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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 FRICK H C FOR CITY OF PGH			A Employer identification number 25-6018759	
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N.A - P O Box 185		Room/suite	B Telephone number (see instructions) (412) 234-1634	
City or town Pittsburgh	State PA	ZIP code 15230-0185		
Foreign country name	Foreign province/state/county	Foreign postal code	C If exemption application is pending, check here ☐	
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change			D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐	
H Check type of organization: ☐ Section 501(c)(3) exempt private foundation ☒ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation			E If private foundation status was terminated under section 507(b)(1)(A), check here ☐	
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) \$ 16,337,626		J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____ (Part I, column (d) must be on cash basis)		
			F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	

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)
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	385,397	381,720		
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	-657,762			
b	Gross sales price for all assets on line 6a 7,082,773				
7	Capital gain net income (from Part IV, line 2)				
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	-272,365	381,720	0	
13	Compensation of officers, directors, trustees, etc.	48,132	28,879		19,253
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)	35,297	1,367		
19	Depreciation (attach schedule) and depletion				
20	Occupancy				
21	Travel, conferences, and meetings				
22	Printing and publications				
23	Other expenses (attach schedule)	866	866		
24	Total operating and administrative expenses. Add lines 13 through 23	84,295	31,112	0	19,253
25	Contributions, gifts, grants paid	842,189			842,189
26	Total expenses and disbursements. Add lines 24 and 25	926,484	31,112	0	861,442
27	Subtract line 26 from line 12:				
a	Excess of revenue over expenses and disbursements	-1,198,849			
b	Net investment income (if negative, enter -0-)		350,608		
c	Adjusted net income (if negative, enter -0-)			0	

For Paperwork Reduction Act Notice, see instructions.

Form **990-PF** (2015)

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only. (See instructions)		Beginning of year	End of year	
				(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing					
	2 Savings and temporary cash investments			1,114,177	1,046,216	1,046,216
	3 Accounts receivable ▶ Less: allowance for doubtful accounts ▶					
	4 Pledges receivable ▶ Less: allowance for doubtful accounts ▶					
	5 Grants receivable					
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)					
	7 Other notes and loans receivable (attach schedule) ▶ Less: allowance for doubtful accounts ▶					
	8 Inventories for sale or use					
	9 Prepaid expenses and deferred charges					
	10a Investments—U S and state government obligations (attach schedule)					
	b Investments—corporate stock (attach schedule)					
	c Investments—corporate bonds (attach schedule)					
	11 Investments—land, buildings, and equipment: basis ▶ Less: accumulated depreciation (attach schedule) ▶					
	12 Investments—mortgage loans					
	13 Investments—other (attach schedule)			15,549,323	14,414,754	15,291,410
	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)			16,663,500	15,460,970	16,337,626	
Liabilities	17 Accounts payable and accrued expenses					
	18 Grants payable					
	19 Deferred revenue					
	20 Loans from officers, directors, trustees, and other disqualified persons					
	21 Mortgages and other notes payable (attach schedule)					
	22 Other liabilities (describe ▶)					
	23 Total liabilities (add lines 17 through 22)			0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐ 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			16,663,500	15,460,970	
	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)			16,663,500	15,460,970		
31 Total liabilities and net assets/fund balances (see instructions)			16,663,500	15,460,970		

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	16,663,500
2 Enter amount from Part I, line 27a	2	-1,198,849
3 Other increases not included in line 2 (itemize) ▶	3	
4 Add lines 1, 2, and 3	4	15,464,651
5 Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	3,681
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	15,460,970

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	-657,762
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	855,285	16,581,588	0.051580
2013	839,898	16,682,090	0.050347
2012	783,658	15,938,953	0.049166
2011	743,674	15,003,762	0.049566
2010	4,628,318	16,121,765	0.287085

2 Total of line 1, column (d)	2	0.487744
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	0.097549
4 Enter the net value of noncharitable-use assets for 2015 from Part X, line 5	4	15,757,174
5 Multiply line 4 by line 3	5	1,537,097
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	3,506
7 Add lines 5 and 6	7	1,540,603
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	861,442

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	7,012	
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	7,012	
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	7,012	
6	Credits/Payments			
a	2015 estimated tax payments and 2014 overpayment credited to 2015	6a	53,467	
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	53,467	
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	46,455	
11	Enter the amount of line 10 to be: Credited to 2016 estimated tax Refunded	11	39,443	

Part VII-A Statements Regarding Activities

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

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ► N/A	13	X	
14	The books are in care of ► BNY MELLON, N.A. Telephone no ► (412) 234-1634 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). N/A

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

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

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

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

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

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**1 List all officers, directors, trustees, foundation managers and their compensation (see instructions).**

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N.A. P O Box 185 Pittsburgh, PA 15230-0185	TRUSTEE SEE ATTACHED	99,029	NONE	NONE
BNY Mellon, N.A. P O Box 185 Pittsburgh, PA 15230-0185	FEE REIMBURSEMENT	-50,897	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	

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	15,302,612
b	Average of monthly cash balances	1b	694,519
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	15,997,131
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	15,997,131
4	Cash deemed held for charitable activities. Enter 1 1/2 % of line 3 (for greater amount, see instructions)	4	239,957
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	15,757,174
6	Minimum investment return. Enter 5% of line 5	6	787,859

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	787,859
2a	Tax on investment income for 2015 from Part VI, line 5	2a	7,012
b	Income tax for 2015 (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	7,012
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	780,847
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	780,847
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	780,847

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	861,442
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	861,442
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions)	5	
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	861,442

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				780,847
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	2,100,079			
b From 2011	79			
c From 2012				
d From 2013	33,458			
e From 2014	52,169			
f Total of lines 3a through e	2,185,785			
4 Qualifying distributions for 2015 from Part XII, line 4. ► \$ 861,442				
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				780,847
e Remaining amount distributed out of corpus	80,595			
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	2,266,380			
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)	2,100,079			
9 Excess distributions carryover to 2016. Subtract lines 7 and 8 from line 6a	166,301			
10 Analysis of line 9.				
a Excess from 2011	79			
b Excess from 2012				
c Excess from 2013	33,458			
d Excess from 2014	52,169			
e Excess from 2015	80,595			

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2015, enter the date of the ruling ▶

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

2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

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

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

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

- c** Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year See Attached Statement				
Total				3a 842,189
b Approved for future payment NONE				
Total				3b NONE

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

- | | | |
|---|--|----|
| 1 | Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | |
| a | Transfers from the reporting foundation to a noncharitable exempt organization of. | |
| | (1) Cash | 1a |
| | (2) Other assets | 1a |
| b | Other transactions | |
| | (1) Sales of assets to a noncharitable exempt organization | 1b |
| | (2) Purchases of assets from a noncharitable exempt organization | 1b |
| | (3) Rental of facilities, equipment, or other assets | 1b |
| | (4) Reimbursement arrangements | 1b |
| | (5) Loans or loan guarantees | 1b |
| | (6) Performance of services or membership or fundraising solicitations | 1b |
| c | Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1 |
| d | If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received. | |

	Yes	No
1a(1)		X
1a(2)		X
1b(1)		X
1b(2)		X
1b(3)		X
1b(4)		X
1b(5)		X
1b(6)		X
1c		X

[illegible]

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

(a) Name of organization	(b) Type of organization	(c) Description of relationship

**Sign
Here**

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

► ang

1/31/2017

▶ VICE PRESIDENT

Signature of officer or trustee

Date _____

Title

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

**Paid
Preparer
Use Only**

Print/Type preparer's name

Shawn P. Hanlon

Preparer's signature

[Signature] *cm*

Date _____

1/31/2017

Check ☒ if self-employed

PTIN

P00965923

Firm's name ► PRICEWATERHOUSECOOPERS LLP

Firm's EIN ▶ 13-4008324

Firm's address ► 600 GRANT STREET, PITTSBURGH, PA 15219

Phone no	(412) 355-6000
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Continuation of Part XV, Line 3a (990-PF) - Grants and Contributions Paid During the Year

Recipient(s) paid during the year

Name

FRICK PARK

Street

414 GRANT STREET

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

842,189

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

		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	99,029	NONE	NONE
	BNY Mellon, N.A.	X	P O Box 185	Pittsburgh	PA	15230-0185		FEE	REIMBURS	-50,897	N/A	N/A
										48,132	0	0

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

Long Term CG Distributions										Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss					
Short Term CG Distributions										749,436		Capital Gains/Losses Other sales		7,082,773		7,740,535		-657,762					
										0				0		0							
Description										CUSIP #	Check "X" if to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1	AMICAR 2013-2 A3 0.65%									03064JAC9	X				4/3/2013	2/8/2016	140	140				0	0
2	ANHEUSER-BUSCH INBEV 2									03523TBP2	X				7/11/2012	10/5/2015	4,774	4,976				0	-202
3	ANHEUSER-BUSCH INBEV 2									03523TBP2	X				7/11/2012	10/5/2015	4,774	5,014				0	-240
4	ANHEUSER-BUSCH INBEV 2									03523TBP2	X				12/5/2013	10/5/2015	4,774	4,938				0	-164
5	ANHEUSER-BUSCH INBEV 2									03523TBP2	X				12/10/2013	10/5/2015	4,774	4,632				0	142
6	BNY MELLON LARGE CAP ST									05686M103	X				11/2/2007	1/25/2016	32,000	76,775				0	-44,775
7	BNY MELLON LARGE CAP ST									05686M103	X				11/2/2007	9/16/2016	639,976	1,392,353				0	-752,377
8	BNY MELLON LARGE CAP ST									05686M103	X				12/19/2007	9/16/2016	279,987	498,477				0	-219,490
9	BNY MELLON LARGE CAP ST									05686M103	X				12/17/2008	9/16/2016	28,605	30,143				0	-1,538
10	FHLMC GOLD A90393 5.0%									312938NJ8	X				3/8/2010	5/15/2016	17	18				0	-1
11	FHLMC GOLD A90393 5.0%									312938NJ8	X				3/8/2010	5/15/2016	152	158				0	-6
12	FHLMC GOLD A90393 5.0%									312938NJ8	X				3/8/2010	7/15/2016	201	209				0	-8
13	FHLMC GOLD A90393 5.0%									312938NJ8	X				3/8/2010	9/15/2016	41	43				0	-2
14	FHLMC GOLD A90393 5.0%									312938NJ8	X				7/22/2010	10/15/2015	157	166				0	-9
15	FHLMC GOLD A92821 5.0%									312941D20	X				4/7/2015	10/15/2015	235	262				0	-27
16	FHLMC GOLD A92821 5.0%									312941D20	X				5/28/2013	11/9/2015	9,805	10,027				0	-222
17	A B B FIN US INC 2.875%									00037BAB8	X				4/3/2013	10/8/2015	1,659	1,729				0	0
18	AMICAR 2013-2 A3 0.65%									03064JAC9	X				4/3/2013	11/8/2015	1,729	1,729				0	0
19	AMICAR 2013-2 A3 0.65%									03064JAC9	X				4/3/2013	12/8/2015	1,405	1,405				0	0
20	AMICAR 2013-2 A3 0.65%									03064JAC9	X				4/3/2013	1/8/2016	1,364	1,363				0	1
21	FHLMC GOLD A95828 4.5%									312944PM7	X				9/21/2015	9/15/2016	44	49				0	-5
22	FHLMC GOLD A95828 4.5%									312944PM7	X				12/17/2010	9/15/2016	810	825				0	-15
23	FHLMC GOLD A95828 4.5%									312944PM7	X				1/30/2014	9/15/2016	162	175				0	-13
24	FHLMC GOLD A95828 4.5%									312944PM7	X				9/21/2015	9/15/2016	54	59				0	-5
25	FHLMC GOLD A95828 4.5%									3132J4AV1	X				3/13/2015	10/15/2015	223	241				0	-18
26	FHLMC GOLD A95828 4.5%									3132J4AV1	X				5/28/2015	10/15/2015	149	161				0	-12
27	FHLMC GOLD A95828 4.5%									3132J4AV1	X				5/28/2015	11/15/2015	170	183				0	-13
28	FHLMC GOLD A95828 4.5%									3132J4AV1	X				10/20/2015	11/15/2015	113	122				0	-9
29	FHLMC GOLD A95828 4.5%									3132J4AV1	X				10/20/2015	11/15/2015	57	61				0	-4
30	FHLMC GOLD A95828 4.5%									3132J4AV1	X				3/13/2015	12/15/2015	131	141				0	-10
31	FHLMC GOLD A95828 4.5%									3132J4AV1	X				5/28/2015	12/15/2015	87	94				0	-7
32	FHLMC GOLD A95828 4.5%									3132J4AV1	X				10/20/2015	12/15/2015	44	47				0	-3
33	FHLMC GOLD A95828 4.5%									3132J4AV1	X				3/13/2015	11/15/2016	168	182				0	-14
34	FHLMC GOLD A95828 4.5%									3132J4AV1	X				5/28/2015	1/15/2016	112	121				0	-9
35	FHLMC GOLD A95828 4.5%									3132J4AV1	X				10/20/2015	1/15/2016	56	61				0	-5
36	FHLMC GOLD A95828 4.5%									3132J4AV1	X				3/13/2015	2/15/2016	183	198				0	-15
37	FHLMC GOLD A95828 4.5%									3132J4AV1	X				5/28/2015	2/15/2016	122	132				0	-10
38	FHLMC GOLD A95828 4.5%									3132J4AV1	X				10/20/2015	2/15/2016	61	66				0	-5
39	FHLMC GOLD A95828 4.5%									3132J4AV1	X				3/13/2015	3/15/2016	117	127				0	-10
40	FHLMC GOLD A95828 4.5%									3132J4AV1	X				5/28/2015	3/15/2016	85	85				0	-7
41	FHLMC GOLD A95828 4.5%									3132J4AV1	X				10/20/2015	3/15/2016	39	42				0	-3
42	FHLMC GOLD A95828 4.5%									3132J4AV1	X				5/28/2015	4/15/2016	118	128				0	-10
43	FHLMC GOLD A95828 4.5%									3132J4AV1	X				3/13/2015	4/15/2016	79	85				0	-6
44	FHLMC GOLD A95828 4.5%									3132J4AV1	X				10/20/2015	4/15/2016	39	42				0	-3
45	FHLMC GOLD A95828 4.5%									3132J4AV1	X				3/13/2015	4/21/2016	13,026	13,067				0	-41
46	FHLMC GOLD A95828 4.5%									3132J4AV1	X				5/28/2015	4/21/2016	8,684	8,706				0	-22
47	FHLMC GOLD A95828 4.5%									3132J4AV1	X				10/20/2015	4/21/2016	3,975	3,981				0	-6
48	FHLMC GOLD A95828 4.5%									3132J4AV1	X				10/20/2015	5/15/2016	341	368				0	-27
49	FHLMC GOLD A95828 4.5%									3132J4AV1	X				7/8/2013	10/9/2015	36,156	34,742				0	1,414
50	FHLMC GOLD A95828 4.5%									3132J4AV1	X				7/8/2013	10/15/2015	1,324	1,321				0	3
51	FHLMC GOLD A95828 4.5%									3132J4AV1	X				7/8/2013	11/15/2015	254	253				0	-1
52	FHLMC GOLD A95828 4.5%									3132J4AV1	X				4/11/2014	11/15/2015	371	389				0	-18
53	FHLMC GOLD A95828 4.5%									3132J4AV1	X				4/11/2014	12/15/2015	176	185				0	-9
54	FHLMC GOLD A95828 4.5%									3132J4AV1	X				4/11/2014	1/15/2016	14	15				0	-1
55	FHLMC GOLD A95828 4.5%									3132J4AV1	X				2/15/2016	2/15/2016	14	15				0	-1
56	FHLMC GOLD A95828 4.5%									3132J4AV1	X				4/11/2014	3/15/2016	14	15				0	-1
57	FHLMC GOLD A95828 4.5%									3132J4AV1	X				4/11/2014	4/15/2016	180	189				0	-9
58	FHLMC GOLD A95828 4.5%									3132J4AV1	X				4/11/2014	5/15/2016	13	13				0	0
59	FHLMC GOLD A95828 4.5%									3132J4AV1	X				4/11/2014	6/15/2016	13	14				0	-1
60	FHLMC GOLD A95828 4.5%									3132J4AV1	X				4/11/2014	7/8/2016	8,189	7,945				0	244
61	FHLMC GOLD A95828 4.5%									3132J4AV1	X				4/11/2014	7/15/2016	183	192				0	-9
62	FHLMC GOLD A95828 4.5%									3132J4AV1	X				7/8/2015	10/15/2015	155	160				0	-5
63	FHLMC GOLD A95828 4.5%									3132J4AV1	X				7/8/2015	11/15/2015	75	78				0	-3
64	FHLMC GOLD A95828 4.5%									3132J4AV1	X				7/8/2015	12/15/2015	454	469				0	-15
65	FHLMC GOLD A95828 4.5%									3132J4AV1	X				7/8/2015	1/15/2016	109	112				0	-3
66	FHLMC GOLD A95828 4.5%									3132J4AV1	X				7/8/2015	2/15/2016	73	76				0	-3
67	FHLMC GOLD A95828 4.5%									3132J4AV1	X				7/8/2015	3/15/2016	74	77				0	-3
68	FHLMC GOLD A95828 4.5%									3132J4AV1	X				16/2014	12/25/2015	106	112				0	-6
69	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
70	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
71	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
72	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
73	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
74	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
75	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
76	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
77	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
78	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
79	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
80	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
81	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
82	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
83	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
84	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
85	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
86	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
87	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
88	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
89	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
90	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112				0	-6
91	FHLMC GOLD A95828 4.5%									3132J4AV1	X				1/30/2014	12/25/2015	106	112					

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

Amount										Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Long Term CG Distributions										Capital Gains/Losses		7,082,773		7,740,535		-657,762	
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		
73	FNMA POOL #41.191 3.5%	3139E1UR2	X				1/30/2014	1/25/2016	106	111				0	-5		
74	BNY MELLON LARGE CAP ST	05569M103	X				12/13/2012	9/16/2016	51,300	81,547				0	-30,247		
75	BNY MELLON LARGE CAP ST	05569M103	X				12/9/2013	9/16/2016	846,818	960,638				0	-113,820		
76	BNY MELLON LARGE CAP ST	05569M103	X				12/8/2014	9/16/2016	365,329	404,613				0	-39,284		
77	BNY MELLON LARGE CAP ST	05569M103	X				12/4/2015	9/16/2016	234,371	237,312				0	-2,941		
78	BNY MELLON LARGE CAP ST	05569M103	X				8/9/2016	9/16/2016	195,105	200,000				0	-4,895		
79	BNY MELLON INCOME STOC	05569M301	X				12/22/2005	11/16/2015	10,000	11,028				0	-1,028		
80	BNY MELLON INCOME STOC	05569M301	X				12/22/2005	12/21/2015	40,000	44,753				0	-4,753		
81	BNY MELLON INCOME STOC	05569M301	X				12/23/2001	12/21/2015	21,823	27,361				0	-5,538		
82	BNY MELLON INCOME STOC	05569M301	X				12/23/2001	12/21/2015	18,177	22,630				0	-4,453		
83	BNY MELLON INCOME STOC	05569M301	X				12/23/2001	12/21/2015	32,000	41,726				0	-9,726		
84	BNY MELLON INCOME STOC	05569M301	X				12/23/2001	12/21/2015	20,000	24,469				0	-4,469		
85	BNY MELLON INCOME STOC	05569M301	X				12/23/2001	12/21/2015	20,000	24,259				0	-4,259		
86	BNY MELLON INCOME STOC	05569M301	X				12/23/2001	12/21/2015	30,000	35,477				0	-5,477		
87	BNY MELLON INCOME STOC	05569M301	X				12/23/2001	12/21/2015	32,000	38,392				0	-6,392		
88	BNY MELLON INCOME STOC	05569M301	X				12/23/2001	12/21/2015	10,000	11,756				0	-1,756		
89	BNY MELLON INCOME STOC	05569M301	X				12/23/2001	12/21/2015	32,000	37,133				0	-5,133		
90	BNY MELLON INCOME STOC	05569M301	X				12/23/2001	12/21/2015	32,000	38,115				0	-6,115		
91	BNY MELLON INCOME STOC	05569M301	X				12/23/2001	12/21/2015	32,000	37,221				0	-5,221		
92	FHLMC GOLD A92821	312941D20	X				7/22/2010	11/15/2015	146	155				0	-9		
93	FHLMC GOLD A92821	312941D20	X				7/22/2010	11/15/2015	219	244				0	-25		
94	FHLMC GOLD A92821	312941D20	X				7/22/2010	12/15/2015	74	78				0	-4		
95	FHLMC GOLD A92821	312941D20	X				7/22/2010	12/15/2015	111	123				0	-12		
96	FHLMC GOLD A92821	312941D20	X				7/22/2010	11/15/2016	122	129				0	-7		
97	FHLMC GOLD A92821	312941D20	X				7/22/2010	11/15/2016	182	203				0	-21		
98	FHLMC GOLD A92821	312941D20	X				7/22/2010	2/15/2016	50	53				0	-3		
99	FHLMC GOLD A92821	312941D20	X				7/22/2010	2/15/2016	75	83				0	-8		
100	FHLMC GOLD A92821	312941D20	X				7/22/2010	3/15/2016	78	83				0	-5		
101	FHLMC GOLD A92821	312941D20	X				7/22/2010	4/15/2016	117	131				0	-14		
102	FHLMC GOLD A92821	312941D20	X				7/22/2010	4/15/2016	124	132				0	-8		
103	FHLMC GOLD A92821	312941D20	X				7/22/2010	4/15/2016	167	208				0	-41		
104	FHLMC GOLD A92821	312941D20	X				7/22/2010	5/15/2016	76	81				0	-5		
105	FHLMC GOLD A92821	312941D20	X				7/22/2010	5/15/2016	114	127				0	-13		
106	FHLMC GOLD A92821	312941D20	X				7/22/2010	6/15/2016	158	168				0	-10		
107	FHLMC GOLD A92821	312941D20	X				7/22/2010	6/15/2016	238	265				0	-27		
108	FHLMC GOLD A92821	312941D20	X				7/22/2010	7/15/2016	150	160				0	-10		
109	FHLMC GOLD A92821	312941D20	X				7/22/2010	7/15/2016	226	251				0	-25		
110	FHLMC GOLD A92821	312941D20	X				7/22/2010	8/15/2016	84	89				0	-5		
111	FHLMC GOLD A92821	312941D20	X				7/22/2010	8/15/2016	125	140				0	-15		
112	FHLMC GOLD A92821	312941D20	X				7/22/2010	9/15/2016	84	88				0	-5		
113	FHLMC GOLD A92821	312941D20	X				7/22/2010	9/15/2016	126	141				0	-15		
114	FHLMC GOLD A95828	312944PM7	X				12/17/2010	10/15/2015	557	567				0	-10		
115	FHLMC GOLD A95828	312944PM7	X				12/17/2010	10/15/2015	111	120				0	-9		
116	FHLMC GOLD A95828	312944PM7	X				9/21/2015	10/15/2015	37	41				0	-4		
117	FHLMC GOLD A95828	312944PM7	X				12/17/2010	11/15/2015	708	722				0	-14		
118	FHLMC GOLD A95828	312944PM7	X				13/02/2014	11/15/2015	142	153				0	-11		
119	FHLMC GOLD A95828	312944PM7	X				9/21/2015	11/15/2015	47	52				0	-5		
120	FHLMC GOLD A95828	312944PM7	X				12/17/2010	12/15/2015	533	543				0	-10		
121	FHLMC GOLD A95828	312944PM7	X				1/30/2014	12/15/2015	107	115				0	-8		
122	FHLMC GOLD A95828	312944PM7	X				9/21/2015	12/15/2015	36	39				0	-3		
123	FHLMC GOLD A95828	312944PM7	X				12/17/2010	11/15/2016	649	682				0	-33		
124	FHLMC GOLD A95828	312944PM7	X				13/02/2014	11/15/2016	130	140				0	-10		
125	FHLMC GOLD A95828	312944PM7	X				9/21/2015	11/15/2016	43	47				0	-4		
126	FHLMC GOLD A95828	312944PM7	X				12/17/2010	2/15/2016	532	542				0	-10		
127	FHLMC GOLD A95828	312944PM7	X				13/02/2014	2/15/2016	106	115				0	-9		
128	FHLMC GOLD A95828	312944PM7	X				9/21/2015	3/15/2016	35	39				0	-4		
129	FHLMC GOLD A95828	312944PM7	X				12/17/2010	3/15/2016	544	554				0	-10		
130	FHLMC GOLD A95828	312944PM7	X				13/02/2014	3/15/2016	109	117				0	-8		
131	FHLMC GOLD A95828	312944PM7	X				9/21/2015	3/15/2016	36	40				0	-4		
132	FHLMC GOLD A95828	312944PM7	X				12/17/2010	4/15/2016	492	501				0	-9		
133	FHLMC GOLD A95828	312944PM7	X				13/02/2014	4/15/2016	98	106				0	-8		
134	FHLMC GOLD A95828	312944PM7	X				9/21/2015	4/15/2016	33	36				0	-3		
135	FHLMC GOLD A95828	312944PM7	X				12/17/2010	5/15/2016	644	656				0	-12		
136	FHLMC GOLD A95828	312944PM7	X				13/02/2014	5/15/2016	129	139				0	-10		
137	FHLMC GOLD A95828	312944PM7	X				9/21/2015	5/15/2016	43	47				0	-4		
138	FHLMC GOLD A95828	312944PM7	X				12/17/2010	6/15/2016	754	768				0	-15		
139	FHLMC GOLD A95828	312944PM7	X				13/02/2014	6/15/2016	151	163				0	-12		
140	FHLMC GOLD A95828	312944PM7	X				9/21/2015	7/15/2016	50	55				0	-5		
141	FHLMC GOLD A95828	312944PM7	X				12/17/2010	7/15/2016	693	706				0	-13		
142	FHLMC GOLD A95828	312944PM7	X				13/02/2014	7/15/2016	139	150				0	-11		
143	FHLMC GOLD A95828	312944PM7	X				9/21/2015	7/15/2016	46	51				0	-5		
144	FHLMC GOLD A95828	312944PM7	X				12/17/2010	8/15/2016	668	680				0	-12		

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

Long Term CG Distributions										Amount		Totals		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions										749,436		Capital Gains/Losses		7,082,773		-657,762	
										0		Other sales		0		0	
Description	CUSIP #	Check "x" to include in Part IV	Purchaser	Check "x" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss			
145 FHLMC GOLD A95828 4.5%	312844FM7	X				1/30/2014	8/15/2016	134	144				0	-10			
146 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	2/25/2016	135	141				0	-6			
147 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	101	106				0	-7			
148 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	101	106				0	-5			
149 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	93	98				0	-5			
150 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	93	98				0	-5			
151 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	142	149				0	-7			
152 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	142	149				0	-7			
153 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	138	144				0	-6			
154 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	138	144				0	-6			
155 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	133	139				0	-6			
156 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	133	139				0	-6			
157 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	115	121				0	-7			
158 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	115	121				0	-7			
159 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	116	122				0	-6			
160 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	116	122				0	-6			
161 FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2016	116	122				0	-6			
162 FNMA AL6223 POOL 4.5%	3138EN4H8	X				2/24/2015	10/25/2015	623	679				0	-56			
163 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	10/25/2015	555	605				0	-50			
164 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	10/25/2015	340	371				0	-31			
165 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	10/25/2015	867	945				0	-78			
166 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	10/25/2015	603	657				0	-54			
167 FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	8/25/2016	85	88				0	-3			
168 FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	8/25/2016	145	149				0	-4			
169 FN BC0048 2.5% 11/01	3140EU6X7	X				11/19/2015	12/25/2016	326	330				0	-4			
170 FN BC0048 2.5% 11/01	3140EU6X7	X				11/19/2015	12/25/2016	486	493				0	-7			
171 FN BC0048 2.5% 11/01	3140EU6X7	X				11/19/2015	12/25/2016	377	383				0	-6			
172 FN BC0048 2.5% 11/01	3140EU6X7	X				11/19/2015	12/25/2016	489	496				0	-7			
173 FN BC0048 2.5% 11/01	3140EU6X7	X				11/19/2015	12/25/2016	243	247				0	-4			
174 FN BC0048 2.5% 11/01	3140EU6X7	X				4/21/2016	5/25/2016	27	28				0	-1			
175 FN BC0048 2.5% 11/01	3140EU6X7	X				11/19/2015	12/25/2016	884	897				0	-13			
176 FN BC0048 2.5% 11/01	3140EU6X7	X				4/21/2016	5/25/2016	98	101				0	-3			
177 FN BC0048 2.5% 11/01	3140EU6X7	X				11/19/2015	12/25/2016	971	984				0	-13			
178 FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/19/2016	4/25/2016	87	91				0	-4			
179 FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/19/2016	4/25/2016	261	274				0	-13			
180 FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/19/2016	4/25/2016	87	91				0	-4			
181 FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/19/2016	4/25/2016	204	214				0	-10			
182 FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/19/2016	4/25/2016	68	71				0	-3			
183 FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/19/2016	4/25/2016	330	346				0	-16			
184 FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/19/2016	4/25/2016	110	116				0	-6			
185 FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/19/2016	4/25/2016	9,882	9,833				0	49			
186 FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/19/2016	4/25/2016	28,743	28,583				0	160			
187 FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/19/2016	4/25/2016	506	530				0	-24			
188 FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/19/2016	4/25/2016	169	177				0	-8			
189 FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/19/2016	4/25/2016	855	896				0	-41			
190 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2015	59	61				0	-2			
191 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	12/15/2015	62	63				0	-1			
192 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2016	1,013	1,035				0	-22			
193 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2016	61	62				0	-1			
194 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2016	792	810				0	-18			
195 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2016	57	58				0	-1			
196 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2016	55	57				0	-2			
197 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2016	50	52				0	-2			
198 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2016	52	54				0	-2			
199 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2016	53	54				0	-1			
200 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2016	627	641				0	-14			
201 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	10/15/2015	69	72				0	-3			
202 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	11/15/2015	70	73				0	-3			
203 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	11/15/2015	66	69				0	-3			
204 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	11/15/2015	68	72				0	-3			
205 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	11/15/2015	69	73				0	-3			
206 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	11/15/2015	71	74				0	-3			
207 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	11/15/2015	71	74				0	-3			
208 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	11/15/2015	70	73				0	-3			
209 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	11/15/2015	70	73				0	-3			
210 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	11/15/2015	70	73				0	-3			
211 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	11/15/2015	71	74				0	-3			
212 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	11/15/2015	37	39				0	-2			
213 FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	10/15/2015	139	147				0	-8			
214 FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	11/15/2015	19	20				0	-1			
215 FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	11/15/2015	145	154				0	-9			

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

Long Term CG Distributions										Amount		Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions										749,436		Capital Gains/Losses Other sales										7,082,773		7,740,535		-657,762	
										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													
217 BOSTON PROPERTIES LP 4	10112RAS3	X				4/3/2013	9/23/2016	5,433	5,463				0	-30													
218 BOSTON PROPERTIES LP 4	10112RAS3	X				5/21/2014	9/23/2016	5,433	5,343				0	90													
219 FHLIC GOLD G05938	3128M7AX1	X				7/19/2010	2/15/2016	180	191				0	-11													
220 FHLIC GOLD G80103	31335ADG0	X				7/8/2015	4/15/2016	78	78				0	-2													
221 FHLIC GOLD G60103	31335ADG0	X				7/8/2015	5/15/2016	585	604				0	-19													
222 FHLIC GOLD G80103	31335ADG0	X				7/8/2015	6/8/2016	44,268	43,363				0	905													
223 FHLIC GOLD G80103	31335ADG0	X				7/8/2015	6/15/2016	724	749				0	-25													
224 FEDERAL HOME LN MTG 4	3134A1VG6	X				10/21/2011	11/17/2015	200,000	228,928				0	-28,928													
225 FEDL HMLN MTG CORP 47	3134A4ZT4	X				8/15/2012	1/19/2016	100,000	114,256				0	-14,256													
226 FEDERAL NATL MTG ASSN 5	31359MS61	X				8/15/2012	7/15/2016	100,000	118,096				0	-18,096													
227 FEDERAL NATL MTG ASSN 5	31359MW41	X				10/15/2012	9/15/2016	100,000	113,088				0	-13,088													
228 FNMA 2014-28 ND	3136AJK47	X				4/11/2014	10/25/2015	163	166				0	-3													
229 FNMA 2014-28 ND	3136AJK47	X				4/11/2014	1/25/2015	246	251				0	-5													
230 FNMA 2014-28 ND	3136AJK47	X				4/11/2014	12/25/2015	145	148				0	-3													
231 FNMA 2014-28 ND	3136AJK47	X				4/11/2014	1/25/2016	196	202				0	-6													
232 FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	7/25/2016	531	578				0	-47													
233 FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/4/2016	7/25/2016	66	72				0	-6													
234 FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	8/25/2016	414	451				0	-37													
235 FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/4/2016	8/25/2016	52	56				0	-4													
236 FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	9/25/2016	657	716				0	-59													
237 FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/4/2016	9/25/2016	82	89				0	-7													
238 FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	9/28/2016	27,073	28,855				0	218													
239 FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/4/2016	9/28/2016	2,559	2,537				0	22													
240 FNMA POOL #AL5630 4 0%	3138ENHG7	X				9/3/2014	10/25/2015	89	94				0	-5													
241 FNMA POOL #AL5630 4 0%	3138ENHG7	X				9/3/2014	1/25/2015	89	95				0	-6													
242 FNMA POOL #AL5630 4 0%	3138ENHG7	X				9/3/2014	12/25/2015	223	237				0	-14													
243 FNMA POOL #AL5630 4 0%	3138ENHG7	X				9/3/2014	1/25/2016	89	95				0	-6													
244 FNMA POOL #AL5630 4 0%	3138ENHG7	X				9/3/2014	2/25/2016	207	220				0	-13													
245 FNMA POOL #AL5630 4 0%	3138ENHG7	X				9/3/2014	4/25/2016	23	24				0	-1													
246 FNMA POOL #AL5630 4 0%	3138ENHG7	X				9/3/2014	5/25/2016	211	224				0	-13													
247 FNMA POOL #AL5630 4 0%	3138ENHG7	X				9/3/2014	6/25/2016	92	98				0	-6													
248 FNMA POOL #AL5630 4 0%	3138ENHG7	X				9/3/2014	7/25/2016	463	482				0	-19													
249 FNMA POOL #AL5630 4 0%	3138ENHG7	X				9/3/2014	7/28/2016	13,205	13,004				0	201													
250 FNMA POOL #AL5630 4 0%	3138ENHG7	X				9/3/2014	8/25/2016	259	275				0	-16													
251 FNMA POOL #AL5630 4 0%	3138ENHG7	X				9/3/2014	10/25/2015	860	923				0	-63													
252 FNMA POOL #AL6150 4 0%	3138ENZ05	X				12/16/2014	11/25/2015	1,359	1,458				0	-99													
253 FNMA POOL #AL6150 4 0%	3138ENZ05	X				12/16/2014	12/25/2015	996	1,068				0	-72													
254 FNMA POOL #AL6150 4 0%	3138ENZ05	X				12/16/2014	1/25/2016	780	837				0	-57													
255 FNMA POOL #AL6150 4 0%	3138ENZ05	X				12/16/2014	2/25/2016	647	694				0	-47													
256 FNMA POOL #AL6150 4 0%	3138ENZ05	X				12/16/2014	3/10/2016	26,083	26,344				0	-261													
257 FNMA POOL #AL6150 4 0%	3138ENZ05	X				12/16/2014	3/25/2016	951	1,020				0	-69													
258 FNMA POOL #AL6150 4 0%	3138ENZ05	X				12/16/2014	4/25/2016	283	304				0	-21													
259 FNMA POOL #AL6150 4 0%	3138ENZ05	X				12/16/2014	5/25/2016	180	193				0	-13													
260 FNMA POOL #AL6150 4 0%	3138ENZ05	X				12/16/2014	6/25/2016	252	270				0	-18													
261 FNMA POOL #AL6150 4 0%	3138ENZ05	X				12/16/2014	7/25/2016	230	247				0	-17													
262 FNMA POOL #AL6150 4 0%	3138ENZ05	X				12/16/2014	8/25/2016	192	206				0	-14													
263 FNMA POOL #AL6150 4 0%	3138ENZ05	X				12/16/2014	9/25/2016	251	270				0	-19													
264 FNMA POOL #AL6150 4 0%	3138ENZ05	X				6/8/2015	10/25/2015	136	141				0	-5													
265 FNMA POOL #AL6995 3 5%	3138EPVU4	X				4/1/2013	7/8/2016	2,427	2,364				0	63													
266 FNMA POOL #745418 5 5%	31403DDX4	X				4/1/2013	7/25/2016	48	53				0	-5													
267 FNMA POOL #745418 5 5%	31403DDX4	X				4/20/2016	6/25/2016	246	258				0	-12													
268 FNMA POOL #BA0431 3 5% 2	3140E4PR2	X				4/20/2016	7/25/2016	985	1,033				0	-48													
269 FNMA POOL #BA0431 3 5% 2	3140E4PR2	X				4/20/2016	7/26/2016	48,466	49,286				0	180													
270 FNMA POOL #BA0431 3 5% 2	3140E4PR2	X				4/20/2016	8/25/2016	1,494	1,566				0	-72													
271 FNMA POOL #BA0431 3 5% 2	3140E4PR2	X				4/20/2016	2/25/2016	75	82				0	-7													
272 FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	3/25/2016	615	670				0	-55													
273 FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/4/2016	3/25/2016	77	84				0	-7													
274 FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	4/25/2016	564	614				0	-50													
275 FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/4/2016	4/25/2016	70	77				0	-7													
276 FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	5/25/2016	604	659				0	-55													
277 FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/4/2016	5/25/2016	76	82				0	-6													
278 FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	6/25/2016	699	762				0	-63													
279 FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/4/2016	6/25/2016	87	95				0	-8													
280 FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/13/2016	4/25/2016	54	55				0	-1													
281 FN MA2487 3 0% 1201	31418BXK2	X				1/12/2015	5/25/2016	145	146				0	-1													
282 FN MA2487 3 0% 1201	31418BXK2	X				1/13/2016	5/25/2016	24	25				0	-1													
283 FN MA2487 3 0% 1201	31418BXK2	X				1/13/2016	6/14/2016	4,934	4,854				0	80													
284 FN MA2487 3 0% 1201	31418BXK2	X				1/12/2015	6/14/2016	19,497	18,962				0	515													
285 FN MA2487 3 0% 1201	31418BXK2	X				1/12/2015	6/25/2016	428	428				0	-1													
286 FN MA2487 3 0% 1201	31418BXK2	X				1/13/2016	6/25/2016	71	72				0	-1													
287 FN MA2487 3 0% 1201	31418BXK2	X				1/12/2015	7/25/2016	324	325				0	-1													
288 FN MA2487 3 0% 1201	31418BXK2	X				1/12/2015	7/25/2016	324	325				0	-1													

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis		Expenses		Net Gain or Loss		
Short Term CG Distributions		749,436		Capital Gains/Losses		7,082,773		7,740,535		0		-657,762		
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
289 FN MA2487 3.0% 12/0	31418BXZ2	X				11/24/2015	8/25/2016	98	98					0
290 FN MA2487 3.0% 12/0	31418BXZ2	X				11/24/2015	9/25/2016	167	167					0
291 FN MA2487 3.0% 12/0	31418BXZ2	X				11/24/2015	9/25/2016	9,417	9,068					349
292 FNMA POOL # MA2485 3.5%	31418BXZ4	X				2/4/2016	3/25/2016	109	114					-5
293 FNMA POOL # MA2485 3.5%	31418BXZ4	X				2/4/2016	4/25/2016	261	273					-12
294 BOSTON PROPERTIES LP 4.1	10112RAS3	X				8/30/2011	9/23/2016	5,433	4,920					513
295 DFA EMERG MKTS CORE EQ	233203421	X				7/27/2012	10/21/2015	20,000	21,269					-1,269
296 EBAY INC 2.875% 8/01	276842AK9	X				7/23/2014	10/15/2015	14,732	14,987					-255
297 FHLIC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	10/15/2015	59	60					-1
298 FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	5/25/2016	74	77					-3
299 FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	6/25/2016	176	185					-9
300 FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	7/25/2016	203	213					-10
301 FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	8/25/2016	215	226					-11
302 FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	9/25/2016	325	341					-16
303 FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	9/28/2016	14,309	14,222					87
304 FNMA POOL MA2561 3.0%	31418B233	X				3/3/2016	4/25/2016	129	135					-6
305 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	9/25/2016	735	745					-10
306 FNMA POOL # BC2681 3.0%	3140EW617	X				3/3/2016	4/25/2016	125	128					-3
307 FNMA POOL # BC2681 3.0%	3140EW617	X				3/3/2016	5/25/2016	201	206					-5
308 FNMA POOL # BC2681 3.0%	3140EW617	X				3/3/2016	6/25/2016	176	180					-4
309 FNMA POOL # BC2681 3.0%	3140EW617	X				3/3/2016	7/25/2016	57	59					-2
310 FNMA POOL # BC2681 3.0%	3140EW617	X				3/3/2016	8/12/2016	30,029	29,534					495
311 FNMA POOL # BC2681 3.0%	3140EW617	X				3/3/2016	8/25/2016	497	508					-11
312 FNMA POOL # BC2681 3.0%	3140EW617	X				3/3/2016	9/25/2016	51	52					-1
313 FNMA POOL # 962003 5.5%	31414CGL6	X				2/25/2008	10/25/2015	321	320					1
314 FNMA POOL # 962003 5.5%	31414CGL6	X				2/25/2008	11/25/2015	154	154					0
315 FNMA POOL # 962003 5.5%	31414CGL6	X				2/25/2008	12/25/2015	10	10					0
316 FNMA POOL # 962003 5.5%	31414CGL6	X				2/25/2008	1/25/2016	10	10					0
317 FNMA POOL # 962003 5.5%	31414CGL6	X				2/25/2008	2/25/2016	10	10					0
318 FNMA POOL # 962003 5.5%	31414CGL6	X				2/25/2008	3/25/2016	10	10					0
319 FNMA POOL # 962003 5.5%	31414CGL6	X				2/25/2008	4/25/2016	139	139					0
320 FNMA POOL # 962003 5.5%	31414CGL6	X				2/25/2008	5/25/2016	151	151					0
321 FNMA POOL # 962003 5.5%	31414CGL6	X				2/25/2008	6/25/2016	150	150					0
322 FNMA POOL # 962003 5.5%	31414CGL6	X				2/25/2008	7/8/2016	4,862	4,323					539
323 FNMA POOL # 962003 5.5%	31414CGL6	X				2/25/2008	7/25/2016	170	170					0
324 FNMA POOL # 962301 4.5%	31414CRW0	X				5/20/2009	10/25/2015	83	86					-3
325 FNMA POOL # 962301 4.5%	31414CRW0	X				5/20/2009	11/25/2015	42	43					-1
326 FNMA POOL # 962301 4.5%	31414CRW0	X				5/20/2009	12/25/2015	42	43					-1
327 FNMA POOL # 962301 4.5%	31414CRW0	X				5/20/2009	1/25/2016	44	44					0
328 FNMA POOL # 962301 4.5%	31414CRW0	X				5/20/2009	2/24/2016	3,653	3,522					131
329 FNMA POOL # 962301 4.5%	31414CRW0	X				5/20/2009	2/25/2016	45	46					0
330 FNMA POOL # AA7694 4.5%	31416RRQ8	X				11/10/2009	10/25/2015	18	18					0
331 FNMA POOL # AA7694 4.5%	31416RRQ8	X				11/10/2009	11/25/2015	17	18					-1
332 FNMA POOL # AA7694 4.5%	31416RRQ8	X				11/10/2009	12/25/2015	21	21					0
333 FNMA POOL # AA7694 4.5%	31416RRQ8	X				11/10/2009	1/25/2016	87	90					-3
334 FNMA POOL # MA1598 3.0%	36179NX45	X				6/24/2014	10/20/2015	443	447					-4
335 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				2/4/2014	1/15/2016	139	148					-9
336 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				12/11/2015	1/15/2016	69	75					-6
337 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				2/4/2014	2/15/2016	69	74					-5
338 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				12/11/2015	3/15/2016	35	37					-2
339 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				2/4/2014	3/15/2016	110	117					-7
340 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				12/11/2015	4/15/2016	55	59					-4
341 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				2/4/2014	4/15/2016	85	91					-6
342 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				12/11/2015	5/15/2016	43	46					-3
343 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				2/4/2014	5/15/2016	68	72					-4
344 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				12/11/2015	5/15/2016	34	36					-2
345 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				2/4/2014	6/15/2016	114	121					-7
346 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				12/11/2015	6/15/2016	57	61					-4
347 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				2/4/2014	7/15/2016	108	115					-7
348 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				12/11/2015	7/15/2016	54	58					-4
349 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				2/4/2014	8/15/2016	76	81					-5
350 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				12/11/2015	8/15/2016	38	41					-3
351 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				2/4/2014	9/15/2016	212	225					-13
352 FHLIC GOLD POOL C91738 3.0%	3128P74X8	X				12/11/2015	9/15/2016	106	114					-8
353 FHLIC GOLD POOL C91339 3.0%	3128P7PY3	X				2/4/2014	10/15/2015	108	116					-8
354 FHLIC GOLD POOL C91339 3.0%	3128P7PY3	X				8/31/2015	10/15/2015	27	29					-2
355 FHLIC GOLD POOL C91339 3.0%	3128P7PY3	X				2/4/2014	11/15/2015	127	136					-9
356 FHLIC GOLD POOL C91339 3.0%	3128P7PY3	X				8/31/2015	11/15/2015	32	34					-2
357 FHLIC GOLD POOL C91339 3.0%	3128P7PY3	X				2/4/2014	12/15/2015	116	124					-8
358 FHLIC GOLD POOL C91339 3.0%	3128P7PY3	X				8/31/2015	12/15/2015	29	31					-2
359 FHLIC GOLD POOL C91339 3.0%	3128P7PY3	X				2/4/2014	1/15/2016	103	110					-7
360 FHLIC GOLD POOL C91339 3.0%	3128P7PY3	X				8/31/2015	1/15/2016	26	28					-2

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		749,436		Capital Gains/Losses Other sales		7,082,773		7,740,535		-557,762				
		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
361 FHLMC GOLD POOL C91339	312857PY3	X				2/4/2014	2/15/2016	73	78				0	5
362 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	1/25/2016	317	354				0	-37
363 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	2/25/2016	34	36				0	-2
364 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	2/25/2016	8	9				0	-1
365 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	3/25/2016	263	276				0	-13
366 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	3/25/2016	66	73				0	-7
367 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	4/25/2016	761	800				0	-39
368 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	4/25/2016	190	212				0	-22
369 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	5/25/2016	148	155				0	-7
370 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	5/25/2016	37	41				0	-4
371 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	6/25/2016	550	578				0	-28
372 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	6/25/2016	138	153				0	-15
373 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	7/8/2016	5,017	5,052				0	-35
374 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	7/8/2016	19,094	18,122				0	972
375 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	7/25/2016	679	924				0	-45
376 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	10/25/2015	106	111				0	-5
377 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	10/25/2015	18	18				0	-1
378 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	11/25/2015	349	366				0	-17
379 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	11/25/2015	58	62				0	-4
380 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	12/25/2015	180	189				0	-9
381 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	12/25/2015	30	32				0	-2
382 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	1/25/2016	129	135				0	-6
383 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	1/25/2016	21	23				0	-2
384 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	2/25/2016	188	197				0	-9
385 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	2/25/2016	31	33				0	-2
386 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	3/25/2016	220	231				0	-11
387 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	3/25/2016	37	39				0	-2
388 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	4/25/2016	161	169				0	-8
389 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	4/25/2016	27	29				0	-2
390 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	5/25/2016	87	91				0	-4
391 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	5/25/2016	14	15				0	-1
392 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	6/25/2016	131	137				0	-6
393 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	6/25/2016	22	23				0	-1
394 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	7/25/2016	172	181				0	-9
395 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	7/25/2016	29	31				0	-2
396 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	7/25/2016	141	148				0	-7
397 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	8/25/2016	125	130				0	-5
398 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	3/20/2016	134	139				0	-5
399 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	4/18/2016	25,115	24,693				0	422
400 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	4/20/2016	105	110				0	5
401 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	4/15/2016	24,342	24,258				0	84
402 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	4/15/2016	24,342	24,248				0	94
403 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	4/15/2016	1,259	1,347				0	-88
404 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	4/15/2016	1,259	1,346				0	-87
405 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	10/15/2015	128	127				0	1
406 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	11/15/2015	70	69				0	1
407 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	12/15/2015	50	50				0	0
408 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	1/15/2016	77	76				0	0
409 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	12/20/2015	134	139				0	-5
410 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	1/20/2016	132	138				0	-6
411 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	2/15/2016	68	68				0	0
412 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	3/15/2016	53	53				0	0
413 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	4/15/2016	56	56				0	0
414 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	5/15/2016	60	60				0	0
415 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	6/17/2016	4,936	4,304				0	532
416 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	6/15/2016	54	54				0	0
417 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	10/15/2015	31	31				0	0
418 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	10/15/2015	99	99				0	0
419 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	11/15/2015	32	32				0	0
420 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	12/15/2015	103	103				0	0
421 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	1/15/2016	34	34				0	0
422 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	1/25/2016	253	253				0	0
423 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	1/25/2016	126	126				0	0
424 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	2/25/2016	14	14				0	-7
425 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	2/25/2016	7	7				0	0
426 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	2/25/2016	250	250				0	0
427 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	3/25/2016	125	125				0	0
428 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	3/25/2016	7,161	6,825				0	0
429 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				5/1/2013	4/1/2016	3,574	3,595				0	336
430 FNMA POOL # AH4794 5% 2/1	3138ASU2	X				9/14/2011	4/1/2016	3,574	3,595				0	-11

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	
Capital Gains/Losses										7,082,773		7,740,535		-657,762	
Other sales										0		0		0	
										Gross Sales Price	Cost or Other Basis	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
433	FNMA AR8596	3.5%	6/1	3139W6RS7	X	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold						
	434	FNMA AR8596	3.5%	6/1	3139W6RS7	X		9/9/2013	4/1/2016	3,535	3,347				188
	435	FNMA AR8596	3.5%	6/1	3139W6RS7	X		9/9/2013	4/25/2015	26	26				0
	436	FNMA MA1860	2.5%	3138X0227	X			12/1/2013	10/25/2015	487	486				1
	437	FNMA MA1860	4.5%	31418BB62	X			4/1/2014	5/25/2016	122	131				-9
	438	FNMA MA1860	4.5%	31418BB62	X			5/15/2015	5/23/2016	245	267				-22
	439	FNMA MA1860	4.5%	31418BB62	X			4/1/2014	6/14/2016	6,983	6,984				1
	440	FNMA MA1860	4.5%	31418BB62	X			4/1/2014	6/25/2016	3,192	3,124				68
	441	FNMA MA1860	4.5%	31418BB62	X			5/15/2015	6/25/2016	209	228				-19
	442	FNMA MA1860	4.5%	31418BB62	X			4/1/2014	7/25/2016	274	293				-19
	443	FNMA MA1897	3.5%	31418BB69	X			5/23/2014	10/25/2015	18	19				1
	444	FNMA MA1897	3.5%	31418BB69	X			8/19/2015	10/25/2015	4	4				0
	445	FNMA MA1897	3.5%	31418BB69	X			5/23/2014	11/25/2015	373	380				-7
	446	FNMA MA1897	3.5%	31418BB69	X			8/19/2015	11/25/2015	75	76				-1
	447	FNMA MA1897	3.5%	31418BB69	X			5/23/2014	12/25/2015	748	761				-13
	448	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			4/9/2015	3/20/2016	208	214				-6
	449	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			5/11/2015	3/20/2016	104	106				-2
	450	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			1/13/2016	3/20/2016	69	71				-2
	451	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			5/11/2015	4/20/2016	117	120				-3
	452	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			1/13/2016	4/20/2016	117	120				-3
	453	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			5/11/2015	5/20/2016	117	120				-3
	454	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			1/13/2016	5/20/2016	117	120				-3
	455	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			5/11/2015	6/20/2016	131	134				-3
	456	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			1/13/2016	6/20/2016	131	134				-3
	457	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			5/11/2015	7/20/2016	146	149				-3
	458	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			1/13/2016	7/20/2016	146	149				-3
	459	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			5/11/2015	8/20/2016	188	193				-5
	460	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			1/13/2016	8/20/2016	188	193				-5
	461	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			5/11/2015	8/25/2016	8,852	8,678				174
	462	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			1/13/2016	8/25/2016	8,852	8,665				187
	463	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			5/11/2015	9/20/2016	244	250				-6
	464	GNMA II POOL # MA2753 3.0%	3.0%	36179RBW8	X			1/13/2016	9/20/2016	244	250				-6
	465	GNMA POOL II MA3107 4.5%	4.5%	36179RNY1	X			10/9/2015	11/20/2015	158	171				-13
	466	GNMA POOL II MA3107 4.5%	4.5%	36179RNY1	X			10/9/2015	12/20/2015	307	331				-24
	467	GNMA POOL II MA3107 4.5%	4.5%	36179RNY1	X			11/2/2015	12/20/2015	409	441				-32
	468	GNMA POOL II MA3107 4.5%	4.5%	36179RNY1	X			10/9/2015	1/20/2016	486	536				-40
	469	GNMA POOL II MA3107 4.5%	4.5%	36179RNY1	X			11/2/2015	1/20/2016	661	713				-52
	470	GNMA POOL II MA3107 4.5%	4.5%	36179RNY1	X			10/9/2015	2/12/2016	14,577	14,681				-104
	471	GNMA POOL II MA3107 4.5%	4.5%	36179RNY1	X			11/2/2015	2/12/2016	19,436	19,543				-107
	472	GNMA POOL II MA3107 4.5%	4.5%	36179RNY1	X			10/9/2015	2/20/2016	385	415				-30
	473	GNMA POOL II MA3107 4.5%	4.5%	36179RNY1	X			4/9/2015	12/20/2015	199	199				-6
	474	U S TREASURY BOND 2.5%	2.5%	912810RK6	X			5/5/2015	2/10/2016	14,951	13,775				1,176
	475	U S TREASURY BOND 2.0%	2.0%	912810RM2	X			11/3/2015	1/15/2016	15,548	14,988				560
	476	UNITED STATES TREAS 2.0%	2.0%	912828A42	X			11/9/2015	1/20/2016	10,270	10,093				177
	477	UNITED STATES TREAS 2.0%	2.0%	912828A42	X			11/9/2015	2/4/2016	5,166	5,047				119
	478	UNITED STATES TREAS 0.7%	0.7%	912828A91	X			5/5/2015	11/9/2015	15,015	15,047				-32
	479	UNITED STATES TREAS 0.7%	0.7%	912828A91	X			5/5/2015	12/11/2015	4,999	5,016				-17
	480	UNITED STATES TREAS 0.7%	0.7%	912828A91	X			5/5/2015	1/4/2016	4,997	5,016				-19
	481	UNITED STATES TREAS 0.7%	0.7%	912828A91	X			5/5/2015	1/13/2016	10,000	10,032				-32
	482	UNITED STATES TREAS 0.7%	0.7%	912828A91	X			12/29/2014	2/11/2016	15,030	15,003				27
	483	UNITED STATES TREAS 0.7%	0.7%	912828A91	X			12/29/2014	3/9/2016	25,015	25,005				10
	484	U S TREASURY NB 2.25%	2.25%	912828C38	X			2/3/2016	5/3/2016	5,213	5,193				20
	485	U S TREASURY INFLATIO 0.1%	0.1%	912828K33	X			8/13/2015	3/17/2016	15,344	15,075				269
	486	U S TREASURY INFLATIO 0.1%	0.1%	912828K33	X			9/26/2015	7/1/2016	15	14				1
	487	U S TREASURY NOTE 1.87%	1.87%	912828L24	X			9/24/2015	11/3/2016	14,921	15,088				-167
	488	U S TREAS INFL INDX 1.375%	1.375%	912828MF4	X			6/23/2010	3/4/2016	17,366	16,744				622
	489	UNITED STATES TREAS 1.1%	1.1%	912828P87	X			4/15/2016	4/26/2016	4,941	4,963				-42
	490	UNITED STATES TREAS 1.1%	1.1%	912828P87	X			3/17/2015	5/3/2016	4,977	4,943				34
	491	UNITED STATES TREAS 1.1%	1.1%	912828P87	X			4/19/2016	5/3/2016	4,977	4,974				3
	492	UNITED STATES TREAS 1.1%	1.1%	912828P87	X			5/12/2016	6/28/2016	5,036	4,983				53
	493	U S TREASURY NOTE 2.625%	2.625%	912828PT1	X			4/29/2015	2/4/2016	20,733	20,962				-229
	494	U S TREASURY NOTE 2.625%	2.625%	912828PT1	X			9/10/2013	5/11/2016	5,164	5,227				-63
	495	U S TREASURY NOTE 0.625%	0.625%	912828TS9	X			10/12/2012	3/30/2016	4,992	4,996				-4
	496	U S TREASURY NOTE 0.625%	0.625%	912828TS9	X			1/30/2015	3/30/2016	4,992	4,989				3
	497	U S TREASURY NOTE 0.625%	0.625%	912828TS9	X			3/4/2016	3/30/2016	9,984	9,966				18
	498	U S TREASURY NOTE 0.625%	0.625%	912828TS9	X			3/4/2016	4/13/2016	4,993	4,983				10
	499	U S TREASURY NOTE 0.625%	0.625%	912828TS9	X			12/8/2015	5/18/2016	4,990	4,977				13
	500	U S TREASURY NOTE 0.625%	0.625%	912828TS9	X			10/22/2012	5/18/2016	4,990	4,967				23
	501	U S TREASURY NOTE 0.625%	0.625%	912828TS9	X			5/28/2014	5/24/2016	4,988	4,967				21
	502	U S TREASURY NOTE 0.625%	0.625%	912828TS9	X			5/28/2014	6/23/2016	4,997	4,952				45
	503	U S TREASURY NOTE 0.625%	0.625%	912828TS9	X			7/23/2014	6/23/2016	4,997	4,961				36
	504	U S TREASURY NOTE 0.625%	0.625%	912828TS9	X			7/23/2014	6/23/2016	4,997	4,961				36

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

Long Term CG Distributions		Amount		Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
Short Term CG Distributions	Description	CUSIP #	Amount													
0	749,436															
Totals										7,082,773	0		7,740,535	0		-657,762
Capital Gains/Losses										Other sales						
505	U S TREASURY NOTE 0.625%	912828T89		X				1/15/2014	8/30/2016	9,995	9,904					91
506	U S TREASURY NOTE 0.625%	912828T89		X				1/15/2014	9/28/2016	4,999	4,933					46
507	U S TREASURY NOTE 0.75%	912828T90		X				4/8/2015	5/11/2016	5,005	5,005					0
508	U S TREASURY NOTE 1% 5/31/17	912828V67		X				6/14/2016	8/31/2016	15,057	15,079					-22
509	WFRBS 2011-C5 A2 2.684%	92936JAZ7		X				11/1/2011	4/15/2016	706	727					-21
510	WFRBS 2011-C5 A2 2.684%	92936JAZ7		X				11/1/2011	5/15/2016	3,971	4,010					-39
511	WFRBS 2011-C5 A2 2.684%	92936JAZ7		X				11/1/2011	5/15/2016	784	817					-23
512	WFRBS 2011-C5 A2 2.684%	92936JAZ7		X				11/1/2011	6/15/2016	4,838	4,886					-48
513	WFRBS 2011-C5 A2 2.684%	92936JAZ7		X				11/1/2011	6/15/2016	968	986					-18
514	WFRBS 2011-C5 A2 2.684%	92936JAZ7		X				11/1/2011	7/15/2016	5,107	5,158					-51
515	WFRBS 2011-C5 A2 2.684%	92936JAZ7		X				11/1/2011	8/15/2016	1,021	1,051					-30
516	WFRBS 2011-C5 A2 2.684%	92936JAZ7		X				11/1/2011	8/15/2016	1,176	1,188					-12
517	WFRBS 2011-C5 A2 2.684%	92936JAZ7		X				8/19/2015	5/25/2016	235	242					-7
518	FNMA MA1897 3.5% 5/1	31418BD89		X				8/19/2015	6/25/2016	157	160					-3
519	FNMA MA1897 3.5% 5/1	31418BD89		X				8/19/2015	6/25/2016	3	3					-1
520	FNMA MA1897 3.5% 5/1	31418BD89		X				5/23/2014	1/25/2016	664	676					0
521	FNMA MA1897 3.5% 5/1	31418BD89		X				5/23/2014	1/25/2016	133	135					-12
522	FNMA MA1897 3.5% 5/1	31418BD89		X				8/19/2015	7/25/2016	458	467					-9
523	FNMA MA1897 3.5% 5/1	31418BD89		X				8/19/2015	7/25/2016	92	93					-1
524	FNMA MA1897 3.5% 5/1	31418BD89		X				8/19/2015	8/25/2016	15	15					0
525	FNMA MA1897 3.5% 5/1	31418BD89		X				8/19/2015	8/25/2016	3	3					0
526	FNMA MA1897 3.5% 5/1	31418BD89		X				5/23/2014	9/25/2016	685	697					-12
527	FNMA MA1897 3.5% 5/1	31418BD89		X				8/19/2015	9/25/2016	137	140					-3
528	FNMA MA1897 3.5% 5/1	31418BD89		X				3/3/2016	4/25/2016	136	146					-10
529	FNMA MA1897 3.5% 5/1	31418BD89		X				3/3/2016	5/25/2016	100	107					-7
530	FNMA MA1897 3.5% 5/1	31418BD89		X				3/3/2016	6/25/2016	363	368					-5
531	FNMA MA1897 3.5% 5/1	31418BD89		X				2/12/2016	5/20/2016	1,959	2,111					-152
532	FNMA MA1897 3.5% 5/1	31418BD89		X				3/2/2016	5/20/2016	327	352					-25
533	FNMA MA1897 3.5% 5/1	31418BD89		X				5/17/2016	6/20/2016	15	16					-1
534	FNMA MA1897 3.5% 5/1	31418BD89		X				5/17/2016	6/20/2016	15	16					-5
535	FNMA MA1897 3.5% 5/1	31418BD89		X				5/17/2016	6/20/2016	29	32					-3
536	FNMA MA1897 3.5% 5/1	31418BD89		X				5/17/2016	6/20/2016	416	449					-33
537	FNMA MA1897 3.5% 5/1	31418BD89		X				8/25/2015	11/15/2015	2,260	2,416					-156
538	FNMA MA1897 3.5% 5/1	31418BD89		X				8/25/2015	12/15/2015	1,154	1,234					-80
539	FNMA MA1897 3.5% 5/1	31418BD89		X				8/25/2015	1/15/2016	893	954					-61
540	FNMA MA1897 3.5% 5/1	31418BD89		X				8/25/2015	2/15/2016	343	367					-24
541	FNMA MA1897 3.5% 5/1	31418BD89		X				8/25/2015	3/15/2016	24,691	24,752					-61
542	FNMA MA1897 3.5% 5/1	31418BD89		X				8/25/2015	3/15/2016	811	868					-57
543	FNMA MA1897 3.5% 5/1	31418BD89		X				6/16/2015	10/20/2015	67	70					-3
544	FNMA MA1897 3.5% 5/1	31418BD89		X				6/16/2015	11/20/2015	118	123					-5
545	FNMA MA1897 3.5% 5/1	31418BD89		X				6/16/2015	5/15/2016	45	48					0
546	FNMA MA1897 3.5% 5/1	31418BD89		X				5/10/2007	5/15/2016	143	143					0
547	FNMA MA1897 3.5% 5/1	31418BD89		X				6/14/2007	6/7/2016	1,951	1,744					207
548	FNMA MA1897 3.5% 5/1	31418BD89		X				5/10/2007	6/7/2016	6,244	5,576					668
549	FNMA MA1897 3.5% 5/1	31418BD89		X				6/14/2007	6/15/2016	33	32					1
550	FNMA MA1897 3.5% 5/1	31418BD89		X				5/10/2007	6/15/2016	104	104					0
551	FNMA MA1897 3.5% 5/1	31418BD89		X				11/5/2015	5/12/2016	10,100	9,992					108
552	FNMA MA1897 3.5% 5/1	31418BD89		X				6/23/2011	3/1/2016	15,058	14,997					61
553	FNMA MA1897 3.5% 5/1	31418BD89		X				12/4/2012	1/19/2016	4,941	4,979					-38
554	FNMA MA1897 3.5% 5/1	31418BD89		X				1/12/2011	6/29/2016	11,181	10,018					1,163
555	FNMA MA1897 3.5% 5/1	31418BD89		X				4/24/2014	6/15/2016	20,000	20,000					0
556	FNMA MA1897 3.5% 5/1	31418BD89		X				7/23/2015	4/29/2016	15,510	15,212					298
557	FNMA MA1897 3.5% 5/1	31418BD89		X				4/28/2015	4/5/2016	5,126	4,982					144
558	FNMA MA1897 3.5% 5/1	31418BD89		X				3/18/2014	3/10/2016	939	939					-149
559	FNMA MA1897 3.5% 5/1	31418BD89		X				12/29/2014	3/10/2016	19,854	23,883					-3,829
560	FNMA MA1897 3.5% 5/1	31418BD89		X				12/11/2013	10/25/2015	587	586					1
561	FNMA MA1897 3.5% 5/1	31418BD89		X				1/6/2014	12/25/2015	24	26					-2
562	FNMA MA1897 3.5% 5/1	31418BD89		X				1/6/2014	11/25/2015	24	26					-2
563	FNMA MA1897 3.5% 5/1	31418BD89		X				1/6/2014	12/25/2015	24	27					-3
564	FNMA MA1897 3.5% 5/1	31418BD89		X				1/6/2014	1/25/2016	24	26					-2
565	FNMA MA1897 3.5% 5/1	31418BD89		X				1/6/2014	2/25/2016	408	447					-39
566	FNMA MA1897 3.5% 5/1	31418BD89		X				1/6/2014	3/25/2016	23	25					-2
567	FNMA MA1897 3.5% 5/1	31418BD89		X				1/6/2014	4/25/2016	1,228	1,346					-118
568	FNMA MA1897 3.5% 5/1	31418BD89		X				1/6/2014	5/25/2016	610	669					-59
569	FNMA MA1897 3.5% 5/1	31418BD89		X				1/6/2014	6/25/2016	22	24					-2
570	FNMA MA1897 3.5% 5/1	31418BD89		X				1/6/2014	7/25/2016	231	253					-22
571	FNMA MA1897 3.5% 5/1	31418BD89		X				1/6/2014	8/25/2016	19	21					-2
572	FNMA MA1897 3.5% 5/1	31418BD89		X				1/6/2014	9/25/2016	24	26					-2
573	FNMA MA1897 3.5% 5/1	31418BD89		X				6/8/2016	7/25/2016	292	308					-16

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

Long Term CG Distributions		Amount		Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
577	Description	CUSIP #	749,436													
577	WELLS FARGO BANK NA 17	94988JSD5	0	X				5/25/2016	7/12/2016	15,183	14,994					189
578	MELLON OPTIMA US STRATE	999266567		X				1/1/2014	6/30/2016	27,044	32,060					-5,016
579	MELLON OPTIMA US STRATE	999266567		X				10/30/2007	6/30/2016	222,956	261,836					-38,880
580	FNMA POOL # AK21717A 4 0	3138E7AT1		X				8/27/2014	2/25/2016	52	55					-3
581	FNMA POOL # AK21717A 4 0	3138E7AT1		X				8/27/2014	3/3/2016	2,083	2,072					11
582	FNMA POOL # AK21717A 4 0	3138E7AT1		X				2/23/2012	3/3/2016	16,623	19,519					104
583	FNMA POOL # AK21717A 4 0	3138E7AT1		X				2/23/2012	10/25/2015	41	43					-2
584	FNMA POOL # AL0219 3 2979	3138EGG57		X				10/20/2011	10/25/2015	19	19					0
585	FNMA POOL # AL0219 3 298%	3138EGG57		X				10/20/2011	12/25/2015	746	758					0
586	FNMA POOL # AL0219 3 298%	3138EGG57		X				10/20/2011	12/25/2015	145	147					0
587	FNMA POOL # AL0219 3 2820	3138EGG57		X				10/20/2011	12/25/2015	6,840	6,653					187
588	FNMA POOL # AL0219 3 282%	3138EGG57		X				10/20/2011	12/25/2015	18	18					0
589	FNMA POOL # AL0201 5 0%	3138EGGK4		X				4/15/2011	10/25/2015	125	134					0
591	FNMA POOL # AL0201 5 0%	3138EGGK4		X				4/15/2011	10/25/2015	181	195					-14
592	FNMA POOL # AL0201 5 0%	3138EGGK4		X				4/15/2011	12/25/2015	110	118					0
593	FNMA POOL # AL0201 5 0%	3138EGGK4		X				4/15/2011	12/25/2015	105	113					0
594	FNMA POOL # AL0201 5 0%	3138EGGK4		X				4/15/2011	12/25/2015	2,964	3,036					-72
595	FNMA POOL # AL0201 5 0%	3138EGGK4		X				4/15/2011	12/25/2015	118	126					-8
596	FNMA POOL # AL0201 5 0%	3138ELRC9		X				6/8/2016	7/25/2016	259	274					-15
597	FNMA POOL # AL0201 5 0%	3138ELRC9		X				6/8/2016	7/25/2016	210	222					-12
598	FNMA POOL # AL0201 5 0%	3138ELRC9		X				6/8/2016	7/25/2016	302	320					-18
599	FNMA POOL # AL0201 5 0%	3138ELTY9		X				9/23/2013	10/25/2015	407	447					-40
600	FNMA POOL # AL0201 5 0%	3138ELTY9		X				9/23/2013	10/25/2015	433	475					-42
601	FNMA POOL # AL0201 5 0%	3138ELTY9		X				9/23/2013	10/25/2015	344	378					-34
602	FNMA POOL # AL0201 5 0%	3138ELTY9		X				9/23/2013	10/25/2015	427	469					-42
603	FNMA POOL # AL0201 5 0%	3138ELTY9		X				9/23/2013	10/25/2015	302	332					-30
604	FNMA POOL # AL0201 5 0%	3138ELTY9		X				9/23/2013	10/25/2015	344	378					-34
605	FNMA POOL # AL0201 5 0%	3138ELTY9		X				9/23/2013	10/25/2015	400	439					-39
606	FNMA POOL # AL0201 5 0%	3138ELTY9		X				9/23/2013	10/25/2015	454	489					-35
607	FNMA POOL # AL0201 5 0%	3138ELTY9		X				9/23/2013	10/25/2015	408	449					-41
608	FNMA POOL # AL0201 5 0%	3138ELTY9		X				9/23/2013	10/25/2015	17,856	17,360					496
609	FNMA POOL # AL0201 5 0%	3138ELTY9		X				9/23/2013	10/25/2015	340	374					-34
610	FNMA POOL # AL0201 5 0%	3138ELTY9		X				9/23/2013	10/25/2015	123	129					-6
611	FNMA POOL # AL0201 5 0%	3138ELTY9		X				1/30/2014	10/25/2015	123	130					-7
612	FNMA POOL # AL0201 5 0%	3138ELTY9		X				1/30/2014	10/25/2015	98	103					-5
613	FNMA POOL # AL0201 5 0%	3138ELTY9		X				1/30/2014	10/25/2015	98	103					-5
614	FNMA POOL # AL0201 5 0%	3138ELTY9		X				1/30/2014	10/25/2015	3,911	3,861					50
615	FNMA POOL # AL0201 5 0%	3138ELTY9		X				4/8/2014	11/19/2015	192	190					2
616	FNMA POOL # AL0201 5 0%	3138ELTY9		X				4/8/2014	11/19/2015	3,911	3,871					34
617	FNMA POOL # AL0201 5 0%	3138ELTY9		X				4/8/2014	11/19/2015	34,599	33,981					618
618	FNMA POOL # AL0201 5 0%	3138ELTY9		X				12/11/2013	11/19/2015	587	586					1
619	FNMA POOL # AL0201 5 0%	3138ELTY9		X				12/11/2013	11/19/2015	65	65					0
620	FNMA POOL # AL0201 5 0%	3138ELTY9		X				12/11/2013	11/19/2015	3	3					0
621	FNMA POOL # AL0201 5 0%	3138ELTY9		X				12/11/2013	11/19/2015	65	65					0
622	FNMA POOL # AL0201 5 0%	3138ELTY9		X				12/11/2013	11/19/2015	281	283					-12
623	FNMA POOL # AL0201 5 0%	3138ELTY9		X				12/11/2013	11/19/2015	15,067	15,013					54
624	FNMA POOL # AL0201 5 0%	3138ELTY9		X				10/9/2015	4/20/2016	34,349	34,097					252
625	FNMA POOL # AL0201 5 0%	3138ELTY9		X				10/9/2015	4/20/2016	773	803					-30
626	FNMA POOL # AL0201 5 0%	3138ELTY9		X				8/7/2015	10/15/2015	81	81					0
627	FNMA POOL # AL0201 5 0%	3138ELTY9		X				8/7/2015	10/15/2015	32	33					-1
628	FNMA POOL # AL0201 5 0%	3138ELTY9		X				8/7/2015	10/15/2015	83	83					0
629	FNMA POOL # AL0201 5 0%	3138ELTY9		X				8/7/2015	10/15/2015	33	33					0
630	FNMA POOL # AL0201 5 0%	3138ELTY9		X				8/7/2015	10/15/2015	9,883	9,923					-40
631	FNMA POOL # AL0201 5 0%	3138ELTY9		X				8/7/2015	10/15/2015	24,584	24,634					-50
632	FNMA POOL # AL0201 5 0%	3138ELTY9		X				8/7/2015	10/15/2015	95	100					-5
633	FNMA POOL # AL0201 5 0%	3138ELTY9		X				7/19/2010	4/15/2016	178	189					-11
634	FNMA POOL # AL0201 5 0%	3138ELTY9		X				12/27/2013	3/10/2016	19,356	22,133					-2,777
635	FNMA POOL # AL0201 5 0%	3138ELTY9		X				6/5/2013	4/15/2016	4,300	5,288					-988
636	FNMA POOL # AL0201 5 0%	3138ELTY9		X				1/20/2011	4/19/2016	4,300	4,990					-690
637	FNMA POOL # AL0201 5 0%	3138ELTY9		X				5/9/2014	4/19/2016	4,300	5,194					-894
638	FNMA POOL # AL0201 5 0%	3138ELTY9		X				2/9/2012	8/2/2016	5,652	5,866					-214
639	FNMA POOL # AL0201 5 0%	3138ELTY9		X				1/19/2010	8/2/2016	5,652	4,981					671
640	FNMA POOL # AL0201 5 0%	3138ELTY9		X				1/19/2010	8/11/2016	16,953	14,943					2,010
641	FNMA POOL # AL0201 5 0%	3138ELTY9		X				3/20/2015	2/2/2016	3,138	5,076					-1,938
642	FNMA POOL # AL0201 5 0%	3138ELTY9		X				3/20/2015	2/2/2016	3,144	5,076					-1,932
643	FNMA POOL # AL0201 5 0%	3138ELTY9		X				6/1/2015	1/20/2016	5,390	4,989					401
644	FNMA POOL # AL0201 5 0%	3138ELTY9		X				6/1/2015	1/20/2016	5,390	4,989					410
645	FNMA POOL # AL0201 5 0%	3138ELTY9		X				6/1/2015	1/20/2016	5,263	4,980					283
646	FNMA POOL # AL0201 5 0%	3138ELTY9		X				6/1/2015	1/20/2016	3	6					0
647	FNMA POOL # AL0201 5 0%	3138ELTY9		X				6/1/2015	1/20/2016	21	23					-2

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

Totals										Gross Sales		Valuation Method		Expense of Sale and Cost of Improvements		Depreciation		Net Gain or Loss			
Capital Gains/Losses										Other sales											
Long Term CG Distributions										Amount											
Short Term CG Distributions										749,436		0									
649	UBS COM MITG TR 2012-C1.3	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						
650	FNMA POOL # AK2439 3.5%	3138E6V94	X				6/14/2016	8/12/2016	11	12					0	-1					
651	FNMA POOL # AK2439 3.5%	3138E6V94	X				3/14/2014	12/25/2015	43	46					0	-3					
652	FNMA POOL # AK2439 3.5%	3138E6V94	X				2/8/2012	1/25/2016	138	146					0	-8					
653	FNMA POOL # AK2439 3.5%	3138E6V94	X				3/14/2014	1/25/2016	92	97					0	-5					
654	FNMA POOL # AK2439 3.5%	3138E6V94	X				2/8/2012	2/25/2016	62	66					0	-4					
655	FNMA POOL # AK2439 3.5%	3138E6V94	X				3/14/2014	2/25/2016	41	44					0	-3					
656	FNMA POOL # AK2439 3.5%	3138E6V94	X				2/8/2012	3/25/2016	56	59					0	-3					
657	FNMA POOL # AK2439 3.5%	3138E6V94	X				3/14/2014	3/25/2016	37	39					0	-2					
658	FNMA POOL # AK2439 3.5%	3138E6V94	X				2/8/2012	4/25/2016	188	199					0	-11					
659	FNMA POOL # AK2439 3.5%	3138E6V94	X				3/14/2014	4/25/2016	125	132					0	-7					
660	FNMA POOL # AK2439 3.5%	3138E6V94	X				2/8/2012	5/25/2016	146	155					0	-9					
661	FNMA POOL # AK2439 3.5%	3138E6V94	X				3/14/2014	5/25/2016	97	103					0	-6					
662	FNMA POOL # AK2439 3.5%	3138E6V94	X				2/8/2012	6/8/2016	6,952	6,958					0	-6					
663	FNMA POOL # AK2439 3.5%	3138E6V94	X				3/14/2014	6/8/2016	4,246	4,246					0	0					
664	FNMA POOL # AK2439 3.5%	3138E6V94	X				2/20/2014	10/25/2015	54	54					0	0					
665	FNMA POOL # AK2439 3.5%	3138E6V94	X				4/8/2014	10/25/2015	54	55					0	-1					
666	FNMA POOL # AK2439 3.5%	3138E6V94	X				4/23/2014	10/25/2015	54	55					0	-1					
667	FNMA POOL # AK2439 3.5%	3138E6V94	X				5/12/2014	10/25/2015	162	164					0	-2					
668	FNMA POOL # AK2439 3.5%	3138E6V94	X				5/12/2014	11/9/2015	11,931	11,852					0	79					
669	FNMA POOL # AK2439 3.5%	3138E6V94	X				4/8/2014	11/9/2015	3,750	3,750					0	32					
670	FNMA POOL # AK2439 3.5%	3138E6V94	X				11/10/2009	2/24/2016	1,505	1,480					0	25					
671	FNMA POOL # AK2439 3.5%	3138E6V94	X				7/28/2016	2/25/2016	48	50					0	-2					
672	FNMA POOL # AK2439 3.5%	3138E6V94	X				7/28/2016	9/25/2016	547	576					0	-29					
673	FNMA POOL # AK2439 3.5%	3138E6V94	X				7/28/2016	9/25/2016	81	87					0	-6					
674	FNMA POOL # AK2439 3.5%	3138E6V94	X				7/28/2016	9/25/2016	105	109					0	-4					
675	FNMA POOL # AK2439 3.5%	3138E6V94	X				8/4/2016	9/25/2016	134	139					0	-5					
676	FNMA POOL # AK2439 3.5%	3138E6V94	X				8/4/2016	10/25/2015	27	28					0	-1					
677	FNMA POOL # AK2439 3.5%	3138E6V94	X				5/15/2015	10/25/2015	51	54					0	-3					
678	FNMA POOL # AK2439 3.5%	3138E6V94	X				4/1/2014	11/25/2015	102	111					0	-9					
679	FNMA POOL # AK2439 3.5%	3138E6V94	X				5/15/2015	11/25/2015	45	48					0	-3					
680	FNMA POOL # AK2439 3.5%	3138E6V94	X				5/15/2015	12/25/2015	90	98					0	-8					
681	FNMA POOL # AK2439 3.5%	3138E6V94	X				4/1/2014	12/25/2015	44	47					0	-3					
682	FNMA POOL # AK2439 3.5%	3138E6V94	X				5/15/2015	12/25/2015	88	96					0	-8					
683	FNMA POOL # AK2439 3.5%	3138E6V94	X				4/1/2014	12/25/2016	44	47					0	-3					
684	FNMA POOL # AK2439 3.5%	3138E6V94	X				5/15/2015	12/25/2016	89	97					0	-8					
685	FNMA POOL # AK2439 3.5%	3138E6V94	X				4/1/2014	2/25/2016	39	42					0	-3					
686	FNMA POOL # AK2439 3.5%	3138E6V94	X				5/15/2015	2/25/2016	78	85					0	-7					
687	FNMA POOL # AK2439 3.5%	3138E6V94	X				4/1/2014	3/25/2016	98	104					0	-6					
688	FNMA POOL # AK2439 3.5%	3138E6V94	X				5/15/2015	3/25/2016	196	213					0	-17					
689	FNMA POOL # AK2439 3.5%	3138E6V94	X				4/1/2014	4/25/2016	140	150					0	-10					
690	FNMA POOL # AK2439 3.5%	3138E6V94	X				5/15/2015	4/25/2016	281	306					0	-25					
691	FNMA POOL # AK2439 3.5%	3138E6V94	X				2/23/2016	4/25/2016	259	270					0	-11					
692	FNMA POOL # AK2439 3.5%	3138E6V94	X				3/3/2016	5/25/2016	163	170					0	-7					
693	FNMA POOL # AK2439 3.5%	3138E6V94	X				2/23/2016	5/25/2016	327	341					0	-14					
694	FNMA POOL # AK2439 3.5%	3138E6V94	X				3/3/2016	6/25/2016	86	90					0	-4					
695	FNMA POOL # AK2439 3.5%	3138E6V94	X				2/23/2016	6/25/2016	173	181					0	-8					
696	FNMA POOL # AK2439 3.5%	3138E6V94	X				3/3/2016	7/25/2016	144	150					0	-6					
697	FNMA POOL # AK2439 3.5%	3138E6V94	X				2/23/2016	7/25/2016	288	301					0	-13					
698	FNMA POOL # AK2439 3.5%	3138E6V94	X				3/3/2016	8/25/2016	170	177					0	-7					
699	FNMA POOL # AK2439 3.5%	3138E6V94	X				2/23/2016	8/25/2016	339	354					0	-15					
700	FNMA POOL # AK2439 3.5%	3138E6V94	X				3/3/2016	9/25/2016	237	248					0	-11					
701	FNMA POOL # AK2439 3.5%	3138E6V94	X				2/23/2016	9/25/2016	475	496					0	-21					
702	FNMA POOL # AK2439 3.5%	3138E6V94	X				6/14/2016	8/25/2016	855	917					0	-62					
703	FNMA POOL # AK2439 3.5%	3138E6V94	X				6/14/2016	8/25/2016	34,853	34,694					0	-41					
704	FNMA POOL # AK2439 3.5%	3138E6V94	X				7/8/2016	8/25/2016	826	886					0	-50					
705	FNMA POOL # AK2439 3.5%	3138E6V94	X				7/8/2016	9/25/2016	78	81					0	-3					
706	FNMA POOL # AK2439 3.5%	3138E6V94	X				7/19/2010	5/15/2016	58	62					0	-4					
707	FNMA POOL # AK2439 3.5%	3138E6V94	X				7/19/2010	5/15/2016	9	10					0	-1					
708	FNMA POOL # AK2439 3.5%	3138E6V94	X				7/19/2010	5/15/2016	17	18					0	-1					
709	FNMA POOL # AK2439 3.5%	3138E6V94	X				7/19/2010	5/15/2016	101	107					0	-6					
710	FNMA POOL # AK2439 3.5%	3138E6V94	X				7/19/2010	5/15/2016	21	22					0	-1					
711	FNMA POOL # AK2439 3.5%	3138E6V94	X				10/9/2015	12/15/2015	130	135					0	-5					
712	FNMA POOL # AK2439 3.5%	3138E6V94	X				10/9/2015	1/15/2016	145	151					0	-6					
713	FNMA POOL # AK2439 3.5%	3138E6V94	X				10/9/2015	1/15/2016	143	148					0	-5					
714	FNMA POOL # AK2439 3.5%	3138E6V94	X				12/02/2016	2/15/2016	61	64					0	-3					
715	FNMA POOL # AK2439 3.5%	3138E6V94	X				10/9/2015	3/15/2016	230	239					0	-9					
716	FNMA POOL # AK2439 3.5%	3138E6V94	X				12/02/2016	3/15/2016	98	103					0	-5					
717	FNMA POOL # AK2439 3.5%	3138E6V94	X				10/9/2015	4/15/2016	656	681					0	-25					
718	FNMA POOL # AK2439 3.5%	3138E6V94	X				8/7/2015	12/15/2015	122	123					0	-1					
719	FNMA POOL # AK2439 3.5%	3138E6V94	X				8/1/2013	10/15/2015	589	604					0	-15					
720	FNMA POOL # AK2439 3.5%	3138E6V94	X				8/1/2013	11/15/2015	332	341					0	-9					

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

Long Term CG Distributions										Amount					
Short Term CG Distributions										749,436					
										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 FHLMC GOLD G18473	3 0%	X				8/1/2013	12/15/2015	290	298				-8		
722 FHLMC GOLD G18473	3 0%	X				8/1/2013	1/15/2016	363	393				-10		
723 FHLMC GOLD G18473	3 0%	X				8/1/2013	2/15/2016	270	277				-7		
724 FHLMC GOLD G18473	3 0%	X				8/1/2013	2/23/2016	26,180	25,672				508		
725 FHLMC GOLD G18489	3 0%	X				1/1/8/2013	1/15/2015	192	199				7		
726 FHLMC GOLD G18489	3 0%	X				1/1/8/2013	1/15/2015	233	241				-6		
727 FHLMC GOLD G18489	3 0%	X				1/1/8/2013	1/15/2015	130	187				7		
728 FNMA 2014-28 ND	3 0%	X				4/11/2014	2/25/2016	134	137				-3		
729 FNMA 2014-28 ND	3 0%	X				4/11/2014	3/25/2016	127	130				-3		
730 FNMA 2014-28 ND	3 0%	X				4/11/2014	4/25/2016	161	164				-3		
731 FNMA 2014-28 ND	3 0%	X				4/11/2014	5/25/2016	178	181				-3		
732 FNMA 2014-28 ND	3 0%	X				4/11/2014	6/25/2016	214	218				-4		
733 FNMA 2014-28 ND	3 0%	X				4/11/2014	7/25/2016	297	303				-6		
734 FNMA 2014-28 ND	3 0%	X				4/11/2014	8/25/2016	230	235				-5		
735 FNMA 2014-28 ND	3 0%	X				4/11/2014	9/25/2016	288	294				-6		
736 FNMA POOL # 255364	6 0%	X				1/3/2007	10/25/2015	58	59				-1		
737 FNMA POOL # 255364	6 0%	X				12/18/2006	10/25/2015	36	37				-1		
738 FNMA POOL # 255364	6 0%	X				1/3/2007	1/25/2015	30	31				-1		
739 FNMA POOL # 255364	6 0%	X				12/18/2006	1/25/2015	19	19				0		
740 FNMA POOL # 255364	6 0%	X				1/3/2007	1/25/2015	39	40				-1		
741 FNMA POOL # 255364	6 0%	X				12/18/2006	12/25/2015	25	25				0		
742 FNMA POOL # 255364	6 0%	X				1/3/2007	1/25/2016	56	57				-1		
743 FNMA POOL # 255364	6 0%	X				12/18/2006	1/25/2016	35	36				0		
744 FNMA POOL # 255364	6 0%	X				1/3/2007	2/24/2016	1,155	1,021				134		
745 FNMA POOL # 255364	6 0%	X				12/18/2006	2/24/2016	2,068	1,827				241		
746 FNMA POOL # 255364	6 0%	X				1/3/2007	2/25/2016	14	14				0		
747 FNMA POOL # 255364	6 0%	X				12/18/2006	2/25/2016	8	9				-1		
748 FED HOME LOAN MTG CORP	3137EACT7	X				1/18/2013	5/27/2016	100,000	105,068				-5,068		
749 FED HOME LOAN MTG CORP	3137EACW7	X				1/16/2013	6/25/2016	100,000	103,941				-3,941		
750 FNMA POOL # 555528	3138SXDB5	X				12/17/2005	10/25/2015	33	33				0		
751 FNMA POOL # 555528	3138SD95	X				12/17/2005	10/25/2015	34	35				-1		
752 FNMA POOL # 555528	3138XD95	X				12/17/2005	12/25/2015	27	27				0		
753 FNMA POOL # 555528	3138SXDB5	X				12/17/2005	1/25/2016	26	27				-1		
754 FNMA POOL # 555528	3138SD95	X				12/17/2005	2/24/2016	1,656	1,454				202		
755 FNMA POOL # 555528	3138SXDB5	X				12/17/2005	2/25/2016	23	23				0		
756 FNMA POOL # 555528	3138SD95	X				3/4/2011	10/25/2015	198	208				-10		
757 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	10/25/2015	50	55				-5		
758 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	1/25/2015	36	38				-2		
759 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	1/25/2015	9	10				-1		
760 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	12/25/2015	189	199				0		
761 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	12/25/2015	47	53				-6		
762 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	1/25/2016	1,288	1,333				0		
763 FNMA POOL # AL6895 3 5%	3138EPVU4	X				7/28/2015	10/25/2015	91	94				-3		
764 FNMA POOL # AL6895 3 5%	3138EPVU4	X				6/8/2015	1/25/2015	27	28				0		
765 FNMA POOL # AL6895 3 5%	3138EPVU4	X				7/28/2015	1/25/2015	18	19				-1		
766 FNMA POOL # AL6895 3 5%	3138EPVU4	X				6/8/2015	12/25/2015	189	196				0		
767 FNMA POOL # AL6895 3 5%	3138EPVU4	X				7/28/2015	12/25/2015	126	131				-5		
768 FNMA POOL # AL6895 3 5%	3138EPVU4	X				6/8/2015	1/25/2016	152	157				-5		
769 FNMA POOL # AL6895 3 5%	3138EPVU4	X				7/28/2015	1/25/2016	102	105				-3		
770 FNMA POOL # AL6895 3 5%	3138EPVU4	X				6/8/2015	2/25/2016	51	53				0		
771 FNMA POOL # AL6895 3 5%	3138EPVU4	X				7/28/2015	2/25/2016	34	36				-2		
772 FNMA POOL # AL6895 3 5%	3138EPVU4	X				6/8/2015	3/25/2016	39	40				0		
773 FNMA POOL # AL6895 3 5%	3138EPVU4	X				7/28/2015	3/25/2016	26	27				-1		
774 FNMA POOL # AL6895 3 5%	3138EPVU4	X				6/8/2015	4/25/2016	102	105				-3		
775 FNMA POOL # AL6895 3 5%	3138EPVU4	X				7/28/2015	4/25/2016	68	70				-2		
776 FNMA POOL # AL6895 3 5%	3138EPVU4	X				6/8/2015	5/25/2016	105	108				-3		
777 FNMA POOL # AL6895 3 5%	3138EPVU4	X				7/28/2015	5/25/2016	70	72				-2		
778 FNMA POOL # AL6895 3 5%	3138EPVU4	X				6/8/2015	6/25/2016	148	153				-5		
779 FNMA POOL # AL6895 3 5%	3138EPVU4	X				7/28/2015	6/25/2016	99	102				0		
780 FNMA POOL # AL6895 3 5%	3138EPVU4	X				6/8/2015	7/25/2016	204	210				-6		
781 FNMA POOL # AL6895 3 5%	3138EPVU4	X				7/28/2015	7/25/2016	136	141				-5		
782 FNMA POOL # AL6895 3 5%	3138EPVU4	X				6/8/2015	8/25/2016	98	101				-3		
783 FNMA POOL # AL6895 3 5%	3138EPVU4	X				7/28/2015	8/25/2016	65	68				0		
784 FNMA POOL # AL6895 3 5%	3138EPVU4	X				6/8/2015	9/25/2016	149	154				-4		
785 FNMA POOL # AL6895 3 5%	3138EPVU4	X				7/28/2015	9/25/2016	99	103				0		
786 FNMA POOL # AL6970 3 5%	3138EPW83	X				7/1/2015	10/25/2015	365	379				-14		
787 FNMA POOL # AL6970 3 5%	3138EPW83	X				7/1/2015	11/25/2015	118	118				0		
788 FNMA POOL # AL6970 3 5%	3138EPW83	X				7/1/2015	12/25/2015	44	46				-2		
789 FNMA POOL # AL6970 3 5%	3138EPW83	X				7/1/2015	1/25/2016	148	154				-6		
790 FNMA POOL # AL6970 3 5%	3138EPW83	X				7/1/2015	2/25/2016	74	77				-3		
791 FNMA POOL # AL6970 3 5%	3138EPW83	X				7/1/2015	3/25/2016	62	64				-2		
792 FNMA POOL # AL6970 3 5%	3138EPW83	X				7/1/2015	4/25/2016	228	237				9		
Totals								Capital Gains/Losses		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
								Other sales		7,082,773		7,740,535		-657,762	
								0		0		0		0	

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

Long Term CG Distributions										Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions										749,436		Capital Gains/Losses		7,082,773		7,740,535		-657,762	
										0		Other sales		0		0		0	
Check "X" to include in Part IV	Check "X" if Purchaser is a Business	Purchaser	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							
X				7/1/2015	5/25/2016	116	121												
X				7/1/2015	6/25/2016	258	268												
X				7/1/2015	7/6/2016	14,161	13,795												
X				7/1/2015	7/25/2016	119	123												
X				4/21/2016	7/25/2016	108	111												
X				11/19/2015	8/25/2016	636	645												
X				4/21/2016	8/25/2016	71	73												
X				4/21/2016	9/13/2016	4,630	4,619												
X				11/19/2015	9/13/2016	40,915	40,181												
X				6/8/2016	8/25/2016	312	329												
X				6/8/2016	9/25/2016	426	450												
X				10/21/2011	10/26/2015	200,000	204,172												
X				4/1/2013	10/25/2015	64	70												
X				4/1/2013	11/25/2015	56	61												
X				4/1/2013	12/25/2015	50	55												
X				4/1/2013	1/25/2016	59	65												
X				4/1/2013	3/25/2016	48	54												
X				4/1/2013	3/25/2016	55	60												
X				4/1/2013	4/25/2016	51	56												
X				4/1/2013	5/25/2016	51	56												
X				4/1/2013	6/25/2016	49	54												
X				5/23/2014	2/25/2016	472	481												
X				6/19/2015	2/25/2016	96	96												
X				5/23/2014	3/25/2016	15	15												
X				8/19/2015	3/25/2016	3	3												
X				5/23/2014	4/25/2016	17	18												
X				6/19/2015	4/25/2016	3	4												
X				5/23/2016	5/25/2016	783	796												
X				5/23/2016	6/25/2016	91	97												
X				3/3/2016	7/25/2016	153	164												
X				5/23/2016	7/25/2016	38	41												
X				3/3/2016	8/25/2016	317	338												
X				5/23/2016	8/25/2016	79	85												
X				5/23/2016	9/13/2016	4,978	4,961												
X				3/3/2016	9/13/2016	4,732	4,714												
X				3/3/2016	9/25/2016	575	615												
X				11/24/2015	1/25/2016	88	89												
X				11/24/2015	2/25/2016	75	75												
X				11/24/2015	3/25/2016	118	118												
X				11/3/2016	3/25/2016	20	20												
X				11/24/2015	4/25/2016	325	326												
X				11/24/2015	2/20/2016	513	553												
X				6/7/2016	7/20/2016	1,035	1,122												
X				6/7/2016	8/20/2016	846	917												
X																			

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

Long Term CG Distributions		Amount	Short Term CG Distributions		Amount	Totals										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Description		CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss						
865	US TREASURY NIB 1% 5/31/11	912828VE7	X				6/14/2016	9/8/2016	5,021	5,026					5						
866	UNITED STATES TREAS 0.87	912828WH9	X				10/16/2015	1/8/2016	5,000	5,028					28						
867	UNITED STATES TREAS 0.87	912828WH9	X				9/21/2015	1/8/2016	5,000	5,018					18						
868	UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	3/9/2016	5,006	5,006					0						
869	UNITED STATES TREAS 0.87	912828WH9	X				9/21/2015	3/10/2016	5,006	5,018					12						
870	UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	3/10/2016	20,024	20,023					1						
871	UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	5/11/2016	10,030	10,011					19						
872	UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	5/18/2016	5,011	5,006					5						
873	UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	6/7/2016	10,022	10,011					11						
874	UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	6/14/2016	5,012	5,006					6						
875	UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	6/16/2016	5,013	5,006					7						
876	UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	7/19/2016	15,038	15,017					21						
877	UNITED STATES TREAS 0.87	912828WH9	X				12/11/2015	7/19/2016	5,012	4,999					13						
878	UNITED STATES TREAS 0.87	912828WH9	X				6/16/2014	8/1/2016	5,013	4,987					19						
879	UNITED STATES TREAS 0.87	912828WH9	X				12/30/2015	8/1/2016	5,013	4,985					18						
880	UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	8/8/2016	20,048	19,980					68						
881	UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	9/8/2016	5,010	4,995					15						
882	UNITED STATES TREAS 2.12	912828XG0	X				10/5/2015	11/6/2016	10,102	10,270					168						
883	UNITED STATES TREAS 2.12	912828XG0	X				10/5/2015	11/6/2016	10,029	10,270					241						
884	VERIZON COMMUNICATION	92343VBP8	X				6/18/2015	9/9/2016	5,222	5,284					62						
885	VIRTUS EMERGING MKTS OF	92828TB89	X				7/27/2012	10/21/2016	10,000	10,074					74						
886	WFRBS 2011-C5 A2 - 2.684%	92936JAZ7	X				11/11/2011	4/15/2016	3,530	3,565					35						
887	GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	11/20/2016	326	329					3						
888	GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	12/20/2016	209	211					2						
889	GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	1/20/2016	473	478					5						
890	GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	2/20/2016	353	356					3						
891	GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	3/20/2016	266	269					3						
892	GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	4/20/2016	349	352					3						
893	GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	5/20/2016	405	409					4						
894	GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	6/20/2016	271	273					2						
895	GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	7/20/2016	364	368					4						
896	GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	8/20/2016	463	468					5						
897	GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	8/25/2016	24,002	23,115					887						
898	GNMA II POOL # MA1599 3.0%	36179NX45	X				6/24/2014	9/20/2016	380	384					4						
899	GNMA II POOL # MA2225 4.5%	36179QJP4	X				3/5/2015	10/9/2015	13,952	14,076					124						
900	GNMA II POOL # MA2225 4.5%	36179QJP4	X				7/29/2015	10/9/2015	3,488	3,491					3						
901	GNMA II POOL # MA2225 4.5%	36179QJP4	X				3/5/2015	10/20/2015	480	533					53						
902	GNMA II POOL # MA2225 4.5%	36179QJP4	X				7/29/2015	10/20/2015	123	132					9						
903	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	6/20/2016	123	131					8						
904	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	7/20/2016	249	263					14						
905	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	8/20/2016	303	321					18						
906	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	9/20/2016	394	417					23						
907	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	10/20/2016	112	120					8						
908	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	11/20/2016	42	45					3						
909	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	12/20/2016	221	237					16						
910	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	1/20/2017	83	89					6						
911	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	2/20/2017	515	553					38						
912	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	3/20/2017	193	207					14						
913	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	4/20/2017	15,687	15,772					85						
914	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	5/20/2017	40,787	40,990					203						
915	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	6/20/2017	979	1,051					72						
916	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	7/20/2017	187	194					7						
917	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	8/20/2017	94	96					2						
918	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	9/20/2017	210	217					7						
919	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	10/20/2017	105	108					3						
920	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	11/20/2017	211	219					8						
921	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	12/20/2017	174	180					6						
922	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	1/20/2018	14,154	14,024					130						
923	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	2/20/2018	196	203					7						
924	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	3/20/2018	91	97					6						
925	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	4/20/2018	136	145					9						
926	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	5/20/2018	82	87					5						
927	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	6/20/2018	109	108					1						
928	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	7/20/2018	24	24					0						
929	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	8/20/2018	78	78					0						
930	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	9/20/2018	25	25					0						
931	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	10/20/2018	81	80					1						
932	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	11/20/2018	22	22					0						
933	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	12/20/2018	70	70					0						
934	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	1/20/2019	36	36					0						
935	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	2/20/2019	115	115					0						
936	GNMA II POOL # MA2225 4.5%	36179QJP4	X				4/19/2016	3/20/2019	18	19					1						

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		
				749,436		Capital Gains/Losses Other Sales		7,082,773		7,740,535		-657,762		
				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 FHLMC GOLD POOL C913394	3128P7PY3	X				2/4/2014	3/15/2016	70	75					-5
938 FHLMC GOLD POOL C913394	3128P7PY3	X				8/31/2015	3/15/2016	17	19					-2
939 FHLMC GOLD POOL C913394	3128P7PY3	X				2/4/2014	4/15/2016	104	111					-7
940 FHLMC GOLD POOL C913394	3128P7PY3	X				8/31/2015	4/15/2016	26	28					-2
941 FHLMC GOLD POOL C913394	3128P7PY3	X				2/4/2014	5/15/2016	124	133					-9
942 FHLMC GOLD POOL C913394	3128P7PY3	X				8/31/2015	5/15/2016	31	33					-2
943 FHLMC GOLD POOL C913394	3128P7PY3	X				2/4/2014	6/15/2016	98	104					-6
944 FHLMC GOLD POOL C913394	3128P7PY3	X				8/31/2015	6/15/2016	24	26					-2
945 FHLMC GOLD POOL C913394	3128P7PY3	X				2/4/2014	7/15/2016	101	108					-7
946 FHLMC GOLD POOL C913394	3128P7PY3	X				8/31/2015	7/15/2016	25	27					-2
947 FHLMC GOLD POOL C913394	3128P7PY3	X				2/4/2014	8/15/2016	126	134					-8
948 FHLMC GOLD POOL C913394	3128P7PY3	X				8/31/2015	8/15/2016	31	34					-3
949 FHLMC GOLD POOL C913394	3128P7PY3	X				2/4/2014	9/15/2016	135	145					-10
950 FHLMC GOLD POOL C913394	3128P7PY3	X				8/31/2015	9/15/2016	34	36					-2
951 FHLMC GOLD POOL J157244	3128PVLDD0	X				10/23/2013	10/15/2015	139	149					-10
952 FHLMC GOLD POOL J157244	3128PVLDD0	X				10/23/2013	11/15/2015	250	278					-18
953 FHLMC GOLD POOL J157244	3128PVLDD0	X				10/23/2013	12/15/2015	140	150					-10
954 FHLMC GOLD POOL J157244	3128PVLDD0	X				10/23/2013	1/15/2016	139	148					-9
955 FHLMC GOLD POOL J157244	3128PVLDD0	X				10/23/2013	2/15/2016	307	329					-22
956 FHLMC GOLD POOL J157244	3128PVLDD0	X				10/23/2013	3/15/2016	265	284					-19
957 FHLMC GOLD POOL J157244	3128PVLDD0	X				10/23/2013	4/15/2016	484	517					-33
958 FHLMC GOLD POOL J157244	3128PVLDD0	X				10/23/2013	5/15/2016	599	640					-41
959 FHLMC GOLD POOL J157244	3128PVLDD0	X				10/23/2013	6/15/2016	763	815					-52
960 FHLMC GOLD POOL J157244	3128PVLDD0	X				10/23/2013	7/15/2016	131	140					-9
961 FHLMC GOLD POOL J157244	3128PVLDD0	X				10/23/2013	8/15/2016	258	276					-18
962 FHLMC GOLD POOL J157244	3128PVLDD0	X				10/23/2013	9/15/2016	269	287					-18
963 FHLMC GOLD A90393	312938NJ8	X				3/8/2010	10/15/2015	307	319					-12
964 FHLMC GOLD A90393	312938NJ8	X				3/8/2010	11/15/2015	186	173					-7
965 FHLMC GOLD A90393	312938NJ8	X				3/8/2010	12/15/2015	22	23					-1
966 FHLMC GOLD A90393	312938NJ8	X				3/8/2010	1/15/2016	39	41					-2
967 FHLMC GOLD A90393	312938NJ8	X				3/8/2010	2/15/2016	171	178					

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

		Amount																					
Long Term CG Distributions		749,436																					
Short Term CG Distributions		0																					
				Check "x" to include in Part IV		Check "x" if Purchaser is a Business		Acquisition Method		Date Acquired		Date Sold		Gross Sales Price		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
				Purchaser																			

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

		35,297	1,367	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	1,367	1,367		
2	ESTIMATED EXCISE PAYMENTS	33,930			

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

		866	866	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	INVESTMENT INTEREST EXPENSE	866	866		

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

		15,549,323	14,414,754	15,291,410
		Book Value	Book Value	FMV
		Beg. of Year	End of Year	End of Year
Asset Description	Basis of Valuation			
1 DREYFUS/NEWTON INTERN EQTY-Y		0	0	235,421
2 PEOPLES DREYFUS S&P MIDCAP INDEX		0	1,018,804	1,277,599
3 DREYFUS SELECT MGR S/C GR-Y		0	199,917	238,889
4 DREYFUS INTENATION STOCK-Y		0	192,339	226,309
5 STRATEGIC GLBL STOCK-Y		0	105,084	128,509
6 DREYFUS US EQUITY FUND-Y		0	201,116	237,283
7 DREYFUS SELECT MGR S/C VL-Y		0	220,554	269,567
8 VIRTUS EMERGING MKTS OPPOR-I		0	162,210	174,069
9		0	1	0
10 021806-FRICK CITY OF PGH-505012-SUB		0	1	0
11 MELLON OPTIMA L/S STRATEGY FD LLC		0	661,310	693,712
12 A.B.B. FIN USA INC 2 875% 5/08/22		0	24,457	26,131
13 AT&T INC		0	27,279	27,490
14 ABBVIE INC 1 8% 5/14/18		0	14,985	15,061
15 ADOBE SYSTEMS INC 3 25% 2/01/25		0	14,856	15,797
16 ALEXANDRIA REAL ESTATE 4.3% 1/15/26		0	16,172	16,176
17 AMAZON COM INC		0	24,375	25,754
18 AMGEN INC 5 65% 6/15/42		0	28,387	30,438
19 ANHEUSER-BUSH INBEV FI 4.9% 2/01/46		0	19,953	23,796
20 APACHE CORP 3 25% 4/15/22		0	14,711	15,392
21 APPLE INC 4 375% 5/13/45		0	14,892	16,551
22 ARROW ELECTRONICS INC 3 5% 4/01/22		0	19,910	20,541
23 BP CAP MKTS P L C 4 75% 3/10/19		0	16,659	16,152
24 BANK OF AMERICA CORP 2 6% 1/15/19		0	35,098	35,683
25 BANK OF AMERICA CORP 3 95% 4/21/25		0	34,897	36,232
26 BIOGEN INC 2.9% 9/15/20		0	20,193	20,771
27 BLACKROCK INC		0	25,600	26,208
28 BOSTON PROPERTIES LP		0	9,839	10,875
29 BURLINGTN NORTH SANTA 3 45% 9/15/2		0	20,809	21,563
30 CVS HEALTH CORP		0	14,766	17,578
31 CALIFORNIA ST EARTHQ 2 805% 7/01/19		0	20,099	20,464
32 CELGENE CORP 2.875% 8/15/20		0	14,979	15,517
33 CHICAGO ILL 6 034% 1/01/42		0	25,000	23,898
34 CITIGROUP INC		0	10,075	10,159
35 CITIGROUP INC 2 5% 7/29/19		0	29,771	30,610
36 CITIZENS BANK NA/PROVIDENCE RI		0	15,020	15,267
37 COMCAST CORP 3 125% 7/15/22		0	30,431	31,941
38 CONSUMERS ENERGY CO 3 25% 8/15/4		0	9,922	9,839
39 RABOBANK NEDERLAND		0	27,321	27,647
40 CREDIT SUISSE GRP FUN 2 75% 3/26/20		0	19,783	20,073
41 CUBESMART LP 4.8% 7/15/22		0	16,602	16,700
42 EASTMAN CHEMICAL CO 3 6% 8/15/22		0	24,983	26,527
43 EBAY INC 2 6% 7/15/22		0	24,009	25,202
44 ENTERPRISE PRODUCTS 2 55% 10/15/19		0	10,129	10,180
45 EXELON CORP 3.4% 4/15/26		0	15,015	15,612

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

Asset Description		Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
47	EXXON MOBIL CORP		0	15,000	15,160
48	FHLMC GOLD G05938 5.0% 1/01/36		0	3,698	3,890
49	FHLMC GOLD POOL J15724 4.0% 6/01/26		0	14,433	14,342
50	FHLMC GOLD POOL C91339 4.0% 10/01/30		0	6,740	6,816
51	FHLMC GOLD POOL C91738 4.0% 11/01/33		0	10,245	10,413
52	FG GOLD POOL T49004 3.0% 9/01/27		0	4,712	4,798
53	FHLMC GOLD POOL T49005 3.5% 12/01/28		0	10,867	10,795
54	FHLMC GOLD POOL A90393 5.0% 12/01/39		0	6,720	7,263
55	FHLMC GOLD A92821 5.0% 7/01/40		0	15,054	15,273
56	FHLMC GOLD A95828 4.5% 12/01/40		0	47,074	50,703
57	FHLMC GOLD POOL Q4120 3.5% 6/01/46		0	41,696	41,698
58	FNMA REMIC TRUST 2014- 3.0% 3/25/40		0	14,683	14,952
59	FNMA POOL 0AJ1758		0	8,920	8,952
60	FNMA AL4082 3.5% 10/01/27		0	10,068	10,005
61	FNMA POOL AL4191 3.5% 1/01/28		0	11,638	11,676
62	FNMA POOL # AL6150 4.0% 8/01/27		0	9,801	9,751
63	FNMA AL6223 POOL 4.5% 8/01/44		0	30,210	30,419
64	FNMA POOL # AL6895 3.5% 5/1/45		0	23,043	23,697
65	FNMA AS7601 4.0% 7/01/46		0	42,416	42,341
66	FNMA POOL AU6278 5.0% 11/01/43		0	15,848	16,207
67	FNMA POOL # AY5580 3.5% 6/01/45		0	38,046	38,295
68	BNY MELLON INCOME STK FD CL M		0	203,732	296,897
69	FED HOME LOAN BANK 0.625% 12/28/16		0	100,199	100,068
70	FEDERAL HOME LN BKS DEB		0	108,654	104,779
71	FED NATL MTG ASSN 1.125% 12/14/18		0	99,420	100,480
72	FEDERAL NATL MTG ASSN		0	101,737	102,040
73	FANNIE MAE 1.75% 6/20/19		0	100,631	102,131
74	FED NATL MTG ASSN 1.75% 9/12/19		0	100,401	102,162
75	FED NATL MTG ASSN 1.75% 11/26/19		0	100,189	102,233
76	FEDERAL NAT'L MTG ASSN		0	112,608	100,935
77	FEDERAL NATL MTG ASSN NT		0	113,659	101,640
78	FEDERAL NATL MTG ASSN		0	114,222	102,697
79	FEDERAL HOME LN MTG CORP		0	113,777	102,444
80	FEDERAL HOME LN MTG CORP		0	108,718	104,258
81	FEDERAL HOME LN MTG CORP REF		0	108,018	106,888
82	FEDERAL HOME LN MTG CO 1.0% 3/08/17		0	100,651	100,230
83	FEDERAL HOME LN MTG 1.75% 5/30/19		0	101,866	102,088
84	FED HOME LN MTG DISC NOTE 7/28/17		0	100,036	100,310
85	FEDERAL HOME LN MTG CORP		0	98,395	100,726
86	FED HOME LOAN MTG CORP 1.0% 9/29/11		0	99,745	100,312
87	FED HOME LOAN MTG COR 1.25% 10/02/11		0	98,087	100,706
88	FEDERAL NATL MTG ASSN		0	115,333	103,312
89	BNY MELLON INCOME STK FD CL M		0	2,754,565	2,881,677
90	BNY MELLON FOCUSED EQUITY OPP-M		0	235,990	261,489
91	DFA EMERG MKTS CORE EQUITY		0	245,346	249,924
92	DREYFUS BASIC S&P 500 STK I		0	2,620,000	2,655,915

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

		15,549,323		14,414,754		15,291,410	
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year		
93	DREYFUS GROWTH & VALUE FDS INC		0	237,741	272,111		
94	FNMA POOL MA2484 4 0% 12/01/45		0	14,509	14,581		
95	FN MA2487 3 0% 12/01/45		0	9,249	9,597		
96	FNMA POOL MA2522 3 5% 2/01/46		0	14,527	14,595		
97	FNMA POOL MA2561 3 0% 3/01/31		0	43,611	43,919		
98	FNMA MA2609 3.5% 5/01/46		0	66,737	66,860		
99	FNMA MA2653 4 0% 6/01/46		0	10,555	10,584		
100	FNMA POOL # MA2670 3 0% 7/01/46		0	30,863	30,821		
101	FNMA POOL # MA2705 3 0% 7/01/46		0	31,000	30,958		
102	FNMA POOL # MA2737 3.0% 9/01/46		0	36,258	36,284		
103	FNMA POOL #MA2752 3.0% 9/01/31		0	31,363	31,391		
104	FNMA MA2775 2 5% 9/01/31		0	41,344	41,469		
105	FIDELITY NATL INFORM 3 875% 6/05/24		0	26,029	26,707		
106	FLORIDA ST HURRICANE 2.995% 7/01/20		0	35,118	36,726		
107	FORD MOTOR CREDIT CO 3 0% 6/12/17		0	20,226	20,211		
108	GNMA MA3247 5 0% 11/20/45		0	14,573	14,572		
109	GNMA II POOL #0MA3597		0	25,261	25,384		
110	GNMA II POOL MA3737 4 0% 6/20/46		0	52,075	52,236		
111	GNMA II MA3873 3 0% 8/20/46		0	41,764	41,856		
112	GENERAL ELEC CAP CORP		0	38,265	40,104		
113	GOLDMAN SACHS GROUP		0	26,004	31,833		
114	HSBC FINANCE CORP		0	33,010	34,508		
115	INTEL CORP 2 7% 12/15/22		0	14,488	15,663		
116	INTEL CORP		0	20,207	23,856		
117	JPMORGAN CHASE & CO 3.375% 5/01/23		0	19,624	20,549		
118	KIMCO REALTY CORP 3.4% 11/01/22		0	15,872	15,802		
119	KROGER CO/THE 2 6% 2/01/21		0	15,222	15,425		
120	LAM RESEARCH CORP 3 45% 6/15/23		0	20,267	20,457		
121	MET LIFE GLOB FNDG 7 71% 2/15/19		0	26,370	28,606		
122	MICROSOFT CORP 3 75% 2/12/45		0	24,798	25,374		
123	MORGAN STANLEY 4 875% 11/01/22		0	36,313	38,604		
124	NYSE EURONEXT		0	25,050	25,185		
125	NEW YORK N Y		0	17,379	17,317		
126	NEW YORK N Y CITY MU 6.282% 6/15/42		0	26,749	29,296		
127	OAKLAND CA UNIF SCH 9.5% 8/01/34		0	17,705	18,122		
128	ONTARIO (PROVINCE OF) 4.0% 10/07/19		0	24,957	26,932		
129	ORACLE CORP		0	15,475	15,371		
130	ORACLE CORP 2 5% 5/15/22		0	15,123	15,397		
131	PEPSICO INC 4 5% 1/15/20		0	26,105	27,464		
132	PETROBAS INTL FIN CO		0	10,075	9,996		
133	PETROLEOS MEXICANOS		0	31,390	30,600		
134	ROYAL BK CANADA 1 25% 6/16/17		0	24,990	25,010		
135	SCRIPPS NETWORKS INTERACTIVE I		0	14,760	15,366		
136	SOUTH CAROLINA ST PU 2 388% 12/01/23		0	10,000	10,201		
137	SPECTRA ENERGY PARTNER 3 5% 3/15/2		0	9,964	10,116		
138	TANGER PROPERTIES LP 3 125% 9/01/26		0	9,970	9,973		

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

Asset Description		15,549,323			14,414,754		15,291,410	
		Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year			
139	TELEFONICA EMISIONES SAU		0	29,746	33,070			
140	TEVA PHARMACEUTICALS 3 15% 10/01/26		0	19,947	20,093			
141	TIME WARNER INC 4.0% 1/15/22		0	26,130	27,298			
142	TSS 4.8 04/01/26 CORP 4.8% 4/01/26		0	26,346	27,683			
143	TOYOTA MOTOR CREDIT 1 55% 7/13/18		0	19,956	20,108			
144	21ST CENTY FOX AMER 6 15% 3/01/37		0	14,992	18,848			
145	UBS COM MTG TR 2012-C1 3 4% 5/10/45		0	16,007	15,923			
146	FNMA POOL # BC0885 3 0% 5/01/46		0	25,248	25,534			
147	FNMA BC1168 4.0% 6/01/46		0	36,621	36,565			
148	FNMA MA1897 3.5% 5/01/44		0	8,706	8,867			
149	U S TREASURY BOND		0	13,411	15,502			
150	U S TREASURY BOND 3 0% 5/15/45		0	49,154	57,008			
151	U S TREASURY BOND 2.875% 8/15/45		0	14,364	16,707			
152	U S TREASURY BOND		0	36,805	36,225			
153	U S ETREASURY NOTE 2 25% 8/15/46		0	9,867	9,819			
154	U S TREASURY INFLATIO 0.125% 4/15/20		0	15,281	15,716			
155	US TREAS-CPI INFLATION INDEX		0	11,349	11,817			
156	U S TREASURY NOTE		0	35,070	35,068			
157	UNITED STATES TREAS 1 125% 1/15/19		0	90,288	90,605			
158	U S. TREASURY NOTE 2 625%		0	88,457	87,115			
159	U S TREASURY NOTE		0	19,800	20,013			
160	US TREAS-CPI		0	44,054	44,849			
161	U S TREASURY NOTE 0.75% 10/31/17		0	99,453	100,070			
162	US TREASURY INFLATIO 0.375% 7/15/25		0	30,238	31,442			
163	UNIV OF CALIFORNIA 4.131% 5/15/45		0	20,082	22,050			
164	VERIZON COMMUNICATION 3.65% 9/14/1		0	10,528	10,437			
165	VERIZON COMMUNICATION 6.55% 9/15/4		0	25,476	27,042			
166	WFRBS 2011-C5 A2 2 684% 11/15/44		0	2,790	2,754			
167	WELLS FARGO & COMPANY 2 6% 7/22/20		0	10,336	10,203			
168	WELLS FARGO & COMPANY 4 9% 11/17/4		0	20,546	22,020			

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

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

1	GAIN ON CURRENT YEAR SALES NOT SETTLED AT YEAR END	1	675
2	COST BASIS ADJUSTMENT	2	3,006
3	Total	3	3,681

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										749,436	0			
	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
1	AMCAR 2013-2 A3 0.65%	03064JAC9		4/30/2013	2/8/2016	140		0	140	0		0	0	0
2	ANHEUSER-BUSCH INBEV 2	03523TBP2		7/11/2012	10/5/2015	4,774		0	4,976	-202		0	0	-202
3	ANHEUSER-BUSCH INBEV 2	03523TBP2		7/11/2012	10/5/2015	4,774		0	5,014	-240		0	0	-240
4	ANHEUSER-BUSCH INBEV 2	03523TBP2		12/5/2013	10/5/2015	4,774		0	4,938	-164		0	0	-164
5	ANHEUSER-BUSCH INBEV 2	03523TBP2		12/10/2013	10/5/2015	4,774		0	4,632	-142		0	0	-142
6	BNY MELLON LARGE CAP ST	05569M103		11/2/2007	1/25/2016	32,000		0	76,775	-44,775		0	0	-44,775
7	BNY MELLON LARGE CAP ST	05569M103		11/2/2007	9/16/2016	39,976		0	1,392,353	-752,377		0	0	-752,377
8	BNY MELLON LARGE CAP ST	05569M103		12/19/2007	9/16/2016	278,987		0	498,477	-219,490		0	0	-219,490
9	BNY MELLON LARGE CAP ST	05569M103		12/17/2008	9/16/2016	28,605		0	30,143	-1,538		0	0	-1,538
10	FHLMC GOLD A90393 5.0%	312938NJB		3/8/2010	5/15/2016	17		0	18	-1		0	0	-1
11	FHLMC GOLD A90393 5.0%	312938NJB		3/8/2010	6/15/2016	27		0	28	-1		0	0	-1
12	FHLMC GOLD A90393 5.0%	312938NJB		3/8/2010	7/15/2016	152		0	158	-6		0	0	-6
13	FHLMC GOLD A90393 5.0%	312938NJB		3/8/2010	8/15/2016	201		0	209	-8		0	0	-8
14	FHLMC GOLD A90393 5.0%	312938NJB		3/8/2010	9/15/2016	41		0	43	-2		0	0	-2
15	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	10/15/2015	157		0	166	-9		0	0	-9
16	FHLMC GOLD A92821 5.0%	312941D20		4/7/2015	10/15/2015	235		0	262	-27		0	0	-27
17	A B B FIN USA INC 2.875%	00037BA88		5/28/2013	11/9/2015	9,805		0	10,027	-222		0	0	-222
18	AMCAR 2013-2 A3 0.65%	03064JAC9		4/30/2013	10/8/2015	1,659		0	1,659	0		0	0	0
19	AMCAR 2013-2 A3 0.65%	03064JAC9		4/30/2013	11/8/2015	1,729		0	1,729	0		0	0	0
20	AMCAR 2013-2 A3 0.65%	03064JAC9		4/30/2013	12/8/2015	1,405		0	1,405	0		0	0	0
21	AMCAR 2013-2 A3 0.65%	03064JAC9		4/30/2013	1/8/2016	1,364		0	1,363	1		0	0	1
22	FHLMC GOLD A95828 4.5%	312944PM7		9/21/2015	8/15/2016	44		0	49	-5		0	0	-5
23	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	9/15/2016	810		0	825	-15		0	0	-15
24	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	9/15/2016	162		0	175	-13		0	0	-13
25	FHLMC GOLD A95828 4.5%	312944PM7		9/21/2015	9/15/2016	54		0	59	-5		0	0	-5
26	FHLMC GOLD G30719 4.0%	3132J4AV1		3/13/2015	10/15/2015	223		0	241	-18		0	0	-18
27	FHLMC GOLD G30719 4.0%	3132J4AV1		5/28/2015	10/15/2015	149		0	161	-12		0	0	-12
28	FHLMC GOLD G30719 4.0%	3132J4AV1		3/13/2015	11/15/2015	170		0	183	-13		0	0	-13
29	FHLMC GOLD G30719 4.0%	3132J4AV1		5/28/2015	11/15/2015	113		0	122	-9		0	0	-9
30	FHLMC GOLD G30719 4.0%	3132J4AV1		10/20/2015	11/15/2015	57		0	61	-4		0	0	-4
31	FHLMC GOLD G30719 4.0%	3132J4AV1		3/13/2015	12/15/2015	131		0	141	-10		0	0	-10
32	FHLMC GOLD G30719 4.0%	3132J4AV1		5/28/2015	12/15/2015	87		0	94	-7		0	0	-7
33	FHLMC GOLD G30719 4.0%	3132J4AV1		10/20/2015	12/15/2015	44		0	47	-3		0	0	-3
34	FHLMC GOLD G30719 4.0%	3132J4AV1		3/13/2015	1/15/2016	168		0	182	-14		0	0	-14
35	FHLMC GOLD G30719 4.0%	3132J4AV1		5/28/2015	1/15/2016	112		0	121	-9		0	0	-9
36	FHLMC GOLD G30719 4.0%	3132J4AV1		10/20/2015	1/15/2016	56		0	61	-5		0	0	-5
37	FHLMC GOLD G30719 4.0%	3132J4AV1		3/13/2015	2/15/2016	183		0	198	-15		0	0	-15
38	FHLMC GOLD G30719 4.0%	3132J4AV1		5/28/2015	2/15/2016	122		0	132	-10		0	0	-10
39	FHLMC GOLD G30719 4.0%	3132J4AV1		10/20/2015	2/15/2016	61		0	66	-5		0	0	-5
40	FHLMC GOLD G30719 4.0%	3132J4AV1		3/13/2015	3/15/2016	177		0	127	-10		0	0	-10
41	FHLMC GOLD G30719 4.0%	3132J4AV1		5/28/2015	3/15/2016	78		0	85	-7		0	0	-7
42	FHLMC GOLD G30719 4.0%	3132J4AV1		10/20/2015	3/15/2016	39		0	42	-3		0	0	-3
43	FHLMC GOLD G30719 4.0%	3132J4AV1		3/13/2015	4/15/2016	118		0	128	-10		0	0	-10
44	FHLMC GOLD G30719 4.0%	3132J4AV1		5/28/2015	4/15/2016	79		0	85	-6		0	0	-6
45	FHLMC GOLD G30719 4.0%	3132J4AV1		10/20/2015	4/15/2016	39		0	42	-3		0	0	-3
46	FHLMC GOLD G30719 4.0%	3132J4AV1		3/13/2015	4/21/2016	13,026		0	13,067	-41		0	0	-41
47	FHLMC GOLD G30719 4.0%	3132J4AV1		5/28/2015	4/21/2016	8,684		0	8,706	-22		0	0	-22
48	FHLMC GOLD G30719 4.0%	3132J4AV1		10/20/2015	4/21/2016	3,975		0	3,981	-6		0	0	-6
49	FHLMC GOLD G30719 4.0%	3132J4AV1		10/20/2015	5/15/2016	341		0	368	-27		0	0	-27
50	FHLMC GOLD Q19384 3.5%	3132JA2S3		7/8/2013	10/9/2015	36,156		0	34,742	1,414		0	0	1,414
51	FHLMC GOLD Q19384 3.5%	3132JA2S3		7/8/2013	10/15/2015	1,324		0	1,321	3		0	0	3
52	FHLMC GOLD Q19384 3.5%	3132JA2S3		7/8/2013	11/15/2015	254		0	253	1		0	0	1
53	FHLMC GOLD Q25830 4.0%	3132M6EB2		4/11/2014	10/15/2015	16		0	17	-1		0	0	-1
54	FHLMC GOLD Q25830 4.0%	3132M6EB2		4/11/2014	11/15/2015	371		0	389	-18		0	0	-18
55	FHLMC GOLD Q25830 4.0%	3132M6EB2		4/11/2014	12/15/2015	176		0	185	-9		0	0	-9
56	FHLMC GOLD Q25830 4.0%	3132M6EB2		4/11/2014	1/15/2016	14		0	15	-1		0	0	-1
57	FHLMC GOLD Q25830 4.0%	3132M6EB2		4/11/2014	2/15/2016	14		0	15	-1		0	0	-1
58	FHLMC GOLD Q25830 4.0%	3132M6EB2		4/11/2014	3/15/2016	14		0	15	-1		0	0	-1
59	FHLMC GOLD Q25830 4.0%	3132M6EB2		4/11/2014	4/15/2016	180		0	189	-9		0	0	-9
60	FHLMC GOLD Q25830 4.0%	3132M6EB2		4/11/2014	5/15/2016	13		0	13	0		0	0	0
61	FHLMC GOLD Q25830 4.0%	3132M6EB2		4/11/2014	6/15/2016	13		0	14	-1		0	0	-1
62	FHLMC GOLD Q25830 4.0%	3132M6EB2		4/11/2014	7/8/2016	8,189		0	7,945	244		0	0	244
63	FHLMC GOLD Q25830 4.0%	3132M6EB2		4/11/2014	7/15/2016	183		0	192	-9		0	0	-9
64	FHLMC GOLD Q25830 4.0%	3133SADG0		7/8/2015	10/15/2015	155		0	160	-5		0	0	-5
65	FHLMC GOLD Q25830 4.0%	3133SADG0		7/8/2015	11/15/2015	75		0	78	-3		0	0	-3
66	FHLMC GOLD Q25830 4.0%	3133SADG0		7/8/2015	12/15/2015	454		0	469	-15		0	0	-15
67	FHLMC GOLD Q25830 4.0%	3133SADG0		7/8/2015	1/15/2016	109		0	112	-3		0	0	-3
68	FHLMC GOLD Q25830 4.0%	3133SADG0		7/8/2015	2/15/2016	76		0	76	0		0	0	0
69	FHLMC GOLD Q25830 4.0%	3133SADG0		7/8/2015	3/15/2016	74		0	77	-3		0	0	-3

Amount

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

Long Term CG Distributions						Amount						
Short Term CG Distributions						749,436	0					
Description of Property Sold	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/89	Adjusted Basis as of 12/31/89	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
139 FHLMC GOLD A95828 4.5%	CUSIP # 312944PM7	1/30/2014	6/15/2016	151		0	163	-12		0	0	-12
140 FHLMC GOLD A95828 4.5%	312944PM7	9/21/2015	6/15/2016	50		0	55	-5		0	0	-5
141 FHLMC GOLD A95828 4.5%	312944PM7	12/17/2010	7/15/2016	693		0	706	-13		0	0	-13
142 FHLMC GOLD A95828 4.5%	312944PM7	1/30/2014	7/15/2016	139		0	150	-11		0	0	-11
143 FHLMC GOLD A95828 4.5%	312944PM7	9/21/2015	7/15/2016	46		0	51	-5		0	0	-5
144 FHLMC GOLD A95828 4.5%	312944PM7	12/17/2010	8/15/2016	688		0	680	-12		0	0	-12
145 FHLMC GOLD A95828 4.5%	312944PM7	1/30/2014	8/15/2016	134		0	144	-10		0	0	-10
146 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/6/2014	2/25/2016	135		0	141	-6		0	0	-6
147 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/30/2014	2/25/2016	135		0	142	-7		0	0	-7
148 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/6/2014	3/25/2016	101		0	108	-5		0	0	-5
149 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/30/2014	3/25/2016	101		0	106	-5		0	0	-5
150 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/6/2014	4/25/2016	93		0	98	-5		0	0	-5
151 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/30/2014	4/25/2016	93		0	98	-5		0	0	-5
152 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/6/2014	5/25/2016	142		0	149	-7		0	0	-7
153 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/30/2014	5/25/2016	142		0	149	-7		0	0	-7
154 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/6/2014	6/25/2016	138		0	144	-6		0	0	-6
155 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/30/2014	6/25/2016	138		0	145	-7		0	0	-7
156 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/6/2014	7/25/2016	135		0	139	-6		0	0	-6
157 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/30/2014	7/25/2016	133		0	140	-7		0	0	-7
158 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/6/2014	8/25/2016	115		0	121	-6		0	0	-6
159 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/30/2014	8/25/2016	115		0	121	-6		0	0	-6
160 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/6/2014	9/25/2016	116		0	122	-6		0	0	-6
161 FNLMA POOL # AL4191 3.5%	3138ELUR2	1/30/2014	9/25/2016	116		0	122	-6		0	0	-6
162 FNLMA AL6223 POOL 4.5%	3138EN4H9	2/24/2015	10/25/2015	623		0	679	-56		0	0	-56
163 FNLMA AL6223 POOL 4.5%	3138EN4H9	2/24/2015	11/25/2015	555		0	605	-50		0	0	-50
164 FNLMA AL6223 POOL 4.5%	3138EN4H9	2/24/2015	12/25/2015	340		0	371	-31		0	0	-31
165 FNLMA AL6223 POOL 4.5%	3138EN4H9	2/24/2015	1/25/2016	867		0	945	-78		0	0	-78
166 FNLMA AL6223 POOL 4.5%	3138EN4H9	2/24/2015	2/25/2016	603		0	657	-54		0	0	-54
167 FNLMA POOL # BC0885 3.0%	3140EUBX2	6/21/2016	8/25/2016	85		0	88	-3		0	0	-3
168 FNLMA POOL # BC0885 3.0%	3140EUBX2	6/21/2016	9/25/2016	145		0	149	-4		0	0	-4
169 FN BC0048 2.5% 11/01	3140EUBS7	11/19/2015	1/25/2016	326		0	330	-4		0	0	-4
170 FN BC0048 2.5% 11/01	3140EUBS7	11/19/2015	2/25/2016	486		0	493	-7		0	0	-

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										749,436	0		
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Excess FMV/Over Adj. Basis or Losses
208 FHLIC GOLD POOL 149005 3	31287CAE2		2/19/2014	5/15/2016	71		0			-3	0	0	-1,407,198
209 FHLIC GOLD POOL 149005 3	31287CAE2		2/19/2014	6/15/2016	70		0			-3	0	0	-1,407,198
210 FHLIC GOLD POOL 149005 3	31287CAE2		2/19/2014	7/15/2016	70		0			-3	0	0	-1,407,198
211 FHLIC GOLD POOL 149005 3	31287CAE2		2/19/2014	8/15/2016	70		0			-3	0	0	-1,407,198
212 FHLIC GOLD POOL 149005 3	31287CAE2		2/19/2014	9/15/2016	71		0			-3	0	0	-1,407,198
213 FHLIC GOLD G05938 5 0%	3128M74X1		7/19/2010	10/15/2015	37		0			-2	0	0	-1,407,198
214 FHLIC GOLD G05938 5 0%	3128M74X1		7/19/2010	11/15/2015	139		0			-2	0	0	-1,407,198
215 FHLIC GOLD G05938 5 0%	3128M74X1		7/19/2010	12/15/2015	19		0			-1	0	0	-1,407,198
216 FHLIC GOLD G05938 5 0%	3128M74X1		7/19/2010	1/15/2016	145		0			-30	0	0	-1,407,198
217 BOSTON PROPERTIES LP 4	10112RAS3		4/20/2013	9/23/2016	5,433		0			-30	0	0	-1,407,198
218 BOSTON PROPERTIES LP 4	10112RAS3		5/21/2014	9/23/2016	5,433		0			-30	0	0	-1,407,198
219 FHLIC GOLD G05938 5 0%	3128M74X1		7/19/2010	2/15/2016	180		0			-11	0	0	-1,407,198
220 FHLIC GOLD G60103 3 5%	3133ADG0		7/8/2015	4/15/2016	76		0			-2	0	0	-1,407,198
221 FHLIC GOLD G60103 3 5%	3133ADG0		7/8/2015	5/15/2016	585		0			-19	0	0	-1,407,198
222 FHLIC GOLD G60103 3 5%	3133ADG0		7/8/2015	6/8/2016	44,268		0			905	0	0	-1,407,198
223 FHLIC GOLD G60103 3 5%	3133ADG0		7/8/2015	6/15/2016	724		0			-25	0	0	-1,407,198
224 FEDERAL HOME LN MTG 4	3134A4V66		10/21/2011	11/17/2015	200,000		0			-28,928	0	0	-1,407,198
225 FEDL HM LN MTG CORP 47	3134A4Z14		8/15/2012	1/19/2016	100,000		0			-14,256	0	0	-1,407,198
226 FEDERAL NATL MTG ASSN 5 37	31359MS61		8/15/2012	7/15/2016	100,000		0			-18,096	0	0	-1,407,198
227 FEDERAL NATL MTG ASSN 5 37	31359MS61		10/15/2013	9/15/2016	100,000		0			-13,088	0	0	-1,407,198
228 FNMA 2014-28 ND 3 0%	3136AJK47		4/11/2014	10/25/2015	163		0			-3	0	0	-1,407,198
229 FNMA 2014-28 ND 3 0%	3136AJK47		4/11/2014	11/25/2015	246		0			-3	0	0	-1,407,198
230 FNMA 2014-28 ND 3 0%	3136AJK47		4/11/2014	12/25/2015	145		0			-3	0	0	-1,407,198
231 FNMA 2014-28 ND 3 0%	3136AJK47		4/11/2014	1/25/2016	198		0			-4	0	0	-1,407,198
232 FNMA AL6223 POOL 4 5%	3138ENH49		2/24/2015	7/25/2016	531		0			-47	0	0	-1,407,198
233 FNMA AL6223 POOL 4 5%	3138ENH49		1/4/2016	7/25/2016	66		0			-6	0	0	-1,407,198
234 FNMA AL6223 POOL 4 5%	3138ENH49		2/24/2015	8/25/2016	414		0			-37	0	0	-1,407,198
235 FNMA AL6223 POOL 4 5%	3138ENH49		1/4/2016	8/25/2016	52		0			-4	0	0	-1,407,198
236 FNMA AL6223 POOL 4 5%	3138ENH49		2/24/2015	9/25/2016	657		0			-59	0	0	-1,407,198
237 FNMA AL6223 POOL 4 5%	3138ENH49		1/4/2016	9/25/2016	82		0			-7	0	0	-

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

Long Term CG Distributions		Short Term CG Distributions		Amount		6,333,337											7,740,535		-1,407,198		0		0		0		-1,407,198	
		749,436		0																								
	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Excess FMV Over Adj. Basis or Losses														
346	FHLMC GOLD POOL C91738	3128P74X8		12/11/2015	6/15/2016	57			61	-4		0	0	-4														
347	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	7/15/2016	108			115	-7		0	0	-7														
348	FHLMC GOLD POOL C91738	3128P74X8		12/11/2015	7/15/2016	54			58	-4		0	0	-4														
349	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	8/15/2016	76			81	-5		0	0	-5														
350	FHLMC GOLD POOL C91738	3128P74X8		12/11/2015	8/15/2016	38			41	-3		0	0	-3														
351	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	9/15/2016	212			225	-13		0	0	-13														
352	FHLMC GOLD POOL C91738	3128P7P3		2/4/2014	10/15/2015	108			116	-8		0	0	-8														
353	FHLMC GOLD POOL C91339	3128P7P3		8/31/2015	10/15/2015	27			29	-2		0	0	-2														
354	FHLMC GOLD POOL C91339	3128P7P3		2/4/2014	11/15/2015	127			136	-9		0	0	-9														
355	FHLMC GOLD POOL C91339	3128P7P3		8/31/2015	11/15/2015	32			34	-2		0	0	-2														
356	FHLMC GOLD POOL C91339	3128P7P3		2/4/2014	12/15/2015	116			124	-8		0	0	-8														
357	FHLMC GOLD POOL C91339	3128P7P3		8/31/2015	12/15/2015	29			31	-2		0	0	-2														
358	FHLMC GOLD POOL C91339	3128P7P3		2/4/2014	1/15/2016	103			110	-7		0	0	-7														
359	FHLMC GOLD POOL C91339	3128P7P3		8/31/2015	1/15/2016	26			28	-2		0	0	-2														
360	FHLMC GOLD POOL C91339	3128P7P3		2/4/2014	2/15/2016	73			78	-5		0	0	-5														
361	FHLMC GOLD POOL C91339	3138A6K4		6/20/2014	1/25/2016	317			354	-37		0	0	-37														
362	FHLMC GOLD POOL C91339	3138A6K4		3/4/2011	2/25/2016	34			36	-2		0	0	-2														
363	FHLMC GOLD POOL C91339	3138A6K4		6/20/2014	2/25/2016	8			9	-1		0	0	-1														
364	FHLMC GOLD POOL C91339	3138A6K4		3/4/2011	3/25/2016	263			276	-13		0	0	-13														
365	FHLMC GOLD POOL C91339	3138A6K4		6/20/2014	3/25/2016	66			73	-7		0	0	-7														
366	FHLMC GOLD POOL C91339	3138A6K4		3/4/2011	4/25/2016	761			800	-39		0	0	-39														
367	FHLMC GOLD POOL C91339	3138A6K4		6/20/2014	4/25/2016	190			212	-22		0	0	-22														
368	FHLMC GOLD POOL C91339	3138A6K4		3/4/2011	5/25/2016	148			155	-7		0	0	-7														
369	FHLMC GOLD POOL C91339	3138A6K4		6/20/2014	5/25/2016	37			41	-4		0	0	-4														
370	FHLMC GOLD POOL C91339	3138A6K4		3/4/2011	6/25/2016	350			578	-28		0	0	-28														
371	FHLMC GOLD POOL C91339	3138A6K4		6/20/2014	6/25/2016	138			153	-15		0	0	-15														
372	FHLMC GOLD POOL C91339	3138A6K4		6/20/2014	7/8/2016	5,017			5,052	-35		0	0	-35														
373	FHLMC GOLD POOL C91339	3138A6K4		3/4/2011	7/8/2016	19,094			18,122	972		0	0	972														
374	FHLMC GOLD POOL C91339	3138A6K4		6/20/2014	7/25/2016	879			924	-45		0	0	-45														
375	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	10/25/2015	106			111	-5		0	0	-5														
376	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	10/25/2015	18			19	-1		0	0	-1														
377	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	11/25/2015	349			366	-17		0	0	-17														
378	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	11/25/2015	58			62	-4		0	0	-4														
379	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	12/25/2015	180			188	-8		0	0	-8														
380	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	12/25/2015	30			32	-2		0	0	-2														
381	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	1/25/2016	129			135	-6		0	0	-6														
382	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	1/25/2016	21			23	-2		0	0	-2														
383	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	2/25/2016	188			197	-9		0	0	-9														
384	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	2/25/2016	31			33	-2		0	0	-2														
385	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	3/25/2016	220			231	-11		0	0	-11														
386	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	3/25/2016	37			39	-2		0	0	-2														
387	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	4/25/2016	161			169	-8		0	0	-8														
388	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	4/25/2016	27			29	-2		0	0	-2														
389	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	5/25/2016	87			91	-4		0	0	-4														
390	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	5/25/2016	14			15	-1		0	0	-1														
391	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	6/25/2016	131			137	-6		0	0	-6														
392	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	6/25/2016	22			23	-1		0	0	-1														
393	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	7/25/2016	172			181	-9		0	0	-9														
394	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	7/25/2016	29			31	-2		0	0	-2														
395	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	8/25/2016	141			148	-7		0	0	-7														
396	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	8/25/2016	125			130	-5		0	0	-5														
397	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	9/25/2016	134			139	-5		0	0	-5														
398	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	10/25/2016	25,115			24,693	422		0	0	422														
399	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	11/25/2016	105			110	-5		0	0	-5														
400	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	12/25/2016	24,342			24,258	84		0	0	84														
401	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	1/15/2017	24,342			24,248	94		0	0	94														
402	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	2/15/2017	1,259			1,347	-88		0	0	-88														
403	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	3/15/2017	128			1346	-87		0	0	-87														
404	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	4/15/2017	70			127	-1		0	0	-1														
405	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	5/15/2017	50			50	0		0	0	0														
406	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	6/15/2017	77			78	-1		0	0	-1														
407	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	7/15/2017	134			139	-5		0	0	-5														
408	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	8/15/2017	132			138	-6		0	0	-6														
409	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	9/15/2017	68			68	0		0	0	0														
410	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	10/15/2017	53			53	0		0	0	0														
411	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	11/15/2017	56			56	0		0	0	0														
412	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	12/15/2017	60			60	0		0	0	0														
413	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	1/15/2018							0	0															
414	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	2/15/2018							0	0															
415	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	3/15/2018							0	0															
416	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	4/15/2018							0	0															
417	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	5/15/2018							0	0															
418	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	6/15/2018							0	0															
419	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	7/15/2018							0	0															
420	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	8/15/2018							0	0															
421	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	9/15/2018							0	0															
422	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	10/15/2018							0	0															
423	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	11/15/2018							0	0															
424	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	12/15/2018							0	0															
425	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	1/15/2019							0	0															
426	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	2/15/2019							0	0															
427	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	3/15/2019							0	0															
428	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	4/15/2019							0	0															
429	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	5/15/2019							0	0															
430	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	6/15/2019							0	0															
431	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	7/15/2019							0	0															
432	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	8/15/2019							0	0															
433	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	9/15/2019							0	0															
434	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	10/15/2019							0	0															
435	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	11/15/2019							0	0															
436	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	12/15/2019							0	0															
437	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	1/15/2020							0	0															
438	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	2/15/2020							0	0															
439	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	3/15/2020							0	0															
440	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	4/15/2020							0	0															
441	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	5/15/2020							0	0															
442	FHLMC GOLD POOL C91339	3138A5U2		5/12/2013	6/15/2020							0	0															
443	FHLMC GOLD POOL C91339	3138A5U2		9/14/2011	7/15/2020							0	0															
44																												

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										749,436	0		
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
415 GNMA POOL # 782011 5.0%	36241KKGU6	5/10/2007	6/7/2016		4,936		0	4,304	532		0	0	-1,407,198
416 GNMA POOL # 782011 5.0%	36241KKGU6	5/10/2007	6/15/2016		54		0	54	0	0	0	0	0
417 GNMA POOL # 782105 5.0%	36241KKS56	6/14/2007	10/15/2015		31		0	31	0	0	0	0	0
418 GNMA POOL # 782103 5.0%	36241KKS56	5/10/2007	10/15/2015		99		0	99	0	0	0	0	0
419 GNMA POOL # 782105 5.0%	36241KKS56	6/14/2007	11/15/2015		32		0	32	0	0	0	0	0
420 GNMA POOL # 782105 5.0%	36241KKS56	5/10/2007	11/15/2015		103		0	103	0	0	0	0	0
421 GNMA POOL # 782105 5.0%	36241KKS56	6/14/2007	12/15/2015		34		0	34	0	0	0	0	0
422 FNMA AR8596 3.5% 6/4	3138W6RS7	7/8/2013	1/25/2016		253		0	253	0	0	0	0	0
423 FNMA AR8596 3.5% 6/4	3138W6RS7	9/9/2013	1/25/2016		126		0	126	0	0	0	0	0
424 FNMA AR8596 3.5% 6/4	3138W6RS7	4/7/2015	1/25/2016		126		0	133	-7	0	0	0	0
425 FNMA AR8596 3.5% 6/4	3138W6RS7	7/8/2013	2/25/2016		14		0	14	0	0	0	0	0
426 FNMA AR8596 3.5% 6/4	3138W6RS7	9/9/2013	2/25/2016		7		0	7	0	0	0	0	0
427 FNMA AR8596 3.5% 6/4	3138W6RS7	4/7/2015	2/25/2016		7		0	7	0	0	0	0	0
428 FNMA AR8596 3.5% 6/4	3138W6RS7	7/8/2013	3/25/2016		250		0	250	0	0	0	0	0
429 FNMA AR8596 3.5% 6/4	3138W6RS7	9/9/2013	3/25/2016		125		0	124	1	0	0	0	1
430 FNMA AR8596 3.5% 6/4	3138W6RS7	4/7/2015	3/25/2016		125		0	132	-7	0	0	0	-7
431 FNMA AR8596 3.5% 6/4	3138W6RS7	7/8/2013	4/1/2016		7,161		0	6,825	336	0	0	0	336
432 FNMA AR8596 3.5% 6/4	3138W6RS7	4/7/2015	4/1/2016		3,574		0	3,585	-11	0	0	0	-11
433 FNMA AR8596 3.5% 6/4	3138W6RS7	9/9/2013	4/1/2016		3,535		0	3,347	188	0	0	0	188
434 FNMA AR8596 3.5% 6/4	3138W6RS7	9/9/2013	4/25/2016		26		0	26	0	0	0	0	0
435 F N M A POOL AU1660 2.5%	3138X0Z27	12/11/2013	10/25/2015		487		0	486	1	0	0	0	1
436 FNMA MA1860 4.5% 4/1	314188B62	4/1/2014	5/25/2016		122		0	131	-9	0	0	0	-9
437 FNMA MA1860 4.5% 4/1	314188B62	5/15/2015	5/25/2016		245		0	267	-22	0	0	0	-22
438 FNMA MA1860 4.5% 4/1	314188B62	5/15/2015	6/14/2016		6,983		0	6,984	-1	0	0	0	-1
439 FNMA MA1860 4.5% 4/1	314188B62	4/1/2014	6/14/2016		3,192		0	3,124	68	0	0	0	68
440 FNMA MA1860 4.5% 4/1	314188B62	4/1/2014	6/25/2016		104		0	111	-7	0	0	0	-7
441 FNMA MA1860 4.5% 4/1	314188B62	5/15/2015	6/25/2016		209		0	228	-19	0	0	0	-19
442 FNMA MA1860 4.5% 4/1	314188B62	4/1/2014	7/25/2016		274		0	293	-19	0	0	0	-19
443 FNMA MA1897 3.5% 5/1	314188DB9	5/23/2014	10/25/2015		18		0	19	-1	0	0	0	0
444 FNMA MA1897 3.5% 5/1	314188DB9	8/19/2015	10/25/2015		4		0	4	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										749,436	0			
	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Excess FMV Over Adj Basis or Losses
484	US TREASURY NIB 2.25%	912828G38		2/3/2016	5/3/2016	5,213		0	5,193	20		0	0	-1,407,198
485	US TREASURY INFLATIO 0.1	912828K33		8/13/2015	3/17/2016	15,344		0	15,344	269		0	0	20
486	US TREASURY INFLATIO 0.1	912828K33		9/28/2015	3/17/2016	15		0	15,075	269		0	0	269
487	US ETREASURY NOTE 1.87	912828L24		9/24/2015	1/13/2016	14,921		0	14	1		0	0	1
488	US TREAS INFL INDX 1.375%	912828MF4		6/23/2010	3/4/2016	17,366		0	15,088	-167		0	0	-167
489	UNITED STATES TREAS 1.11	912828P87		4/15/2016	5/3/2016	4,941		0	16,744	622		0	0	622
490	UNITED STATES TREAS 1.11	912828P87		3/17/2016	5/3/2016	4,977		0	4,983	-42		0	0	-42
491	UNITED STATES TREAS 1.11	912828P87		4/19/2016	5/3/2016	4,977		0	4,974	34		0	0	34
492	UNITED STATES TREAS 1.11	912828P87		5/12/2016	6/28/2016	5,036		0	4,983	53		0	0	53
493	U.S. TREASURY NOTE 2.624	912828PT1		4/29/2015	2/4/2016	20,733		0	20,962	-229		0	0	-229
494	U.S. TREASURY NOTE 2.625	912828PT1		9/10/2013	5/11/2016	5,164		0	5,227	-63		0	0	-63
495	U.S. TREASURY NOTE 0.625%	912828T39		10/12/2012	3/30/2016	4,992		0	4,996	-4		0	0	-4
496	U.S. TREASURY NOTE 0.625%	912828T39		1/30/2015	3/30/2016	4,992		0	4,989	3		0	0	3
497	U.S. TREASURY NOTE 0.625%	912828T39		3/4/2016	3/30/2016	9,984		0	9,966	18		0	0	18
498	U.S. TREASURY NOTE 0.625%	912828T39		3/4/2016	4/13/2016	4,993		0	4,983	10		0	0	10
499	U.S. TREASURY NOTE 0.625%	912828T39		12/8/2015	5/18/2016	4,990		0	4,977	13		0	0	13
500	U.S. TREASURY NOTE 0.625%	912828T39		10/22/2012	5/18/2016	4,990		0	4,967	23		0	0	23
501	U.S. TREASURY NOTE 0.625%	912828T39		10/22/2012	5/24/2016	4,988		0	4,967	21		0	0	21
502	U.S. TREASURY NOTE 0.625%	912828T39		5/28/2014	5/24/2016	4,988		0	4,962	26		0	0	26
503	U.S. TREASURY NOTE 0.625%	912828T39		1/14/2014	6/23/2016	4,997		0	4,952	45		0	0	45
504	U.S. TREASURY NOTE 0.625%	912828T39		7/23/2014	6/23/2016	4,997		0	4,961	36		0	0	36
505	U.S. TREASURY NOTE 0.625%	912828T39		1/15/2014	8/30/2016	9,995		0	9,904	91		0	0	91
506	U.S. TREASURY NOTE 0.625%	912828T39		1/15/2014	9/28/2016	4,999		0	4,953	46		0	0	46
507	U.S. TREASURY NOTE 0.75%	912828T39		4/6/2015	5/11/2016	5,005		0	5,005	0		0	0	0
508	U.S. TREASURY NIB 1% 5/31/1	912828T39		6/14/2016	8/31/2016	15,057		0	15,079	-22		0	0	-22
509	WFRBS 2011-C5 A2 2.684%	92936JA27		12/1/2014	4/15/2016	706		0	727	-21		0	0	-21
510	WFRBS 2011-C5 A2 2.684%	92936JA27		11/1/2011	5/15/2016	3,971		0	4,010	-39		0	0	-39
511	WFRBS 2011-C5 A2 2.684%	92936JA27		12/1/2014	5/15/2016	794		0	817	-23		0	0	-23
512	WFRBS 2011-C5 A2 2.684%	92936JA27		11/1/2011	6/15/2016									

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Long Term CG Distributions														Short Term CG Distributions													
749,436														0													
Description of Property Sold														CUSIP #													
553 GNMA POOL # 782105 5.0%														36241HKX56													
554 HALLIBURTON CO 3.375%														406216BH3													
555 HYDRO-QUEBEC 2.0%														448814JB0													
556 INTEL CORP 2.7% 12/1														458140AM2													
557 MASSACHUSETTS ST 4.2														57582PWK2													
558 NEW JERSEY ST ECON 10.0														645918BN8													
559 ORACLE CORP 2.375%														68399XAQ8													
560 ORACLE CORP 2.5% 5														68398XBB0													
561 DREYFUS MIDCAP INDEX FU 712223106														318182016													
562 DREYFUS MIDCAP INDEX FU 712223106														318182016													
563 F N M A POOL AU1660 2.5%														3138X0227													
564 FNMA POOL # AU6278 5.0%														3138X56Q5													
565 FNMA POOL # AU6278 5.0%														3138X56Q5													
566 FNMA POOL # AU6278 5.0%														3138X56Q5													
567 FNMA POOL # AU6278 5.0%														3138X56Q5													
568 FNMA POOL # AU6278 5.0%														3138X56Q5													
569 FNMA POOL # AU6278 5.0%														3138X56Q5													
570 FNMA POOL # AU6278 5.0%														3138X56Q5													
571 FNMA POOL # AU6278 5.0%														3138X56Q5													
572 FNMA POOL # AU6278 5.0%														3138X56Q5													
573 FNMA POOL # AU6278 5.0%														3138X56Q5													
574 FNMA POOL # AU6278 5.0%														3138X56Q5													
575 FNMA POOL # AU6278 5.0%														3138X56Q5													
576 FNMA POOL # AY5580 3.5%														31361KFW8													
577 WELLS FARGO BANK NA 1.7														94988JSD5													
578 MELLON OPTIMA U/S STRAT														995286567													
579 MELLON OPTIMA U/S STRAT														995286567													
580 FNMA POOL # AK2717A 4.0														3138E7AT1													
581 FNMA POOL # AK2717A 4.0														3138E7AT1													
582 FNMA POOL # AK2717A 4.0														3138E7AT1													
583 FNMA POOL # AK2717A 4.0														3138E7AT1													
584 FNMA POOL # AL0219 3.297%														3138EGG57													
585 FNMA POOL # AL0219 3.298%														3138EGG57													
586 FNMA POOL # AL0219 3.299%														3138EGG57													
587 FNMA POOL # AL0219 3.2820														3138EGG57													
588 FNMA POOL # AL0219 3.282%														3138EGG57													
589 FNMA POOL # AL0219 3.282%														3138EGG57													
590 FNMA POOL # AL0201 5.0%														3138EGGK4													
591 FNMA POOL # AL0201 5.0%														3138EGGK4													
592 FNMA POOL # AL0201 5.0%														3138EGGK4													
593 FNMA POOL # AL0201 5.0%														3138EGGK4													
594 FNMA POOL # AL0201 5.0%														3138EGGK4													
595 FNMA POOL # AL0201 5.0%														3138EGGK4													
596 FNMA AL4082 3.5% 10/														3138ELRC9													
597 FNMA AL4082 3.5% 10/														3138ELRC9													
598 FNMA AL4082 3.5% 10/														3138ELRC9													
599 FNMA POOL AL4166 5.5%														3138ELTY9													
600 FNMA POOL AL4166 5.5%														3138ELTY9													
601 FNMA POOL AL4166 5.5%														3138ELTY9													
602 FNMA POOL AL4166 5.5%														3138ELTY9													
603 FNMA POOL AL4166 5.5%														3138ELTY9													
604 FNMA POOL AL4166 5.5%														3138ELTY9													
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608 FNMA POOL AL4166 5.5%														3138ELTY9													
609 FNMA POOL AL4166 5.5%														3138ELTY9													
610 FNMA POOL # AL4191 3.5%														3138ELUR2													
611 FNMA POOL # AL4191 3.5%														3138ELUR2													
612 FNMA POOL # AL4191 3.5%														3138ELUR2													
613 FNMA POOL # AL4191 3.5%														3138ELUR2													
614 FNMA POOL AU1660 2.5%														3138X0Z27													
615 FNMA POOL AU1660 2.5%														3138X0Z27													
616 FNMA POOL AU1660 2.5%														3138X0Z27													
617 FNMA POOL AU1660 2.5%														3138X0Z27													
618 FNMA POOL AU1660 2.5%														3138X0Z27													
619 FNMA POOL AU1660 2.5%														3138X0Z27													
620 FNMA POOL AU1660 2.5%														3138X0Z27													
621 FNMA POOL AU1660 2.5%														3138X0Z27													

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

Long Term CG Distributions										Amount				
Short Term CG Distributions										749,436	0			
	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Excess FMV/Over Adj Basis or Losses
622	FHLMC GOLD POOL G08671	3128MJW97		1/20/2016	4/15/2016	281		0	293	-12		0	0	-12
623	FHLMC GOLD POOL G08671	3128MJW97		1/20/2016	4/20/2016	15,067		0	15,013	54		0	0	54
624	FHLMC GOLD POOL G08671	3128MJW97		10/9/2015	4/20/2016	34,349		0	34,037	252		0	0	252
625	FHLMC GOLD POOL G08671	3128MJW97		10/9/2015	5/15/2016	773		0	803	-30		0	0	-30
626	FHLMC GOLD POOL G08653	3128MJW97		8/7/2015	10/15/2015	81		0	81	0		0	0	0
627	FHLMC GOLD POOL G08653	3128MJW97		9/11/2015	10/15/2015	32		0	33	-1		0	0	-1
628	FHLMC GOLD POOL G08653	3128MJW97		8/7/2015	11/15/2015	83		0	83	0		0	0	0
629	FHLMC GOLD POOL G08653	3128MJW97		9/11/2015	11/15/2015	33		0	33	0		0	0	0
630	FHLMC GOLD POOL G08653	3128MJW97		8/7/2015	11/24/2015	9,923		0	9,923	-40		0	0	-40
631	FHLMC GOLD POOL G08653	3128MJW97		8/7/2015	11/24/2015	24,584		0	24,634	-50		0	0	-50
632	FHLMC GOLD POOL G08653	3128MJW97		7/19/2010	3/15/2016	95		0	100	-5		0	0	-5
633	FHLMC GOLD POOL G08653	3128MJW97		7/19/2010	4/15/2016	178		0	189	-11		0	0	-11
634	FHLMC GOLD POOL G08653	3128MJW97		12/27/2013	3/10/2016	19,358		0	22,133	-2,777		0	0	-2,777
635	FHLMC GOLD POOL G08653	3128MJW97		6/5/2013	4/15/2016	4,300		0	5,268	-968		0	0	-968
636	FHLMC GOLD POOL G08653	3128MJW97		12/0/2011	4/19/2016	4,300		0	4,990	-690		0	0	-690
637	FHLMC GOLD POOL G08653	3128MJW97		5/9/2014	8/19/2016	4,300		0	5,164	-864		0	0	-864
638	FHLMC GOLD POOL G08653	3128MJW97		2/9/2012	8/2/2016	5,652		0	5,866	-214		0	0	-214
639	FHLMC GOLD POOL G08653	3128MJW97		1/19/2010	8/2/2016	5,652		0	4,981	671		0	0	671
640	FHLMC GOLD POOL G08653	3128MJW97		3/20/2015	8/11/2016	16,953		0	14,943	2,010		0	0	2,010
641	FHLMC GOLD POOL G08653	3128MJW97		3/20/2015	2/2/2016	3,138		0	5,076	-1,938		0	0	-1,938
642	FHLMC GOLD POOL G08653	3128MJW97		3/20/2015	2/3/2016	3,144		0	5,076	-1,932		0	0	-1,932
643	FHLMC GOLD POOL G08653	3128MJW97		6/1/2015	1/20/2016	5,390		0	4,989	401		0	0	401
644	FHLMC GOLD POOL G08653	3128MJW97		6/1/2015	1/20/2016	5,390		0	4,989	401		0	0	401
645	FHLMC GOLD POOL G08653	3128MJW97		6/1/2015	1/27/2016	5,263		0	4,980	283		0	0	283
646	FHLMC GOLD POOL G08653	3128MJW97		5/11/2016	7/12/2016	6		0	6	0		0	0	0
647	FHLMC GOLD POOL G08653	3128MJW97		6/14/2016	7/12/2016	3		0	3	0		0	0	0
648	FHLMC GOLD POOL G08653	3128MJW97		5/11/2016	8/12/2016	21		0	23	-2		0	0	-2
649	FHLMC GOLD POOL G08653	3128MJW97		6/14/2016	8/12/2016	11		0	12	-1		0	0	-1
650	FHLMC GOLD POOL G08653	3128MJW97		3/14/2014	12/25/2015	43		0	46	-3		0	0	-3
651	FHLMC GOLD POOL G08653	3128MJW97</												

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

Long Term CG Distributions		Short Term CG Distributions		Amount													
				749,436													
				0													
</																	

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										749,436	0		
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
760 FNMA POOL # AH4794 5% 2/1	3138A6K6		3/4/2011	12/25/2015	189		0	199	-10	0	0	0	-10
761 FNMA POOL # AH4794 5% 2/1	3138A6K4		6/20/2014	12/25/2015	47		0	53	-6	0	0	0	-6
762 FNMA POOL # AH4794 5% 2/1	3138A6K4		3/4/2011	1/25/2016	1,268		0	1,333	-65	0	0	0	-65
763 FNMA POOL # AL6895 3.5%	3138EPV4		7/28/2015	10/25/2015	91		0	94	-3	0	0	0	-3
764 FNMA POOL # AL6895 3.5%	3138EPV4		6/8/2015	11/25/2015	27		0	28	-1	0	0	0	-1
765 FNMA POOL # AL6895 3.5%	3138EPV4		7/28/2015	11/25/2015	18		0	19	-1	0	0	0	-1
766 FNMA POOL # AL6895 3.5%	3138EPV4		6/8/2015	12/25/2015	189		0	196	-7	0	0	0	-7
767 FNMA POOL # AL6895 3.5%	3138EPV4		7/28/2015	12/25/2015	126		0	131	-5	0	0	0	-5
768 FNMA POOL # AL6895 3.5%	3138EPV4		6/8/2015	1/25/2016	152		0	157	-5	0	0	0	-5
769 FNMA POOL # AL6895 3.5%	3138EPV4		7/28/2015	1/25/2016	102		0	105	-3	0	0	0	-3
770 FNMA POOL # AL6895 3.5%	3138EPV4		6/8/2015	2/25/2016	51		0	53	-2	0	0	0	-2
771 FNMA POOL # AL6895 3.5%	3138EPV4		7/28/2015	2/25/2016	34		0	36	-2	0	0	0	-2
772 FNMA POOL # AL6895 3.5%	3138EPV4		6/8/2015	3/25/2016	39		0	40	-1	0	0	0	-1
773 FNMA POOL # AL6895 3.5%	3138EPV4		7/28/2015	3/25/2016	26		0	27	-1	0	0	0	-1
774 FNMA POOL # AL6895 3.5%	3138EPV4		6/8/2015	4/25/2016	102		0	105	-3	0	0	0	-3
775 FNMA POOL # AL6895 3.5%	3138EPV4		7/28/2015	4/25/2016	68		0	70	-2	0	0	0	-2
776 FNMA POOL # AL6895 3.5%	3138EPV4		6/8/2015	5/25/2016	105		0	108	-3	0	0	0	-3
777 FNMA POOL # AL6895 3.5%	3138EPV4		7/28/2015	5/25/2016	70		0	72	-2	0	0	0	-2
778 FNMA POOL # AL6895 3.5%	3138EPV4		6/8/2015	6/25/2016	148		0	153	-5	0	0	0	-5
779 FNMA POOL # AL6895 3.5%	3138EPV4		7/28/2015	6/25/2016	99		0	102	-3	0	0	0	-3
780 FNMA POOL # AL6895 3.5%	3138EPV4		6/8/2015	7/25/2016	204		0	210	-6	0	0	0	-6
781 FNMA POOL # AL6895 3.5%	3138EPV4		7/28/2015	7/25/2016	136		0	141	-5	0	0	0	-5
782 FNMA POOL # AL6895 3.5%	3138EPV4		6/8/2015	8/25/2016	98		0	101	-3	0	0	0	-3
783 FNMA POOL # AL6895 3.5%	3138EPV4		7/28/2015	8/25/2016	65		0	68	-3	0	0	0	-3
784 FNMA POOL # AL6895 3.5%	3138EPV4		6/8/2015	9/25/2016	149		0	154	-5	0	0	0	-5
785 FNMA POOL # AL6895 3.5%	3138EPV4		7/28/2015	9/25/2016	99		0	103	-4	0	0	0	-4
786 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	10/25/2015	379		0	379	-14	0	0	0	-14
787 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	11/25/2015	114		0	118	-4	0	0	0	-4
788 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	12/25/2015	44		0	46	-2	0	0	0	-2
789 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	1/25/2016	148		0	154	-6	0	0	0	-6
790 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	2/25/2016	74		0	77	-3	0	0	0	-3
791 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	3/25/2016	62		0	64	-2	0	0	0	-2
792 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	4/25/2016	228		0	237	-9	0	0	0	-9
793 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	5/25/2016	116		0	121	-5	0	0	0	-5
794 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	6/25/2016	258		0	268	-10	0	0	0	-10
795 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	7/6/2016	14,161		0	13,795	366	0	0	0	366
796 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	7/25/2016	119		0	123	-4	0	0	0	-4
797 FN BC0048 2.5% 11/01	3140EUB57		4/21/2016	7/25/2016	108		0	111	-3	0	0	0	-3
798 FN BC0048 2.5% 11/01	3140EUB57		11/19/2015	8/25/2016	636		0	645	-9	0	0	0	-9
799 FN BC0048 2.5% 11/01	3140EUB57		4/21/2016	8/25/2016	71		0	73	-2	0	0	0	-2
800 FN BC0048 2.5% 11/01	3140EUB57		4/21/2016	9/13/2016	4,630		0	4,619	11	11	11	0	0
801 FN BC0048 2.5% 11/01	3140EUB57		11/19/2015	9/13/2016	40,915		0	40,191	724	0	0	0	724
802 FNMA POOL #AY5580 3.5%	3138YKFW8		6/8/2016	9/25/2016	312		0	329	-17	0	0	0	-17
803 FNMA POOL #AY5580 3.5%	3138YKFW8		10/21/2011	10/26/2015	426		0	450	-24	0	0	0	-24
804 FED NATL MTG ASSN 1.625	3139BA4M1		4/1/2013	10/25/2015	200,000		0	204,172	-4,172	0	0	0	-4,172
805 FNMA POOL #745418 5.5%	31403DDX4		4/1/2013	11/25/2015	64		0	70	-6	0	0	0	-6
806 FNMA POOL #745418 5.5%	31403DDX4		4/1/2013	12/25/2015	56		0	61	-5	0	0	0	-5
807 FNMA POOL #745418 5.5%	31403DDX4		4/1/2013	1/25/2016	50		0	55	-5	0	0	0	-5
808 FNMA POOL #745418 5.5%	31403DDX4		4/1/2013	1/25/2016	59		0	65	-6	0	0	0	-6
809 FNMA POOL #745418 5.5%	31403DDX4		4/1/2013	2/25/2016	49		0	54	-5	0	0	0	-5
810 FNMA POOL #745418 5.5%	31403DDX4		4/1/2013	3/25/2016	55		0	60	-5	0	0	0	-5
811 FNMA POOL #745418 5.5%	31403DDX4		4/1/2013	4/25/2016	51		0	56	-5	0	0	0	-5
812 FNMA POOL #745418 5.5%	31403DDX4		4/1/2013	5/25/2016	51		0	56	-5	0	0	0	-5
813 FNMA POOL #745418 5.5%	31403DDX4		4/1/2013	6/25/2016	49		0	54	-5	0	0	0	-5
814 FNMA MA1897 3.5% 5/1	314188D99		5/23/2014	2/25/2016	472		0	481	-9	0	0	0	-9
815 FNMA MA1897 3.5% 5/1	314188D99		8/19/2015	2/25/2016	94		0	96	-2	0	0	0	-2
816 FNMA MA1897 3.5% 5/1	314188D99		5/23/2014	3/25/2016	15		0	15	0	0	0	0	0
817 FNMA MA1897 3.5% 5/1	314188D99		8/19/2015	3/25/2016	3		0	3	0	0	0	0	0
818 FNMA MA1897 3.5% 5/1	314188D99		5/23/2014	4/25/2016	17		0	18	-1	0	0	0	-1
819 FNMA MA1897 3.5% 5/1	314188D99		8/19/2015	5/25/2016	3		0	4	-1	0	0	0	-1
820 FNMA MA1897 3.5% 5/1	314188D99		5/23/2014	5/25/2016	783		0	796	-13	0	0	0	-13
821 FNMA POOL MA2484 4.0%	31418BXN1		5/23/2016	6/25/2016	91		0	97	-6	0	0	0	-6
822 FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	7/25/2016	153		0	164	-11	0	0	0	-11
823 FNMA POOL MA2484 4.0%	31418BXN1		5/23/2016	7/25/2016	38		0	41	-3	0	0	0	-3
824 FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	8/25/2016	317		0	338	-21	0	0	0	-21
825 FNMA POOL MA2484 4.0%	31418BXN1		5/23/2016	8/25/2016	79		0	85	-6	0	0	0	-6
826 FNMA POOL MA2484 4.0%	31418BXN1		5/23/2016	9/13/2016	4,978		0	4,961	17	0	0	0	17
827 FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	9/13/2016	4,732		0	4,714	18	0	0	0	18
828 FNMA POOL MA2484 4.0%	31418BXN1		3/3/2016	9/25/2016	575		0	615	-40	0	0	0	-40

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

Long Term CG Distributions		Amount													
Short Term CG Distributions		0													
				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
967	FLHMC GOLD A90393	5.0%			3/8/2010	2/15/2016	171		0	178	-7	0	0	0	-7
968	FLHMC GOLD A90393	5.0%			3/8/2010	3/15/2016	134		0	139	-5	0	0	0	-5
969	FLHMC GOLD A90393	5.0%			3/8/2010	4/15/2016	15		0	16	-1	0	0	0	-1
970	FNMA POOL #AJ1758	3.5%			5/1/2013	8/25/2016	24		0	25	-1	0	0	0	-1
971	FNMA POOL #AJ1758	3.5%			9/14/2011	9/25/2016	186		0	195	-9	0	0	0	-9
972	FNMA POOL #AJ1758	3.5%			5/1/2013	9/25/2016	33		0	33	-2	0	0	0	-2
973	FNMA POOL #AK2439	3.5%			2/8/2012	10/25/2015	65		0	69	-4	0	0	0	-4
974	FNMA POOL #AK2439	3.5%			3/14/2014	10/25/2015	44		0	46	-2	0	0	0	-2
975	FNMA POOL #AK2439	3.5%			2/8/2012	11/25/2015	457		0	484	-27	0	0	0	-27
976	FNMA POOL #AK2439	3.5%			3/14/2014	11/25/2015	305		0	323	-18	0	0	0	-18
977	FNMA POOL #AK2439	3.5%			2/8/2012	12/25/2015	65		0	69	-4	0	0	0	-4
978	FNMA POOL #AK2439	3.5%			3/14/2014	6/25/2016	367		0	389	-22	0	0	0	-22
979	FNMA POOL #AK2717A	4.0%			2/23/2012	10/25/2015	37		0	39	-2	0	0	0	-2
980	FNMA POOL #AK2717A	4.0%			8/27/2014	10/25/2015	5		0	5	0	0	0	0	0
981	FNMA POOL #AK2717A	4.0%			2/23/2012	11/25/2015	33		0	35	-2	0	0	0	-2
982	FNMA POOL #AK2717A	4.0%			8/27/2014	11/25/2015	4		0	4	0	0	0	0	0
983	FNMA POOL #AK2717A	4.0%			2/23/2012	12/25/2015	36		0	38	-2	0	0	0	-2
984	FNMA POOL #AK2717A	4.0%			8/27/2014	12/25/2015	4		0	5	-1	0	0	0	-1
985	FNMA POOL #AK2717A	4.0%			2/23/2012	1/25/2016	50		0	53	-3	0	0	0	-3
986	FNMA POOL #AK2717A	4.0%			8/27/2014	1/25/2016	6		0	7	-1	0	0	0	-1
987	FNMA POOL #AK2717A	4.0%			2/23/2012	2/25/2016	417		0	442	-25	0	0	0	-25
988	FNMA POOL #AL7654	3.0%			4/21/2016	6/25/2016	304		0	315	-11	0	0	0	-11
989	FNMA POOL #AL7654	3.0%			4/21/2016	7/25/2016	319		0	330	-11	0	0	0	-11
990	FNMA POOL #AL7654	3.0%			4/21/2016	8/25/2016	315		0	326	-11	0	0	0	-11
991	FNMA POOL #AL7654	3.0%			4/21/2016	8/31/2016	23,653		0	23,357	296	0	0	0	296
992	FNMA POOL #AL7654	3.0%			4/21/2016	9/25/2016	391		0	405	-14	0	0	0	-14
993	FNMA AR8596	3.5%	6/1		7/8/2013	10/25/2015	68		0	68	0	0	0	0	0
994	FNMA AR8596	3.5%	6/1		9/9/2013	10/25/2015	34		0	34	0	0	0	0	0
995	FNMA AR8596	3.5%	6/1		4/7/2015	10/25/2015	34		0	36	-2	0	0	0	-2
996	FNMA AR8596	3.5%	6/1		7/8/2013	11/25/2015	59		0	59	0	0	0	0</	

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

	Date		Amount
1 Credit from prior year return		1	19,537
2 First quarter estimated tax payment	2/9/2016	2	110
3 Second quarter estimated tax payment	3/9/2016	3	33,820
4 Third quarter estimated tax payment		4	
5 Fourth quarter estimated tax payment		5	
6 Other payments		6	
7 Total		7	53,467