105	10/27/2015	3/23/2016	5,046			5,074	-28	0	0	0	-28								
1004	PALO ALTO NETWORKS INC	697435105	10/27/2015	7/14/2016	4,614			5,666	-1,252	0	0	0	-1,252								
1005	PALO ALTO NETWORKS INC	697435105	10/27/2015	7/21/2016	29,287			36,624	-7,357	0	0	0	-7,357								
1006	PALO ALTO NETWORKS INC	697435105	3/31/2015	7/21/2016	30,534			35,460	-4,926	0	0	0	-4,926								
1007	PALO ALTO NETWORKS INC	697435105	3/31/2015	8/2/2016	48,390			56,206	-7,816	0	0	0	-7,816								
1008	PALO ALTO NETWORKS INC	697435105	5/23/2016	8/2/2016	380			435	-55	0	0	0	-55								
1009	PALO ALTO NETWORKS INC	697435105	3/25/2015	8/2/2016	7,474			8,193	-719	0	0	0	-719								
1010	PANERA BREAD CO CL A	69640W108	4/20/2016	7/14/2016	4,086			4,140	-54	0	0	0	-54								
1011	PEPSICO INC	713448108	6/4/2013	1/22/2015	6,977			5,709	1,168	0	0	0	1,168								
1012	PEPSICO INC	713448108	6/4/2013	3/23/2016	7,275			5,672	1,403	0	0	0	1,403								
1013	PEPSICO INC	713448108	6/4/2013	5/23/2016	6,235			5,056	1,179	0	0	0	1,179								
1014	PEPSICO INC	713448108	6/4/2013	7/14/2016	660			489	171	0	0	0	171								
1015	PEPSICO INC	713448108	6/1/2012	7/14/2016	6,713			4,120	2,593	0	0	0	2,593								
1016	PETROBRAS INTL FIN C 5 37	71645WAR2	5/9/2014	4/15/2016	34,400			41,311	-6,911	0	0	0	-6,911								
1017	PETROBRAS INTL FIN C 5 37	71645WAR2	5/9/2014	4/18/2016	4,213			5,164	-951	0	0	0	-951								
1018	PETROBRAS INTL FIN C 5 37	71645WAR2	3/24/2014	4/18/2016	6,427			10,056	-1,629	0	0	0	-1,629								
1019	PETROBRAS INTL FIN C 5 37	71645WAR2	1/20/2011	4/19/2016	30,100			34,930	-4,830	0	0	0	-4,830								
1020	PETROBRAS INTL FIN C 5 37	71645WAR2	9/10/2013	4/19/2016	8,600			9,758	-1,158	0	0	0	-1,158								
1021	PETROBRAS INTL FIN C 5 37	71645WAR2	3/24/2014	4/19/2016	12,900			15,065	-2,165	0	0	0	-2,165								
1022	PFIZER INC	717081103	6/26/2015	12/21/2015	6,766			7,189	-422	0	0	0	-422								
1023	PFIZER INC	717081103	6/26/2015	3/23/2016	5,472			6,161	-689	0	0	0	-689								
1024	PFIZER INC	717081103	6/26/2015	5/2/2016	5,751			5,819	-68	0	0	0	-68								
1025	PFIZER INC	717081103	6/26/2015	7/14/2016	6,253			5,819	434	0	0	0	434								
1026	PFIZER INC	717081103	1/8/2015	9/14/2016	51,539			49,417	2,122	0	0	0	2,122								
1027	PFIZER INC	717081103	6/26/2015	9/14/2016	20,344			20,538	-194	0	0	0	-194								
1028	PFIZER INC	717081103	10/22/2013	9/14/2016	27,804			25,196	2,608	0	0	0	2,608								
1029	PHILLIPS 66	718548104	11/20/2014	12/21/2015	3,206			3,107	99	0	0	0	99								
1030	PHILLIPS 66	718548104	11/20/2014	2/11/2016	42,883			45,824	-2,941	0	0	0	-2,941								
1031	PHILLIPS 66	718548104	12/10/2014	2/11/2016	727			671	56	0	0	0	56								
1032	FHLMC GOLD Q25830 4.0%	3132M6EB2	4/11/2014	6/15/2016	104			109	-5	0	0	0	-5								
1033	FHLMC GOLD Q25830 4.0%	3132M6EB2	6/23/2014	6/15/2016	39			41	-2	0	0	0	-2								
1034	FHLMC GOLD Q25830 4.0%	3132M6EB2	6/23/2014	7/6/2016	25,159			24,610	549	0	0	0	549								
1035	FHLMC GOLD Q25830 4.0%	3132M6EB2	4/11/2014	7/6/2016	64,915			62,985	1,930	0	0	0	1,930								

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Long Term CG Distributions		Amount		Short Term CG Distributions													
		1,571,555		0		28,616,473		0		28,057,044		559,429		0		559,429	
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 12/31/99	Adjusted Basis as of 12/31/99	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses				
1036	FHLMC GOLD Q25830	4 0%	3132M6EB2	4/11/2014	7/15/2016	2,008	0	2,110	-101	0	0	0	-101				
1037	FHLMC GOLD G60103	3 5%	31335ADG0	7/8/2015	10/15/2015	1,189	0	1,229	-40	0	0	0	-40				
1038	FHLMC GOLD G60103	3 5%	31335ADG0	7/8/2015	11/15/2015	577	0	597	-20	0	0	0	-20				
1039	FHLMC GOLD G60103	3 5%	31335ADG0	7/8/2015	12/15/2015	3,479	0	3,598	-117	0	0	0	-117				
1040	FHLMC GOLD G60103	3 5%	31335ADG0	7/8/2015	1/15/2016	832	0	860	-28	0	0	0	-28				
1041	FHLMC GOLD G60103	3 5%	31335ADG0	7/8/2015	2/15/2016	563	0	582	-19	0	0	0	-19				
1042	FHLMC GOLD G60103	3 5%	31335ADG0	7/8/2015	3/15/2016	570	0	590	-20	0	0	0	-20				
1043	FHLMC GOLD G60103	3 5%	31335ADG0	7/8/2015	4/15/2016	579	0	599	-20	0	0	0	-20				
1044	FHLMC GOLD G60103	3 5%	31335ADG0	7/8/2015	5/15/2016	4,482	0	4,633	-151	0	0	0	-151				
1045	FHLMC GOLD G60103	3 5%	31335ADG0	7/8/2015	6/8/2016	339,385	0	332,451	6,934	0	0	0	6,934				
1046	FHLMC GOLD G60103	3 5%	31335ADG0	7/8/2015	6/15/2016	5,552	0	5,739	-187	0	0	0	-187				
1047	FNMA 2014-28 ND	3 0%	3138AJK47	4/11/2014	10/25/2015	1,342	0	1,369	-27	0	0	0	-27				
1048	APPLE INC		037833100	7/28/2008	3/23/2016	852	0	183	669	0	0	0	669				
1049	APPLE INC		037833100	7/28/2008	6/8/2016	27,192	0	8,278	20,914	0	0	0	20,914				
1050	APPLE INC		037833100	3/30/2016	6/8/2016	20,962	0	23,219	-2,257	0	0	0	-2,257				
1051	APPLE INC		037833100	3/31/2016	6/8/2016	21,852	0	24,177	-2,325	0	0	0	-2,325				
1052	APPLE INC		037833100	5/23/2016	6/8/2016	869	0	969	20	0	0	0	20				
1053	APPLE INC		037833100	6/5/2009	6/8/2016	70,402	0	14,714	55,688	0	0	0	55,688				
1054	APPLE INC		037833100	6/5/2009	9/8/2016	55,682	0	10,891	44,791	0	0	0	44,791				
1055	BNY MELLON FOC EQ OPP-M		05569M475	12/4/2014	1/25/2016	100,000	0	122,284	-22,284	0	0	0	-22,284				
1056	BNY MELLON FOC EQ OPP-M		05569M475	12/4/2014	4/25/2016	138,505	0	154,434	-14,929	0	0	0	-14,929				
1057	BNY MELLON FOC EQ OPP-M		05569M475	12/3/2015	4/25/2016	10,498	0	10,647	-149	0	0	0	-149				
1058	BNY MELLON FOC EQ OPP-M		05569M475	12/3/2015	7/1/2016	30,000	0	30,476	-476	0	0	0	-476				
1059	BNY MELLON FOC EQ OPP-M		05569M475	12/3/2015	6/28/2016	50,000	0	47,982	2,018	0	0	0	2,018				
1060	BNY MELLON FOC EQ OPP-M		05569M475	12/3/2015	9/16/2016	150,000	0	146,349	3,651	0	0	0	3,651				
1061	BNY MELLON MC MULTI-STR		05569M509	1/28/2015	6/24/2016	60,000	0	63,131	-3,131	0	0	0	-3,131				
1062	BANK OF AMERICA CORP		060505104	5/11/2015	12/21/2015	8,610	0	8,450	160	0	0	0	160				
1063	BANK OF AMERICA CORP		060505104	5/11/2015	3/23/2016	6,463	0	7,787	-1,324	0	0	0	-1,324				
1064	BANK OF AMERICA CORP		060505104	5/11/2015	5/23/2016	289	0	331	-42	0	0	0	-42				
1065	BANK OF AMERICA CORP		060505104	2/25/2015	5/23/2016	5,789	0	6,600	-811	0	0	0	-811				
1066	BANK OF AMERICA CORP		060505104	2/25/2015	7/14/2016	6,146	0	7,425	-1,279	0	0	0	-1,279				
1067	BIOMARIN PHARMACEUTICA		09061G101	2/23/2015	12/21/2015	1,662	0	1,723	-61	0	0	0	-61				
1068	BIOMARIN PHARMACEUTICA		09061G101	2/23/2015	3/23/2016	1,697	0	2,154	-457	0	0	0	-457				
1069	BIOMARIN PHARMACEUTICA		09061G101	2/23/2015	5/23/2016	989	0	1,077	-88	0	0	0	-88				
1070	BIOMARIN PHARMACEUTICA		09061G101	2/23/2015	7/14/2016	1,784	0	2,154	-370	0	0	0	-370				
1071	BIOPEN INC		09062X103	8/4/2015	12/21/2015	3,560	0	3,960	-400	0	0	0	-400				
1072	BIOPEN INC		09062X103	8/3/2015	1/20/2016	264	0	323	-59	0	0	0	-59				
1073	BIOPEN INC		09062X103	8/4/2015	1/20/2016	28,002	0	34,980	-6,978	0	0	0	-6,978				
1074	BIOPEN INC		09062X103	2/4/2014	1/20/2016	528	0	615	-87	0	0	0	-87				
1075	BIOPEN INC		09062X103	2/4/2014	5/23/2016	2,401	0	2,768	-367	0	0	0	-367				
1076	BIOPEN INC		09062X103	2/4/2014	7/14/2016	2,261	0	2,768	-507	0	0	0	-507				
1077	BOSTON PROPERTIES LP 4		10112RAS3	4/3/2013	9/23/2016	21,731	0	21,853	-122	0	0	0	-122				
1078	BOSTON PROPERTIES LP 4		10112RAS3	1/15/2014	9/23/2016	5,433	0	5,168	265	0	0	0	265				
1079	BOSTON PROPERTIES LP 4		10112RAS3	5/21/2014	9/23/2016	32,596	0	32,057	539	0	0	0	539				
1080	BOSTON PROPERTIES LP 4		10112RAS3	8/30/2011	9/23/2016	48,895	0	44,278	4,619	0	0	0	4,619				
1081	BRISTOL-MYERS SQUIBB CO		110122108	5/24/2013	12/21/2015	3,368	0	2,356	1,032	0	0	0	1,032				
1082	BRISTOL-MYERS SQUIBB CO		110122108	3/23/2016	5/23/2016	898	0	829	69	0	0	0	69				
1083	FHLMC GOLD Q25830	4 0%	3132M6EB2	6/23/2014	5/15/2016	38	0	40	-2	0	0	0	-2				
1084	TIME WARNER INC		887317303	11/20/2014	7/14/2016	1,571	0	1,631	-60	0	0	0	-60				
1085	TIME WARNER INC		887317303	8/14/2014	7/14/2016	5,499	0	5,304	195	0	0	0	195				
1086	UBS COM MTG TR 2012-C13		90269GAC5	5/11/2016	7/12/2016	39	0	42	-3	0	0	0	-3				
1087	UBS COM MTG TR 2012-C13		90269GAC5	8/14/2016	7/12/2016	21	0	23	-2	0	0	0	-2				
1088	UBS COM MTG TR 2012-C13		90269GAC5	5/11/2016	8/12/2016	139	0	149	-10	0	0	0	-10				
1089	UBS COM MTG TR 2012-C13		90269GAC5	6/14/2016	8/12/2016	75	0	81	-6	0	0	0	-6				
1090	UBS COM MTG TR 2012-C13		90269GAC5	5/11/2016	9/12/2016	140	0	150	-10	0	0	0	-10				
1091	UBS COM MTG TR 2012-C13		90269GAC5	6/14/2016	9/12/2016	75	0	81	-6	0	0	0	-6				
1092	UNION PAC CORP		907818108	8/15/2014	12/21/2015	5,277	0	7,128	-1,851	0	0	0	-1,851				
1093	UNION PAC CORP		907818108	5/6/2011	1/22/2016	110,654	0	82,376	28,278	0	0	0	28,278				
1094	UNION PAC CORP		907818108	8/15/2014	1/22/2016	19,898	0	29,223	-9,325	0	0	0	-9,325				
1095	UNION PAC CORP		907818108	8/3/2015	1/22/2016	693	0	963	-270	0	0	0	-270				
1096	UNION PAC CORP		907818108	8/4/2015	1/22/2016	70,719	0	88,101	-17,382	0	0	0	-17,382				
1097	UNITED MEXICAN STATE 5.6		91086QAU2	3/3/2006	9/9/2016	162,830	0	158,594	4,236	0	0	0	4,236				
1098	UNITED MEXICAN STATE 5.6		91086QAU2	4/17/2006	9/9/2016	30,531	0	29,480	1,051	0	0	0	1,051				
1099	U S TREASURY BOND	2 5%	912810RK6	5/5/2015	10/6/2015	13,768	0	13,768	0	0	0	0	0				
1100	U S TREASURY BOND	2 5%	912810RK6	5/5/2015	1/13/2016	60,039	0	59,694	345	0	0	0	345				
1101	U S TREASURY BOND	2 5%	912810RK6	5/19/2015	1/13/2016	78,512	0	78,163	2,349	0	0	0	2,349				
1102	U S TREASURY BOND	2 5%	912810RK6	5/19/2015	2/10/2016	29,903	0	28,885	3,018	0	0	0	3,018				
1103	U S TREASURY BOND	3 0%	912810RM2	6/1/2015	1/15/2016	82,922	0	80,991	1,931	0	0	0	1,931				
1104	APPLE INC		037833100	12/21/2015	1/6/2016	515	0	536	-21	0	0	0	-21				

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Amount		28,816,473		0		28,057,044		559,429		0		0		559,429	
Long Term CG Distributions		1,571,555		0		0		0		0		0		0	
Short Term CG Distributions		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	Gain Minus Excess FMV Over Adj. Basis or Losses		
1105 APPLE INC	03783100		7/28/2008	1/5/2016	72,551		0	18,071	56,480	0	0	0	56,480		
1106 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	12/25/2015	1,371		0	1,441	-70	0	0	0	-70		
1107 FNMA POOL # AH4794 5% 2/1	3138A6KG4		6/20/2014	12/25/2015	284		0	318	-32	0	0	0	-32		
1108 FNMA POOL # AH4794 5% 2/1	3138A6KG4		4/7/2015	12/25/2015	47		0	53	-6	0	0	0	-6		
1109 FNMA POOL # AH4794 5% 2/1	3138A6KG4		10/6/2015	12/25/2015	47		0	52	-5	0	0	0	-5		
1110 FNMA POOL # 255384 6.0%	31371LTV1		4/20/2008	12/25/2015	15		0	15	0	0	0	0	0		
1111 FNMA MA1860 4.5% 4/1	31418BB62		5/15/2015	6/14/2016	17,457		0	17,461	-4	0	0	0	-4		
1112 FNMA MA1860 4.5% 4/1	31418BB62		4/7/2016	6/14/2016	3,491		0	3,492	-1	0	0	0	-1		
1113 FNMA MA1860 4.5% 4/1	31418BB62		4/1/2014	6/14/2016	36,012		0	35,246	766	0	0	0	766		
1114 FNMA MA1860 4.5% 4/1	31418BB62		4/7/2014	6/25/2016	1,148		0	1,226	-78	0	0	0	-78		
1115 FNMA MA1860 4.5% 4/1	31418BB62		5/5/2014	6/25/2016	313		0	338	-25	0	0	0	-25		
1116 FNMA POOL # AH4794 5% 2/1	3138A6KG4		10/8/2015	2/25/2016	8		0	9	-1	0	0	0	-1		
1117 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	3/25/2016	1,905		0	2,003	-98	0	0	0	-98		
1118 FNMA POOL # AH4794 5% 2/1	3138A6KG4		6/20/2014	3/25/2016	394		0	440	-46	0	0	0	-46		
1119 FNMA POOL # AH4794 5% 2/1	3138A6KG4		4/7/2015	3/25/2016	68		0	73	-7	0	0	0	-7		
1120 FNMA POOL # AH4794 5% 2/1	3138A6KG4		10/8/2015	3/25/2016	68		0	72	-8	0	0	0	-8		
1121 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	4/25/2016	5,520		0	5,803	-283	0	0	0	-283		
1122 FNMA POOL # AH4794 5% 2/1	3138A6KG4		6/20/2014	4/25/2016	1,142		0	1,274	-132	0	0	0	-132		
1123 FNMA POOL # AH4794 5% 2/1	3138A6KG4		4/7/2015	4/25/2016	190		0	213	-23	0	0	0	-23		
1124 FNMA POOL # AH4794 5% 2/1	3138A6KG4		10/8/2015	4/25/2016	190		0	210	-20	0	0	0	-20		
1125 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	5/25/2016	1,071		0	1,126	-55	0	0	0	-55		
1126 FNMA POOL # AH4794 5% 2/1	3138A6KG4		6/20/2014	5/25/2016	222		0	247	-25	0	0	0	-25		
1127 FNMA POOL # AH4794 5% 2/1	3138A6KG4		4/7/2015	5/25/2016	37		0	41	-4	0	0	0	-4		
1128 FNMA POOL # AH4794 5% 2/1	3138A6KG4		10/8/2015	5/25/2016	37		0	41	-4	0	0	0	-4		
1129 FNMA POOL # AH4794 5% 2/1	3138A6KG4		4/21/2016	5/25/2016	37		0	41	-4	0	0	0	-4		
1130 U S TREASURY NOTE 0.75%	912828TW0		9/16/2015	9/22/2016	10,006		0	9,978	28	0	0	0	28		
1131 U S TREASURY NOTE 0.75%	912828TW0		9/16/2015	9/28/2016	25,023		0	24,945	78	0	0	0	78		
1132 US TREASURY NB 1% 5/31/11	912828VE7		6/14/2016	6/14/2016	35,178		0	35,185	-7	0	0	0	-7		
1133 US TREASURY NB 1% 5/31/11	912828VE7		6/14/2016	6/23/2016	15,062		0	15,079	-17	0	0	0	-17		
1134 US TREASURY NB 1% 5/31/11	912828VE7		6/14/2016	8/8/2016	105,480		0	105,554	-74	0	0	0	-74		
1135 UNITED STATES TREAS 0.87	912828WH9		1/26/2015	11/9/2015	30,053		0	30,149	-96	0	0	0	-96		
1136 UNITED STATES TREAS 0.87	912828WH9		10/16/2015	11/9/2015	10,019		0	10,059	-39	0	0	0	-39		
1137 UNITED STATES TREAS 0.87	912828WH9		9/21/2015	11/9/2015	40,070		0	40,144	-74	0	0	0	-74		
1138 UNITED STATES TREAS 0.87	912828WH9		10/16/2015	11/10/2015	15,026		0	15,084	-58	0	0	0	-58		
1139 UNITED STATES TREAS 0.87	912828WH9		9/21/2015	1/8/2016	40,000		0	40,144	-144	0	0	0	-144		
1140 UNITED STATES TREAS 0.87	912828WH9		6/4/2014	1/8/2016	50,000		0	50,507	-57	0	0	0	-57		
1141 UNITED STATES TREAS 0.87	912828WH9		6/4/2014	1/13/2016	55,028		0	55,062	-34	0	0	0	-34		
1142 UNITED STATES TREAS 0.87	912828WH9		6/4/2014	2/25/2016	5,013		0	5,006	7	0	0	0	7		
1143 UNITED STATES TREAS 0.87	912828WH9		6/4/2014	3/9/2016	95,115		0	95,108	7	0	0	0	7		
1144 UNITED STATES TREAS 0.87	912828WH9		6/9/2014	3/9/2016	45,054		0	45,018	36	0	0	0	36		
1145 UNITED STATES TREAS 0.87	912828WH9		6/16/2014	3/9/2016	35,042		0	34,980	62	0	0	0	62		
1146 UNITED STATES TREAS 0.87	912828WH9		12/11/2015	3/9/2016	5,006		0	4,999	7	0	0	0	7		
1147 UNITED STATES TREAS 0.87	912828WH9		12/30/2015	3/9/2016	40,048		0	39,962	86	0	0	0	86		
1148 UNITED STATES TREAS 0.87	912828WH9		6/4/2014	3/10/2016	200,242		0	200,227	15	0	0	0	15		
1149 UNITED STATES TREAS 0.87	912828WH9		6/20/2014	3/15/2016	5,006		0	4,995	11	0	0	0	11		
1150 UNITED STATES TREAS 0.87	912828WH9		6/20/2014	4/7/2016	5,013		0	4,995	18	0	0	0	18		
1151 UNITED STATES TREAS 0.87	912828WH9		6/20/2014	4/11/2016	15,042		0	14,985	57	0	0	0	57		
1152 UNITED STATES TREAS 0.87	912828WH9		6/20/2014	4/22/2016	20,058		0	19,990	68	0	0	0	68		
1153 UNITED STATES TREAS 0.87	912828WH9		6/20/2014	4/22/2016	105,287		0	104,894	393	0	0	0	393		
1154 UNITED STATES TREAS 2.12	912828XG0		10/5/2015	11/6/2015	75,762		0	77,024	-1,262	0	0	0	-1,262		
1155 UNITED STATES TREAS 2.12	912828XG0		10/5/2015	11/6/2015	95,275		0	97,564	-2,289	0	0	0	-2,289		
1156 UNITED TECHNOLOGIES CO	913017109		5/6/2011	12/21/2015	4,658		0	4,483	173	0	0	0	173		
1157 UNITED TECHNOLOGIES CO	913017109		5/6/2011	3/23/2016	3,934		0	3,589	348	0	0	0	348		
1158 UNITED TECHNOLOGIES CO	913017109		5/6/2011	5/23/2016	3,954		0	3,586	368	0	0	0	368		
1159 UNITED TECHNOLOGIES CO	913017109		5/6/2011	7/14/2016	4,940		0	4,214	726	0	0	0	726		
1160 UNIVERSAL HEALTH SERVIC	913903100		9/22/2015	12/21/2015	3,330		0	3,891	-561	0	0	0	-561		
1161 UNIVERSAL HEALTH SERVIC	913903100		9/22/2015	3/23/2016	3,233		0	3,752	-519	0	0	0	-519		
1162 COSTCO WHSL CORP NEW	22160K105		12/4/2015	12/21/2015	158		0	167	-9	0	0	0	-9		
1163 COSTCO WHSL CORP NEW	22160K105		12/4/2015	3/23/2016	3,037		0	3,337	-300	0	0	0	-300		
1164 FNMA POOL # AJ1758 3.5%	3138ASSU2		9/14/2011	4/25/2016	1,181		0	1,239	-58	0	0	0	-58		
1165 FNMA POOL # AJ1758 3.5%	3138ASSU2		9/14/2011	5/25/2016	634		0	668	-32	0	0	0	-32		
1166 FNMA POOL # AJ1758 3.5%	3138ASSU2		9/14/2011	6/25/2016	957		0	1,004	-47	0	0	0	-47		
1167 FNMA POOL # AJ1758 3.5%	3138ASSU2		9/14/2011	7/25/2016	1,263		0	1,325	-62	0	0	0	-62		
1168 FNMA POOL # AJ1758 3.5%	3138ASSU2		9/14/2011	8/25/2016	1,038		0	1,087	-49	0	0	0	-49		
1169 FNMA POOL # AJ1758 3.5%	3138ASSU2		9/14/2011	9/25/2016	1,360		0	1,427	-67	0	0	0	-67		
1170 FNMA POOL # AK2439 3.5%	3138E6V94		2/8/2012	10/25/2015	545		0	578	-33	0	0	0	-33		
1171 FNMA POOL # AK2439 3.5%	3138E6V94		3/14/2014	10/25/2015	218		0	231	-13	0	0	0	-13		
1172 FNMA POOL # AK2439 3.5%	3138E6V94		9/25/2014	10/25/2015	44		0	46	-2	0	0	0	-2		
1173 FNMA POOL # AK2439 3.5%	3138E6V94		9/21/2015	10/25/2015	44		0	46	-2	0	0	0	-2		

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Long Term CG Distributions		Amount		28 616 473		0		0		28 057 044		559 429		0		0		559 429	
Short Term CG Distributions		0																	
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/89	Adjusted Basis as of 12/31/89	Excess of FMV Over Adjusted Basis	Gamma Minus Excess FMV Over Adj. Basis or Losses						
1174 FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	11/25/2015	3,808			4,037	-229	0	0	0	-229						
1175 FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	11/25/2015	1,523			1,613	-90	0	0	0	-90						
1176 FNMA POOL # AK2439 3 5%	3138E6V94		9/25/2014	11/25/2015	305			322	-17	0	0	0	-17						
1177 FNMA POOL # AK2439 3 5%	3138E6V94		9/21/2015	11/25/2015	305			324	-19	0	0	0	-19						
1178 FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	12/25/2015	539			571	-32	0	0	0	-32						
1179 FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	12/25/2015	216			228	-12	0	0	0	-12						
1180 FNMA POOL # AK2439 3 5%	3138E6V94		9/25/2014	12/25/2015	43			46	-3	0	0	0	-3						
1181 FNMA POOL # AK2439 3 5%	3138E6V94		9/21/2015	12/25/2015	43			46	-3	0	0	0	-3						
1182 FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	1/25/2016	1,151			1,220	-69	0	0	0	-69						
1183 FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	1/25/2016	480			487	-7	0	0	0	-7						
1184 FNMA POOL # AK2439 3 5%	3138E6V94		9/25/2014	1/25/2016	92			97	-5	0	0	0	-5						
1185 FNMA POOL # AK2439 3 5%	3138E6V94		9/21/2015	1/25/2016	92			96	-4	0	0	0	-4						
1186 FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	2/25/2016	518			549	-31	0	0	0	-31						
1187 FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	2/25/2016	207			220	-13	0	0	0	-13						
1188 FNMA POOL # AK2439 3 5%	3138E6V94		9/25/2014	2/25/2016	41			44	-3	0	0	0	-3						
1189 FNMA POOL # AK2439 3 5%	3138E6V94		9/21/2015	2/25/2016	41			44	-3	0	0	0	-3						
1190 FNMA POOL # AK2439 3 5%	3138E6V94		1/28/2016	2/25/2016	21			22	-1	0	0	0	-1						
1191 FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	3/25/2016	466			494	-28	0	0	0	-28						
1192 FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	3/25/2016	186			197	-11	0	0	0	-11						
1193 FNMA POOL # AK2439 3 5%	3138E6V94		9/25/2014	3/25/2016	37			39	-2	0	0	0	-2						
1194 FNMA POOL # AK2439 3 5%	3138E6V94		9/21/2015	3/25/2016	37			40	-3	0	0	0	-3						
1195 FNMA POOL # AK2439 3 5%	3138E6V94		1/28/2016	3/25/2016	19			19	0	0	0	0	0						
1196 FNMA POOL # AJ1758 3 5%	3138ASSU2		9/14/2011	2/25/2016	1,379			1,447	-68	0	0	0	-68						
1197 FN MA2487 3 0% 12/01	31418BX2		11/24/2015	3/25/2016	942			944	-2	0	0	0	-2						
1198 FN MA2487 3 0% 12/01	31418BX2		1/13/2016	3/25/2016	59			60	-1	0	0	0	-1						
1199 FN MA2487 3 0% 12/01	31418BX2		11/24/2015	4/25/2016	2,602			2,608	-6	0	0	0	-6						
1200 FN MA2487 3 0% 12/01	31418BX2		1/13/2016	4/25/2016	163			165	-2	0	0	0	-2						
1201 FN MA2487 3 0% 12/01	31418BX2		11/24/2015	5/25/2016	1,182			1,185	-3	0	0	0	-3						
1202 FN MA2487 3 0% 12/01	31418BX2		1/13/2016	5/25/2016	73			74	-1	0	0	0	-1						
1203 FN MA2487 3 0% 12/01	31418BX2		1/13/2016	6/14/2016	14,801			14,561	240	0	0	0	240						
1204 FN MA2487 3 0% 12/01	31418BX2		11/24/2015	6/14/2016	165,983			161,600	4,383	0	0	0	4,383						
1205 FN MA2487 3 0% 12/01	31418BX2		11/24/2015	6/25/2016	3,421			3,429	-8	0	0	0	-8						
1206 FN MA2487 3 0% 12/01	31418BX2		1/13/2016	6/25/2016	214			217	-3	0	0	0	-3						
1207 FN MA2487 3 0% 12/01	31418BX2		11/24/2015	7/25/2016	2,361			2,367	-6	0	0	0	-6						
1208 FN MA2487 3 0% 12/01	31418BX2		11/24/2015	9/25/2016	886			887	-1	0	0	0	-1						
1209 FN MA2487 3 0% 12/01	31418BX2		11/24/2015	9/25/2016	1,168			1,171	-3	0	0	0	-3						
1210 FN MA2487 3 0% 12/01	31418BX2		11/24/2015	9/28/2016	65,916			63,473	2,443	0	0	0	2,443						
1211 FNMA POOL # MA2495 3 5%	31418BX24		2/4/2016	3/25/2016	836			876	-40	0	0	0	-40						
1212 FNMA POOL # MA2495 3 5%	31418BX24		2/4/2016	4/25/2016	2,000			2,096	-96	0	0	0	-96						
1213 FNMA POOL # MA2495 3 5%	31418BX24		2/19/2016	4/25/2016	609			638	-29	0	0	0	-29						
1214 FNMA POOL # MA2495 3 5%	31418BX24		2/4/2016	5/25/2016	2,001			2,098	-97	0	0	0	-97						
1215 FNMA POOL # MA2495 3 5%	31418BX24		2/19/2016	5/25/2016	609			639	-30	0	0	0	-30						
1216 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	6/25/2016	3,989			4,193	-204	0	0	0	-204						
1217 FNMA POOL # AH4794 5% 2/1	3138A6KG4		6/20/2014	6/25/2016	825			921	-96	0	0	0	-96						
1218 FNMA POOL # AH4794 5% 2/1	3138A6KG4		4/7/2015	6/25/2016	138			154	-16	0	0	0	-16						
1219 FNMA POOL # AH4794 5% 2/1	3138A6KG4		10/8/2015	6/25/2016	138			152	-14	0	0	0	-14						
1220 FNMA POOL # AH4794 5% 2/1	3138A6KG4		4/21/2016	6/25/2016	138			154	-16	0	0	0	-16						
1221 FNMA POOL # AH4794 5% 2/1	3138A6KG4		6/20/2014	7/8/2016	30,102			30,314	-212	0	0	0	-212						
1222 FNMA POOL # AH4794 5% 2/1	3138A6KG4		4/7/2015	7/8/2016	5,017			5,062	-45	0	0	0	-45						
1223 FNMA POOL # AH4794 5% 2/1	3138A6KG4		10/8/2015	7/8/2016	5,017			4,994	23	0	0	0	23						
1224 FNMA POOL # AH4794 5% 2/1	3138A6KG4		4/21/2016	7/8/2016	5,017			5,059	-42	0	0	0	-42						
1225 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	7/8/2016	138,090			131,058	7,032	0	0	0	7,032						
1226 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	7/25/2016	6,682			7,024	-342	0	0	0	-342						
1227 FNMA POOL # AJ1758 3 5%	3138ASSU2		9/14/2011	10/25/2015	776			814	-38	0	0	0	-38						
1228 FNMA POOL # AJ1758 3 5%	3138ASSU2		9/14/2011	11/25/2015	2,559			2,686	-127	0	0	0	-127						
1229 FNMA POOL # AJ1758 3 5%	3138ASSU2		9/14/2011	12/25/2015	1,320			1,385	-65	0	0	0	-65						
1230 FNMA POOL # AJ1758 3 5%	3138ASSU2		9/14/2011	1/25/2016	945			992	-47	0	0	0	-47						
1231 FNMA MA1897 3 5% 5/1	31418BD89		11/22/2015	4/25/2016	3			4	-1	0	0	0	-1						
1232 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	5/25/2016	6,104			6,212	-108	0	0	0	-108						
1233 FNMA MA1897 3 5% 5/1	31418BD89		12/18/2014	5/25/2016	313			321	-8	0	0	0	-8						
1234 FNMA MA1897 3 5% 5/1	31418BD89		4/28/2015	5/25/2016	313			322	-9	0	0	0	-9						
1235 FNMA MA1897 3 5% 5/1	31418BD89		11/2/2015	5/25/2016	157			162	-5	0	0	0	-5						
1236 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	6/25/2016	129			131	-2	0	0	0	-2						
1237 FNMA MA1897 3 5% 5/1	31418BD89		12/18/2014	6/25/2016	7			7	0	0	0	0	0						
1238 FNMA MA1897 3 5% 5/1	31418BD89		4/28/2015	6/25/2016	3			3	0	0	0	0	0						
1239 FNMA MA1897 3 5% 5/1	31418BD89		11/2/2015	6/25/2016	7			7	0	0	0	0	0						
1240 FNMA MA1897 3 5% 5/1	31418BD89		5/23/2014	7/25/2016	3,576			3,639	-63	0	0	0	-63						
1241 FNMA MA1897 3 5% 5/1	31418BD89		12/18/2014	7/25/2016	183			188	-5	0	0	0	-5						
1242 FNMA MA1897 3 5% 5/1	31418BD89		4/28/2015	7/25/2016	183			188	-5	0	0	0	-5						

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Long Term CG Distributions		Amount		Short Term CG Distributions		28,816,473		0		0		28,057,044		559,429		0		0		559,429	
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	Gain Minus Excess FMV Over Adj Basis or Losses							
1243	FNMA MA1897 3.5% 5/	31418BD99		11/2/2015	7/25/2016	92			95	-3	0	0	0	-3							
1244	FNMA MA1897 3.5% 5/	31418BD99		5/23/2014	8/25/2016	113			115	-2	0	0	0	-2							
1245	FNMA MA1897 3.5% 5/	31418BD99		12/18/2014	8/25/2016	6			6	0	0	0	0	0							
1246	FNMA MA1897 3.5% 5/	31418BD99		4/28/2015	8/25/2016	6			6	0	0	0	0	0							
1247	FNMA MA1897 3.5% 5/	31418BD99		11/2/2015	8/25/2016	3			3	0	0	0	0	0							
1248	FNMA MA1897 3.5% 5/	31418BD99		5/23/2014	9/25/2016	5,342			5,436	-94	0	0	0	-94							
1249	FNMA MA1897 3.5% 5/	31418BD99		12/18/2014	9/25/2016	274			281	-7	0	0	0	-7							
1250	FNMA MA1880 4.5% 4/	31418BB62		5/15/2015	2/25/2016	195			212	-17	0	0	0	-17							
1251	FNMA MA1880 4.5% 4/	31418BB62		4/1/2014	3/25/2016	1,075			1,148	-73	0	0	0	-73							
1252	FNMA MA1880 4.5% 4/	31418BB62		5/5/2014	3/25/2016	293			317	-24	0	0	0	-24							
1253	FNMA MA1880 4.5% 4/	31418BB62		8/23/2014	3/25/2016	391			424	-33	0	0	0	-33							
1254	FNMA MA1880 4.5% 4/	31418BB62		5/15/2015	3/25/2016	489			533	-44	0	0	0	-44							
1255	FNMA MA1880 4.5% 4/	31418BB62		4/1/2014	4/25/2016	1,544			1,648	-104	0	0	0	-104							
1256	FNMA MA1880 4.5% 4/	31418BB62		5/5/2014	4/25/2016	421			454	-33	0	0	0	-33							
1257	FNMA MA1880 4.5% 4/	31418BB62		6/23/2014	4/25/2016	581			608	-27	0	0	0	-27							
1258	FNMA MA1880 4.5% 4/	31418BB62		5/25/2015	4/25/2016	702			786	-84	0	0	0	-84							
1259	FNMA MA1880 4.5% 4/	31418BB62		4/1/2014	5/25/2016	1,347			1,438	-91	0	0	0	-91							
1260	FNMA MA1880 4.5% 4/	31418BB62		5/5/2014	5/25/2016	367			396	-29	0	0	0	-29							
1261	FNMA MA1880 4.5% 4/	31418BB62		6/23/2014	5/25/2016	490			531	-41	0	0	0	-41							
1262	FNMA MA1880 4.5% 4/	31418BB62		5/15/2015	5/25/2016	612			668	-56	0	0	0	-56							
1263	FNMA MA1880 4.5% 4/	31418BB62		4/7/2016	5/25/2016	122			134	-12	0	0	0	-12							
1264	FNMA MA1880 4.5% 4/	31418BB62		5/5/2014	6/14/2016	10,474			10,362	112	0	0	0	112							
1265	FNMA MA1880 4.5% 4/	31418BB62		6/23/2014	6/14/2016	13,966			13,873	93	0	0	0	93							
1266	COSTCO WHSL CORP NEW	22160K105		12/4/2015	5/23/2016	2,429			2,836	-407	0	0	0	-407							
1267	COSTCO WHSL CORP NEW	22160K105		12/4/2015	7/14/2016	3,328			3,337	-9	0	0	0	-9							
1268	DFA EMERG MKTS CORE EQ	233203421		6/8/2015	10/21/2015	13,074			14,802	-1,728	0	0	0	-1,728							
1269	DFA EMERG MKTS CORE EQ	233203421		6/17/2013	10/21/2015	136,826			151,568	-14,642	0	0	0	-14,642							
1270	DEVON ENERGY CORPORAT	25179M103		3/23/2016	5/23/2016	1,028			825	203	0	0	0	203							
1271	DEVON ENERGY CORPORAT	25179M103		3/17/2016	5/23/2016	1,370			1,093	277	0	0	0	277							
1272	DEVON ENERGY CORPORAT	25179M103		3/17/2016	7/14/2016	3,070			2,185	885	0	0	0	885							
1273	DEVON ENERGY CORPORAT	25179M103		3/17/2016	9/27/2016	157,715			112,825	44,890	0	0	0	44,890							
1274	WALT DISNEY COITHE	254687106		5/8/2011	12/21/2015	3,416			1,381	2,025	0	0	0	2,025							
1275	WALT DISNEY COITHE	254687106		5/9/2011	3/23/2016	2,932			1,304	1,628	0	0	0	1,628							
1276	WALT DISNEY COITHE	254687106		5/8/2011	5/23/2016	2,996			1,304	1,694	0	0	0	1,694							
1277	WALT DISNEY COITHE	254687106		5/8/2011	7/14/2016	2,996			1,304	1,694	0	0	0	1,694							
1278	DOMINION RES INC VA NEW	25748U109		1/9/2016	5/23/2016	4,244			4,113	131	0	0	0	131							
1279	DOMINION RES INC VA NEW	25748U109		1/6/2016	7/14/2016	4,626			4,113	515	0	0	0	515							
1280	DOMINION RES INC VA NEW	25748U109		1/6/2016	8/23/2016	53,894			48,670	5,224	0	0	0	5,224							
1281	DOW CHEMICAL CO	260543103		10/7/2014	12/21/2015	4,503			4,501	2	0	0	0	2							
1282	DOW CHEMICAL CO	260543103		10/7/2014	3/23/2016	4,092			4,001	91	0	0	0	91							
1283	DOW CHEMICAL CO	260543103		10/7/2014	5/23/2016	3,655			3,501	154	0	0	0	154							
1284	DOW CHEMICAL CO	260543103		10/7/2014	7/14/2016	4,147			4,001	146	0	0	0	146							
1285	DYNEGY INC/NEW	26817R108		3/18/2016	5/23/2016	1,523			1,096	427	0	0	0	427							
1286	EBAY INC 2.875% 8/0	278642AX9		7/23/2014	10/15/2015	112,943			114,746	-1,803	0	0	0	-1,803							
1287	EBAY INC 2.875% 8/0	278642AX9		3/30/2015	10/15/2015	34,374			35,118	-744	0	0	0	-744							
1288	ELECTRONIC ARTS INC	285512109		7/18/2014	10/9/2015	58,310			34,501	23,809	0	0	0	23,809							
1289	ELECTRONIC ARTS INC	285512109		8/29/2014	10/9/2015	16,197			9,444	6,753	0	0	0	6,753							
1290	ELECTRONIC ARTS INC	285512109		8/29/2014	12/5/2015	66,387			37,397	28,990	0	0	0	28,990							
1291	ELECTRONIC ARTS INC	285512109		6/29/2014	2/3/2016	21,562			13,599	7,963	0	0	0	7,963							
1292	ELECTRONIC ARTS INC	285512109		12/21/2015	2/3/2016	599			677	-78	0	0	0	-78							
1293	ELECTRONIC ARTS INC	285512109		9/15/2014	2/3/2016	6,588			4,017	2,571	0	0	0	2,571							
1294	ELECTRONIC ARTS INC	285512109		9/15/2014	2/4/2016	84,880			53,320	31,560	0	0	0	31,560							
1295	EXELON CORP	30161N101		8/19/2015	12/21/2015	4,087			5,128	-1,039	0	0	0	-1,039							
1296	EXELON CORP	30161N101		8/19/2015	3/17/2016	92,499			90,562	1,937	0	0	0	1,937							
1297	EXELON CORP	30161N101		8/20/2015	3/17/2016	4,538			4,437	101	0	0	0	101							
1298	EXELON CORP	30161N101		3/23/2016	5/23/2016	1,389			1,400	-11	0	0	0	-11							
1299	EXELON CORP	30161N101		8/20/2015	5/23/2016	2,395			2,389	6	0	0	0	6							
1300	EXELON CORP	30161N101		8/20/2015	5/31/2016	50,816			50,851	-35	0	0	0	-35							
1301	FNMA POOL # AJ1758 3.5%	3138A55J2		9/14/2011	3/25/2016	1,613			1,693	-80	0	0	0	-80							
1302	FNMA MA1897 3.5% 5/	31418BD99		4/28/2015	8/25/2016	274			281	-7	0	0	0	-7							
1303	FNMA MA1897 3.5% 5/	31418BD99		11/2/2015	8/25/2016	137			142	-5	0	0	0	-5							
1304	FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	4/25/2016	1,023			1,093	-70	0	0	0	-70							
1305	FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	5/25/2016	751			803	-52	0	0	0	-52							
1306	FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	6/25/2016	2,719			2,907	-188	0	0	0	-188							
1307	FNMA POOL MA2484 4.0%	31418BXN1		5/23/2016	6/25/2016	363			388	-25	0	0	0	-25							
1308	FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	7/25/2016	1,148			1,228	-80	0	0	0	-80							
1309	FNMA POOL MA2484 4.0%	31418BXN1		5/23/2016	7/25/2016	153			164	-11	0	0	0	-11							
1310	FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	8/25/2016	2,374			2,538	-164	0	0	0	-164							
1311	FNMA POOL MA2484 4.0%	31418BXN1		5/23/2016	8/25/2016	317			339	-22	0	0	0	-22							

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Long Term CG Distributions		Amount		28,616,473		0		0		28,057,044		559,429		0		0		559,429	
Short Term CG Distributions		1,571,555		0															
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Base 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	Gain Minus Excess FMV Over Adj. Basis or Losses						
1312	FNMA POOL MA2484 4.0%	31418BXN1	5/23/2016	9/13/2016	19,913		0	19,843	70	0	0	0	70						
1313	FNMA POOL MA2484 4.0%	31418BXN1	3/3/2016	9/13/2016	23,781		0	23,691	90	0	0	0	90						
1314	FNMA POOL MA2484 4.0%	31418BXN1	3/3/2016	9/25/2016	3,909		0	4,179	-270	0	0	0	-270						
1315	FN MA2487 3.0% 12/0	31418BXR2	11/24/2015	1/25/2016	707		0	709	-2	0	0	0	-2						
1316	FN MA2487 3.0% 12/0	31418BXR2	11/24/2015	2/25/2016	597		0	599	-2	0	0	0	-2						
1317	U S TREASURY NOTE 0.75%	912828TW0	3/24/2015	9/9/2016	10,003		0	9,984	19	0	0	0	19						
1318	U S TREASURY NOTE 0.75%	912828TW0	3/24/2015	9/12/2016	30,009		0	29,953	56	0	0	0	56						
1319	U S TREASURY NOTE 0.75%	912828TW0	3/24/2015	9/22/2016	5,003		0	4,992	11	0	0	0	11						
1320	FNMA MA1860 4.5% 4/	31418BB62	6/23/2014	8/25/2016	416		0	452	-34	0	0	0	-34						
1321	FNMA MA1860 4.5% 4/	31418BB62	5/15/2015	8/25/2016	522		0	570	-48	0	0	0	-48						
1322	FNMA MA1860 4.5% 4/	31418BB62	4/7/2016	8/25/2016	104		0	114	-10	0	0	0	-10						
1323	FNMA MA1860 4.5% 4/	31418BB62	4/1/2014	7/25/2016	2,194		0	2,343	-149	0	0	0	-149						
1324	FNMA MA1897 3.5% 5/	31418BD99	5/23/2014	10/25/2015	142		0	145	-3	0	0	0	-3						
1325	FNMA MA1897 3.5% 5/	31418BD99	12/18/2014	10/25/2015	7		0	7	0	0	0	0	0						
1326	FNMA MA1897 3.5% 5/	31418BD99	4/28/2015	10/25/2015	7		0	7	0	0	0	0	0						
1327	FNMA MA1897 3.5% 5/	31418BD99	5/23/2014	11/25/2015	2,910		0	2,982	-52	0	0	0	-52						
1328	FNMA MA1897 3.5% 5/	31418BD99	12/18/2014	11/25/2015	149		0	153	-4	0	0	0	-4						
1329	FNMA MA1897 3.5% 5/	31418BD99	4/28/2015	11/25/2015	149		0	153	-4	0	0	0	-4						
1330	FNMA MA1897 3.5% 5/	31418BD99	5/23/2014	12/25/2015	5,835		0	5,938	-103	0	0	0	-103						
1331	FNMA MA1897 3.5% 5/	31418BD99	12/18/2014	12/25/2015	299		0	307	-8	0	0	0	-8						
1332	FNMA MA1897 3.5% 5/	31418BD99	4/28/2015	12/25/2015	299		0	307	-8	0	0	0	-8						
1333	FNMA MA1897 3.5% 5/	31418BD99	11/2/2015	12/25/2015	150		0	155	-5	0	0	0	-5						
1334	FNMA MA1897 3.5% 5/	31418BD99	5/23/2014	1/25/2016	5,179		0	5,271	-92	0	0	0	-92						
1335	FNMA MA1897 3.5% 5/	31418BD99	12/18/2014	1/25/2016	268		0	272	-4	0	0	0	-4						
1336	FNMA MA1897 3.5% 5/	31418BD99	4/28/2015	1/25/2016	268		0	273	-7	0	0	0	-7						
1337	FNMA MA1897 3.5% 5/	31418BD99	11/2/2015	1/25/2016	133		0	137	-4	0	0	0	-4						
1338	FNMA MA1897 3.5% 5/	31418BD99	5/23/2014	2/25/2016	3,664		0	3,749	-65	0	0	0	-65						
1339	FNMA MA1897 3.5% 5/	31418BD99	12/18/2014	2/25/2016	189		0	194	-5	0	0	0	-5						
1340	FNMA MA1897 3.5% 5/	31418BD99	4/28/2015	2/25/2016	189		0	194	-5	0	0	0	-5						
1341	FNMA MA1897 3.5% 5/	31418BD99	11/2/2015	2/25/2016	94		0	98	-4	0	0	0	-4						
1342	FNMA MA1897 3.5% 5/	31418BD99	5/23/2014	3/25/2016	118		0	120	-2	0	0	0	-2						
1343	FNMA MA1897 3.5% 5/	31418BD99	12/18/2014	3/25/2016	6		0	6	0	0	0	0	0						
1344	FNMA MA1897 3.5% 5/	31418BD99	4/28/2015	3/25/2016	6		0	6	0	0	0	0	0						
1345	FNMA MA1897 3.5% 5/	31418BD99	11/2/2015	3/25/2016	3		0	3	0	0	0	0	0						
1346	FNMA MA1897 3.5% 5/	31418BD99	5/23/2014	4/25/2016	135		0	138	-3	0	0	0	-3						
1347	FNMA MA1897 3.5% 5/	31418BD99	12/18/2014	4/25/2016	7		0	7	0	0	0	0	0						
1348	FNMA MA1897 3.5% 5/	31418BD99	4/28/2015	4/25/2016	7		0	7	0	0	0	0	0						
1349	U S TREASURY NOTE 2.625%	912828PT1	4/28/2015	4/22/2016	5,159		0	5,244	-85	0	0	0	-85						
1350	U S TREASURY NOTE 2.625%	912828PT1	4/28/2015	4/22/2016	30,952		0	31,443	-491	0	0	0	-491						
1351	U S TREASURY NOTE 2.625%	912828PT1	4/29/2015	5/11/2016	46,473		0	47,164	-691	0	0	0	-691						
1352	UNITED STATES TREAS 0.625%	912828R93	6/30/2016	7/8/2016	5,000		0	5,001	-1	0	0	0	-1						
1353	UNITED STATES TREAS 0.625%	912828R93	6/30/2016	8/8/2016	9,980		0	10,003	23	0	0	0	23						
1354	U S TREASURY NOTE 1.25%	912828ST8	2/12/2015	1/20/2016	5,023		0	4,974	49	0	0	0	49						
1355	U S TREASURY NOTE 1.25%	912828ST8	2/12/2015	2/11/2016	85,876		0	84,862	1,214	0	0	0	1,214						
1356	U S TREASURY NOTE 1.25%	912828ST8	1/8/2014	2/11/2016	50,674		0	49,025	1,649	0	0	0	1,649						
1357	U S TREASURY NOTE 1.25%	912828ST8	1/8/2014	3/28/2016	5,029		0	4,905	124	0	0	0	124						
1358	U S TREASURY NOTE 1.25%	912828ST8	1/8/2014	4/28/2016	10,060		0	9,812	268	0	0	0	268						
1359	U S TREASURY NOTE 0.625%	912828TS9	10/12/2012	12/11/2015	4,975		0	4,996	-21	0	0	0	-21						
1360	U S TREASURY NOTE 0.625%	912828TS9	10/12/2012	3/30/2016	74,877		0	74,944	-67	0	0	0	-67						
1361	U S TREASURY NOTE 0.625%	912828TS9	1/30/2015	3/30/2016	49,918		0	49,894	24	0	0	0	24						
1362	U S TREASURY NOTE 0.625%	912828TS9	3/4/2016	3/30/2016	39,934		0	39,863	71	0	0	0	71						
1363	U S TREASURY NOTE 0.625%	912828TS9	3/4/2016	4/13/2016	24,967		0	24,915	52	0	0	0	52						
1364	U S TREASURY NOTE 0.625%	912828TS9	3/4/2016	5/11/2016	29,985		0	29,998	-13	0	0	0	-13						
1365	U S TREASURY NOTE 0.625%	912828TS9	3/4/2016	5/18/2016	24,951		0	24,915	36	0	0	0	36						
1366	U S TREASURY NOTE 0.625%	912828TS9	1/28/2015	5/18/2016	44,912		0	44,784	128	0	0	0	128						
1367	U S TREASURY NOTE 0.625%	912828TS9	1/28/2015	5/24/2016	64,838		0	64,689	149	0	0	0	149						
1368	U S TREASURY NOTE 0.625%	912828TS9	1/28/2015	6/7/2016	39,853		0	39,809	44	0	0	0	44						
1369	U S TREASURY NOTE 0.625%	912828TS9	1/28/2015	8/23/2016	74,959		0	74,842	117	0	0	0	117						
1370	U S TREASURY NOTE 0.625%	912828TS9	1/28/2015	6/23/2016	24,986		0	24,892	94	0	0	0	94						
1371	U S TREASURY NOTE 0.625%	912828TS9	10/22/2012	7/19/2016	89,979		0	89,404	575	0	0	0	575						
1372	U S TREASURY NOTE 0.625%	912828TS9	5/28/2014	7/19/2016	39,951		0	39,694	297	0	0	0	297						
1373	U S TREASURY NOTE 0.625%	912828TS9	12/8/2015	7/19/2016	9,998		0	9,958	40	0	0	0	40						
1374	U S TREASURY NOTE 0.625%	912828TS9	7/23/2014	7/19/2016	14,996		0	14,884	112	0	0	0	112						
1375	U S TREASURY NOTE 0.625%	912828TS9	1/14/2014	8/1/2016	30,005		0	29,721	284	0	0	0	284						
1376	U S TREASURY NOTE 0.625%	912828TS9	7/23/2014	8/1/2016	20,003		0	19,645	358	0	0	0	358						
1377	U S TREASURY NOTE 0.625%	912828TS9	1/15/2014	8/1/2016	15,002		0	14,853	149	0	0	0	149						
1378	U S TREASURY NOTE 0.625%	912828TS9	1/15/2014	8/30/2016	69,962		0	69,329	633	0	0	0	633						
1379	U S TREASURY NOTE 0.625%	912828TS9	1/15/2014	8/31/2016	39,978		0	39,616	362	0	0	0	362						
1380	U S TREASURY NOTE 0.75%	912828TW0	4/29/2015	5/11/2016	35,037		0	34,974	63	0	0	0	63						

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Long Term CG Distributions		Amount															
Short Term CG Distributions		1,571,555	0			28,616,473	0	0	28,057,044	559,429	0	0	0	0	0	559,429	
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 12/31/99	Adjusted Basis as of 12/31/99	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj Basis or Losses				
1381	U S TREASURY NOTE 0.75%		9/28/2015	8/31/2016	5,003		0	4,998	7	0	0	0	7				
1382	U S TREASURY NOTE 0.75%		9/28/2015	9/8/2016	70,030		0	69,948	82	0	0	0	82				
1383	U S TREASURY NOTE 0.75%		9/28/2015	9/8/2016	20,009		0	19,969	40	0	0	0	40				
1384	CHEVRON CORPORATION		5/6/2011	12/21/2015	533		0	619	-86	0	0	0	-86				
1385	CHEVRON CORPORATION		5/6/2011	5/3/2016	52,288		0	53,260	-972	0	0	0	-972				
1386	CHEVRON CORPORATION		5/6/2011	7/14/2016	5,227		0	5,058	169	0	0	0	169				
1387	CHEVRON CORPORATION		5/6/2011	7/27/2016	62,233		0	62,860	-627	0	0	0	-627				
1388	CISCO SYSTEMS INC		1/8/2015	10/21/2015	51,634		0	51,033	601	0	0	0	601				
1389	CISCO SYSTEMS INC		1/8/2015	12/1/2015	99,568		0	99,179	389	0	0	0	389				
1390	CISCO SYSTEMS INC		1/8/2015	12/1/2015	8,229		0	8,412	-183	0	0	0	-183				
1391	CITIZENS FINANCIAL GROUP		1/19/2016	5/23/2016	2,979		0	2,997	-82	0	0	0	-82				
1392	CITIZENS FINANCIAL GROUP		1/19/2016	7/14/2016	2,947		0	3,120	-173	0	0	0	-173				
1393	COGNIZANT TECHNOLOGY S		12/1/2015	12/21/2015	1,190		0	1,302	-112	0	0	0	-112				
1394	COGNIZANT TECHNOLOGY S		12/1/2015	3/23/2016	4,087		0	4,557	-470	0	0	0	-470				
1395	COGNIZANT TECHNOLOGY S		12/1/2015	5/23/2016	4,346		0	4,557	-211	0	0	0	-211				
1396	COGNIZANT TECHNOLOGY S		12/1/2015	8/27/2016	82,208		0	96,354	-14,146	0	0	0	-14,146				
1397	COGNIZANT TECHNOLOGY S		12/9/2015	8/27/2016	24,998		0	27,114	-2,118	0	0	0	-2,118				
1398	COGNIZANT TECHNOLOGY S		12/9/2015	8/30/2016	37,665		0	39,767	-2,102	0	0	0	-2,102				
1399	COGNIZANT TECHNOLOGY S		12/14/2015	8/30/2016	56,497		0	58,831	-2,334	0	0	0	-2,334				
1400	COMCAST CORP CL A		7/8/2015	12/8/2015	51,857		0	54,427	-2,570	0	0	0	-2,570				
1401	COMCAST CORP CL A		7/27/2015	12/8/2015	7,153		0	7,392	-239	0	0	0	-239				
1402	COMCAST CORP CL A		12/16/2015	1/7/2016	2,758		0	2,478	280	0	0	0	280				
1403	COMCAST CORP CL A		7/27/2015	1/7/2016	54,618		0	60,984	-6,366	0	0	0	-6,366				
1404	COMCAST CORP CL A		10/14/2013	1/7/2016	6,089		0	5,100	989	0	0	0	989				
1405	COMCAST CORP CL A		10/14/2013	1/13/2016	44,664		0	38,485	6,179	0	0	0	6,179				
1406	COMCAST CORP CL A		10/14/2013	1/21/2016	18,473		0	15,765	2,708	0	0	0	2,708				
1407	COMCAST CORP CL A		5/1/2012	1/21/2016	8,150		0	4,607	3,543	0	0	0	3,543				
1408	COMCAST CORP CL A		3/23/2016	5/23/2016	621		0	593	28	0	0	0	28				
1409	COMCAST CORP CL A		5/1/2012	5/23/2016	3,728		0	1,843	1,885	0	0	0	1,885				
1410	COMCAST CORP CL A		5/1/2012	7/14/2016	5,960		0	2,457	2,903	0	0	0	2,903				
1411	COMCAST CORP CL A		5/1/2012	8/19/2016	5,986		0	2,764	3,222	0	0	0	3,222				
1412	COMCAST CORP CL A		7/19/2016	8/19/2016	48,554		0	48,996	-442	0	0	0	-442				
1413	COMCAST CORP CL A		4/16/2012	8/19/2016	1,995		0	890	1,105	0	0	0	1,105				
1414	COMCAST CORP CL A		4/16/2012	8/2/2016	47,540		0	21,372	26,168	0	0	0	26,168				
1415	CONSTELLATION BRANDS IN		8/14/2015	12/21/2015	4,372		0	3,958	414	0	0	0	414				
1416	CONSTELLATION BRANDS IN		8/14/2015	3/23/2016	4,038		0	3,447	589	0	0	0	589				
1417	CONSTELLATION BRANDS IN		8/14/2015	5/23/2016	3,725		0	3,064	661	0	0	0	661				
1418	CONSTELLATION BRANDS IN		8/14/2015	7/14/2016	4,397		0	3,447	950	0	0	0	950				
1419	COSTCO WHSL CORP NEW		5/6/2011	10/7/2015	51,440		0	27,973	23,467	0	0	0	23,467				
1420	CHEVRON CORPORATION		4/30/2014	12/21/2015	1,068		0	1,508	-442	0	0	0	-442				
1421	FNMA POOL # AH4794 5% 2/1		3/4/2011	1/25/2016	9,196		0	9,668	-472	0	0	0	-472				
1422	FNMA POOL # AH4794 5% 2/1		6/20/2014	1/25/2016	1,903		0	2,122	-219	0	0	0	-219				
1423	FNMA POOL # AH4794 5% 2/1		4/7/2015	1/25/2016	317		0	354	-37	0	0	0	-37				
1424	FNMA POOL # AH4794 5% 2/1		10/6/2015	1/25/2016	317		0	350	-33	0	0	0	-33				
1425	FNMA POOL # AH4794 5% 2/1		3/4/2011	2/25/2016	246		0	259	-13	0	0	0	-13				
1426	FNMA POOL # AH4794 5% 2/1		6/20/2014	2/25/2016	51		0	57	-6	0	0	0	-6				
1427	FNMA POOL # AH4794 5% 2/1		4/7/2015	2/25/2016	8		0	9	-1	0	0	0	-1				
1428	FNMA POOL # MA2495 3 5%		2/4/2016	8/25/2016	1,562		0	1,637	-75	0	0	0	-75				
1429	FNMA POOL # MA2495 3 5%		2/19/2016	8/25/2016	475		0	499	-24	0	0	0	-24				
1430	FNMA POOL # MA2495 3 5%		2/4/2016	7/25/2016	2,533		0	2,655	-122	0	0	0	-122				
1431	FNMA POOL # MA2495 3 5%		2/19/2016	7/25/2016	771		0	809	-38	0	0	0	-38				
1432	FNMA POOL # MA2495 3 5%		2/19/2016	8/23/2016	69,171		0	66,832	339	0	0	0	339				
1433	FNMA POOL # MA2495 3 5%		2/4/2016	8/23/2016	220,515		0	219,289	1,226	0	0	0	1,226				
1434	FNMA POOL # MA2495 3 5%		2/4/2016	8/25/2016	3,878		0	4,064	-186	0	0	0	-186				
1435	FNMA POOL # MA2495 3 5%		2/19/2016	8/25/2016	1,180		0	1,238	-58	0	0	0	-58				
1436	FNMA POOL # MA2495 3 5%		2/4/2016	9/25/2016	6,414		0	6,722	-308	0	0	0	-308				
1437	FNMA POOL MA2522 3 5%		4/1/2016	5/25/2016	564		0	592	-28	0	0	0	-28				
1438	FNMA POOL MA2522 3 5%		4/1/2016	8/25/2016	1,349		0	1,417	-68	0	0	0	-68				
1439	FNMA POOL MA2522 3 5%		4/1/2016	7/25/2016	1,557		0	1,635	-78	0	0	0	-78				
1440	FNMA POOL MA2522 3 5%		4/1/2016	8/25/2016	1,650		0	1,733	-83	0	0	0	-83				
1441	FNMA POOL MA2522 3 5%		4/1/2016	9/25/2016	2,490		0	2,614	-124	0	0	0	-124				
1442	FNMA POOL MA2522 3 5%		4/1/2016	9/28/2016	109,702		0	109,037	665	0	0	0	665				
1443	FNMA POOL MA2561 3 0%		3/3/2016	4/25/2016	1,035		0	1,079	-44	0	0	0	-44				
1444	UNIVERSAL HEALTH SERVIC		9/22/2015	5/23/2016	3,177		0	3,335	-158	0	0	0	-158				
1445	UNIVERSAL HEALTH SERVIC		9/22/2015	7/14/2016	3,366		0	3,474	-108	0	0	0	-108				
1446	VALERO ENERGY CORP NEW		6/25/2014	12/8/2015	16,884		0	12,263	4,721	0	0	0	4,721				
1447	VALERO ENERGY CORP NEW		5/6/2011	1/28/2015	36,090		0	12,572	23,518	0	0	0	23,518				
1448	VALERO ENERGY CORP NEW		5/6/2011	12/21/2015	705		0	247	458	0	0	0	458				
1449	VALERO ENERGY CORP NEW		2/11/2016	3/17/2016	53,921		0	45,852	7,969	0	0	0	7,969				

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Long Term CG Distributions		Amount		28 616 473		0		0		28 057 044		559 429		0		0		0		559 429	
Short Term CG Distributions		0																			
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj. Basis or Losses								
1450 VERIZON COMMUNICATIONS	92343V104		8/12/2015	12/8/2015	48 453		0	50 184	-1 731	0	0	0	-1 731								
1451 VERIZON COMMUNICATIONS	92343V104		9/29/2015	12/8/2015	2 743		0	2 616	127	0	0	0	127								
1452 VERIZON COMMUNICATIONS	92343V104		9/29/2015	3/23/2016	3 174		0	2 616	558	0	0	0	558								
1453 VERIZON COMMUNICATIONS	92343V104		9/29/2015	5/23/2016	2 473		0	2 180	293	0	0	0	293								
1454 VERIZON COMMUNICATIONS	92343V104		9/29/2015	7/14/2016	3 352		0	2 616	736	0	0	0	736								
1455 VERIZON COMMUNICATIONS	92343V104		9/29/2015	9/2/2016	50 963		0	42 284	8 699	0	0	0	8 699								
1456 FNMA 2014-28 ND	30% 3136AJK47		4/11/2014	11/25/2015	2 031		0	2 071	-40	0	0	0	-40								
1457 FNMA 2014-28 ND	30% 3136AJK47		4/11/2014	5/25/2016	1 467		0	1 496	-29	0	0	0	-29								
1458 FNMA 2014-28 ND	30% 3136AJK47		4/11/2014	8/25/2016	1 765		0	1 800	-35	0	0	0	-35								
1459 FNMA 2014-28 ND	30% 3136AJK47		4/11/2014	12/25/2015	1 195		0	1 218	-23	0	0	0	-23								
1460 FNMA 2014-28 ND	30% 3136AJK47		4/11/2014	7/25/2016	2 450		0	2 498	-48	0	0	0	-48								
1461 FNMA 2014-28 ND	30% 3136AJK47		4/11/2014	1/25/2016	1 632		0	1 664	-32	0	0	0	-32								
1462 FNMA 2014-28 ND	30% 3136AJK47		4/11/2014	2/25/2016	1 106		0	1 128	-22	0	0	0	-22								
1463 FNMA 2014-28 ND	30% 3136AJK47		4/11/2014	3/25/2016	1 049		0	1 069	-20	0	0	0	-20								
1464 FNMA 2014-28 ND	30% 3136AJK47		4/11/2014	8/25/2016	1 901		0	1 938	-37	0	0	0	-37								
1465 FNMA 2014-28 ND	30% 3136AJK47		4/11/2014	4/25/2016	1 330		0	1 357	-27	0	0	0	-27								
1466 FNMA 2014-28 ND	30% 3136AJK47		4/11/2014	9/25/2016	2 378		0	2 423	-47	0	0	0	-47								
1467 FNMA POOL # 255364	6 0% 31371LTV1		4/20/2008	10/25/2015	22		0	22	0	0	0	0	0								
1468 FNMA POOL # 255364	6 0% 31371LTV1		1/3/2007	10/25/2015	233		0	235	-2	0	0	0	-2								
1469 FNMA POOL # 255364	6 0% 31371LTV1		2/15/2011	10/25/2015	358		0	387	-31	0	0	0	-31								
1470 FNMA POOL # 255364	6 0% 31371LTV1		4/20/2008	11/25/2015	11		0	11	0	0	0	0	0								
1471 FNMA POOL # 255364	6 0% 31371LTV1		1/3/2007	11/25/2015	121		0	123	-2	0	0	0	-2								
1472 FNMA POOL # 255364	6 0% 31371LTV1		2/15/2011	11/25/2015	165		0	202	-17	0	0	0	-17								
1473 FNMA MA1860	4 5% 4/ 31418BB62		5/5/2014	10/25/2015	153		0	165	-12	0	0	0	-12								
1474 FNMA MA1860	4 5% 4/ 31418BB62		6/23/2014	10/25/2015	204		0	221	-17	0	0	0	-17								
1475 FNMA MA1860	4 5% 4/ 31418BB62		5/15/2015	10/25/2015	255		0	278	-23	0	0	0	-23								
1476 FNMA MA1860	4 5% 4/ 31418BB62		4/1/2014	11/25/2015	493		0	527	-34	0	0	0	-34								
1477 FNMA MA1860	4 5% 4/ 31418BB62		5/5/2014	11/25/2015	134		0	145	-11	0	0	0	-11								
1478 FNMA MA1860	4 5% 4/ 31418BB62		6/23/2014	11/25/2015	179		0	194	-15	0	0	0	-15								
1479 FNMA MA1860	4 5% 4/ 31418BB62		5/15/2015	11/25/2015	224		0	245	-21	0	0	0	-21								
1480 FNMA MA1860	4 5% 4/ 31418BB62		4/1/2014	12/25/2015	482		0	514	-32	0	0	0	-32								
1481 FNMA MA1860	4 5% 4/ 31418BB62		5/5/2014	12/25/2015	131		0	142	-11	0	0	0	-11								
1482 FNMA MA1860	4 5% 4/ 31418BB62		6/23/2014	12/25/2015	175		0	190	-15	0	0	0	-15								
1483 FNMA MA1860	4 5% 4/ 31418BB62		5/15/2015	12/25/2015	219		0	239	-20	0	0	0	-20								
1484 FNMA MA1860	4 5% 4/ 31418BB62		4/1/2014	1/25/2016	488		0	521	-33	0	0	0	-33								
1485 FNMA MA1860	4 5% 4/ 31418BB62		5/5/2014	1/25/2016	133		0	144	-11	0	0	0	-11								
1486 FNMA MA1860	4 5% 4/ 31418BB62		6/23/2014	1/25/2016	177		0	192	-15	0	0	0	-15								
1487 FNMA MA1860	4 5% 4/ 31418BB62		5/15/2015	1/25/2016	222		0	242	-20	0	0	0	-20								
1488 FNMA MA1860	4 5% 4/ 31418BB62		4/1/2014	2/25/2016	428		0	457	-29	0	0	0	-29								
1489 FNMA MA1860	4 5% 4/ 31418BB62		5/5/2014	2/25/2016	117		0	126	-9	0	0	0	-9								
1490 FNMA MA1860	4 5% 4/ 31418BB62		6/23/2014	2/25/2016	156		0	169	-13	0	0	0	-13								
1491 PIONEER NATURAL RESOUR	723787107		2/17/2015	5/3/2016	478		0	472	6	0	0	0	6								
1492 PIONEER NATURAL RESOUR	723787107		5/23/2016	7/14/2016	625		0	650	-25	0	0	0	-25								
1493 PIONEER NATURAL RESOUR	723787107		2/17/2015	7/14/2016	2 502		0	2 516	-14	0	0	0	-14								
1494 PIONEER NATURAL RESOUR	723787107		2/17/2015	8/25/2016	52 633		0	45 912	6 721	0	0	0	6 721								
1495 PROCTER & GAMBLE CO	742718109		1/13/2015	12/21/2015	3 926		0	4 555	-629	0	0	0	-629								
1496 PROCTER & GAMBLE CO	742718109		1/13/2015	3/23/2016	831		0	911	-80	0	0	0	-80								
1497 PROCTER & GAMBLE CO	742718109		1/13/2015	5/23/2016	5 605		0	6 377	-772	0	0	0	-772								
1498 PROCTER & GAMBLE CO	742718109		1/13/2015	7/14/2016	6 018		0	6 377	-359	0	0	0	-359								
1499 SALESFORCE COM INC	794661302		7/22/2015	10/21/2015	34 089		0	33 299	790	0	0	0	790								
1500 SALESFORCE COM INC	794661302		9/24/2015	10/21/2015	1 515		0	1 428	87	0	0	0	87								
1501 SALESFORCE COM INC	794661302		5/6/2011	10/21/2015	17 423		0	7 682	9 741	0	0	0	9 741								
1502 SALESFORCE COM INC	794661302		5/6/2011	12/21/2015	1 541		0	668	873	0	0	0	873								
1503 SALESFORCE COM INC	794661302		5/6/2011	3/23/2016	5 038		0	2 338	2 700	0	0	0	2 700								
1504 SALESFORCE COM INC	794661302		3/30/2016	7/12/2016	822		0	741	81	0	0	0	81								
1505 SALESFORCE COM INC	794661302		5/23/2016	7/12/2016	1 643		0	1 637	6	0	0	0	6								
1506 U S TREASURY BOND	3 0% 912810RM2		1/13/2015	1/15/2016	36 278		0	34 971	1 307	0	0	0	1 307								
1507 U S TREASURY BOND	3 0% 912810RM2		11/3/2015	2/10/2016	93 693		0	84 930	8 763	0	0	0	8 763								
1508 UNITED STATES TREAS	2 0% 912828AA2		2/21/2014	11/8/2015	10 092		0	9 909	184	0	0	0	184								
1509 UNITED STATES TREAS	2 0% 912828AA2		2/20/2014	11/8/2015	15 138		0	14 854	284	0	0	0	284								
1510 UNITED STATES TREAS	2 0% 912828AA2		11/9/2015	1/20/2016	71 889		0	70 654	1 235	0	0	0	1 235								
1511 UNITED STATES TREAS	2 0% 912828AA2		2/20/2014	2/4/2016	67 153		0	64 385	2 768	0	0	0	2 768								
1512 UNITED STATES TREAS	2 0% 912828AA2		11/9/2015	2/4/2016	98 147		0	95 887	2 260	0	0	0	2 260								
1513 UNITED STATES TREAS	2 0% 912828AA2		1/28/2014	2/4/2016	20 662		0	19 766	896	0	0	0	896								
1514 UNITED STATES TREAS	0 7% 912828A91		5/5/2015	10/8/2015	10 038		0	10 032	6	0	0	0	6								
1515 UNITED STATES TREAS	0 7% 912828A91		5/5/2015	10/20/2015	30 118		0	30 095	23	0	0	0	23								
1516 UNITED STATES TREAS	0 7% 912828A91		12/29/2014	11/9/2015	80 078		0	80 016	62	0	0	0	62								
1517 UNITED STATES TREAS	0 7% 912828A91		5/5/2015	11/9/2015	5 005		0	5 016	-11	0	0	0	-11								
1518 US TREASURY N/B	2 25% 912828G38		2/2/2016	5/3/2016	10 427		0	10 359	68	0	0	0	68								

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Long Term CG Distributions		Amount		Short Term CG Distributions		28,616,473		0		28,057,044		559,429		0		0		0		559,429	
		1,571,555		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	Gain Minus Excess FMV Over Adj. Basis or Losses								
1519	US TREASURY N/B 2 25%	912828G38	2/2/2016	5/3/2016	36,493		0	36,351	142				142								
1520	US TREASURY N/B 2 25%	912828G38	4/22/2016	5/3/2016	88,826		0	87,932	894				894								
1521	U S TREASURY INFLATIO 0 1	912828K33	8/13/2015	3/17/2016	117,835		0	115,576	2,059				2,059								
1522	U S TREASURY INFLATIO 0 1	912828K33	9/28/2015	3/17/2016	5,231		0	5,120	111				111								
1523	U S ETREASURY NOTE 1 87	912828L24	9/24/2015	11/3/2015	119,367		0	120,703	1,336				-1,336								
1524	UNITED STATES TREASU 0 8	912828M72	2/10/2016	5/9/2016	5,015		0	5,018	-1				-1								
1525	UNITED STATES TREASU 0 8	912828M72	2/10/2016	5/11/2016	50,139		0	50,156	-17				-17								
1526	UNITED STATES TREASU 0 8	912828M72	2/10/2016	5/11/2016	10,029		0	10,031	-2				-2								
1527	UNITED STATES TREASU 0 8	912828M72	2/10/2016	5/18/2016	35,034		0	35,109	-75				-75								
1528	UNITED STATES TREASU 0 8	912828M72	2/10/2016	8/8/2016	10,024		0	10,031	-7				-7								
1529	UNITED STATES TREASU 0 8	912828M72	2/10/2016	8/18/2016	10,027		0	10,031	-4				-4								
1530	UNITED STATES TREASU 0 8	912828M72	6/14/2016	8/18/2016	25,068		0	25,071	-3				-3								
1531	UNITED STATES TREASU 0 8	912828M72	6/14/2016	8/31/2016	20,041		0	20,057	-16				-16								
1532	US TREAS INFL INDX 1 375%	912828MF4	8/23/2010	3/4/2016	121,563		0	117,206	4,357				4,357								
1533	UNITED STATES TREASU 0 8	912828M72	6/14/2016	8/25/2016	25,052		0	25,071	-19				-19								
1534	UNITED STATES TREASU 0 8	912828M72	1/15/2016	8/31/2016	120,248		0	120,070	178				178								
1535	UNITED STATES TREAS 1 11	912828P87	4/15/2016	4/26/2016	14,824		0	14,950	-126				-126								
1536	UNITED STATES TREAS 1 11	912828P87	4/15/2016	6/28/2016	20,143		0	19,933	210				210								
1537	UNITED STATES TREAS 1 11	912828P87	5/12/2016	6/28/2016	20,143		0	19,932	211				211								
1538	UNITED STATES TREAS 1 11	912828P87	5/12/2016	6/30/2016	15,091		0	14,949	142				142								
1539	U S TREASURY NOTE 2 625	912828PT1	1/26/2015	4/22/2016	87,696		0	89,267	-1,571				-1,571								
1540	BRISTOL MYERS SQUIBB CO	110122108	1/20/2016	5/23/2016	3,492		0	3,132	360				360								
1541	BRISTOL MYERS SQUIBB CO	110122108	1/20/2016	7/14/2016	4,586		0	3,758	828				828								
1542	CVS HEALTH CORPORATION	126850100	8/25/2015	12/21/2015	4,770		0	5,168	-398				-398								
1543	CVS HEALTH CORPORATION	126850100	8/25/2015	3/23/2016	4,777		0	4,858	-81				-81								
1544	CVS HEALTH CORPORATION	126850100	8/25/2015	5/23/2016	3,957		0	4,135	-178				-178								
1545	CVS HEALTH CORPORATION	126850100	8/25/2015	5/28/2016	116,402		0	124,042	-7,640				-7,640								
1546	CVS HEALTH CORPORATION	126850100	8/25/2015	8/11/2016	49,591		0	52,821	-3,230				-3,230								
1547	CVS HEALTH CORPORATION	126850100	9/22/2015	8/11/2016	55,317		0	56,933	-1,616				-1,616								
1548	CVS HEALTH CORPORATION	126850100	9/24/2015	8/11/2016	582		0	602	-20				-20								
1549	CAPITAL ONE FINANCIAL CO	14040H105	1/21/2014	12/21/2015	5,812		0	5,817	-5				-5								
1550	CAPITAL ONE FINANCIAL CO	14040H105	1/21/2014	3/23/2016	5,805		0	5,817	-12				-12								
1551	CAPITAL ONE FINANCIAL CO	14040H105	1/21/2014	5/23/2016	4,241		0	4,383	-122				-122								
1552	CAPITAL ONE FINANCIAL CO	14040H105	1/21/2014	7/14/2016	4,819		0	5,090	-271				-271								
1553	CARDINAL HEALTH INC	14149Y108	6/5/2014	12/21/2015	4,368		0	3,559	809				809								
1554	CARDINAL HEALTH INC	14149Y108	6/5/2014	3/23/2016	3,272		0	2,847	425				425								
1555	CARDINAL HEALTH INC	14149Y108	6/5/2014	5/23/2016	3,096		0	2,847	249				249								
1556	CARDINAL HEALTH INC	14149Y108	6/5/2014	7/14/2016	3,319		0	2,847	472				472								
1557	CARDINAL HEALTH INC	14149Y108	6/4/2014	9/14/2016	103,215		0	97,144	6,071				6,071								
1558	CARDINAL HEALTH INC	14149Y108	6/5/2014	9/14/2016	55,751		0	52,677	3,074				3,074								
1559	CELANESE CORP -SER A	150870103	5/8/2011	12/21/2015	4,550		0	3,481	1,069				1,069								
1560	CELANESE CORP -SER A	150870103	5/8/2011	3/23/2016	3,967		0	2,984	983				983								
1561	CELANESE CORP -SER A	150870103	5/8/2011	5/23/2016	4,215		0	2,984	1,231				1,231								
1562	CELANESE CORP -SER A	150870103	5/8/2011	7/14/2016	4,182		0	2,984	1,198				1,198								
1563	CELGENE CORP	151020104	9/24/2015	12/21/2015	443		0	462	-19				-19								
1564	CELGENE CORP	151020104	10/24/2014	12/21/2015	1,441		0	1,337	104				104								
1565	CELGENE CORP	151020104	10/24/2014	3/23/2016	1,829		0	1,645	-18				-18								
1566	CELGENE CORP	151020104	10/24/2014	5/23/2016	1,423		0	1,440	-17				-17								
1567	CELGENE CORP	151020104	10/24/2014	7/14/2016	1,519		0	1,542	-23				-23								
1568	CHEESECAKE FACTORY INC	183072101	2/19/2015	12/21/2015	3,245		0	3,469	-224				-224								
1569	CHEESECAKE FACTORY INC	183072101	2/19/2015	3/23/2016	3,104		0	2,973	131				131								
1570	CHEESECAKE FACTORY INC	183072101	2/19/2015	4/18/2016	30,521		0	29,537	984				984								
1571	CHEESECAKE FACTORY INC	183072101	12/15/2014	4/19/2016	504		0	487	17				17								
1572	CHEESECAKE FACTORY INC	183072101	12/17/2014	4/19/2016	13,815		0	13,163	452				452								
1573	CHEESECAKE FACTORY INC	183072101	2/19/2015	4/19/2016	18,355		0	18,039	316				316								
1574	CHEESECAKE FACTORY INC	183072101	12/16/2014	4/19/2016	36,882		0	35,385	1,477				1,477								
1575	CHEESECAKE FACTORY INC	183072101	12/16/2014	4/20/2016	50,917		0	48,842	2,075				2,075								
1576	CHEVRON CORPORATION	186784100	11/9/2012	12/21/2015	1,066		0	1,274	-208				-208								
1577	FNMA POOL # 255364 8 0%	31371LTV1	1/3/2007	12/25/2015	156		0	160	-2				-2								
1578	FNMA POOL # 255364 8 0%	31371LTV1	2/15/2011	12/25/2015	242		0	263	-21				-21								
1579	FNMA POOL # 255364 8 0%	31371LTV1	4/20/2006	1/25/2016	21		0	21	0				0								
1580	FNMA POOL # 255364 8 0%	31371LTV1	1/3/2007	1/25/2016	225		0	228	-3				-3								
1581	FNMA POOL # 255364 8 0%	31371LTV1	2/15/2011	1/25/2016	345		0	375	-30				-30								
1582	FNMA POOL # 255364 8 0%	31371LTV1	4/20/2006	2/24/2016	612		0	533	79				79								
1583	FNMA POOL # 255364 8 0%	31371LTV1	1/3/2007	2/24/2016	8,064		0	7,127	937				937								
1584	FNMA POOL # 255364 8 0%	31371LTV1	2/15/2011	2/24/2016	12,147		0	11,538	609				609								
1585	FNMA POOL # 255364 8 0%	31371LTV1	4/20/2006	2/25/2016	5		0	5	0				0								
1586	FNMA POOL # 255364 8 0%	31371LTV1	1/3/2007	2/25/2016	54		0	55	-1				-1								
1587	FNMA POOL # 255364 8 0%	31371LTV1	2/15/2011	2/25/2016	83		0	91	-8				-8								

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Long Term CG Distributions		Amount		Short Term CG Distributions		28 616,473		0		28,057,044		559,429		0		0		559,429	
		1,571,555		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 12/31/99	Adjusted Basis as of 12/31/99	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses						
1588	FNMA POOL # 555528	6 0%	12/7/2005	10/25/2015	468	0	0	470	-4	0	0	0	-4						
1589	FNMA POOL # 555528	6 0%	4/20/2006	10/25/2015	4	0	0	4	0	0	0	0	0						
1590	FNMA POOL # 555528	6 0%	12/7/2005	11/25/2015	485	0	0	489	-4	0	0	0	-4						
1591	FNMA POOL # 555528	6 0%	4/20/2006	11/25/2015	5	0	0	5	0	0	0	0	0						
1592	FNMA POOL # 555528	6 0%	12/7/2005	12/25/2015	379	0	0	382	-3	0	0	0	-3						
1593	FNMA POOL # 555528	6 0%	4/20/2006	12/25/2015	4	0	0	4	0	0	0	0	0						
1594	FNMA POOL # 555528	6 0%	12/7/2005	1/25/2016	371	0	0	374	-3	0	0	0	-3						
1595	FNMA POOL # 555528	6 0%	4/20/2006	1/25/2016	4	0	0	4	0	0	0	0	0						
1596	FNMA POOL # 555528	6 0%	12/7/2005	2/24/2016	23,297	0	0	20,453	2,844	0	0	0	2,844						
1597	FNMA POOL # 555528	6 0%	4/20/2006	2/24/2016	221	0	0	192	29	0	0	0	29						
1598	FNMA POOL # 555528	6 0%	12/7/2005	2/25/2016	325	0	0	328	-3	0	0	0	-3						
1599	FNMA POOL # 555528	6 0%	4/20/2006	2/25/2016	3	0	0	3	0	0	0	0	0						
1600	FNMA POOL # AH4794 5% 2/1	3138A6KG4	3/4/2011	10/25/2015	1,436	0	0	1,510	-74	0	0	0	-74						
1601	FNMA POOL # AH4794 5% 2/1	3138A6KG4	6/20/2014	10/25/2015	297	0	0	331	-34	0	0	0	-34						
1602	FNMA POOL # AH4794 5% 2/1	3138A6KG4	4/7/2015	10/25/2015	50	0	0	55	-5	0	0	0	-5						
1603	FNMA POOL # AH4794 5% 2/1	3138A6KG4	3/4/2011	11/25/2015	259	0	0	272	-13	0	0	0	-13						
1604	FNMA POOL # AH4794 5% 2/1	3138A6KG4	6/20/2014	11/25/2015	54	0	0	60	-6	0	0	0	-6						
1605	FNMA POOL # AH4794 5% 2/1	3138A6KG4	4/7/2015	11/25/2015	9	0	0	10	-1	0	0	0	-1						
1606	FNMA POOL # AH4794 5% 2/1	3138A6KG4	10/8/2015	11/25/2015	9	0	0	10	-1	0	0	0	-1						
1607	FHLMC GOLD T49004	3 0%	11/5/2013	3/15/2016	3,565	0	0	3,646	-81	0	0	0	-81						
1608	FHLMC GOLD T49004	3 0%	10/29/2014	3/15/2016	396	0	0	403	-7	0	0	0	-7						
1609	FHLMC GOLD T49004	3 0%	11/5/2013	4/15/2016	254	0	0	260	-6	0	0	0	-6						
1610	FHLMC GOLD T49004	3 0%	10/29/2014	4/15/2016	28	0	0	29	-1	0	0	0	-1						
1611	FHLMC GOLD T49004	3 0%	3/28/2016	4/15/2016	28	0	0	29	-1	0	0	0	-1						
1612	FHLMC GOLD T49004	3 0%	11/5/2013	5/15/2016	249	0	0	255	-6	0	0	0	-6						
1613	FHLMC GOLD T49004	3 0%	10/29/2014	5/15/2016	28	0	0	28	0	0	0	0	0						
1614	FHLMC GOLD T49004	3 0%	3/28/2016	5/15/2016	28	0	0	28	0	0	0	0	0						
1615	FHLMC GOLD T49004	3 0%	11/5/2013	6/15/2016	227	0	0	232	-5	0	0	0	-5						
1616	FNMA POOL # AK2439	3 5%	3/14/2014	4/25/2016	626	0	0	662	-37	0	0	0	-37						
1617	FNMA POOL # AK2439	3 5%	9/25/2014	4/25/2016	125	0	0	132	-7	0	0	0	-7						
1618	FNMA POOL # AK2439	3 5%	9/21/2015	4/25/2016	125	0	0	133	-8	0	0	0	-8						
1619	FNMA POOL # AK2439	3 5%	1/28/2016	4/25/2016	63	0	0	65	-2	0	0	0	-2						
1620	FNMA POOL # AK2439	3 5%	2/9/2012	5/25/2016	1,217	0	0	1,290	-73	0	0	0	-73						
1621	FNMA POOL # AK2439	3 5%	3/4/2014	5/25/2016	487	0	0	515	-28	0	0	0	-28						
1622	FNMA POOL # AK2439	3 5%	9/25/2014	5/25/2016	97	0	0	103	-6	0	0	0	-6						
1623	FNMA POOL # AK2439	3 5%	9/21/2015	5/25/2016	97	0	0	103	-6	0	0	0	-6						
1624	FNMA POOL # AK2439	3 5%	1/28/2016	5/25/2016	49	0	0	51	-2	0	0	0	-2						
1625	FNMA POOL # AK2439	3 5%	2/6/2012	6/6/2016	57,934	0	0	57,985	-51	0	0	0	-51						
1626	FNMA POOL # AK2439	3 5%	3/14/2014	6/6/2016	23,173	0	0	23,173	0	0	0	0	0						
1627	FNMA POOL # AK2439	3 5%	9/21/2015	6/6/2016	4,635	0	0	4,650	-15	0	0	0	-15						
1628	FNMA POOL # AK2439	3 5%	9/25/2014	6/6/2016	3,843	0	0	3,834	9	0	0	0	9						
1629	FNMA POOL # AK2439	3 5%	9/25/2014	6/25/2016	748	0	0	790	-42	0	0	0	-42						
1630	FNMA POOL # AK2439	3 5%	1/28/2016	6/25/2016	2,188	0	0	2,287	-99	0	0	0	-99						
1631	FNMA POOL # AK2717A	4 0%	2/23/2012	10/25/2015	263	0	0	310	-47	0	0	0	-47						
1632	FNMA POOL # AK2717A	4 0%	4/7/2015	10/25/2015	27	0	0	29	-2	0	0	0	-2						
1633	FNMA POOL # AK2717A	4 0%	2/23/2012	11/25/2015	263	0	0	279	-16	0	0	0	-16						
1634	FNMA POOL # AK2717A	4 0%	4/7/2015	11/25/2015	25	0	0	26	-1	0	0	0	-1						
1635	FNMA POOL # AK2717A	4 0%	10/6/2015	11/25/2015	6	0	0	8	-2	0	0	0	-2						
1636	FNMA POOL # AK2717A	4 0%	2/23/2012	12/25/2015	287	0	0	304	-17	0	0	0	-17						
1637	FNMA POOL # AK2717A	4 0%	4/7/2015	12/25/2015	27	0	0	29	-2	0	0	0	-2						
1638	FNMA POOL # AK2717A	4 0%	10/6/2015	12/25/2015	9	0	0	10	-1	0	0	0	-1						
1639	FNMA POOL # AK2717A	4 0%	2/23/2012	1/25/2016	399	0	0	422	-23	0	0	0	-23						
1640	FNMA POOL # AK2717A	4 0%	4/7/2015	1/25/2016	37	0	0	40	-3	0	0	0	-3						
1641	FNMA POOL # AK2717A	4 0%	10/8/2015	1/25/2016	12	0	0	13	-1	0	0	0	-1						
1642	FNMA POOL # AK2717A	4 0%	2/23/2012	2/25/2016	3,340	0	0	3,540	-200	0	0	0	-200						
1643	FNMA POOL # AK2717A	4 0%	4/7/2015	2/25/2016	313	0	0	335	-22	0	0	0	-22						
1644	FNMA POOL # AK2717A	4 0%	10/8/2015	2/25/2016	104	0	0	111	-7	0	0	0	-7						
1645	GNMA MA2448 POOL II	4 0%	7/29/2015	1/20/2016	244	0	0	259	-15	0	0	0	-15						
1646	GNMA MA2448 POOL II	4 0%	7/29/2015	2/20/2016	211	0	0	224	-13	0	0	0	-13						
1647	GNMA MA2448 POOL II	4 0%	7/29/2015	3/20/2016	200	0	0	211	-11	0	0	0	-11						
1648	GNMA MA2448 POOL II	4 0%	7/29/2015	4/15/2016	7,090	0	0	7,005	85	0	0	0	85						
1649	GNMA MA2448 POOL II	4 0%	7/29/2015	4/20/2016	226	0	0	239	-13	0	0	0	-13						
1650	GNMA POOL II MA3597	3 5%	4/19/2016	6/20/2016	987	0	0	1,045	-58	0	0	0	-58						
1651	GNMA POOL II MA3597	3 5%	4/19/2016	7/20/2016	1,991	0	0	2,106	-115	0	0	0	-115						
1652	GNMA POOL II MA3597	3 5%	4/19/2016	8/20/2016	2,425	0	0	2,566	-141	0	0	0	-141						
1653	GNMA POOL II MA3597	3 5%	4/19/2016	9/20/2016	3,153	0	0	3,336	-183	0	0	0	-183						
1654	GNMA POOL II MA3598	4 0%	4/15/2016	5/20/2016	823	0	0	884	-61	0	0	0	-61						
1655	GNMA POOL II MA3598	4 0%	4/15/2016	5/20/2016	321	0	0	345	-24	0	0	0	-24						
1656	GNMA POOL II MA3598	4 0%	4/15/2016	6/20/2016	1,629	0	0	1,749	-120	0	0	0	-120						

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

Long Term CG Distributions		Amount		28 616 473		0		28 057,044		559 429		0		0		559,429	
Short Term CG Distributions		1,571,555		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 12/31/09	Adjusted Basis as of 12/31/09	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj. Basis or Losses				
1657	GNMA POOL # MA3598 4.0%	36179R7K9	4/15/2016	6/20/2016	835			662	-173				-173				
1658	GNMA POOL # MA3598 4.0%	36179R7K9	4/15/2016	7/20/2016	3,797			4,077	-280				-280				
1659	GNMA POOL # MA3598 4.0%	36179R7K9	4/15/2016	7/20/2016	1,480			1,590	-110				-110				
1660	GNMA POOL # MA3598 4.0%	36179R7K9	4/15/2016	7/26/2016	120,268			120,918	-650				-650				
1661	GNMA POOL # MA3598 4.0%	36179R7K9	4/15/2016	7/26/2016	300,719			302,214	-1,495				-1,495				
1662	GNMA POOL # MA3598 4.0%	36179R7K9	4/15/2016	8/20/2016	7,295			7,833	-538				-538				
1663	GNMA II POOL # MA2753 3.0%	36179RBW6	4/9/2015	10/20/2015	1,498			1,549	-51				-51				
1664	GNMA II POOL # MA2753 3.0%	36179RBW6	5/11/2015	10/20/2015	718			737	-19				-19				
1665	GNMA II POOL # MA2753 3.0%	36179RBW6	9/25/2015	10/20/2015	62			62	0				0				
1666	GNMA II POOL # MA2753 3.0%	36179RBW6	4/9/2015	11/20/2015	1,077			1,733	-656				-656				
1667	GNMA II POOL # MA2753 3.0%	36179RBW6	5/11/2015	11/20/2015	804			824	-20				-20				
1668	GNMA II POOL # MA2753 3.0%	36179RBW6	9/25/2015	11/20/2015	70			71	-1				-1				
1669	GNMA II POOL # MA2753 3.0%	36179RBW6	4/9/2015	12/20/2015	1,544			1,596	-52				-52				
1670	GNMA II POOL # MA1599 3.0%	36179NX45	10/15/2015	6/20/2016	39			40	-1				-1				
1671	GNMA II POOL # MA1599 3.0%	36179NX45	6/24/2014	7/20/2016	2,551			2,577	-26				-26				
1672	GNMA II POOL # MA1599 3.0%	36179NX45	4/7/2015	7/20/2016	104			107	-3				-3				
1673	GNMA II POOL # MA1599 3.0%	36179NX45	10/15/2015	7/20/2016	52			54	-2				-2				
1674	GNMA II POOL # MA1599 3.0%	36179NX45	6/24/2014	8/20/2016	3,240			3,274	-34				-34				
1675	GNMA II POOL # MA1599 3.0%	36179NX45	4/7/2015	8/20/2016	132			137	-5				-5				
1676	GNMA II POOL # MA1599 3.0%	36179NX45	10/15/2015	8/20/2016	98			98	0				0				
1677	GNMA II POOL # MA1599 3.0%	36179NX45	6/24/2014	8/23/2016	168,014			161,808	6,206				6,206				
1678	GNMA II POOL # MA1599 3.0%	36179NX45	4/7/2015	8/25/2016	6,856			6,747	1,111				1,111				
1679	GNMA II POOL # MA1599 3.0%	36179NX45	10/15/2015	8/25/2016	3,429			3,369	60				60				
1680	GNMA II POOL # MA1599 3.0%	36179NX45	6/24/2014	9/20/2016	2,661			2,689	-27				-27				
1681	GNMA II POOL # MA1599 3.0%	36179NX45	4/7/2015	9/20/2016	109			112	-3				-3				
1682	GNMA II POOL # MA1599 3.0%	36179NX45	10/15/2015	9/20/2016	54			56	-2				-2				
1683	GNMA II POOL # MA2225 4.5%	36179QPJ4	3/5/2015	10/9/2015	101,152			102,048	-896				-896				
1684	GNMA II POOL # MA2225 4.5%	36179QPJ4	7/27/2015	10/9/2015	6,976			6,991	-15				-15				
1685	GNMA II POOL # MA2225 4.5%	36179QPJ4	7/29/2015	10/9/2015	13,952			13,964	-12				-12				
1686	GNMA II POOL # MA2225 4.5%	36179QPJ4	9/11/2015	10/9/2015	3,488			3,498	-10				-10				
1687	GNMA II POOL # MA2225 4.5%	36179QPJ4	9/21/2015	10/9/2015	3,488			3,497	-9				-9				
1688	GNMA II POOL # MA2225 4.5%	36179QPJ4	3/5/2015	10/20/2015	3,556			3,883	-307				-307				
1689	GNMA II POOL # MA2225 4.5%	36179QPJ4	7/27/2015	10/20/2015	245			295	-20				-20				
1690	GNMA II POOL # MA2225 4.5%	36179QPJ4	7/29/2015	10/20/2015	490			529	-39				-39				
1691	GNMA II POOL # MA2225 4.5%	36179QPJ4	9/11/2015	10/20/2015	123			132	-9				-9				
1692	GNMA II POOL # MA1599 3.0%	36179NX45	10/15/2015	2/20/2016	50			52	-2				-2				
1693	EATON CORP PLC	G29183103	8/4/2015	5/23/2016	4,793			4,664	129				129				
1694	EATON CORP PLC	G29183103	8/4/2015	7/14/2016	5,100			4,664	436				436				
1695	INGERSOLL-RAND PLC	G47791101	12/3/2013	12/21/2015	5,281			5,599	-318				-318				
1696	INGERSOLL-RAND PLC	G47791101	12/3/2013	3/23/2016	5,495			5,039	456				456				
1697	INGERSOLL-RAND PLC	G47791101	12/3/2013	5/23/2016	5,802			5,039	763				763				
1698	INGERSOLL-RAND PLC	G47791101	12/3/2013	7/14/2016	8,116			5,039	1,077				1,077				
1699	INVESCO LTD	G4918T108	5/6/2011	12/21/2015	5,631			4,481	1,150				1,150				
1700	INVESCO LTD	G4918T108	5/6/2011	3/23/2016	5,202			4,232	970				970				
1701	INVESCO LTD	G4918T108	5/6/2011	5/23/2016	4,739			3,983	756				756				
1702	INVESCO LTD	G4918T108	5/6/2011	7/14/2016	4,339			3,983	356				356				
1703	T E CONNECTIVITY LTD	H84989104	5/2/2014	10/21/2015	75,023			72,325	2,698				2,698				
1704	T E CONNECTIVITY LTD	H84989104	6/3/2014	10/21/2015	12,914			12,662	252				252				
1705	T E CONNECTIVITY LTD	H84989104	5/1/2014	10/21/2015	27,672			26,664	1,008				1,008				
1706	T E CONNECTIVITY LTD	H84989104	5/1/2014	10/27/2015	49,669			47,402	2,267				2,267				
1707	T E CONNECTIVITY LTD	H84989104	4/30/2014	10/29/2015	32,000			29,520	2,480				2,480				
1708	T E CONNECTIVITY LTD	H84989104	5/1/2014	10/29/2015	17,280			15,998	1,282				1,282				
1709	NXP SEMICONDUCTORS NV	N6596X109	3/23/2016	5/23/2016	897			824	73				73				
1710	FNMA POOL # AK2717A 4.0%	3138E7A11	4/7/2015	3/3/2016	12,500			12,557	-57				-57				
1711	FNMA POOL # AK2717A 4.0%	3138E7A11	10/8/2015	3/3/2016	4,187			4,172	15				15				
1712	FNMA POOL # AK2717A 4.0%	3138E7A11	2/23/2012	3/3/2016	132,989			132,148	838				838				
1713	FNMA POOL # AK2717A 4.0%	3138E7A11	2/23/2012	3/25/2016	326			347	-19				-19				
1714	FNMA POOL # AK2439 3.5%	3138E9V94	2/9/2012	4/25/2016	1,564			1,658	-94				-94				
1715	FNMA POOL MA2561 3.0%	31418BZ33	2/23/2016	4/25/2016	1,984			2,072	-88				-88				
1716	FNMA POOL MA2561 3.0%	31418BZ33	3/3/2016	5/25/2016	1,306			1,361	-55				-55				
1717	FNMA POOL MA2561 3.0%	31418BZ33	2/23/2016	5/25/2016	2,503			2,614	-111				-111				
1718	FNMA POOL MA2561 3.0%	31418BZ33	3/3/2016	6/25/2016	692			721	29				29				
1719	FNMA POOL MA2561 3.0%	31418BZ33	2/23/2016	6/25/2016	1,326			1,385	-59				-59				
1720	FNMA POOL MA2561 3.0%	31418BZ33	3/3/2016	7/25/2016	1,153			1,202	-49				-49				
1721	FNMA POOL MA2561 3.0%	31418BZ33	2/23/2016	7/25/2016	2,210			2,307	-97				-97				
1722	FNMA POOL MA2561 3.0%	31418BZ33	3/3/2016	8/25/2016	1,357			1,414	-57				-57				
1723	FNMA POOL MA2561 3.0%	31418BZ33	2/23/2016	8/25/2016	2,600			2,715	-115				-115				
1724	FNMA POOL MA2561 3.0%	31418BZ33	3/3/2016	9/25/2016	1,900			1,980	-80				-80				
1725	FNMA POOL MA2561 3.0%	31418BZ33	2/23/2016	9/25/2016	3,641			3,802	-161				-161				

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

Long Term CG Distributions		Amount		28,816,473		0		28,057,044		559,429		0		0		559,429	
Short Term CG Distributions		0															
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj. Basis or Losses				
1726	FNMA POOL # MA2558	4 0%	31418BZY5	6/14/2016	8/25/2016	8,596	0	7,078	-480	0	0	0	-480				
1727	FNMA POOL # MA2558	4 0%	31418BZY5	6/14/2016	8/31/2016	267,326	0	267,838	-312	0	0	0	-312				
1728	FNMA POOL # MA2558	4 0%	31418BZY5	6/14/2016	9/25/2016	6,374	0	6,838	-464	0	0	0	-464				
1729	FNMA POOL # MA2705	3 0%	31418CAF1	7/8/2016	8/25/2016	658	0	684	-28	0	0	0	-28				
1730	FNMA POOL # MA2705	3 0%	31418CAF1	7/8/2016	9/25/2016	1,028	0	1,069	-43	0	0	0	-43				
1731	F N F GROUP		31620R303	9/24/2015	10/19/2015	354	0	368	-12	0	0	0	-12				
1732	F N F GROUP		31620R303	12/10/2013	10/19/2015	46,622	0	33,211	13,411	0	0	0	13,411				
1733	F N F GROUP		31620R303	12/10/2013	10/20/2015	40,278	0	29,123	11,155	0	0	0	11,155				
1734	F N F GROUP		31620R303	12/9/2013	10/20/2015	1,257	0	885	372	0	0	0	372				
1735	F N F GROUP		31620R303	12/9/2013	10/21/2015	43,030	0	30,527	12,503	0	0	0	12,503				
1736	F N F GROUP		31620R303	12/9/2013	10/22/2015	52,374	0	37,409	14,965	0	0	0	14,965				
1737	GNMA II POOL # MA1599	3 0%	36179NX45	6/24/2014	10/20/2015	3,099	0	3,131	-32	0	0	0	-32				
1738	GNMA II POOL # MA1599	3 0%	36179NX45	4/7/2015	10/20/2015	126	0	131	-5	0	0	0	-5				
1739	GNMA II POOL # MA1599	3 0%	36179NX45	6/24/2014	11/20/2015	2,279	0	2,303	-24	0	0	0	-24				
1740	GNMA II POOL # MA1599	3 0%	36179NX45	4/7/2015	11/20/2015	93	0	96	-3	0	0	0	-3				
1741	GNMA II POOL # MA1599	3 0%	36179NX45	10/15/2015	11/20/2015	47	0	48	-1	0	0	0	-1				
1742	GNMA II POOL # MA1599	3 0%	36179NX45	6/24/2014	12/20/2015	1,463	0	1,478	-15	0	0	0	-15				
1743	GNMA II POOL # MA1599	3 0%	36179NX45	4/7/2015	12/20/2015	60	0	62	-2	0	0	0	-2				
1744	GNMA II POOL # MA1599	3 0%	36179NX45	10/15/2015	12/20/2015	30	0	31	-1	0	0	0	-1				
1745	GNMA II POOL # MA1599	3 0%	36179NX45	6/24/2014	1/20/2016	3,313	0	3,347	-34	0	0	0	-34				
1746	GNMA II POOL # MA1599	3 0%	36179NX45	4/7/2015	1/20/2016	135	0	140	-5	0	0	0	-5				
1747	GNMA II POOL # MA1599	3 0%	36179NX45	10/15/2015	1/20/2016	69	0	70	-2	0	0	0	-2				
1748	GNMA II POOL # MA1599	3 0%	36179NX45	6/24/2014	2/20/2016	2,489	0	2,495	-28	0	0	0	-28				
1749	GNMA II POOL # MA1599	3 0%	36179NX45	4/7/2015	2/20/2016	101	0	104	-3	0	0	0	-3				
1750	WALGREEN CO	3 1%	931422AH2	9/10/2012	3/17/2016	25,007	0	24,972	35	0	0	0	35				
1751	WALGREEN CO	3 1%	931422AH2	9/10/2012	4/5/2016	5,053	0	4,994	59	0	0	0	59				
1752	WALGREEN CO	3 1%	931422AH2	5/29/2013	4/5/2016	15,158	0	14,853	305	0	0	0	305				
1753	WALGREEN CO	3 1%	931422AH2	5/20/2014	4/5/2016	35,389	0	34,602	787	0	0	0	787				
1754	WALGREEN CO	3 1%	931422AH2	6/18/2014	4/5/2016	15,158	0	14,732	426	0	0	0	426				
1755	WELLS FARGO & COMPANY		949748101	9/10/2015	12/21/2015	4,485	0	6,314	151	0	0	0	151				
1756	WELLS FARGO & COMPANY		949748101	9/10/2015	3/23/2016	4,995	0	5,262	-267	0	0	0	-267				
1757	WELLS FARGO & COMPANY		949748101	9/10/2015	5/23/2016	4,857	0	5,282	-405	0	0	0	-405				
1758	WELLS FARGO & COMPANY		949748101	9/10/2015	7/14/2016	4,890	0	5,282	-372	0	0	0	-372				
1759	WELLS FARGO & COMPANY		949748101	9/10/2015	7/20/2016	51,950	0	56,299	-4,439	0	0	0	-4,439				
1760	WELLS FARGO & COMPANY		949748101	7/12/2016	9/8/2016	41,175	0	41,345	-170	0	0	0	-170				
1761	WELLS FARGO BANK NA	1	9498815D5	5/25/2016	7/12/2016	131,567	0	128,944	1,643	0	0	0	1,643				
1762	YUMI BRANDS INC		988498101	4/25/2014	12/21/2015	5,111	0	5,428	-317	0	0	0	-317				
1763	YUMI BRANDS INC		988498101	4/24/2014	3/23/2016	4,719	0	4,607	112	0	0	0	112				
1764	YUMI BRANDS INC		988498101	4/24/2014	5/23/2016	4,795	0	4,607	188	0	0	0	188				
1765	YUMI BRANDS INC		988498101	4/24/2014	7/14/2016	5,291	0	4,607	684	0	0	0	684				
1766	ZIMMER BIOMET HOLDINGS		88956P102	5/27/2016	7/14/2016	1,136	0	1,107	29	0	0	0	29				
1767	MELLON OPTIMA US STRATE		999286567	1/1/2014	6/30/2016	167,084	0	198,078	-30,992	0	0	0	-30,992				
1768	MELLON OPTIMA US STRATE		999286567	1/1/2015	6/30/2016	320,962	0	368,019	-47,057	0	0	0	-47,057				
1769	MELLON OPTIMA US STRATE		999286567	3/30/2006	6/30/2016	1,011,953	0	1,101,254	-89,301	0	0	0	-89,301				
1770	ALLERGAN PLC		G0177J108	6/25/2015	1/21/2016	7,128	0	7,078	50	0	0	0	50				
1771	ALLERGAN PLC		G0177J108	6/22/2015	1/20/2016	38,498	0	40,802	-2,304	0	0	0	-2,304				
1772	ALLERGAN PLC		G0177J108	6/26/2015	1/20/2016	38,788	0	41,238	-2,450	0	0	0	-2,450				
1773	ALLERGAN PLC		G0177J108	9/30/2013	1/20/2016	25,472	0	12,673	12,799	0	0	0	12,799				
1774	ALLERGAN PLC		G0177J108	3/23/2016	7/14/2016	486	0	556	-70	0	0	0	-70				
1775	ALLERGAN PLC		G0177J108	5/19/2016	7/14/2016	3,162	0	2,957	205	0	0	0	205				
1776	ACCENTURE PLC-CL A		G1151C101	8/19/2015	10/13/2015	51,951	0	51,421	530	0	0	0	530				
1777	ACCENTURE PLC-CL A		G1151C101	8/19/2015	12/21/2015	1,335	0	1,334	1	0	0	0	1				
1778	ACCENTURE PLC-CL A		G1151C101	6/19/2015	2/11/2016	934	0	971	-37	0	0	0	-37				
1779	ACCENTURE PLC-CL A		G1151C101	8/19/2015	2/11/2016	10,647	0	11,701	-1,054	0	0	0	-1,054				
1780	ACCENTURE PLC-CL A		G1151C101	1/17/2014	2/11/2016	19,239	0	17,191	2,048	0	0	0	2,048				
1781	ACCENTURE PLC-CL A		G1151C101	3/23/2016	4/20/2016	1,966	0	1,834	132	0	0	0	132				
1782	ACCENTURE PLC-CL A		G1151C101	1/17/2014	4/20/2016	78,784	0	56,829	21,955	0	0	0	21,955				
1783	ACCENTURE PLC-CL A		G1151C101	5/23/2016	7/14/2016	467	0	485	-2	0	0	0	-2				
1784	ACCENTURE PLC-CL A		G1151C101	1/17/2014	7/14/2016	2,570	0	1,838	734	0	0	0	734				
1785	EATON CORP PLC		G29183103	8/4/2015	12/21/2015	5,057	0	5,918	-861	0	0	0	-861				
1786	EATON CORP PLC		G29183103	8/4/2015	3/23/2016	5,651	0	5,425	226	0	0	0	226				
1787	FHLMC GOLD T49004	3 0%	31287CAD4	3/28/2016	6/15/2016	25	0	28	-1	0	0	0	-1				
1788	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	7/15/2016	236	0	241	-5	0	0	0	-5				
1789	FHLMC GOLD T49004	3 0%	31287CAD4	10/29/2014	7/15/2016	28	0	27	-1	0	0	0	-1				
1790	FHLMC GOLD T49004	3 0%	31287CAD4	3/28/2016	7/15/2016	26	0	27	-1	0	0	0	-1				
1791	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	8/15/2016	239	0	244	-5	0	0	0	-5				
1792	FHLMC GOLD T49004	3 0%	31287CAD4	10/29/2014	8/15/2016	27	0	27	0	0	0	0	0				
1793	FHLMC GOLD T49004	3 0%	31287CAD4	3/28/2016	8/15/2016	27	0	27	0	0	0	0	0				
1794	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	9/15/2016	2,821	0	2,885	-64	0	0	0	-64				

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Long Term CG Distributions		Amount													
Short Term CG Distributions		1,571,555	0	28,816,473	0	0	0	28,057,044	559,429	0	0	0	0	559,429	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	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj. Basis or Losses		
1795	FHLMC GOLD T49004 3 0%	31287CAD4	10/29/2014	9/15/2016	313			319	-6	0	0	0	-8		
1796	FHLMC GOLD T49004 3 0%	31287CAD4	3/28/2016	9/15/2016	313		0	321	-8	0	0	0	-8		
1797	FHLMC GOLD POOL T49005 3	31287CAE2	2/19/2014	10/15/2015	503		0	525	-22	0	0	0	-22		
1798	FHLMC GOLD POOL T49005 3	31287CAE2	2/19/2014	11/15/2015	514		0	538	-22	0	0	0	-22		
1799	FHLMC GOLD POOL T49005 3	31287CAE2	2/19/2014	12/15/2015	515		0	538	-23	0	0	0	-23		
1800	FHLMC GOLD POOL T49005 3	31287CAE2	2/19/2014	1/15/2016	485		0	506	-21	0	0	0	-21		
1801	FHLMC GOLD POOL T49005 3	31287CAE2	2/19/2014	2/15/2016	505		0	528	-23	0	0	0	-23		
1802	FHLMC GOLD POOL T49005 3	31287CAE2	2/19/2014	3/15/2016	510		0	532	-22	0	0	0	-22		
1803	FHLMC GOLD POOL T49005 3	31287CAE2	2/19/2014	4/15/2016	522		0	545	-23	0	0	0	-23		
1804	FHLMC GOLD POOL T49005 3	31287CAE2	2/19/2014	5/15/2016	521		0	544	-23	0	0	0	-23		
1805	FHLMC GOLD POOL T49005 3	31287CAE2	2/19/2014	6/15/2016	512		0	535	-23	0	0	0	-23		
1806	FHLMC GOLD POOL T49005 3	31287CAE2	2/19/2014	7/15/2016	514		0	536	-22	0	0	0	-22		
1807	FHLMC GOLD POOL T49005 3	31287CAE2	2/19/2014	8/15/2016	518		0	538	-22	0	0	0	-22		
1808	FHLMC GOLD POOL T49005 3	31287CAE2	2/19/2014	9/15/2016	518		0	540	-22	0	0	0	-22		
1809	FHLMC GOLD G05938 5 0%	3128M74X1	7/19/2010	10/15/2015	144		0	152	-8	0	0	0	-8		
1810	FHLMC GOLD G05938 5 0%	3128M74X1	7/19/2010	11/15/2015	543		0	578	-33	0	0	0	-33		
1811	FHLMC GOLD G05938 5 0%	3128M74X1	7/19/2010	12/15/2015	74		0	78	-4	0	0	0	-4		
1812	FHLMC GOLD G05938 5 0%	3128M74X1	7/19/2010	1/15/2016	566		0	601	-35	0	0	0	-35		
1813	FHLMC GOLD G05938 5 0%	3128M74X1	7/19/2010	2/15/2016	704		0	747	-43	0	0	0	-43		
1814	FHLMC GOLD G05938 5 0%	3128M74X1	7/19/2010	3/15/2016	370		0	393	-23	0	0	0	-23		
1815	FHLMC GOLD G05938 5 0%	3128M74X1	7/19/2010	4/15/2016	695		0	737	-42	0	0	0	-42		
1816	FHLMC GOLD G05938 5 0%	3128M74X1	7/19/2010	5/15/2016	228		0	241	-13	0	0	0	-13		
1817	FHLMC GOLD G05938 5 0%	3128M74X1	7/19/2010	6/15/2016	36		0	39	-3	0	0	0	-3		
1818	FHLMC GOLD G05938 5 0%	3128M74X1	7/19/2010	7/15/2016	65		0	69	-4	0	0	0	-4		
1819	FHLMC GOLD G05938 5 0%	3128M74X1	7/19/2010	8/15/2016	395		0	419	-24	0	0	0	-24		
1820	FHLMC GOLD T49004 3 0%	31287CAD4	10/29/2014	6/15/2016	25		0	26	-1	0	0	0	-1		
1821	FNMA POOL # AL0219 3 2979	3138EGG57	10/20/2011	10/25/2015	137		0	139	-2	0	0	0	-2		
1822	FNMA POOL # AL0219 3 298	3138EGG57	10/20/2011	11/25/2015	143		0	145	-2	0	0	0	-2		
1823	FNMA POOL # AL0219 3 299	3138EGG57	10/20/2011	12/25/2015	5,640		0	5,732	-92	0	0	0	-92		
1824	FNMA POOL # AL0219 3 2820	3138EGG57	10/20/2011	1/25/2016	1,095		0	1,113	-18	0	0	0	-18		
1825	FNMA POOL # AL0219 3 282	3138EGG57	10/20/2011	2/6/2016	51,725		0	50,317	1,408	0	0	0	1,408		
1826	FNMA POOL # AL0219 3 282	3138EGG57	10/20/2011	2/25/2016	135		0	137	-2	0	0	0	-2		
1827	FNMA POOL # AL0201 5 0%	3138EGG44	4/15/2011	10/25/2015	872		0	897	-25	0	0	0	-25		
1828	NXP SEMICONDUCTORS N V	N6596X109	2/12/2016	5/23/2016	4,467		0	3,602	865	0	0	0	865		
1829	NXP SEMICONDUCTORS N V	N6596X109	7/12/2016	7/14/2016	799		0	807	-8	0	0	0	-8		
1830	NXP SEMICONDUCTORS N V	N6596X109	7/21/2016	9/2/2016	21,982		0	21,115	867	0	0	0	867		
1831	AVAGO TECHNOLOGIES LTD	Y0486S104	10/29/2015	12/21/2015	1,294		0	1,081	213	0	0	0	213		
1832	BROADCOM LTD	Y09827109	3/23/2016	5/23/2016	2,679		0	2,788	-107	0	0	0	-107		
1833	BROADCOM LTD	Y09827109	3/17/2016	5/23/2016	4,465		0	4,545	-80	0	0	0	-80		
1834	BROADCOM LTD	Y09827109	3/17/2016	7/14/2016	8,507		0	8,029	478	0	0	0	478		
1835	BROADCOM LTD	Y09827109	3/17/2016	9/2/2016	30,552		0	26,813	3,739	0	0	0	3,739		
1836	FHLMC GOLD G05938 5 0%	3128M74X1	7/19/2010	9/15/2016	81		0	86	-5	0	0	0	-5		
1837	FHLMC GOLD POOL G08871	3128MJW97	10/9/2015	12/15/2015	1,024		0	1,064	-40	0	0	0	-40		
1838	FHLMC GOLD POOL G08871	3128MJW97	10/9/2015	1/15/2016	1,142		0	1,186	-44	0	0	0	-44		
1839	FHLMC GOLD POOL G08871	3128MJW97	10/9/2015	2/15/2016	1,121		0	1,164	-43	0	0	0	-43		
1840	FHLMC GOLD POOL G08871	3128MJW97	1/20/2016	2/15/2016	469		0	489	-20	0	0	0	-20		
1841	FHLMC GOLD POOL G08871	3128MJW97	10/9/2015	3/15/2016	1,805		0	1,874	-69	0	0	0	-69		
1842	FHLMC GOLD POOL G08871	3128MJW97	1/20/2016	3/15/2016	755		0	787	-32	0	0	0	-32		
1843	FHLMC GOLD POOL G08871	3128MJW97	10/9/2015	4/15/2016	5,151		0	5,351	-200	0	0	0	-200		
1844	FHLMC GOLD POOL G08871	3128MJW97	1/20/2016	4/15/2016	2,154		0	2,248	-92	0	0	0	-92		
1845	FHLMC GOLD POOL G08871	3128MJW97	3/15/2016	4/15/2016	94		0	98	-4	0	0	0	-4		
1846	FHLMC GOLD POOL G08871	3128MJW97	1/20/2016	4/20/2016	115,517		0	115,103	414	0	0	0	414		
1847	FHLMC GOLD POOL G08871	3128MJW97	3/15/2016	4/20/2016	5,022		0	5,018	4	0	0	0	4		
1848	FHLMC GOLD POOL G08871	3128MJW97	10/9/2015	4/20/2016	289,847		0	287,673	1,974	0	0	0	1,974		
1849	FHLMC GOLD POOL G08871	3128MJW97	10/9/2015	5/15/2016	6,107		0	6,343	-236	0	0	0	-236		
1850	FHLMC G08853 3 0% 7	3128MJWP1	8/7/2015	10/15/2015	567		0	569	-2	0	0	0	-2		
1851	FHLMC G08853 3 0% 7	3128MJWP1	9/11/2015	10/15/2015	243		0	244	-1	0	0	0	-1		
1852	FHLMC G08853 3 0% 7	3128MJWP1	9/21/2015	10/15/2015	32		0	33	-1	0	0	0	-1		
1853	FHLMC G08853 3 0% 7	3128MJWP1	9/21/2015	10/15/2015	81		0	82	-1	0	0	0	-1		
1854	FHLMC G08853 3 0% 7	3128MJWP1	8/7/2015	11/15/2015	581		0	582	-1	0	0	0	-1		
1855	FHLMC G08853 3 0% 7	3128MJWP1	9/11/2015	11/15/2015	249		0	250	-1	0	0	0	-1		
1856	FHLMC G08853 3 0% 7	3128MJWP1	9/21/2015	11/15/2015	33		0	33	0	0	0	0	0		
1857	FHLMC G08853 3 0% 7	3128MJWP1	9/21/2015	11/15/2015	83		0	83	0	0	0	0	0		
1858	FHLMC G08853 3 0% 7	3128MJWP1	9/11/2015	11/24/2015	74,119		0	74,428	-307	0	0	0	-307		
1859	FHLMC G08853 3 0% 7	3128MJWP1	9/21/2015	11/24/2015	9,883		0	9,942	-59	0	0	0	-59		
1860	FHLMC G08853 3 0% 7	3128MJWP1	9/21/2015	11/24/2015	24,706		0	24,832	-126	0	0	0	-126		
1861	FHLMC G08853 3 0% 7	3128MJWP1	8/7/2015	11/24/2015	171,946		0	172,295	-349	0	0	0	-349		
1862	FHLMC G08853 3 0% 7	3128MJWP1	8/7/2015	12/15/2015	997		0	1,001	-4	0	0	0	-4		
1863	FHLMC GOLD G18473 3 0%	3128MMQ30	8/1/2013	10/15/2015	4,374		0	4,488	-114	0	0	0	-114		

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Long Term CG Distributions		Amount		Short Term CG Distributions		28,616,473		0		0		28,057,044		559,429		0		0		559,429	
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 12/31/99	Adjusted Basis as of 12/31/99	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj. Basis or Losses							
1864	FHLMC GOLD G18473	3 0%	3128MMQ30	8/27/2013	10/15/2015	168			173	-5				-5							
1865	FHLMC GOLD G18473	3 0%	3128MMQ30	8/1/2013	11/15/2015	2,487			2,531	-64				-64							
1866	FHLMC GOLD G18473	3 0%	3128MMQ30	8/27/2013	11/15/2015	95			97	-2				-2							
1867	GNMA II POOL # MA2753	3 0%	36179RBW8	5/11/2015	12/20/2015	740			759	-19				-19							
1868	GNMA II POOL # MA2753	3 0%	36179RBW8	9/25/2015	12/20/2015	64			66	-2				-2							
1869	GNMA II POOL # MA2753	3 0%	36179RBW8	4/9/2015	1/20/2016	1,789			1,849	-60				-60							
1870	GNMA II POOL # MA2753	3 0%	36179RBW8	5/11/2015	1/20/2016	857			880	-23				-23							
1871	GNMA II POOL # MA2753	3 0%	36179RBW8	9/25/2015	1/20/2016	75			76	-1				-1							
1872	FHLMC GOLD G18473	3 0%	3128MMQ30	8/1/2013	12/15/2015	2,157			2,213	-56				-56							
1873	FHLMC GOLD G18473	3 0%	3128MMQ30	8/27/2013	12/15/2015	83			85	-2				-2							
1874	FHLMC GOLD G18473	3 0%	3128MMQ30	8/1/2013	1/15/2016	2,845			2,920	-75				-75							
1875	FNMA POOL # AL4191	3 5%	3138ELUR2	1/8/2014	2/25/2016	808			849	-41				-41							
1876	FNMA POOL # AL4191	3 5%	3138ELUR2	1/30/2014	2/25/2016	1,347			1,421	-74				-74							
1877	FNMA POOL # AL4191	3 5%	3138ELUR2	1/8/2014	3/25/2016	805			836	-31				-31							
1878	FNMA POOL # AL4191	3 5%	3138ELUR2	1/30/2014	3/25/2016	1,009			1,064	-55				-55							
1879	FNMA POOL # AL4191	3 5%	3138ELUR2	1/8/2014	4/25/2016	558			586	-28				-28							
1880	FNMA POOL # AL4191	3 5%	3138ELUR2	1/30/2014	4/25/2016	930			981	-51				-51							
1881	FNMA POOL # AL4191	3 5%	3138ELUR2	1/8/2014	5/25/2016	850			892	-42				-42							
1882	FNMA POOL # AL4191	3 5%	3138ELUR2	1/30/2014	5/25/2016	1,416			1,494	-78				-78							
1883	FNMA POOL # AL4191	3 5%	3138ELUR2	1/8/2014	8/25/2016	825			867	-42				-42							
1884	FNMA POOL # AL4191	3 5%	3138ELUR2	1/30/2014	8/25/2016	1,378			1,451	-73				-73							
1885	FNMA POOL # AL4191	3 5%	3138ELUR2	1/8/2014	1/25/2016	795			835	-40				-40							
1886	FNMA POOL # AL4191	3 5%	3138ELUR2	1/30/2014	1/25/2016	1,325			1,398	-73				-73							
1887	FNMA POOL # AL4191	3 5%	3138ELUR2	1/8/2014	8/25/2016	689			724	-35				-35							
1888	FNMA POOL # AL4191	3 5%	3138ELUR2	1/30/2014	8/25/2016	1,149			1,212	-63				-63							
1889	FNMA POOL # AL4191	3 5%	3138ELUR2	1/8/2014	9/25/2016	696			730	-34				-34							
1890	FNMA POOL # AL4191	3 5%	3138ELUR2	1/30/2014	9/25/2016	1,160			1,223	-63				-63							
1891	FNMA AL6223 POOL	4 5%	3138EN4H9	2/24/2015	10/25/2015	4,750			5,176	-426				-426							
1892	FNMA AL6223 POOL	4 5%	3138EN4H9	5/15/2015	10/25/2015	158			170	-14				-14							
1893	FNMA AL6223 POOL	4 5%	3138EN4H9	9/28/2015	10/25/2015	158			170	-14				-14							
1894	FNMA AL6223 POOL	4 5%	3138EN4H9	2/24/2015	11/25/2015	4,235			4,615	-380				-380							
1895	FNMA AL6223 POOL	4 5%	3138EN4H9	5/15/2015	11/25/2015	139			151	-12				-12							
1896	FNMA AL6223 POOL	4 5%	3138EN4H9	9/29/2015	11/25/2015	139			151	-12				-12							
1897	FNMA AL6223 POOL	4 5%	3138EN4H9	2/24/2015	12/25/2015	2,596			2,829	-233				-233							
1898	FNMA AL6223 POOL	4 5%	3138EN4H9	5/15/2015	12/25/2015	85			93	-8				-8							
1899	FNMA AL6223 POOL	4 5%	3138EN4H9	9/28/2015	12/25/2015	85			93	-8				-8							
1900	FNMA AL6223 POOL	4 5%	3138EN4H9	2/24/2015	1/25/2016	6,810			7,202	-592				-592							
1901	VERIZON COMMUNICATIONS		92343BP8	6/18/2015	9/9/2016	94,000			94,755	-755				-755							
1902	VISA INC-CLASS A SHRS		92826C839	10/19/2015	12/21/2015	2,312			2,312	0				0							
1903	VISA INC-CLASS A SHRS		92826C839	10/19/2015	3/23/2016	4,368			4,624	-256				-256							
1904	VISA INC-CLASS A SHRS		92826C839	10/19/2015	5/23/2016	3,864			3,854	10				10							
1905	VISA INC-CLASS A SHRS		92826C839	10/19/2015	7/14/2016	3,908			3,854	54				54							
1906	VIRTUS EMERGING MKTS OF		928281889	8/17/2013	10/21/2015	50,000			53,006	-3,006				-3,006							
1907	VOYA FINANCIAL INC		929089100	10/22/2015	12/21/2015	363			407	-44				-44							
1908	VOYA FINANCIAL INC		929089100	10/22/2015	5/23/2016	2,919			3,661	-742				-742							
1909	VOYA FINANCIAL INC		929089100	10/22/2015	7/14/2016	2,788			4,475	-1,687				-1,687							
1910	WFRBS 2011-C5 A2	2 884%	92936JAZ7	11/1/2011	4/15/2016	14,120			14,261	-141				-141							
1911	WFRBS 2011-C5 A2	2 884%	92936JAZ7	12/1/2014	4/15/2016	4,236			4,360	-124				-124							
1912	WFRBS 2011-C5 A2	2 884%	92936JAZ7	11/1/2011	5/15/2016	15,883			16,042	-159				-159							
1913	WFRBS 2011-C5 A2	2 884%	92936JAZ7	12/1/2014	5/15/2016	4,765			4,904	-139				-139							
1914	WFRBS 2011-C5 A2	2 884%	92936JAZ7	11/1/2011	8/15/2016	19,350			19,544	-194				-194							
1915	WFRBS 2011-C5 A2	2 884%	92936JAZ7	12/1/2014	8/15/2016	5,805			5,975	-170				-170							
1916	WFRBS 2011-C5 A2	2 884%	92936JAZ7	11/1/2011	7/15/2016	20,427			20,631	-204				-204							
1917	WFRBS 2011-C5 A2	2 884%	92936JAZ7	12/1/2014	7/15/2016	8,128			8,307	-179				-179							
1918	WFRBS 2011-C5 A2	2 884%	92936JAZ7	11/1/2011	8/15/2016	4,705			4,752	-47				-47							
1919	WFRBS 2011-C5 A2	2 884%	92936JAZ7	12/1/2014	8/15/2016	1,412			1,453	-41				-41							
1920	WFRBS 2011-C5 A2	2 884%	92936JAZ7	11/1/2011	9/15/2016	16,335			16,498	-163				-163							
1921	WFRBS 2011-C5 A2	2 884%	92936JAZ7	12/1/2014	9/15/2016	4,900			5,044	-144				-144							
1922	WACHOVIA CORP	5 625%	929903CH3	8/10/2014	11/10/2015	20,857			22,103	-1,246				-1,246							
1923	WACHOVIA CORP	5 625%	929903CH3	8/10/2014	5/25/2016	101,653			110,514	-8,861				-8,861							
1924	FNMA POOL # AL0201	5 0%	3138EGGK4	4/15/2011	11/25/2015	1,270			1,364	-94				-94							
1925	FNMA POOL # AL0201	5 0%	3138EGGK4	4/15/2011	12/25/2015	771			828	-57				-57							
1926	FNMA POOL # AL0201	5 0%	3138EGGK4	4/15/2011	1/25/2016	738			791	-55				-55							
1927	FNMA POOL # AL0201	5 0%	3138EGGK4	4/15/2011	2/24/2016	20,747			21,251	-504				-504							
1928	FNMA POOL # AL0201	5 0%	3138EGGK4	4/15/2011	2/25/2016	824			886	-62				-62							
1929	FNMA AL4082	3 5% 10%	3138ELRC9	8/8/2016	7/25/2016	2,068			2,195	-127				-127							
1930	FNMA AL4082	3 5% 10%	3138ELRC9	8/8/2016	8/25/2016	1,677			1,780	-103				-103							
1931	FNMA AL4082	3 5% 10%	3138ELRC9	8/8/2016	9/25/2016	2,413			2,560	-147				-147							
1932	FNMA POOL AL4166	5 5%	3138ELTY9	8/23/2013	10/25/2015	3,140			3,450	-310				-310							

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

Long Term CG Distributions		Amount		28 816 473		0		0		28 057 044		559 429		0		0		559 429	
Short Term CG Distributions		0																	
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses						
1933 FNMA POOL AL4166	5 5%	3138ELTY9	9/23/2013	11/25/2015	3,338			3,658	-330				-330						
1934 FNMA POOL AL4166	5 5%	3138ELTY9	9/23/2013	12/25/2015	2,856			2,917	-262				-262						
1935 FNMA POOL AL4166	5 5%	3138ELTY9	9/23/2013	1/25/2016	3,294			3,620	-326				-326						
1936 FNMA POOL AL4166	5 5%	3138ELTY9	9/23/2013	2/25/2016	2,328			2,558	-230				-230						
1937 FNMA POOL AL4166	5 5%	3138ELTY9	9/23/2013	3/25/2016	2,858			2,918	-262				-262						
1938 FNMA POOL AL4166	5 5%	3138ELTY9	9/23/2013	4/25/2016	3,085			3,390	-305				-305						
1939 FNMA POOL AL4166	5 5%	3138ELTY9	9/23/2013	5/25/2016	3,504			3,850	-346				-346						
1940 FNMA POOL AL4166	5 5%	3138ELTY9	9/23/2013	6/25/2016	3,150			3,461	-311				-311						
1941 FNMA POOL AL4166	5 5%	3138ELTY9	9/23/2013	7/8/2016	137,748			133,920	3,828				3,828						
1942 FNMA POOL AL4166	5 5%	3138ELTY9	9/23/2013	7/25/2016	2,622			2,881	-259				-259						
1943 FNMA POOL # AL4191	3 5%	3138ELUR2	1/6/2014	10/25/2015	738			775	-37				-37						
1944 FNMA POOL # AL4191	3 5%	3138ELUR2	1/30/2014	10/25/2015	1,231			1,296	-67				-67						
1945 FNMA POOL # AL4191	3 5%	3138ELUR2	1/6/2014	11/25/2015	587			616	-29				-29						
1946 FNMA POOL # AL4191	3 5%	3138ELUR2	1/30/2014	11/25/2015	978			1,031	-53				-53						
1947 FNMA POOL # AL4191	3 5%	3138ELUR2	1/6/2014	12/25/2015	637			669	-32				-32						
1948 FNMA POOL # AL4191	3 5%	3138ELUR2	1/30/2014	12/25/2015	1,062			1,120	-58				-58						
1949 FNMA POOL # AL4191	3 5%	3138ELUR2	1/6/2014	1/25/2016	634			666	-32				-32						
1950 FNMA POOL # AL4191	3 5%	3138ELUR2	1/30/2014	1/25/2016	1,057			1,114	-57				-57						
1951 GNMA II POOL # MA1599	3 0%	36179NX45	6/24/2014	3/20/2016	1,864			1,883	-19				-19						
1952 GNMA II POOL # MA1599	3 0%	36179NX45	4/7/2015	3/20/2016	78			79	-3				-3						
1953 GNMA II POOL # MA1599	3 0%	36179NX45	10/15/2015	3/20/2016	38			39	-1				-1						
1954 GNMA II POOL # MA1599	3 0%	36179NX45	6/24/2014	4/20/2016	2,440			2,465	-25				-25						
1955 GNMA II POOL # MA1599	3 0%	36179NX45	4/7/2015	4/20/2016	700			703	-3				-3						
1956 GNMA II POOL # MA1599	3 0%	36179NX45	10/15/2015	4/20/2016	50			51	-1				-1						
1957 GNMA II POOL # MA1599	3 0%	36179NX45	6/24/2014	5/20/2016	2,835			2,864	-29				-29						
1958 GNMA II POOL # MA1599	3 0%	36179NX45	4/7/2015	5/20/2016	116			119	-3				-3						
1959 GNMA II POOL # MA1599	3 0%	36179NX45	10/15/2015	5/20/2016	58			60	-2				-2						
1960 GNMA II POOL # MA1599	3 0%	36179NX45	6/24/2014	6/20/2016	1,895			1,914	-19				-19						
1961 GNMA II POOL # MA1599	3 0%	36179NX45	4/7/2015	6/20/2016	77			80	-3				-3						
1962 WACHOVIA CORP	5 625%	929903CH3	10/20/2015	5/25/2016	30,496			31,400	-904				-904						
1963 EXELON CORP		30161N101	8/20/2015	7/14/2016	363			341	22				22						
1964 EXXON MOBIL CORP		30231G102	6/18/2014	12/21/2015	6,945			9,223	-2,278				-2,278						
1965 EXXON MOBIL CORP		30231G102	6/18/2014	3/3/2016	6,409			7,993	-1,587				-1,587						
1966 EXXON MOBIL CORP		30231G102	6/18/2015	3/3/2016	621			852	-31				-31						
1967 EXXON MOBIL CORP		30231G102	7/2/2015	3/3/2016	50,918			51,052	-134				-134						
1968 EXXON MOBIL CORP		30231G102	7/2/2015	3/3/2016	40,408			39,286	1,120				1,120						
1969 EXXON MOBIL CORP		30231G102	7/2/2015	3/1/2016	13,290			12,616	674				674						
1970 EXXON MOBIL CORP		30231G102	8/21/2015	3/1/2016	44,748			39,346	5,402				5,402						
1971 EXXON MOBIL CORP		30231G102	3/23/2016	5/23/2016	1,781			1,880	-101				-101						
1972 EXXON MOBIL CORP		30231G102	8/21/2015	5/23/2016	1,781			1,479	302				302						
1973 EXXON MOBIL CORP		30231G102	8/21/2015	7/14/2016	3,788			2,958	830				830						
1974 FACEBOOK INC-A		30303M102	6/2/2015	12/21/2015	11,602			8,945	2,657				2,657						
1975 FACEBOOK INC-A		30303M102	6/2/2015	3/23/2016	11,453			8,220	3,233				3,233						
1976 FACEBOOK INC-A		30303M102	6/2/2015	5/23/2016	10,476			7,253	3,223				3,223						
1977 FACEBOOK INC-A		30303M102	6/2/2015	7/14/2016	7,845			5,399	2,446				2,446						
1978 FACEBOOK INC-A		30303M102	5/4/2015	7/14/2016	3,630			2,446	1,184				1,184						
1979 FACEBOOK INC-A		30303M102	5/4/2015	9/30/2016	45,969			28,328	17,643				17,643						
1980 FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	10/15/2015	266			272	-6				-6						
1981 FHLMC GOLD T49004	3 0%	31287CAD4	10/29/2014	10/15/2015	30			30	0				0						
1982 FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	11/15/2015	267			273	-6				-6						
1983 FHLMC GOLD T49004	3 0%	31287CAD4	10/29/2014	11/15/2015	30			30	0				0						
1984 FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	12/15/2015	278			284	-6				-6						
1985 FHLMC GOLD T49004	3 0%	31287CAD4	10/29/2014	12/15/2015	31			31	0				0						
1986 FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	1/15/2016	4,557			4,659	-102				-102						
1987 FHLMC GOLD T49004	3 0%	31287CAD4	10/29/2014	1/15/2016	506			515	-9				-9						
1988 FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	2/15/2016	273			279	-6				-6						
1989 FHLMC GOLD T49004	3 0%	31287CAD4	10/29/2014	2/15/2016	30			31	-1				-1						
1990 FNMA AL6223 POOL	4 5%	3138EN4H9	5/15/2015	1/25/2016	217			236	-19				-19						
1991 FNMA AL6223 POOL	4 5%	3138EN4H9	9/28/2015	1/25/2016	217			236	-19				-19						
1992 FNMA AL6223 POOL	4 5%	3138EN4H9	2/24/2015	2/25/2016	4,598			5,011	-413				-413						
1993 FNMA AL6223 POOL	4 5%	3138EN4H9	5/15/2015	2/25/2016	151			164	-13				-13						
1994 FNMA AL6223 POOL	4 5%	3138EN4H9	9/28/2015	2/25/2016	151			164	-13				-13						
1995 FNMA AL6223 POOL	4 5%	3138EN4H9	1/20/2016	2/25/2016	75			82	-7				-7						
1996 FNMA AL6223 POOL	4 5%	3138EN4H9	2/24/2015	3/25/2016	4,686			5,106	-420				-420						
1997 FNMA AL6223 POOL	4 5%	3138EN4H9	5/15/2015	3/25/2016	154			167	-13				-13						
1998 GNMA II POOL # MA2225	4 5%	36179QV4	9/21/2015	10/20/2015	123			132	-9				-9						
1999 GNMA MA2448 POOL II	4 0%	36179QV4	7/29/2015	10/20/2015	295			312	-17				-17						
2000 GNMA MA2448 POOL II	4 0%	36179QV4	7/29/2015	11/20/2015	244			259	-15				-15						
2001 GNMA MA2448 POOL II	4 0%	36179QV4	7/29/2015	1/20/2016	210			223	-13				-13						

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

	Date		Amount
1 Credit from prior year return . . . . .	9/30/2015	1	10,568
2 First quarter estimated tax payment . . . . .		2	
3 Second quarter estimated tax payment . . . . .	3/9/2016	3	77,230
4 Third quarter estimated tax payment . . . . .		4	
5 Fourth quarter estimated tax payment . . . . .		5	
6 Other payments . . . . .		6	
7 Total . . . . .		7	87,798