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Form **990-PF**Department of the Treasury
Internal Revenue Service**Return of Private Foundation**
or Section 4947(a)(1) Trust Treated as Private Foundation

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

OMB No 1545-0052

2015

Open to Public Inspection

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

Name of foundation LOCKHART J M ALLY HERC 1			A Employer identification number 25-6018602	
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N A - P O Box 185			B Telephone number (see instructions) (412) 236-7417	
City or town Pittsburgh		State PA	ZIP code 15230-0185	
Foreign country name		Foreign province/state/county		Foreign postal code
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) ▶ \$ 13,020,657		J Accounting method. ☒ Cash ☐ Accrual ☐ Other (specify) _____		
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 ☐				

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check ☒ if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	262,295	261,661		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	348,965			
	b Gross sales price for all assets on line 6a 5,344,125				
	7 Capital gain net income (from Part IV, line 2)		348,965		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less Cost of goods sold					
c Gross profit or (loss) (attach schedule)					
11 Other income (attach schedule)					
12 Total. Add lines 1 through 11	611,260	610,626	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	40,936	24,562		16,374
	14 Other employee salaries and wages				
	15 Pension plans, employee benefits				
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)				
	c Other professional fees (attach schedule)				
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	16,008	1,648		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	1,098	1,098		
	24 Total operating and administrative expenses. Add lines 13 through 23	58,042	27,308	0	16,374
	25 Contributions, gifts, grants paid	639,087			639,087
26 Total expenses and disbursements. Add lines 24 and 25	697,129	27,308	0	655,461	
27 Subtract line 26 from line 12.					
a Excess of revenue over expenses and disbursements	-85,869				
b Net investment income (if negative, enter -0-)		583,318			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

HTA

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing			
	2	Savings and temporary cash investments	182,440	177,986	177,986
	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)			
Liabilities	11	Investments—land, buildings, and equipment: basis			
		Less: accumulated depreciation (attach schedule)			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	11,165,435	11,061,918	12,842,671
	14	Land, buildings, and equipment: basis			
		Less: accumulated depreciation (attach schedule)			
	15	Other assets (describe)			
	16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	11,347,875	11,239,904	13,020,657
	17	Accounts payable and accrued expenses			
	18	Grants payable			
Net Assets or Fund Balances	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe)			
	23	Total liabilities (add lines 17 through 22)	0	0	
		Foundations that follow SFAS 117, check here and complete lines 24 through 26 and lines 30 and 31. ☐			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ☒			
	27	Capital stock, trust principal, or current funds	11,347,875	11,239,904	
	28	Paid-in or capital surplus, or land, bldg., and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
	30	Total net assets or fund balances (see instructions)	11,347,875	11,239,904	
	31	Total liabilities and net assets/fund balances (see instructions)	11,347,875	11,239,904	

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	11,347,875
2	Enter amount from Part I, line 27a	2	-85,869
3	Other increases not included in line 2 (itemize)	3	
4	Add lines 1, 2, and 3	4	11,262,006
5	Decreases not included in line 2 (itemize) See Attached Statement	5	22,102
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	11,239,904

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a See Attached Statement				
b				
c				
d				
e				

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			
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	348,965
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	672,496	13,284,165	0.050624
2013	612,886	13,148,533	0.046613
2012	651,067	12,123,816	0.053701
2011	533,388	11,492,865	0.046410
2010	590,088	11,839,405	0.049841

2 Total of line 1, column (d)	2	0.247189
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.049438
4 Enter the net value of noncharitable-use assets for 2015 from Part X, line 5	4	12,612,948
5 Multiply line 4 by line 3	5	623,559
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	5,833
7 Add lines 5 and 6	7	629,392
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.	8	655,461

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b	1	5,833	
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b).			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0	
3	Add lines 1 and 2	3	5,833	
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4		
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	5,833	
6	Credits/Payments.			
a	2015 estimated tax payments and 2014 overpayment credited to 2015	6a	16,574	
b	Exempt foreign organizations—tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c		
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments. Add lines 6a through 6d	7	16,574	
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8		
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	10,741	
11	Enter the amount of line 10 to be Credited to 2016 estimated tax Refunded	11	4,908	

Part VII-A Statements Regarding Activities

1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	Yes	No
1a			X
b	Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)?		X
1b			X
	<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>		
c	Did the foundation file Form 1120-POL for this year?		X
1c			X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation ▶ \$ _____ (2) On foundation managers. ▶ \$ _____		
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ \$ _____		
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities.</i>	2	X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>	3	X
4a	Did the foundation have unrelated business gross income of \$1,000 or more during the year?	4a	X
b	If "Yes," has it filed a tax return on Form 990-T for this year?	4b	N/A
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T</i>	5	X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X
7	Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col (c), and Part XV</i>	7	X
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ PA		
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by <i>General Instruction G</i> ? <i>If "No," attach explanation</i>	8b	X
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2015 or the taxable year beginning in 2015 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>	9	X
10	Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>	10	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	▶ ☒		
16	At any time during calendar year 2015, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ▶	16	Yes	No
				X

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

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

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No		
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
	(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	X
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2015?	1c	X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)).		
a	At the end of tax year 2015, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2015? ☐ Yes ☒ No If "Yes," list the years ▶ 20____, 20____, 20____, 20____		
b	Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement—see instructions.)	2b	N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ▶ 20____, 20____, 20____, 20____		
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 2015 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2015.)	3b	N/A
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2015?	4b	X

Part 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).
- 6a** Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No
- b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No
- If "Yes" to 6b, file Form 8870
- 7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No
- b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No

5b N/A**6b** X**7b** N/A**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors****1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N.A. P O Box 185 Pittsburgh, PA 15230-0185	TRUSTEE SEE ATTACHED	60,698	NONE	NONE
BNY Mellon, N.A. P O Box 185 Pittsburgh, PA 15230-0185	FEE REIMBURSEMENT	-19,762	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.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities	1a	12,581,808
b	Average of monthly cash balances	1b	223,215
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	12,805,023
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	12,805,023
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	192,075
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	12,612,948
6	Minimum investment return. Enter 5% of line 5	6	630,647

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

1	Minimum investment return from Part X, line 6	1	630,647
2a	Tax on investment income for 2015 from Part VI, line 5	2a	5,833
b	Income tax for 2015. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	5,833
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	624,814
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	624,814
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	624,814

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26	1a	655,461
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	655,461
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	5,833
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	649,628

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2014	(c) 2014	(d) 2015
1 Distributable amount for 2015 from Part XI, line 7				624,814
2 Undistributed income, if any, as of the end of 2015				
a Enter amount for 2014 only			0	
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2015				
a From 2010	13,221			
b From 2011				
c From 2012	53,977			
d From 2013				
e From 2014	24,862			
f Total of lines 3a through e	92,060			
4 Qualifying distributions for 2015 from Part XII, line 4 ▶ \$ 655,461				
a Applied to 2014, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2015 distributable amount				624,814
e Remaining amount distributed out of corpus	30,647			
5 Excess distributions carryover applied to 2015. (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	122,707			
b Prior years' undistributed income. Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2014. Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2015. Subtract lines 4d and 5 from line 1 This amount must be distributed in 2016				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)				
8 Excess distributions carryover from 2010 not applied on line 5 or line 7 (see instructions)	13,221			
9 Excess distributions carryover to 2016. Subtract lines 7 and 8 from line 6a	109,486			
10 Analysis of line 9:				
a Excess from 2011				
b Excess from 2012	53,977			
c Excess from 2013				
d Excess from 2014	24,862			
e Excess from 2015	30,647			

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year See Attached Statement				
Total			▶ 3a	639,087
b Approved for future payment NONE				
Total			▶ 3b	NONE

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

Recipient(s) paid during the year

Name

WESTERN PENNSYLVANIA HOSPITAL FOUNDATION

Street

30 ISABELLA STREET, SUITE 300

City

PITTSBURGH

State

PA

Zip Code

15212

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

639,087

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

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

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

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

											40,936	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	60,698	NONE	NONE	
2	BNY Mellon, N.A.	X	P O Box 185	Pittsburgh	PA	15230-0185		FEE	REIMBURS	-19,762	N/A	N/A	

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	224,029	Capital Gains/Losses	Other sales	5,344,125	0	4,995,160	0	348,965	0					
Short Term CG Distributions	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
1	INGERSOLL-RAND PLC	G47781101	X			12/3/2013	9/16/2016	1,284	1,120				0	144
2	INVERSCO LTD	G491BT108	X			5/6/2011	12/21/2015	938	747				0	191
3	INVERSCO LTD	G491BT108	X			5/6/2011	3/23/2016	918	747				0	171
4	INVERSCO LTD	G491BT108	X			5/6/2011	5/23/2016	889	747				0	142
5	INVERSCO LTD	G491BT108	X			5/6/2011	7/14/2016	814	747				0	67
6	T E CONNECTIVITY LTD	H84989104	X			5/2/2014	10/21/2015	15,989	15,413				0	576
7	T E CONNECTIVITY LTD	H84989104	X			6/3/2014	10/21/2015	3,690	3,623				0	67
8	T E CONNECTIVITY LTD	H84989104	X			5/1/2014	10/21/2015	4,820	4,740				0	180
9	T E CONNECTIVITY LTD	H84989104	X			5/1/2014	10/27/2015	10,560	10,068				0	492
10	T E CONNECTIVITY LTD	H84989104	X			4/30/2014	10/29/2015	6,400	5,904				0	496
11	T E CONNECTIVITY LTD	H84989104	X			5/1/2014	10/26/2015	4,480	4,148				0	332
12	NXP SEMICONDUCTORS N V	N6596X109	X			2/4/2016	5/23/2016	897	780				0	137
13	NXP SEMICONDUCTORS N V	N6596X109	X			7/21/2016	9/2/2016	5,276	5,068				0	208
14	BROADCOM LTD	Y09827109	X			3/23/2016	5/23/2016	447	464				0	-16
15	BROADCOM LTD	Y09827109	X			3/17/2016	5/23/2016	893	909				0	-16
16	BROADCOM LTD	Y09827109	X			3/17/2016	7/14/2016	1,605	1,515				0	90
17	BROADCOM LTD	Y09827109	X			3/17/2016	9/2/2016	6,559	5,757				0	802
18	FHLMC GOLD A92821	5 0% 312941D20	X			7/22/2010	7/15/2016	336	359				0	-21
19	FHLMC GOLD A92821	5 0% 312941D20	X			7/22/2010	8/15/2016	188	200				0	-12
20	FHLMC GOLD A92821	5 0% 312941D20	X			7/22/2010	9/15/2016	190	201				0	-11
21	FHLMC GOLD A95828	4 5% 312944PM7	X			12/17/2010	10/15/2015	631	643				0	-12
22	FHLMC GOLD POOL C91339	3128P7PY3	X			2/4/2014	10/15/2015	135	145				0	-10
23	FHLMC GOLD POOL C91339	3128P7PY3	X			2/4/2014	11/15/2015	159	170				0	-11
24	FHLMC GOLD POOL C91339	3128P7PY3	X			2/4/2014	12/15/2015	145	155				0	-10
25	FHLMC GOLD POOL C91339	3128P7PY3	X			2/4/2014	1/15/2016	129	138				0	-9
26	FHLMC GOLD POOL C91339	3128P7PY3	X			2/4/2014	2/15/2016	91	97				0	-6
27	FHLMC GOLD POOL C91339	3128P7PY3	X			2/4/2014	3/15/2016	87	93				0	-6
28	FHLMC GOLD POOL C91339	3128P7PY3	X			2/4/2014	4/15/2016	129	138				0	-9
29	FHLMC GOLD POOL C91339	3128P7PY3	X			2/4/2014	5/15/2016	155	166				0	-11
30	FHLMC GOLD POOL C91339	3128P7PY3	X			2/4/2014	6/15/2016	122	130				0	-8
31	FHLMC GOLD POOL C91339	3128P7PY3	X			2/4/2014	7/15/2016	126	135				0	-9
32	FHLMC GOLD POOL C91339	3128P7PY3	X			2/4/2014	8/15/2016	157	168				0	-11
33	FHLMC GOLD POOL C91339	3128P7PY3	X			2/4/2014	9/15/2016	168	181				0	-12
34	FHLMC GOLD POOL J15724	3128PVLDO	X			10/23/2013	10/15/2015	170	182				0	-12
35	FHLMC GOLD POOL J15724	3128PVLDO	X			10/23/2013	11/15/2015	318	340				0	-22
36	FHLMC GOLD POOL J15724	3128PVLDO	X			10/23/2013	12/15/2015	171	183				0	-12
37	FHLMC GOLD POOL J15724	3128PVLDO	X			10/23/2013	1/15/2016	170	181				0	-11
38	FHLMC GOLD POOL J15724	3128PVLDO	X			10/23/2013	2/15/2016	376	402				0	-26
39	FHLMC GOLD POOL J15724	3128PVLDO	X			10/23/2013	3/15/2016	324	347				0	-23
40	FHLMC GOLD POOL J15724	3128PVLDO	X			10/23/2013	4/15/2016	592	632				0	-40
41	FHLMC GOLD POOL J15724	3128PVLDO	X			10/23/2013	5/15/2016	732	782				0	-50
42	FHLMC GOLD POOL J15724	3128PVLDO	X			10/23/2013	6/15/2016	932	996				0	-64
43	FHLMC GOLD POOL J15724	3128PVLDO	X			10/23/2013	7/15/2016	160	171				0	-11
44	FHLMC GOLD POOL J15724	3128PVLDO	X			10/23/2013	8/15/2016	315	337				0	-22
45	FHLMC GOLD POOL J15724	3128PVLDO	X			10/23/2013	9/15/2016	328	351				0	-23
46	FHLMC GOLD A92821	5 0% 312941D20	X			7/22/2010	10/15/2015	352	374				0	-22
47	FHLMC GOLD A92821	5 0% 312941D20	X			7/22/2010	11/15/2015	328	348				0	-20
48	FHLMC GOLD A92821	5 0% 312941D20	X			7/22/2010	12/15/2015	196	176				0	-10
49	FHLMC GOLD A92821	5 0% 312941D20	X			7/22/2010	1/15/2016	274	291				0	-17
50	FHLMC GOLD A92821	5 0% 312941D20	X			7/22/2010	2/15/2016	112	119				0	-7
51	FHLMC GOLD A92821	5 0% 312941D20	X			7/22/2010	3/15/2016	176	187				0	-11
52	FHLMC GOLD A92821	5 0% 312941D20	X			7/22/2010	4/15/2016	290	299				0	-9
53	FHLMC GOLD A92821	5 0% 312941D20	X			7/22/2010	5/15/2016	172	182				0	-10
54	FHLMC GOLD A92821	5 0% 312941D20	X			7/22/2010	6/15/2016	356	379				0	-23
55	FHLMC GOLD POOL C91738	3128P7AX8	X			12/11/2015	9/15/2016	106	114				0	-8
56	FNMA MA1897	3 5% 5% 31418BD9	X			11/22/2015	9/25/2016	137	142				0	-5
57	FNMA POOL MA2484	4 0% 31418BXN1	X			3/3/2016	4/25/2016	170	182				0	-12
58	FNMA POOL MA2484	4 0% 31418BXN1	X			3/3/2016	5/25/2016	125	134				0	-9
59	FNMA POOL MA2484	4 0% 31418BXN1	X			3/3/2016	6/25/2016	453	485				0	-32
60	FNMA POOL MA2484	4 0% 31418BXN1	X			5/23/2016	6/25/2016	91	97				0	-6
61	FNMA POOL MA2484	4 0% 31418BXN1	X			5/23/2016	7/25/2016	191	205				0	-14
62	FNMA POOL MA2484	4 0% 31418BXN1	X			5/23/2016	8/25/2016	38	41				0	-3
63	FNMA POOL MA2484	4 0% 31418BXN1	X			5/23/2016	9/25/2016	396	423				0	-27
64	FNMA POOL MA2484	4 0% 31418BXN1	X			5/23/2016	10/25/2016	79	85				0	-6
65	FNMA POOL MA2484	4 0% 31418BXN1	X			5/23/2016	9/13/2016	4,978	4,961				0	17
66	FNMA POOL MA2484	4 0% 31418BXN1	X			3/3/2016	9/13/2016	4,732	4,714				0	18
67	FNMA POOL MA2484	4 0% 31418BXN1	X			3/3/2016	9/25/2016	690	737				0	-47
68	FN MA2487	3 0% 120% 31418BXR2	X			11/24/2015	12/5/2016	118	118				0	0
69	FN MA2487	3 0% 120% 31418BXR2	X			11/24/2015	2/5/2016	100	100				0	0
70	FN MA2487	3 0% 120% 31418BXR2	X			11/24/2015	3/25/2016	157	157				0	0
71	FN MA2487	3 0% 120% 31418BXR2	X			1/13/2016	3/25/2016	20	20				0	0
72	FN MA2487	3 0% 120% 31418BXR2	X			11/24/2015	4/25/2016	434	435				0	-1

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		Capital Gains/Losses		Gross Sales		Cost or Other Basis, Expenses		Net Gain or Loss	
		224,029							5,344,125		4,965,160		348,965	
		0							0		0		0	
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
73 FN MA2487 3.0% 12/01	31418BX2	X				1/13/2016	4/25/2016	54	55				0	-1
74 FN MA2487 3.0% 12/01	31418BX2	X				11/24/2015	5/25/2016	194	194				0	0
75 FN MA2487 3.0% 12/01	31418BX2	X				1/13/2016	5/25/2016	24	25				0	-1
76 FN MA2487 3.0% 12/01	31418BX2	X				1/13/2016	6/14/2016	4,934	4,854				0	80
77 ACCENTURE PLC-CL A	G1151C101	X				11/7/2014	4/20/2016	17,002	12,287				0	4,735
78 ACCENTURE PLC-CL A	G1151C101	X				5/23/2016	7/14/2016	117	116				0	1
79 ACCENTURE PLC-CL A	G1151C101	X				11/7/2014	7/14/2016	487	334				0	133
80 ACCENTURE PLC-CL A	G1151C101	X				11/7/2014	9/16/2016	549	417				0	132
81 EATON CORP PLC	G29183103	X				8/4/2015	12/21/2015	1,011	1,184				0	-173
82 EATON CORP PLC	G29183103	X				8/4/2015	3/23/2016	1,259	1,206				0	50
83 EATON CORP PLC	G29183103	X				8/4/2015	5/23/2016	599	583				0	16
84 EATON CORP PLC	G29183103	X				8/4/2015	7/14/2016	1,275	1,166				0	109
85 EATON CORP PLC	G29183103	X				8/4/2015	9/16/2016	1,245	1,166				0	79
86 INGERSOLL-RAND PLC	G47791101	X				12/3/2013	12/21/2015	1,056	1,120				0	-64
87 INGERSOLL-RAND PLC	G47791101	X				12/3/2013	3/23/2016	1,221	1,120				0	101
88 INGERSOLL-RAND PLC	G47791101	X				12/3/2013	5/23/2016	645	560				0	85
89 INGERSOLL-RAND PLC	G47791101	X				12/3/2013	7/14/2016	1,359	1,120				0	239
90 FN MA2487 3.0% 12/01	31418BX2	X				11/24/2015	6/14/2016	24,383	23,739				0	644
91 FN MA2487 3.0% 12/01	31418BX2	X				11/24/2015	6/25/2016	570	572				0	-2
92 FN MA2487 3.0% 12/01	31418BX2	X				1/13/2016	6/25/2016	71	72				0	-1
93 FN MA2487 3.0% 12/01	31418BX2	X				11/24/2015	7/25/2016	417	418				0	-1
94 FN MA2487 3.0% 12/01	31418BX2	X				11/24/2015	8/25/2016	147	147				0	0
95 FN MA2487 3.0% 12/01	31418BX2	X				11/24/2015	8/25/2016	250	251				0	-1
96 FN MA2487 3.0% 12/01	31418BX2	X				11/24/2015	9/28/2016	14,125	13,801				0	324
97 FNMA POOL # MA2495 3.5%	31418BX24	X				2/4/2016	3/25/2016	145	152				0	-7
98 FNMA POOL # MA2495 3.5%	31418BX24	X				2/4/2016	4/25/2016	348	365				0	-17
99 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	87	91				0	-4
100 FNMA POOL # MA2495 3.5%	31418BX24	X				2/4/2016	5/25/2016	348	365				0	-17
101 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	5/25/2016	87	91				0	-4
102 FNMA POOL # MA2495 3.5%	31418BX24	X				2/4/2016	6/25/2016	272	285				0	-13
103 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	6/25/2016	68	71				0	-3
104 AETNA INC	00817Y108	X				1/13/2016	5/23/2016	553	526				0	25
105 FNMA POOL # AK2439 3.5%	31386V94	X				2/8/2012	2/25/2016	83	88				0	-5
106 FNMA POOL # AK2439 3.5%	31386V94	X				3/14/2014	2/25/2016	41	44				0	-3
107 FNMA POOL # AK2439 3.5%	31386V94	X				6/19/2014	2/25/2016	21	22				0	-1
108 FNMA POOL # AK2439 3.5%	31386V94	X				2/8/2012	3/25/2016	75	79				0	-4
109 FNMA POOL # AK2439 3.5%	31386V94	X				3/14/2014	3/25/2016	37	39				0	-2
110 FNMA POOL # AK2439 3.5%	31386V94	X				6/19/2014	3/25/2016	19	20				0	-1
111 FNMA POOL # AK2439 3.5%	31386V94	X				2/8/2012	4/25/2016	250	265				0	-15
112 FNMA POOL # AK2439 3.5%	31386V94	X				3/14/2014	4/25/2016	125	132				0	-7
113 FNMA POOL # AK2439 3.5%	31386V94	X				6/19/2014	4/25/2016	83	86				0	-3
114 FNMA POOL # AK2439 3.5%	31386V94	X				2/8/2012	5/25/2016	195	206				0	-11
115 FNMA POOL # AK2439 3.5%	31386V94	X				3/14/2014	5/25/2016	97	103				0	-6
116 FNMA POOL # AK2439 3.5%	31386V94	X				8/19/2014	5/25/2016	49	52				0	-3
117 FNMA POOL # AK2439 3.5%	31386V94	X				2/8/2012	6/8/2016	9,269	9,276				0	-7
118 FNMA POOL # AK2439 3.5%	31386V94	X				6/19/2014	6/8/2016	2,317	2,319				0	-2
119 FNMA POOL # AK2439 3.5%	31386V94	X				3/14/2014	6/8/2016	4,091	4,091				0	0
120 FNMA POOL # AK2439 3.5%	31386V94	X				3/14/2014	6/25/2016	514	544				0	-30
121 FNMA POOL # AK2717A 4.0%	3138E7AT1	X				2/23/2012	10/25/2015	54	57				0	-3
122 FNMA POOL # AK2717A 4.0%	3138E7AT1	X				8/27/2014	10/25/2015	1	1				0	0
123 FNMA POOL # AK2717A 4.0%	3138E7AT1	X				2/23/2012	11/25/2015	49	51				0	-2
124 FNMA POOL # AK2717A 4.0%	3138E7AT1	X				8/27/2014	11/25/2015	1	1				0	0
125 AFLAC INC	001055102	X				9/16/2014	10/20/2015	606	591				0	15
126 AFLAC INC	001055102	X				9/17/2014	10/20/2015	788	765				0	23
127 AFLAC INC	001055102	X				9/18/2014	10/20/2015	61	59				0	2
128 AFLAC INC	001055102	X				9/22/2014	10/20/2015	5,425	8,195				0	-277
129 AT&T INC	00206R102	X				1/23/2007	12/8/2015	11,138	11,693				0	-555
130 AT&T INC	00206R102	X				1/23/2007	3/23/2016	789	709				0	80
131 AT&T INC	00206R102	X				1/23/2007	5/23/2016	383	354				0	29
132 AT&T INC	00206R102	X				6/8/2016	9/16/2016	1,205	1,106				0	9
133 ABBOTT LABORATORIES	002824100	X				4/8/2014	12/21/2015	437	379				0	58
134 ABBOTT LABORATORIES	002824100	X				4/8/2014	3/23/2016	824	758				0	66
135 ABBOTT LABORATORIES	002824100	X				4/8/2014	5/23/2016	374	379				0	-5
136 ABBOTT LABORATORIES	002824100	X				4/8/2014	7/14/2016	423	379				0	44
137 ABBOTT LABORATORIES	002824100	X				4/8/2014	9/16/2016	818	758				0	60
138 ABBVIE INC	00287Y109	X				7/18/2014	10/12/2015	12,854	12,641				0	213
139 ABBVIE INC	00287Y109	X				7/18/2014	1/13/2016	34,560	36,824				0	-2,264
140 ACTIVISION BLIZZARD INC	00507V109	X				10/13/2015	12/21/2015	384	330				0	54
141 ACTIVISION BLIZZARD INC	00507V109	X				10/13/2015	2/3/2016	6,247	6,264				0	-17
142 ACTIVISION BLIZZARD INC	00507V109	X				10/9/2015	2/4/2016	15,273	15,371				0	-98
143 ACTIVISION BLIZZARD INC	00507V109	X				10/13/2015	2/4/2016	3,500	3,627				0	-127
144 ADOBE SYSTEMS INC	00724F101	X				6/4/2015	12/21/2015	912	820				0	92

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		224,029						Capital Gains/Losses		5,344,125		4,995,180		348,965	
Short Term CG Distributions		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	
146 ADOBE SYSTEMS INC	00724F101	X				8/4/2015	3/23/2016	1,848	1,641				0	207	
148 ADOBE SYSTEMS INC	00724F101	X				3/30/2016	7/12/2016	2,925	2,817				0	108	
147 ADOBE SYSTEMS INC	00724F101	X				3/31/2016	7/12/2016	4,875	4,689				0	186	
148 ADOBE SYSTEMS INC	00724F101	X				7/14/2016	9/16/2016	987	978				0	9	
149 ADOBE SYSTEMS INC	00724F101	X				8/4/2015	9/16/2016	987	820				0	167	
150 ADOBE SYSTEMS INC	00724F101	X				8/4/2015	9/30/2016	7,130	5,415				0	1,715	
151 FNMA POOL # MA2558 4.0%	31418BZ75	X				8/14/2016	8/25/2016	1,099	1,179				0	-80	
152 FNMA POOL # MA2558 4.0%	31418BZ75	X				8/14/2016	8/31/2016	44,554	44,606				0	-52	
153 FNMA POOL # MA2558 4.0%	31418BZ75	X				8/14/2016	9/25/2016	1,062	1,140				0	-78	
154 FNMA POOL # MA2705 3.0%	31418CAF1	X				7/8/2016	8/25/2016	106	114				0	-5	
155 FNMA POOL # MA2705 3.0%	31418CAF1	X				7/8/2016	9/25/2016	171	178				0	-7	
156 F N F GROUP	31620R303	X				12/10/2013	10/19/2015	10,026	7,142				0	2,884	
157 F N F GROUP	31620R303	X				12/10/2013	10/20/2015	8,726	6,309				0	2,417	
158 F N F GROUP	31620R303	X				12/10/2013	10/21/2015	243	177				0	66	
159 F N F GROUP	31620R303	X				12/9/2013	10/21/2015	9,077	6,440				0	2,637	
160 F N F GROUP	31620R303	X				12/9/2013	10/22/2015	11,287	8,062				0	3,225	
161 FHLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	6/15/2016	201	217				0	-16	
162 FHLMC GOLD A95828 4.5%	312944PM7	X				11/12/2015	6/15/2016	50	55				0	-5	
163 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	7/15/2016	785	800				0	-15	
164 FHLMC GOLD A95828 4.5%	312944PM7	X				9/18/2011	7/15/2016	92	98				0	-6	
165 FHLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	7/15/2016	185	200				0	-15	
166 FHLMC GOLD A95828 4.5%	312944PM7	X				11/12/2015	7/15/2016	46	51				0	-5	
167 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	8/15/2016	757	771				0	-14	
168 FHLMC GOLD A95828 4.5%	312944PM7	X				9/18/2011	8/15/2016	89	95				0	-6	
169 FHLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	8/15/2016	178	192				0	-14	
170 FHLMC GOLD A95828 4.5%	312944PM7	X				11/12/2015	8/15/2016	44	49				0	-5	
171 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	9/15/2016	918	935				0	-17	
172 FHLMC GOLD A95828 4.5%	312944PM7	X				9/18/2011	9/15/2016	108	115				0	-7	
173 FHLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	9/15/2016	216	233				0	-17	
174 FHLMC GOLD A95828 4.5%	312944PM7	X				11/12/2015	9/15/2016	54	59				0	-5	
175 FHLMC GOLD G30719 4.0%	3132JAAV1	X				3/13/2015	10/15/2015	288	322				0	-34	
176 FHLMC GOLD G30719 4.0%	3132JAAV1	X				5/28/2015	10/15/2015	149	161				0	-12	
177 FHLMC GOLD G30719 4.0%	3132JAAV1	X				3/13/2015	11/15/2015	226	245				0	-19	
178 FHLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	11/15/2015	189	204				0	-15	
179 FHLMC GOLD A95828 4.5%	312944PM7	X				9/18/2011	10/15/2015	74	79				0	-5	
180 FHLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	10/15/2015	148	160				0	-12	
181 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	11/15/2015	803	818				0	-15	
182 FHLMC GOLD A95828 4.5%	312944PM7	X				9/18/2011	11/15/2015	94	101				0	-7	
183 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	12/15/2015	604	615				0	-11	
184 FHLMC GOLD A95828 4.5%	312944PM7	X				9/18/2011	12/15/2015	71	76				0	-5	
185 FHLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	12/15/2015	142	153				0	-11	
186 FHLMC GOLD A95828 4.5%	312944PM7	X				11/12/2015	12/15/2015	36	39				0	-3	
187 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	1/15/2016	736	750				0	-14	
188 FHLMC GOLD A95828 4.5%	312944PM7	X				9/18/2011	1/15/2016	87	92				0	-5	
189 FHLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	1/15/2016	173	187				0	-14	
190 FHLMC GOLD A95828 4.5%	312944PM7	X				11/12/2015	1/15/2016	43	47				0	-4	
191 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	2/15/2016	602	614				0	-12	
192 FHLMC GOLD A95828 4.5%	312944PM7	X				9/18/2011	2/15/2016	71	75				0	-4	
193 FHLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	2/15/2016	142	153				0	-11	
194 FHLMC GOLD A95828 4.5%	312944PM7	X				11/12/2015	2/15/2016	35	39				0	-4	
195 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	3/15/2016	617	628				0	-11	
196 FHLMC GOLD A95828 4.5%	312944PM7	X				9/18/2011	3/15/2016	73	77				0	-4	
197 FHLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	3/15/2016	145	157				0	-12	
198 FHLMC GOLD A95828 4.5%	312944PM7	X				11/12/2015	3/15/2016	36	40				0	-4	
199 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	4/15/2016	557	568				0	-11	
200 FHLMC GOLD A95828 4.5%	312944PM7	X				9/18/2011	4/15/2016	66	70				0	-4	
201 FHLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	4/15/2016	131	142				0	-11	
202 FHLMC GOLD A95828 4.5%	312944PM7	X				11/12/2015	4/15/2016	33	36				0	-3	
203 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	5/15/2016	729	743				0	-14	
204 FHLMC GOLD A95828 4.5%	312944PM7	X				9/18/2011	5/15/2016	86	91				0	-5	
205 FHLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	5/15/2016	172	185				0	-13	
206 FHLMC GOLD A95828 4.5%	312944PM7	X				11/12/2015	5/15/2016	43	47				0	-4	
207 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	6/15/2016	855	871				0	-16	
208 FNMA POOL # MA2495 3.5%	31418BX24	X				2/4/2016	7/25/2016	441	462				0	-21	
209 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	7/25/2016	110	116				0	-6	
210 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	8/23/2016	9,882	9,833				0	49	
211 FNMA POOL # MA2495 3.5%	31418BX24	X				2/4/2016	8/23/2016	38,399	38,188				0	213	
212 FNMA POOL # MA2495 3.5%	31418BX24	X				2/4/2016	8/25/2016	674	707				0	-33	
213 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	8/25/2016	169	177				0	-8	
214 FNMA POOL # MA2495 3.5%	31418BX24	X				2/4/2016	9/25/2016	1,069	1,120				0	-51	
215 FNMA POOL # MA2522 3.5%	31418BYU4	X				4/1/2016	5/25/2016	98	103				0	-5	
216 FNMA POOL # MA2522 3.5%	31418BYU4	X				4/1/2016	8/25/2016	235	248				0	-11	

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		224,029	Other sales		5,344,125		0		4,995,180		0		348,965	
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 FNMA POOL MA2522	3 5% 31418BYU4	X				4/1/2016	7/25/2016	271	284				0	-13
218 FNMA POOL MA2522	3 5% 31418BYU4	X				4/1/2016	8/25/2016	287	301				0	-14
219 FNMA POOL MA2522	3 5% 31418BYU4	X				4/1/2016	9/25/2016	433	455				0	-22
220 FNMA POOL MA2522	3 5% 31418BYU4	X				4/1/2016	9/28/2016	19,079	18,963				0	116
221 FNMA POOL MA2561	3 0% 31418BZ33	X				3/3/2016	4/25/2016	173	180				0	-7
222 FNMA POOL MA2561	3 0% 31418BZ33	X				2/23/2016	4/25/2016	345	360				0	-15
223 FNMA POOL MA2561	3 0% 31418BZ33	X				3/3/2016	5/25/2016	218	227				0	-9
224 FNMA POOL MA2561	3 0% 31418BZ33	X				2/23/2016	5/25/2016	435	455				0	-20
225 FNMA POOL MA2561	3 0% 31418BZ33	X				3/3/2016	5/25/2016	115	120				0	-5
226 FNMA POOL MA2561	3 0% 31418BZ33	X				2/23/2016	8/25/2016	231	241				0	-10
227 FNMA POOL MA2561	3 0% 31418BZ33	X				3/3/2016	7/25/2016	192	200				0	-8
228 FNMA POOL MA2561	3 0% 31418BZ33	X				2/23/2016	7/25/2016	384	401				0	-17
229 FNMA POOL MA2561	3 0% 31418BZ33	X				3/3/2016	8/25/2016	226	236				0	-10
230 FNMA POOL MA2561	3 0% 31418BZ33	X				2/23/2016	8/25/2016	452	472				0	-20
231 FNMA POOL MA2561	3 0% 31418BZ33	X				3/3/2016	8/25/2016	117	130				0	-13
232 FNMA POOL MA2561	3 0% 31418BZ33	X				2/23/2016	9/25/2016	833	861				0	-28
233 GNMA II POOL # MA2753	3 0% 36179R8W6	X				5/1/2015	10/20/2015	125	128				0	-3
234 GNMA II POOL # MA2753	3 0% 36179R8W6	X				4/6/2015	11/20/2015	270	289				0	-19
235 GNMA II POOL # MA2753	3 0% 36179R8W6	X				5/1/2015	11/20/2015	140	143				0	-3
236 FHLMC GOLD G30719	4 0% 3132J4AV1	X				5/28/2015	3/15/2016	78	85				0	-7
237 FHLMC GOLD G30719	4 0% 3132J4AV1	X				10/20/2015	3/15/2016	39	42				0	-3
238 FHLMC GOLD G30719	4 0% 3132J4AV1	X				10/28/2015	3/15/2016	39	42				0	-3
239 FHLMC GOLD G30719	4 0% 3132J4AV1	X				3/13/2015	4/15/2016	157	170				0	-13
240 FHLMC GOLD G30719	4 0% 3132J4AV1	X				5/28/2015	4/15/2016	76	85				0	-9
241 FHLMC GOLD G30719	4 0% 3132J4AV1	X				10/20/2015	4/15/2016	39	42				0	-3
242 FHLMC GOLD G30719	4 0% 3132J4AV1	X				10/28/2015	4/15/2016	39	42				0	-3
243 FHLMC GOLD G30719	4 0% 3132J4AV1	X				3/13/2015	4/21/2016	17,388	17,423				0	-35
244 FHLMC GOLD G30719	4 0% 3132J4AV1	X				5/28/2015	4/21/2016	6,684	6,706				0	-22
245 FHLMC GOLD G30719	4 0% 3132J4AV1	X				10/20/2015	4/21/2016	4,342	4,349				0	-7
246 FHLMC GOLD G30719	4 0% 3132J4AV1	X				5/28/2015	11/15/2015	113	122				0	-9
247 FHLMC GOLD G30719	4 0% 3132J4AV1	X				10/20/2015	11/15/2015	57	61				0	-4
248 FHLMC GOLD G30719	4 0% 3132J4AV1	X				10/28/2015	11/15/2015	57	61				0	-4
249 FHLMC GOLD G30719	4 0% 3132J4AV1	X				3/13/2015	12/15/2015	174	188				0	-14
250 FHLMC GOLD G30719	4 0% 3132J4AV1	X				5/28/2015	12/15/2015	87	94				0	-7
251 FHLMC GOLD G30719	4 0% 3132J4AV1	X				10/20/2015	12/15/2015	44	47				0	-3
252 FHLMC GOLD G30719	4 0% 3132J4AV1	X				10/28/2015	12/15/2015	44	47				0	-3
253 FHLMC GOLD G30719	4 0% 3132J4AV1	X				3/13/2015	1/15/2016	225	243				0	-18
254 FHLMC GOLD G30719	4 0% 3132J4AV1	X				5/28/2015	1/15/2016	112	121				0	-9
255 FHLMC GOLD G30719	4 0% 3132J4AV1	X				10/20/2015	1/15/2016	56	61				0	-5
256 FHLMC GOLD G30719	4 0% 3132J4AV1	X				10/28/2015	1/15/2016	56	60				0	-4
257 FHLMC GOLD G30719	4 0% 3132J4AV1	X				3/13/2015	2/15/2016	244	263				0	-19
258 FHLMC GOLD G30719	4 0% 3132J4AV1	X				5/28/2015	2/15/2016	122	132				0	-10
259 FHLMC GOLD G30719	4 0% 3132J4AV1	X				10/20/2015	2/15/2016	61	66				0	-5
260 FHLMC GOLD G30719	4 0% 3132J4AV1	X				10/28/2015	2/15/2016	61	66				0	-5
261 FHLMC GOLD G30719	4 0% 3132J4AV1	X				3/13/2015	3/15/2016	159	169				0	-10
262 FHLMC GOLD A95826	4 5% 312944PM7	X				9/18/2011	8/15/2016	101	107				0	-6
263 GNMA II POOL # MA1599	3 0% 36179NX45	X				6/24/2014	10/20/2015	569	575				0	-6
264 GNMA POOL II MA3597	3 5% 36179R7J2	X				4/19/2016	6/20/2016	173	183				0	-10
265 GNMA POOL II MA3597	3 5% 36179R7J2	X				4/19/2016	7/20/2016	348	369				0	-21
266 GNMA POOL II MA3597	3 5% 36179R7J2	X				4/19/2016	8/20/2016	424	449				0	-25
267 GNMA POOL II MA3597	3 5% 36179R7J2	X				4/19/2016	9/20/2016	552	584				0	-32
268 GNMA POOL # MA3598	4 0% 36179R7K9	X				4/15/2016	5/20/2016	136	150				0	-14
269 GNMA POOL # MA3598	4 0% 36179R7K9	X				4/15/2016	5/20/2016	56	60				0	-4
270 GNMA POOL # MA3598	4 0% 36179R7K9	X				4/15/2016	6/20/2016	276	296				0	-20
271 GNMA POOL # MA3598	4 0% 36179R7K9	X				4/15/2016	6/20/2016	110	119				0	-9
272 GNMA POOL # MA3598	4 0% 36179R7K9	X				4/15/2016	7/20/2016	643	691				0	-48
273 GNMA POOL # MA3598	4 0% 36179R7K9	X				4/15/2016	7/20/2016	257	278				0	-21
274 GNMA POOL # MA3598	4 0% 36179R7K9	X				4/15/2016	7/26/2016	20,916	21,029				0	-113
275 GNMA POOL # MA3598	4 0% 36179R7K9	X				4/15/2016	7/26/2016	50,980	51,213				0	-233
276 GNMA POOL # MA3598	4 0% 36179R7K9	X				4/15/2016	8/20/2016	1,245	1,337				0	-92
277 GNMA II POOL # MA2753	3 0% 36179R8W6	X				4/6/2015	10/20/2015	250	258				0	-8
278 GNMA II POOL # MA1599	3 0% 36179NX45	X				6/24/2014	11/20/2015	419	423				0	-4
279 GNMA II POOL # MA1599	3 0% 36179NX45	X				6/24/2014	12/20/2015	268	271				0	-3
280 GNMA II POOL # MA1599	3 0% 36179NX45	X				6/24/2014	1/20/2016	608	615				0	-7
281 GNMA II POOL # MA1599	3 0% 36179NX45	X				6/24/2014	2/20/2016	454	458				0	-4
282 GNMA II POOL # MA1599	3 0% 36179NX45	X				6/24/2014	3/20/2016	342	346				0	-4
283 GNMA II POOL # MA1599	3 0% 36179NX45	X				6/24/2014	4/20/2016	448	453				0	-5
284 GNMA II POOL # MA1599	3 0% 36179NX45	X				6/24/2014	5/20/2016	521	526				0	-5
285 GNMA II POOL # MA1599	3 0% 36179NX45	X				6/24/2014	6/20/2016	348	352				0	-4
286 GNMA II POOL # MA1599	3 0% 36179NX45	X				6/24/2014	7/20/2016	489	473				0	-16
287 GNMA II POOL # MA1599	3 0% 36179NX45	X				6/24/2014	8/20/2016	595	601				0	-6
288 GNMA II POOL # MA1599	3 0% 36179NX45	X				6/24/2014	8/25/2016	30,890	29,720				0	1,140

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

Long Term CG Distributions Short Term CG Distributions		Amount		Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
		224,029	0	Capital Gains/Losses										5,344,125	4,995,190	348,965			
				Check "X" if to include in Part IV	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				
289	GNMA II POOL # MA1599 3 0%	36179NKA5	X				6/24/2014	9/20/2016	489	494					0	-5			
290	GNMA II POOL # MA2225 4 5%	36179QPJ4	X				3/5/2015	10/9/2015	17,440	17,594					0	-154			
291	GNMA II POOL # MA2225 4 5%	36179QPJ4	X				7/29/2015	10/9/2015	3,488	3,491					0	-3			
292	GNMA II POOL # MA2225 4 5%	36179QPJ4	X				3/5/2015	10/20/2015	613	666					0	-53			
293	GNMA II POOL # MA2225 4 5%	36179QPJ4	X				7/29/2015	10/20/2015	123	132					0	-9			
294	FHLMC GOLD G30719 4 0%	3132JAAV1	X				10/28/2015	4/21/2016	3,853	3,844					0	9			
295	FHLMC GOLD G30719 4 0%	3132JAAV1	X				10/28/2015	5/15/2016	454	488					0	-34			
296	FHLMC GOLD Q19384 3 5%	3132JA2S3	X				1/20/2015	10/9/2015	4,047	4,105					0	-58			
297	FHLMC GOLD Q19384 3 5%	3132JA2S3	X				7/8/2013	10/9/2015	44,161	42,434					0	1,727			
298	FHLMC GOLD Q19384 3 5%	3132JA2S3	X				7/8/2013	10/15/2015	1,618	1,614					0	4			
299	FHLMC GOLD Q19384 3 5%	3132JA2S3	X				1/20/2015	10/15/2015	147	155					0	-8			
300	FHLMC GOLD Q19384 3 5%	3132JA2S3	X				7/8/2013	11/15/2015	338	338					0	0			
301	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	10/15/2015	16	17					0	-1			
302	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	11/15/2015	371	389					0	-18			
303	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	12/15/2015	176	185					0	-9			
304	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	1/15/2016	14	15					0	-1			
305	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	2/15/2016	14	15					0	-1			
306	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	3/15/2016	14	15					0	-1			
307	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	4/15/2016	180	189					0	-9			
308	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	5/15/2016	13	13					0	0			
309	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	6/15/2016	13	14					0	-1			
310	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	7/8/2016	8,189	7,945					0	244			
311	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	7/15/2016	183	192					0	-9			
312	FHLMC GOLD G60103 3 5%	3133SADG0	X				7/8/2015	10/15/2015	207	214					0	-7			
313	FHLMC GOLD G60103 3 5%	3133SADG0	X				7/8/2015	11/15/2015	100	104					0	-4			
314	FHLMC GOLD G60103 3 5%	3133SADG0	X				7/8/2015	12/15/2015	605	625					0	-20			
315	FHLMC GOLD G60103 3 5%	3133SADG0	X				7/8/2015	1/15/2016	145	150					0	-5			
316	FHLMC GOLD G60103 3 5%	3133SADG0	X				7/8/2015	2/15/2016	98	101					0	-3			
317	FHLMC GOLD G60103 3 5%	3133SADG0	X				7/8/2015	3/15/2016	99	103					0	-4			
318	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	8/25/2016	8,852	8,665					0	187			
319	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	9/20/2016	366	375					0	-9			
320	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	9/20/2016	244	250					0	-6			
321	GNMA POOL II MA3107 4 5%	36179RNY1	X				10/9/2015	11/20/2015	211	228					0	-17			
322	GNMA POOL II MA3107 4 5%	36179RNY1	X				10/9/2015	12/20/2015	409	442					0	-33			
323	GNMA POOL II MA3107 4 5%	36179RNY1	X				11/2/2015	12/20/2015	409	441					0	-32			
324	GNMA POOL II MA3107 4 5%	36179RNY1	X				10/9/2015	1/20/2016	681	714					0	-33			
325	GNMA POOL II MA3107 4 5%	36179RNY1	X				11/2/2015	1/20/2016	661	713					0	-52			
326	GNMA POOL II MA3107 4 5%	36179RNY1	X				10/9/2015	2/12/2016	19,436	19,575					0	-139			
327	GNMA POOL II MA3107 4 5%	36179RNY1	X				11/2/2015	2/12/2016	18,436	18,543					0	-107			
328	GNMA POOL II MA3107 4 5%	36179RNY1	X				1/13/2016	2/12/2016	4,859	4,882					0	-23			
329	FHLMC GOLD G60103 3 5%	3133SADG0	X				7/8/2015	4/15/2016	101	104					0	-3			
330	FHLMC GOLD G60103 3 5%	3133SADG0	X				7/8/2015	5/15/2016	779	808					0	-29			
331	GNMA II POOL # MA2753 3 0%	36179RBW8	X				4/9/2015	12/20/2015	257	266					0	-9			
332	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	12/20/2015	129	132					0	-3			
333	GNMA II POOL # MA2753 3 0%	36179RBW8	X				4/9/2015	1/20/2016	298	308					0	-10			
334	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	1/20/2016	149	153					0	-4			
335	GNMA II POOL # MA2753 3 0%	36179RBW8	X				4/9/2015	2/20/2016	260	269					0	-9			
336	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	2/20/2016	130	134					0	-4			
337	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	2/20/2016	65	67					0	2			
338	GNMA II POOL # MA2753 3 0%	36179RBW8	X				4/9/2015	3/3/2016	38,864	38,858					0	6			
339	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	3/3/2016	4,858	4,823					0	35			
340	GNMA II POOL # MA2753 3 0%	36179RBW8	X				4/9/2015	3/20/2016	277	286					0	-9			
341	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	3/20/2016	138	142					0	-4			
342	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	3/20/2016	69	71					0	-2			
343	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	4/20/2016	176	180					0	-4			
344	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	4/20/2016	117	120					0	-3			
345	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	5/20/2016	176	181					0	-5			
346	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	5/20/2016	117	120					0	-3			
347	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	6/20/2016	196	201					0	-5			
348	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	6/20/2016	131	134					0	-3			
349	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	7/20/2016	218	224					0	-6			
350	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	7/20/2016	146	149					0	-3			
351	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	8/20/2016	282	289					0	-7			
352	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	8/20/2016	188	193					0	-5			
353	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	8/25/2016	13,278	13,018					0	260			
354	FHLMC GOLD G60103 3 5%	3133SADG0	X				7/8/2015	6/6/2016	59,023	57,817					0	1,206			
355	FHLMC GOLD G60103 3 5%	3133SADG0	X				7/8/2015	6/15/2016	966	966					0	-32			
356	FNMA 2014-28 ND 3 0%	3136AJK47	X				4/11/2014	10/25/2015	244	249					0	-5			
357	FNMA 2014-28 ND 3 0%	3136AJK47	X				4/11/2014	11/25/2015	369	378					0	-9			
358	FNMA 2014-28 ND 3 0%	3136AJK47	X				4/11/2014	12/25/2015	217	222					0	-5			
359	FNMA 2014-28 ND 3 0%	3136AJK47	X				4/11/2014	1/25/2016	297	303					0	-6			
360	FNMA 2014-28 ND 3 0%	3136AJK47	X				4/11/2014	2/25/2016	201	205					0	-4			

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	
		224,029			Capital Gains/Losses		5,344,125		4,895,160		348,965	
		0			Other sales		0		0		0	
Description	CUSIP #	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 2014-28 ND	3136AJK47	X		4/11/2014	3/25/2016	181	184				0	-3
362 FNMA 2014-28 ND	3136AJK47	X		4/11/2014	4/25/2016	242	247				0	-5
363 FNMA 2014-28 ND	3136AJK47	X		4/11/2014	5/25/2016	287	272				0	-5
364 FNMA 2014-28 ND	3136AJK47	X		4/11/2014	6/25/2016	321	327				0	-6
365 FNMA 2014-28 ND	3136AJK47	X		4/11/2014	7/25/2016	445	454				0	-9
366 FNMA 2014-28 ND	3136AJK47	X		4/11/2014	8/25/2016	346	352				0	-6
367 FNMA 2014-28 ND	3136AJK47	X		4/11/2014	9/25/2016	432	440				0	-8
368 FNMA POOL # 255364	31371LTV1	X		2/20/2009	10/25/2015	36	36				0	-2
369 FNMA POOL # 255364	31371LTV1	X		1/3/2007	10/25/2015	102	103				0	-1
370 FNMA POOL # 255364	31371LTV1	X		2/20/2009	11/25/2015	19	20				0	-1
371 FNMA POOL # 255364	31371LTV1	X		1/3/2007	11/25/2015	53	54				0	-1
372 FNMA POOL # 255364	31371LTV1	X		2/20/2009	12/25/2015	25	26				0	-1
373 FNMA POOL # 255364	31371LTV1	X		1/3/2007	12/25/2015	69	70				0	-1
374 FNMA POOL # 255364	31371LTV1	X		2/20/2009	1/25/2016	35	36				0	-1
375 FNMA POOL # 255364	31371LTV1	X		1/3/2007	1/25/2016	98	100				0	-2
376 GNMA II MA3456	36179RZV4	X		3/2/2016	5/17/2016	4,840	4,867				0	-27
377 GNMA II MA3456	36179RZV4	X		2/12/2016	5/20/2016	2,612	2,815				0	-203
378 GNMA II MA3456	36179RZV4	X		3/2/2016	5/20/2016	327	352				0	-25
379 GNMA MA3665	36179SCA3	X		5/17/2016	6/20/2016	29	32				0	-3
380 GNMA MA3665	36179SCA3	X		5/17/2016	6/20/2016	15	16				0	-1
381 GNMA MA3665	36179SCA3	X		5/17/2016	6/20/2016	74	79				0	-5
382 GNMA MA3665	36179SCA3	X		5/17/2016	6/20/2016	29	32				0	-3
383 GNMA MA3665	36179SCA3	X		5/17/2016	7/20/2016	833	897				0	-64
384 GNMA MA3665	36179SCA3	X		5/17/2016	7/20/2016	416	449				0	-33
385 GNMA MA3665	36179SCA3	X		5/17/2016	7/20/2016	2,082	2,243				0	-161
386 GNMA MA3665	36179SCA3	X		5/17/2016	7/20/2016	833	897				0	-64
387 GNMA MA3665	36179SCA3	X		5/17/2016	8/10/2016	4,907	4,922				0	-15
388 GNMA MA3665	36179SCA3	X		5/17/2016	8/10/2016	24,534	24,607				0	-73
389 FNMA POOL # AK2439	3138E6V84	X		6/19/2014	11/25/2015	152	161				0	-9
390 FNMA POOL # AK2439	3138E6V84	X		2/8/2012	12/25/2015	86	91				0	-5
391 FNMA POOL # AK2439	3138E6V84	X		3/14/2014	12/25/2015	43	46				0	-3
392 FNMA POOL # AK2439	3138E6V84	X		6/19/2014	12/25/2015	22	23				0	-1
393 FNMA POOL # AK2439	3138E6V84	X		2/8/2012	1/25/2016	184	195				0	-11
394 FNMA POOL # AK2439	3138E6V84	X		3/14/2014	1/25/2016	92	97				0	-5
395 FNMA POOL # AK2439	3138E6V84	X		6/19/2014	1/25/2016	46	49				0	-3
396 GNMA POOL II AM4931	36184SPQ7	X		6/16/2015	10/20/2015	80	84				0	-4
397 GNMA POOL II AM4931	36184SPQ7	X		6/16/2015	11/20/2015	142	148				0	-6
398 GNMA POOL II AM4931	36184SPQ7	X		6/16/2015	12/20/2015	180	167				0	-7
399 GNMA POOL II AM4931	36184SPQ7	X		6/16/2015	1/20/2016	158	165				0	-7
400 GNMA POOL II AM4931	36184SPQ7	X		6/16/2015	2/20/2016	150	158				0	-6
401 GNMA POOL II AM4931	36184SPQ7	X		6/16/2015	3/20/2016	161	167				0	-6
402 GNMA POOL II AM4931	36184SPQ7	X		6/16/2015	4/18/2016	30,138	29,632				0	506
403 GNMA POOL II AM4931	36184SPQ7	X		6/16/2015	4/20/2016	126	132				0	-6
404 GNMA AM9018	36185CAT1	X		2/29/2016	4/15/2016	34,078	33,962				0	116
405 GNMA AM9018	36185CAT1	X		2/24/2016	4/15/2016	29,210	29,097				0	113
406 GNMA AM9018	36185CAT1	X		2/29/2016	4/15/2016	1,763	1,886				0	-123
407 GNMA AM9018	36185CAT1	X		2/24/2016	4/15/2016	1,511	1,616				0	-105
408 GNMA POOL # 781830	36241KA73	X		8/30/2007	10/15/2015	153	153				0	0
409 GNMA POOL # 781830	36241KA73	X		8/30/2007	11/15/2015	150	150				0	0
410 GNMA POOL # 781830	36241KA73	X		8/30/2007	12/15/2015	146	145				0	1
411 GNMA POOL # 781830	36241KA73	X		11/5/2015	12/15/2015	29	33				0	-4
412 GNMA POOL # 781830	36241KA73	X		8/30/2007	1/15/2016	170	169				0	1
413 GNMA POOL # 781830	36241KA73	X		11/5/2015	1/15/2016	34	38				0	-4
414 GNMA POOL # 781830	36241KA73	X		8/30/2007	2/15/2016	104	103				0	1
415 GNMA POOL # 781830	36241KA73	X		11/5/2015	2/15/2016	21	23				0	-2
416 FNMA POOL # 255364	31371LTV1	X		2/20/2009	2/24/2016	1,240	1,121				0	119
417 FNMA POOL # 255364	31371LTV1	X		1/3/2007	2/24/2016	3,470	3,087				0	403
418 FNMA POOL # 255364	31371LTV1	X		2/20/2009	2/25/2016	8	9				0	-1
419 FNMA POOL # 255364	31371LTV1	X		1/3/2007	2/25/2016	24	24				0	0
420 FNMA POOL # 555528	31385XD95	X		12/7/2005	10/25/2015	97	98				0	-1
421 FNMA POOL # 555528	31385XD95	X		12/7/2005	11/25/2015	101	102				0	-1
422 FNMA POOL # 555528	31385XD95	X		12/7/2005	12/25/2015	79	80				0	-1
423 FNMA POOL # 555528	31385XD95	X		12/7/2005	1/25/2016	77	78				0	-1
424 FNMA POOL # 555528	31385XD95	X		12/7/2005	2/24/2016	4,858	4,285				0	593
425 FNMA POOL # 555528	31385XD95	X		12/7/2005	2/25/2016	66	69				0	-3
426 GNMA POOL II MA3107	36179RNY1	X		10/9/2015	2/20/2016	513	554				0	-41
427 GNMA POOL II MA3107	36179RNY1	X		11/2/2015	2/20/2016	513	553				0	-40
428 GNMA POOL II MA3107	36179RNY1	X		1/13/2016	2/20/2016	128	138				0	-10
429 GNMA MA3247	36179RTC3	X		6/7/2016	7/20/2016	1,263	1,402				0	-109
430 GNMA MA3247	36179RTC3	X		6/7/2016	8/20/2016	1,058	1,147				0	-89
431 GNMA MA3247	36179RTC3	X		6/7/2016	9/29/2016	1,009	1,094				0	-85
432 GNMA II MA3456	36179RZV4	X		2/12/2016	3/20/2016	240	259				0	-19

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			
		224,026			Capital Gains/Losses		5,344,125		4,965,160		348,965			
		0					0		0		0			
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
433 GNMA II MA3456 4 5% 2/	36179RZV4	X				2/12/2016	4/20/2016	1,024	1,104					-80
434 GNMA II MA3456 4 5% 2/	36179RZV4	X				3/22/2016	4/20/2016	128	138					-10
435 GNMA II MA3456 4 5% 2/	36179RZV4	X				2/12/2016	5/17/2016	38,719	38,922					-203
436 GNMA MA3665 4 5% 5/	36179SCA3	X				5/17/2016	8/10/2016	9,814	9,846					-32
437 GNMA MA3665 4 5% 5/	36179SCA3	X				5/17/2016	8/10/2016	6,920	6,940					-20
438 GNMA MA3665 4 5% 5/	36179SCA3	X				5/17/2016	8/20/2016	2,695	2,903					-208
439 GNMA II POOL MA3737 4 0%	36179SEJ2	X				7/26/2016	9/20/2016	987	1,058					-71
440 GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	10/15/2015	887	927					-60
441 GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	11/15/2015	3,013	3,222					-209
442 GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	12/15/2015	1,538	1,645					-107
443 GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	1/15/2016	1,190	1,272					-82
444 GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	2/15/2016	457	489					-32
445 GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	2/24/2016	32,921	33,003					-82
446 GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	3/15/2016	1,082	1,157					-75
447 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	10/25/2015	322	338					-16
448 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	11/25/2015	58	61					-3
449 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	12/25/2015	307	323					-16
450 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	1/25/2016	2,061	2,167					-106
451 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	2/25/2016	55	58					-3
452 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	3/25/2016	427	449					-22
453 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	4/25/2016	1,237	1,301					-64
454 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	5/25/2016	240	252					-12
455 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	6/25/2016	894	940					-46
456 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	7/8/2016	31,344	29,748					1,596
457 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	7/25/2016	1,143	1,201					-58
458 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	10/25/2015	123	130					-7
459 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	11/25/2015	407	427					-20
460 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	12/25/2015	210	220					-10
461 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	1/25/2016	150	158					-8
462 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	2/25/2016	219	230					-11
463 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	3/25/2016	257	269					-12
464 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	4/25/2016	188	197					-9
465 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	5/25/2016	101	108					-7
466 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	6/25/2016	152	160					-8
467 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	7/25/2016	201	211					-10
468 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	8/25/2016	165	173					-8
469 FNMA POOL # AJ1758 3 5%	3138ASU2	X				9/14/2011	9/25/2016	216	227					-11
470 FNMA POOL # AK2439 3 5%	3138EV94	X				2/8/2012	10/25/2015	87	93					-6
471 FNMA POOL # AK2439 3 5%	3138EV94	X				3/14/2014	10/25/2015	44	46					-2
472 FNMA POOL # AK2439 3 5%	3138EV94	X				6/19/2014	10/25/2015	22	23					-1
473 FNMA POOL # AK2439 3 5%	3138EV94	X				2/8/2012	11/25/2015	609	646					-37
474 FNMA POOL # AK2439 3 5%	3138EV94	X				3/14/2014	11/25/2015	305	323					-18
475 GNMA POOL # 781830 5 0%	36241KA73	X				8/30/2007	3/15/2016	242	249					-7
476 GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	3/15/2016	48	54					-6
477 GNMA POOL # 781830 5 0%	36241KA73	X				8/30/2007	4/15/2016	223	222					1
478 GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	4/15/2016	45	50					-5
479 GNMA POOL # 781830 5 0%	36241KA73	X				8/30/2007	5/15/2016	148	148					0
480 GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	5/15/2016	30	33					-3
481 GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	6/7/2016	1,577	1,586					-9
482 GNMA POOL # 781830 5 0%	36241KA73	X				8/30/2007	8/7/2016	7,884	7,057					827
483 GNMA POOL # 781830 5 0%	36241KA73	X				8/30/2007	6/15/2016	141	141					0
484 GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	6/15/2016	26	32					-6
485 GNMA POOL # 782011 5 0%	36241KGU6	X				5/10/2007	10/15/2015	126	127					-1
486 GNMA POOL # 782011 5 0%	36241KGU6	X				5/10/2007	11/15/2015	70	69					1
487 GNMA POOL # 782011 5 0%	36241KGU6	X				5/10/2007	12/15/2015	50	50					0
488 GNMA POOL # 782011 5 0%	36241KGU6	X				5/10/2007	1/15/2016	77	78					-1
489 A B B FIN USA INC 2 875%	00037BA88	X				7/27/2012	11/9/2015	9,805	10,408					-603
490 A B B FIN USA INC 2 875%	00037BA88	X				4/2/2013	11/9/2015	4,903	5,097					-194
491 AFLAC INC	001055102	X				8/10/2014	10/18/2015	10,965	11,402					-437
492 AFLAC INC	001055102	X				6/9/2014	10/20/2015	22,427	23,374					-947
493 AFLAC INC	001055102	X				6/10/2014	10/20/2015	2,425	2,534					-109
494 FNMA POOL # AL0219 3 282%	3138EG567	X				10/20/2011	2/9/2016	8,977	8,733					244
495 GNMA POOL # 782011 5 0%	36241KGU6	X				5/10/2007	3/15/2016	53	53					0
496 GNMA POOL # 782011 5 0%	36241KGU6	X				5/10/2007	4/15/2016	56	56					0
497 GNMA POOL # 782011 5 0%	36241KGU6	X				5/10/2007	5/15/2016	50	60					-10
498 GNMA POOL # 782011 5 0%	36241KGU6	X				5/10/2007	6/7/2016	4,836	4,304					532
499 GNMA POOL # 782011 5 0%	36241KGU6	X				5/10/2007	6/15/2016	54	54					0
500 GNMA POOL # 782105 5 0%	36241KKS6	X				5/10/2007	10/15/2015	91	90					1
501 GNMA POOL # 782105 5 0%	36241KKS6	X				5/10/2007	11/15/2015	95	94					1
502 GNMA POOL # 782105 5 0%	36241KKS6	X				5/10/2007	12/15/2015	100	99					1
503 GNMA POOL # 782105 5 0%	36241KKS6	X				5/10/2007	1/15/2016	72	71					1
504 GNMA POOL # 782105 5 0%	36241KKS6	X				5/10/2007	2/15/2016	74	74					0

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

Long Term CG Distributions Short Term CG Distributions	Amount		Check "X" if to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Totals		Gross Sales		Cost or Other Basis Expenses Depreciation and Adjustments		Net Gain or Loss	
	224,029	0							Capital Gains/Losses	Other sales	5,344,125	0	4,995,160	0	348,965	
Description	CUSIP #								Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss	
605 GNMA POOL # 782105 5.0%	36241KK56	X				5/10/2007	3/15/2016	64	64					0	0	
606 GNMA POOL # 782105 5.0%	36241KK56	X				5/10/2007	4/15/2016	106	105					0	1	
607 GNMA POOL # 782105 5.0%	36241KK56	X				5/10/2007	5/15/2016	131	131					0	0	
608 GNMA POOL # 782105 5.0%	36241KK56	X				5/10/2007	6/7/2016	5,123	5,112					0	11	
609 GNMA POOL # 782105 5.0%	36241KK56	X				5/10/2007	8/15/2016	95	95					0	0	
610 GENERAL ELECTRIC CO	369604103	X				3/23/2016	5/23/2016	295	310					0	-15	
611 GENERAL ELECTRIC CO	369604103	X				1/22/2016	5/23/2016	590	563					0	27	
612 GENERAL ELECTRIC CO	369604103	X				1/22/2016	7/14/2016	852	563					0	289	
613 GENERAL ELECTRIC CO	369604103	X				1/22/2016	9/16/2016	889	845					0	44	
614 HALLIBURTON CO	406216101	X				10/10/2014	12/21/2015	671	1,105					0	-434	
615 HALLIBURTON CO	406216101	X				10/10/2014	3/23/2016	711	1,105					0	-394	
616 HALLIBURTON CO	406216101	X				10/10/2014	5/23/2016	822	1,194					0	-372	
617 HALLIBURTON CO	406216101	X				10/10/2014	6/22/2016	4,912	6,090					0	-1,178	
618 HALLIBURTON CO	406216101	X				12/5/2014	6/22/2016	7,145	6,285					0	857	
619 HALLIBURTON CO	406216101	X				12/5/2014	9/16/2016	410	393					0	17	
620 HALLIBURTON CO 3.375%	406216B13	X				11/5/2015	5/12/2016	15,150	14,988					0	162	
621 HARLEY DAVIDSON INC	412822108	X				8/23/2013	12/21/2015	452	598					0	-146	
622 HARLEY DAVIDSON INC	412822108	X				8/16/2013	1/7/2016	13,830	18,696					0	-4,866	
623 HARLEY DAVIDSON INC	412822108	X				8/19/2013	1/7/2016	12,534	18,907					0	-4,373	
624 HARLEY DAVIDSON INC	412822108	X				5/23/2013	1/7/2016	864	1,197					0	-333	
625 FNMA POOL #AK2717A 4.0%	3138ETAT1	X				8/27/2014	12/25/2015	53	58					0	-5	
626 FNMA POOL #AK2717A 4.0%	3138ETAT1	X				8/27/2014	12/25/2015	1	1					0	0	
627 FNMA POOL #AK2717A 4.0%	3138ETAT1	X				2/23/2012	12/5/2016	73	78					0	-5	
628 FNMA POOL #AK2717A 4.0%	3138ETAT1	X				8/27/2014	12/5/2016	1	1					0	0	
629 FNMA POOL #AK2717A 4.0%	3138ETAT1	X				2/23/2012	2/25/2016	616	653					0	-37	
630 FNMA POOL #AK2717A 4.0%	3138ETAT1	X				8/27/2014	2/25/2016	10	11					0	-1	
631 FNMA POOL #AK2717A 4.0%	3138ETAT1	X				8/27/2014	3/3/2016	19	19					0	0	
632 FNMA POOL #AK2717A 4.0%	3138ETAT1	X				2/23/2012	3/3/2016	24,023	24,766					0	-743	
633 FNMA POOL #AK2717A 4.0%	3138ETAT1	X				2/23/2012	3/25/2016	55	58					0	-3	
634 FNMA POOL #AL0219 3 297R	3138EGG57	X				10/20/2011	10/25/2015	24	24					0	0	
635 FNMA POOL #AL0219 3 298R	3138EGG57	X				10/20/2011	11/25/2015	25	25					0	0	
636 FNMA POOL #AL0219 3 299R	3138EGG57	X				10/20/2011	12/25/2015	979	995					0	-16	
637 FNMA POOL #AL0219 3 282Q	3138EGG57	X				10/20/2011	1/25/2016	190	193					0	-3	
638 HARTFORD FINL SVCS GROL	416515104	X				10/20/2014	12/21/2015	838	730					0	108	
639 HARTFORD FINL SVCS GROL	416515104	X				10/20/2014	3/23/2016	912	730					0	182	
640 HARTFORD FINL SVCS GROL	416515104	X				10/20/2014	5/23/2016	897	730					0	167	
641 HARTFORD FINL SVCS GROL	416515104	X				10/20/2014	7/14/2016	877	730					0	147	
642 HARTFORD FINL SVCS GROL	416515104	X				10/20/2014	7/20/2016	11,349	9,485					0	1,864	
643 GNMA POOL # 762011 5.0%	36241KK6U	X				5/10/2007	2/15/2016	68	68					0	0	
644 AETNA INC	00817Y108	X				1/13/2016	7/14/2016	601	528					0	73	
645 AETNA INC	00817Y108	X				1/13/2016	9/19/2016	666	634					0	52	
646 AGILENT TECHNOLOGIES INC	00846U101	X				12/9/2015	3/23/2016	796	825					0	-29	
647 AGILENT TECHNOLOGIES INC	00846U101	X				12/9/2015	5/23/2016	447	413					0	34	
648 AGILENT TECHNOLOGIES INC	00846U101	X				12/9/2015	7/14/2016	936	825					0	111	
649 AGILENT TECHNOLOGIES INC	00846U101	X				12/9/2015	9/16/2016	900	825					0	75	
650 ALLY FINANCIAL INC	02005N100	X				1/7/2015	12/21/2015	548	693					0	-145	
651 ALLY FINANCIAL INC	02005N100	X				1/7/2015	3/23/2016	724	924					0	-200	
652 ALLY FINANCIAL INC	02005N100	X				1/7/2015	5/23/2016	502	693					0	-191	
653 ALLY FINANCIAL INC	02005N100	X				1/7/2015	7/14/2016	515	693					0	-178	
654 ALLY FINANCIAL INC	02005N100	X				1/7/2015	9/16/2016	578	693					0	-115	
655 ALPHABET INC-CL A	02079K305	X				7/17/2015	1/21/2015	2,284	2,088					0	196	
656 ALPHABET INC-CL A	02079K305	X				7/17/2015	3/23/2016	3,027	2,785					0	242	
657 ALPHABET INC-CL A	02079K305	X				7/17/2015	5/23/2016	2,154	2,088					0	66	
658 ALPHABET INC-CL A	02079K305	X				7/17/2015	7/14/2016	2,201	2,088					0	113	
659 AMAZON COM INC	023135106	X				10/30/2015	3/23/2016	1,125	1,257					0	-132	
660 AMAZON COM INC	023135106	X				5/28/2011	3/23/2016	583	198					0	365	
661 AMAZON COM INC	023135106	X				5/28/2011	5/23/2016	1,398	398					0	1,002	
662 AMCAR 2013-2 A3 0.65%	03064JAC9	X				4/3/2013	10/6/2015	2,074	2,074					0	0	
663 AMCAR 2013-2 A3 0.65%	03064JAC9	X				4/3/2013	11/6/2015	2,161	2,161					0	0	
664 AMCAR 2013-2 A3 0.65%	03064JAC9	X				4/3/2013	12/6/2015	1,756	1,756					0	0	
665 AMCAR 2013-2 A3 0.65%	03064JAC9	X				4/3/2013	1/6/2016	1,704	1,704					0	0	
666 AMCAR 2013-2 A3 0.65%	03064JAC9	X				4/3/2013	2/8/2016	175	175					0	0	
667 AMGEN INC	031162100	X				10/12/2015	12/21/2015	159	154					0	5	
668 AMGEN INC	031162100	X				10/12/2015	3/23/2016	604	615					0	-11	
669 AMGEN INC	031162100	X				10/12/2015	5/23/2016	599	615					0	-16	
670 AMGEN INC	031162100	X				10/12/2015	7/8/2016	10,832	10,456					0	376	
671 AMGEN INC	031162100	X				7/14/2016	8/16/2016	172	162					0	10	
672 AMGEN INC	031162100	X				10/12/2015	8/16/2016	172	162					0	10	
673 AMCOR PHARMACEUTICAL	032420101	X				7/15/2015	1/21/2015	206	268					0	-60	
674 FNMA POOL #AL0219 3 282Q	3138EGG57	X				10/20/2011	2/25/2016	23	24					0	-1	
675 FNMA POOL #AL0201 5.0%	3138EGGK4	X				4/15/2011	10/25/2015	156	167					0	-11	
676 FNMA POOL #AL0201 5.0%	3138EGGK4	X				4/15/2011	11/25/2015	227	244					0	-17	

Part I, Line 5 (990-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions		Amount	Short Term CG Distributions		Totals		Gross Sales		Capital Gains/Losses		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
		224,028					5,344,125		0		4,995,160		348,965	
		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
577 FNMA POOL # AL0201 5.0%	3138EGGK4	X				4/15/2011	12/25/2015	138	148				0	-10
578 FNMA POOL # AL0201 5.0%	3138EGGK4	X				4/15/2011	12/25/2015	131	141				0	-10
579 FNMA POOL # AL0201 5.0%	3138EGGK4	X				4/15/2011	2/24/2016	3,705	3,795				0	-90
580 FNMA POOL # AL0201 5.0%	3138EGGK4	X				4/15/2011	2/25/2016	147	158				0	-11
581 FNMA AL4082 3.5% 10/	3138ELRC9	X				6/8/2016	7/25/2016	323	343				0	-20
582 FNMA AL4082 3.5% 10/	3138ELRC9	X				6/8/2016	8/25/2016	262	278				0	-16
583 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	9/25/2016	232	245				0	-13
584 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	10/25/2015	778	849				0	-70
585 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	10/25/2015	78	85				0	-7
586 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	11/25/2015	694	757				0	-63
587 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	11/25/2015	69	76				0	-7
588 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	12/25/2015	426	484				0	-58
589 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	12/25/2015	43	46				0	-3
590 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	1/25/2016	1,084	1,181				0	-97
591 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	1/25/2016	108	119				0	-10
592 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	2/25/2016	754	821				0	-67
593 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	2/25/2016	75	82				0	-7
594 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	3/25/2016	766	837				0	-69
595 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	3/25/2016	77	84				0	-7
596 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	4/25/2016	705	768				0	-63
597 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	4/25/2016	70	77				0	-7
598 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	5/25/2016	756	823				0	-67
599 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	5/25/2016	76	82				0	-6
600 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	6/25/2016	874	953				0	-79
601 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	6/25/2016	87	95				0	-8
602 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	7/25/2016	664	723				0	-59
603 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	7/25/2016	66	72				0	-6
604 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	8/25/2016	518	564				0	-46
605 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	8/25/2016	52	56				0	-4
606 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	9/25/2016	821	895				0	-74
607 JOHNSON & JOHNSON	478160104	X				8/3/2015	7/14/2016	615	458				0	117
608 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	9/25/2016	116	122				0	-6
609 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	10/25/2015	465	511				0	-46
610 FNMA AL4082 3.5% 10/	3138ELRC9	X				6/8/2016	9/25/2016	377	400				0	-23
611 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	11/25/2015	495	543				0	-48
612 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	12/25/2015	393	432				0	-39
613 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	1/25/2016	486	536				0	-50
614 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	2/25/2016	345	379				0	-34
615 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	3/25/2016	394	432				0	-38
616 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	4/25/2016	457	502				0	-45
617 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	5/25/2016	519	570				0	-51
618 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	6/25/2016	467	513				0	-46
619 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	7/8/2016	20,407	19,840				0	567
620 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	7/25/2016	386	427				0	-39
621 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	10/25/2015	123	129				0	-6
622 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	10/25/2015	246	260				0	-14
623 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	11/25/2015	98	103				0	-5
624 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	11/25/2015	196	206				0	-10
625 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	12/25/2015	106	112				0	-6
626 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	12/25/2015	212	224				0	-12
627 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	1/25/2016	106	111				0	-5
628 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	1/25/2016	211	223				0	-12
629 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	2/25/2016	135	141				0	-6
630 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	269	284				0	-15
631 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	3/25/2016	101	108				0	-5
632 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	3/25/2016	202	213				0	-11
633 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	4/25/2016	93	98				0	-5
634 HERSHEY CO	427866108	X				12/18/2014	12/21/2015	867	1,051				0	-164
635 HERSHEY CO	427866108	X				12/18/2014	1/8/2016	10,279	12,611				0	-2,332
636 HERSHEY CO	427866108	X				12/18/2014	1/26/2016	7,729	9,563				0	-1,834
637 HERSHEY CO	427866108	X				1/7/2015	1/26/2016	4,162	5,145				0	-983
638 HERSHEY CO	427866108	X				12/18/2014	3/22/2016	12,735	14,668				0	-1,933
639 HERSHEY CO	427866108	X				1/7/2015	3/22/2016	4,663	5,460				0	-797
640 HOME DEPOT INC	437076102	X				5/6/2011	12/21/2015	1,046	300				0	746
641 HOME DEPOT INC	437076102	X				5/6/2011	3/23/2016	1,438	412				0	1,026
642 HOME DEPOT INC	437076102	X				5/6/2011	5/23/2016	1,055	300				0	755
643 HOME DEPOT INC	437076102	X				5/6/2011	7/14/2016	1,076	300				0	776
644 HOME DEPOT INC	437076102	X				5/6/2011	9/16/2016	1,136	337				0	799
645 HONEYWELL INTL INC	438516106	X				1/14/2004	12/21/2015	718	252				0	466
646 HONEYWELL INTL INC	438516106	X				1/14/2004	3/23/2016	1,347	432				0	915
647 HONEYWELL INTL INC	438516106	X				1/14/2004	5/23/2016	1,243	396				0	847
648 HONEYWELL INTL INC	438516106	X				1/14/2004	7/14/2016	1,191	360				0	831

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

Long Term CG Distributions		Amount	Capital Gains/Losses										Gross Sales		Cost or Other Basis, Expenses		Net Gain or Loss	
Short Term CG Distributions		224,028	Other sales										5,344,125		Depreciation and Adjustments		4,995,160	
		0											0		0		348,965	
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				
648 HONEYWELL INTL INC	436516108	X				1/14/2004	9/16/2016	1,254	398				0	856				
650 HYDRO-QUEBEC 2.0%	448814JB0	X				3/29/2014	3/1/2016	5,019	5,127				0	-108				
651 HYDRO-QUEBEC 2.0%	448814JB0	X				6/23/2011	3/1/2016	10,039	9,998				0	41				
652 HYDRO-QUEBEC 2.0%	448814JB0	X				6/23/2011	6/30/2016	5,000	4,999				0	1				
653 ILLINOIS TOOL WKS INC	452308109	X				8/4/2015	12/21/2015	914	896				0	28				
654 ILLINOIS TOOL WKS INC	452308109	X				8/4/2015	3/23/2016	1,119	975				0	144				
655 ILLINOIS TOOL WKS INC	452308109	X				8/4/2015	5/23/2016	1,136	975				0	161				
656 ILLINOIS TOOL WKS INC	452308109	X				8/4/2015	7/14/2016	1,112	886				0	226				
657 ILLINOIS TOOL WKS INC	452308109	X				8/4/2015	9/16/2016	1,393	1,063				0	330				
658 INTEL CORP	458140100	X				6/23/2016	9/16/2016	757	660				0	97				
659 INTEL CORP 2.7% 12/1	458140AM2	X				12/4/2012	11/8/2015	4,941	4,979				0	-38				
660 INTERCONTINENTAL EXCHA	45866F104	X				1/17/2013	12/21/2015	1,482	786				0	696				
661 INTERCONTINENTAL EXCHA	45866F104	X				1/17/2013	3/23/2016	1,413	786				0	627				
662 INTERCONTINENTAL EXCHA	45866F104	X				1/17/2013	5/23/2016	1,318	855				0	463				
663 INTERCONTINENTAL EXCHA	45866F104	X				1/17/2013	7/14/2016	1,309	855				0	454				
664 INTERCONTINENTAL EXCHA	45866F104	X				1/17/2013	7/20/2016	21,820	10,877				0	10,943				
665 JOHNSON & JOHNSON	478160104	X				8/4/2015	12/21/2015	710	701				0	9				
666 JOHNSON & JOHNSON	478160104	X				8/4/2015	1/20/2016	16,253	17,035				0	-782				
667 JOHNSON & JOHNSON	478160104	X				8/4/2015	3/23/2016	108	100				0	8				
668 JOHNSON & JOHNSON	478160104	X				8/4/2015	5/19/2016	3,931	3,507				0	424				
669 JOHNSON & JOHNSON	478160104	X				8/3/2015	5/19/2016	7,749	6,876				0	873				
670 JOHNSON & JOHNSON	478160104	X				5/23/2016	7/14/2016	225	225				0	0				
671 ANACOR PHARMACEUTICAL	032420101	X				7/15/2015	5/23/2016	985	1,338				0	-343				
672 ANACOR PHARMACEUTICAL	032420101	X				7/15/2015	5/26/2016	16,439	22,069				0	-5,630				
673 ANADARKO PETROLEUM CO	032511107	X				1/7/2015	11/12/2015	16,492	21,555				0	-5,063				
674 ANADARKO PETROLEUM CO	032511107	X				5/22/2015	11/12/2015	2,845	4,309				0	-1,464				
675 ANADARKO PETROLEUM CO	032511107	X				5/26/2015	11/12/2015	4,123	5,955				0	-1,832				
676 ANADARKO PETROLEUM CO	032511107	X				6/19/2015	11/12/2015	589	817				0	-228				
677 ANADARKO PETROLEUM CO	032511107	X				10/7/2015	11/12/2015	8,246	9,630				0	-1,384				
678 ANALOG DEVICES INC	032654105	X				10/21/2015	1/6/2016	13,593	16,275				0	-2,682				
679 ANALOG DEVICES INC	032654105	X				10/21/2015	1/7/2016	24,670	30,137				0	-5,467				
680 ANHEUSER-BUSCH INBEV 2	03523TB2	X				7/11/2012	10/5/2015	9,548	9,952				0	-404				
681 ANHEUSER-BUSCH INBEV 2	03523TB2	X				7/11/2012	10/5/2015	9,548	10,029				0	-481				
682 ANHEUSER-BUSCH INBEV 2	03523TB2	X				4/2/2013	10/5/2015	4,774	4,920				0	-146				
683 ANHEUSER-BUSCH INBEV 2	03523TB2	X				5/20/2014	10/5/2015	4,774	4,832				0	-58				
684 ANHEUSER-BUSCH INBEV SF	03524A108	X				4/14/2014	12/21/2015	495	433				0	62				
685 ANHEUSER-BUSCH INBEV SF	03524A108	X				4/14/2014	1/6/2016	13,365	12,006				0	1,359				
686 ANHEUSER-BUSCH INBEV SF	03524A108	X				4/15/2014	1/6/2016	3,130	2,805				0	325				
687 ANHEUSER-BUSCH INBEV SF	03524A108	X				4/15/2014	4/4/2016	17,126	14,872				0	2,254				
688 APPLE INC	037833100	X				9/4/2009	12/14/2015	14,902	3,215				0	11,687				
689 APPLE INC	037833100	X				9/4/2009	1/5/2016	5,359	1,248				0	4,111				
690 APPLE INC	037833100	X				12/21/2015	1/5/2016	721	751				0	-30				
691 APPLE INC	037833100	X				7/28/2008	1/5/2016	9,584	2,123				0	7,461				
692 APPLE INC	037833100	X				7/28/2008	3/23/2016	213	46				0	167				
693 APPLE INC	037833100	X				3/30/2016	6/8/2016	4,548	5,038				0	-490				
694 APPLE INC	037833100	X				3/31/2016	6/8/2016	4,647	5,142				0	-495				
695 APPLE INC	037833100	X				7/28/2008	6/8/2016	20,468	4,725				0	15,743				
696 APPLE INC	037833100	X				7/28/2008	9/8/2016	12,151	2,625				0	9,526				
697 BNY MELLON FOC EQ OPP-M	05569M475	X				12/4/2014	11/18/2015	20,000	20,265				0	-265				
698 BNY MELLON FOC EQ OPP-M	05569M475	X				12/4/2014	1/25/2016	1,180	1,443				0	-263				
699 BNY MELLON FOC EQ OPP-M	05569M475	X				12/3/2015	1/25/2016	19,820	21,089				0	-2,269				
700 BNY MELLON FOC EQ OPP-M	05569M475	X				12/3/2015	4/25/2016	10,000	10,145				0	-145				
701 BNY MELLON MFC MULTI-STR	05569M509	X				12/14/2015	6/24/2016	20,000	19,571				0	429				
702 BANK OF AMERICA CORP	060505104	X				5/11/2015	12/21/2015	1,351	1,326				0	25				
703 BANK OF AMERICA CORP	060505104	X				5/11/2015	3/23/2016	1,375	1,657				0	-282				
704 BANK OF AMERICA CORP	060505104	X				5/11/2015	5/23/2016	289	331				0	-42				
705 BANK OF AMERICA CORP	060505104	X				2/25/2015	5/23/2016	1,013	1,155				0	-142				
706 BANK OF AMERICA CORP	060505104	X				2/25/2015	7/14/2016	1,093	1,320				0	-227				
707 BANK OF AMERICA CORP	060505104	X				2/25/2015	9/16/2016	1,243	1,320				0	-77				
708 FNMA POOL #AL4191 3.5%	3138ELUR2	X				1/30/2014	4/25/2016	186	196				0	-10				
709 FNMA POOL #AL4191 3.5%	3138ELUR2	X				1/30/2014	5/25/2016	142	149				0	-7				
710 FNMA POOL #AL4191 3.5%	3138ELUR2	X				1/30/2014	5/25/2016	283	269				0	14				
711 FNMA POOL #AL4191 3.5%	3138ELUR2	X				1/30/2014	6/25/2016	138	144				0	-6				
712 FNMA POOL #AL4191 3.5%	3138ELUR2	X				1/30/2014	6/25/2016	275	290				0	-15				
713 FNMA POOL #AL4191 3.5%	3138ELUR2	X				1/30/2014	7/25/2016	133	139				0	-6				
714 FNMA POOL #AL4191 3.5%	3138ELUR2	X				1/30/2014	7/25/2016	265	280				0	-15				
715 FNMA POOL #AL4191 3.5%	3138ELUR2	X				1/30/2014	8/25/2016	115	121				0	-6				
716 FNMA POOL #AL4191 3.5%	3138ELUR2	X				1/30/2014	8/25/2016	230	242				0	-12				
717 AMAZON COM INC	023135106	X				5/28/2011	7/14/2016	2,225	594				0	1,631				
718 AMAZON COM INC	023135106	X				5/28/2011	9/16/2016	2,322	594				0	1,728				
719 AMERICAN TOWER CORP	03027X100	X				6/18/2015	12/21/2015	950	960				0	-10				
720 AMERICAN TOWER CORP	03027X100	X				6/18/2015	3/23/2016	1,092	960				0	132				

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	224,029	Capital Gains/Losses	Other sales	5,344,125	0	4,985,160	0	348,965	0					
Short Term CG Distributions	0													
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
721 AMERICAN TOWER CORP	03027X100	X				6/18/2015	5/23/2016	1,042	960				0	82
722 AMERICAN TOWER CORP	03027X100	X				6/18/2015	7/14/2016	936	768				0	168
723 AMERICAN TOWER CORP	03027X100	X				6/18/2015	9/16/2016	866	768				0	98
724 CHEESECAKE FACTORY INC	163072101	X				2/19/2015	4/19/2016	4,135	4,084				0	71
725 CHEESECAKE FACTORY INC	163072101	X				12/16/2014	4/19/2016	7,211	6,922				0	289
726 CHEESECAKE FACTORY INC	163072101	X				12/16/2014	4/20/2016	10,950	10,504				0	446
727 CHEVRON CORPORATION	166764100	X				4/30/2014	12/21/2015	888	1,257				0	-369
728 CHEVRON CORPORATION	166764100	X				11/9/2012	5/3/2016	608	637				0	-29
729 CHEVRON CORPORATION	166764100	X				4/30/2014	5/3/2016	101	126				0	-25
730 CHEVRON CORPORATION	166764100	X				5/6/2011	5/3/2016	10,840	10,838				0	-198
731 CHEVRON CORPORATION	166764100	X				5/6/2011	7/14/2016	640	619				0	21
732 CHEVRON CORPORATION	166764100	X				5/6/2011	7/27/2016	13,387	13,522				0	-135
733 CISCO SYSTEMS INC	17275R102	X				1/8/2015	10/21/2015	11,064	10,936				0	128
734 CISCO SYSTEMS INC	17275R102	X				1/6/2015	12/1/2015	21,120	21,038				0	82
735 CISCO SYSTEMS INC	17275R102	X				1/6/2015	12/1/2015	1,920	1,963				0	-43
736 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	5/23/2016	687	668				0	19
737 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	7/14/2016	632	668				0	-36
738 COGNIZANT TECHNOLOGY S	192446102	X				12/1/2015	3/23/2016	1,168	1,302				0	-134
739 COGNIZANT TECHNOLOGY S	192446102	X				12/1/2015	5/23/2016	621	651				0	-30
740 COGNIZANT TECHNOLOGY S	192446102	X				12/1/2015	6/27/2016	17,775	20,833				0	-3,058
741 COGNIZANT TECHNOLOGY S	192446102	X				12/9/2015	6/27/2016	5,555	6,025				0	-470
742 COGNIZANT TECHNOLOGY S	192446102	X				12/9/2015	6/30/2016	7,980	8,435				0	-445
743 COGNIZANT TECHNOLOGY S	192446102	X				12/14/2015	6/30/2016	11,984	12,479				0	-495
744 COMCAST CORP CL A	20030N101	X				7/8/2015	12/8/2015	10,726	11,261				0	-532
745 COMCAST CORP CL A	20030N101	X				7/27/2015	12/8/2015	1,788	1,848				0	-60
746 COMCAST CORP CL A	20030N101	X				12/16/2013	1/7/2016	1,655	1,486				0	169
747 COMCAST CORP CL A	20030N101	X				7/27/2015	1/7/2016	11,586	12,938				0	-1,350
748 COMCAST CORP CL A	20030N101	X				12/21/2015	1/7/2016	552	558				0	-6
749 COMCAST CORP CL A	20030N101	X				10/14/2013	1/13/2016	8,866	8,346				0	1,340
750 COMCAST CORP CL A	20030N101	X				10/14/2013	12/1/2016	4,890	4,173				0	717
751 FINMA POOL # AL8895 3.5%	3138EPVU4	X				8/8/2015	1/25/2016	203	210				0	-7
752 FINMA POOL # AL8895 3.5%	3138EPVU4	X				7/28/2015	1/25/2016	102	105				0	-3
753 PFIZER INC	717081103	X				1/8/2015	9/14/2016	11,868	11,379				0	489
754 PFIZER INC	717081103	X				6/26/2015	9/14/2016	4,747	4,792				0	-45
755 PFIZER INC	717081103	X				10/22/2013	9/14/2016	4,747	4,302				0	445
756 PHILLIPS 66	171854104	X				11/20/2014	2/11/2016	9,448	10,097				0	-648
757 PHILLIPS 66	171854104	X				12/10/2014	2/11/2016	6,542	6,039				0	503
758 PHILLIPS 66	171854104	X				12/11/2014	2/11/2016	7,995	7,449				0	546
759 PIONEER NATURAL RESOUR	723787107	X				2/19/2015	12/21/2015	232	320				0	-88
760 PIONEER NATURAL RESOUR	723787107	X				2/19/2015	3/23/2016	830	961				0	-131
761 PIONEER NATURAL RESOUR	723787107	X				2/19/2015	5/3/2016	10,873	10,734				0	-61
762 PIONEER NATURAL RESOUR	723787107	X				5/23/2016	7/14/2016	156	162				0	-6
763 PIONEER NATURAL RESOUR	723787107	X				2/17/2015	7/14/2016	313	314				0	-1
764 PIONEER NATURAL RESOUR	723787107	X				2/17/2015	8/25/2016	11,356	9,906				0	1,450
765 PROCTER & GAMBLE CO	742718109	X				1/13/2015	12/21/2015	785	911				0	-126
766 PROCTER & GAMBLE CO	742718109	X				1/13/2015	5/23/2016	1,601	1,822				0	-221
767 PROCTER & GAMBLE CO	742718109	X				1/13/2015	7/14/2016	860	911				0	-51
768 PROCTER & GAMBLE CO	742718109	X				1/13/2015	9/16/2016	1,749	1,822				0	-73
769 SALESFORCE COM INC	79466L302	X				7/22/2015	10/21/2015	7,575	7,400				0	175
770 SALESFORCE COM INC	79466L302	X				5/6/2011	10/21/2015	3,768	1,670				0	2,118
771 SALESFORCE COM INC	79466L302	X				5/6/2011	3/23/2016	1,439	668				0	771
772 SALESFORCE COM INC	79466L302	X				3/30/2016	7/12/2016	3,287	2,964				0	323
773 SALESFORCE COM INC	79466L302	X				5/23/2016	7/12/2016	822	818				0	-4
774 SALESFORCE COM INC	79466L302	X				3/31/2016	7/12/2016	4,109	3,692				0	417
775 SCHLUMBERGER LTD	806857108	X				5/22/2015	12/21/2015	678	921				0	-243
776 SCHLUMBERGER LTD	806857108	X				5/22/2015	3/23/2016	731	921				0	-190
777 SCHLUMBERGER LTD	806857108	X				5/22/2015	5/23/2016	1,492	1,842				0	-350
778 SCHLUMBERGER LTD	806857108	X				5/22/2015	7/14/2016	791	921				0	-130
779 SCHLUMBERGER LTD	806857108	X				5/26/2015	8/23/2016	6,544	7,294				0	-750
780 SCHLUMBERGER LTD	806857108	X				7/22/2015	8/23/2016	4,808	5,073				0	-165
781 SCHWAB CHARLES CORP NE	808513105	X				6/29/2015	12/21/2015	961	971				0	-10
782 SCHWAB CHARLES CORP NE	808513105	X				6/29/2015	3/23/2016	1,131	1,265				0	-164
783 SCHWAB CHARLES CORP NE	808513105	X				6/29/2015	5/23/2016	1,170	1,265				0	-125
784 SCHWAB CHARLES CORP NE	808513105	X				6/29/2015	7/14/2016	806	971				0	-165
785 SCHWAB CHARLES CORP NE	808513105	X				6/29/2015	9/16/2016	914	971				0	-57
786 JOHNSON & JOHNSON	478180104	X				8/3/2015	9/16/2016	1,058	897				0	171
787 KOHL'S CORP	500255104	X				1/7/2016	5/8/2016	22,510	27,496				0	-4,986
788 LILLY ELI & CO	532457108	X				1/20/2016	3/23/2016	716	818				0	-102
789 LILLY ELI & CO	532457108	X				1/20/2016	9/16/2016	786	818				0	-32
790 MARATHON PETROLEUM CO	56585A102	X				11/12/2015	7/14/2016	374	547				0	-173
791 MARATHON PETROLEUM CO	56585A102	X				11/12/2015	9/16/2016	860	1,094				0	-234
792 MASSACHUSETTS ST 4.2	57582PWK2	X				1/12/2011	6/29/2016	16,772	15,027				0	1,745

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	
		224,028			Capital Gains/Losses		5,344,125		4,995,160		348,965	
		0			Other sales		0		0		0	
Description	CUSIP #	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 MERCK & CO INC	58933Y105	X		1/14/2014	12/21/2015	514	528				0	-11
794 MERCK & CO INC	58933Y105	X		1/14/2014	3/23/2016	532	525				0	7
795 MERCK & CO INC	58933Y105	X		1/14/2014	5/23/2016	550	525				0	25
796 MERCK & CO INC	58933Y105	X		1/14/2014	7/14/2016	596	525				0	71
797 MICROSOFT CORPORATION	594918104	X		9/22/2015	12/21/2015	546	436				0	110
798 MICROSOFT CORPORATION	594918104	X		1/5/2016	2/11/2016	5,875	6,621				0	-746
799 MICROSOFT CORPORATION	594918104	X		4/20/2016	5/8/2016	10,936	12,349				0	-1,413
800 MICROSOFT CORPORATION	594918104	X		1/5/2016	6/23/2016	6,215	6,621				0	-406
801 MICROSOFT CORPORATION	594918104	X		1/5/2016	6/23/2016	12,948	13,458				0	-550
802 MICROSOFT CORPORATION	594918104	X		1/7/2016	6/23/2016	24,343	24,866				0	-523
803 MICROSOFT CORPORATION	594918104	X		3/23/2016	6/23/2016	518	539				0	-21
804 MICROSOFT CORPORATION	594918104	X		4/20/2016	6/23/2016	2,072	2,245				0	-173
805 MICROSOFT CORPORATION	594918104	X		5/23/2016	6/23/2016	518	503				0	15
806 MICROSOFT CORPORATION	594918104	X		9/22/2015	9/23/2016	3,697	4,797				0	-900
807 MICROSOFT CORPORATION	594918104	X		9/22/2015	9/23/2016	13,232	10,031				0	3,201
808 MONDELEZ INTERNATIONAL	609207105	X		4/4/2016	8/16/2016	853	822				0	31
809 MONSTER BEVERAGE CORP	61174X109	X		1/13/2014	10/7/2015	11,032	5,714				0	5,318
810 MONSTER BEVERAGE CORP	61174X109	X		1/13/2014	3/23/2016	940	486				0	452
811 MONSTER BEVERAGE CORP	61174X109	X		1/13/2014	5/23/2016	1,039	486				0	551
812 MONSTER BEVERAGE CORP	61174X109	X		1/13/2014	7/14/2016	971	418				0	553
813 MONSTER BEVERAGE CORP	61174X109	X		1/13/2014	9/16/2016	870	418				0	452
814 NETFLIX COM INC	64110L106	X		1/7/2016	7/14/2016	978	1,185				0	-207
815 NETFLIX COM INC	64110L106	X		1/7/2016	7/19/2016	7,857	10,911				0	-3,054
816 NETFLIX COM INC	64110L106	X		1/13/2016	7/19/2016	7,003	8,972				0	-1,869
817 NETFLIX COM INC	64110L106	X		1/21/2016	7/19/2016	4,185	5,214				0	-1,029
818 NEW JERSEY ST ECON 100	6459186N8	X		4/24/2014	6/15/2016	30,000	30,000				0	0
819 NIKE INC CLASS B	654106103	X		12/4/2015	3/23/2016	1,236	1,324				0	-88
820 NIKE INC CLASS B	654106103	X		12/4/2015	5/23/2016	566	662				0	-97
821 NIKE INC CLASS B	654106103	X		12/4/2015	7/14/2016	584	682				0	-98
822 FNMA POOL # AL6150 4.0%	3138ENZQ5	X		12/16/2014	12/25/2015	1,394	1,495				0	-101
823 FNMA POOL # AL6150 4.0%	3138ENZQ5	X		12/16/2014	1/25/2016	1,082	1,172				0	-80
824 FNMA POOL # AL6150 4.0%	3138ENZQ5	X		12/16/2014	2/25/2016	906	972				0	-66
825 FNMA POOL # AL6150 4.0%	3138ENZQ5	X		12/16/2014	3/10/2016	37,261	37,634				0	-373
826 FNMA POOL # AL6150 4.0%	3138ENZQ5	X		12/16/2014	3/25/2016	1,332	1,428				0	-96
827 FNMA POOL # AL6150 4.0%	3138ENZQ5	X		12/16/2014	4/25/2016	378	405				0	-27
828 FNMA POOL # AL6150 4.0%	3138ENZQ5	X		12/16/2014	5/25/2016	240	256				0	-16
829 FNMA POOL # AL6150 4.0%	3138ENZQ5	X		12/16/2014	6/25/2016	336	360				0	-24
830 FNMA POOL # AL6150 4.0%	3138ENZQ5	X		12/16/2014	7/25/2016	307	329				0	-22
831 FNMA POOL # AL6150 4.0%	3138ENZQ5	X		12/16/2014	8/25/2016	256	274				0	-18
832 FNMA POOL # AL6150 4.0%	3138ENZQ5	X		12/16/2014	9/25/2016	335	360				0	-25
833 FNMA POOL # AL6895 3.5%	3138EPVU4	X		6/8/2015	10/25/2015	182	188				0	-6
834 FNMA POOL # AL6895 3.5%	3138EPVU4	X		7/28/2015	10/25/2015	81	94				0	-13
835 FNMA POOL # AL6895 3.5%	3138EPVU4	X		8/6/2015	11/25/2015	36	37				0	-1
836 FNMA POOL # AL6895 3.5%	3138EPVU4	X		7/28/2015	11/25/2015	18	19				0	-1
837 FNMA POOL # AL6895 3.5%	3138EPVU4	X		8/8/2015	12/25/2015	252	261				0	-9
838 FNMA POOL # AL6895 3.5%	3138EPVU4	X		7/28/2015	12/25/2015	126	131				0	-5
839 NUCOR CORP	670346105	X		4/24/2013	7/14/2016	566	436				0	130
840 NUCOR CORP	670346105	X		4/24/2013	9/16/2016	909	871				0	38
841 ORACLE CORP 2.375%	68380XAQ8	X		7/23/2015	4/29/2016	20,579	20,283				0	296
842 ORACLE CORP 2.5%	68380XB80	X		4/28/2015	4/5/2016	5,126	4,882				0	244
843 PNC FINANCIAL SERVICES G	683475105	X		7/19/2012	1/18/2016	5,972	4,341				0	1,631
844 PNC FINANCIAL SERVICES G	683475105	X		6/20/2011	1/18/2016	17,486	11,667				0	5,822
845 PNC FINANCIAL SERVICES G	683475105	X		6/20/2011	1/20/2016	7,941	5,407				0	2,534
846 PNC FINANCIAL SERVICES G	683475105	X		11/8/2011	1/20/2016	14,210	9,178				0	5,032
847 P V H CORP	693656100	X		4/24/2014	10/30/2015	4,294	5,689				0	-1,395
848 P V H CORP	693656100	X		4/25/2014	10/30/2015	2,284	3,056				0	-772
849 P V H CORP	693656100	X		6/21/2013	10/30/2015	11,694	15,452				0	-3,758
850 P V H CORP	693656100	X		6/21/2013	12/4/2015	11,653	17,263				0	-5,610
851 P V H CORP	693656100	X		4/1/2015	12/4/2015	10,195	13,388				0	-3,202
852 PALO ALTO NETWORKS INC	697435105	X		12/21/2015	3/23/2016	158	181				0	-23
853 PALO ALTO NETWORKS INC	697435105	X		10/27/2015	3/23/2016	946	951				0	-5
854 NUCOR CORP	670346105	X		4/24/2013	3/23/2016	463	436				0	27
855 NUCOR CORP	670346105	X		4/24/2013	5/23/2016	470	436				0	34
856 PALO ALTO NETWORKS INC	697435105	X		10/27/2015	7/14/2016	873	1,110				0	-237
857 SEMPRA ENERGY	816851109	X		5/7/2015	12/21/2015	936	1,039				0	-100
858 SEMPRA ENERGY	816851109	X		5/6/2015	1/2/2016	9,326	10,437				0	-1,111
859 SEMPRA ENERGY	816851109	X		5/7/2015	1/2/2016	8,310	9,355				0	-1,045
860 SEMPRA ENERGY	816851109	X		8/29/2015	1/2/2016	1,385	1,494				0	-109
861 COMCAST CORP CL A	20030N101	X		5/1/2012	5/23/2016	1,243	814				0	626
862 COMCAST CORP CL A	20030N101	X		5/1/2012	7/14/2016	670	307				0	363
863 COMCAST CORP CL A	20030N101	X		7/19/2016	8/19/2016	10,642	10,739				0	-97
864 COMCAST CORP CL A	20030N101	X		5/1/2012	8/19/2016	1,330	814				0	718

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		Net Gain or Loss	
		224,028			Capital Gains/Losses		5,344,125		4,965,160				348,965	
		0			Other sales		0		0		0		0	
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
885 COMCAST CORP CL A	20030N101					5/12/2012	9/22/2016	3,982	1,843					2,119
886 COMCAST CORP CL A	20030N101	X				4/16/2012	9/22/2016	6,503	2,988					3,635
887 CONSTELLATION BRANDS IN	21036P108	X				8/14/2015	12/21/2015	705	638					67
888 CONSTELLATION BRANDS IN	21036P108	X				8/14/2015	3/23/2018	897	766					131
889 CONSTELLATION BRANDS IN	21036P108	X				8/14/2015	5/23/2018	776	638					138
890 CONSTELLATION BRANDS IN	21036P108	X				8/14/2015	7/14/2016	651	511					140
891 CONSTELLATION BRANDS IN	21036P108	X				8/14/2015	9/16/2016	821	638					183
892 COSTCO WHSL CORP NEW	22160K105	X				5/6/2011	10/12/2015	10,938	5,948					4,990
893 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	3/23/2018	607	667					-60
894 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	5/23/2016	571	667					-96
895 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	7/14/2016	490	501					-2
896 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	9/16/2016	606	667					-61
897 DFA EMERG MKTS CORE EQ	233203421	X				6/8/2015	10/21/2015	1,010	1,143					-133
898 DFA EMERG MKTS CORE EQ	233203421	X				6/17/2013	10/21/2015	8,890	9,952					-962
899 DEVON ENERGY CORPORAT	25179M103	X				3/17/2016	5/23/2016	343	273					70
900 DEVON ENERGY CORPORAT	25179M103	X				3/17/2016	7/14/2016	384	273					111
901 DEVON ENERGY CORPORAT	25179M103	X				3/17/2016	9/16/2016	800	548					254
902 DEVON ENERGY CORPORAT	25179M103	X				3/17/2016	9/27/2016	33,223	23,767					9,456
903 WALT DISNEY CO/THE	254687106	X				5/6/2011	12/21/2015	534	217					317
904 WALT DISNEY CO/THE	254687106	X				5/6/2011	3/23/2016	978	435					543
905 WALT DISNEY CO/THE	254687106	X				5/6/2011	7/14/2016	996	435					564
906 DOMINION RES INC VA NEW	25746U109	X				1/6/2016	5/23/2016	707	685					22
907 DOMINION RES INC VA NEW	25746U109	X				1/6/2016	7/14/2016	771	685					86
908 DOMINION RES INC VA NEW	25746U109	X				1/6/2016	8/23/2016	11,386	10,282					1,104
909 DOW CHEMICAL CO	260543103	X				10/7/2014	12/21/2015	1,001	1,000					1
910 DOW CHEMICAL CO	260543103	X				10/7/2014	3/23/2016	512	500					12
911 DOW CHEMICAL CO	260543103	X				10/7/2014	5/23/2016	1,044	1,000					44
912 DOW CHEMICAL CO	260543103	X				10/7/2014	7/14/2016	518	500					18
913 NUCOR CORP	670346105	X				4/24/2013	12/21/2015	399	436					-37
914 BIOMARIN PHARMACEUTICA	09061G101	X				2/23/2015	12/21/2015	208	215					-7
915 BIOMARIN PHARMACEUTICA	09061G101	X				2/23/2015	5/23/2016	869	1,077					-208
916 BIOGEN INC	09062X103	X				8/4/2015	12/21/2015	593	660					-67
917 BIOGEN INC	09062X103	X				8/3/2015	1/20/2016	2,113	2,587					-474
918 BIOGEN INC	09062X103	X				8/4/2015	1/20/2016	3,963	4,950					-987
919 BIOGEN INC	09062X103	X				2/4/2014	5/23/2016	533	615					-82
920 BIOGEN INC	09062X103	X				2/4/2014	7/14/2016	251	308					-57
921 BIOGEN INC	09062X103	X				2/4/2014	9/16/2016	605	615					-4
922 BOSTON PROPERTIES LP 4	10112RAS3	X				4/3/2013	9/23/2016	5,433	5,463					-30
923 BOSTON PROPERTIES LP 4	10112RAS3	X				5/21/2014	9/23/2016	5,433	5,343					90
924 BOSTON PROPERTIES LP 4	10112RAS3	X				8/30/2011	9/23/2016	5,433	4,920					513
925 BRISTOL-MYERS SQUIBB CO	110122108	X				5/24/2013	12/21/2015	678	471					207
926 BRISTOL-MYERS SQUIBB CO	110122108	X				1/20/2016	5/23/2016	898	626					272
927 BRISTOL-MYERS SQUIBB CO	110122108	X				1/20/2016	7/14/2016	764	626					138
928 BRISTOL-MYERS SQUIBB CO	110122108	X				1/20/2016	9/16/2016	562	626					-64
929 CVS HEALTH CORPORATION	126650100	X				8/25/2015	12/21/2015	954	1,034					-80
930 CVS HEALTH CORPORATION	126650100	X				8/25/2015	3/23/2018	813	827					-14
931 CVS HEALTH CORPORATION	126650100	X				8/25/2015	5/23/2016	989	1,034					-45
932 CVS HEALTH CORPORATION	126650100	X				8/25/2015	5/28/2016	25,220	26,878					-1,658
933 CVS HEALTH CORPORATION	126650100	X				8/25/2015	8/11/2016	10,384	11,060					-676
934 CVS HEALTH CORPORATION	126650100	X				9/22/2015	8/11/2016	11,840	12,186					-346
935 CVS HEALTH CORPORATION	126650100	X				7/14/2016	8/11/2016	970	974					-4
936 CAPITAL ONE FINANCIAL CO	14040H105	X				1/21/2014	12/21/2015	727	727					0
937 CAPITAL ONE FINANCIAL CO	14040H105	X				1/21/2014	3/23/2016	1,401	1,454					-53
938 CAPITAL ONE FINANCIAL CO	14040H105	X				1/21/2014	5/23/2016	707	727					-20
939 CAPITAL ONE FINANCIAL CO	14040H105	X				1/21/2014	7/14/2016	688	727					-39
940 CAPITAL ONE FINANCIAL CO	14040H105	X				1/21/2014	9/16/2016	1,400	1,454					-54
941 CARDINAL HEALTH INC	14149Y108	X				8/5/2014	12/21/2015	874	712					162
942 CARDINAL HEALTH INC	14149Y108	X				8/5/2014	3/23/2016	818	712					106
943 CARDINAL HEALTH INC	14149Y108	X				8/5/2014	5/23/2016	774	712					62
944 PALO ALTO NETWORKS INC	697435105	X				3/31/2015	7/21/2016	8,335	7,357					1,022
945 PALO ALTO NETWORKS INC	697435105	X				3/31/2015	8/2/2016	10,514	12,212					-1,698
946 PALO ALTO NETWORKS INC	697435105	X				5/23/2016	8/2/2016	127	145					-18
947 PALO ALTO NETWORKS INC	697435105	X				3/25/2015	8/2/2016	1,393	1,528					-135
948 PANERA BREAD CO CL A	69840W108	X				4/20/2016	7/14/2016	860	872					-12
949 PANERA BREAD CO CL A	69840W108	X				4/20/2016	9/16/2016	811	854					-43
950 PEPSICO INC	713448106	X				6/4/2013	12/21/2015	982	815					168
951 PEPSICO INC	713448106	X				6/4/2013	3/23/2016	1,415	1,142					273
952 PEPSICO INC	713448106	X				6/4/2013	5/23/2016	1,307	1,060					247
953 PEPSICO INC	713448106	X				6/4/2013	7/14/2016	1,211	897					314
954 PEPSICO INC	713448106	X				6/4/2013	9/16/2016	1,364	1,060					304
955 PETROBRAS INTL FIN C 5 37	71645WAR2	X				4/2/2013	4/15/2016	4,300	5,397					-1,097
956 PETROBRAS INTL FIN C 5 37	71645WAR2	X				5/9/2014	4/18/2016	4,213	5,164					-951

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			
		224,029					5,344,125		4,995,160		348,965			
		0					0		0		0			
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
937 PETROBRAS INTL FIN C 5 37	71645WAR2	X				1/20/2011	4/19/2016	4,300	4,990				0	-690
938 PETROBRAS INTL FIN C 5 37	71645WAR2	X				5/6/2014	4/19/2016	4,300	5,184				0	-884
939 PFIZER INC	717081103	X				6/26/2015	12/21/2015	1,289	1,369				0	-80
940 PFIZER INC	717081103	X				6/26/2015	3/23/2016	1,216	1,369				0	-153
941 PFIZER INC	717081103	X				6/26/2015	5/23/2016	1,015	1,027				0	-12
942 CELANESE CORP -SER A	150870103	X				5/6/2011	9/16/2016	611	497				0	114
943 CELGENE CORP	151020104	X				10/24/2014	12/21/2015	222	208				0	16
944 CELGENE CORP	151020104	X				10/24/2014	3/23/2016	407	411				0	-4
945 CELGENE CORP	151020104	X				10/24/2014	5/23/2016	305	308				0	-3
946 CELGENE CORP	151020104	X				10/24/2014	7/14/2016	304	308				0	-4
947 CHEESECAKE FACTORY INC	163072101	X				2/19/2015	12/21/2015	464	496				0	-32
948 CHEESECAKE FACTORY INC	163072101	X				2/19/2015	3/23/2016	517	496				0	21
949 CHEESECAKE FACTORY INC	163072101	X				2/19/2015	4/18/2016	6,555	6,343				0	212
950 CHEESECAKE FACTORY INC	163072101	X				12/15/2014	4/19/2016	504	487				0	17
951 PALO ALTO NETWORKS INC	697435105	X				10/27/2015	7/21/2016	8,588	8,244				0	-1,656
952 CHEESECAKE FACTORY INC	163072101	X				12/17/2014	4/19/2016	3,026	2,925				0	101
953 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	2/25/2016	69	71				0	-2
954 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	2/25/2016	34	36				0	-2
955 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	3/25/2016	52	54				0	-2
956 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	3/25/2016	26	27				0	-1
957 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	4/25/2016	135	140				0	-5
958 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	4/25/2016	68	70				0	-2
959 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	5/25/2016	140	144				0	-4
960 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	5/25/2016	70	72				0	-2
961 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	6/25/2016	197	204				0	-7
962 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	6/25/2016	99	102				0	-3
963 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	7/25/2016	271	281				0	-10
964 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	7/25/2016	136	141				0	-5
965 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	8/25/2016	130	135				0	-5
966 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	8/25/2016	65	68				0	-3
967 FNMA POOL # AL6895 3.5%	3138EPVU4	X				6/8/2015	9/25/2016	198	205				0	-7
968 FNMA POOL # AL6895 3.5%	3138EPVU4	X				7/28/2015	9/25/2016	99	103				0	-4
969 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	10/25/2015	486	505				0	-19
970 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	11/25/2015	151	157				0	-6
971 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	12/25/2015	59	62				0	-3
972 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	1/25/2016	198	206				0	-8
973 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	2/25/2016	99	103				0	-4
974 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	3/25/2016	83	86				0	-3
975 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	4/25/2016	304	315				0	-11
976 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	5/25/2016	155	161				0	-6
977 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	6/25/2016	344	357				0	-13
978 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	7/6/2016	18,881	18,394				0	487
979 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	7/25/2016	158	164				0	-6
980 FNMA POOL #AL7854 3.0%	3138EQQ00	X				4/21/2016	8/25/2016	364	377				0	-13
981 FNMA POOL #AL7854 3.0%	3138EQQ00	X				4/21/2016	7/25/2016	383	396				0	-13
982 FNMA POOL #AL7854 3.0%	3138EQQ00	X				6/29/2016	7/25/2016	64	67				0	-3
983 FNMA POOL #AL7854 3.0%	3138EQQ00	X				4/21/2016	8/25/2016	378	391				0	-13
984 FNMA POOL #AL7854 3.0%	3138EQQ00	X				6/29/2016	8/25/2016	63	66				0	-3
985 PFIZER INC	717081103	X				6/26/2015	7/14/2016	1,103	1,027				0	76
986 CARDINAL HEALTH INC	14149Y108	X				6/4/2014	9/14/2016	21,848	20,563				0	1,285
987 CARDINAL HEALTH INC	14149Y108	X				6/5/2014	9/14/2016	12,054	11,390				0	664
988 CELANESE CORP -SER A	150870103	X				5/6/2011	12/21/2015	650	497				0	153
989 CELANESE CORP -SER A	150870103	X				5/6/2011	3/23/2016	661	497				0	164
990 CELANESE CORP -SER A	150870103	X				5/6/2011	5/23/2016	703	497				0	206
991 CELANESE CORP -SER A	150870103	X				5/6/2011	7/14/2016	1,394	995				0	399
992 FNMA AL6223 POOL 4.5%	3138ENH49	X				5/15/2015	8/25/2016	82	90				0	-8
993 FNMA AL6223 POOL 4.5%	3138ENH49	X				2/24/2015	9/28/2016	33,841	33,589				0	272
994 FNMA AL6223 POOL 4.5%	3138ENH49	X				5/15/2015	9/28/2016	2,376	2,357				0	19
995 FNMA POOL #AL5630 4.0%	3138ENHG7	X				9/3/2014	10/25/2015	89	94				0	-5
996 FNMA POOL #AL5630 4.0%	3138ENHG7	X				9/3/2014	11/25/2015	89	95				0	-6
997 FNMA POOL #AL5630 4.0%	3138ENHG7	X				9/3/2014	12/25/2015	223	237				0	-14
998 FNMA POOL #AL5630 4.0%	3138ENHG7	X				9/3/2014	1/25/2016	89	95				0	-6
999 FNMA POOL #AL5630 4.0%	3138ENHG7	X				9/3/2014	2/25/2016	207	220				0	-13
1000 FNMA POOL #AL5630 4.0%	3138ENHG7	X				9/3/2014	3/25/2016	23	24				0	-1
1001 FNMA POOL #AL5630 4.0%	3138ENHG7	X				9/3/2014	4/25/2016	211	224				0	-13
1002 FNMA POOL #AL5630 4.0%	3138ENHG7	X				9/3/2014	5/25/2016	207	220				0	-13
1003 FNMA POOL #AL5630 4.0%	3138ENHG7	X				9/3/2014	6/25/2016	82	98				0	-6
1004 FNMA POOL #AL5630 4.0%	3138ENHG7	X				9/3/2014	7/25/2016	463	492				0	-29
1005 FNMA POOL #AL5630 4.0%	3138ENHG7	X				9/3/2014	7/28/2016	13,205	13,004				0	201
1006 FNMA POOL #AL5630 4.0%	3138ENHG7	X				9/3/2014	8/25/2016	259	275				0	-16
1007 FNMA POOL #AL8150 4.0%	3138ENZ05	X				12/16/2014	10/25/2015	1,204	1,292				0	-88
1008 FNMA POOL #AL8150 4.0%	3138ENZ05	X				12/16/2014	11/25/2015	1,903	2,041				0	-138

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

Long Term CG Distributions		Amount	Capital Gains/Losses		Gross Sales		Cost or Other Basis		Expenses		Net Gain			
Short Term CG Distributions		224,029	Other sales		5,344,125		0		4,995,180		348,965			
		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
1009 CARDINAL HEALTH INC	14149Y108	X				6/5/2014	7/14/2016	830	712				0	118
1010 DOW CHEMICAL CO	280543103	X				10/7/2014	9/16/2016	1,049	1,000				0	49
1011 DREYFUS HIGH YIELD-I	261980759	X				12/31/2010	2/23/2016	1,470	1,747				0	-277
1012 DREYFUS HIGH YIELD-I	261980759	X				6/30/2011	2/23/2016	1,305	1,558				0	-253
1013 DREYFUS HIGH YIELD-I	261980759	X				7/29/2011	2/23/2016	1,336	1,600				0	-264
1014 COMCAST CORP CL A	20330N101	X				5/1/2012	1/21/2016	543	307				0	236
1016 FNMA POOL # AL7554 3.0%	3138EQQG0	X				6/29/2016	8/31/2016	4,813	4,843				0	-30
1018 FNMA POOL # AL7554 3.0%	3138EQQG0	X				4/21/2016	8/31/2016	28,301	27,947				0	354
1017 FNMA POOL # AL7554 3.0%	3138EQQG0	X				4/21/2016	9/25/2016	547	567				0	-20
1018 FNMA AR8596 3.5% 6A	3138W6RS7	X				7/6/2013	10/25/2015	102	102				0	0
1019 FNMA AR8596 3.5% 6A	3138W6RS7	X				9/9/2013	10/25/2015	34	34				0	0
1020 FNMA AR8596 3.5% 6A	3138W6RS7	X				4/7/2015	10/25/2015	34	36				0	-2
1021 FNMA AR8596 3.5% 6A	3138W6RS7	X				7/6/2013	11/25/2015	89	89				0	0
1022 FNMA AR8596 3.5% 6A	3138W6RS7	X				9/9/2013	11/25/2015	30	29				0	1
1023 FNMA AR8596 3.5% 6A	3138W6RS7	X				4/7/2015	11/25/2015	30	31				0	-1
1024 FNMA AR8596 3.5% 6A	3138W6RS7	X				7/6/2013	12/25/2015	21	21				0	0
1025 FNMA AR8596 3.5% 6A	3138W6RS7	X				9/9/2013	12/25/2015	7	7				0	0
1026 FNMA AR8596 3.5% 6A	3138W6RS7	X				4/7/2015	12/25/2015	7	7				0	0
1027 FNMA AR8596 3.5% 6A	3138W6RS7	X				7/6/2013	1/25/2016	379	379				0	0
1028 FNMA AR8596 3.5% 6A	3138W6RS7	X				9/9/2013	1/25/2016	126	126				0	0
1029 FNMA AR8596 3.5% 6A	3138W6RS7	X				4/7/2015	1/25/2016	126	133				0	-7
1030 FNMA AR8596 3.5% 6A	3138W6RS7	X				7/6/2013	2/25/2016	21	21				0	0
1031 FNMA AR8596 3.5% 6A	3138W6RS7	X				9/9/2013	2/25/2016	7	7				0	0
1032 FNMA AR8596 3.5% 6A	3138W6RS7	X				4/7/2015	2/25/2016	7	7				0	0
1033 FNMA AR8596 3.5% 6A	3138W6RS7	X				7/6/2013	3/25/2016	375	375				0	0
1034 FNMA AR8596 3.5% 6A	3138W6RS7	X				9/9/2013	3/25/2016	125	124				0	1
1035 FNMA AR8596 3.5% 6A	3138W6RS7	X				4/7/2015	3/25/2016	125	132				0	-7
1036 FNMA AR8596 3.5% 6A	3138W6RS7	X				7/6/2013	4/1/2016	10,735	10,231				0	504
1037 FNMA AR8596 3.5% 6A	3138W6RS7	X				4/7/2015	4/1/2016	3,574	3,585				0	-11
1038 FNMA AR8596 3.5% 6A	3138W6RS7	X				9/9/2013	4/1/2016	3,529	3,341				0	188
1039 TIME WARNER INC	887317303	X				11/20/2014	7/14/2016	786	815				0	-29
1040 TIME WARNER INC	887317303	X				8/14/2014	7/14/2016	786	758				0	28
1041 TIME WARNER INC	887317303	X				8/14/2014	9/16/2016	751	758				0	-7
1042 UBS COM MTG TR 2012-C13	90269GAC5	X				4/24/2012	7/12/2016	21	21				0	0
1043 UBS COM MTG TR 2012-C13	90269GAC5	X				5/11/2016	7/12/2016	6	6				0	0
1044 UBS COM MTG TR 2012-C13	90269GAC5	X				4/24/2012	8/12/2016	75	76				0	-1
1045 UBS COM MTG TR 2012-C13	90269GAC5	X				5/11/2016	8/12/2016	21	23				0	-2
1046 UBS COM MTG TR 2012-C13	90269GAC5	X				4/24/2012	9/12/2016	75	77				0	-2
1047 SEMPRA ENERGY	816851109	X				5/6/2011	1/7/2016	25,672	16,030				0	9,642
1048 UBS COM MTG TR 2012-C13	90269GAC5	X				5/11/2016	9/12/2016	22	23				0	-1
1049 DREYFUS HIGH YIELD-I	261980759	X				12/31/2012	2/23/2016	1,275	1,527				0	-252
1050 DREYFUS HIGH YIELD-I	261980759	X				2/28/2013	2/23/2016	334	403				0	-69
1051 DREYFUS HIGH YIELD-I	261980759	X				7/31/2013	2/23/2016	1,356	1,616				0	-260
1052 DREYFUS HIGH YIELD-I	261980759	X				9/30/2014	2/23/2016	1,349	1,608				0	-259
1053 DREYFUS HIGH YIELD-I	261980759	X				10/31/2014	2/23/2016	1,336	1,603				0	-267
1054 DREYFUS HIGH YIELD-I	261980759	X				6/30/2013	2/23/2016	239	284				0	-45
1055 DYNEX INC/NEW	26817R108	X				3/18/2016	5/23/2016	381	274				0	107
1056 EBAY INC	278642AK9	X				7/23/2014	10/15/2015	19,642	19,956				0	-314
1057 STARBUCKS CORP	855244AH2	X				6/1/2015	1/20/2016	5,390	4,989				0	401
1058 STARBUCKS CORP	855244AH2	X				8/1/2015	1/20/2016	5,390	4,980				0	410
1059 STARBUCKS CORP	855244AH2	X				8/1/2015	1/21/2016	10,526	9,960				0	566
1060 DREYFUS US EQUITY FUND	86271F552	X				11/22/2010	11/16/2015	20,000	13,286				0	6,714
1061 DREYFUS US EQUITY FUND	86271F552	X				12/31/2015	1/25/2016	20,000	21,410				0	-1,410
1062 DREYFUS US EQUITY FUND	86271F552	X				12/31/2015	4/25/2016	20,000	18,818				0	1,182
1063 TAIWAN SEMICONDUCTOR N	874039100	X				6/30/2016	9/18/2016	580	525				0	55
1064 TAIWAN SEMICONDUCTOR N	874039100	X				6/30/2016	9/23/2016	10,872	9,453				0	1,419
1065 3M CO	88579Y101	X				9/3/2015	12/21/2015	589	570				0	19
1066 3M CO	88579Y101	X				9/3/2015	3/23/2016	887	855				0	132
1067 3M CO	88579Y101	X				9/3/2015	5/23/2016	684	570				0	94
1068 3M CO	88579Y101	X				9/3/2015	7/14/2016	904	713				0	191
1069 3M CO	88579Y101	X				9/3/2015	9/16/2016	702	570				0	132
1070 TIME WARNER INC	887317303	X				11/20/2014	12/21/2015	633	815				0	-182
1071 FNMA AR8596 3.5% 6A	3138W6RS7	X				9/9/2013	4/25/2016	32	32				0	0
1072 FNMA AS7601 4.0% 7A	3138WHNT5	X				8/25/2016	9/25/2016	37	40				0	-3
1073 F N M A POOL AU1660 2.5%	3138X0Z27	X				12/1/2013	10/25/2015	542	541				0	1
1074 F N M A POOL AU1660 2.5%	3138X0Z27	X				2/20/2014	10/25/2015	108	109				0	-1
1075 F N M A POOL AU1660 2.5%	3138X0Z27	X				3/14/2014	10/25/2015	54	55				0	-1
1076 F N M A POOL AU1660 2.5%	3138X0Z27	X				4/8/2014	10/25/2015	54	55				0	-1
1077 F N M A POOL AU1660 2.5%	3138X0Z27	X				4/23/2014	10/25/2015	54	55				0	-1
1078 F N M A POOL AU1660 2.5%	3138X0Z27	X				5/12/2014	10/25/2015	217	219				0	-2
1079 F N M A POOL AU1660 2.5%	3138X0Z27	X				7/24/2014	10/25/2015	54	55				0	-1
1080 F N M A POOL AU1660 2.5%	3138X0Z27	X				8/27/2014	10/25/2015	54	55				0	-1

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	224,029	Capital Gains/Losses	5,344,125	Gross Sales	5,344,125	Expense of Sale and Cost of Improvements	4,995,160	Net Gain or Loss	348,965					
Short Term CG Distributions	0	Other sales	0		0		0		0					
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1081 SEMPRA ENERGY	815651108	X				8/29/2015	1/7/2016	10,990	12,450				0	-1,460
1082 SERVICENOW INC	81762P102	X				8/15/2013	12/21/2015	899	435				0	434
1083 SERVICENOW INC	81762P102	X				8/15/2013	3/17/2016	2,434	1,739				0	695
1084 SERVICENOW INC	81762P102	X				8/14/2013	3/17/2016	10,345	7,321				0	3,024
1085 SERVICENOW INC	81762P102	X				8/14/2013	3/30/2016	9,200	6,460				0	2,740
1086 SERVICENOW INC	81762P102	X				8/9/2013	3/30/2016	5,520	3,845				0	1,675
1087 SERVICENOW INC	81762P102	X				8/9/2013	3/31/2016	14,582	10,253				0	4,329
1088 SIMON PROPERTY GROUP	828807CD7	X				4/1/2013	8/2/2016	5,652	6,023				0	-371
1089 SIMON PROPERTY GROUP	828807CD7	X				2/6/2014	8/2/2016	5,652	5,828				0	-176
1090 SIMON PROPERTY GROUP	828807CD7	X				1/19/2010	8/2/2016	11,303	9,962				0	1,341
1091 SIMON PROPERTY GROUP	828807CD7	X				1/19/2010	8/11/2016	18,853	14,943				0	2,010
1092 SOUTHWESTERN ENERGY	845467AL3	X				3/20/2015	2/2/2016	3,138	5,076				0	-1,938
1093 SOUTHWESTERN ENERGY	845467AL3	X				3/20/2015	2/3/2016	3,144	5,076				0	-1,932
1094 FNMA MA1860 3.0%	31418BB62	X				7/8/2016	9/25/2016	187	195				0	-8
1095 FNMA MA1860 4.5% 4A	31418BB62	X				4/1/2014	10/25/2015	51	54				0	-3
1096 FNMA MA1860 4.5% 4A	31418BB62	X				5/15/2015	10/25/2015	153	167				0	-14
1097 FNMA MA1860 4.5% 4A	31418BB62	X				4/1/2014	11/25/2015	45	48				0	-3
1098 FNMA MA1860 4.5% 4A	31418BB62	X				5/15/2015	11/25/2015	134	147				0	-13
1099 FNMA MA1860 4.5% 4A	31418BB62	X				4/1/2014	12/25/2015	44	47				0	-3
1100 FNMA MA1860 4.5% 4A	31418BB62	X				5/15/2015	12/25/2015	131	143				0	-12
1101 FNMA MA1860 4.5% 4A	31418BB62	X				4/1/2014	1/25/2016	44	47				0	-3
1102 FNMA MA1860 4.5% 4A	31418BB62	X				5/15/2015	1/25/2016	133	145				0	-12
1103 UNITED STATES TREAS 0.87	912828WH9	X				6/18/2014	3/6/2016	5,006	4,987				0	9
1104 UNITED STATES TREAS 0.87	912828WH9	X				12/11/2015	3/6/2016	5,006	4,999				0	7
1105 UNITED STATES TREAS 0.87	912828WH9	X				12/30/2015	3/6/2016	5,008	4,995				0	11
1106 UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	3/10/2016	35,042	35,040				0	2
1107 UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	4/11/2016	5,014	4,995				0	19
1108 UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	4/22/2016	10,028	9,990				0	38
1109 UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	4/22/2016	5,014	4,985				0	19
1110 UNITED STATES TREAS 2.12	912828XG0	X				10/5/2015	11/5/2015	15,152	15,405				0	-253
1111 UNITED STATES TREAS 2.12	912828XG0	X				10/5/2015	11/5/2015	15,405	15,405				0	-362
1112 UNITED TECHNOLOGIES CO	913017109	X				5/6/2011	12/21/2015	931	897				0	34
1113 UNITED TECHNOLOGIES CO	913017109	X				5/6/2011	3/23/2016	983	897				0	86
1114 UNITED TECHNOLOGIES CO	913017109	X				5/6/2011	5/23/2016	988	897				0	91
1115 UNITED TECHNOLOGIES CO	913017109	X				5/6/2011	7/14/2016	841	717				0	124
1116 UNITED TECHNOLOGIES CO	913017109	X				5/6/2011	9/16/2016	813	717				0	96
1117 UNIVERSAL HEALTH SERVICE	913903100	X				9/22/2015	12/21/2015	476	556				0	-80
1118 UNIVERSAL HEALTH SERVICE	913903100	X				9/22/2015	3/23/2016	718	834				0	-116
1119 UNIVERSAL HEALTH SERVICE	913903100	X				9/22/2015	5/23/2016	682	695				0	-33
1120 UNIVERSAL HEALTH SERVICE	913903100	X				9/22/2015	7/14/2016	539	556				0	-17
1121 UNIVERSAL HEALTH SERVICE	913903100	X				9/22/2015	9/16/2016	608	695				0	-87
1122 VALERO ENERGY CORP NEV	91913Y100	X				6/25/2014	12/8/2015	3,538	2,555				0	983
1123 VALERO ENERGY CORP NEV	91913Y100	X				5/6/2011	12/8/2015	7,784	2,712				0	5,072
1124 VALERO ENERGY CORP NEV	91913Y100	X				2/11/2016	3/17/2016	11,555	9,847				0	1,708
1125 VALERO ENERGY CORP NEV	91913Y100	X				5/3/2016	9/16/2016	583	583				0	-20
1126 VERIZON COMMUNICATIONS	92343V104	X				8/12/2015	12/8/2015	10,513	10,889				0	-376
1127 VERIZON COMMUNICATIONS	92343V104	X				9/29/2015	12/8/2015	457	436				0	21
1128 VERIZON COMMUNICATIONS	92343V104	X				9/29/2015	3/23/2016	529	438				0	93
1129 VERIZON COMMUNICATIONS	92343V104	X				9/29/2015	5/23/2016	495	436				0	59
1130 VERIZON COMMUNICATIONS	92343V104	X				9/29/2015	7/14/2016	559	436				0	123
1131 VERIZON COMMUNICATIONS	92343V104	X				9/29/2015	9/22/2016	11,038	9,154				0	1,884
1132 VERIZON COMMUNICATIONS	92343V104	X				6/18/2015	9/9/2016	15,887	15,792				0	-95
1133 VISA INC CLASS A SHRS	92826C839	X				10/19/2015	3/23/2016	726	771				0	-45
1134 VISA INC CLASS A SHRS	92826C839	X				10/19/2015	5/23/2016	773	771				0	2
1135 VISA INC CLASS A SHRS	92826C839	X				10/19/2015	7/14/2016	782	771				0	11
1136 VIRTUS EMERGING MKTS OF	92828T889	X				6/20/2014	10/21/2015	944	1,023				0	-79
1137 VIRTUS EMERGING MKTS OF	92828T889	X				6/17/2013	10/21/2015	4,056	4,300				0	-244
1138 VOYA FINANCIAL INC	929089100	X				10/22/2015	5/23/2016	649	814				0	-165
1139 FHLMC GOLD S18498 3.0%	3128MP74X8	X				11/18/2013	3/15/2016	245	254				0	-9
1140 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	10/15/2015	91	97				0	-6
1141 FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	10/15/2015	48	48				0	-2
1142 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	11/15/2015	136	145				0	-9
1143 FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	11/15/2015	68	72				0	-4
1144 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	12/15/2015	82	87				0	-5
1145 FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	12/15/2015	41	43				0	-2
1146 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	1/15/2016	139	148				0	-9
1147 FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	1/15/2016	69	74				0	-5
1148 FHLMC GOLD POOL C91738	3128P74X8	X				12/11/2015	1/15/2016	69	75				0	-6
1149 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	2/15/2016	69	74				0	-5
1150 FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	2/15/2016	35	37				0	-2
1151 FHLMC GOLD POOL C91738	3128P74X8	X				12/11/2015	2/15/2016	35	37				0	-2
1152 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	3/15/2016	110	117				0	-7

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	224,029	Capital Gains/Losses	Other sales	5,344,125	4,995,160	348,965								
Short Term CG Distributions	0			0	0	0								
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1153 FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	3/15/2018	55	58				0	-3
1154 FHLMC GOLD POOL C91738	3128P74X8	X				12/11/2015	3/15/2018	55	59				0	-4
1155 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	4/15/2018	85	91				0	-6
1156 FHLMC GOLD POOL C91738	3128P74X8	X				3/28/2014	4/15/2018	43	45				0	-2
1157 FHLMC GOLD POOL C91738	3128P74X8	X				12/11/2015	4/15/2018	43	46				0	-3
1158 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	5/15/2018	68	72				0	-4
1159 FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	5/15/2018	34	36				0	-2
1160 FHLMC GOLD POOL C91738	3128P74X8	X				12/11/2015	5/15/2018	34	36				0	-2
1161 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	6/15/2018	114	121				0	-7
1162 FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	6/15/2018	57	60				0	-3
1163 FHLMC GOLD POOL C91738	3128P74X8	X				12/11/2015	6/15/2018	57	61				0	-4
1164 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	7/15/2018	108	115				0	-7
1165 FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	7/15/2018	54	57				0	-3
1166 FHLMC GOLD POOL C91738	3128P74X8	X				12/11/2015	7/15/2018	54	58				0	-4
1167 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	8/15/2018	76	81				0	-5
1168 FHLMC GOLD POOL C91738	3128P74X8	X				3/28/2014	8/15/2018	39	40				0	-2
1169 FHLMC GOLD POOL C91738	3128P74X8	X				12/11/2015	8/15/2018	36	41				0	-3
1170 FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	9/15/2018	212	225				0	-13
1171 FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	9/15/2018	106	112				0	-6
1172 FHLMC GOLD G18489	3128MMRK1	X				11/18/2013	3/3/2016	17,692	17,530				0	162
1173 FNMA MA1860	31418B862	X				4/1/2014	2/25/2018	39	42				0	-3
1174 FNMA MA1860	31418B862	X				5/15/2015	2/25/2018	117	127				0	-10
1175 FNMA MA1860	31418B862	X				4/1/2014	3/25/2018	98	104				0	-6
1176 FNMA MA1860	31418B862	X				5/15/2015	3/25/2018	293	320				0	-27
1177 FNMA MA1860	31418B862	X				4/1/2014	4/25/2018	140	150				0	-10
1178 FNMA MA1860	31418B862	X				5/15/2015	4/25/2018	421	459				0	-38
1179 FNMA MA1860	31418B862	X				4/1/2014	5/25/2018	122	131				0	-9
1180 FNMA MA1860	31418B862	X				5/15/2015	5/25/2018	367	401				0	-34
1181 FNMA MA1860	31418B862	X				5/15/2015	6/14/2018	10,474	10,476				0	-2
1182 FNMA MA1860	31418B862	X				4/1/2014	6/14/2018	3,092	3,027				0	65
1183 FNMA MA1860	31418B862	X				4/1/2014	6/25/2018	104	111				0	-7
1184 FNMA MA1860	31418B862	X				5/15/2015	6/25/2018	313	342				0	-29
1185 FNMA MA1860	31418B862	X				4/1/2014	7/25/2018	366	390				0	-24
1186 FNMA MA1897	31418BD89	X				5/23/2014	10/25/2015	25	26				0	-1
1187 FNMA MA1897	31418BD89	X				5/23/2014	11/25/2015	522	532				0	-10
1188 FNMA MA1897	31418BD89	X				5/23/2014	12/25/2015	1,047	1,066				0	-19
1189 FNMA MA1897	31418BD89	X				11/2/2015	12/25/2015	150	155				0	-5
1190 FNMA MA1897	31418BD89	X				5/23/2014	1/25/2016	930	946				0	-16
1191 FNMA MA1897	31418BD89	X				11/2/2015	1/25/2016	133	137				0	-4
1192 FNMA MA1897	31418BD89	X				5/23/2014	2/25/2016	661	673				0	-12
1193 FNMA MA1897	31418BD89	X				11/2/2015	2/25/2016	94	98				0	-4
1194 FNMA MA1897	31418BD89	X				5/23/2014	3/25/2016	21	21				0	0
1195 FNMA MA1897	31418BD89	X				11/2/2015	3/25/2016	3	3				0	0
1196 FNMA MA1897	31418BD89	X				5/23/2014	4/25/2016	24	25				0	-1
1197 FNMA MA1897	31418BD89	X				11/2/2015	4/25/2016	3	4				0	-1
1198 FNMA MA1897	31418BD89	X				5/23/2014	5/25/2018	1,066	1,115				0	-19
1199 FNMA MA1897	31418BD89	X				11/2/2015	5/25/2018	157	162				0	-5
1200 FNMA MA1897	31418BD89	X				5/23/2014	6/25/2016	23	24				0	-1
1201 FNMA MA1897	31418BD89	X				11/2/2015	6/25/2016	3	3				0	0
1202 FNMA MA1897	31418BD89	X				5/23/2014	7/25/2016	642	653				0	-11
1203 FNMA MA1897	31418BD89	X				11/2/2015	7/25/2016	92	95				0	-3
1204 FNMA MA1897	31418BD89	X				5/23/2014	8/25/2016	20	21				0	-1
1205 FNMA MA1897	31418BD89	X				11/2/2015	8/25/2016	3	3				0	0
1206 FNMA MA1897	31418BD89	X				5/23/2014	9/25/2016	959	976				0	-17
1207 WACHOVIA CORP	929903CH3	X				6/10/2014	11/10/2015	5,214	5,526				0	-312
1208 WACHOVIA CORP	929903CH3	X				6/10/2014	5/25/2016	15,248	16,577				0	-1,329
1209 WACHOVIA CORP	929903CH3	X				6/30/2014	5/25/2018	5,083	5,509				0	-426
1210 EBAY INC	287862AK9	X				3/30/2015	10/15/2015	4,811	5,017				0	-106
1211 ELECTRONIC ARTS INC	285512109	X				7/18/2014	10/9/2015	12,310	7,283				0	5,027
1212 ELECTRONIC ARTS INC	285512109	X				8/29/2014	10/9/2015	3,887	2,266				0	1,621
1213 ELECTRONIC ARTS INC	285512109	X				8/29/2014	12/9/2015	14,082	7,933				0	6,149
1214 ELECTRONIC ARTS INC	285512109	X				8/29/2014	2/3/2016	4,792	3,022				0	1,770
1215 ELECTRONIC ARTS INC	285512109	X				12/21/2015	2/3/2016	599	677				0	-78
1216 ELECTRONIC ARTS INC	285512109	X				9/15/2014	2/3/2016	1,198	730				0	468
1217 ELECTRONIC ARTS INC	285512109	X				9/15/2014	2/4/2016	18,023	11,321				0	6,702
1218 EXELON CORP	30161N101	X				8/19/2015	12/21/2015	545	683				0	-138
1219 EXELON CORP	30161N101	X				8/19/2015	3/17/2016	20,245	19,821				0	424
1220 EXELON CORP	30161N101	X				8/20/2015	3/17/2016	349	341				0	8
1221 EXELON CORP	30161N101	X				8/20/2015	5/23/2018	684	683				0	1
1222 EXELON CORP	30161N101	X				8/20/2015	5/31/2016	10,614	10,921				0	-7
1223 EXELON CORP	30161N101	X				8/20/2015	9/16/2016	336	341				0	-5
1224 EXXON MOBIL CORP	30231G102	X				6/19/2014	12/21/2015	772	1,025				0	-253

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		224,029					Capital Gains/Losses		5,344,125		4,995,160		348,965	
Short Term CG Distributions		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
1226	EXXON MOBIL CORP 30231G102	X				6/18/2014	3/3/2016	2,053	2,562				0	-509
1226	EXXON MOBIL CORP 30231G102	X				7/22/2015	3/3/2016	11,498	11,528				0	-30
1227	EXXON MOBIL CORP 30231G102	X				7/27/2015	3/3/2016	7,802	7,586				0	216
1228	EXXON MOBIL CORP 30231G102	X				7/27/2015	3/17/2016	2,944	2,785				0	149
1229	EXXON MOBIL CORP 30231G102	X				8/21/2015	3/17/2016	8,832	7,768				0	1,064
1230	EXXON MOBIL CORP 30231G102	X				8/21/2015	5/23/2016	891	740				0	151
1231	EXXON MOBIL CORP 30231G102	X				8/21/2015	7/14/2016	947	740				0	207
1232	FACEBOOK INC-A 30303M102	X				6/2/2015	12/21/2015	1,672	1,289				0	383
1233	FACEBOOK INC-A 30303M102	X				6/2/2015	3/23/2016	2,470	1,773				0	697
1234	FACEBOOK INC-A 30303M102	X				6/2/2015	5/23/2016	2,212	1,531				0	681
1235	FACEBOOK INC-A 30303M102	X				6/2/2015	7/14/2016	1,991	1,370				0	621
1236	FACEBOOK INC-A 30303M102	X				6/2/2015	9/16/2016	772	484				0	288
1237	FACEBOOK INC-A 30303M102	X				5/4/2015	9/16/2016	1,672	1,028				0	644
1238	FACEBOOK INC-A 30303M102	X				5/4/2015	9/30/2016	8,707	5,365				0	3,342
1239	FHLMC GOLD T49004 309	X				11/5/2013	10/15/2015	59	60				0	-1
1240	F N M A POOL AU1660 2.5%	X				5/12/2014	11/9/2015	15,907	15,802				0	105
1241	F N M A POOL AU1660 2.5%	X				7/24/2014	11/9/2015	3,977	3,955				0	22
1242	F N M A POOL AU1660 2.5%	X				8/27/2014	11/9/2015	3,977	3,974				0	3
1243	F N M A POOL AU1660 2.5%	X				3/14/2014	11/9/2015	3,635	3,611				0	24
1244	F N M A POOL AU1660 2.5%	X				2/20/2014	11/19/2015	7,808	7,710				0	98
1245	F N M A POOL AU1660 2.5%	X				3/14/2014	11/19/2015	335	333				0	2
1246	F N M A POOL AU1660 2.5%	X				4/8/2014	11/19/2015	3,904	3,871				0	33
1247	F N M A POOL AU1660 2.5%	X				4/23/2014	11/19/2015	3,604	3,670				0	34
1248	F N M A POOL AU1660 2.5%	X				12/11/2013	11/19/2015	38,281	37,599				0	682
1249	F N M A POOL AU1660 2.5%	X				12/11/2013	11/25/2015	716	715				0	1
1250	F N M A POOL AU1660 2.5%	X				2/20/2014	11/25/2015	143	144				0	-1
1251	F N M A POOL AU1660 2.5%	X				3/14/2014	11/25/2015	6	6				0	0
1252	F N M A POOL AU1660 2.5%	X				4/8/2014	11/25/2015	72	72				0	0
1253	F N M A POOL AU1660 2.5%	X				4/23/2014	11/25/2015	72	72				0	0
1254	F N M A POOL AU1660 2.5%	X				12/11/2013	12/25/2015	747	746				0	1
1255	FNMA POOL # AU8278 5.0%	X				1/6/2014	10/25/2015	18	20				0	-2
1256	FNMA POOL # AU8278 5.0%	X				1/6/2014	11/25/2015	18	19				0	-1
1257	FNMA POOL # AU8278 5.0%	X				1/6/2014	12/25/2015	18	20				0	-2
1258	FNMA POOL # AU8278 5.0%	X				1/6/2014	12/25/2016	18	19				0	-1
1259	FNMA POOL # AU8278 5.0%	X				1/6/2014	2/25/2016	306	336				0	-30
1260	FNMA POOL # AU8278 5.0%	X				1/6/2014	3/25/2016	17	18				0	-1
1261	FNMA POOL # AU8278 5.0%	X				1/6/2014	4/25/2016	921	1,010				0	-89
1262	FNMA POOL # AU8278 5.0%	X				1/6/2014	5/25/2016	458	502				0	-44
1263	FNMA POOL # AU8278 5.0%	X				1/6/2014	6/25/2016	16	18				0	-2
1264	FNMA POOL # AU8278 5.0%	X				1/6/2014	7/25/2016	173	190				0	-17
1265	FNMA POOL # AU8278 5.0%	X				1/6/2014	8/25/2016	15	16				0	-1
1266	FNMA POOL # AU8278 5.0%	X				1/6/2014	9/25/2016	18	20				0	-2
1267	FNMA POOL # AY5560 3.5%	X				8/8/2016	7/25/2016	365	385				0	-20
1268	FNMA POOL # AY5560 3.5%	X				8/8/2016	8/25/2016	390	411				0	-21
1269	FNMA POOL # AY5560 3.5%	X				8/8/2016	9/25/2016	533	562				0	-29
1270	FNMA POOL # 745418 5.5%	X				11/13/2012	10/25/2015	271	297				0	-26
1271	FNMA POOL # 745418 5.5%	X				4/1/2013	10/25/2015	72	79				0	-7
1272	FNMA POOL # 745418 5.5%	X				11/13/2012	11/25/2015	237	261				0	-24
1273	FNMA POOL # 745418 5.5%	X				4/1/2013	11/25/2015	63	69				0	-6
1274	UNION PAC CORP 907818108	X				8/15/2014	12/21/2015	754	1,018				0	-264
1275	UNION PAC CORP 907818108	X				5/6/2011	12/22/2016	23,850	17,755				0	6,095
1276	UNION PAC CORP 907818108	X				8/15/2014	1/22/2016	4,437	6,517				0	-2,080
1277	UNION PAC CORP 907818108	X				8/3/2015	1/22/2016	3,467	4,814				0	-1,347
1278	UNION PAC CORP 907818108	X				8/4/2015	1/22/2016	11,786	16,350				0	-4,564
1279	UNITED MEXICAN STATE 5.625% 910860AU2	X				3/3/2008	9/9/2016	30,531	29,736				0	795
1280	U S TREASURY BOND 2.5% 912810RK6	X				5/5/2015	1/13/2016	18,473	18,383				0	90
1281	U S TREASURY BOND 2.5% 912810RK6	X				5/19/2015	1/13/2016	4,618	4,479				0	139
1282	U S TREASURY BOND 2.5% 912810RK6	X				5/19/2015	2/10/2016	14,951	13,439				0	1,512
1283	U S TREASURY BOND 3.0% 912810RM2	X				6/1/2015	1/15/2016	5,183	5,062				0	121
1284	U S TREASURY BOND 3.0% 912810RM2	X				11/3/2015	1/15/2016	15,548	14,988				0	560
1285	U S TREASURY BOND 3.0% 912810RM2	X				11/3/2015	2/10/2016	5,511	4,996				0	515
1286	UNITED STATES TREAS 2.0% 91282BA42	X				2/21/2014	11/6/2015	5,046	4,854				0	192
1287	UNITED STATES TREAS 2.0% 91282BA42	X				11/9/2015	1/20/2016	15,405	15,140				0	265
1288	UNITED STATES TREAS 2.0% 91282BA42	X				2/20/2014	2/4/2016	10,331	9,802				0	529
1289	UNITED STATES TREAS 2.0% 91282BA42	X				11/9/2015	2/4/2016	10,331	10,093				0	238
1290	UNITED STATES TREAS 2.0% 91282BA42	X				1/28/2014	2/4/2016	10,331	9,883				0	448
1291	UNITED STATES TREAS 0.7% 91282BA91	X				12/29/2014	10/28/2015	5,019	5,001				0	18
1292	UNITED STATES TREAS 0.7% 91282BA91	X				12/29/2014	11/9/2015	25,024	25,005				0	19
1293	UNITED STATES TREAS 0.7% 91282BA91	X				12/29/2014	12/11/2015	4,999	5,001				0	-2
1294	UNITED STATES TREAS 0.7% 91282BA91	X				12/29/2014	1/13/2016	15,000	15,003				0	-3
1295	UNITED STATES TREAS 0.7% 91282BA91	X				12/29/2014	2/11/2016	10,020	10,002				0	18
1296	US TREASURY N/B 2.25% 912828G38	X				2/9/2016	5/9/2016	5,213	5,193				0	20

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

										Totals	Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Long Term CG Distributions										Capital Gains/Losses	5,344,125	4,895,160		348,965		
Short Term CG Distributions										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		
1287 US TREASURY N/B 2.25%	912828G38	X				4/22/2016	5/3/2016	15,540	15,517				0	123		
1288 U S TREASURY INFLATIO 0.1	912828K33	X				8/13/2015	3/17/2016	20,458	20,100				0	358		
1289 U S TREASURY INFLATIO 0.1	912828K33	X				9/28/2015	3/17/2016	19	19				0	0		
1300 U S TREASURY NOTE 1.87	912828L24	X				9/24/2015	11/3/2015	18,895	20,117				-222	0		
1301 UNITED STATES TREASU 0.8	912828M72	X				2/10/2016	5/11/2016	10,028	10,031				0	-3		
1302 UNITED STATES TREASU 0.8	912828M72	X				2/10/2016	5/18/2016	5,005	5,016				0	-11		
1303 UNITED STATES TREASU 0.8	912828M72	X				2/10/2016	8/18/2016	5,014	5,016				0	-2		
1304 UNITED STATES TREASU 0.8	912828M72	X				6/14/2016	8/25/2016	5,010	5,014				0	-4		
1306 UNITED STATES TREASU 0.8	912828M72	X				6/14/2016	8/31/2016	10,021	10,029				0	-8		
1306 UNITED STATES TREASU 0.8	912828M72	X				1/15/2016	8/31/2016	15,031	15,009				0	22		
1307 UNITED STATES TREASU 0.8	912828M72	X				1/15/2016	9/8/2016	5,009	5,003				0	6		
1308 US TREAS INFL INDX 1.375%	912828MF4	X				6/23/2010	3/4/2016	23,155	22,325				0	830		
1309 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2015	59	61				0	-2		
1310 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	12/15/2015	62	63				0	-1		
1311 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2016	1,013	1,035				0	-22		
1312 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	2/15/2016	61	62				0	-1		
1313 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	3/15/2016	792	810				0	-18		
1314 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	4/15/2016	57	58				0	-1		
1315 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	5/15/2016	55	57				0	-2		
1316 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	6/15/2016	50	52				0	-2		
1317 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	7/15/2016	52	54				0	-2		
1318 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	8/15/2016	53	54				0	-1		
1319 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	9/15/2016	627	641				0	-14		
1320 FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	10/15/2015	91	95				0	-4		
1321 FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	11/15/2015	93	98				0	-5		
1322 FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	12/15/2015	94	98				0	-4		
1323 FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	1/15/2016	88	92				0	-4		
1324 FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	2/15/2016	92	96				0	-4		
1325 FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	3/15/2016	93	97				0	-4		
1326 FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	4/15/2016	95	99				0	-4		
1327 FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	5/15/2016	95	99				0	-4		
1328 FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	6/15/2016	93	97				0	-4		
1329 FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	7/15/2016	93	98				0	-5		
1330 FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	8/15/2016	94	98				0	-4		
1331 FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	9/15/2016	94	98				0	-4		
1332 FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	10/15/2015	30	32				0	-2		
1333 FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	11/15/2015	114	121				0	-7		
1334 FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	12/15/2015	15	16				0	-1		
1335 FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	1/15/2016	118	128				0	-8		
1336 FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	2/15/2016	147	156				0	-9		
1337 FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	3/15/2016	77	82				0	-5		
1338 FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	4/15/2016	145	154				0	-9		
1339 FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	5/15/2016	48	51				0	-3		
1340 FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	6/15/2016	8	9				0	0		
1341 FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	7/15/2016	14	14				0	0		
1342 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	12/25/2015	213	234				0	-21		
1343 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	12/25/2015	56	62				0	-6		
1344 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	1/25/2016	251	278				0	-25		
1345 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	1/25/2016	67	73				0	-6		
1346 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	2/25/2016	210	231				0	-21		
1347 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	2/25/2016	56	61				0	-5		
1348 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	3/25/2016	232	255				0	-23		
1349 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	3/25/2016	62	68				0	-6		
1350 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	4/25/2016	218	239				0	-21		
1351 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	4/25/2016	56	63				0	-5		
1352 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	5/25/2016	216	237				0	-21		
1353 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	5/25/2016	57	63				0	-6		
1354 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	6/25/2016	55	61				0	-6		
1355 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	8/25/2016	210	230				0	-20		
1356 FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	7/8/2016	2,782	2,719				0	73		
1357 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	7/8/2016	10,252	9,966				0	286		
1358 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	7/25/2016	260	285				0	-25		
1359 FNMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	6/25/2016	320	336				0	-16		
1360 FNMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	7/25/2016	1,281	1,342				0	-61		
1361 FNMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	7/25/2016	64,306	64,072				0	234		
1362 FNMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	8/25/2016	1,943	2,036				0	-93		
1363 FNMA POOL # BC0885 3.0%	3140EUBX2	X				6/21/2016	8/25/2016	119	123				0	-4		
1364 FNMA POOL # BC0885 3.0%	3140EUBX2	X				6/21/2016	9/25/2016	203	209				0	-6		
1365 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	1/25/2016	368	404				0	-36		
1366 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	2/25/2016	584	602				0	-18		
1367 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	3/25/2016	451	468				0	-17		
1368 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	4/25/2016	597	606				0	-9		

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		224,029			Capital Gains/Losses		5,344,125		4,995,160		348,965			
Short Term CG Distributions		0			Other sales		0 <th colspan="2">0<th colspan="2">0</th></th>		0 <th colspan="2">0</th>		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
1365 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	5/25/2016	298	302					-4
1370 FN BC0048 2.5% 11/01	3140EUBS7	X				4/21/2016	5/25/2016	54	56					-2
1371 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	6/25/2016	1,081	1,096					-15
1372 FN BC0048 2.5% 11/01	3140EUBS7	X				4/21/2016	6/25/2016	197	202					-5
1373 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	7/25/2016	1,186	1,203					-17
1374 FN BC0048 2.5% 11/01	3140EUBS7	X				4/21/2016	7/25/2016	218	222					-4
1375 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	8/25/2016	777	788					-11
1376 FN BC0048 2.5% 11/01	3140EUBS7	X				4/21/2016	8/25/2016	141	146					-5
1377 UNITED STATES TREAS 1.11	912828P87	X				5/12/2016	6/28/2016	5,036	4,983					53
1378 U.S. TREASURY NOTE 2.625	912828P11	X				5/21/2014	5/11/2016	5,184	5,278					-115
1379 U.S. TREASURY NOTE 2.625	912828P11	X				4/28/2015	5/11/2016	5,164	5,240					-76
1380 UNITED STATES TREAS 0.625	912828R93	X				6/30/2016	7/6/2016	5,000	5,001					-1
1381 U.S. TREASURY NOTE 0.625	912828TS9	X				10/12/2012	3/30/2016	14,875	14,989					-14
1382 U.S. TREASURY NOTE 0.625	912828TS9	X				1/30/2015	3/30/2016	9,984	9,979					5
1383 U.S. TREASURY NOTE 0.625	912828TS9	X				3/4/2016	4/13/2016	4,993	4,983					10
1384 U.S. TREASURY NOTE 0.625	912828TS9	X				3/4/2016	5/11/2016	4,997	4,983					14
1385 U.S. TREASURY NOTE 0.625	912828TS9	X				3/4/2016	5/18/2016	9,980	9,966					14
1386 U.S. TREASURY NOTE 0.625	912828TS9	X				12/8/2015	5/24/2016	4,988	4,977					11
1387 U.S. TREASURY NOTE 0.625	912828TS9	X				3/4/2016	5/24/2016	4,988	4,983					5
1388 U.S. TREASURY NOTE 0.625	912828TS9	X				10/22/2012	6/7/2016	4,994	4,967					27
1389 U.S. TREASURY NOTE 0.625	912828TS9	X				10/22/2012	6/23/2016	9,955	9,934					61
1390 U.S. TREASURY NOTE 0.625	912828TS9	X				5/28/2014	6/23/2016	4,997	4,962					35
1391 U.S. TREASURY NOTE 0.625	912828TS9	X				1/14/2016	7/19/2016	4,999	4,953					46
1392 U.S. TREASURY NOTE 0.625	912828TS9	X				7/23/2014	7/19/2016	4,999	4,961					38
1393 U.S. TREASURY NOTE 0.625	912828TS9	X				1/15/2014	7/19/2016	14,696	14,851					145
1394 U.S. TREASURY NOTE 0.625	912828TS9	X				1/15/2014	8/1/2016	10,002	9,902					100
1395 U.S. TREASURY NOTE 0.75	912828TW0	X				4/8/2015	4/22/2016	14,996	15,016					-17
1396 U.S. TREASURY NOTE 0.75	912828TW0	X				4/10/2015	4/22/2016	5,000	5,000					0
1397 U.S. TREASURY NOTE 0.75	912828TW0	X				4/26/2015	4/22/2016	14,998	14,989					10
1398 U.S. TREASURY NOTE 0.75	912828TW0	X				4/29/2015	5/11/2016	5,005	4,996					9
1399 U.S. TREASURY NOTE 0.75	912828TW0	X				4/29/2015	8/30/2016	10,005	9,993					12
1400 U.S. TREASURY NOTE 0.75	912828TW0	X				4/29/2015	9/6/2016	5,002	4,996					6
1401 U.S. TREASURY NOTE 0.75	912828TW0	X				4/29/2015	9/9/2016	10,003	9,993					10
1402 U.S. TREASURY NOTE 0.75	912828TW0	X				4/29/2015	9/22/2016	5,003	4,996					7
1403 U.S. TREASURY NOTE 0.75	912828TW0	X				3/24/2015	9/28/2016	5,005	4,992					13
1404 US TREASURY N/B 1% 5/31/11	912828VE7	X				6/14/2016	6/29/2016	5,035	5,026					9
1405 US TREASURY N/B 1% 5/31/11	912828VE7	X				6/14/2016	6/6/2016	20,091	20,105					-14
1406 US TREASURY N/B 1% 5/31/11	912828VE7	X				6/14/2016	8/18/2016	5,026	5,026					0
1407 UNITED STATES TREAS 0.87	912828WH9	X				9/21/2015	1/6/2016	10,000	10,036					-36
1408 UNITED STATES TREAS 0.87	912828WH9	X				10/16/2015	1/6/2016	5,000	5,028					-28
1409 UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	2/11/2016	10,036	10,011					25
1410 UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	3/9/2016	25,030	25,028					2
1411 UNITED STATES TREAS 1.11	912828P87	X				4/15/2016	4/26/2016	4,941	4,983					-42
1412 FHLMC GOLD G08638 5.0%	3128MJ4X1	X				7/19/2010	8/15/2016	83	86					-3
1413 FHLMC GOLD G08638 5.0%	3128MJ4X1	X				7/19/2010	9/15/2016	17	18					-1
1414 FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	12/15/2015	168	174					-6
1415 FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	1/15/2016	187	194					-7
1416 FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	2/15/2016	183	190					-7
1417 FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	2/15/2016	82	85					-3
1418 FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	3/15/2016	296	307					-12
1419 FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	3/15/2016	131	137					-6
1420 FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	4/15/2016	843	876					-33
1421 FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	4/15/2016	375	391					-16
1422 FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	4/20/2016	20,090	20,018					72
1423 FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	4/20/2016	44,151	43,828					323
1424 FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	5/15/2016	1,005	1,044					-39
1425 FHLMC G08653 3.0% 7/1	3128MJWP1	X				8/7/2015	10/15/2015	97	98					-1
1426 FHLMC G08653 3.0% 7/1	3128MJWP1	X				9/11/2015	10/15/2015	32	33					-1
1427 FHLMC G08653 3.0% 7/1	3128MJWP1	X				9/21/2015	10/15/2015	16	16					0
1428 FHLMC G08653 3.0% 7/1	3128MJWP1	X				8/7/2015	11/15/2015	100	100					0
1429 FHLMC G08653 3.0% 7/1	3128MJWP1	X				9/11/2015	11/15/2015	33	33					0
1430 FHLMC G08653 3.0% 7/1	3128MJWP1	X				9/21/2015	11/15/2015	17	17					0
1431 FHLMC G08653 3.0% 7/1	3128MJWP1	X				9/11/2015	11/24/2015	9,883	9,923					-40
1432 FHLMC G08653 3.0% 7/1	3128MJWP1	X				9/21/2015	11/24/2015	4,941	4,971					-30
1433 FHLMC G08653 3.0% 7/1	3128MJWP1	X				8/7/2015	11/24/2015	29,490	29,590					-60
1434 FHLMC G08653 3.0% 7/1	3128MJWP1	X				8/7/2015	12/15/2015	158	158					0
1435 FHLMC GOLD G18473 3.0%	3128MMQ30	X				8/1/2013	10/15/2015	757	777					-20
1436 FHLMC GOLD G18473 3.0%	3128MMQ30	X				8/1/2013	11/15/2015	427	438					-11
1437 FHLMC GOLD G18473 3.0%	3128MMQ30	X				8/1/2013	12/15/2015	373	383					-10
1438 FHLMC GOLD G18473 3.0%	3128MMQ30	X				8/1/2013	1/15/2016	492	505					-13
1439 FHLMC GOLD G18473 3.0%	3128MMQ30	X				8/1/2013	2/15/2016	347	356					-9
1440 FHLMC GOLD G18473 3.0%	3128MMQ30	X				8/1/2013	2/23/2016	33,660	33,066					654

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

Amount		Totals		Gross Sales		Cost or Other Basis Expenses		Net Gain or Loss						
Long Term CG Distributions	224,029	Capital Gains/Losses	5,344,125		4,955,180		348,965							
Short Term CG Distributions	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
1441 FHLMC GOLD G18489	3 0%	X				11/18/2013	10/15/2015	241	249				0	-8
1442 FHLMC GOLD G18489	3 0%	X				11/18/2013	11/15/2015	292	302				0	-10
1443 FHLMC GOLD G18489	3 0%	X				11/18/2013	12/15/2015	226	233				0	-7
1444 FHLMC GOLD G18489	3 0%	X				11/18/2013	1/15/2016	264	273				0	-9
1445 FHLMC GOLD G18489	3 0%	X				11/18/2013	2/15/2016	218	225				0	-7
1446 FN BC0048	2 5% 11/0	X				11/19/2015	9/25/2016	955	969				0	-14
1447 FNMA POOL # BC2681	3 0%	X				3/3/2016	4/25/2016	167	171				0	-4
1448 FNMA POOL # BC2681	3 0%	X				3/3/2016	5/25/2016	269	274				0	-5
1449 FNMA POOL # BC2681	3 0%	X				3/3/2016	6/25/2016	235	240				0	-5
1450 FNMA POOL # BC2681	3 0%	X				3/3/2016	7/25/2016	78	78				0	-2
1451 FNMA POOL # BC2681	3 0%	X				3/3/2016	8/12/2016	40,039	39,378				0	660
1452 FNMA POOL # BC2681	3 0%	X				3/3/2016	9/25/2016	663	678				0	-15
1453 FNMA POOL # BC2681	3 0%	X				3/3/2016	9/25/2016	68	69				0	-1
1454 FNMA POOL # 962301	4 5%	X				5/20/2009	10/25/2015	98	101				0	-3
1455 FNMA POOL # 962301	4 5%	X				5/20/2009	11/25/2015	50	51				0	-1
1456 FNMA POOL # 962301	4 5%	X				5/20/2009	12/25/2015	50	51				0	-1
1457 FNMA POOL # 962301	4 5%	X				5/20/2009	1/25/2016	50	52				0	-2
1458 FN BC0048	2 5% 11/0	X				4/21/2016	9/13/2016	9,261	9,237				0	24
1459 FN BC0048	2 5% 11/0	X				11/19/2015	9/13/2016	49,948	49,064				0	884
1460 FNMA POOL # 962301	4 5%	X				5/20/2009	2/24/2016	4,318	4,183				0	155
1461 FNMA POOL # 962301	4 5%	X				5/20/2009	2/25/2016	53	54				0	-1
1462 FNMA POOL # AA7694	4 5%	X				11/10/2009	10/25/2015	6	6				0	0
1463 FNMA POOL # AA7694	4 5%	X				11/10/2009	11/25/2015	6	6				0	0
1464 FNMA POOL # AA7694	4 5%	X				11/10/2009	12/25/2015	7	7				0	0
1465 FNMA POOL # AA7694	4 5%	X				11/10/2009	1/25/2016	29	30				0	-1
1466 FNMA POOL # AA7694	4 5%	X				11/10/2009	2/24/2016	502	493				0	9
1467 FNMA POOL # AA7694	4 5%	X				11/10/2009	2/25/2016	16	17				0	-1
1468 FNMA MA2609	3 5% 5/1	X				7/26/2016	9/25/2016	673	709				0	-36
1469 FNMA MA2653	4 0% 6/1	X				7/28/2016	9/25/2016	122	131				0	-9
1470 FNMA POOL # MA2670	3 0%	X				7/8/2016	8/25/2016	147	153				0	-6
1471 WALGREEN CO	3 1% 1	X				5/29/2013	3/17/2016	5,001	4,951				0	50
1472 WALGREEN CO	3 1% 1	X				5/20/2014	4/5/2016	5,053	4,943				0	110
1473 WALGREEN CO	3 1% 1	X				6/18/2014	4/5/2016	5,053	4,911				0	142
1474 WELLS FARGO & COMPANY	949746101	X				9/10/2015	12/21/2015	1,077	1,052				0	25
1475 WELLS FARGO & COMPANY	949746101	X				9/10/2015	3/23/2016	999	1,052				0	-53
1476 WELLS FARGO & COMPANY	949746101	X				9/10/2015	5/23/2016	971	1,052				0	-81
1477 WELLS FARGO & COMPANY	949746101	X				9/10/2015	7/14/2016	978	1,052				0	-74
1478 WELLS FARGO & COMPANY	949746101	X				9/10/2015	7/20/2016	11,147	12,102				0	-955
1479 WELLS FARGO & COMPANY	949746101	X				7/12/2016	8/6/2016	5,147	5,168				0	-21
1480 WELLS FARGO BANK NA	94988J5D5	X				5/25/2016	7/12/2016	20,244	19,991				0	253
1481 YUM! BRANDS INC	988498101	X				4/25/2014	12/21/2015	730	775				0	-45
1482 YUM! BRANDS INC	988498101	X				4/25/2014	3/23/2016	786	775				0	11
1483 YUM! BRANDS INC	988498101	X				4/24/2014	5/23/2016	799	768				0	31
1484 YUM! BRANDS INC	988498101	X				4/24/2014	7/14/2016	882	768				0	114
1485 YUM! BRANDS INC	988498101	X				4/24/2014	9/18/2016	1,744	1,536				0	208
1486 ZIMMER BIOMET HOLDINGS	98956P102	X				5/27/2016	9/18/2016	747	738				0	9
1487 MELLON OPTIMA L/S STRATE	999286567	X				1/1/2013	6/30/2016	15,177	15,928				0	-751
1488 MELLON OPTIMA L/S STRATE	999286567	X				1/1/2014	6/30/2016	26,873	31,857				0	-4,984
1489 MELLON OPTIMA L/S STRATE	999286567	X				1/1/2015	6/30/2016	51,621	59,189				0	-7,568
1490 MELLON OPTIMA L/S STRATE	999286567	X				12/30/2015	6/30/2016	50,553	53,723				0	-3,170
1491 MELLON OPTIMA L/S STRATE	999286567	X				4/27/2008	6/30/2016	105,778	108,041				0	-2,265
1492 ALLERGAN PLC	G0177J108	X				6/26/2015	12/21/2015	930	923				0	7
1493 ALLERGAN PLC	G0177J108	X				6/19/2015	1/20/2016	289	302				0	-13
1494 ALLERGAN PLC	G0177J108	X				6/22/2015	1/20/2016	8,105	8,590				0	-485
1495 ALLERGAN PLC	G0177J108	X				6/26/2015	1/20/2016	8,684	9,232				0	-548
1496 ALLERGAN PLC	G0177J108	X				9/30/2013	1/20/2016	5,210	2,592				0	2,818
1497 ALLERGAN PLC	G0177J108	X				3/23/2016	7/14/2016	243	278				0	-35
1498 ALLERGAN PLC	G0177J108	X				5/18/2016	7/14/2016	243	227				0	16
1499 ALLERGAN PLC	G0177J108	X				5/18/2016	9/16/2016	737	682				0	55
1500 ACCENTURE PLC-CL A	G1151C101	X				8/19/2015	10/13/2015	11,406	11,290				0	116
1501 ACCENTURE PLC-CL A	G1151C101	X				8/19/2015	2/11/2016	2,428	2,669				0	-241
1502 ACCENTURE PLC-CL A	G1151C101	X				1/17/2014	2/11/2016	4,109	3,672				0	437
1503 VOYA FINANCIAL INC	929089100	X				10/22/2015	7/14/2016	253	207				0	-154
1504 ACCENTURE PLC-CL A	G1151C101	X				3/23/2016	4/20/2016	231	216				0	15

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

		16,008	1,648	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	1,648	1,648		
2	ESTIMATED EXCISE PAYMENTS	14,360			

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

		1,098	1,098	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	INVESTMENT FEES	1,098	1,098		

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

		11,165,435	11,061,918	12,842,671
Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
1			0	
2	GENERAL ELEC CAP CORP	0	48,917	51,562
3	GOLDMAN SACHS GROUP	0	37,055	44,566
4	HSBC FINANCE CORP	0	44,519	46,010
5	INTEL CORP 2 7% 12/15/22	0	19,871	20,884
6	INTEL CORP	0	25,203	29,820
7	JPMORGAN CHASE & CO 3 375% 5/01/23	0	34,342	35,960
8	KIMCO REALTY CORP 3 4% 11/01/22	0	15,872	15,802
9	KROGER CO/THE 2 6% 2/01/21	0	14,993	15,425
10	LAM RESEARCH CORP 3 45% 6/15/23	0	20,267	20,457
11	MET LIFE GLOB FNDG 7 717% 2/15/19	0	31,549	34,327
12	MICROSOFT CORP 3 75% 2/12/45	0	29,848	30,448
13	MORGAN STANLEY 4 875% 11/01/22	0	46,526	49,633
14	NYSE EURONEXT	0	30,034	30,223
15	NEW YORK N Y	0	23,172	23,089
16	NEW YORK N Y CITY MU 6 282% 6/15/42	0	38,498	41,014
17	OAKLAND CA UNIF SCH 9 5% 8/01/34	0	23,609	24,163
18	ONTARIO (PROVINCE OF) 4 0% 10/07/19	0	34,940	37,706
19	ORACLE CORP	0	20,633	20,494
20	ORACLE CORP 2 5% 5/15/22	0	14,921	15,397
21	PNC FDG CORP	0	24,887	25,360
22	PEPSICO INC 4 5% 1/15/20	0	31,669	32,957
23	PETROBAS INTL FIN CO	0	10,075	9,996
24	PETROLEOS MEXICANOS	0	36,802	35,700
25	ROYAL BK CANADA 1 25% 6/16/17	0	34,987	35,014
26	SCRIPPS NETWORKS INTERACTIVE I	0	19,680	20,488
27	SOUTH CAROLINA ST PU 2 388% 12/01/23	0	15,000	15,302
28	SPECTRA ENERGY PARTNER 3 5% 3/15/2	0	9,964	10,116
29	TANGER PROPERTIES LP 3 125% 9/01/26	0	19,947	19,945
30	TELEFONICA EMISIONES SAU	0	39,862	44,094
31	TEVA PHARMACEUTICALS 3 15% 10/01/2	0	24,934	25,116
32	TIME WARNER INC 4 0% 1/15/22	0	31,248	32,758
33	TSS 4 8 04/01/26 CORP 4 8% 4/01/26	0	31,619	33,220
34	TOYOTA MOTOR CREDIT 1 55% 7/13/18	0	24,945	25,135
35	21ST CENTY FOX AMER 6 15% 3/01/37	0	19,763	25,131
36	UBS COM MTG TR 2012-C1 3 4% 5/10/45	0	46,008	47,768
37	U S TREASURY BOND 3 0% 5/15/45	0	59,025	68,410
38	U S TREASURY BOND 2 875% 8/15/45	0	34,696	38,984
39	U S TREASURY BOND	0	57,906	56,925
40	U S ETREASURY NOTE 2 25% 8/15/46	0	19,554	19,638
41	UNITED STATES TREAS 2 0% 11/30/20	0	4,942	5,183
42	U S TREASURY NOTE	0	10,345	10,558
43	U S TREASURY INFLATIO 0 125% 4/15/20	0	20,375	20,954
44	US TREAS-CPI INFLATION INDEX	0	17,024	17,726
45	UNITED STATES TREAS 1 125% 1/15/19	0	130,432	130,874
46	U S TREASURY NOTE 2 625%	0	171,941	169,105

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

		11,165,435	11,061,918	12,842,671
Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
47 U S TREASURY NOTE		0	39,637	40,025
48 US TREAS-CPI		0	60,710	61,668
49 U S TREASURY NOTE 0.75% 10/31/17		0	84,198	85,060
50 US TREASURY INFLATIO 0.375% 7/15/25		0	40,317	41,922
51 UNIV OF CALIFORNIA 4.131% 5/15/45		0	20,082	22,050
52 VERIZON COMMUNICATION 3.65% 9/14/11		0	5,264	5,219
53 VERIZON COMMUNICATION 6.55% 9/15/41		0	31,058	33,802
54 WELLS FARGO & COMPANY 2.6% 7/22/20		0	15,504	15,304
55 WELLS FARGO & COMPANY 4.9% 11/17/41		0	25,515	27,525
56 ALLERGAN PLC		0	28,638	40,995
57 ACCENTURE PLC IRELAND SHS CL A		0	24,146	35,429
58 EATON CORP PLC		0	42,174	57,825
59 INGERSOLL-RAND PLC		0	33,236	66,581
60 INVESCO LTD		0	53,155	66,292
61 NABORS INDUSTRIES LTD COM		0	31,751	37,939
62 NXP SEMICONDUCTORS N V		0	68,734	92,829
63 BROADCOM LTD		0	39,027	93,678
64 AT&T INC		0	59,760	67,413
65 ABBOTT LABORATORIES		0	27,650	30,872
66 ADOBE SYS INC COM		0	28,475	69,466
67 ADVANTAGE DYN TOTAL RET -Y		0	85,000	84,947
68 AETNA INC		0	33,059	36,136
69 AGILENT TECHNOLOGIES INC		0	40,429	46,148
70 ALLY FINANCIAL INC		0	41,195	36,409
71 ALPHABET INC/CA		0	123,478	163,224
72 AMAZON COM INC		0	30,028	127,271
73 AMERICAN TOWER CORP-CL A		0	43,872	52,585
74 AMGEN INC		0	16,510	23,520
75 APPLE COMPUTER INC COM		0	12,401	64,099
76 BNY MELLON FOCUSED EQUITY OPP-M		0	295,435	363,453
77 BNY MELLON MID CAP STK FD CL M		0	821,108	1,103,035
78 BANK AMER CORP		0	80,167	76,059
79 BIOMARIN PHARMACEUTICAL INC		0	20,237	17,579
80 BIOGEN IDEC INC		0	30,759	31,303
81 BRISTOL MYERS SQUIBB CO COM		0	30,298	32,891
82 CAPITAL ONE FINL CORP COM		0	43,910	54,591
83 CELANESE CORP DEL		0	32,820	43,930
84 CELGENE CORP		0	26,955	26,446
85 CHEVRONTEXACO CORP		0	36,949	40,448
86 CITIZENS FINANCIAL GROUP INC		0	43,763	49,667
87 COMCAST CORP NEW CL A		0	18,984	42,458
88 CONSTELLATION BRANDS INC		0	35,967	46,950
89 COSTCO WHSL CORP NEW		0	21,139	31,265
90 DFA EMERG MKTS CORE EQUITY		0	308,496	302,263
91 DISNEY (WALT) COMPANY HOLDING CO		0	13,561	28,972
92 DOMINION RES INC VA NEW		0	35,630	38,620

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

		11,165,435	11,061,918	12,842,671	
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
93	DOW CHEMICAL COMPANY COMMON		0	41,197	43,537
94	DREYFUS PREM LT TRM HI YLD-R		0	289,403	273,820
95	DREYFUS GLOBAL REAL ES SEC-Y		0	85,000	82,658
96	DREYFUS/NEWTON INTERN EQTY-Y		0	228,988	240,970
97	DYNEGY INC/NEW		0	42,341	34,196
98	EXELON CORP		0	30,144	31,626
99	EXXON MOBIL CORP		0	20,561	41,458
100	FACEBOOK INC		0	57,359	134,299
101	GENERAL ELECTRIC CO		0	40,541	42,653
102	HALLIBURTON COMPANY COM		0	26,057	37,565
103	HARTFORD FINL SVCS GROUP INC COM		0	34,291	40,251
104	HOME DEPOT INC USD 0 05		0	18,195	62,538
105	HONEYWELL INTL INC		0	21,631	70,071
106	ILLINOIS TOOL WORKS INC COM		0	54,432	75,020
107	INTEL CORPORATION		0	54,351	62,288
108	INTERCONTINENTALEXCHANGE GRO		0	29,225	60,067
109	JOHNSON & JOHNSON COM		0	46,928	56,939
110	ELI LILLY & CO COM		0	39,810	39,327
111	MARATHON PETROLEUM CORP		0	48,765	44,243
112	MERCK & CO INC		0	46,324	53,048
113	MICROSOFT CORP COM		0	23,115	30,528
114	MONDELEZ INTERNATIONAL INC		0	33,053	35,559
115	MONSTER BEVERAGE CORP		0	24,857	53,145
116	ASG MANAGED FUTURES STRAT-Y		0	85,000	78,715
117	NIKE INC CL B		0	50,949	50,228
118	NUCOR CORP		0	30,499	34,615
119	PALO ALTO NETWORKS INC		0	29,411	34,097
120	PANERA BREAD CO		0	44,068	39,723
121	PEPSICO INC		0	29,293	78,206
122	PFIZER INC COM		0	21,088	44,607
123	PIONEER NAT RES CO		0	23,508	29,704
124	PROCTER & GAMBLE CO COM		0	46,101	69,108
125	QUALCOMM INC		0	51,871	56,170
126	SALESFORCE COM INC		0	38,709	67,621
127	SCHLUMBERGER LIMITED COM		0	37,265	40,264
128	SCHWAB CHARLES CORP NEW		0	59,874	59,036
129	DREYFUS INTENATION STOCK-Y		0	227,847	266,199
130	STRATEGIC GLBL STOCK-Y		0	139,486	179,361
131	DREYFUS US EQUITY FUND-Y		0	262,703	362,224
132	DREYFUS SELECT MGER S/C VL-Y		0	549,715	637,179
133	TAIWAN SEMICONDUCTOR ADR		0	28,693	34,873
134	3M CO		0	37,486	46,348
135	TIME WARNER INC		0	66,316	70,853
136	UNITED TECHNOLOGIES CORP		0	42,051	47,650
137	UNITED HEALTH GROUP INC		0	54,506	57,260
138	UNIVERSAL HEALTH SVCS INC CL B		0	37,892	33,639

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

			11,165,435	11,061,918	12,842,671
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
139	VALERO ENERGY CORP NEW		0	38,192	55,120
140	VERIZON COMMUNICATIONS INC		0	15,092	20,792
141	VISA INC		0	54,672	58,717
142	VIRTUS EMERGING MKTS OPPOR-I		0	79,813	81,478
143	VOYA FINANCIAL INC		0	52,803	43,806
144	WELLS FARGO & CO NEW		0	23,228	39,852
145	WILLIAMS CO INC		0	34,167	34,418
146	YUM BRANDS INC		0	37,375	58,118
147	ZIMMER HLDGS INC		0	40,099	42,517
148	021801-LOCKHART FBO AHER-500017-FIX		0	1	0
149	MELLON OPTIMA L/S STRATEGY FD LLC		0	680,381	687,685
150	A B B FIN USA INC 2 875% 5/08/22		0	29,311	31,357
151	AT&T INC		0	38,357	38,486
152	ABBVIE INC 1 8% 5/14/18		0	19,980	20,082
153	ADOBE SYSTEMS INC 3 25% 2/01/25		0	19,811	21,063
154	ALEXANDRIA REAL ESTATE 4 3% 1/15/26		0	16,172	16,176
155	AMAZON COM INC		0	29,252	30,905
156	AMGEN INC 5 65% 6/15/42		0	33,637	36,525
157	ANHEUSER-BUSH INBEV FI 4 9% 2/01/46		0	24,941	29,744
158	APACHE CORP 3 25% 4/15/22		0	14,711	15,392
159	APPLE INC 4 375% 5/13/45		0	19,815	22,068
160	ARROW ELECTRONICS INC 3 5% 4/01/22		0	24,958	25,676
161	BP CAP MKTS P L C 4 75% 3/10/19		0	22,213	21,536
162	BANK OF AMERICA CORP 2 6% 1/15/19		0	35,189	35,683
163	BANK OF AMERICA CORP 3 95% 4/21/25		0	24,926	25,880
164	BIOGEN INC 2 9% 9/15/20		0	19,958	20,771
165	BLACKROCK INC		0	36,623	36,690
166	BOSTON PROPERTIES LP		0	14,759	16,312
167	BURLINGTN NORTH SANTA 3 45% 9/15/2		0	26,011	26,953
168	CVS HEALTH CORP		0	19,689	23,438
169	CALIFORNIA ST EARTHQ 2 805% 7/01/19		0	19,999	20,464
170	CELGENE CORP 2 875% 8/15/20		0	14,979	15,517
171	CHICAGO ILL 6 034% 1/01/42		0	30,000	28,677
172	CITIGROUP INC		0	25,247	25,397
173	CITIGROUP INC 2 5% 7/29/19		0	29,771	30,610
174	CITIZENS BANK NA/PROVIDENCE RI		0	20,038	20,356
175	COMCAST CORP 3 125% 7/15/22		0	35,426	37,264
176	CONSUMERS ENERGY CO 3 25% 8/15/44		0	9,922	9,839
177	RABOBANK NEDERLAND		0	38,139	38,705
178	CREDIT SUISSE GRP FUN 2 75% 3/26/20		0	24,729	25,091
179	CUBESMART LP 4 8% 7/15/22		0	22,117	22,267
180	EASTMAN CHEMICAL CO 3 6% 8/15/22		0	29,998	31,832
181	EBAY INC 2 6% 7/15/22		0	28,471	30,242
182	ENTERPRISE PRODUCTS 2 55% 10/15/19		0	10,129	10,180
183	EXELON CORP 3 4% 4/15/26		0	15,015	15,612
184	EXXON MOBIL CORP		0	15,000	15,160

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

		11,165,435	11,061,918	12,842,671	
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
185	FHLMC GOLD G05938 5 0% 1/01/36		0	3,025	3,183
186	FHLMC GOLD POOL J15724 4 0% 6/01/26		0	17,640	17,530
187	FHLMC GOLD POOL C91339 4 0% 10/01/30		0	6,736	6,816
188	FHLMC GOLD POOL C91738 4 0% 11/01/33		0	13,632	13,884
189	FG GOLD POOL T49004 3 0% 9/01/27		0	4,712	4,798
190	FHLMC GOLD POOL T49005 3 5% 12/01/28		0	14,490	14,394
191	FHLMC GOLD A92821 5 0% 7/01/40		0	13,167	13,746
192	FHLMC GOLD A95828 4 5% 12/01/40		0	59,665	64,046
193	FHLMC GOLD POOL Q4120 3 5% 6/01/46		0	52,121	52,122
194	FNMA REMIC TRUST 2014- 3 0% 3/25/40		0	22,025	22,428
195	FNMA POOL 0AJ1758		0	8,903	8,952
196	FNMA AL4082 3 5% 10/01/27		0	12,585	12,506
197	FNMA POOL AL4191 3 5% 1/01/28		0	17,470	17,515
198	FNMA POOL # AL6150 4 0% 8/01/27		0	13,068	13,001
199	FNMA AL6223 POOL 4 5% 8/01/44		0	36,926	37,179
200	FNMA POOL # AL6895 3 5% 5/1/45		0	27,647	28,437
201	FNMA AS7601 4 0% 7/01/46		0	58,341	58,219
202	FNMA POOL AU6278 5 0% 11/01/43		0	11,886	12,155
203	FNMA POOL # AY5580 3 5% 6/01/45		0	47,558	47,869
204	FNMA POOL # BC0885 3 0% 5/01/46		0	35,347	35,748
205	FNMA BC1168 4 0% 6/01/46		0	47,084	47,012
206	FNMA MA1897 3 5% 5/01/44		0	11,631	11,822
207	FNMA POOL MA2484 4 0% 12/01/45		0	19,346	19,441
208	FN MA2487 3 0% 12/01/45		0	13,873	14,396
209	FNMA POOL MA2522 3 5% 2/01/46		0	19,369	19,460
210	FNMA POOL MA2561 3 0% 3/01/31		0	58,148	58,559
211	FNMA MA2609 3 5% 5/01/46		0	82,138	82,289
212	FNMA MA2653 4 0% 6/01/46		0	15,833	15,876
213	FNMA POOL # MA2670 3 0% 7/01/46		0	36,001	35,958
214	FNMA POOL # MA2705 3 0% 7/01/46		0	41,330	41,277
215	FNMA POOL # MA2737 3 0% 9/01/46		0	46,618	46,651
216	FNMA POOL #MA2752 3 0% 9/01/31		0	41,817	41,854
217	FNMA MA2775 2 5% 9/01/31		0	56,848	57,020
218	FIDELITY NATL INFORM 3 875% 6/05/24		0	31,293	32,048
219	FLORIDA ST HURRICANE 2 995% 7/01/20		0	50,120	52,465
220	FORD MOTOR CREDIT CO 3 0% 6/12/17		0	25,207	25,264
221	GNMA MA3247 5 0% 11/20/45		0	18,216	18,215
222	GNMA II POOL #0MA3597		0	35,365	35,538
223	GNMA II POOL MA3737 4 0% 6/20/46		0	67,697	67,907
224	GNMA II MA3873 3 0% 8/20/46		0	57,445	57,552

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

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

1	COST BASIS ADJUSTMENT	1	3,961
2	GAIN ON CY SALES NOT SETTLED AT YEAR END	2	5,988
3	LOSS ON PY SALES SETTLED IN CY	3	10,304
4	BASIS ADJUSTMENT TREATED AS ROC	4	1,849
5	Total	5	22,102

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

Long Term CG Distributions		Amount		Short Term CG Distributions		5,120,098		0		0		4,995,180		124,936		0		0		124,936	
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							
1	INGERSOLL-RAND PLC	G47791101		12/3/2013	9/16/2016	1,264		0	1,120	144	0	0	0	144							
2	INVESCO LTD	G491BT108		5/6/2011	12/21/2015	938		0	747	191	0	0	0	191							
3	INVESCO LTD	G491BT108		5/6/2011	3/23/2016	918		0	747	171	0	0	0	171							
4	INVESCO LTD	G491BT108		5/6/2011	5/23/2016	889		0	747	142	0	0	0	142							
5	INVESCO LTD	G491BT108		5/6/2011	7/14/2016	814		0	747	67	0	0	0	67							
6	T E CONNECTIVITY LTD	H84989104		5/2/2014	10/21/2015	15,989		0	15,413	576	0	0	0	576							
7	T E CONNECTIVITY LTD	H84989104		8/3/2014	10/21/2015	3,690		0	3,623	67	0	0	0	67							
8	T E CONNECTIVITY LTD	H84989104		5/1/2014	10/21/2015	4,820		0	4,740	180	0	0	0	180							
9	T E CONNECTIVITY LTD	H84989104		5/1/2014	10/27/2015	10,560		0	10,068	492	0	0	0	492							
10	T E CONNECTIVITY LTD	H84989104		4/30/2014	10/29/2015	6,400		0	5,904	496	0	0	0	496							
11	T E CONNECTIVITY LTD	H84989104		5/1/2014	10/29/2015	4,480		0	4,148	332	0	0	0	332							
12	NXP SEMICONDUCTORS N V	N6598X109		2/4/2016	5/23/2016	897		0	760	137	0	0	0	137							
13	NXP SEMICONDUCTORS N V	N6598X109		7/21/2016	9/22/2016	5,276		0	5,068	208	0	0	0	208							
14	BROADCOM LTD	Y09827109		3/23/2016	5/23/2016	447		0	464	-17	0	0	0	-17							
15	BROADCOM LTD	Y09827109		3/17/2016	5/23/2016	893		0	909	-16	0	0	0	-16							
16	BROADCOM LTD	Y09827109		3/17/2016	7/14/2016	1,605		0	1,515	90	0	0	0	90							
17	BROADCOM LTD	Y09827109		3/17/2016	9/22/2016	6,559		0	5,757	802	0	0	0	802							
18	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	7/15/2016	338		0	359	-21	0	0	0	-21							
19	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	8/15/2016	188		0	200	-12	0	0	0	-12							
20	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	9/15/2016	190		0	201	-11	0	0	0	-11							
21	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	10/15/2015	631		0	643	-12	0	0	0	-12							
22	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	10/15/2015	135		0	145	-10	0	0	0	-10							
23	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	11/15/2015	159		0	170	-11	0	0	0	-11							
24	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	12/15/2015	145		0	155	-10	0	0	0	-10							
25	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	1/15/2016	129		0	138	-9	0	0	0	-9							
26	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	2/15/2016	91		0	97	-6	0	0	0	-6							
27	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	3/15/2016	87		0	93	-6	0	0	0	-6							
28	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	4/15/2016	129		0	138	-9	0	0	0	-9							
29	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	5/15/2016	155		0	166	-11	0	0	0	-11							
30	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	6/15/2016	122		0	130	-8	0	0	0	-8							
31	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	7/15/2016	126		0	135	-9	0	0	0	-9							
32	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	8/15/2016	157		0	168	-11	0	0	0	-11							
33	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	9/15/2016	169		0	181	-12	0	0	0	-12							
34	FHLMC GOLD POOL J15724 4	3128PVL00		10/23/2013	10/15/2015	170		0	182	-12	0	0	0	-12							
35	FHLMC GOLD POOL J15724 4	3128PVL00		10/23/2013	11/15/2015	318		0	340	-22	0	0	0	-22							
36	FHLMC GOLD POOL J15724 4	3128PVL00		10/23/2013	12/15/2015	171		0	183	-12	0	0	0	-12							
37	FHLMC GOLD POOL J15724 4	3128PVL00		10/23/2013	1/15/2016	170		0	181	-11	0	0	0	-11							
38	FHLMC GOLD POOL J15724 4	3128PVL00		10/23/2013	2/15/2016	378		0	402	-26	0	0	0	-26							
39	FHLMC GOLD POOL J15724 4	3128PVL00		10/23/2013	3/15/2016	324		0	347	-23	0	0	0	-23							
40	FHLMC GOLD POOL J15724 4	3128PVL00		10/23/2013	4/15/2016	592		0	632	-40	0	0	0	-40							
41	FHLMC GOLD POOL J15724 4	3128PVL00		10/23/2013	5/15/2016	732		0	782	-50	0	0	0	-50							
42	FHLMC GOLD POOL J15724 4	3128PVL00		10/23/2013	6/15/2016	932		0	996	-64	0	0	0	-64							
43	FHLMC GOLD POOL J15724 4	3128PVL00		10/23/2013	7/15/2016	180		0	171	-11	0	0	0	-11							
44	FHLMC GOLD POOL J15724 4	3128PVL00		10/23/2013	8/15/2016	315		0	337	-22	0	0	0	-22							
45	FHLMC GOLD POOL J15724 4	3128PVL00		10/23/2013	9/15/2016	328		0	351	-23	0	0	0	-23							
46	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	10/15/2015	352		0	374	-22	0	0	0	-22							
47	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	11/15/2015	328		0	348	-20	0	0	0	-20							
48	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	12/15/2015	166		0	176	-10	0	0	0	-10							
49	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	1/15/2016	274		0	291	-17	0	0	0	-17							
50	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	2/15/2016	112		0	119	-7	0	0	0	-7							
51	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	3/15/2016	176		0	187	-11	0	0	0	-11							
52	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	4/15/2016	280		0	296	-18	0	0	0	-18							
53	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	5/15/2016	172		0	182	-10	0	0	0	-10							
54	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	6/15/2016	358		0	379	-23	0	0	0	-23							
55	FHLMC GOLD POOL C91736 4	3128P74X8		12/11/2015	9/15/2016	106		0	114	-8	0	0	0	-8							
56	FNMA MA1897 3.5% 5/	31418BDB9		11/2/2015	9/25/2016	137		0	142	-5	0	0	0	-5							
57	FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	4/25/2016	170		0	182	-12	0	0	0	-12							
58	FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	5/25/2016	125		0	134	-9	0	0	0	-9							
59	FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	6/25/2016	453		0	485	-32	0	0	0	-32							
60	FNMA POOL MA2484 4.0%	31418BXN1		5/23/2016	8/25/2016	91		0	97	-6	0	0	0	-6							
61	FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	7/25/2016	191		0	205	-14	0	0	0	-14							
62	FNMA POOL MA2484 4.0%	31418BXN1		5/23/2016	7/25/2016	38		0	41	-3	0	0	0	-3							
63	FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	8/25/2016	396		0	423	-27	0	0	0	-27							
64	FNMA POOL MA2484 4.0%	31418BXN1		5/23/2016	8/25/2016	79		0	85	-6	0	0	0	-6							
65	FNMA POOL MA2484 4.0%	31418BXN1		5/23/2016	9/13/2016	4,978		0	4,981	17	0	0	0	17							
66	FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	9/13/2016	4,732		0	4,714	18	0	0	0	18							
67	FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	9/25/2016	690		0	737	-47	0	0	0	-47							
68	FN MA2487 3.0% 12/0	31418BXR2		11/24/2015	1/25/2016	118		0	118	0	0	0	0	0							
69	FN MA2487 3.0% 12/0	31418BXR2		11/24/2015	2/25/2016	100		0	100	0	0	0	0	0							

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

Long Term CG Distributions		Amount		Short Term CG Distributions		224,029		0		5,120,086		0		0		4,995,160		124,936		0		0		0		124,936	
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														
70 FN MA2487 3 0% 12/0	31418BX2		11/24/2015	3/25/2016	157		0	157	0				0														
71 FN MA2487 3 0% 12/0	31418BX2		11/3/2016	3/25/2016	20		0	20	0				0														
72 FN MA2487 3 0% 12/0	31418BX2		11/24/2015	4/25/2016	434		0	435	-1				-1														
73 FN MA2487 3 0% 12/0	31418BX2		11/3/2016	4/25/2016	54		0	55	-1				-1														
74 FN MA2487 3 0% 12/0	31418BX2		11/24/2015	5/25/2016	194		0	194	0				0														
75 FN MA2487 3 0% 12/0	31418BX2		11/3/2016	5/25/2016	24		0	25	-1				-1														
76 FN MA2487 3 0% 12/0	31418BX2		11/3/2016	6/14/2016	4,934		0	4,854	80				80														
77 ACCENTURE PLC-CL A	G1151C101		11/7/2014	4/20/2016	17,002		0	12,267	4,735				4,735														
78 ACCENTURE PLC-CL A	G1151C101		5/23/2016	7/14/2016	117		0	116	1				1														
79 ACCENTURE PLC-CL A	G1151C101		11/7/2014	7/14/2016	467		0	334	133				133														
80 ACCENTURE PLC-CL A	G1151C101		11/7/2014	9/16/2016	549		0	417	132				132														
81 EATON CORP PLC	G29183103		8/4/2015	12/21/2015	1,011		0	1,184	-173				-173														
82 EATON CORP PLC	G29183103		8/4/2015	3/23/2016	1,256		0	1,206	50				50														
83 EATON CORP PLC	G29183103		8/4/2015	5/23/2016	599		0	583	16				16														
84 EATON CORP PLC	G29183103		8/4/2015	7/14/2016	1,275		0	1,166	109				109														
85 EATON CORP PLC	G29183103		8/4/2015	9/16/2016	1,245		0	1,166	79				79														
86 INGERSOLL-RAND PLC	G47791101		12/3/2013	12/21/2015	1,056		0	1,120	-64				-64														
87 INGERSOLL-RAND PLC	G47791101		12/3/2013	3/23/2016	1,221		0	1,120	101				101														
88 INGERSOLL-RAND PLC	G47791101		12/3/2013	5/23/2016	645		0	560	85				85														
89 INGERSOLL-RAND PLC	G47791101		12/3/2013	7/14/2016	1,359		0	1,120	239				239														
90 FN MA2487 3 0% 12/0	31418BX2		11/24/2015	8/14/2016	24,383		0	23,739	644				644														
91 FN MA2487 3 0% 12/0	31418BX2		11/24/2015	8/25/2016	570		0	572	-2				-2														
92 FN MA2487 3 0% 12/0	31418BX2		11/3/2016	8/25/2016	71		0	72	-1				-1														
93 FN MA2487 3 0% 12/0	31418BX2		11/24/2015	7/25/2016	417		0	416	1				1														
94 FN MA2487 3 0% 12/0	31418BX2		11/24/2015	8/25/2016	147		0	147	0				0														
95 FN MA2487 3 0% 12/0	31418BX2		11/24/2015	9/25/2016	250		0	251	-1				-1														
96 FN MA2487 3 0% 12/0	31418BX2		11/24/2015	9/28/2016	14,125		0	13,601	524				524														
97 FNMA POOL # MA2495 3 5%	31418BXZ4		2/4/2016	3/25/2016	145		0	152	-7				-7														
98 FNMA POOL # MA2495 3 5%	31418BXZ4		2/4/2016	4/25/2016	348		0	365	-17				-17														
99 FNMA POOL # MA2495 3 5%	31418BXZ4		2/19/2016	4/25/2016	87		0	91	-4				-4														
100 FNMA POOL # MA2495 3 5%	31418BXZ4		2/4/2016	5/25/2016	348		0	365	-17				-17														
101 FNMA POOL # MA2495 3 5%	31418BXZ4		2/19/2016	5/25/2016	87		0	91	-4				-4														
102 FNMA POOL # MA2495 3 5%	31418BXZ4		2/4/2016	8/25/2016	272		0	285	-13				-13														
103 FNMA POOL # MA2495 3 5%	31418BXZ4		2/19/2016	8/25/2016	68		0	71	-3				-3														
104 AETNA INC	00817Y108		11/3/2016	5/23/2016	553		0	528	25				25														
105 FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	2/25/2016	83		0	88	-5				-5														
106 FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	2/25/2016	41		0	44	-3				-3														
107 FNMA POOL # AK2439 3 5%	3138E6V94		6/19/2014	2/25/2016	21		0	22	-1				-1														
108 FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	3/25/2016	75		0	79	-4				-4														
109 FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	3/25/2016	37		0	39	-2				-2														
110 FNMA POOL # AK2439 3 5%	3138E6V94		6/19/2014	3/25/2016	19		0	20	-1				-1														
111 FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	4/25/2016	250		0	265	-15				-15														
112 FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	4/25/2016	125		0	132	-7				-7														
113 FNMA POOL # AK2439 3 5%	3138E6V94		6/19/2014	4/25/2016	63		0	66	-3				-3														
114 FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	5/25/2016	195		0	206	-11				-11														
115 FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	5/25/2016	97		0	103	-6				-6														
116 FNMA POOL # AK2439 3 5%	3138E6V94		6/19/2014	5/25/2016	49		0	52	-3				-3														
117 FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	6/6/2016	9,269		0	9,278	-9				-9														
118 FNMA POOL # AK2439 3 5%	3138E6V94		6/19/2014	6/6/2016	2,317		0	2,319	-2				-2														
119 FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	6/6/2016	4,091		0	4,091	0				0														
120 FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	6/25/2016	514		0	544	-30				-30														
121 FNMA POOL # AK2717A 4 0%	3138E7AT1		2/23/2012	10/25/2015	54		0	57	-3				-3														
122 FNMA POOL # AK2717A 4 0%	3138E7AT1		8/27/2014	10/25/2015	1		0	1	0				0														
123 FNMA POOL # AK2717A 4 0%	3138E7AT1		2/23/2012	11/25/2015	49		0	51	-2				-2														
124 FNMA POOL # AK2717A 4 0%	3138E7AT1		8/27/2014	11/25/2015	1		0	1	0				0														
125 AFLAC INC	001055102		9/16/2014	10/20/2015	606		0	591	15				15														
126 AFLAC INC	001055102		9/17/2014	10/20/2015	766		0	765	23				23														
127 AFLAC INC	001055102		9/18/2014	10/20/2015	61		0	59	2				2														
128 AFLAC INC	001055102		9/22/2014	10/20/2015	6,425		0	6,196	227				227														
129 AT&T INC	00206R102		1/23/2007	12/8/2015	11,136		0	11,693	-555				-555														
130 AT&T INC	00206R102		1/23/2007	3/23/2016	769		0	709	60				60														
131 AT&T INC	00206R102		1/23/2007	5/23/2016	383		0	354	29				29														
132 AT&T INC	00206R102		6/8/2016	9/16/2016	1,205		0	1,196	9				9														
133 ABBOTT LABORATORIES	002824100		4/8/2014	12/21/2015	437		0	379	58				58														
134 ABBOTT LABORATORIES	002824100		4/8/2014	3/23/2016	824		0	758	66				66														
135 ABBOTT LABORATORIES	002824100		4/8/2014	5/23/2016	374		0	379	-5				-5														
136 ABBOTT LABORATORIES	002824100		4/8/2014	7/14/2016	423		0	379	44				44														
137 ABBOTT LABORATORIES	002824100		4/8/2014	9/16/2016	816		0	758	60				60														
138 ABBVIE INC	00287Y109		7/16/2014	10/12/2015	12,854		0	12,641	213				213														

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

Long Term CG Distributions		Amount	Short Term CG Distributions		Total		Total		Total		Total		Total		Total		Total	
		224,029			0	0	5,120,096	0	0	4,995,160	124,836	0	0	0	0	124,936	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					
139 ABBVIE INC	002877109		7/18/2014	1/13/2016	34,560		0	36,824	-2,264	0	0	0	-2,264					
140 ACTIVISION BLIZZARD INC	00507V109		10/13/2015	12/21/2015	384		0	330	54	0	0	0	54					
141 ACTIVISION BLIZZARD INC	00507V109		10/13/2015	2/3/2016	6,247		0	6,264	-17	0	0	0	-17					
142 ACTIVISION BLIZZARD INC	00507V109		10/9/2015	2/4/2016	15,273		0	15,371	-98	0	0	0	-98					
143 ACTIVISION BLIZZARD INC	00507V109		10/13/2015	2/4/2016	3,500		0	3,627	-127	0	0	0	-127					
144 ADOBE SYSTEMS INC	00724F101		8/4/2015	12/21/2015	912		0	820	92	0	0	0	92					
145 ADOBE SYSTEMS INC	00724F101		8/4/2015	3/23/2016	1,848		0	1,641	207	0	0	0	207					
146 ADOBE SYSTEMS INC	00724F101		3/30/2016	7/12/2016	2,925		0	2,817	108	0	0	0	108					
147 ADOBE SYSTEMS INC	00724F101		3/31/2016	7/12/2016	4,875		0	4,689	186	0	0	0	186					
148 ADOBE SYSTEMS INC	00724F101		7/14/2016	9/16/2016	987		0	978	9	0	0	0	9					
149 ADOBE SYSTEMS INC	00724F101		8/4/2015	9/16/2016	987		0	820	167	0	0	0	167					
150 ADOBE SYSTEMS INC	00724F101		8/4/2015	9/30/2016	7,130		0	5,415	1,715	0	0	0	1,715					
151 FNMA POOL # MA2558	31418BZY5	4.0%	6/14/2016	8/25/2016	1,099		0	1,179	-80	0	0	0	-80					
152 FNMA POOL # MA2558	31418BZY5	4.0%	6/14/2016	8/31/2016	44,554		0	44,806	-252	0	0	0	-252					
153 FNMA POOL # MA2558	31418BZY5	4.0%	6/14/2016	9/25/2016	1,062		0	1,140	-78	0	0	0	-78					
154 FNMA POOL # MA2705	31418CAF1	3.0%	7/8/2016	8/25/2016	109		0	114	-5	0	0	0	-5					
155 FNMA POOL # MA2705	31418CAF1	3.0%	7/8/2016	9/25/2016	171		0	178	-7	0	0	0	-7					
156 F N F GROUP	31620R303		12/10/2013	10/19/2015	10,026		0	7,142	2,884	0	0	0	2,884					
157 F N F GROUP	31620R303		12/10/2013	10/20/2015	8,726		0	6,309	2,417	0	0	0	2,417					
158 F N F GROUP	31620R303		12/10/2013	10/21/2015	243		0	177	66	0	0	0	66					
159 F N F GROUP	31620R303		12/9/2013	10/21/2015	9,077		0	6,440	2,637	0	0	0	2,637					
160 F N F GROUP	31620R303		12/9/2013	10/22/2015	11,287		0	8,062	3,225	0	0	0	3,225					
161 FHLMO GOLD A95828	312944PM7	4.5%	1/30/2014	6/15/2016	201		0	217	-16	0	0	0	-16					
162 FHLMO GOLD A95828	312944PM7	4.5%	11/12/2015	6/15/2016	50		0	55	-5	0	0	0	-5					
163 FHLMO GOLD A95828	312944PM7	4.5%	12/17/2010	7/15/2016	785		0	800	-15	0	0	0	-15					
164 FHLMO GOLD A95828	312944PM7	4.5%	9/16/2011	7/15/2016	92		0	98	-6	0	0	0	-6					
165 FHLMO GOLD A95828	312944PM7	4.5%	1/30/2014	7/15/2016	185		0	200	-15	0	0	0	-15					
166 FHLMO GOLD A95828	312944PM7	4.5%	11/12/2015	7/15/2016	46		0	51	-5	0	0	0	-5					
167 FHLMO GOLD A95828	312944PM7	4.5%	12/17/2010	6/15/2016	757		0	771	-14	0	0	0	-14					
168 FHLMO GOLD A95828	312944PM7	4.5%	9/16/2011	8/15/2016	89		0	95	-6	0	0	0	-6					
169 FHLMO GOLD A95828	312944PM7	4.5%	1/30/2014	8/15/2016	178		0	192	-14	0	0	0	-14					
170 FHLMO GOLD A95828	312944PM7	4.5%	11/12/2015	8/15/2016	44		0	49	-5	0	0	0	-5					
171 FHLMO GOLD A95828	312944PM7	4.5%	12/17/2010	9/15/2016	918		0	935	-17	0	0	0	-17					
172 FHLMO GOLD A95828	312944PM7	4.5%	9/16/2011	9/15/2016	108		0	115	-7	0	0	0	-7					
173 FHLMO GOLD A95828	312944PM7	4.5%	1/30/2014	9/15/2016	216		0	233	-17	0	0	0	-17					
174 FHLMO GOLD A95828	312944PM7	4.5%	11/12/2015	9/15/2016	54		0	59	-5	0	0	0	-5					
175 FHLMO GOLD G30719	3132J4AV1	4.0%	3/13/2015	10/15/2015	298		0	322	-24	0	0	0	-24					
176 FHLMO GOLD G30719	3132J4AV1	4.0%	5/28/2015	10/15/2015	149		0	161	-12	0	0	0	-12					
177 FHLMO GOLD G30719	3132J4AV1	4.0%	3/13/2015	11/15/2015	226		0	245	-19	0	0	0	-19					
178 FHLMO GOLD A95828	312944PM7	4.5%	1/30/2014	11/15/2015	189		0	204	-15	0	0	0	-15					
179 FHLMO GOLD A95828	312944PM7	4.5%	9/16/2011	10/15/2015	74		0	79	-5	0	0	0	-5					
180 FHLMO GOLD A95828	312944PM7	4.5%	1/30/2014	10/15/2015	148		0	160	-12	0	0	0	-12					
181 FHLMO GOLD A95828	312944PM7	4.5%	12/17/2010	11/15/2015	803		0	818	-15	0	0	0	-15					
182 FHLMO GOLD A95828	312944PM7	4.5%	9/16/2011	11/15/2015	94		0	101	-7	0	0	0	-7					
183 FHLMO GOLD A95828	312944PM7	4.5%	12/17/2010	12/15/2015	604		0	615	-11	0	0	0	-11					
184 FHLMO GOLD A95828	312944PM7	4.5%	9/16/2011	12/15/2015	71		0	78	-7	0	0	0	-7					
185 FHLMO GOLD A95828	312944PM7	4.5%	1/30/2014	12/15/2015	142		0	153	-11	0	0	0	-11					
186 FHLMO GOLD A95828	312944PM7	4.5%	11/12/2015	12/15/2015	36		0	39	-3	0	0	0	-3					
187 FHLMO GOLD A95828	312944PM7	4.5%	12/17/2010	1/15/2016	736		0	750	-14	0	0	0	-14					
188 FHLMO GOLD A95828	312944PM7	4.5%	9/16/2011	1/15/2016	87		0	92	-5	0	0	0	-5					
189 FHLMO GOLD A95828	312944PM7	4.5%	1/30/2014	1/15/2016	173		0	187	-14	0	0	0	-14					
190 FHLMO GOLD A95828	312944PM7	4.5%	11/12/2015	1/15/2016	43		0	47	-4	0	0	0	-4					
191 FHLMO GOLD A95828	312944PM7	4.5%	12/17/2010	2/15/2016	602		0	614	-12	0	0	0	-12					
192 FHLMO GOLD A95828	312944PM7	4.5%	9/16/2011	2/15/2016	71		0	75	-4	0	0	0	-4					
193 FHLMO GOLD A95828	312944PM7	4.5%	1/30/2014	2/15/2016	142		0	153	-11	0	0	0	-11					
194 FHLMO GOLD A95828	312944PM7	4.5%	11/12/2015	2/15/2016	35		0	39	-4	0	0	0	-4					
195 FHLMO GOLD A95828	312944PM7	4.5%	12/17/2010	3/15/2016	817		0	828	-11	0	0	0	-11					
196 FHLMO GOLD A95828	312944PM7	4.5%	9/16/2011	3/15/2016	73		0	77	-4	0	0	0	-4					
197 FHLMO GOLD A95828	312944PM7	4.5%	1/30/2014	3/15/2016	145		0	157	-12	0	0	0	-12					
198 FHLMO GOLD A95828	312944PM7	4.5%	11/12/2015	3/15/2016	36		0	40	-4	0	0	0	-4					
199 FHLMO GOLD A95828	312944PM7	4.5%	12/17/2010	4/15/2016	557		0	568	-11	0	0	0	-11					
200 FHLMO GOLD A95828	312944PM7	4.5%	9/16/2011	4/15/2016	66		0	70	-4	0	0	0	-4					
201 FHLMO GOLD A95828	312944PM7	4.5%	1/30/2014	4/15/2016	131		0	142	-11	0	0	0	-11					
202 FHLMO GOLD A95828	312944PM7	4.5%	11/12/2015	4/15/2016	33		0	36	-3	0	0	0	-3					
203 FHLMO GOLD A95828	312944PM7	4.5%	12/17/2010	5/15/2016	729		0	743	-14	0	0	0	-14					
204 FHLMO GOLD A95828	312944PM7	4.5%	9/16/2011	5/15/2016	86		0	91	-5	0	0	0	-5					
205 FHLMO GOLD A95828	312944PM7	4.5%	1/30/2014	5/15/2016	172		0	185	-13	0	0	0	-13					
206 FHLMO GOLD A95828	312944PM7	4.5%	11/12/2015	5/15/2016	43		0	47	-4	0	0	0	-4					
207 FHLMO GOLD A95828	312944PM7	4.5%	12/17/2010	6/15/2016	855		0	871	-16	0	0	0	-16					

Long Term CG Distributions		Amount		5,120,096		0		0		4,995,180		124,936		0		0		0		124,936	
Short Term CG Distributions		224,028		0		0		0		0		0		0		0		0		0	
Description of Property Sold		CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/09	Adjusted Basis as of 12/31/09	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj. Basis or Loss							
208	FNMA POOL # MA2495 3.5%	31418BXZ4		2/19/2016	7/25/2016	441		0	462	-21	0	0	0	-21							
209	FNMA POOL # MA2495 3.5%	31418BXZ4		2/19/2016	7/25/2016	110		0	116	-6	0	0	0	-6							
210	FNMA POOL # MA2495 3.5%	31418BXZ4		2/19/2016	8/23/2016	9,882		0	9,833	49	0	0	0	49							
211	FNMA POOL # MA2495 3.5%	31418BXZ4		2/4/2016	8/23/2016	38,399		0	38,186	213	0	0	0	213							
212	FNMA POOL # MA2495 3.5%	31418BXZ4		2/4/2016	8/25/2016	674		0	707	-33	0	0	0	-33							
213	FNMA POOL # MA2495 3.5%	31418BXZ4		2/19/2016	8/25/2016	169		0	177	-8	0	0	0	-8							
214	FNMA POOL # MA2495 3.5%	31418BXZ4		2/4/2016	9/25/2016	1,069		0	1,120	-51	0	0	0	-51							
215	FNMA POOL MA2522 3.5%	31418BYU4		4/1/2016	5/25/2016	98		0	103	-5	0	0	0	-5							
216	FNMA POOL MA2522 3.5%	31418BYU4		4/1/2016	8/25/2016	235		0	246	-11	0	0	0	-11							
217	FNMA POOL MA2522 3.5%	31418BYU4		4/1/2016	7/25/2016	271		0	284	-13	0	0	0	-13							
218	FNMA POOL MA2522 3.5%	31418BYU4		4/1/2016	8/25/2016	287		0	301	-14	0	0	0	-14							
219	FNMA POOL MA2522 3.5%	31418BYU4		4/1/2016	9/25/2016	433		0	455	-22	0	0	0	-22							
220	FNMA POOL MA2522 3.5%	31418BYU4		4/1/2016	9/28/2016	19,079		0	18,963	116	0	0	0	116							
221	FNMA POOL MA2561 3.0%	31418BZ33		3/3/2016	4/25/2016	173		0	180	-7	0	0	0	-7							
222	FNMA POOL MA2561 3.0%	31418BZ33		2/23/2016	4/25/2016	345		0	360	-15	0	0	0	-15							
223	FNMA POOL MA2561 3.0%	31418BZ33		3/3/2016	5/25/2016	218		0	227	-9	0	0	0	-9							
224	FNMA POOL MA2561 3.0%	31418BZ33		2/23/2016	5/25/2016	435		0	455	-20	0	0	0	-20							
225	FNMA POOL MA2561 3.0%	31418BZ33		3/3/2016	8/25/2016	115		0	120	-5	0	0	0	-5							
226	FNMA POOL MA2561 3.0%	31418BZ33		2/23/2016	8/25/2016	231		0	241	-10	0	0	0	-10							
227	FNMA POOL MA2561 3.0%	31418BZ33		3/3/2016	7/25/2016	192		0	200	-8	0	0	0	-8							
228	FNMA POOL MA2561 3.0%	31418BZ33		2/23/2016	7/25/2016	384		0	401	-17	0	0	0	-17							
229	FNMA POOL MA2561 3.0%	31418BZ33		3/3/2016	8/25/2016	226		0	236	-10	0	0	0	-10							
230	FNMA POOL MA2561 3.0%	31418BZ33		2/23/2016	8/25/2016	452		0	472	-20	0	0	0	-20							
231	FNMA POOL MA2561 3.0%	31418BZ33		3/3/2016	9/25/2016	317		0	330	-13	0	0	0	-13							
232	FNMA POOL MA2561 3.0%	31418BZ33		2/23/2016	9/25/2016	633		0	661	-28	0	0	0	-28							
233	GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	10/20/2015	125		0	128	-3	0	0	0	-3							
234	GNMA II POOL # MA2753 3.0%	36179RBW8		4/9/2015	11/20/2015	279		0	289	-10	0	0	0	-10</							

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

Long Term CG Distributions		Amount		Short Term CG Distributions		5,120,098		0		0		4,995,160		124,838		0		0		124,838	
		224,029		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 12/31/19	Adjusted Basis as of 12/31/19	Excess of FMV Over Adjusted Basis	Gain Minus Excess FMV Over Adj Basis or Losses							
277	GNMA II POOL # MA2753 3 01	36179RBW8		4/9/2015	10/20/2015	250		0	258	-8	0	0	0	-8							
278	GNMA II POOL # MA1599 3 01	36179NX45		6/24/2014	11/20/2015	419		0	423	-4	0	0	0	-4							
279	GNMA II POOL # MA1599 3 01	36179NX45		6/24/2014	12/20/2015	269		0	271	-2	0	0	0	-2							
280	GNMA II POOL # MA1599 3 01	36179NX45		6/24/2014	1/20/2016	608		0	615	-7	0	0	0	-7							
281	GNMA II POOL # MA1599 3 01	36179NX45		6/24/2014	2/20/2016	454		0	458	-4	0	0	0	-4							
282	GNMA II POOL # MA1599 3 01	36179NX45		6/24/2014	3/20/2016	342		0	346	-4	0	0	0	-4							
283	GNMA II POOL # MA1599 3 01	36179NX45		6/24/2014	4/20/2016	448		0	453	-5	0	0	0	-5							
284	GNMA II POOL # MA1599 3 01	36179NX45		6/24/2014	5/20/2016	521		0	526	-5	0	0	0	-5							
285	GNMA II POOL # MA1599 3 01	36179NX45		6/24/2014	6/20/2016	348		0	352	-4	0	0	0	-4							
286	GNMA II POOL # MA1599 3 01	36179NX45		6/24/2014	7/20/2016	489		0	473	-16	0	0	0	-16							
287	GNMA II POOL # MA1599 3 01	36179NX45		6/24/2014	8/20/2016	595		0	601	-6	0	0	0	-6							
288	GNMA II POOL # MA1599 3 01	36179NX45		6/24/2014	8/25/2016	30,860		0	29,720	1,140	0	0	0	1,140							
289	GNMA II POOL # MA1599 3 01	36179NX45		6/24/2014	9/20/2016	489		0	494	-5	0	0	0	-5							
290	GNMA II POOL # MA2225 4 51	36179QPJ4		3/5/2015	10/9/2015	17,440		0	17,594	-154	0	0	0	-154							
291	GNMA II POOL # MA2225 4 51	36179QPJ4		7/29/2015	10/9/2015	3,488		0	3,491	-3	0	0	0	-3							
292	GNMA II POOL # MA2225 4 51	36179QPJ4		3/5/2015	10/20/2015	613		0	666	-53	0	0	0	-53							
293	GNMA II POOL # MA2225 4 51	36179QPJ4		7/29/2015	10/20/2015	123		0	132	-9	0	0	0	-9							
294	FHLMC GOLD G30719 4 09	3132J4AV1		10/28/2015	4/21/2016	3,853		0	3,844	9	0	0	0	9							
295	FHLMC GOLD G30719 4 09	3132J4AV1		10/28/2015	5/15/2016	454		0	488	-34	0	0	0	-34							
296	FHLMC GOLD Q19384 3 59	3132JA2S3		1/20/2015	10/9/2015	4,047		0	4,105	-58	0	0	0	-58							
297	FHLMC GOLD Q19384 3 59	3132JA2S3		7/8/2013	10/9/2015	44,181		0	42,434	1,727	0	0	0	1,727							
298	FHLMC GOLD Q19384 3 59	3132JA2S3		7/8/2013	10/15/2015	1,618		0	1,614	4	0	0	0	4							
299	FHLMC GOLD Q19384 3 59	3132JA2S3		1/20/2015	10/15/2015	147		0	155	-8	0	0	0	-8							
300	FHLMC GOLD Q19384 3 59	3132JA2S3		7/8/2013	11/15/2015	338		0	338	0	0	0	0	0							
301	FHLMC GOLD Q25830 4 09	3132M6E82		4/11/2014	10/15/2015	18		0	17	-1	0	0	0	-1							
302	FHLMC GOLD Q25830 4 09	3132M6E82		4/11/2014	11/15/2015	371		0	389	-18	0	0	0	-18							
303	FHLMC GOLD Q25830 4 09	3132M6E82		4/11/2014	12/15/2015	176		0	185	-9	0	0	0	-9							
304	FHLMC GOLD Q25830 4 09	3132M6E82		4/11/2014	1/15/2016	14		0	15	-1	0	0	0	-1							
305	FHLMC GOLD Q25830 4 09	3132M6E82		4/11/2014	2/15/2016	14		0	15	-1	0	0	0	-1							
306	FHLMC GOLD Q25830 4 09	3132M6E82		4/11/2014	3/15/2016	14		0	15	-1	0	0	0	-1							
307	FHLMC GOLD Q25830 4 09	3132M6E82		4/11/2014	4/15/2016	180		0	189	-9	0	0	0	-9							
308	FHLMC GOLD Q25830 4 09	3132M6E82		4/11/2014	5/15/2016	13		0	13	0	0	0	0	0							
309	FHLMC GOLD Q25830 4 09	3132M6E82		4/11/2014	6/15/2016	13		0	14	-1	0	0	0	-1							
310	FHLMC GOLD Q25830 4 09	3132M6E82		4/11/2014	7/8/2016	8,189		0	7,945	244	0	0	0	244							
311	FHLMC GOLD Q25830 4 09	3132M6E82		4/11/2014	7/15/2016	183		0	192	-9	0	0	0	-9							
312	FHLMC GOLD G60103 3 59	31335ADG0		7/8/2015	10/15/2015	207		0	214	-7	0	0	0	-7							
313	FHLMC GOLD G60103 3 59	31335ADG0		7/8/2015	11/15/2015	100		0	104	-4	0	0	0	-4							
314	FHLMC GOLD G60103 3 59	31335ADG0		7/8/2015	12/15/2015	605		0	625	-20	0	0	0	-20							
315	FHLMC GOLD G60103 3 59	31335ADG0		7/8/2015	1/15/2016	145		0	150	-5	0	0	0	-5							
316	FHLMC GOLD G60103 3 59	31335ADG0		7/8/2015	2/15/2016	98		0	101	-3	0	0	0	-3							
317	FHLMC GOLD G60103 3 59	31335ADG0		7/8/2015	3/15/2016	99		0	103	-4	0	0	0	-4							
318	GNMA II POOL # MA2753 3 01	36179RBW8		1/13/2016	8/25/2016	8,852		0	8,665	187	0	0	0	187							
319	GNMA II POOL # MA2753 3 01	36179RBW8		5/11/2015	9/20/2016	366		0	375	-9	0	0	0	-9							
320	GNMA II POOL # MA2753 3 01	36179RBW8		1/13/2016	9/20/2016	244		0	250	-6	0	0	0	-6							
321	GNMA II POOL # MA3107 4 59	36179RNY1		10/9/2015	11/20/2015	211		0	228	-17	0	0	0	-17							
322	GNMA II POOL # MA3107 4 59	36179RNY1		10/9/2015	12/20/2015	409		0	442	-33	0	0	0	-33							
323	GNMA II POOL # MA3107 4 59	36179RNY1		11/2/2015	12/20/2015	409		0	441	-32	0	0	0	-32							
324	GNMA II POOL # MA3107 4 59	36179RNY1		10/9/2015	1/20/2016	661		0	714	-53	0	0	0	-53							
325	GNMA II POOL # MA3107 4 59	36179RNY1		11/2/2015	1/20/2016	661		0	713	-52	0	0	0	-52							
326	GNMA II POOL # MA3107 4 59	36179RNY1		10/9/2015	2/12/2016	19,436		0	19,575	-139	0	0	0	-139							
327	GNMA II POOL # MA3107 4 59	36179RNY1		11/2/2015	2/12/2016	19,436		0	19,543	-107	0	0	0	-107							
328	GNMA II POOL # MA3107 4 59	36179RNY1		1/13/2016	2/12/2016	4,859		0	4,882	-23	0	0	0	-23							
329	FHLMC GOLD G60103 3 59	31335ADG0		7/8/2015	4/15/2016	101		0	104	-3	0	0	0	-3							
330	FHLMC GOLD G60103 3 59	31335ADG0		7/8/2015	5/15/2016	779		0	806	-27	0	0	0	-27							
331	GNMA II POOL # MA2753 3 01	36179RBW8		4/9/2015	12/20/2015	257		0	266	-9	0	0	0	-9							
332	GNMA II POOL # MA2753 3 01	36179RBW8		5/11/2015	12/20/2015	129		0	132	-3	0	0	0	-3							
333	GNMA II POOL # MA2753 3 01	36179RBW8		4/9/2015	1/20/2016	298		0	308	-10	0	0	0	-10							
334	GNMA II POOL # MA2753 3 01	36179RBW8		5/11/2015	1/20/2016	149		0	153	-4	0	0	0	-4							
335	GNMA II POOL # MA2753 3 01	36179RBW8		4/9/2015	2/20/2016	260		0	269	-9	0	0	0	-9							
336	GNMA II POOL # MA2753 3 01	36179RBW8		5/11/2015	2/20/2016	130		0	134	-4	0	0	0	-4							
337	GNMA II POOL # MA2753 3 01	36179RBW8		1/13/2016	2/20/2016	65		0	67	-2	0	0	0	-2							
338	GNMA II POOL # MA2753 3 01	36179RBW8		4/9/2015	3/3/2016	38,864		0	38,850	14	0	0	0	14							
339	GNMA II POOL # MA2753 3 01	36179RBW8		5/11/2015	3/3/2016	4,856		0	4,823	33	0	0	0	33							
340	GNMA II POOL # MA2753 3 01	36179RBW8		4/9/2015	3/20/2016	277		0	286	-9	0	0	0	-9							
341	GNMA II POOL # MA2753 3 01	36179RBW8		5/11/2015	3/20/2016	138		0	142	-4	0	0	0	-4							
342	GNMA II POOL # MA2753 3 01	36179RBW8		1/13/2016	3/20/2016	69		0	71	-2	0	0	0	-2							
343	GNMA II POOL # MA2753 3 01	36179RBW8		5/11/2015	4/20/2016	176		0	180	-4	0	0	0	-4							
344	GNMA II POOL # MA2753 3 01	36179RBW8		1/13/2016	4/20/2016	117		0	120	-3	0	0	0	-3							
345	GNMA II POOL # MA2753 3 01	36179RBW8		5/11/2015	5/20/2016	176		0	181	-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		5 120,096		0		0		4 995,160		124,938		0		0		124,936	
		224,029		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	Gain Minus Excess FMV Over Adj. Basis or Losses								
346 GNMA II POOL # MA2753 3.0%	36179RBW8		1/13/2016	5/20/2016	117		0	120	-3	0	0	0	-3								
347 GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	6/20/2016	196		0	201	-5	0	0	0	-5								
348 GNMA II POOL # MA2753 3.0%	36179RBW8		1/13/2016	6/20/2016	131		0	134	-3	0	0	0	-3								
349 GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	7/20/2016	218		0	224	-6	0	0	0	-6								
350 GNMA II POOL # MA2753 3.0%	36179RBW8		1/13/2016	7/20/2016	146		0	149	-3	0	0	0	-3								
351 GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	8/20/2016	282		0	289	-7	0	0	0	-7								
352 GNMA II POOL # MA2753 3.0%	36179RBW8		1/13/2016	8/20/2016	188		0	193	-5	0	0	0	-5								
353 GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	8/25/2016	13 278		0	13 018	260	0	0	0	260								
354 FHLMC GOLD G60103 3.5%	31335ADG0		7/8/2015	6/8/2016	59 023		0	57,817	1 206	0	0	0	1 206								
355 FHLMC GOLD G60103 3.5%	31335ADG0		7/8/2015	6/15/2016	966		0	966	-32	0	0	0	-32								
356 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	10/25/2015	244		0	249	-5	0	0	0	-5								
357 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	11/25/2015	369		0	376	-7	0	0	0	-7								
358 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	12/25/2015	217		0	222	-5	0	0	0	-5								
359 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	1/25/2016	297		0	303	-6	0	0	0	-6								
360 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	2/25/2016	201		0	205	-4	0	0	0	-4								
361 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	3/25/2016	191		0	194	-3	0	0	0	-3								
362 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	4/25/2016	242		0	247	-5	0	0	0	-5								
363 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	5/25/2016	267		0	272	-5	0	0	0	-5								
364 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	6/25/2016	321		0	327	-6	0	0	0	-6								
365 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	7/25/2016	445		0	454	-9	0	0	0	-9								
366 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	8/25/2016	346		0	352	-6	0	0	0	-6								
367 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	9/25/2016	432		0	440	-8	0	0	0	-8								
368 FNMA POOL # 255384 6.0%	31371LTV1		2/20/2009	10/25/2015	38		0	38	-2	0	0	0	-2								
369 FNMA POOL # 255384 6.0%	31371LTV1		1/3/2007	10/25/2015	102		0	103	-1	0	0	0	-1								
370 FNMA POOL # 255384 6.0%	31371LTV1		2/20/2009	11/25/2015	19		0	20	-1	0	0	0	-1								
371 FNMA POOL # 255384 6.0%	31371LTV1		1/3/2007	11/25/2015	53		0	54	-1	0	0	0	-1								
372 FNMA POOL # 255384 6.0%	31371LTV1		2/20/2009	12/25/2015	25		0	26	-1	0	0	0	-1								
373 FNMA POOL # 255384 6.0%	31371LTV1		1/3/2007	12/25/2015	69		0	70	-1	0	0	0	-1								
374 FNMA POOL # 255384 6.0%	31371LTV1		2/20/2009	1/25/2016	35		0	36	-1	0	0	0	-1								
375 FNMA POOL # 255384 6.0%	31371LTV1		1/3/2007	1/25/2016	98		0	100	-2	0	0	0	-2								
376 GNMA II MA3456 4.5% 2	36179RZV4		3/2/2016	5/17/2016	4 840		0	4 887	-27	0	0	0	-27								
377 GNMA II MA3456 4.5% 2	36179RZV4		2/12/2016	5/20/2016	2 612		0	2 615	-203	0	0	0	-203								
378 GNMA II MA3456 4.5% 2	36179RZV4		3/2/2016	5/20/2016	327		0	352	-25	0	0	0	-25								
379 GNMA MA3665 4.5% 5	36179SCA3		5/17/2016	6/20/2016	29		0	32	-3	0	0	0	-3								
380 GNMA MA3665 4.5% 5	36179SCA3		5/17/2016	6/20/2016	15		0	16	-1	0	0	0	-1								
381 GNMA MA3665 4.5% 5	36179SCA3		5/17/2016	6/20/2016	74		0	79	-5	0	0	0	-5								
382 GNMA MA3665 4.5% 5	36179SCA3		5/17/2016	6/20/2016	29		0	32	-3	0	0	0	-3								
383 GNMA MA3665 4.5% 5	36179SCA3		5/17/2016	7/20/2016	833		0	897	-64	0	0	0	-64								
384 GNMA MA3665 4.5% 5	36179SCA3		5/17/2016	7/20/2016	418		0	449	-33	0	0	0	-33								
385 GNMA MA3665 4.5% 5	36179SCA3		5/17/2016	7/20/2016	2,062		0	2 243	161	0	0	0	161								
386 GNMA MA3665 4.5% 5	36179SCA3		5/17/2016	7/20/2016	833		0	897	-64	0	0	0	-64								
387 GNMA MA3665 4.5% 5	36179SCA3		5/17/2016	8/10/2016	4,907		0	4,922	-15	0	0	0	-15								
388 GNMA MA3665 4.5% 5	36179SCA3		5/17/2016	8/10/2016	24,534		0	24,607	-73	0	0	0	-73								
389 FNMA POOL # AK2439 3.5%	3138E6V84		6/19/2014	11/25/2015	152		0	161	-9	0	0	0	-9								
390 FNMA POOL # AK2439 3.5%	3138E6V84		2/8/2012	12/25/2015	86		0	91	-5	0	0	0	-5								
391 FNMA POOL # AK2439 3.5%	3138E6V84		3/14/2014	12/25/2015	43		0	46	-3	0	0	0	-3								
392 FNMA POOL # AK2439 3.5%	3138E6V84		6/19/2014	12/25/2015	22		0	23	-1	0	0	0	-1								
393 FNMA POOL # AK2439 3.5%	3138E6V84		2/8/2012	1/25/2016	184		0	195	-11	0	0	0	-11								
394 FNMA POOL # AK2439 3.5%	3138E6V84		3/14/2014	1/25/2016	92		0	97	-5	0	0	0	-5								
395 FNMA POOL # AK2439 3.5%	3138E6V84		6/19/2014	1/25/2016	48		0	49	-3	0	0	0	-3								
396 GNMA POOL II AM4931 3.5%	36184SPQ7		6/18/2015	10/20/2015	80		0	84	-4	0	0	0	-4								
397 GNMA POOL II AM4931 3.5%	36184SPQ7		6/18/2015	11/20/2015	142		0	148	-6	0	0	0	-6								
398 GNMA POOL II AM4931 3.5%	36184SPQ7		6/18/2015	12/20/2015	160		0	167	-7	0	0	0	-7								
399 GNMA POOL II AM4931 3.5%	36184SPQ7		6/18/2015	1/20/2016	158		0	165	-7	0	0	0	-7								
400 GNMA POOL II AM4931 3.5%	36184SPQ7		6/18/2015	2/20/2016	150		0	156	-6	0	0	0	-6								
401 GNMA POOL II AM4931 3.5%	36184SPQ7		6/18/2015	3/20/2016	161		0	167	-6	0	0	0	-6								
402 GNMA POOL II AM4931 3.5%	36184SPQ7		6/18/2015	4/16/2016	30,136		0	29,632	506	0	0	0	506								
403 GNMA POOL II AM4931 3.5%	36184SPQ7		6/18/2015	4/20/2016	126		0	132	-6	0	0	0	-6								
404 GNMA AM9018 4.0% 8	36185CAT1		2/29/2016	4/15/2016	34 078		0	33 982	116	0	0	0	116								
405 GNMA AM9018 4.0% 8	36185CAT1		2/24/2016	4/15/2016	29,210		0	29,097	113	0	0	0	113								
406 GNMA AM9018 4.0% 8	36185CAT1		2/29/2016	4/15/2016	1,763		0	1,886	-123	0	0	0	-123								
407 GNMA AM9018 4.0% 8	36185CAT1		2/24/2016	4/15/2016	1,511		0	1,616	-105	0	0	0	-105								
408 GNMA POOL # 781830 5.0%	36241KA73		8/30/2007	10/15/2015	153		0	153	0	0	0	0	0								
409 GNMA POOL # 781830 5.0%	36241KA73		8/30/2007	11/15/2015	150		0	150	0	0	0	0	0								
410 GNMA POOL # 781830 5.0%	36241KA73		8/30/2007	12/15/2015	146		0	145	-1	0	0	0	-1								
411 GNMA POOL # 781830 5.0%	36241KA73		11/5/2015	12/15/2015	29		0	33	-4	0	0	0	-4								
412 GNMA POOL # 781830 5.0%	36241KA73		8/30/2007	1/15/2016	170		0	169	-1	0	0	0	-1								
413 GNMA POOL # 781830 5.0%	36241KA73		11/5/2015	1/15/2016	34		0	38	-4	0	0	0	-4								
414 GNMA POOL # 781830 5.0%	36241KA73		8/30/2007	2/15/2016	104		0	103	-1	0	0	0	-1								

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

Long Term CG Distributions		Short Term CG Distributions		Amount		224,029		0		5,120,098		0		0		4,995,160		124,936		0		0		124,936	

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

Long Term CG Distributions		Short Term CG Distributions		Amount		5 120,098		0		0		4 995,160		124,936		0		0		124 936	
				224,029		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	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 Loss							
484	GNMA POOL # 781830	5 0%	36241KA73	11/5/2015	6/15/2016	28		0	32	-4	0	0	0	-4							
485	GNMA POOL # 782011	5 0%	36241KGU6	5/10/2007	10/15/2015	128		0	127	1	0	0	0	1							
486	GNMA POOL # 782011	5 0%	36241KGU6	5/10/2007	11/15/2015	70		0	69	1	0	0	0	1							
487	GNMA POOL # 782011	5 0%	36241KGU6	5/10/2007	12/15/2015	50		0	50	0	0	0	0	0							
488	GNMA POOL # 782011	5 0%	36241KGU6	5/10/2007	1/15/2016	77		0	76	1	0	0	0	1							
489	A B S FIN USA INC	2 875%	000379AB8	7/27/2012	11/9/2015	9,003		0	10,408	-603	0	0	0	-603							
490	A B S FIN USA INC	2 875%	000379AB8	7/27/2012	11/9/2015	4,903		0	5,097	-194	0	0	0	-194							
491	AFLAC INC		001055102	6/10/2014	10/19/2015	10,985		0	11,402	-437	0	0	0	-437							
492	AFLAC INC		001055102	6/9/2014	10/20/2015	22,427		0	23,374	-947	0	0	0	-947							
493	AFLAC INC		001055102	6/10/2014	10/20/2015	2,425		0	2,534	-109	0	0	0	-109							
494	FNMA POOL # AL0219	3 282%	3138EGG57	10/20/2011	2/9/2016	8,977		0	8,733	244	0	0	0	244							
495	GNMA POOL # 782011	5 0%	36241KGU6	5/10/2007	3/15/2016	53		0	53	0	0	0	0	0							
496	GNMA POOL # 782011	5 0%	36241KGU6	5/10/2007	4/15/2016	58		0	56	2	0	0	0	2							
497	GNMA POOL # 782011	5 0%	36241KGU6	5/10/2007	5/15/2016	60		0	60	0	0	0	0	0							
498	GNMA POOL # 782011	5 0%	36241KGU6	5/10/2007	8/7/2016	4 836		0	4 304	532	0	0	0	532							
499	GNMA POOL # 782011	5 0%	36241KGU6	5/10/2007	6/15/2016	54		0	54	0	0	0	0	0							
500	GNMA POOL # 782105	5 0%	36241KKS8	5/10/2007	10/15/2015	91		0	90	1	0	0	0	1							
501	GNMA POOL # 782105	5 0%	36241KKS8	5/10/2007	11/15/2015	95		0	94	1	0	0	0	1							
502	GNMA POOL # 782105	5 0%	36241KKS8	5/10/2007	12/15/2015	100		0	99	1	0	0	0	1							
503	GNMA POOL # 782105	5 0%	36241KKS8	5/10/2007	1/15/2016	72		0	71	1	0	0	0	1							
504	GNMA POOL # 782105	5 0%	36241KKS8	5/10/2007	2/15/2016	74		0	74	0	0	0	0	0							
505	GNMA POOL # 782105	5 0%	36241KKS8	5/10/2007	3/15/2016	64		0	64	0	0	0	0	0							
506	GNMA POOL # 782105	5 0%	36241KKS8	5/10/2007	4/15/2016	106		0	105	1	0	0	0	1							
507	GNMA POOL # 782105	5 0%	36241KKS8	5/10/2007	5/15/2016	131		0	131	0	0	0	0	0							
508	GNMA POOL # 782105	5 0%	36241KKS8	5/10/2007	6/7/2016	5,723		0	5,112	611	0	0	0	611							
509	GNMA POOL # 782105	5 0%	36241KKS8	5/10/2007	8/15/2016	95		0	95	0	0	0	0	0							
510	GENERAL ELECTRIC CO		369604103	3/23/2016	5/23/2016	295		0	310	-15	0	0	0	-15							
511	GENERAL ELECTRIC CO		369604103	1/22/2016	5/23/2016	590		0	563	27	0	0	0	27							
512	GENERAL ELECTRIC CO		369604103	1/22/2016	7/14/2016	652		0	563	89	0	0	0	89							
513	GENERAL ELECTRIC CO		369604103	1/22/2016	9/16/2016	889		0	845	44	0	0	0	44							
514	HALLIBURTON CO		406216101	10/10/2014	12/21/2015	671		0	1,105	-434	0	0	0	-434							
515	HALLIBURTON CO		406216101	10/10/2014	3/23/2016	711		0	1,105	-394	0	0	0	-394							
516	HALLIBURTON CO		406216101	10/10/2014	5/23/2016	822		0	1,105	-283	0	0	0	-283							
517	HALLIBURTON CO		406216101	10/10/2014	6/22/2016	4,912		0	1,080	-1,186	0	0	0	-1,186							
518	HALLIBURTON CO		406216101	12/31/2014	6/22/2016	7,145		0	6,288	857	0	0	0	857							
519	HALLIBURTON CO		406216101	12/31/2014	9/16/2016	410		0	393	17	0	0	0	17							
520	HALLIBURTON CO	3 375%	406216BH3	11/5/2015	5/12/2016	15 150		0	14 988	162	0	0	0	162							
521	HARLEY DAVIDSON INC		412822108	8/23/2013	12/21/2015	452		0	598	-146	0	0	0	-146							
522	HARLEY DAVIDSON INC		412822108	8/15/2013	1/7/2016	13 830		0	18 696	-4 866	0	0	0	-4 866							
523	HARLEY DAVIDSON INC		412822108	8/19/2013	1/7/2016	12,534		0	16 907	-4 373	0	0	0	-4 373							
524	HARLEY DAVIDSON INC		412822108	8/23/2013	1/7/2016	864		0	1,197	-333	0	0	0	-333							
525	FNMA POOL # AK2717A	4 0%	3138E7AT1	2/23/2012	12/25/2015	53		0	56	-3	0	0	0	-3							
526	FNMA POOL # AK2717A	4 0%	3138E7AT1	8/27/2014	12/25/2015	1		0	1	0	0	0	0	0							
527	FNMA POOL # AK2717A	4 0%	3138E7AT1	2/23/2012	1/25/2016	73		0	78	-5	0	0	0	-5							
528	FNMA POOL # AK2717A	4 0%	3138E7AT1	8/27/2014	1/25/2016	1		0	1	0	0	0	0	0							
529	FNMA POOL # AK2717A	4 0%	3138E7AT1	2/23/2012	2/25/2016	618		0	653	-37	0	0	0	-37							
530	FNMA POOL # AK2717A	4 0%	3138E7AT1	8/27/2014	2/25/2016	10		0	19	-1	0	0	0	-1							
531	FNMA POOL # AK2717A	4 0%	3138E7AT1	8/27/2014	3/3/2016	19		0	19	0	0	0	0	0							
532	FNMA POOL # AK2717A	4 0%	3138E7AT1	2/23/2012	3/3/2016	24 923		0	24 766	157	0	0	0	157							
533	FNMA POOL # AK2717A	4 0%	3138E7AT1	2/23/2012	3/25/2016	55		0	58	-3	0	0	0	-3							
534	FNMA POOL # AL0219	3 282%	3138EGG57	10/20/2011	10/25/2015	24		0	24	0	0	0	0	0							
535	FNMA POOL # AL0219	3 282%	3138EGG57	10/20/2011	11/25/2015	25		0	25	0	0	0	0	0							
536	FNMA POOL # AL0219	3 282%	3138EGG57	10/20/2011	12/25/2015	979		0	995	-16	0	0	0	-16							
537	FNMA POOL # AL0219	3 282%	3138EGG57	10/20/2011	1/25/2016	190		0	193	-3	0	0	0	-3							
538	HARTFORD FINL SVCS GROL		416515104	10/20/2014	12/21/2015	838		0	730	108	0	0	0	108							
539	HARTFORD FINL SVCS GROL		416515104	10/20/2014	3/23/2016	912		0	730	182	0	0	0	182							
540	HARTFORD FINL SVCS GROL		416515104	10/20/2014	5/23/2016	897		0	730	167	0	0	0	167							
541	HARTFORD FINL SVCS GROL		416515104	10/20/2014	7/14/2016	877		0	730	147	0	0	0	147							
542	HARTFORD FINL SVCS GROL		416515104	10/20/2014	7/20/2016	11 349		0	9 485	1 864	0	0	0	1,864							
543	GNMA POOL # 782011	5 0%	36241KGU6	5/10/2007	2/15/2016	68		0	68	0	0	0	0	0							
544	AETNA INC		00817Y108	1/13/2016	7/14/2016	901		0	528	373	0	0	0	373							
545	AETNA INC		00817Y108	1/13/2016	9/18/2016	586		0	634	-52	0	0	0	-52							
546	AGILENT TECHNOLOGIES IN		00846U101	12/9/2015	3/23/2016	796		0	825	-29	0	0	0	-29							
547	AGILENT TECHNOLOGIES IN		00846U101	12/9/2015	5/23/2016	447		0	413	34	0	0	0	34							
548	AGILENT TECHNOLOGIES IN		00846U101	12/9/2015	7/14/2016	936		0	825	111	0	0	0	111							
549	AGILENT TECHNOLOGIES IN		00846U101	12/9/2015	9/18/2016	900		0	825	75	0	0	0	75							
550	ALLY FINANCIAL INC		02005N100	1/7/2015	12/21/2015	548		0	693	-145	0	0	0	-145							
551	ALLY FINANCIAL INC		02005N100	1/7/2015	3/23/2016	724		0	924	-200	0	0	0	-200							
552	ALLY FINANCIAL INC		02005N100	1/7/2015	5/23/2016	502		0	693	-191	0	0	0	-191							

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

		Amount																			
		224,029				5,120,096		0		0		4,995,160		124,836		0		0		124,836	
		0																			

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

Long Term CG Distributions		Short Term CG Distributions		Amount		5,120,096		0		0		4,895,160		124,936		0		0		124,936	
				224,029																	
				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	Gain Minus Excess FMV Over Adj. Basis or Losses								
622 FNMA POOL # AL4191	3 5% 3138ELUR2		1/30/2014	10/25/2015	248		0	260	-14	0	0	0	-14								
623 FNMA POOL # AL4191	3 5% 3138ELUR2		1/30/2014	11/25/2015	98		0	103	-5	0	0	0	-5								
624 FNMA POOL # AL4191	3 5% 3138ELUR2		1/30/2014	11/25/2015	196		0	206	-10	0	0	0	-10								
625 FNMA POOL # AL4191	3 5% 3138ELUR2		1/30/2014	12/25/2015	106		0	112	-6	0	0	0	-6								
626 FNMA POOL # AL4191	3 5% 3138ELUR2		1/30/2014	12/25/2015	212		0	224	-12	0	0	0	-12								
627 FNMA POOL # AL4191	3 5% 3138ELUR2		1/30/2014	1/25/2016	106		0	111	-5	0	0	0	-5								
628 FNMA POOL # AL4191	3 5% 3138ELUR2		1/30/2014	1/25/2016	212		0	225	-12	0	0	0	-12								
629 FNMA POOL # AL4191	3 5% 3138ELUR2		1/30/2014	2/25/2016	135		0	141	-6	0	0	0	-6								
630 FNMA POOL # AL4191	3 5% 3138ELUR2		1/30/2014	2/25/2016	269		0	284	-15	0	0	0	-15								
631 FNMA POOL # AL4191	3 5% 3138ELUR2		1/30/2014	3/25/2016	101		0	106	-5	0	0	0	-5								
632 FNMA POOL # AL4191	3 5% 3138ELUR2		1/30/2014	3/25/2016	202		0	213	-11	0	0	0	-11								
633 FNMA POOL # AL4191	3 5% 3138ELUR2		1/30/2014	4/25/2016	93		0	98	-5	0	0	0	-5								
634 HERSHEY CO	427866108		12/19/2014	12/21/2015	887		0	1,051	164	0	0	0	164								
635 HERSHEY CO	427866108		12/19/2014	1/8/2016	10,279		0	12,611	-2,332	0	0	0	-2,332								
636 HERSHEY CO	427866108		12/19/2014	1/26/2016	7,279		0	9,563	-1,834	0	0	0	-1,834								
637 HERSHEY CO	427866108		1/7/2015	1/28/2016	4,182		0	5,145	-983	0	0	0	-983								
638 HERSHEY CO	427866108		12/18/2014	3/22/2016	12,735		0	14,668	-1,933	0	0	0	-1,933								
639 HERSHEY CO	427866108		1/7/2015	3/22/2016	4,863		0	5,480	-797	0	0	0	-797								
640 HOME DEPOT INC	437078102		5/6/2011	12/21/2015	1,046		0	300	746	0	0	0	746								
641 HOME DEPOT INC	437078102		5/6/2011	3/23/2016	1,438		0	412	1,026	0	0	0	1,026								
642 HOME DEPOT INC	437078102		5/6/2011	5/23/2016	1,055		0	300	755	0	0	0	755								
643 HOME DEPOT INC	437078102		5/6/2011	7/14/2016	1,076		0	300	776	0	0	0	776								
644 HOME DEPOT INC	437078102		5/6/2011	9/16/2016	1,136		0	337	799	0	0	0	799								
645 HONEYWELL INTL INC	438516108		1/14/2004	12/21/2015	718		0	252	466	0	0	0	466								
646 HONEYWELL INTL INC	438516108		1/14/2004	3/23/2016	1,347		0	432	915	0	0	0	915								
647 HONEYWELL INTL INC	438516108		1/14/2004	5/23/2016	1,243		0	396	847	0	0	0	847								
648 HONEYWELL INTL INC	438516108		1/14/2004	7/14/2016	1,254		0	360	831	0	0	0	831								
649 HONEYWELL INTL INC	438516108		1/14/2004	9/16/2016	1,191		0	396	858	0	0	0	858								
650 HYDRO-QUEBEC	2 0% 448814JBO		7/29/2014	3/1/2016	5,019		0	5,127	-108	0	0	0	-108								
651 HYDRO-QUEBEC	2 0% 448814JBO		6/23/2011	3/1/2016	10,039		0	9,988	41	0	0	0	41								
652 HYDRO-QUEBEC	2 0% 448814JBO		6/23/2011	6/30/2016	5,000		0	4,999	1	0	0	0	1								
653 ILLINOIS TOOL WKS INC	452308109		8/4/2015	12/21/2015	914		0	886	28	0	0	0	28								
654 ILLINOIS TOOL WKS INC	452308109		8/4/2015	3/23/2016	1,119		0	975	144	0	0	0	144								
655 ILLINOIS TOOL WKS INC	452308109		8/4/2015	5/23/2016	1,136		0	975	161	0	0	0	161								
656 ILLINOIS TOOL WKS INC	452308109		8/4/2015	7/14/2016	1,112		0	886	226	0	0	0	226								
657 ILLINOIS TOOL WKS INC	452308109		8/4/2015	9/16/2016	1,393		0	1,063	330	0	0	0	330								
658 INTEL CORP	458140100		6/23/2016	9/16/2016	757		0	660	97	0	0	0	97								
659 INTEL CORP	2 7% 12/458140AM2		12/4/2012	11/9/2015	4,941		0	4,979	-38	0	0	0	-38								
660 INTERCONTINENTAL EXCH	45866F104		1/17/2013	12/21/2015	1,482		0	786	696	0	0	0	696								
661 INTERCONTINENTAL EXCH	45866F104		1/17/2013	3/23/2016	1,413		0	786	627	0	0	0	627								
662 INTERCONTINENTAL EXCH	45866F104		1/17/2013	5/23/2016	1,318		0	655	663	0	0	0	663								
663 INTERCONTINENTAL EXCH	45866F104		1/17/2013	7/14/2016	1,309		0	655	654	0	0	0	654								
664 INTERCONTINENTAL EXCH	45866F104		1/17/2013	7/20/2016	21,820		0	10,877	10,943	0	0	0	10,943								
665 JOHNSON & JOHNSON	478160104		8/4/2015	12/21/2015	710		0	701	9	0	0	0	9								
666 JOHNSON & JOHNSON	478160104		8/4/2015	1/20/2016	16,253		0	17,035	-782	0	0	0	-782								
667 JOHNSON & JOHNSON	478160104		8/4/2015	3/23/2016	108		0	100	8	0	0	0	8								
668 JOHNSON & JOHNSON	478160104		8/4/2015	5/19/2016	3,931		0	3,507	424	0	0	0	424								
669 JOHNSON & JOHNSON	478160104		8/3/2016	7/14/2016	7,749		0	6,816	933	0	0	0	933								
670 JOHNSON & JOHNSON	478160104		5/23/2016	7/14/2016	246		0	225	21	0	0	0	21								
671 ANACOR PHARMACEUTICAL	032420101		7/15/2015	1/23/2016	995		0	1,338	-343	0	0	0	-343								
672 ANACOR PHARMACEUTICAL	032420101		7/15/2015	5/28/2016	16,439		0	22,069	-5,630	0	0	0	-5,630								
673 ANADARKO PETROLEUM CO	032511107		1/7/2015	11/12/2015	16,492		0	21,555	-5,063	0	0	0	-5,063								
674 ANADARKO PETROLEUM CO	032511107		5/22/2015	11/12/2015	2,945		0	4,309	-1,364	0	0	0	-1,364								
675 ANADARKO PETROLEUM CO	032511107		5/26/2015	11/12/2015	4,123		0	5,955	-1,832	0	0	0	-1,832								
676 ANADARKO PETROLEUM CO	032511107		6/19/2015	11/12/2015	589		0	817	-228	0	0	0	-228								
677 ANADARKO PETROLEUM CO	032511107		10/7/2015	11/12/2015	8,248		0	9,630	-1,384	0	0	0	-1,384								
678 ANALOG DEVICES INC	032654105		10/21/2015	1/8/2016	13,593		0	16,275	-2,682	0	0	0	-2,682								
679 ANALOG DEVICES INC	032654105		10/21/2015	1/7/2016	24,670		0	30,137	-5,467	0	0	0	-5,467								
680 ANHEUSER-BUSCH INBEV 2	03523TBP2		7/11/2012	10/5/2015	9,548		0	9,952	-404	0	0	0	-404								
681 ANHEUSER-BUSCH INBEV 2	03523TBP2		7/11/2012	10/5/2015	9,548		0	10,029	-481	0	0	0	-481								
682 ANHEUSER-BUSCH INBEV 2	03523TBP2		4/22/2013	10/5/2015	4,774		0	4,920	-146	0	0	0	-146								
683 ANHEUSER-BUSCH INBEV 2	03523TBP2		5/2/2015	10/5/2015	4,774		0	4,832	-58	0	0	0	-58								
684 ANHEUSER-BUSCH INBEV SF	03524A108		4/14/2014	12/21/2015	498		0	483	62	0	0	0	62								
685 ANHEUSER-BUSCH INBEV SF	03524A108		4/14/2014	1/8/2016	13,385		0	12,006	1,359	0	0	0	1,359								
686 ANHEUSER-BUSCH INBEV SF	03524A108		4/15/2014	1/8/2016	3,130		0	2,805	325	0	0	0	325								
687 ANHEUSER-BUSCH INBEV SF	03524A108		4/15/2014	4/4/2016	17,128		0	14,672	2,454	0	0	0	2,454								
688 APPLE INC	037833100		9/4/2009	12/14/2015	14,902		0	3,215	11,687	0	0	0	11,687								
689 APPLE INC	037833100		9/4/2009	1/5/2016	5,251		0	1,248	4,111	0	0	0	4,111								
690 APPLE INC	037833100		12/21/2015	1/5/2016	739		0	751	-30	0	0	0	-30								

Long Term CG Distributions		Amount		Short Term CG Distributions		5,120,096		0		0		4,965,160		124,936		0		0		0		124,936	
		224,029		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 APPLE INC	037833100		7/28/2008	1/5/2016	9,584		0	2,123	7,461	0	0	0	7,461										
692 APPLE INC	037833100		7/28/2008	3/23/2016	213		0	46	167	0	0	0	167										
693 APPLE INC	037833100		3/30/2016	6/8/2016	4,548		0	5,036	-490	0	0	0	-490										
694 APPLE INC	037833100		3/31/2016	6/8/2016	4,847		0	5,143	-496	0	0	0	-496										
695 APPLE INC	037833100		7/28/2008	6/8/2016	20,468		0	4,725	15,743	0	0	0	15,743										
696 APPLE INC	037833100		7/28/2008	9/8/2016	12,151		0	2,625	9,526	0	0	0	9,526										
697 BNY MELLON FOC EQ OPP-M	05569M475		12/4/2014	11/16/2015	20,000		0	20,285	-285	0	0	0	-285										
698 BNY MELLON FOC EQ OPP-M	05569M475		12/4/2014	1/25/2016	1,180		0	1,443	-263	0	0	0	-263										
699 BNY MELLON FOC EQ OPP-M	05569M475		12/3/2015	1/25/2016	18,820		0	21,089	-2,269	0	0	0	-2,269										
700 BNY MELLON FOC EQ OPP-M	05569M475		12/3/2015	4/25/2016	10,000		0	10,145	-145	0	0	0	-145										
701 BNY MELLON MAC MULTI-STR	05569M509		12/14/2015	6/24/2016	20,000		0	19,571	429	0	0	0	429										
702 BANK OF AMERICA CORP	060505104		5/11/2015	12/21/2015	1,351		0	1,326	25	0	0	0	25										
703 BANK OF AMERICA CORP	060505104		5/11/2015	3/23/2016	1,375		0	1,657	-282	0	0	0	-282										
704 BANK OF AMERICA CORP	060505104		5/11/2015	5/23/2016	289		0	331	-42	0	0	0	-42										
705 BANK OF AMERICA CORP	060505104		2/25/2015	5/23/2016	1,013		0	1,155	-142	0	0	0	-142										
706 BANK OF AMERICA CORP	060505104		2/25/2015	7/14/2016	1,093		0	1,320	-227	0	0	0	-227										
707 BANK OF AMERICA CORP	060505104		2/25/2015	9/16/2016	1,243		0	1,320	-77	0	0	0	-77										
708 FNMA POOL # AL4191 3.5%	3138ELLUR2		1/30/2014	4/25/2016	196		0	196	-10	0	0	0	-10										
709 FNMA POOL # AL4191 3.5%	3138ELLUR2		1/6/2014	5/25/2016	142		0	148	-7	0	0	0	-7										
710 FNMA POOL # AL4191 3.5%	3138ELLUR2		1/30/2014	5/25/2016	283		0	299	-16	0	0	0	-16										
711 FNMA POOL # AL4191 3.5%	3138ELLUR2		1/6/2014	6/25/2016	136		0	144	-8	0	0	0	-8										
712 FNMA POOL # AL4191 3.5%	3138ELLUR2		1/30/2014	6/25/2016	275		0	290	-15	0	0	0	-15										
713 FNMA POOL # AL4191 3.5%	3138ELLUR2		1/6/2014	7/25/2016	133		0	139	-6	0	0	0	-6										
714 FNMA POOL # AL4191 3.5%	3138ELLUR2		1/30/2014	7/25/2016	265		0	280	-15	0	0	0	-15										
715 FNMA POOL # AL4191 3.5%	3138ELLUR2		1/6/2014	8/25/2016	115		0	121	-6	0	0	0	-6										
716 FNMA POOL # AL4191 3.5%	3138ELLUR2		1/30/2014	8/25/2016	230		0	242	-12	0	0	0	-12										
717 AMAZON COM INC	023135106		5/28/2011	7/14/2016	2,225		0	594	1,631	0	0	0	1,631										
718 AMAZON COM INC	023135106		5/28/2011	9/16/2016	2,322		0	594	1,728	0	0	0	1,728										
719 AMERICAN TOWER CORP	03027X10																						

Long Term CG Distributions		Amount		5 120 098		0		0		4,995,160		124,936		0		0		0		124,936	
Short Term CG Distributions		224 029		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								
780 PIONEER NATURAL RESOUR	723787107		2/19/2015	3/23/2016	830		0	961	131	0	0	0	-131								
781 PIONEER NATURAL RESOUR	723787107		2/19/2015	5/3/2016	10,873		0	10,734	-81	0	0	0	-81								
782 PIONEER NATURAL RESOUR	723787107		5/23/2016	7/14/2016	156		0	162	-6	0	0	0	-6								
783 PIONEER NATURAL RESOUR	723787107		2/17/2015	7/14/2016	313		0	314	-1	0	0	0	-1								
784 PIONEER NATURAL RESOUR	723787107		2/17/2015	8/25/2016	11,356		0	9,906	1,450	0	0	0	1,450								
785 PROCTER & GAMBLE CO	742718109		1/13/2015	12/21/2015	765		0	911	-126	0	0	0	-126								
786 PROCTER & GAMBLE CO	742718109		1/13/2015	5/23/2016	1,601		0	1,822	-221	0	0	0	-221								
787 PROCTER & GAMBLE CO	742718109		1/13/2015	7/14/2016	860		0	911	-51	0	0	0	-51								
788 PROCTER & GAMBLE CO	742718109		1/13/2015	9/16/2016	1,749		0	1,822	-73	0	0	0	-73								
789 SALESFORCE COM INC	794661302		7/22/2015	10/21/2015	7,575		0	7,400	175	0	0	0	175								
770 SALESFORCE COM INC	794661302		5/6/2011	10/21/2015	3,788		0	1,670	2,118	0	0	0	2,118								
771 SALESFORCE COM INC	794661302		5/6/2011	3/23/2016	1,439		0	668	771	0	0	0	771								
772 SALESFORCE COM INC	794661302		3/30/2016	7/12/2016	3,287		0	2,964	323	0	0	0	323								
773 SALESFORCE COM INC	794661302		5/23/2016	7/12/2016	822		0	818	4	0	0	0	4								
774 SALESFORCE COM INC	794661302		3/31/2016	7/12/2016	4,109		0	3,082	417	0	0	0	417								
775 SCHLUMBERGER LTD	806857108		5/22/2015	12/21/2015	678		0	921	-243	0	0	0	-243								
776 SCHLUMBERGER LTD	806857108		5/22/2015	3/23/2016	731		0	921	-190	0	0	0	-190								
777 SCHLUMBERGER LTD	806857108		5/22/2015	5/23/2016	1,492		0	1,642	-350	0	0	0	-350								
778 SCHLUMBERGER LTD	806857108		5/22/2015	7/14/2016	791		0	921	-130	0	0	0	-130								
779 SCHLUMBERGER LTD	806857108		5/28/2015	8/23/2016	6,544		0	7,264	-750	0	0	0	-750								
780 SCHLUMBERGER LTD	806857108		7/22/2015	8/23/2016	4,908		0	5,073	-165	0	0	0	-165								
781 SCHWAB CHARLES CORP NS	808513105		8/29/2015	12/21/2015	961		0	971	-10	0	0	0	-10								
782 SCHWAB CHARLES CORP NS	808513105		8/29/2015	3/23/2016	1,131		0	1,265	-164	0	0	0	-164								
783 SCHWAB CHARLES CORP NS	808513105		8/29/2015	5/23/2016	1,170		0	1,295	-125	0	0	0	-125								
784 SCHWAB CHARLES CORP NS	808513105		8/29/2015	7/14/2016	806		0	971	-165	0	0	0	-165								
785 SCHWAB CHARLES CORP NS	808513105		8/29/2015	9/16/2016	914		0	971	-57	0	0	0	-57								
786 JOHNSON & JOHNSON	478160104		8/3/2015	9/16/2016	1,068		0	897	171	0	0	0	171								
787 KOHLS CORP	500255104		1/7/2016	5/6/2016	22,510		0	27,496	-4,986	0	0	0	-4,986								
788 LILLY ELI & CO	532457108		1/20/2016	3/23/2016	716																

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

Long Term CG Distributions		Amount		Short Term CG Distributions		5,120,096		0		0		4,995,160		124,938		0		0		0		124,938	
		224,029		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	Gain Minus Excess FMV Over Adj Basis or Losses									
829	FNMA POOL # AL6150	4.0%	3138ENZQ5	12/16/2014	6/25/2016	336		0	360	-24	0	0	0	-24									
830	FNMA POOL # AL6150	4.0%	3138ENZQ5	12/16/2014	7/25/2016	307		0	329	-22	0	0	0	-22									
831	FNMA POOL # AL6150	4.0%	3138ENZQ5	12/16/2014	8/25/2016	258		0	274	-18	0	0	0	-18									
832	FNMA POOL # AL6150	4.0%	3138ENZQ5	12/16/2014	9/25/2016	335		0	360	-25	0	0	0	-25									
833	FNMA POOL # AL6895	3.5%	3138EPUV4	6/8/2015	10/25/2015	182		0	188	-6	0	0	0	-6									
834	FNMA POOL # AL6895	3.5%	3138EPUV4	7/28/2015	10/25/2015	91		0	94	-3	0	0	0	-3									
835	FNMA POOL # AL6895	3.5%	3138EPUV4	6/8/2015	11/25/2015	36		0	37	-1	0	0	0	-1									
836	FNMA POOL # AL6895	3.5%	3138EPUV4	7/28/2015	11/25/2015	18		0	19	-1	0	0	0	-1									
837	FNMA POOL # AL6895	3.5%	3138EPUV4	6/8/2015	12/25/2015	252		0	261	-9	0	0	0	-9									
838	FNMA POOL # AL6895	3.5%	3138EPUV4	7/28/2015	12/25/2015	5		0	5	0	0	0	0	0									
839	NUCOR CORP		670346105	4/24/2013	7/14/2016	586		0	436	130	0	0	0	130									
840	NUCOR CORP		670346105	4/24/2013	9/16/2016	909		0	871	38	0	0	0	38									
841	ORACLE CORP	2.375%	68389XAQ8	7/23/2015	4/29/2016	20,679		0	20,283	396	0	0	0	396									
842	ORACLE CORP	2.5%	68389XBB0	4/28/2015	4/5/2016	5,126		0	4,982	144	0	0	0	144									
843	PNC FINANCIAL SERVICES G		693475105	7/19/2012	1/19/2016	5,972		0	4,341	1,631	0	0	0	1,631									
844	PNC FINANCIAL SERVICES G		693475105	6/20/2011	1/19/2016	17,489		0	11,667	5,822	0	0	0	5,822									
845	PNC FINANCIAL SERVICES G		693475105	6/20/2011	1/20/2016	7,941		0	5,407	2,534	0	0	0	2,534									
846	PNC FINANCIAL SERVICES G		693475105	11/8/2011	1/20/2016	14,210		0	9,178	5,032	0	0	0	5,032									
847	P V H CORP		893856100	4/24/2014	10/30/2015	4,294		0	5,689	-1,395	0	0	0	-1,395									
848	P V H CORP		893856100	4/25/2014	10/30/2015	2,284		0	3,056	-772	0	0	0	-772									
849	P V H CORP		893856100	6/21/2013	10/30/2015	1,694		0	15,452	-3,758	0	0	0	-3,758									
850	P V H CORP		893856100	6/21/2013	12/4/2015	11,653		0	17,263	-5,610	0	0	0	-5,610									
851	P V H CORP		893856100	4/1/2015	12/4/2015	10,186		0	13,388	-3,202	0	0	0	-3,202									
852	PALO ALTO NETWORKS INC		697435105	12/21/2015	3/23/2016	158		0	181	-23	0	0	0	-23									
853	PALO ALTO NETWORKS INC		697435105	10/27/2015	3/23/2016	946		0	951	-5	0	0	0	-5									
854	NUCOR CORP		670346105	4/24/2013	3/23/2016	483		0	438	27	0	0	0	27									
855	NUCOR CORP		670346105	4/24/2013	5/23/2016	470		0	438	34	0	0	0	34									
856	PALO ALTO NETWORKS INC		697435105	10/27/2015	7/14/2016	873		0	1,110	237	0	0	0	237									
857	SEMPRA ENERGY		816851109	5/7/2015	1/21/2015	939		0	1,039	-100	0	0	0	-100									
858	SEMPRA ENERGY		816851109	5/8/2015	1/8/2016	9,326		0	10,437	-1,111	0	0	0	-1,111									
859	SEMPRA ENERGY		816851109	5/7/2015	1/8/2016	8,310		0	9,355	-1,045	0	0	0	-1,045									
860	SEMPRA ENERGY CORPORAT		816851109	6/29/2015	1/8/2016	1,385		0	1,494	-109	0	0	0	-109									
861	COMCAST CORP CL A		20030N101	5/1/2012	5/23/2016	1,243		0	614	629	0	0	0	629									
862	COMCAST CORP CL A		20030N101	5/1/2012	7/14/2016	670		0	307	363	0	0	0	363									
863	COMCAST CORP CL A		20030N101	7/19/2016	8/19/2016	10,642		0	10,739	-97	0	0	0	-97									
864	COMCAST CORP CL A		20030N101	5/1/2012	8/19/2016	1,330		0	614	716	0	0	0	716									
865	COMCAST CORP CL A		20030N101	5/1/2012	9/2/2016	3,962		0	1,843	2,119	0	0	0	2,119									
866	COMCAST CORP CL A		20030N101	4/16/2012	9/2/2016	6,603		0	2,968	3,635	0	0	0	3,635									
867	CONSTELLATION BRANDS IN		21036P108	8/14/2015	12/21/2015	705		0	638	87	0	0	0	87									
868	CONSTELLATION BRANDS IN		21036P108	8/14/2015	3/23/2016	897		0	786	131	0	0	0	131									
869	CONSTELLATION BRANDS IN		21036P108	8/14/2015	5/23/2016	776		0	638	138	0	0	0	138									
870	CONSTELLATION BRANDS IN		21036P108	8/14/2015	7/14/2016	651		0	511	140	0	0	0	140									
871	CONSTELLATION BRANDS IN		21036P108	8/14/2015	9/16/2016	821		0	638	183	0	0	0	183									
872	COSTCO WHSL CORP NEW		22160K105	5/6/2011	10/7/2015	10,938		0	5,948	4,990	0	0	0	4,990									
873	COSTCO WHSL CORP NEW		22160K105	12/4/2015	3/23/2016	607		0	667	-60	0	0	0	-60									
874	COSTCO WHSL CORP NEW		22160K105	12/4/2015	5/23/2016	571		0	667	-96	0	0	0	-96									
875	COSTCO WHSL CORP NEW		22160K105	12/4/2015	7/14/2016	499		0	501	-2	0	0	0	-2									
876	COSTCO WHSL CORP NEW		22160K105	12/4/2015	9/16/2016	606		0	667	-61	0	0	0	-61									
877	DFA EMERG MKTS CORE EQ		233203421	8/8/2015	10/21/2015	1,010		0	1,143	-133	0	0	0	-133									
878	DFA EMERG MKTS CORE EQ		233203421	6/17/2013	10/21/2015	8,990		0	9,952	-962	0	0	0	-962									
879	DEVON ENERGY CORPORAT		25179M103	3/17/2016	5/23/2016	343		0	273	70	0	0	0	70									
880	DEVON ENERGY CORPORAT		25179M103	3/17/2016	7/14/2016	384		0	273	111	0	0	0	111									
881	DEVON ENERGY CORPORAT		25179M103	3/17/2016	9/16/2016	900		0	546	254	0	0	0	254									
882	DEVON ENERGY CORPORAT		25179M103	3/17/2016	9/27/2016	33,223		0	23,787	9,456	0	0	0	9,456									
883	WALT DISNEY CO/THE		254887108	5/6/2011	12/21/2015	534		0	217	317	0	0	0	317									
884	WALT DISNEY CO/THE		254887108	5/6/2011	3/23/2016	978		0	435	543	0	0	0	543									
885	WALT DISNEY CO/THE		254887108	5/6/2011	7/14/2016	999		0	435	564	0	0	0	564									
886	DOMINION RES INC VA NEW		25748U109	1/6/2016	5/23/2016	707		0	685	22	0	0	0	22									
887	DOMINION RES INC VA NEW		25748U109	1/6/2016	7/14/2016	771		0	685	86	0	0	0	86									
888	DOMINION RES INC VA NEW		25748U109	1/6/2016	8/23/2016	11,386		0	10,282	1,104	0	0	0	1,104									
889	DOW CHEMICAL CO		280543103	10/7/2014	12/21/2015	1,001		0	1,000	1	0	0	0	1									
890	DOW CHEMICAL CO		280543103	10/7/2014	3/23/2016	512		0	500	12	0	0	0	12									
891	DOW CHEMICAL CO		280543103	10/7/2014	5/23/2016	1,044		0	1,000	44	0	0	0	44									
892	DOW CHEMICAL CO		280543103	10/7/2014	7/14/2016	518		0	500	18	0	0	0	18									
893	NUCOR CORP		670346105	4/24/2013	12/21/2015	399		0	436	-37	0	0	0	-37									
894	BIOMARIN PHARMACEUTICA		09061G101	2/23/2015	12/21/2015	208		0	215	-7	0	0	0	-7									
895	BIOMARIN PHARMACEUTICA		09061G101	2/23/2015	5/23/2016	869		0	1,077	-208	0	0	0	-208									
896	BIODEN INC		09062X103	8/4/2015	12/21/2015	593		0	660	-67	0	0	0	-67									
897	BIODEN INC		09062X103	8/3/2015	1/20/2016	2,113		0	2,587	-474	0	0	0	-474									

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

Long Term CG Distributions		Amount	Short Term CG Distributions		224,029	0	5,120,096	0	0	4,995,160	124,936	0	0	0	124,936
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 BIOGEN INC	09062X103		8/4/2015	1/20/2016	3,963		0	4,950	-987	0	0	0	-987		
899 BIOGEN INC	09062X103		2/4/2014	5/23/2016	533		0	615	-82	0	0	0	-82		
900 BIOGEN INC	09062X103		2/4/2014	7/14/2016	251		0	308	-57	0	0	0	-57		
901 BIOGEN INC	09062X103		2/4/2014	9/16/2016	609		0	615	-6	0	0	0	-6		
902 BOSTON PROPERTIES LP 4	10112RAS3		4/3/2013	9/23/2016	5,433		0	5,463	-30	0	0	0	-30		
903 BOSTON PROPERTIES LP 4	10112RAS3		5/21/2014	9/23/2016	5,433		0	5,343	90	0	0	0	90		
904 BOSTON PROPERTIES LP 4	10112RAS3		8/30/2011	9/23/2016	5,433		0	4,920	513	0	0	0	513		
905 BRISTOL-MYERS SQUIBB CO	110122108		5/24/2013	12/21/2015	678		0	471	207	0	0	0	207		
906 BRISTOL-MYERS SQUIBB CO	110122108		1/20/2016	5/23/2016	698		0	626	72	0	0	0	72		
907 BRISTOL-MYERS SQUIBB CO	110122108		1/20/2016	7/14/2016	764		0	626	138	0	0	0	138		
908 BRISTOL-MYERS SQUIBB CO	110122108		1/20/2016	9/16/2016	562		0	626	-64	0	0	0	-64		
909 CVS HEALTH CORPORATION	128650100		8/25/2015	12/21/2015	954		0	1,034	-80	0	0	0	-80		
910 CVS HEALTH CORPORATION	128650100		8/25/2015	3/23/2016	813		0	827	-14	0	0	0	-14		
911 CVS HEALTH CORPORATION	128650100		8/25/2015	5/23/2016	989		0	1,034	-45	0	0	0	-45		
912 CVS HEALTH CORPORATION	128650100		8/25/2015	5/28/2016	25,220		0	26,876	-1,656	0	0	0	-1,656		
913 CVS HEALTH CORPORATION	128650100		8/25/2015	8/11/2016	10,384		0	11,060	-676	0	0	0	-676		
914 CVS HEALTH CORPORATION	126650100		9/22/2015	8/11/2016	11,840		0	12,188	-348	0	0	0	-348		
915 CVS HEALTH CORPORATION	126650100		7/14/2016	8/11/2016	970		0	974	-4	0	0	0	-4		
916 CAPITAL ONE FINANCIAL CO	14040H105		1/21/2014	12/21/2015	727		0	727	0	0	0	0	0		
917 CAPITAL ONE FINANCIAL CO	14040H105		1/21/2014	3/23/2016	1,401		0	1,454	-53	0	0	0	-53		
918 CAPITAL ONE FINANCIAL CO	14040H105		1/21/2014	5/23/2016	707		0	727	-20	0	0	0	-20		
919 CAPITAL ONE FINANCIAL CO	14040H105		1/21/2014	7/14/2016	688		0	727	-39	0	0	0	-39		
920 CAPITAL ONE FINANCIAL CO	14040H105		1/21/2014	9/16/2016	1,400		0	1,454	-54	0	0	0	-54		
921 CARDINAL HEALTH INC	14149Y108		6/5/2014	12/21/2015	874		0	712	162	0	0	0	162		
922 CARDINAL HEALTH INC	14149Y108		6/5/2014	3/23/2016	818		0	712	106	0	0	0	106		
923 CARDINAL HEALTH INC	14149Y108		6/5/2014	5/23/2016	774		0	712	62	0	0	0	62		
924 PALO ALTO NETWORKS INC	697435105		3/31/2015	7/21/2016	6,335		0	7,357	-1,022	0	0	0	-1,022		
925 PALO ALTO NETWORKS INC	697435105		3/31/2015	8/2/2016	10,514		0	12,212	-1,698	0	0	0	-1,698		
926 PALO ALTO NETWORKS INC	697435105		5/23/2016	8/2/2016	127		0	145	-18	0	0	0	-18		
927 PALO ALTO NETWORKS INC	697435105		3/25/2015	8/2/2016	1,393		0	1,528	-135	0	0	0	-135		
928 PANERA BREAD CO CL A	69640W108		4/20/2016	7/14/2016	880		0	872	-12	0	0	0	-12		
929 PANERA BREAD CO CL A	69640W108		4/20/2016	9/16/2016	811		0	854	-43	0	0	0	-43		
930 PEPSICO INC	713448108		6/4/2013	12/21/2015	982		0	816	166	0	0	0	166		
931 PEPSICO INC	713448108		6/4/2013	3/23/2016	1,415		0	1,142	273	0	0	0	273		
932 PEPSICO INC	713448108		6/4/2013	5/23/2016	1,307		0	1,060	247	0	0	0	247		
933 PEPSICO INC	713448108		6/4/2013	7/14/2016	1,211		0	897	314	0	0	0	314		
934 PEPSICO INC	713448108		6/4/2013	9/16/2016	1,364		0	1,060	304	0	0	0	304		
935 PETROBRAS INTL FIN C 5 37	71645WAR2		4/2/2013	4/15/2016	4,300		0	5,397	-1,097	0	0	0	-1,097		
936 PETROBRAS INTL FIN C 5 37	71645WAR2		5/9/2014	4/18/2016	4,213		0	5,164	-951	0	0	0	-951		
937 PETROBRAS INTL FIN C 5 37	71645WAR2		1/20/2011	4/19/2016	4,300		0	4,990	-690	0	0	0	-690		
938 PETROBRAS INTL FIN C 5 37	71645WAR2		5/9/2014	4/19/2016	4,300		0	5,164	-864	0	0	0	-864		
939 PFIZER INC	717081103		6/28/2015	12/21/2015	1,289		0	1,369	-80	0	0	0	-80		
940 PFIZER INC	717081103		6/28/2015	3/23/2016	1,216		0	1,369	-153	0	0	0	-153		
941 PFIZER INC	717081103		6/28/2015	5/23/2016	1,015		0	1,027	-12	0	0	0	-12		
942 CELANESE CORP -SER A	150870103		5/6/2011	9/16/2016	611		0	497	114	0	0	0	114		
943 CELGENE CORP	151020104		10/24/2014	12/21/2015	222		0	206	16	0	0	0	16		
944 CELGENE CORP	151020104		10/24/2014	3/23/2016	407		0	411	-4	0	0	0	-4		
945 CELGENE CORP	151020104		10/24/2014	5/23/2016	305		0	308	-3	0	0	0	-3		
946 CELGENE CORP	151020104		10/24/2014	7/14/2016	304		0	308	-4	0	0	0	-4		
947 CHEESECAKE FACTORY INC	163072101		2/19/2015	12/21/2015	464		0	496	-32	0	0	0	-32		
948 CHEESECAKE FACTORY INC	163072101		2/19/2015	3/23/2016	517		0	496	21	0	0	0	21		
949 CHEESECAKE FACTORY INC	163072101		2/19/2015	4/18/2016	6,555		0	6,343	212	0	0	0	212		
950 CHEESECAKE FACTORY INC	163072101		12/15/2014	4/19/2016	504		0	487	17	0	0	0	17		
951 PALO ALTO NETWORKS INC	697435105		10/27/2015	7/21/2016	6,588		0	8,244	-1,656	0	0	0	-1,656		
952 CHEESECAKE FACTORY INC	163072101		12/17/2014	4/19/2016	3,026		0	2,925	101	0	0	0	101		
953 FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	2/25/2016	89		0	71	-18	0	0	0	-18		
954 FNMA POOL # AL6895 3.5%	3138EPUV4		7/28/2015	2/25/2016	34		0	36	-2	0	0	0	-2		
955 FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	3/25/2016	52		0	54	-2	0	0	0	-2		
956 FNMA POOL # AL6895 3.5%	3138EPUV4		7/28/2015	3/25/2016	26		0	27	-1	0	0	0	-1		
957 FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	4/25/2016	135		0	140	-5	0	0	0	-5		
958 FNMA POOL # AL6895 3.5%	3138EPUV4		7/28/2015	4/25/2016	68		0	70	-2	0	0	0	-2		
959 FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	5/25/2016	140		0	144	-4	0	0	0	-4		
960 FNMA POOL # AL6895 3.5%	3138EPUV4		7/28/2015	5/25/2016	70		0	72	-2	0	0	0	-2		
961 FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	6/25/2016	197		0	204	-7	0	0	0	-7		
962 FNMA POOL # AL6895 3.5%	3138EPUV4		7/28/2015	6/25/2016	99		0	102	-3	0	0	0	-3		
963 FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	7/25/2016	271		0	281	-10	0	0	0	-10		
964 FNMA POOL # AL6895 3.5%	3138EPUV4		7/28/2015	7/25/2016	136		0	141	-5	0	0	0	-5		
965 FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	8/25/2016	130		0	135	-5	0	0	0	-5		
966 FNMA POOL # AL6895 3.5%	3138EPUV4		7/28/2015	8/25/2016	65		0	68	-3	0	0	0	-3		

Account	Amount
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Long Term CG Distributions		Amount		Short Term CG Distributions		5,120,096		0		0		4,995,180		124,936		0		0		124,936	
		224,029		0																	
																		</			

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

Long Term CG Distributions														Short Term CG Distributions													
Amount														0													
224,029														0													
														5,120,098													
														0													
														0													
														4,995,160													
														124,936													
														0													
														0													
														0													
														124,936													
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	Game Minus Excess FMV Over Adj Basis or Losses														
1038 FNMA AR8596 3.5% 6A	3138WERS7		7/8/2013	4/1/2016	10,735		0	10,231	504	0	0	0	504														
1037 FNMA AR8596 3.5% 6A	3138WERS7		4/7/2015	4/1/2016	3,574		0	3,585	-11	0	0	0	-11														
1038 FNMA AR8596 3.5% 6A	3138WERS7		9/9/2013	4/1/2016	3,529		0	3,341	188	0	0	0	188														
1039 TIME WARNER INC	887317303		11/20/2014	7/14/2016	788		0	815	-29	0	0	0	-29														
1040 TIME WARNER INC	887317303		8/14/2014	7/14/2016	788		0	758	28	0	0	0	28														
1041 TIME WARNER INC	887317303		8/14/2014	9/16/2016	751		0	758	-7	0	0	0	-7														
1042 UBS COM MTG TR 2012-C1-3	90289GAC5		7/12/2014	7/12/2016	21		0	21	0	0	0	0	0														
1043 UBS COM MTG TR 2012-C1-3	90289GAC5		5/11/2016	7/12/2016	6		0	6	0	0	0	0	0														
1044 UBS COM MTG TR 2012-C1-3	90289GAC5		4/24/2012	8/12/2016	75		0	76	-1	0	0	0	-1														
1045 UBS COM MTG TR 2012-C1-3	90289GAC5		5/11/2016	8/12/2016	21		0	23	-2	0	0	0	-2														
1046 UBS COM MTG TR 2012-C1-3	90289GAC5		4/24/2012	9/12/2016	75		0	77	-2	0	0	0	-2														
1047 SEMPRA ENERGY	816851109		5/8/2011	1/7/2016	25,672		0	16,030	9,642	0	0	0	9,642														
1048 UBS COM MTG TR 2012-C1-3	90289GAC5		5/11/2016	9/12/2016	22		0	23	-1	0	0	0	-1														
1049 DREYFUS HIGH YIELD-I	261980759		12/31/2012	2/23/2016	1,275		0	1,527	-252	0	0	0	-252														
1050 DREYFUS HIGH YIELD-I	261980759		2/28/2013	2/23/2016	334		0	403	-69	0	0	0	-69														
1051 DREYFUS HIGH YIELD-I	261980759		7/31/2013	2/23/2016	1,356		0	1,616	-260	0	0	0	-260														
1052 DREYFUS HIGH YIELD-I	261980759		9/30/2014	2/23/2016	1,349		0	1,608	-259	0	0	0	-259														
1053 DREYFUS HIGH YIELD-I	261980759		10/31/2014	2/23/2016	1,336		0	1,603	-267	0	0	0	-267														
1054 DREYFUS HIGH YIELD-I	261980759		9/30/2013	2/23/2016	239		0	284	-45	0	0	0	-45														
1055 DYNEGY INCGNEW	26817R108		3/18/2016	5/20/2016	881		0	274	107	0	0	0	107														
1056 EBAY INC 2.875% 8A	278842AK9		7/23/2014	10/15/2016	19,642		0	19,966	-314	0	0	0	-314														
1057 STARBUCKS CORP	85524AAH2		8/1/2015	1/20/2016	5,390		0	4,989	401	0	0	0	401														
1058 STARBUCKS CORP 4.3%	85524AAH2		6/1/2015	1/20/2016	5,390		0	4,980	410	0	0	0	410														
1059 STARBUCKS CORP 4.3%	85524AAH2		6/1/2015	1/27/2016	10,526		0	9,960	566	0	0	0	566														
1060 DREYFUS US EQUITY FUND-I	86271F552		11/22/2010	11/16/2015	20,000		0	13,288	6,714	0	0	0	6,714														
1061 DREYFUS US EQUITY FUND-I	86271F552		12/31/2015	1/25/2016	20,000		0	21,410	-1,410	0	0	0	-1,410														
1062 DREYFUS US EQUITY FUND-I	86271F552		12/31/2015	4/25/2016	20,000		0	18,818	1,182	0	0	0	1,182														
1063 TAIWAN SEMICONDUCTOR N	874039100		6/30/2016	9/16/2016	580		0	525	55	0	0	0	55														
1064 TAIWAN SEMICONDUCTOR N	874039100		6/30/2016	9/23/2016	10,872		0	9,453	1,419	0	0	0	1,419														
1065 3M CO	88579Y101		9/3/2015	12/21/2015	589		0	570	19	0	0	0	19														
1066 3M CO	88579Y101		9/3/2015	3/23/2016	987		0	855	132	0	0	0	132														
1067 3M CO	88579Y101		9/3/2015	5/23/2016	684		0	570	94	0	0	0	94														
1068 3M CO	88579Y101		9/3/2015	7/14/2016	904		0	713	191	0	0	0	191														
1069 3M CO	88579Y101		9/3/2015	9/16/2016	702		0	570	132	0	0	0	132														
1070 TIME WARNER INC	887317303		11/20/2014	12/21/2015	633		0	815	-182	0	0	0	-182														
1071 FNMA AR8596 3.5% 6A	3138WERS7		9/6/2013	4/25/2016	32		0	32	0	0	0	0	0														
1072 FNMA AS7601 4.0% 7A	3138WHTS5		8/25/2016	8/25/2016	37		0	0	-3	0	0	0	-3														
1073 FNMA A POOL AU1660 2.5%	3138XQZ27		12/11/2013	10/25/2015	542		0	541	1	0	0	0	1														
1074 FNMA A POOL AU1660 2.5%	3138XQZ27		2/20/2014	10/25/2015	108		0	109	-1	0	0	0	-1														
1075 FNMA A POOL AU1660 2.5%	3138XQZ27		3/14/2014	10/25/2015	54		0	55	-1	0	0	0	-1														
1076 FNMA A POOL AU1660 2.5%	3138XQZ27		4/8/2014	10/25/2015	54		0	55	-1	0	0	0	-1														
1077 FNMA A POOL AU1660 2.5%	3138XQZ27		4/23/2014	10/25/2015	54		0	55	-1	0	0	0	-1														
1078 FNMA A POOL AU1660 2.5%	3138XQZ27		5/12/2014	10/25/2015	217		0	219	-2	0	0	0	-2														
1079 FNMA A POOL AU1660 2.5%	3138XQZ27		7/24/2014	10/25/2015	54		0	55	-1	0	0	0	-1														
1080 FNMA A POOL AU1660 2.5%	3138XQZ27		8/27/2014	10/25/2015	54		0	55	-1	0	0	0	-1														
1081 SEMPRA ENERGY	816851109		6/29/2015	1/7/2016	10,990		0	12,450	-1,460	0	0	0	-1,460														
1082 SERVICENOW INC	81782P102		8/15/2013	3/17/2016	880		0	435	434	0	0	0	434														
1083 SERVICENOW INC	81782P102		8/15/2013	3/17/2016	2,434		0	1,739	695	0	0	0	695														
1084 SERVICENOW INC	81782P102		8/14/2013	3/17/2016	10,345		0	7,321	3,024	0	0	0	3,024														
1085 SERVICENOW INC	81782P102		8/14/2013	3/30/2016	9,200		0	6,460	2,740	0	0	0	2,740														
1086 SERVICENOW INC	81782P102		8/9/2013	3/30/2016	5,520		0	3,845	1,675	0	0	0	1,675														
1087 SERVICENOW INC	81782P102		8/9/2013	3/31/2016	14,582		0	10,253	4,329	0	0	0	4,329														
1088 SIMON PROPERTY GROUP S	828807CD7		4/1/2013	8/2/2016	5,652		0	6,023	-371	0	0	0	-371														
1089 SIMON PROPERTY GROUP S	828807CD7		2/6/2014	8/2/2016	5,652		0	5,828	-176	0	0	0	-176														
1090 SIMON PROPERTY GROUP S	828807CD7		1/19/2010	8/2/2016	11,303		0	9,962	1,341	0	0	0	1,341														
1091 SIMON PROPERTY GROUP S	828807CD7		1/19/2010	8/11/2016	16,953		0	14,943	2,010	0	0	0	2,010														
1092 SOUTH-WESTERN ENERGY	845467AL3		3/20/2015	2/2/2016	3,138		0	5,078	-1,938	0	0	0	-1,938														
1093 SOUTH-WESTERN ENERGY	845467AL3		3/20/2015	2/3/2016	3,144		0	5,078	-1,932	0	0	0	-1,932														
1094 FNMA POOL # MA2670 3.0%	31418BBG6		7/8/2016	9/25/2016	187		0	195	-8	0	0	0	-8														
1095 FNMA MA1860 4.5% 4A	31418BBG2		4/1/2014	10/25/2015	51		0	54	-3	0	0	0	-3														
1096 FNMA MA1860 4.5% 4A	31418BBG2		5/15/2015	10/25/2015	153		0	167	-14	0	0	0	-14														
1097 FNMA MA1860 4.5% 4A	31418BBG2		4/1/2014	11/25/2015	45		0	48	-3	0	0	0	-3														
1098 FNMA MA1860 4.5% 4A	31418BBG2		5/15/2015	11/25/2015	134		0	147	-13	0	0	0	-13														
1099 FNMA MA1860 4.5% 4A	31418BBG2		4/1/2014	12/25/2015	44		0	47	-3	0	0	0	-3														
1100 FNMA MA1860 4.5% 4A	31418BBG2		5/15/2015	12/25/2015	131		0	143	-12	0	0	0	-12														
1101 FNMA MA1860 4.5% 4A	31418BBG2		4/1/2014	1/25/2016	44		0	47	-3	0	0	0	-3														
1102 FNMA MA1860 4.5% 4A	31418BBG2		5/15/2015	1/25/2016	133		0	145	-12	0	0	0	-12														
1103 UNITED STATES TREAS 0.87	912828WH9		6/16/2014	3/9/2016	5,006		0	4,997	7	0	0	0	7														
1104 UNITED STATES TREAS 0.87	912828WH9		12/11/2015	3/9/2016	5,006		0	4,999	6	0	0	0	6														

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

Long Term CG Distributions		Amount		Short Term CG Distributions		Amount		5,120,096		0		0		4,995,160		124,936		0		0		0		124,936	
		224,029		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	Gain Minus Excess FMV Over Adj. Basis or Losses												
1105 UNITED STATES TREAS 0.87	912828WH9		12/30/2015	3/9/2016	5,006		0	4,995	11	0	0	0	11												
1106 UNITED STATES TREAS 0.87	912828WH9		6/4/2014	3/10/2016	35,042		0	35,040	2	0	0	0	2												
1107 UNITED STATES TREAS 0.87	912828WH9		6/20/2014	4/11/2016	5,014		0	4,995	19	0	0	0	19												
1108 UNITED STATES TREAS 0.87	912828WH9		6/20/2014	4/22/2016	10,028		0	9,990	38	0	0	0	38												
1109 UNITED STATES TREAS 0.87	912828WH9		6/20/2014	4/22/2016	5,014		0	4,995	19	0	0	0	19												
1110 UNITED STATES TREAS 2.12	912828XG0		10/5/2015	11/6/2015	15,152		0	15,405	-253	0	0	0	-253												
1111 UNITED STATES TREAS 2.12	912828XG0		10/5/2015	11/6/2015	15,043		0	15,405	-362	0	0	0	-362												
1112 UNITED TECHNOLOGIES COI	913017109		5/6/2011	12/21/2015	931		0	897	34	0	0	0	34												
1113 UNITED TECHNOLOGIES COI	913017109		5/6/2011	3/23/2016	983		0	897	86	0	0	0	86												
1114 UNITED TECHNOLOGIES COI	913017109		5/6/2011	5/23/2016	988		0	897	91	0	0	0	91												
1115 UNITED TECHNOLOGIES COI	913017109		5/6/2011	7/14/2016	841		0	717	124	0	0	0	124												
1116 UNITED TECHNOLOGIES COI	913017109		5/6/2011	9/16/2016	813		0	717	96	0	0	0	96												
1117 UNIVERSAL HEALTH SERVIC	913903100		9/22/2015	12/21/2015	476		0	556	-80	0	0	0	-80												
1118 UNIVERSAL HEALTH SERVIC	913903100		9/22/2015	3/23/2016	718		0	834	-116	0	0	0	-116												
1119 UNIVERSAL HEALTH SERVIC	913903100		9/22/2015	5/23/2016	862		0	695	-33	0	0	0	-33												
1120 UNIVERSAL HEALTH SERVIC	913903100		9/22/2015	7/14/2016	539		0	556	-17	0	0	0	-17												
1121 UNIVERSAL HEALTH SERVIC	913903100		9/22/2015	9/16/2016	608		0	695	-87	0	0	0	-87												
1122 VALERO ENERGY CORP NEV	91913Y100		6/25/2014	12/8/2015	3,538		0	2,555	983	0	0	0	983												
1123 VALERO ENERGY CORP NEV	91913Y100		5/6/2011	12/8/2015	7,784		0	2,712	5,072	0	0	0	5,072												
1124 VALERO ENERGY CORP NEV	91913Y100		2/11/2016	3/17/2016	11,555		0	9,847	1,708	0	0	0	1,708												
1125 VALERO ENERGY CORP NEV	91913Y100		5/3/2016	9/16/2016	563		0	583	-20	0	0	0	-20												
1126 VERIZON COMMUNICATIONS	92343V104		8/12/2015	12/8/2015	10,513		0	10,889	-376	0	0	0	-376												
1127 VERIZON COMMUNICATIONS	92343V104		9/28/2015	12/8/2015	457		0	436	21	0	0	0	21												
1128 VERIZON COMMUNICATIONS	92343V104		9/28/2015	3/23/2016	529		0	436	93	0	0	0	93												
1129 VERIZON COMMUNICATIONS	92343V104		9/28/2015	5/23/2016	495		0	436	59	0	0	0	59												
1130 VERIZON COMMUNICATIONS	92343V104		9/29/2015	7/14/2016	559		0	436	123	0	0	0	123												
1131 VERIZON COMMUNICATIONS	92343V104		9/29/2015	9/2/2016	11,038		0	9,154	1,884	0	0	0	1,884												
1132 VERIZON COMMUNICATIONS	92343VBP8		6/18/2015	9/9/2016	15,667		0	15,792	-125	0	0	0	-125												
1133 VISA INC-CLASS A SHRS	92826C839		10/19/2015	3/23/2016	728		0	771	-43	0	0	0	-43												
1134 VISA INC-CLASS A SHRS	92826C839		10/19/2015	5/23/2016	773		0	771	2	0	0	0	2												
1135 VISA INC-CLASS A SHRS	92826C839		10/19/2015	7/14/2016	782		0	771	11	0	0	0	11												
1136 VIRTUS EMERGING MKTS OF	92828T889		6/20/2014	10/21/2015	944		0	1,023	-79	0	0	0	-79												
1137 VIRTUS EMERGING MKTS OF	92828T889		8/17/2013	10/21/2015	4,056		0	4,300	-244	0	0	0	-244												
1138 VOYA FINANCIAL INC	929589100		10/22/2015	5/23/2016	649		0	814	-165	0	0	0	-165												
1139 FHLIC GOLD G18489 3.0%	3128MMRK1		11/18/2013	3/15/2016	245		0	254	-9	0	0	0	-9												
1140 FHLIC GOLD POOL C91738	3128P74X8		2/4/2014	10/15/2015	91		0	97	-6	0	0	0	-6												
1141 FHLIC GOLD POOL C91738	3128P74X8		3/26/2014	10/15/2015	46		0	48	-2	0	0	0	-2												
1142 FHLIC GOLD POOL C91738	3128P74X8		2/4/2014	11/15/2015	138		0	145	-9	0	0	0	-9												
1143 FHLIC GOLD POOL C91738	3128P74X8		3/26/2014	11/15/2015	68		0	72	-4	0	0	0	-4												
1144 FHLIC GOLD POOL C91738	3128P74X8		2/4/2014	12/15/2015	82		0	87	-5	0	0	0	-5												
1145 FHLIC GOLD POOL C91738	3128P74X8		3/26/2014	12/15/2015	41		0	43	-2	0	0	0	-2												
1146 FHLIC GOLD POOL C91738	3128P74X8		2/4/2014	1/15/2016	139		0	148	-9	0	0	0	-9												
1147 FHLIC GOLD POOL C91738	3128P74X8		3/26/2014	1/15/2016	69		0	74	-5	0	0	0	-5												
1148 FHLIC GOLD POOL C91738	3128P74X8		12/11/2015	1/15/2016	69		0	75	-6	0	0	0	-6												
1149 FHLIC GOLD POOL C91738	3128P74X8		2/4/2014	2/15/2016	69		0	74	-5	0	0	0	-5												
1150 FHLIC GOLD POOL C91738	3128P74X8		3/26/2014	2/15/2016	35		0	37	-2	0	0	0	-2												
1151 FHLIC GOLD POOL C91738	3128P74X8		12/11/2015	2/15/2016	35		0	37	-2	0	0	0	-2												
1152 FHLIC GOLD POOL C91738	3128P74X8		2/4/2014	3/15/2016	110		0	117	-7	0	0	0	-7												
1153 FHLIC GOLD POOL C91738	3128P74X8		3/26/2014	3/15/2016	55		0	58	-3	0	0	0	-3												
1154 FHLIC GOLD POOL C91738	3128P74X8		12/11/2015	3/15/2016	55		0	59	-4	0	0	0	-4												
1155 FHLIC GOLD POOL C91738	3128P74X8		2/4/2014	4/15/2016	85		0	91	-6	0	0	0	-6												
1156 FHLIC GOLD POOL C91738	3128P74X8		3/26/2014	4/15/2016	43		0	45	-2	0	0	0	-2												
1157 FHLIC GOLD POOL C91738	3128P74X8		12/11/2015	4/15/2016	43		0	46	-3	0	0	0	-3												
1158 FHLIC GOLD POOL C91738	3128P74X8		2/4/2014	5/15/2016	68		0	72	-4	0	0	0	-4												
1159 FHLIC GOLD POOL C91738	3128P74X8		3/26/2014	5/15/2016	34		0	36	-2	0	0	0	-2												
1160 FHLIC GOLD POOL C91738	3128P74X8		12/11/2015	5/15/2016	34		0	36	-2	0	0	0	-2												
1161 FHLIC GOLD POOL C91738	3128P74X8		2/4/2014	8/15/2016	114		0	121	-7	0	0	0	-7												
1162 FHLIC GOLD POOL C91738	3128P74X8		3/26/2014	8/15/2016	57		0	60	-3	0	0	0	-3												
1163 FHLIC GOLD POOL C91738	3128P74X8		12/11/2015	8/15/2016	57		0	61	-4	0	0	0	-4												
1164 FHLIC GOLD POOL C91738	3128P74X8		2/4/2014	7/15/2016	108		0	115	-7	0	0	0	-7												
1165 FHLIC GOLD POOL C91738	3128P74X8		3/26/2014	7/15/2016	54		0	57	-3	0	0	0	-3												
1166 FHLIC GOLD POOL C91738	3128P74X8		12/11/2015	7/15/2016	54		0	58	-4	0	0	0	-4												
1167 FHLIC GOLD POOL C91738	3128P74X8		2/4/2014	8/15/2016	76		0	81	-5	0	0	0	-5												
1168 FHLIC GOLD POOL C91738	3128P74X8		3/26/2014	8/15/2016	38		0	40	-2	0	0	0	-2												
1169 FHLIC GOLD POOL C91738	3128P74X8		12/11/2015	8/15/2016	38		0	41	-3	0	0	0	-3												
1170 FHLIC GOLD POOL C91738	3128P74X8		2/4/2014	9/15/2016	212		0	225	-13	0	0	0	-13												
1171 FHLIC GOLD POOL C91738	3128P74X8		3/26/2014	9/15/2016	106		0	112	-6	0	0	0	-6												
1172 FHLIC GOLD G18489 3.0%	3128MMRK1		11/18/2013	3/3/2016	17,892		0	17,530	362	0	0	0	362												
1173 FNMA MA1880 4.5% 4A	314188B82		4/1/2014	2/25/2016	39		0	42	-3	0	0	0	-3												

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Amount												
224,029												
0												
5,120,096												
0												
0												
4,995,160												
124,936												
0												
0												
124,936												
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	F M V as of 12/31/89	Adjusted Basis as of 12/31/89	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
1174 FNMA MA1880	4 5% 4A	31418BBB62	5/15/2015	2/25/2018	117		0	127	-10	0	0	-10
1175 FNMA MA1880	4 5% 4A	31418BBB62	4/1/2014	3/25/2018	98		0	104	-6	0	0	-6
1176 FNMA MA1880	4 5% 4A	31418BBB62	5/15/2015	3/25/2018	293		0	320	-27	0	0	-27
1177 FNMA MA1880	4 5% 4A	31418BBB62	4/1/2014	4/25/2018	140		0	150	-10	0	0	-10
1178 FNMA MA1880	4 5% 4A	31418BBB62	5/15/2015	4/25/2018	421		0	459	-38	0	0	-38
1179 FNMA MA1880	4 5% 4A	31418BBB62	4/1/2014	5/25/2018	122		0	131	-9	0	0	-9
1180 FNMA MA1880	4 5% 4A	31418BBB62	5/15/2015	5/25/2018	367		0	401	-34	0	0	-34
1181 FNMA MA1880	4 5% 4A	31418BBB62	5/15/2015	6/14/2018	10,474		0	10,476	-2	0	0	-2
1182 FNMA MA1880	4 5% 4A	31418BBB62	4/1/2014	6/14/2018	3,092		0	3,027	65	0	0	65
1183 FNMA MA1880	4 5% 4A	31418BBB62	4/1/2014	6/25/2018	104		0	111	-7	0	0	-7
1184 FNMA MA1880	4 5% 4A	31418BBB62	5/15/2015	6/25/2018	313		0	342	-29	0	0	-29
1185 FNMA MA1880	4 5% 4A	31418BBB62	4/1/2014	7/25/2018	366		0	390	24	0	0	24
1186 FNMA MA1897	3 5% 5F	31418BDDB9	5/23/2014	10/25/2015	25		0	26	-1	0	0	-1
1187 FNMA MA1897	3 5% 5F	31418BDDB9	5/23/2014	11/25/2015	522		0	532	-10	0	0	-10
1188 FNMA MA1897	3 5% 5F	31418BDDB9	5/23/2014	12/25/2015	1,047		0	1,066	-19	0	0	-19
1189 FNMA MA1897	3 5% 5F	31418BDDB9	11/22/2015	12/25/2015	150		0	155	-5	0	0	-5
1190 FNMA MA1897	3 5% 5F	31418BDDB9	5/23/2014	1/25/2018	930		0	946	-16	0	0	-16
1191 FNMA MA1897	3 5% 5F	31418BDDB9	11/22/2015	1/25/2018	133		0	137	-4	0	0	-4
1192 FNMA MA1897	3 5% 5F	31418BDDB9	5/23/2014	2/25/2018	661		0	673	-12	0	0	-12
1193 FNMA MA1897	3 5% 5F	31418BDDB9	11/22/2015	2/25/2018	94		0	96	-2	0	0	-2
1194 FNMA MA1897	3 5% 5F	31418BDDB9	5/23/2014	3/25/2018	21		0	21	0	0	0	0
1195 FNMA MA1897	3 5% 5F	31418BDDB9	11/22/2015	3/25/2018	3		0	3	0	0	0	0
1196 FNMA MA1897	3 5% 5F	31418BDDB9	5/23/2014	4/25/2018	24		0	25	-1	0	0	-1
1197 FNMA MA1897	3 5% 5F	31418BDDB9	11/22/2015	4/25/2018	3		0	4	-1	0	0	-1
1198 FNMA MA1897	3 5% 5F	31418BDDB9	5/23/2014	5/25/2018	1,096		0	1,115	-19	0	0	-19
1199 FNMA MA1897	3 5% 5F	31418BDDB9	11/22/2015	5/25/2018	157		0	162	-5	0	0	-5
1200 FNMA MA1897	3 5% 5F	31418BDDB9	5/23/2014	6/25/2018	23		0	24	-1	0	0	-1
1201 FNMA MA1897	3 5% 5F	31418BDDB9	11/22/2015	6/25/2018	3		0	3	0	0	0	0
1202 FNMA MA1897	3 5% 5F	31418BDDB9	5/23/2014	7/25/2018	642		0	653	11	0	0	11
1203 FNMA MA1897	3 5% 5F	31418BDDB9	11/22/2015	7/25/2018	92		0	95	-3	0	0	-3
1204 FNMA MA1897	3 5% 5F	31418BDDB9	5/23/2014	8/25/2018	20		0	21	-1	0	0	-1
1205 FNMA MA1897	3 5% 5F	31418BDDB9	11/22/2015	8/25/2018	3		0	3	0	0	0	0
1206 FNMA MA1897	3 5% 5F	31418BDDB9	5/23/2014	9/25/2018	959		0	978	-17	0	0	-17
1207 WACHOVIA CORP	5 625% 8/0	929903CH3	6/10/2014	11/10/2015	5,214		0	5,526	-312	0	0	-312
1208 WACHOVIA CORP	5 625% 8/0	929903CH3	6/10/2014	5/25/2016	15,248		0	16,577	-1,329	0	0	-1,329
1209 WACHOVIA CORP	5 625% 8/0	929903CH3	6/30/2014	5/25/2016	5,083		0	5,506	-426	0	0	-426
1210 EBAY INC	2 875% 8/0	278642AK9	3/30/2015	10/15/2015	4,911		0	5,017	-106	0	0	-106
1211 ELECTRONIC ARTS INC	285512109		7/18/2014	10/9/2015	12,310		0	7,283	5,027	0	0	5,027
1212 ELECTRONIC ARTS INC	285512109		8/29/2014	10/9/2015	3,887		0	2,266	1,621	0	0	1,621
1213 ELECTRONIC ARTS INC	285512109		8/29/2014	12/9/2015	14,082		0	7,933	6,149	0	0	6,149
1214 ELECTRONIC ARTS INC	285512109		8/29/2014	2/3/2016	4,792		0	3,022	1,770	0	0	1,770
1215 ELECTRONIC ARTS INC	285512109		12/21/2015	2/3/2016	599		0	677	-78	0	0	-78
1216 ELECTRONIC ARTS INC	285512109		9/15/2014	2/3/2016	1,198		0	730	468	0	0	468
1217 ELECTRONIC ARTS INC	285512109		9/15/2014	2/4/2016	18,023		0	11,321	6,702	0	0	6,702
1218 EXELON CORP	30161N101		8/19/2015	12/21/2015	545		0	683	-138	0	0	-138
1219 EXELON CORP	30161N101		8/19/2015	3/17/2016	20,245		0	19,821	424	0	0	424
1220 EXELON CORP	30161N101		8/20/2015	3/17/2016	349		0	341	8	0	0	8
1221 EXELON CORP	30161N101		8/20/2015	5/31/2016	684		0	683	1	0	0	1
1222 EXELON CORP	30161N101		8/20/2015	5/31/2016	10,914		0	10,921	-7	0	0	-7
1223 EXELON CORP	30161N101		8/20/2015	9/16/2016	336		0	341	-5	0	0	-5
1224 EXXON MOBIL CORP	30231G102		6/18/2014	12/21/2015	772		0	1,025	-253	0	0	-253
1225 EXXON MOBIL CORP	30231G102		6/18/2014	3/3/2016	2,053		0	2,562	-509	0	0	-509
1226 EXXON MOBIL CORP	30231G102		7/22/2015	3/3/2016	11,498		0	11,528	-30	0	0	-30
1227 EXXON MOBIL CORP	30231G102		7/27/2015	3/3/2016	7,802		0	7,588	216	0	0	216
1228 EXXON MOBIL CORP	30231G102		7/27/2015	3/17/2016	2,944		0	2,795	149	0	0	149
1229 EXXON MOBIL CORP	30231G102		8/21/2015	3/17/2016	8,832		0	7,788	1,066	0	0	1,066
1230 EXXON MOBIL CORP	30231G102		8/21/2015	5/23/2016	891		0	740	151	0	0	151
1231 EXXON MOBIL CORP	30231G102		8/21/2015	7/14/2016	947		0	740	207	0	0	207
1232 FACEBOOK INC-A	30303M102		8/2/2015	12/21/2015	1,672		0	1,289	383	0	0	383
1233 FACEBOOK INC-A	30303M102		8/2/2015	3/23/2016	2,470		0	1,773	697	0	0	697
1234 FACEBOOK INC-A	30303M102		8/2/2015	5/23/2016	2,212		0	1,531	681	0	0	681
1235 FACEBOOK INC-A	30303M102		8/2/2015	7/14/2016	1,981		0	1,370	621	0	0	621
1236 FACEBOOK INC-A	30303M102		8/2/2015	9/16/2016	772		0	454	288	0	0	288
1237 FACEBOOK INC-A	30303M102		5/4/2015	9/16/2016	1,672		0	1,028	646	0	0	646
1238 FACEBOOK INC-A	30303M102		5/4/2015	9/30/2016	8,707		0	5,365	3,342	0	0	3,342
1239 F H M C GOLD T49004	3 0% 31287CAD4		11/5/2013	10/15/2015	59		0	60	-1	0	0	-1
1240 F N M A POOL AU1660	2 5% 3138X0Z27		5/12/2014	11/9/2015	15,907		0	15,802	105	0	0	105
1241 F N M A POOL AU1660	2 5% 3138X0Z27		7/24/2014	11/9/2015	3,977		0	3,955	22	0	0	22
1242 F N M A POOL AU1660	2 5% 3138X0Z27		8/27/2014	11/9/2015	3,977		0	3,974	3	0	0	3

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Long Term CG Distributions		Amount		Short Term CG Distributions		5,120,096		0		0		4,995,160		124,936		0		0		124,936	
		224,029		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	Gain Minus Excess FMV Over Adj Basis or Losses							
1243	F N M A POOL AU1660	2 5%	3138X0227	3/14/2014	11/6/2015	3,635		0	3,611	24	0	0	0	24							
1244	F N M A POOL AU1660	2 5%	3138X0227	2/20/2014	11/19/2015	7,808		0	7,710	98	0	0	0	98							
1245	F N M A POOL AU1660	2 5%	3138X0227	3/14/2014	11/19/2015	335		0	333	2	0	0	0	2							
1246	F N M A POOL AU1660	2 5%	3138X0227	4/8/2014	11/19/2015	3,904		0	3,871	33	0	0	0	33							
1247	F N M A POOL AU1660	2 5%	3138X0227	4/23/2014	11/19/2015	3,904		0	3,870	34	0	0	0	34							
1248	F N M A POOL AU1660	2 5%	3138X0227	12/11/2013	11/19/2015	38,281		0	37,599	682	0	0	0	682							
1249	F N M A POOL AU1660	2 5%	3138X0227	12/11/2013	11/25/2015	716		0	715	1	0	0	0	1							
1250	F N M A POOL AU1660	2 5%	3138X0227	2/20/2014	11/25/2015	143		0	144	-1	0	0	0	-1							
1251	F N M A POOL AU1660	2 5%	3138X0227	3/14/2014	11/25/2015	6		0	6	0	0	0	0	0							
1252	F N M A POOL AU1660	2 5%	3138X0227	4/8/2014	11/25/2015	72		0	72	0	0	0	0	0							
1253	F N M A POOL AU1660	2 5%	3138X0227	4/23/2014	11/25/2015	72		0	72	0	0	0	0	0							
1254	F N M A POOL AU1660	2 5%	3138X0227	12/11/2013	12/25/2015	747		0	748	1	0	0	0	1							
1255	FNMA POOL # AU8278	5 0%	3138X56Q5	1/6/2014	10/25/2015	18		0	20	-2	0	0	0	-2							
1256	FNMA POOL # AU8278	5 0%	3138X56Q5	1/6/2014	11/25/2015	18		0	19	-1	0	0	0	-1							
1257	FNMA POOL # AU8278	5 0%	3138X56Q5	1/6/2014	12/25/2015	18		0	20	-2	0	0	0	-2							
1258	FNMA POOL # AU8278	5 0%	3138X56Q5	1/6/2014	1/25/2016	18		0	19	-1	0	0	0	-1							
1259	FNMA POOL # AU8278	5 0%	3138X56Q5	1/6/2014	2/25/2016	306		0	336	-30	0	0	0	-30							
1260	FNMA POOL # AU8278	5 0%	3138X56Q5	1/6/2014	3/25/2016	17		0	19	-2	0	0	0	-2							
1261	FNMA POOL # AU8278	5 0%	3138X56Q5	1/6/2014	4/25/2016	921		0	1,010	-89	0	0	0	-89							
1262	FNMA POOL # AU8278	5 0%	3138X56Q5	1/6/2014	5/25/2016	458		0	502	-44	0	0	0	-44							
1263	FNMA POOL # AU8278	5 0%	3138X56Q5	1/6/2014	6/25/2016	16		0	18	-2	0	0	0	-2							
1264	FNMA POOL # AU8278	5 0%	3138X56Q5	1/6/2014	7/25/2016	173		0	190	-17	0	0	0	-17							
1265	FNMA POOL # AU8278	5 0%	3138X56Q5	1/6/2014	8/25/2016	15		0	16	-1	0	0	0	-1							
1266	FNMA POOL # AU8278	5 0%	3138X56Q5	1/6/2014	9/25/2016	18		0	20	-2	0	0	0	-2							
1267	FNMA POOL # AY5580	3 5%	3138YKFW8	6/6/2016	7/25/2016	385		0	385	-20	0	0	0	-20							
1268	FNMA POOL # AY5580	3 5%	3138YKFW8	6/6/2016	8/25/2016	390		0	411	-21	0	0	0	-21							
1269	FNMA POOL # AY5580	3 5%	3138YKFW8	6/6/2016	9/25/2016	533		0	562	-29	0	0	0	-29							
1270	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	10/25/2015	271		0	297	-26	0	0	0	-26							
1271	FNMA POOL # 745418	5 5%	31403DDX4	4/1/2013	10/25/2015	72		0	79	-7	0	0	0	-7							
1272	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	11/25/2015	237		0	261	-24	0	0	0	-24							
1273	FNMA POOL # 745418	5 5%	31403DDX4	4/1/2013	11/25/2015	63		0	69	-6	0	0	0	-6							
1274	UNION PAC CORP		907818108	8/15/2014	12/21/2015	754		0	1,018	-264	0	0	0	-264							
1275	UNION PAC CORP		907818108	5/6/2011	1/22/2016	23,950		0	17,755	6,095	0	0	0	6,095							
1276	UNION PAC CORP		907818108	8/15/2014	1/22/2016	4,437		0	6,517	-2,080	0	0	0	-2,080							
1277	UNION PAC CORP		907818108	8/3/2015	1/22/2016	3,487		0	4,814	-1,347	0	0	0	-1,347							
1278	UNION PAC CORP		907818108	9/4/2015	1/22/2016	11,788		0	16,350	-4,564	0	0	0	-4,564							
1279	UNITED MEXICAN STATE 5.625%		91088QAU2	3/3/2008	9/9/2016	30,531		0	29,736	795	0	0	0	795							
1280	U S TREASURY BOND 2.5%		912810RK6	5/5/2015	1/13/2016	16,473		0	18,363	-110	0	0	0	-110							
1281	U S TREASURY BOND 2.5%		912810RK6	5/19/2015	1/13/2016	4,618		0	4,479	139	0	0	0	139							
1282	U S TREASURY BOND 2.5%		912810RK6	5/19/2015	2/10/2016	14,951		0	13,439	1,512	0	0	0	1,512							
1283	U S TREASURY BOND 3.0%		912810RM2	6/1/2015	1/15/2016	5,183		0	5,062	121	0	0	0	121							
1284	U S TREASURY BOND 3.0%		912810RM2	11/3/2015	1/15/2016	15,548		0	14,988	560	0	0	0	560							
1285	U S TREASURY BOND 3.0%		912810RM2	11/3/2015	2/10/2016	5,511		0	4,996	515	0	0	0	515							
1286	UNITED STATES TREAS 2.0%		912828A42	2/21/2014	11/6/2015	5,046		0	4,954	92	0	0	0	92							
1287	UNITED STATES TREAS 2.0%		912828A42	11/9/2015	1/20/2016	15,405		0	15,140	265	0	0	0	265							
1288	UNITED STATES TREAS 2.0%		912828A42	2/20/2014	2/4/2016	10,331		0	9,902	429	0	0	0	429							
1289	UNITED STATES TREAS 2.0%		912828A42	11/6/2015	2/4/2016	10,331		0	10,093	238	0	0	0	238							
1290	UNITED STATES TREAS 2.0%		912828A42	1/26/2014	2/4/2016	10,331		0	9,883	448	0	0	0	448							
1291	UNITED STATES TREAS 0.7%		912828A91	12/29/2014	10/28/2015	5,019		0	5,001	18	0	0	0	18							
1292	UNITED STATES TREAS 0.7%		912828A91	12/29/2014	11/9/2015	25,024		0	25,005	19	0	0	0	19							
1293	UNITED STATES TREAS 0.7%		912828A91	12/29/2014	12/11/2015	4,999		0	5,001	-2	0	0	0	-2							
1294	UNITED STATES TREAS 0.7%		912828A91	12/29/2014	1/13/2016	15,000		0	15,003	-3	0	0	0	-3							
1295	UNITED STATES TREAS 0.7%		912828A91	12/29/2014	2/11/2016	10,020		0	10,002	18	0	0	0	18							
1296	U S TREASURY NB 2.25%		912828G38	2/3/2016	5/3/2016	5,213		0	5,193	20	0	0	0	20							
1297	U S TREASURY NB 2.25%		912828G38	4/22/2016	5/3/2016	15,840		0	15,517	323	0	0	0	323							
1298	U S TREASURY INFLATIO 0.1%		912828K33	8/13/2015	3/17/2016	20,458		0	20,100	358	0	0	0	358							
1299	U S TREASURY INFLATIO 0.1%		912828K33	9/28/2015	3/17/2016	19		0	19	0	0	0	0	0							
1300	U S ETREASURY NOTE 1.875%		912828L24	8/24/2015	11/3/2015	19,895		0	20,117	-222	0	0	0	-222							
1301	UNITED STATES TREASU 0.6%		912828M72	2/10/2016	5/11/2016	10,028		0	10,031	-3	0	0	0	-3							
1302	UNITED STATES TREASU 0.6%		912828M72	2/10/2016	5/18/2016	5,005		0	5,016	-11	0	0	0	-11							
1303	UNITED STATES TREASU 0.6%		912828M72	2/10/2016	8/18/2016	5,014		0	5,016	-2	0	0	0	-2							
1304	UNITED STATES TREASU 0.6%		912828M72	8/14/2016	8/25/2016	5,010		0	5,014	-4	0	0	0	-4							
1305	UNITED STATES TREASU 0.6%		912828M72	6/14/2016	8/31/2016	10,021		0	10,029	-8	0	0	0	-8							
1306	UNITED STATES TREASU 0.6%		912828M72	1/15/2016	8/31/2016	15,031		0	15,009	22	0	0	0	22							
1307	UNITED STATES TREASU 0.6%		912828M72	1/15/2016	9/8/2016	5,009		0	5,003	6	0	0	0	6							
1308	U S TREAS INFL INDX 1.375%		912828MF4	8/23/2010	3/4/2016	23,155		0	22,325	830	0	0	0	830							
1309	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	11/15/2015	59		0	61	-2	0	0	0	-2							
1310	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	12/15/2015	62		0	63	-1	0	0	0	-1							
1311	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	1/15/2016	1,013		0	1,035	-22	0	0	0	-22							

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Long Term CG Distributions		Amount		Short Term CG Distributions		5,120,096		0		0		4,995,160		124,938		0		0		124,938	
		224,029		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	Gain Minus Excess FMV Over Adj Basis or Losses							
1312	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	2/15/2016	61		0	82	-1	0	0	0	0	-1						
1313	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	3/15/2016	792		0	810	-18	0	0	0	0	-18						
1314	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	4/15/2016	57		0	58	-1	0	0	0	0	-1						
1315	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	5/15/2016	55		0	57	-2	0	0	0	0	-2						
1316	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	6/15/2016	50		0	52	-2	0	0	0	0	-2						
1317	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	7/15/2016	52		0	54	-2	0	0	0	0	-2						
1318	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	8/15/2016	53		0	54	-1	0	0	0	0	-1						
1319	FHLMC GOLD T49004	3 0%	31287CAD4	11/5/2013	9/15/2016	627		0	641	-14	0	0	0	0	-14						
1320	FHLMC GOLD POOL T49005	3	31287CAE2	2/19/2014	10/15/2015	91		0	95	-4	0	0	0	0	-4						
1321	FHLMC GOLD POOL T49005	3	31287CAE2	2/19/2014	11/15/2015	93		0	98	-5	0	0	0	0	-5						
1322	FHLMC GOLD POOL T49005	3	31287CAE2	2/19/2014	12/15/2015	94		0	96	-2	0	0	0	0	-2						
1323	FHLMC GOLD POOL T49005	3	31287CAE2	2/19/2014	1/15/2016	88		0	92	-4	0	0	0	0	-4						
1324	FHLMC GOLD POOL T49005	3	31287CAE2	2/19/2014	2/15/2016	92		0	96	-4	0	0	0	0	-4						
1325	FHLMC GOLD POOL T49005	3	31287CAE2	2/19/2014	3/15/2016	93		0	97	-4	0	0	0	0	-4						
1326	FHLMC GOLD POOL T49005	3	31287CAE2	2/19/2014	4/15/2016	95		0	99	-4	0	0	0	0	-4						
1327	FHLMC GOLD POOL T49005	3	31287CAE2	2/19/2014	5/15/2016	95		0	99	-4	0	0	0	0	-4						
1328	FHLMC GOLD POOL T49005	3	31287CAE2	2/19/2014	6/15/2016	93		0	97	-4	0	0	0	0	-4						
1329	FHLMC GOLD POOL T49005	3	31287CAE2	2/19/2014	7/15/2016	93		0	98	-5	0	0	0	0	-5						
1330	FHLMC GOLD POOL T49005	3	31287CAE2	2/19/2014	8/15/2016	94		0	98	-4	0	0	0	0	-4						
1331	FHLMC GOLD POOL T49005	3	31287CAE2	2/19/2014	9/15/2016	94		0	98	-4	0	0	0	0	-4						
1332	FHLMC GOLD G05938	5 0%	3128M74X1	7/19/2010	10/15/2015	30		0	32	-2	0	0	0	0	-2						
1333	FHLMC GOLD G05938	5 0%	3128M74X1	7/19/2010	11/15/2015	114		0	121	-7	0	0	0	0	-7						
1334	FHLMC GOLD G05938	5 0%	3128M74X1	7/19/2010	12/15/2015	15		0	16	-1	0	0	0	0	-1						
1335	FHLMC GOLD G05938	5 0%	3128M74X1	7/19/2010	1/15/2016	118		0	126	-8	0	0	0	0	-8						
1336	FHLMC GOLD G05938	5 0%	3128M74X1	7/19/2010	2/15/2016	147		0	156	-9	0	0	0	0	-9						
1337	FHLMC GOLD G05938	5 0%	3128M74X1	7/19/2010	3/15/2016	77		0	82	-5	0	0	0	0	-5						
1338	FHLMC GOLD G05938	5 0%	3128M74X1	7/19/2010	4/15/2016	145		0	154	-9	0	0	0	0	-9						
1339	FHLMC GOLD G05938	5 0%	3128M74X1	7/19/2010	5/15/2016	48		0	51	-3	0	0	0	0	-3						
1340	FHLMC GOLD G05938	5 0%	3128M74X1	7/19/2010	6/15/2016	8		0	8	0	0	0	0	0	0						
1341	FHLMC GOLD G05938	5 0%	3128M74X1	7/19/2010	7/15/2016	14		0	14	0	0	0	0	0	0						
1342	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	12/25/2015	213		0	234	-21	0	0	0	0	-21						
1343	FNMA POOL # 745418	5 5%	31403DDX4	4/1/2013	12/25/2015	56		0	62	-6	0	0	0	0	-6						
1344	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	1/25/2016	251		0	276	-25	0	0	0	0	-25						
1345	FNMA POOL # 745418	5 5%	31403DDX4	4/1/2013	1/25/2016	67		0	73	-6	0	0	0	0	-6						
1346	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	2/25/2016	210		0	231	-21	0	0	0	0	-21						
1347	FNMA POOL # 745418	5 5%	31403DDX4	4/1/2013	2/25/2016	56		0	61	-5	0	0	0	0	-5						
1348	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	3/25/2016	232		0	255	-23	0	0	0	0	-23						
1349	FNMA POOL # 745418	5 5%	31403DDX4	4/1/2013	3/25/2016	62		0	68	-6	0	0	0	0	-6						
1350	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	4/25/2016	218		0	239	-21	0	0	0	0	-21						
1351	FNMA POOL # 745418	5 5%	31403DDX4	4/1/2013	4/25/2016	58		0	63	-5	0	0	0	0	-5						
1352	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	5/25/2016	218		0	237	-21	0	0	0	0	-21						
1353	FNMA POOL # 745418	5 5%	31403DDX4	4/1/2013	5/25/2016	57		0	63	-6	0	0	0	0	-6						
1354	FNMA POOL # 745418	5 5%	31403DDX4	4/1/2013	6/25/2016	55		0	61	-6	0	0	0	0	-6						
1355	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	6/25/2016	210		0	230	-20	0	0	0	0	-20						
1356	FNMA POOL # 745418	5 5%	31403DDX4	4/1/2013	7/8/2016	2,792		0	2,719	73	0	0	0	0	73						
1357	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	7/8/2016	10,252		0	9,966	286	0	0	0	0	286						
1358	FNMA POOL # 745418	5 5%	31403DDX4	11/13/2012	7/25/2016	260		0	285	-25	0	0	0	0	-25						
1359	FNMA POOL # BA0431 3 5% 2	3	3140E4PR2	4/20/2016	6/25/2016	320		0	336	-16	0	0	0	0	-16						
1360	FNMA POOL # BA0431 3 5% 2	3	3140E4PR2	4/20/2016	7/25/2016	1,281		0	1,342	-61	0	0	0	0	-61						
1361	FNMA POOL # BA0431 3 5% 2	3	3140E4PR2	4/20/2016	7/26/2016	64,306		0	64,072	234	0	0	0	0	234						
1362	FNMA POOL # BA0431 3 5% 2	3	3140E4PR2	4/20/2016	8/25/2016	1,943		0	2,036	-93	0	0	0	0	-93						
1363	FNMA POOL # BC0885 3 0%	3	3140EUBX2	8/21/2016	8/25/2016	119		0	123	-4	0	0	0	0	-4						
1364	FNMA POOL # BC0885 3 0%	3	3140EUBX2	8/21/2016	9/25/2016	203		0	209	-6	0	0	0	0	-6						
1365	FN BC0048 2 5% 11/01	3	3140EUBS7	11/19/2015	1/25/2016	398		0	404	-6	0	0	0	0	-6						
1366	FN BC0048 2 5% 11/01	3	3140EUBS7	11/19/2015	2/25/2016	594		0	602	-8	0	0	0	0	-8						
1367	FN BC0048 2 5% 11/01	3	3140EUBS7	11/19/2015	3/25/2016	467		0	488	-7	0	0	0	0	-7						
1368	FN BC0048 2 5% 11/01	3	3140EUBS7	11/19/2015	4/25/2016	587		0	606	-19	0	0	0	0	-19						
1369	FN BC0048 2 5% 11/01	3	3140EUBS7	11/19/2015	5/25/2016	298		0	302	-4	0	0	0	0	-4						
1370	FN BC0048 2 5% 11/01	3	3140EUBS7	4/21/2016	5/25/2016	54		0	56	-2	0	0	0	0	-2						
1371	FN BC0048 2 5% 11/01	3	3140EUBS7	11/19/2015	6/25/2016	1,081		0	1,096	-15	0	0	0	0	-15						
1372	FN BC0048 2 5% 11/01	3	3140EUBS7	4/21/2016	6/25/2016	197		0	202	-5	0	0	0	0	-5						
1373	FN BC0048 2 5% 11/01	3	3140EUBS7	11/19/2015	7/25/2016	1,186		0	1,203	-17	0	0	0	0	-17						
1374	FN BC0048 2 5% 11/01	3	3140EUBS7	4/21/2016	7/25/2016	216		0	222	-6	0	0	0	0	-6						
1375	FN BC0048 2 5% 11/01	3	3140EUBS7	11/19/2015	8/25/2016	777		0	788	-11	0	0	0	0	-11						
1376	FN BC0048 2 5% 11/01	3	3140EUBS7	4/21/2016	8/25/2016	141		0	146	-5	0	0	0	0	-5						
1377	UNITED STATES TREAS 1 1%	1	912828P87	5/12/2016	6/28/2016	5,036		0	4,983	53	0	0	0	0	53						
1378	U S TREASURY NOTE 2 825	2	912828PT1	5/21/2014	5/11/2016	5,164		0	5,279	-115	0	0	0	0	-115						
1379	U S TREASURY NOTE 2 825	2	912828PT1	4/29/2015	5/11/2016	5,164		0	5,240	-76	0	0	0	0	-76						
1380	UNITED STATES TREAS 0 5%	0	912828R83	5/30/2016	7/8/2016	5,000		0	5,001	-1	0	0	0	0	-1						

Long Term CG Distributions		Amount		5,120,096		0		0		4,995,160		124,938		0		0		0		124,938	
Short Term CG Distributions		224,028		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							
1381	U S TREASURY NOTE 0.625%	912828TS9		10/12/2012	3/30/2016	14,975		0	14,989	-14	0	0	0	-14							
1382	U S TREASURY NOTE 0.625%	912828TS9		1/30/2015	3/30/2016	9,984		0	9,979	5	0	0	0	5							
1383	U S TREASURY NOTE 0.625%	912828TS9		3/4/2016	4/13/2016	4,993		0	4,983	10	0	0	0	10							
1384	U S TREASURY NOTE 0.625%	912828TS9		3/4/2016	5/11/2016	4,997		0	4,983	14	0	0	0	14							
1385	U S TREASURY NOTE 0.625%	912828TS9		3/4/2016	5/18/2016	9,980		0	9,966	14	0	0	0	14							
1386	U S TREASURY NOTE 0.625%	912828TS9		12/6/2015	5/24/2016	4,986		0	4,977	11	0	0	0	11							
1387	U S TREASURY NOTE 0.625%	912828TS9		3/4/2016	5/24/2016	4,988		0	4,983	5	0	0	0	5							
1388	U S TREASURY NOTE 0.625%	912828TS9		10/22/2012	6/7/2016	4,994		0	4,967	27	0	0	0	27							
1389	U S TREASURY NOTE 0.625%	912828TS9		10/22/2012	6/23/2016	9,995		0	9,934	61	0	0	0	61							
1390	U S TREASURY NOTE 0.625%	912828TS9		5/28/2014	6/23/2016	4,997		0	4,962	35	0	0	0	35							
1391	U S TREASURY NOTE 0.625%	912828TS9		1/14/2014	7/19/2016	4,999		0	4,963	48	0	0	0	48							
1392	U S TREASURY NOTE 0.625%	912828TS9		7/23/2014	7/19/2016	4,999		0	4,961	38	0	0	0	38							
1393	U S TREASURY NOTE 0.625%	912828TS9		1/15/2014	7/19/2016	14,996		0	14,851	145	0	0	0	145							
1394	U S TREASURY NOTE 0.625%	912828TS9		1/15/2014	8/1/2016	10,002		0	9,902	100	0	0	0	100							
1395	U S TREASURY NOTE 0.75%	912828TWO		4/8/2016	4/22/2016	14,996		0	15,016	-17	0	0	0	-17							
1396	U S TREASURY NOTE 0.75%	912828TWO		4/10/2015	4/22/2016	5,000		0	5,000	0	0	0	0	0							
1397	U S TREASURY NOTE 0.75%	912828TWO		4/29/2015	4/22/2016	14,999		0	14,989	10	0	0	0	10							
1398	U S TREASURY NOTE 0.75%	912828TWO		4/29/2015	5/11/2016	5,005		0	4,996	9	0	0	0	9							
1399	U S TREASURY NOTE 0.75%	912828TWO		4/29/2015	8/30/2016	10,005		0	9,993	12	0	0	0	12							
1400	U S TREASURY NOTE 0.75%	912828TWO		4/29/2015	9/8/2016	5,002		0	4,996	6	0	0	0	6							
1401	U S TREASURY NOTE 0.75%	912828TWO		4/29/2015	9/9/2016	10,003		0	9,993	10	0	0	0	10							
1402	U S TREASURY NOTE 0.75%	912828TWO		4/29/2015	9/22/2016	5,003		0	4,996	7	0	0	0	7							
1403	U S TREASURY NOTE 0.75%	912828TWO		3/24/2015	9/28/2016	5,005		0	4,992	13	0	0	0	13							
1404	US TREASURY N/B 1% 5/31/1	912828VE7		6/14/2016	6/29/2016	5,035		0	5,026	9	0	0	0	9							
1405	US TREASURY N/B 1% 5/31/1	912828VE7		6/14/2016	8/8/2016	20,091		0	20,105	-14	0	0	0	-14							
1406	US TREASURY N/B 1% 5/31/1	912828VE7		6/14/2016	8/18/2016	5,026		0	5,02												

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

Part IV (990-7) Capital Gains and Losses for Tax on Investment Income															
		Amount													
Long Term CG Distributions		224,029													
Short Term CG Distributions		0													
				5,120,096	0	0	4,995,160	124,936	0	0	0	0	0	124,936	
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		
1450 FNMA POOL # BC2881	3 0%	3140EW6T7	3/3/2016	7/25/2018	78		0	78	-2	0	0	0	-2		
1451 FNMA POOL # BC2881	3 0%	3140EW6T7	3/3/2016	8/12/2018	40 039		0	39 379	660	0	0	0	660		
1452 FNMA POOL # BC2881	3 0%	3140EW6T7	3/3/2016	8/25/2018	663		0	678	-15	0	0	0	-15		
1453 FNMA POOL # BC2881	3 0%	3140EW6T7	3/3/2016	9/25/2018	68		0	69	-1	0	0	0	-1		
1454 FNMA POOL # 962301	4 5%	31414CRW0	5/20/2009	10/25/2015	98		0	101	-3	0	0	0	-3		
1455 FNMA POOL # 962301	4 5%	31414CRW0	5/20/2009	11/25/2015	50		0	51	-1	0	0	0	-1		
1456 FNMA POOL # 962301	4 5%	31414CRW0	5/20/2009	12/25/2015	50		0	51	-1	0	0	0	-1		
1457 FNMA POOL # 962301	4 5%	31414CRW0	5/20/2009	1/25/2016	50		0	52	-2	0	0	0	-2		
1458 FN BCO048	2 5% 11/01	3140EUBS7	4/21/2018	9/13/2016	9,261		0	9,237	24	0	0	0	24		
1459 FN BCO048	2 5% 11/01	3140EUBS7	11/19/2015	9/13/2016	49 948		0	49 064	884	0	0	0	884		
1460 FNMA POOL # 962301	4 5%	31414CRW0	5/20/2009	2/24/2016	4 318		0	4 163	155	0	0	0	155		
1461 FNMA POOL # 962301	4 5%	31414CRW0	5/20/2009	2/25/2016	53		0	54	-1	0	0	0	-1		
1462 FNMA POOL # AA7894	4 5%	3141BRRQ8	11/10/2009	10/25/2015	6		0	6	0	0	0	0	0		
1463 FNMA POOL # AA7894	4 5%	3141BRRQ8	11/10/2009	11/25/2015	6		0	6	0	0	0	0	0		
1464 FNMA POOL # AA7894	4 5%	3141BRRQ8	11/10/2009	12/25/2015	7		0	7	0	0	0	0	0		
1465 FNMA POOL # AA7894	4 5%	3141BRRQ8	11/10/2009	1/25/2016	29		0	30	-1	0	0	0	-1		
1466 FNMA POOL # AA7894	4 5%	3141BRRQ8	11/10/2009	2/24/2016	502		0	493	9	0	0	0	9		
1467 FNMA POOL # AA7894	4 5%	3141BRRQ8	11/10/2009	2/25/2016	16		0	17	-1	0	0	0	-1		
1468 FNMA MA2609	3 5% 5/1	3141BB3P1	7/26/2016	9/25/2016	673		0	709	-36	0	0	0	-36		
1469 FNMA MA2853	4 0% 6/1	3141BBSP7	7/28/2016	9/25/2016	122		0	131	-9	0	0	0	-9		
1470 FNMA POOL # MA2670	3 0%	31418B6G8	7/8/2016	8/25/2016	147		0	153	-6	0	0	0	-6		
1471 WALGREEN CO	3 1%	931422AH2	5/29/2013	3/17/2016	5 001		0	4,951	50	0	0	0	50		
1472 WALGREEN CO	3 1%	931422AH2	5/20/2014	4/5/2016	5,053		0	4,943	110	0	0	0	110		
1473 WALGREEN CO	3 1%	931422AH2	6/18/2014	4/5/2016	5,053		0	4,911	142	0	0	0	142		
1474 WELLS FARGO & COMPANY		949748101	9/10/2015	12/21/2015	1 077		0	1,052	25	0	0	0	25		
1475 WELLS FARGO & COMPANY		949748101	9/10/2015	12/23/2016	999		0	1 052	-53	0	0	0	-53		
1476 WELLS FARGO & COMPANY		949748101	9/10/2015	5/23/2016	971		0	1 052	-81	0	0	0	-81		
1477 WELLS FARGO & COMPANY		949748101	9/10/2016	7/14/2016	979		0	1 052	-74						
1478 WELLS FARGO & COMPANY		949748101	9/10/2015	7/20/2016	11 147		0	12 102	-955	0	0	0	-955		
1479 WELLS FARGO & COMPANY		949748GM8	7/12/2018	9/8/2016	5,147		0	5,168	-21	0	0	0	-21		
1480 WELLS FARGO BANK NA	1 7	94988J505	5/25/2018	7/12/2016	20 244		0	19 991	253	0	0	0	253		
1481 YUM! BRANDS INC		988498101	4/25/2014	12/21/2015	730		0	775	-45	0	0	0	-45		
1482 YUM! BRANDS INC		988498101	4/25/2014	3/23/2016	786		0	775	11	0	0	0	11		
1483 YUM! BRANDS INC		988498101	4/24/2014	5/23/2016	790		0	768	31	0	0	0	31		
1484 YUM! BRANDS INC		988498101	4/24/2014	7/14/2016	882		0	768	114	0	0	0	114		
1485 YUM! BRANDS INC		988498101	4/24/2014	9/16/2016	1 744		0	1 536	208	0	0	0	208		
1486 ZIMMER BIOMET HOLDINGS		98956P102	5/27/2018	9/16/2016	747		0	738	9	0	0	0	9		
1487 MELLON OPTIMA US STRATE		999288567	1/1/2013	6/30/2018	15,177		0	15,926	-751	0	0	0	-751		
1488 MELLON OPTIMA US STRATE		999288567	1/1/2014	6/30/2018	26 873		0	31 857	-4 984	0	0	0	-4 984		
1489 MELLON OPTIMA US STRATE		999288567	1/1/2015	6/30/2018	51 621		0	56,189	-7 568	0	0	0	-7 568		
1490 MELLON OPTIMA US STRATE		999288567	12/30/2015	6/30/2018	50 553		0	53,723	-3 170	0	0	0	-3 170		
1491 MELLON OPTIMA US STRATE		999288567	4/27/2006	6/30/2016	105 776		0	108 041	-2 265	0	0	0	-2 265		
1492 ALLERGAN PLC		G0177J108	6/26/2015	12/21/2015	930		0	923	7	0	0	0	7		
1493 ALLERGAN PLC		G0177J108	6/19/2015	1/20/2016	289		0	302	-13	0	0	0	-13		
1494 ALLERGAN PLC		G0177J108	6/22/2015	1/20/2016	8 105		0	8 590	-485	0	0	0	-485		
1495 ALLERGAN PLC		G0177J108	6/28/2015	1/20/2016	8 684		0	9 232	-548	0	0	0	-548		
1496 ALLERGAN PLC		G0177J108	9/30/2013	1/20/2016	5 210		0	2 592	2 618	0	0	0	2 618		
1497 ALLERGAN PLC		G0177J108	3/23/2016	7/14/2016	243		0	278	-35	0	0	0	-35		
1498 ALLERGAN PLC		G0177J108	5/19/2016	7/14/2016	243		0	227	16	0	0	0	16		
1499 ALLERGAN PLC		G0177J108	5/19/2016	9/16/2016	737		0	682	55	0	0	0	55		
1500 ACCENTURE PLC-CL A		G1151C101	8/19/2015	10/13/2015	11 406		0	11 290	116	0	0	0	116		
1501 ACCENTURE PLC-CL A		G1151C101	8/19/2015	2/11/2016	2 428		0	2 669	-241	0	0	0	-241		
1502 ACCENTURE PLC-CL A		G1151C101	11/7/2014	2/11/2016	4 109		0	3 672	437	0	0	0	437		
1503 VOYA FINANCIAL INC		929089100	10/22/2015	7/14/2016	253		0	407	-154	0	0	0	-154		
1504 ACCENTURE PLC-CL A		G1151C101	3/23/2016	4/20/2016	231		0	216	15	0	0	0	15		

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

	Date		Amount
1 Credit from prior year return	9/30/2015	1	2,214
2 First quarter estimated tax payment	2/9/2016	2	3,590
3 Second quarter estimated tax payment	3/9/2016	3	3,590
4 Third quarter estimated tax payment	6/9/2016	4	3,590
5 Fourth quarter estimated tax payment	9/9/2016	5	3,590
6 Other payments		6	
7 Total		7	16,574