EXTENDED TO JUNE 15, 2017

Form **990-PF** Department of the Treasury Internal Revenue Service

Return of Private Foundation

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

▶ Do not enter social security numbers on this form as it may be made public

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

OMB No 1545-0052 **2015** Open to Public Inspection

For calendar year 2015 or tax year beginning NOV 1, 2015 , and ending OCT 31, 2016

Name of foundation: HOYT FOUNDATION

A Employer identification number: 25-6064468

Number and street (or P O box number if mail is not delivered to street address): P O BOX 788 | Room/suite

B Telephone number: (724) 652-7470

City or town, state or province, country, and ZIP or foreign postal code: NEW CASTLE, PA 16101

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) ▶$ 24,759,176.

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))

		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc, received			N/A	
	2 Check ▶ ☒ if the foundation is not required to attach Sch B				
	3 Interest on savings and temporary cash investments	57.	57.		STATEMENT 1
	4 Dividends and interest from securities	384,702.	384,702.		STATEMENT 2
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	687,099.			
	b Gross sales price for all assets on line 6a 6,898,960.				
	7 Capital gain net income (from Part IV, line 2)		687,099.		
	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)				
	11 Other income	1,347,257.	1,347,257.		STATEMENT 3
	12 Total Add lines 1 through 11	2,419,115.	2,419,115.		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc	135,100.	0.		135,100.
	14 Other employee salaries and wages	17,340.	0.		17,340.
	15 Pension plans, employee benefits	6,640.	0.		6,640.
	16a Legal fees STMT 4	17,777.	2,055.		15,722.
	b Accounting fees STMT 5	5,650.	0.		5,650.
	c Other professional fees STMT 6	133,393.	133,393.		0.
	17 Interest				
	18 Taxes STMT 7	96,516.	82,016.		0.
	19 Depreciation and depletion	201,967.	201,967.		
	20 Occupancy	11,691.	0.		11,691.
	21 Travel, conferences, and meetings	5,469.	0.		5,469.
	22 Printing and publications	2,174.	0.		2,174.
	23 Other expenses STMT 8	8,517.	17.		8,500.
	24 Total operating and administrative expenses Add lines 13 through 23	642,234.	419,448.		208,286.
	25 Contributions, gifts, grants paid	675,796.			675,796.
	26 Total expenses and disbursements Add lines 24 and 25	1,318,030.	419,448.		884,082.
	27 Subtract line 26 from line 12				
	a Excess of revenue over expenses and disbursements	1,101,085.			
	b Net investment income (if negative, enter -0-)		1,999,667.		
	c Adjusted net income (if negative, enter -0-)			N/A	

RECEIVED MAY 0 1 2017 OGDEN, UT IRS-OSC

SCANNED MAY 0 3 2017

9161

523501 11-24-15 LHA For Paperwork Reduction Act Notice, see instructions. Form **990-PF** (2015)

09530406 759239 HOYTFOUNDATI 2015.05060 HOYT FOUNDATION HOYTFOU1

2

Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only

	Line	Description	Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets	1	Cash - non-interest-bearing	57,241.	399,713.	399,713.
	2	Savings and temporary cash investments	178,725.	258,199.	255,511.
	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			
	7	Other notes and loans receivable ▶			
		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			
	b	Investments - corporate stock STMT 11	13,216,437.	14,029,922.	14,918,766.
	c	Investments - corporate bonds STMT 12	3,619,532.	3,592,751.	3,622,771.
	11	Investments - land, buildings, and equipment basis ▶			
		Less accumulated depreciation ▶			
	12	Investments - mortgage loans			
	13	Investments - other STMT 13	1,362,114.	1,460,014.	1,462,415.
	14	Land, buildings, and equipment: basis ▶			
		Less accumulated depreciation ▶			
	15	Other assets (describe ▶ OIL & GAS LEASES)	5,079,000.	5,079,000.	4,100,000.
	16	**Total assets** (to be completed by all filers - see the instructions Also, see page 1, item I)	23,513,049.	24,819,599.	24,759,176.
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			
	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 ▶ [X] and complete lines 27 through 31.			
	27	Capital stock, trust principal, or current funds	23,513,049.	24,819,599.	
	28	Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.	
	29	Retained earnings, accumulated income, endowment, or other funds	0.	0.	
	30	**Total net assets or fund balances**	23,513,049.	24,819,599.	
	31	**Total liabilities and net assets/fund balances**	23,513,049.	24,819,599.	

Part III Analysis of Changes in Net Assets or Fund Balances

Line	Description		Amount
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	23,513,049.
2	Enter amount from Part I, line 27a	2	1,101,085.
3	Other increases not included in line 2 (itemize) ▶ SEE STATEMENT 9	3	205,859.
4	Add lines 1, 2, and 3	4	24,819,993.
5	Decreases not included in line 2 (itemize) ▶ SEE STATEMENT 10	5	394.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	24,819,599.

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	CAPITAL GAINS/LOSSES--SEE STATEMENT ATTACHED	P	VARIOUS	VARIOUS
b	CAPITAL GAINS DIVIDENDS			
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	6,418,368.		6,211,861.	206,507.
b	480,592.			480,592.
c				
d				
e				

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

	(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a				206,507.
b				480,592.
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 } 2 687,099.

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). If (loss), enter -0- in Part I, line 8 } 3 N/A

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	1,484,724.	24,724,440.	.060051
2013	1,670,851.	22,148,132.	.075440
2012	1,100,184.	18,506,344.	.059449
2011	688,099.	13,430,039.	.051236
2010	782,353.	12,793,141.	.061154

2	**Total** of line 1, column (d)	2	.307330
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	.061466
4	Enter the net value of noncharitable-use assets for 2015 from Part X, line 5	4	24,148,555.
5	Multiply line 4 by line 3	5	1,484,315.
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	19,997.
7	Add lines 5 and 6	7	1,504,312.
8	Enter qualifying distributions from Part XII, line 4	8	884,082.

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.

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	39,993.
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	39,993.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
5	**Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0-		5	39,993.
6	Credits/Payments:			
a	2015 estimated tax payments and 2014 overpayment credited to 2015	6a 42,930.		
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	42,930.
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	
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶		10	2,937.
11	Enter the amount of line 10 to be: **Credited to 2016 estimated tax** ▶ 2,937. **Refunded** ▶		11	0.

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a		X
b	Did it spend more than $100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)?	1b		X
	*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*			
c	Did the foundation file **Form 1120-POL** for this year?	1c		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: **(1)** On the foundation. ▶ $ 0. **(2)** On foundation managers. ▶ $ 0.			
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ▶ $ 0.			
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *If "Yes," attach a detailed description of the activities*	2		X
3	Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? *If "Yes," attach a conformed copy of the changes*	3		X
4a	Did the foundation have unrelated business gross income of $1,000 or more during the year?	4a		X
b	If "Yes," has it filed a tax return on **Form 990-T** for this year? N/A	4b		
5	Was there a liquidation, termination, dissolution, or substantial contraction during the year? *If "Yes," attach the statement required by General Instruction T*	5		X
6	Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	X	
7	Did the foundation have at least $5,000 in assets at any time during the year? *If "Yes," complete Part II, col (c), and Part XV*	7	X	
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ PA			
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	8b	X	
9	Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2015 or the taxable year beginning in 2015 (see instructions for Part XIV)? *If "Yes," complete Part XIV*	9		X
10	Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses	10		X

Part VII-A Statements Regarding Activities *(continued)*

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		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?	13	X	

Website address ▶ HOYTFOUNDATION.COM

14 The books are in care of ▶ CHARLES Y MANSELL Telephone no. ▶ (724) 652-7470

Located at ▶ 14 N MERCER ST, SUITE 532, NEW CASTLE, PA ZIP+4 ▶ 16101-3791

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041** - Check here ▶ ☐

and enter the amount of tax-exempt interest received or accrued during the year ▶ 15 N/A

			Yes	No
16	At any time during calendar year 2015, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	16		X
	See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ▶			

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

			Yes	No
	File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.			
1a	During the year did the foundation (either directly or indirectly):			
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (**Exception** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) ☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)-(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?	1b		X
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2015?	1c		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 ▶ ____ , ____ , ____ , ____			
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.) N/A	2b		
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here. ▶ ____ , ____ , ____ , ____			
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.)* N/A	3b		
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)? **5b** X (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? N/A ☐ Yes ☐ No

If "Yes," attach the statement required by Regulations section 53 4945-5(d).

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** X (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? N/A **7b**

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

1 List all officers, directors, trustees, foundation managers and their compensation.

(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
SEE STATEMENT 14		135,100.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). 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 ▶ 0

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

3 Five highest-paid independent contractors for professional services. If none, enter "NONE."

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
BNY MELLON ONE BNY MELLON CENTER, PITTSBURGH, PA 15258	INVESTMENT MANAGEMENT	111,643.
Total number of others receiving over $50,000 for professional services ▶		0

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 SEE STATEMENT 15	200,714.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 N/A	
2	
All other program-related investments. See instructions. 3	
Total. Add lines 1 through 3 ▶	0.

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	19,552,296.
b	Average of monthly cash balances	1b	537,670.
c	Fair market value of all other assets	1c	4,426,333.
d	**Total** (add lines 1a, b, and c)	1d	24,516,299.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) — 1e: 0.		
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	24,516,299.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	367,744.
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	24,148,555.
6	**Minimum investment return.** Enter 5% of line 5	6	1,207,428.

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	1,207,428.
2a	Tax on investment income for 2015 from Part VI, line 5 — 2a: 39,993.		
b	Income tax for 2015. (This does not include the tax from Part VI.) — 2b:		
c	Add lines 2a and 2b	2c	39,993.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,167,435.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	1,167,435.
6	Deduction from distributable amount (see instructions)	6	0.
7	**Distributable amount** as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,167,435.

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	884,082.
b	Program-related investments - total from Part IX-B	1b	0.
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	884,082.
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	5	0.
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	884,082.

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				1,167,435.
2 Undistributed income, if any, as of the end of 2015				
a Enter amount for 2014 only			0.	
b Total for prior years: ___, ___, ___		0.		
3 Excess distributions carryover, if any, to 2015:				
a From 2010 151,770.				
b From 2011 38,738.				
c From 2012 217,067.				
d From 2013 668,792.				
e From 2014 306,642.				
f **Total** of lines 3a through e	1,383,009.			
4 Qualifying distributions for 2015 from Part XII, line 4: ▶ $ 884,082.				
a Applied to 2014, but not more than line 2a			0.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2015 distributable amount				884,082.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2015 (If an amount appears in column (d), the same amount must be shown in column (a).)	283,353.			283,353.
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	1,099,656.			
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		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2014. Subtract line 4a from line 2a. Taxable amount - see instr.			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)	0.			
8 Excess distributions carryover from 2010 not applied on line 5 or line 7	0.			
9 **Excess distributions carryover to 2016.** Subtract lines 7 and 8 from line 6a	1,099,656.			
10 Analysis of line 9:				
a Excess from 2011				
b Excess from 2012 124,222.				
c Excess from 2013 668,792.				
d Excess from 2014 306,642.				
e Excess from 2015				

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

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

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

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

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

1 **Information Regarding Foundation Managers:**

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

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.

SEE STATEMENT 16

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

c Any submission deadlines:

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

Part XV Supplementary Information (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient: Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a Paid during the year				
GRANTS TO PUBLIC CHARITIES--SEE SCHEDULE ATTACHED ALL IN U.S.	N/A	PC	PUBLIC CHARITY	482,582.
SCHOLARSHIPS AWARDED ALL IN U.S.	N/A	N/A	EDUCATION	193,214.
Total			▶ 3a	675,796.
b Approved for future payment				
NONE				
Total			▶ 3b	0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income
1 Program service revenue:					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments			14	57.	
4 Dividends and interest from securities			14	384,702.	
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income			14	1,347,257.	
8 Gain or (loss) from sales of assets other than inventory			18	687,099.	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue:					
a					
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)		0.		2,419,115.	0.

13 Total. Add line 12, columns (b), (d), and (e) 13 2,419,115.

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

Part XVI-B Relationship of Activities to the Accomplishment of Exempt Purposes

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes).

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

			Yes	No
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(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions:			
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

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.

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
		N/A	

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
N/A		

Sign Here

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

Signature of officer or trustee: Charles Newell | Date: 4/25/17 | Title: PRESIDENT

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☐ if self-employed	PTIN
JOSEPH GABRIEL	Joseph W Gabriel	4-25-17		P00595382

Firm's name ▶ PACKER THOMAS | Firm's EIN ▶ 34-1667340

Firm's address ▶ 6601 WESTFORD PLACE, SUITE 101 CANFIELD, OH 44406 | Phone no. (330)533-9777

Activity detail

Date	Transaction description	Principal cash	Income cash	Book value
11/01/2015	Beginning balances	$ 149,428 62	$ 29,296 70	$ 18,376,808 25

Receipts

Sales and maturities

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/03/2015	Sold 145 Shares Of T E Connectivity Ltd Trade Date 10/29/15 Theor. Settlement Date 11/3/15 Sold Through Macquarie Securities (USA) Inc Paid $5.80 Brokerage Paid $0 17 Sec Fee 145 Shares At $64.0418	$ 9,280.09		$ -8,674 69	$ 605.40
11/04/2015	Sold 15,000 Par Value Of U S Etreasury Note 1.875% 8/31/22 Trade Date 11/3/15 Theor. Settlement Date 11/4/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $50.22 15,000 Par Value At 99 472656 %	14,920.90		-15,087 89	-166 99
11/04/2015	Sold 170 Shares Of P V H Corp Trade Date 10/30/15 Theor. Settlement Date 11/4/15 Sold Through Strategas Securities LLC Paid $6.80 Brokerage Paid $0.29 Sec Fee Sold On The Otc Bulletin Board 170 Shares At $91 4011	15,531.10		-20,228.48	-4,697.38
11/09/2015	Sold 15,000 Par Value Of United States Treas 2.125% 6/30/22 Trade Date 11/6/15 Theor Settlement Date 11/9/15 Sold Through HSBC Secs Inc Sold Interest $114 33 15,000 Par Value At 100.289063 %	15,043 36		-15,404 88	-361 52
11/10/2015	Paid Down 1,729.18 Par Value Of Amcar 2013-2 A3 0.65% 12/08/17 Trade Date 11/8/15 Theor Settlement Date 11/10/15	1,729.18		-1,728.83	0.35
11/12/2015	Sold 10,000 Par Value Of United States Treas 2 125% 6/30/22 Trade Date 11/6/15 Theor Settlement Date 11/12/15 Sold Through Rbc Capital Markets LLC Sold Interest $77.96 10,000 Par Value At 101.015625 %	10,101.56		-10,269.92	-168.36

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/12/2015	Sold 38,686.39 Par Value Of FHLMC Gold Q19384 3 5% 6/01/43 Trade Date 10/9/15 Theor. Settlement Date 11/12/15 Sold Through BNY/Suntrust Capital Markets Sold Interest $41.37 38,686.39 Par Value At 103.84375 %	40,173.40		-38,772.18	1,401.22
11/13/2015	Sold 5,000 Par Value Of Intel Corp 2.7% 12/15/22 Trade Date 11/9/15 Theor. Settlement Date 11/13/15 Sold Through Baird, Robert W & Co Inc, Milw Sold Interest $55 50 5,000 Par Value At 98.827 %	4,941.35		-4,931 53	9.82
11/13/2015	Sold 25,000 Par Value Of United States Treas 0.75% 1/15/17 Trade Date 11/9/15 Theor. Settlement Date 11/13/15 Sold Through Barclays Capital Inc. Fixed In Sold Interest $61 65 25,000 Par Value At 100 097656 %	25,024.41		-25,064 54	-40.13
11/13/2015	Sold 15,000 Par Value Of A.B.B. Fin USA Inc 2 875% 5/08/22 Trade Date 11/9/15 Theor. Settlement Date 11/13/15 Sold Through Rbc Capital Markets LLC Sold Interest $5.99 15,000 Par Value At 98.052 %	14,707.80		-14,896.17	-188 37
11/16/2015	Paid Down 0.07 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 11/15/15 Theor. Settlement Date 11/16/15	0 07		-0 07	
11/16/2015	Paid Down 54.38 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of October Due 11/15/15 Theor. Settlement Date 11/16/15 October GNMA Due 11/15/15	54.38		-57.91	-3 53
11/16/2015	Paid Down 50.15 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of October Due 11/15/15 Theor. Settlement Date 11/16/15 October GNMA Due 11/15/15	50.15		-53.41	-3.26
11/16/2015	Paid Down 2,259.9 Par Value Of GNMA Pool # AK6980 4.0% 3/15/45 For Record Date Of October Due 11/15/15 Theor Settlement Date 11/16/15 October GNMA Due 11/15/15	2,259 90		-2,416.33	-156.43

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/16/2015	Paid Down 207 42 Par Value Of FHLMC Gold A90393 5 0% 12/01/39 For Record Date Of October Due 11/15/15 Theor Settlement Date 11/16/15 October FHLMC Due 11/15/15	207.42		-218.44	-11.02
11/16/2015	Paid Down 25.24 Par Value Of FHLMC Gold G05938 5 0% 1/01/36 For Record Date Of October Due 11/15/15 Theor Settlement Date 11/16/15 October FHLMC Due 11/15/15	25 24		-26.56	-1.32
11/16/2015	Paid Down 400.94 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of October Due 11/15/15 Theor Settlement Date 11/16/15 October FHLMC Due 11/15/15	400.94		-426.68	-25.74
11/16/2015	Paid Down 944.18 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of October Due 11/15/15 Theor Settlement Date 11/16/15 October FHLMC Due 11/15/15	944 18		-973.92	-29.74
11/16/2015	Paid Down 379.49 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of October Due 11/15/15 Theor Settlement Date 11/16/15 October FHLMC Due 11/15/15	379 49		-389 43	-9.94
11/16/2015	Paid Down 289.03 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of October Due 11/15/15 Theor. Settlement Date 11/16/15 October FHLMC Due 11/15/15	289.03		-308.80	-19.77
11/16/2015	Paid Down 59.24 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of October Due 11/15/15 Theor Settlement Date 11/16/15 October FHLMC Due 11/15/15	59 24		-60.57	-1 33
11/16/2015	Paid Down 291 74 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of October Due 11/15/15 Theor. Settlement Date 11/16/15 October FHLMC Due 11/15/15	291.74		-301.64	-9.90
11/16/2015	Paid Down 158 55 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of October Due 11/15/15 Theor. Settlement Date 11/16/15 October FHLMC Due 11/15/15	158.55		-169 61	-11.06

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/16/2015	Paid Down 204 45 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of October Due 11/15/15 Theor. Settlement Date 11/16/15 October FHLMC Due 11/15/15	204.45		-217.59	-13 14
11/16/2015	Paid Down 70 05 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of October Due 11/15/15 Theor. Settlement Date 11/16/15 October FHLMC Due 11/15/15	70.05		-73.16	-3.11
11/16/2015	Paid Down 370 77 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of October Due 11/15/15 Theor. Settlement Date 11/16/15 October FHLMC Due 11/15/15	370 77		-390.49	-19 72
11/16/2015	Paid Down 339 36 Par Value Of FHLMC Gold G30719 4.0% 3/01/34 For Record Date Of October Due 11/15/15 Theor. Settlement Date 11/16/15 October FHLMC Due 11/15/15	339.36		-366.66	-27.30
11/16/2015	Paid Down 83 69 Par Value Of FHLMC Gold G60103 3.5% 6/01/45 For Record Date Of October Due 11/15/15 Theor. Settlement Date 11/16/15 October FHLMC Due 11/15/15	83.69		-86.51	-2.82
11/16/2015	Paid Down 132.7 Par Value Of FHLMC G08653 3.0% 7/01/45 For Record Date Of October Due 11/15/15 Theor Settlement Date 11/16/15 October FHLMC Due 11/15/15	132 70		-133.26	-0 56
11/17/2015	Paid Down 282.01 Par Value Of FHLMC Gold Q19384 3.5% 6/01/43 For Record Date Of October Due 11/15/15 Theor. Settlement Date 11/17/15 October FHLMC Due 11/15/15	282.01		-282.64	-0.63
11/17/2015	Sold 23,191.41 Par Value Of F N M A Pool AU1660 2 5% 7/01/28 Trade Date 11/9/15 Theor Settlement Date 11/17/15 Sold Through BNY/Suntrust Capital Markets Sold Interest $25.77 23,191.41 Par Value At 101.625 %	23,568 27		-23,285.18	283.09

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/17/2015	Sold 490 Shares Of Anadarko Petroleum Corp Trade Date 11/12/15 Theor Settlement Date 11/17/15 Sold Through J P Morgan Securities Inc Paid $19.60 Brokerage Paid $0.53 Sec Fee 490 Shares At $58.9406	28,860.76		-37,682.41	-8,821 65
11/20/2015	Paid Down 325.63 Par Value Of GNMA II Pool # MA1599 3 0% 1/20/44 For Record Date Of October Due 11/20/15 Theor. Settlement Date 11/20/15 October GNMA Due 11/20/15	325 63		-328 99	-3.36
11/20/2015	Paid Down 349 36 Par Value Of GNMA II Pool # MA2753 3.0% 4/20/45 For Record Date Of October Due 11/20/15 Theor. Settlement Date 11/20/15 October GNMA Due 11/20/15	349.36		-360.27	-10.91
11/20/2015	Paid Down 118.04 Par Value Of GNMA Pool II Am4931 3.5% 4/20/45 For Record Date Of October Due 11/20/15 Theor. Settlement Date 11/20/15 October GNMA Due 11/20/15	118.04		-123.06	-5.02
11/20/2015	Paid Down 210.85 Par Value Of GNMA Pool II MA3107 4 5% 9/20/45 For Record Date Of October Due 11/20/15 October GNMA Due 11/20/15	210.85		-227 68	-16.83
11/23/2015	Distributed 0.02 Par Value Of FHLMC Gold Q19384 3 5% 6/01/43 Valued At $0.02 Market Value: $0.02			-0.02	
11/25/2015	Paid Down 18.88 Par Value Of FNMA Pool # AI0219 3.298% 4/1/41 For Record Date Of October Due 11/25/15 Theor. Settlement Date 11/25/15 October FNMA Due 11/25/15	18.88		-19.19	-0.31
11/25/2015	Paid Down 307 67 Par Value Of FNMA 2014-28 ND 3.0% 3/25/40 Trade Date 11/25/15 Theor Settlement Date 11/25/15	307.67		-313 73	-6 06
11/25/2015	Paid Down 864.89 Par Value Of F N M A Pool AU1660 2 5% 7/01/28 For Record Date Of October Due 11/25/15 Theor. Settlement Date 11/25/15 October FNMA Due 11/25/15	864.89		-868 39	-3.50

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/25/2015	Paid Down 49.21 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of October Due 11/25/15 Theor. Settlement Date 11/25/15 October FNMA Due 11/25/15	49 21		-54.02	-4.81
11/25/2015	Paid Down 34.45 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of October Due 11/25/15 Theor. Settlement Date 11/25/15 October FNMA Due 11/25/15	34.45		-37.76	-3.31
11/25/2015	Paid Down 188.46 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of October Due 11/25/15 Theor Settlement Date 11/25/15 October FNMA Due 11/25/15	188 46		-207.14	-18.68
11/25/2015	Paid Down 38.32 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of October Due 11/25/15 Theor Settlement Date 11/25/15 October FNMA Due 11/25/15	38 32		-40 22	-1.90
11/25/2015	Paid Down 21 31 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of October Due 11/25/15 Theor Settlement Date 11/25/15 October FNMA Due 11/25/15	21 31		-22.37	-1 06
11/25/2015	Paid Down 5 74 Par Value Of FNMA Pool # Aa7694 4.5% 7/01/24 For Record Date Of October Due 11/25/15 Theor Settlement Date 11/25/15 October FNMA Due 11/25/15	5.74		-6 09	-0 35
11/25/2015	Paid Down 44.68 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of October Due 11/25/15 Theor Settlement Date 11/25/15 October FNMA Due 11/25/15	44.68		-47.26	-2.58
11/25/2015	Paid Down 181.41 Par Value Of FNMA Pool # Al0201 5 0% 12/01/21 For Record Date Of October Due 11/25/15 Theor Settlement Date 11/25/15 October FNMA Due 11/25/15	181.41		-194 87	-13.46
11/25/2015	Paid Down 465.33 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of October Due 11/25/15 Theor Settlement Date 11/25/15 October FNMA Due 11/25/15	465.33		-489.08	-23.75

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/25/2015	Paid Down 761.65 Par Value Of FNMA Pool # AK2439 3 5% 2/01/27 For Record Date Of October Due 11/25/15 Theor Settlement Date 11/25/15 October FNMA Due 11/25/15	761.65		-806 93	-45 28
11/25/2015	Paid Down 41.12 Par Value Of FNMA Pool # AK2717A 4.0% 2/01/42 For Record Date Of October Due 11/25/15 Theor. Settlement Date 11/25/15 October FNMA Due 11/25/15	41 12		-43.60	-2.48
11/25/2015	Paid Down 118 68 Par Value Of FNMA AR8596 3.5% 6/01/43 For Record Date Of October Due 11/25/15 Theor Settlement Date 11/25/15 October FNMA Due 11/25/15	118.68		-120 11	-1 43
11/25/2015	Paid Down 432.72 Par Value Of FNMA Pool AI4166 5.5% 1/01/39 For Record Date Of October Due 11/25/15 Theor. Settlement Date 11/25/15 October FNMA Due 11/25/15	432.72		-475 45	-42.73
11/25/2015	Paid Down 35 25 Par Value Of FNMA Pool # AU6278 5 0% 11/01/43 For Record Date Of October Due 11/25/15 Theor Settlement Date 11/25/15 October FNMA Due 11/25/15	35 25		-38 64	-3 39
11/25/2015	Paid Down 244.43 Par Value Of FNMA Pool # AI4191 3.5% 1/01/28 For Record Date Of October Due 11/25/15 Theor. Settlement Date 11/25/15 October FNMA Due 11/25/15	244.43		-257.10	-12.67
11/25/2015	Paid Down 134.48 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of October Due 11/25/15 Theor Settlement Date 11/25/15 October FNMA Due 11/25/15	134 48		-144 63	-10 15
11/25/2015	Paid Down 447 74 Par Value Of FNMA MA1897 3 5% 5/01/44 For Record Date Of October Due 11/25/15 October FHLMC Due 11/25/15	447.74		-456.08	-8.34
11/25/2015	Paid Down 89.32 Par Value Of FNMA Pool # AI5630 4.0% 8/01/44 For Record Date Of October Due 11/25/15 Theor. Settlement Date 11/25/15 October FNMA Due 11/25/15	89 32		-94.86	-5 54

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/25/2015	Paid Down 1,495 25 Par Value Of FNMA Pool # AI6150 4.0% 8/01/27 For Record Date Of October Due 11/25/15 Theor. Settlement Date 11/25/15 October FNMA Due 11/25/15	1,495.25		-1,603.66	-108.41
11/25/2015	Paid Down 624.83 Par Value Of FNMA AI6223 Pool 4.5% 8/01/44 For Record Date Of October Due 11/25/15 Theor. Settlement Date 11/25/15 October FNMA Due 11/25/15	624.83		-680.87	-56.04
11/25/2015	Paid Down 44.96 Par Value Of FNMA Pool # AI6895 3 5% 5/01/45 For Record Date Of October Due 11/25/15 Theor Settlement Date 11/25/15 October FNMA Due 11/25/15	44 96		-46.49	-1 53
11/25/2015	Paid Down 151.39 Par Value Of FNMA Pool #AI6970 3.5% 7/01/35 For Record Date Of October Due 11/25/15 Theor Settlement Date 11/25/15 October FNMA Due 11/25/15	151.39		-157 71	-6 32
11/30/2015	Sold 58 Shares Of Chevron Corporation Trade Date 11/24/15 Theor. Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $2 32 Brokerage Paid $0 10 Sec Fee Sold On The Otc Bulletin Board 58 Shares At $92 022	5,334 86		-6,556.08	-1,221 22
11/30/2015	Sold 230 Shares Of Corning Inc Trade Date 11/24/15 Theor. Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $9.20 Brokerage Paid $0.08 Sec Fee Sold On The Otc Bulletin Board 230 Shares At $19.0063	4,362.17		-4,870.47	-508.30
11/30/2015	Sold 6 Shares Of Chevron Corporation Trade Date 11/24/15 Theor. Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $0 24 Brokerage Paid $0 01 Sec Fee Sold On The Otc Bulletin Board 6 Shares At $91 9979	551.74		-678 21	-126.47
11/30/2015	Sold 10 Shares Of Corning Inc Trade Date 11/24/15 Theor. Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $0.40 Brokerage Sold On The Otc Bulletin Board 10 Shares At $18.9901	189 50		-211 76	-22.26

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/30/2015	Sold 50 Shares Of Emerson Electric Co Trade Date 11/24/15 Theor. Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $2 00 Brokerage Paid $0.05 Sec Fee 50 Shares At $50.052	2,500.55		-3,108.50	-607.95
11/30/2015	Sold 19 Shares Of Tesoro Corporation Trade Date 11/24/15 Theor Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $0.76 Brokerage Paid $0 04 Sec Fee 19 Shares At $117.8934	2,239.17		-1,414 26	824 91
11/30/2015	Sold 50 Shares Of Marathon Petroleum Corp Trade Date 11/24/15 Theor. Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $2.00 Brokerage Paid $0 05 Sec Fee 50 Shares At $57 2826	2,862.08		-2,286.41	575.67
11/30/2015	Sold 40 Shares Of Cameron International Corp Trade Date 11/24/15 Theor Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $1 60 Brokerage Paid $0 05 Sec Fee 40 Shares At $69.083	2,761.67		-1,937.38	824 29
11/30/2015	Sold 260 Shares Of Archer Daniels Midland Co Trade Date 11/24/15 Theor. Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $10 40 Brokerage Paid $0.17 Sec Fee Sold On The Otc Bulletin Board 260 Shares At $35.821	9,302 89		-12,624.82	-3,321.93
11/30/2015	Sold 10 Shares Of Archer Daniels Midland Co Trade Date 11/24/15 Theor Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $0 40 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 10 Shares At $35 8801	358 39		-485.57	-127.18
11/30/2015	Sold 90 Shares Of Public Svc Enterprise Group Inc Trade Date 11/24/15 Theor. Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $3.60 Brokerage Paid $0 06 Sec Fee 90 Shares At $38.9762	3,504.20		-3,782 91	-278 71

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
11/30/2015	Sold 300 Shares Of Boston Scientific Corp Trade Date 11/24/15 Theor Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $12.00 Brokerage Paid $0.10 Sec Fee 300 Shares At $18 4061	5,509.73		-3,989.51	1,520.22
11/30/2015	Sold 10 Shares Of Boston Scientific Corp Trade Date 11/24/15 Theor Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $0 40 Brokerage Sold On The Otc Bulletin Board 10 Shares At $18 4501	184.10		-132.98	51.12
11/30/2015	Sold 50 Shares Of Four Corners Property Trust Trade Date 11/24/15 Theor. Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $2 00 Brokerage Paid $0 02 Sec Fee 50 Shares At $19.669	981 43		-1,219.51	-238 08
11/30/2015	Sold 100 Shares Of Timken Co Trade Date 11/24/15 Theor. Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $4 00 Brokerage Paid $0.06 Sec Fee 100 Shares At $32 1591	3,211.85		-4,120.98	-909.13
11/30/2015	Sold 120 Shares Of Verisign Inc Trade Date 11/24/15 Theor. Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $4.80 Brokerage Paid $0.19 Sec Fee 120 Shares At $87 9502	10,549.03		-7,546.83	3,002.20
11/30/2015	Sold 40 Shares Of Lincoln Elec Hldgs Inc Trade Date 11/24/15 Theor. Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $1.60 Brokerage Paid $0.04 Sec Fee 40 Shares At $56 3971	2,254 24		-2,707 31	-453.07
11/30/2015	Sold 140 Shares Of Textron Inc Trade Date 11/24/15 Theor. Settlement Date 11/30/15 Sold Through Sei Financial Services Co Paid $5.60 Brokerage Paid $0.11 Sec Fee 140 Shares At $43 3366	6,061.41		-5,391.91	669.50

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/01/2015	Distributed 0.01 Par Value Of F N M A Pool AU1660 2 5% 7/01/28 Valued At $0.01 Market Value: $0 01			-0.01	
12/01/2015	Sold 10 Shares Of Timken Co Trade Date 11/25/15 Theor Settlement Date 12/1/15 Sold Through Sei Financial Services Co Paid $0 40 Brokerage Paid $0 01 Sec Fee 10 Shares At $32 1111	320.70		-412.10	-91.40
12/01/2015	Sold 100 Shares Of Textron Inc Trade Date 11/25/15 Theor. Settlement Date 12/1/15 Sold Through Sei Financial Services Co Paid $4.00 Brokerage Paid $0 08 Sec Fee 100 Shares At $43 2277	4,318.69		-3,851.36	467 33
12/04/2015	Sold 750 Shares Of Cisco Systems Inc Trade Date 12/1/15 Theor Settlement Date 12/4/15 Sold Through J P Morgan Securities Inc Paid $30.00 Brokerage Paid $0.38 Sec Fee 750 Shares At $27.4696	20,571.82		-21,050.46	-478.64
12/09/2015	Paid Down 1,404.93 Par Value Of Amcar 2013-2 A3 0.65% 12/08/17 Trade Date 12/8/15 Theor Settlement Date 12/9/15	1,404 93		-1,404.65	0 28
12/09/2015	Sold 247 Shares Of P V H Corp Trade Date 12/4/15 Theor. Settlement Date 12/9/15 Sold Through Stifel Nicolaus Paid $9.88 Brokerage Paid $0 37 Sec Fee 247 Shares At $81 5306	20,127 81		-29,390.78	-9,262 97
12/10/2015	Sold 39,344.04 Par Value Of FHLMC G08653 3.0% 7/01/45 Trade Date 11/24/15 Theor. Settlement Date 12/10/15 Sold Through Bnp Paribas Securities Bond Sold Interest $29.51 39,344.04 Par Value At 100 117 %	39,390.07		-39,510 41	-120 34
12/11/2015	Sold 130 Shares Of Valero Energy Corp New Trade Date 12/8/15 Theor. Settlement Date 12/11/15 Sold Through J P Morgan Securities Inc Paid $5.20 Brokerage Paid $0.17 Sec Fee 130 Shares At $70.8067	9,199.50		-5,221 16	3,978.34

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/11/2015	Sold 160 Shares Of Comcast Corp Cl A Trade Date 12/8/15 Theor. Settlement Date 12/11/15 Sold Through J P Morgan Securities Inc Paid $6.40 Brokerage Paid $0.18 Sec Fee 160 Shares At $59.6466	9,536.88		-7,525 30	2,011 58
12/11/2015	Sold 210 Shares Of Verizon Communications Inc Trade Date 12/8/15 Theor Settlement Date 12/11/15 Sold Through J P Morgan Securities Inc Paid $8.40 Brokerage Paid $0 18 Sec Fee 210 Shares At $45.75	9,598 92		-9,553 65	45 27
12/11/2015	Sold 290 Shares Of AT&T Inc Trade Date 12/8/15 Theor Settlement Date 12/11/15 Sold Through Goldman Sachs & Co, NY Paid $11 60 Brokerage Paid $0.18 Sec Fee 290 Shares At $33 7913	9,787.70		-9,393 64	394 06
12/14/2015	Sold 180 Shares Of Electronic Arts Inc Trade Date 12/9/15 Theor. Settlement Date 12/14/15 Sold Through J P Morgan Securities Inc Paid $7.20 Brokerage Paid $0 22 Sec Fee 180 Shares At $67 099	12,070 40		-6,783 88	5,286.52
12/15/2015	Paid Down 139 99 Par Value Of FHLMC G08653 3.0% 7/01/45 For Record Date Of November Due 12/15/15 Theor Settlement Date 12/15/15 November FHLMC Due 12/15/15	139.99		-140 58	-0.59
12/15/2015	Paid Down 38.84 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of November Due 12/15/15 Theor. Settlement Date 12/15/15 November GNMA Due 12/15/15	38.84		-41.36	-2.52
12/15/2015	Paid Down 48.67 Par Value Of GNMA Pool # 781830 5 0% 11/15/34 For Record Date Of November Due 12/15/15 Theor Settlement Date 12/15/15 November GNMA Due 12/15/15	48 67		-51 83	-3 16
12/15/2015	Paid Down 1,153.87 Par Value Of GNMA Pool # AK6980 4.0% 3/15/45 For Record Date Of November Due 12/15/15 Theor. Settlement Date 12/15/15 November GNMA Due 12/15/15	1,153.87		-1,233 74	-79 87

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/15/2015	Paid Down 27 57 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of November Due 12/15/15 Theor. Settlement Date 12/15/15 November FHLMC Due 12/15/15	27 57		-29 03	-1.46
12/15/2015	Paid Down 3 44 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of November Due 12/15/15 Theor Settlement Date 12/15/15 November FHLMC Due 12/15/15	3.44		-3 62	-0 18
12/15/2015	Paid Down 202.94 Par Value Of FHLMC Gold A92821 5 0% 7/01/40 For Record Date Of November Due 12/15/15 Theor Settlement Date 12/15/15 November FHLMC Due 12/15/15	202.94		-215 97	-13 03
12/15/2015	Paid Down 710.47 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of November Due 12/15/15 Theor. Settlement Date 12/15/15 November FHLMC Due 12/15/15	710.47		-732.85	-22.38
12/15/2015	Paid Down 331 86 Par Value Of FHLMC Gold G18473 3 0% 7/01/28 For Record Date Of November Due 12/15/15 Theor Settlement Date 12/15/15 November FHLMC Due 12/15/15	331 86		-340 56	-8 70
12/15/2015	Paid Down 155.8 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of November Due 12/15/15 Theor. Settlement Date 12/15/15 November FHLMC Due 12/15/15	155.80		-166.46	-10 66
12/15/2015	Paid Down 61 76 Par Value Of FHLMC Gold T49004 3 0% 9/01/27 For Record Date Of November Due 12/15/15 Theor Settlement Date 12/15/15 November FHLMC Due 12/15/15	61 76		-63.15	-1.39
12/15/2015	Paid Down 225.58 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of November Due 12/15/15 Theor Settlement Date 12/15/15 November FHLMC Due 12/15/15	225.58		-233 23	-7.65
12/15/2015	Paid Down 145 35 Par Value Of FHLMC Gold Pool C91339 4 0% 10/01/30 For Record Date Of November Due 12/15/15 Theor Settlement Date 12/15/15 November FHLMC Due 12/15/15	145 35		-155.49	-10.14

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/15/2015	Paid Down 122 82 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of November Due 12/15/15 Theor. Settlement Date 12/15/15 November FHLMC Due 12/15/15	122.82		-130.71	-7.89
12/15/2015	Paid Down 70.29 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of November Due 12/15/15 Theor. Settlement Date 12/15/15 November FHLMC Due 12/15/15	70.29		-73.41	-3.12
12/15/2015	Paid Down 175.72 Par Value Of FHLMC Gold Q25830 4 0% 4/01/44 For Record Date Of November Due 12/15/15 Theor. Settlement Date 12/15/15 November FHLMC Due 12/15/15	175 72		-185 06	-9 34
12/15/2015	Paid Down 261 22 Par Value Of FHLMC Gold G30719 4.0% 3/01/34 For Record Date Of November Due 12/15/15 Theor. Settlement Date 12/15/15 November FHLMC Due 12/15/15	261.22		-282 22	-21 00
12/15/2015	Paid Down 504 21 Par Value Of FHLMC Gold G60103 3 5% 6/01/45 For Record Date Of November Due 12/15/15 Theor. Settlement Date 12/15/15 November FHLMC Due 12/15/15	504 21		-521 23	-17 02
12/15/2015	Paid Down 148 98 Par Value Of FHLMC Gold Pool G08671 3 5% 10/01/45 For Record Date Of November Due 12/15/15 Theor. Settlement Date 12/15/15 November FHLMC Due 12/15/15	148.98		-154 75	-5 77
12/16/2015	Sold 45,742.23 Par Value Of F N M A Pool AU1660 2.5% 7/01/28 Trade Date 11/19/15 Theor. Settlement Date 12/16/15 Sold Through Wells Fargo Securities LLC, Sold Interest $47.65 45,742 23 Par Value At 101 625 %	46,485.54		-45,927 19	558 35
12/16/2015	Sold 50 Shares Of Public Svc Enterprise Group Inc Trade Date 12/11/15 Theor. Settlement Date 12/16/15 Sold Through J P Morgan Securities Inc Paid $0 90 Brokerage Paid $0.03 Sec Fee 50 Shares At $37.4202	1,870.08		-2,101 61	-231.53

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/16/2015	Sold 70 Shares Of Eaton Vance Corp Trade Date 12/11/15 Theor Settlement Date 12/16/15 Sold Through J P Morgan Securities Inc Paid $1.26 Brokerage Paid $0 04 Sec Fee 70 Shares At $32 8351	2,297.16		-2,775.47	-478.31
12/16/2015	Sold 100 Shares Of Pilgrim's Pride Corp Trade Date 12/11/15 Theor. Settlement Date 12/16/15 Sold Through J P Morgan Securities Inc Paid $1.80 Brokerage Paid $0.04 Sec Fee 100 Shares At $21 4795	2,146.11		-2,942.85	-796.74
12/16/2015	Sold 90 Shares Of Old Dominion Fght Line Trade Date 12/11/15 Theor. Settlement Date 12/16/15 Sold Through J P Morgan Securities Inc Paid $1 62 Brokerage Paid $0 10 Sec Fee 90 Shares At $59 1837	5,324 81		-6,448 08	-1,123 27
12/17/2015	Sold 99 Shares Of Apple Inc Trade Date 12/14/15 Theor Settlement Date 12/17/15 Sold Through J P Morgan Securities Inc Paid $3.96 Brokerage Paid $0.20 Sec Fee 99 Shares At $111.248	11,009 39		-6,329 53	4,679.86
12/21/2015	Paid Down 208.96 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of November Due 12/20/15 Theor. Settlement Date 12/21/15 November GNMA Due 12/20/15	208.96		-211 11	-2.15
12/21/2015	Paid Down 321.7 Par Value Of GNMA II Pool # MA2753 3.0% 4/20/45 For Record Date Of November Due 12/20/15 Theor Settlement Date 12/21/15 November GNMA Due 12/20/15	321 70		-331.74	-10.04
12/21/2015	Paid Down 133 51 Par Value Of GNMA Pool II Am4931 3 5% 4/20/45 For Record Date Of November Due 12/20/15 Theor Settlement Date 12/21/15 November GNMA Due 12/20/15	133.51		-139 18	-5.67
12/21/2015	Paid Down 715.4 Par Value Of GNMA Pool II MA3107 4.5% 9/20/45 For Record Date Of November Due 12/20/15 Theor. Settlement Date 12/21/15 November GNMA Due 12/20/15	715.40		-772 50	-57.10

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/28/2015	Paid Down 640 59 Par Value Of F N M A Pool AU1660 2 5% 7/01/28 For Record Date Of November Due 12/25/15 Theor Settlement Date 12/28/15 November FNMA Due 12/25/15	640.59		-643.19	-2 60
12/28/2015	Paid Down 64.08 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	64.08		-70.33	-6 25
12/28/2015	Paid Down 26 92 Par Value Of FNMA Pool # 555528 6 0% 4/01/33 For Record Date Of November Due 12/25/15 Theor Settlement Date 12/28/15 November FNMA Due 12/25/15	26.92		-29 52	-2 60
12/28/2015	Paid Down 169.37 Par Value Of FNMA Pool # 745418 5 5% 4/01/36 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	169.37		-186.15	-16 78
12/28/2015	Paid Down 38.3 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	38.30		-40.20	-1.90
12/28/2015	Paid Down 109 28 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of November Due 12/25/15 Theor Settlement Date 12/28/15 November FNMA Due 12/25/15	109.28		-114 71	-5.43
12/28/2015	Paid Down 6.86 Par Value Of FNMA Pool # Aa7694 4.5% 7/01/24 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	6 86		-7.28	-0.42
12/28/2015	Paid Down 236.33 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of November Due 12/25/15 Theor Settlement Date 12/28/15 November FNMA Due 12/25/15	236 33		-249 96	-13 63
12/28/2015	Paid Down 110.12 Par Value Of FNMA Pool # Al0201 5.0% 12/01/21 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	110.12		-118.29	-8.17

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/28/2015	Paid Down 239.98 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	239.98		-252.23	-12 25
12/28/2015	Paid Down 745 79 Par Value Of FNMA Pool # AI0219 3.299% 4/1/41 For Record Date Of November Due 12/25/15 Theor Settlement Date 12/28/15 November FNMA Due 12/25/15	745 79		-757 91	-12.12
12/28/2015	Paid Down 107.83 Par Value Of FNMA Pool # AK2439 3 5% 2/01/27 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	107.83		-114.24	-6 41
12/28/2015	Paid Down 44.8 Par Value Of FNMA Pool # AK2717A 4.0% 2/01/42 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	44.80		-47.50	-2.70
12/28/2015	Paid Down 27 71 Par Value Of FNMA AR8596 3.5% 6/01/43 For Record Date Of November Due 12/25/15 Theor Settlement Date 12/28/15 November FNMA Due 12/25/15	27.71		-28 04	-0 33
12/28/2015	Paid Down 344.16 Par Value Of FNMA Pool AI4166 5.5% 1/01/39 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	344.16		-378.15	-33.99
12/28/2015	Paid Down 36.75 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	36.75		-40 28	-3.53
12/28/2015	Paid Down 265 52 Par Value Of FNMA Pool # AI4191 3.5% 1/01/28 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	265 52		-279.27	-13.75
12/28/2015	Paid Down 131 41 Par Value Of FNMA MA1860 4 5% 4/01/44 For Record Date Of November Due 12/25/15 Theor Settlement Date 12/28/15 November FNMA Due 12/25/15	131 41		-141.33	-9 92

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
12/28/2015	Paid Down 897 67 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of November Due 12/25/15 November FHLMC Due 12/25/15	897.67		-914 38	-16.71
12/28/2015	Paid Down 222 95 Par Value Of FNMA Pool # AI5630 4.0% 8/01/44 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	222.95		-236.78	-13 83
12/28/2015	Paid Down 1,095.55 Par Value Of FNMA Pool # AI6150 4 0% 8/01/27 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	1,095.55		-1,174.98	-79.43
12/28/2015	Paid Down 383.05 Par Value Of FNMA AI6223 Pool 4.5% 8/01/44 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	383.05		-417.41	-34.36
12/28/2015	Paid Down 315 53 Par Value Of FNMA Pool # AI6895 3.5% 5/01/45 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	315.53		-326.25	-10.72
12/28/2015	Paid Down 59.32 Par Value Of FNMA Pool #AI6970 3.5% 7/01/35 For Record Date Of November Due 12/25/15 Theor. Settlement Date 12/28/15 November FNMA Due 12/25/15	59.32		-61.80	-2.48
12/29/2015	Paid Down 181 03 Par Value Of FNMA 2014-28 ND 3 0% 3/25/40 Trade Date 12/25/15 Theor Settlement Date 12/29/15	181.03		-184 59	-3.56
01/05/2016	Sold 1,230 013 Units Of Dreyfus US Equity Fund-Y Trade Date 1/4/16 Theor. Settlement Date 1/5/16 1,230 013 Units At $16.26	20,000 00		-17,903.95	2,096.05
01/08/2016	Sold 122 Shares Of Apple Inc Trade Date 1/5/16 Theor Settlement Date 1/8/16 Sold Through J P Morgan Securities Inc Paid $4.88 Brokerage Paid $0.23 Sec Fee 122 Shares At $103.097	12,572 72		-7,800 03	4,772 69

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/11/2016	Paid Down 1,363.6 Par Value Of Amcar 2013-2 A3 0.65% 12/08/17 Trade Date 1/8/16 Theor. Settlement Date 1/11/16	1,363 60		-1,363.33	0.27
01/11/2016	Sold 183 Shares Of Sempra Energy Trade Date 1/6/16 Theor. Settlement Date 1/11/16 Sold Through Credit Suisse, New York (Csus) Paid $7.32 Brokerage Paid $0.31 Sec Fee Sold On The New York Stock Exchange, Inc. 183 Shares At $92 3796	16,897.84		-15,271 08	1,626 76
01/11/2016	Sold 232 Shares Of Analog Devices Inc Trade Date 1/6/16 Theor Settlement Date 1/11/16 Sold Through J P Morgan Securities Inc Paid $9 28 Brokerage Paid $0.22 Sec Fee 232 Shares At $51 7267	11,991.09		-14,357 00	-2,365 91
01/11/2016	Sold 121 Shares Of Anheuser Busch Inbev Spn Trade Date 1/6/16 Theor. Settlement Date 1/11/16 Sold Through J P Morgan Securities Inc Paid $4 84 Brokerage Paid $0.27 Sec Fee 121 Shares At $120 4455	14,568.80		-13,080.19	1,488.61
01/12/2016	Sold 200 Shares Of Comcast Corp Cl A Trade Date 1/7/16 Theor. Settlement Date 1/12/16 Sold Through J P Morgan Securities Inc Paid $8 00 Brokerage Paid $0.20 Sec Fee 200 Shares At $55.211	11,034 00		-9,406.63	1,627.37
01/12/2016	Sold 371 Shares Of Sempra Energy Trade Date 1/7/16 Theor. Settlement Date 1/12/16 Sold Through Credit Suisse, New York (Csus) Paid $14.84 Brokerage Paid $0.60 Sec Fee Sold On The New York Stock Exchange, Inc 371 Shares At $87.9602	32,617.79		-30,959 39	1,658 40
01/12/2016	Sold 574 Shares Of Harley Davidson Inc Trade Date 1/7/16 Theor Settlement Date 1/12/16 Sold Through J P Morgan Securities Inc Paid $22.96 Brokerage Paid $0.46 Sec Fee 574 Shares At $43.2607	24,808.22		-34,246 30	-9,438 08

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/12/2016	Sold 428 Shares Of Analog Devices Inc Trade Date 1/7/16 Theor Settlement Date 1/12/16 Sold Through J P Morgan Securities Inc Paid $17.12 Brokerage Paid $0 40 Sec Fee 428 Shares At $50 6983	21,681 35		-26,486.18	-4,804 83
01/13/2016	Sold 10,000 Par Value Of United States Treas 0.875% 5/15/17 Trade Date 1/8/16 Theor. Settlement Date 1/13/16 Sold Through Nomura Securities Intl., Fixed Sold Interest $14 18 10,000 Par Value At 100 %	10,000.00		-10,010 62	-10 62
01/13/2016	Sold 100 Shares Of Hershey Co Trade Date 1/8/16 Theor. Settlement Date 1/13/16 Sold Through J P Morgan Securities Inc Paid $4.00 Brokerage Paid $0 16 Sec Fee 100 Shares At $85.6996	8,565 80		-10,453 01	-1,887.21
01/15/2016	Paid Down 59 98 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of December Due 1/15/16 Theor Settlement Date 1/15/16 December GNMA Due 1/15/16	59.98		-63 88	-3 90
01/15/2016	Paid Down 56 73 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of December Due 1/15/16 Theor Settlement Date 1/15/16 December GNMA Due 1/15/16	56 73		-60 42	-3 69
01/15/2016	Paid Down 892.58 Par Value Of GNMA Pool # AK6980 4.0% 3/15/45 For Record Date Of December Due 1/15/16 Theor. Settlement Date 1/15/16 December GNMA Due 1/15/16	892.58		-954.36	-61.78
01/15/2016	Paid Down 48.98 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of December Due 1/15/16 Theor. Settlement Date 1/15/16 December FHLMC Due 1/15/16	48.98		-51 58	-2.60
01/15/2016	Paid Down 26 33 Par Value Of FHLMC Gold G05938 5 0% 1/01/36 For Record Date Of December Due 1/15/16 Theor. Settlement Date 1/15/16 December FHLMC Due 1/15/16	26.33		-27.71	-1.38

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/15/2016	Paid Down 334.52 Par Value Of FHLMC Gold A92821 5 0% 7/01/40 For Record Date Of December Due 1/15/16 Theor. Settlement Date 1/15/16 December FHLMC Due 1/15/16	334.52		-356 00	-21 48
01/15/2016	Paid Down 865.65 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of December Due 1/15/16 Theor Settlement Date 1/15/16 December FHLMC Due 1/15/16	865 65		-892.91	-27.26
01/15/2016	Paid Down 437.74 Par Value Of FHLMC Gold G18473 3 0% 7/01/28 For Record Date Of December Due 1/15/16 Theor. Settlement Date 1/15/16 December FHLMC Due 1/15/16	437.74		-449 20	-11 46
01/15/2016	Paid Down 154.31 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of December Due 1/15/16 Theor. Settlement Date 1/15/16 December FHLMC Due 1/15/16	154.31		-164.87	-10.56
01/15/2016	Paid Down 1,012 63 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of December Due 1/15/16 Theor. Settlement Date 1/15/16 December FHLMC Due 1/15/16	1,012.63		-1,035.41	-22 78
01/15/2016	Paid Down 264.19 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of December Due 1/15/16 Theor. Settlement Date 1/15/16 December FHLMC Due 1/15/16	264.19		-273.15	-8.96
01/15/2016	Paid Down 129 16 Par Value Of FHLMC Gold Pool C91339 4 0% 10/01/30 For Record Date Of December Due 1/15/16 Theor Settlement Date 1/15/16 December FHLMC Due 1/15/16	129.16		-138.17	-9.01
01/15/2016	Paid Down 208.48 Par Value Of FHLMC Gold Pool C91738 4 0% 11/01/33 For Record Date Of December Due 1/15/16 Theor. Settlement Date 1/15/16 December FHLMC Due 1/15/16	208 48		-221 88	-13.40
01/15/2016	Paid Down 66 11 Par Value Of FHLMC Gold Pool T49005 3 5% 12/01/28 For Record Date Of December Due 1/15/16 Theor Settlement Date 1/15/16 December FHLMC Due 1/15/16	66.11		-69.04	-2 93

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/15/2016	Paid Down 13 91 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of December Due 1/15/16 Theor Settlement Date 1/15/16 December FHLMC Due 1/15/16	13.91		-14.65	-0 74
01/15/2016	Paid Down 336 79 Par Value Of FHLMC Gold G30719 4.0% 3/01/34 For Record Date Of December Due 1/15/16 Theor. Settlement Date 1/15/16 December FHLMC Due 1/15/16	336.79		-363.87	-27.08
01/15/2016	Paid Down 120 59 Par Value Of FHLMC Gold G60103 3.5% 6/01/45 For Record Date Of December Due 1/15/16 Theor. Settlement Date 1/15/16 December FHLMC Due 1/15/16	120 59		-124 66	-4 07
01/15/2016	Paid Down 166.12 Par Value Of FHLMC Gold Pool G08671 3.5% 10/01/45 For Record Date Of December Due 1/15/16 Theor Settlement Date 1/15/16 December FHLMC Due 1/15/16	166 12		-172 56	-6.44
01/19/2016	Sold 5,000 Par Value Of United States Treas 0.75% 1/15/17 Trade Date 1/13/16 Theor. Settlement Date 1/19/16 Sold Through Barclays Capital Inc. Fixed In Sold Interest $0 41 5,000 Par Value At 100 %	5,000 00		-5,012 91	-12.91
01/19/2016	Sold 20,000 Par Value Of U S Treasury Bond 2.5% 2/15/45 Trade Date 1/13/16 Theor Settlement Date 1/19/16 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $213.32 20,000 Par Value At 92.367188 %	18,473.44		-18,374.36	99 08
01/19/2016	Sold 15,000 Par Value Of U S Treasury Bond 3.0% 5/15/45 Trade Date 1/15/16 Theor. Settlement Date 1/19/16 Sold Through Rbs Securities Inc, Greenwich Sold Interest $80.36 15,000 Par Value At 103 652344 %	15,547 85		-14,924 43	623 42
01/19/2016	Sold 596 Shares Of Abbvie Inc. Trade Date 1/13/16 Theor Settlement Date 1/19/16 Sold Through Cowen And Company LLC Paid $23 84 Brokerage Paid $0.57 Sec Fee 596 Shares At $51.6226	30,742.66		-32,756.81	-2,014.15

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/19/2016	Sold 160 Shares Of Comcast Corp Cl A Trade Date 1/13/16 Theor Settlement Date 1/19/16 Sold Through J P Morgan Securities Inc Paid $6 40 Brokerage Paid $0.16 Sec Fee 160 Shares At $53.8533	8,609.97		-7,525.30	1,084.67
01/20/2016	Paid Down 473.28 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of December Due 1/20/16 Theor Settlement Date 1/20/16 December GNMA Due 1/20/16	473 28		-478.16	-4 88
01/20/2016	Paid Down 372.8 Par Value Of GNMA II Pool # MA2753 3 0% 4/20/45 For Record Date Of December Due 1/20/16 Theor Settlement Date 1/20/16 December GNMA Due 1/20/16	372.80		-384.44	-11.64
01/20/2016	Paid Down 131.95 Par Value Of GNMA Pool II Am4931 3.5% 4/20/45 For Record Date Of December Due 1/20/16 Theor. Settlement Date 1/20/16 December GNMA Due 1/20/16	131.95		-137.56	-5 61
01/20/2016	Paid Down 1,157 08 Par Value Of GNMA Pool II MA3107 4.5% 9/20/45 For Record Date Of December Due 1/20/16 Theor. Settlement Date 1/20/16 December GNMA Due 1/20/16	1,157 08		-1,249.42	-92.34
01/21/2016	Sold 1,312.337 Units Of Dreyfus US Equity Fund-Y Trade Date 1/20/16 Theor. Settlement Date 1/21/16 1,312.337 Units At $15.24	20,000 00		-19,102.25	897 75
01/22/2016	Sold 248 Shares Of PNC Financial Services Group Trade Date 1/19/16 Theor. Settlement Date 1/22/16 Sold Through J P Morgan Securities Inc Paid $9.92 Brokerage Paid $0 39 Sec Fee 248 Shares At $85.3527	21,157.16		-14,715.15	6,442.01
01/25/2016	Paid Down 144.78 Par Value Of FNMA Pool # AI0219 3.28202% 4/01/41 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	144 78		-147 13	-2 35
01/25/2016	Paid Down 247.25 Par Value Of FNMA 2014-28 ND 3.0% 3/25/40 Trade Date 1/25/16 Theor. Settlement Date 1/25/16	247.25		-252.12	-4.87

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/25/2016	Paid Down 91 43 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	91.43		-100.35	-8.92
01/25/2016	Paid Down 26 39 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	26.39		-28.93	-2 54
01/25/2016	Paid Down 199.62 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	199 62		-219.40	-19 78
01/25/2016	Paid Down 38.61 Par Value Of FNMA Pool # 962301 4 5% 3/01/23 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	38 61		-40.53	-1 92
01/25/2016	Paid Down 19.17 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	19.17		-20 12	-0 95
01/25/2016	Paid Down 28.86 Par Value Of FNMA Pool # Aa7694 4.5% 7/01/24 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	28 86		-30 63	-1 77
01/25/2016	Paid Down 1,585.59 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	1,585.59		-1,677.03	-91 44
01/25/2016	Paid Down 105.13 Par Value Of FNMA Pool # Al0201 5.0% 12/01/21 For Record Date Of December Due 1/25/16 Theor Settlement Date 1/25/16 December FNMA Due 1/25/16	105.13		-112.93	-7 80
01/25/2016	Paid Down 171.9 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	171.90		-180.68	-8.78

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/25/2016	Paid Down 230.12 Par Value Of FNMA Pool # AK2439 3 5% 2/01/27 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	230 12		-243 80	-13 68
01/25/2016	Paid Down 62 28 Par Value Of FNMA Pool # AK2717A 4.0% 2/01/42 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	62.28		-66.03	-3 75
01/25/2016	Paid Down 505.72 Par Value Of FNMA AR8596 3.5% 6/01/43 For Record Date Of December Due 1/25/16 Theor Settlement Date 1/25/16 December FNMA Due 1/25/16	505 72		-511 80	-6.08
01/25/2016	Paid Down 427 04 Par Value Of FNMA Pool AI4166 5.5% 1/01/39 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	427.04		-469.21	-42.17
01/25/2016	Paid Down 35.38 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	35.38		-38 78	-3.40
01/25/2016	Paid Down 264.17 Par Value Of FNMA Pool # AI4191 3.5% 1/01/28 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	264.17		-277 86	-13.69
01/25/2016	Paid Down 133.06 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of December Due 1/25/16 Theor Settlement Date 1/25/16 December FNMA Due 1/25/16	133 06		-143.10	-10.04
01/25/2016	Paid Down 796 8 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of December Due 1/25/16 December FHLMC Due 1/25/16	796.80		-811.63	-14.83
01/25/2016	Paid Down 89 Par Value Of FNMA Pool # AI5630 4 0% 8/01/44 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	89.00		-94.52	-5.52

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/25/2016	Paid Down 858.28 Par Value Of FNMA Pool # AI6150 4.0% 8/01/27 For Record Date Of December Due 1/25/16 Theor Settlement Date 1/25/16 December FNMA Due 1/25/16	858 28		-920 50	-62.22
01/25/2016	Paid Down 975 17 Par Value Of FNMA AI6223 Pool 4.5% 8/01/44 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	975.17		-1,062.63	-87.46
01/25/2016	Paid Down 253.95 Par Value Of FNMA Pool # AI6895 3.5% 5/01/45 For Record Date Of December Due 1/25/16 Theor Settlement Date 1/25/16 December FNMA Due 1/25/16	253.95		-262.58	-8 63
01/25/2016	Paid Down 197 97 Par Value Of FNMA Pool #AI6970 3 5% 7/01/35 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	197.97		-206.24	-8.27
01/25/2016	Paid Down 103 08 Par Value Of Fn MA2487 3.0% 12/01/45 For Record Date Of December Due 1/25/16 Theor. Settlement Date 1/25/16 December FNMA Due 1/25/16	103.08		-103.34	-0.26
01/25/2016	Sold 10,000 Par Value Of United States Treas 2.0% 11/30/20 Trade Date 1/20/16 Theor. Settlement Date 1/25/16 Sold Through First Tennessee Bank,N.A.-Bond Sold Interest $30.60 10,000 Par Value At 102.699219 %	10,269.92		-10,093 36	176.56
01/25/2016	Sold 10,000 Par Value Of Starbucks Corp 4.3% 6/15/45 Trade Date 1/20/16 Theor Settlement Date 1/25/16 Sold Through Seaport Group Securities, LLC Sold Interest $47.78 10,000 Par Value At 107.8 %	10,780 00		-9,965.94	814 06
01/25/2016	Sold 65 Shares Of Allergan PLC Trade Date 1/20/16 Theor. Settlement Date 1/25/16 Sold Through Deutsche BK Secs Inc Paid $2 60 Brokerage Paid $0 35 Sec Fee 65 Shares At $289.5055	18,814.91		-12,690.60	6,124.31

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/25/2016	Sold 19 Shares Of Biogen Inc Trade Date 1/20/16 Theor Settlement Date 1/25/16 Sold Through Deutsche BK Secs Inc Paid $0 76 Brokerage Paid $0 09 Sec Fee 19 Shares At $264 2143	5,019.22		-5,922 29	-903 07
01/25/2016	Sold 140 Shares Of Johnson & Johnson Trade Date 1/20/16 Theor. Settlement Date 1/25/16 Sold Through Deutsche BK Secs Inc Paid $5.60 Brokerage Paid $0.25 Sec Fee 140 Shares At $95 6473	13,384.77		-13,771.67	-386.90
01/25/2016	Sold 239 Shares Of PNC Financial Services Group Trade Date 1/20/16 Theor Settlement Date 1/25/16 Sold Through J P Morgan Securities Inc Paid $9 56 Brokerage Paid $0 37 Sec Fee 239 Shares At $83 6313	19,977.95		-14,181 13	5,796.82
01/26/2016	Sold 90 Shares Of Comcast Corp Cl A Trade Date 1/21/16 Theor Settlement Date 1/26/16 Sold Through J P Morgan Securities Inc Paid $3 60 Brokerage Paid $0 09 Sec Fee 90 Shares At $54 3731	4,889.89		-4,232.98	656.91
01/27/2016	Sold 561 Shares Of Union Pac Corp Trade Date 1/22/16 Theor. Settlement Date 1/27/16 Sold Through J P Morgan Securities Inc Paid $22.44 Brokerage Paid $0.72 Sec Fee 561 Shares At $69 3736	38,895 43		-42,674.13	-3,778.70
01/29/2016	Sold 37,406 78 Units Of Commit To Pur Mellon Optima L/S Fnd Trade Date 12/30/15 Theor. Settlement Date 12/30/15 Sold Through Non Broker Trade	37,406.78		-37,406 78	
01/29/2016	Sold 130 Shares Of Hershey Co Trade Date 1/26/16 Theor. Settlement Date 1/29/16 Sold Through Wells Fargo Securities LLC, Paid $5.20 Brokerage Paid $0.20 Sec Fee 130 Shares At $84.9751	11,041.36		-13,588.92	-2,547 56

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/29/2016	Sold 20 Shares Of Tesoro Corporation Trade Date 1/26/16 Theor. Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $0.80 Brokerage Paid $0 03 Sec Fee 20 Shares At $86 3661	1,726 49		-1,488 70	237.79
01/29/2016	Sold 70 Shares Of Taubman Centers Inc Trade Date 1/26/16 Theor Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $2 80 Brokerage Paid $0 09 Sec Fee 70 Shares At $71.5951	5,008.77		-5,310 68	-301.91
01/29/2016	Sold 40 Shares Of Allstate Corp Trade Date 1/26/16 Theor. Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $1.60 Brokerage Paid $0.04 Sec Fee 40 Shares At $58.2532	2,328 49		-2,722.79	-394 30
01/29/2016	Sold 60 Shares Of Old Dominion Fght Line Trade Date 1/26/16 Theor. Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $2.40 Brokerage Paid $0 06 Sec Fee 60 Shares At $53 4747	3,206.02		-4,298.72	-1,092 70
01/29/2016	Sold 130 Shares Of Servicemaster Global Holding Trade Date 1/26/16 Theor Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $5.20 Brokerage Paid $0.10 Sec Fee 130 Shares At $39.9233	5,184.73		-4,592.21	592 52
01/29/2016	Sold 80 Shares Of Paccar Inc Trade Date 1/26/16 Theor. Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $3 20 Brokerage Paid $0 07 Sec Fee 80 Shares At $47.1385	3,767 81		-4,403.77	-635.96
01/29/2016	Sold 410 Shares Of Host Hotels & Resorts Inc Trade Date 1/26/16 Theor. Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $16.40 Brokerage Paid $0.10 Sec Fee 410 Shares At $13.8308	5,654.13		-9,018 34	-3,364 21

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/29/2016	Sold 45 Shares Of Anthem Inc Trade Date 1/26/16 Theor. Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $1.80 Brokerage Paid $0.11 Sec Fee 45 Shares At $138.4566	6,228 64		-5,412 10	816.54
01/29/2016	Sold 260 Shares Of Mosaic Co/The-WI Trade Date 1/26/16 Theor Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $10 40 Brokerage Paid $0.11 Sec Fee 260 Shares At $22.7873	5,914.19		-11,776 41	-5,862 22
01/29/2016	Sold 40 Shares Of Lowe's Companies Inc Trade Date 1/26/16 Theor. Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $1 60 Brokerage Paid $0.05 Sec Fee 40 Shares At $69.9166	2,795.01		-2,286.72	508.29
01/29/2016	Sold 50 Shares Of Intuit Trade Date 1/26/16 Theor. Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $2.00 Brokerage Paid $0.08 Sec Fee 50 Shares At $92.2716	4,611.50		-4,258 90	352 60
01/29/2016	Sold 160 Shares Of Procter & Gamble Co Trade Date 1/26/16 Theor. Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $6.40 Brokerage Paid $0.23 Sec Fee 160 Shares At $78.7415	12,592.01		-12,078 73	513.28
01/29/2016	Sold 50 Shares Of Analog Devices Inc Trade Date 1/26/16 Theor. Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $2.00 Brokerage Paid $0.05 Sec Fee 50 Shares At $51 4014	2,568.02		-3,011.79	-443 77
01/29/2016	Sold 80 Shares Of Schlumberger Ltd Trade Date 1/26/16 Theor Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $3 20 Brokerage Paid $0.10 Sec Fee 80 Shares At $65 5782	5,242 96		-7,069 77	-1,826.81

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
01/29/2016	Sold 140 Shares Of Waddell & Reed Financial Inc Class A Trade Date 1/26/16 Theor. Settlement Date 1/29/16 Sold Through J P Morgan Securities Inc Paid $5 60 Brokerage Paid $0.07 Sec Fee 140 Shares At $25 951	3,627 47		-7,423 62	-3,796 15
02/01/2016	Stock Merger Delivered 390 Shares Of Avago Technologies Ltd Effective Date 02/01/16 Delivered Shares As A Result Of A Merger Market Value $52,146.90			-23,648.35	28,498.55
02/01/2016	Sold 5,000 Par Value Of Starbucks Corp 4.3% 6/15/45 Trade Date 1/27/16 Theor Settlement Date 2/1/16 Sold Through Keybanc Capital Markets Inc Sold Interest $27.47 5,000 Par Value At 105 265 %	5,263.25		-4,982.96	280.29
02/02/2016	Paid Down 361 76 Par Value Of Fn Bc0048 2 5% 11/01/30 For Record Date Of December Due 1/25/16 Theor. Settlement Date 2/2/16 December FNMA Due 1/25/16	361.76		-366.85	-5 09
02/05/2016	Sold 5,000 Par Value Of Southwestern Energy 4.95% 1/23/25 Trade Date 2/2/16 Theor. Settlement Date 2/5/16 Sold Through Citigroup Gbl Mkts/Salomon Sold Interest $8.25 5,000 Par Value At 62.75 %	3,137.50		-5,076.50	-1,939.00
02/08/2016	Sold 634 92 Units Of Dreyfus US Equity Fund-Y Trade Date 2/5/16 Theor Settlement Date 2/8/16 634.92 Units At $15.75	10,000.00		-9,241.84	758.16
02/08/2016	Sold 5,000 Par Value Of Southwestern Energy 4.95% 1/23/25 Trade Date 2/3/16 Theor. Settlement Date 2/8/16 Sold Through Citigroup Gbl Mkts/Salomon Sold On The Otc Bulletin Board Sold Interest $10.31 5,000 Par Value At 62 875 %	3,143.75		-5,076 50	-1,932 75

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/08/2016	Sold 90 Shares Of Electronic Arts Inc Trade Date 2/3/16 Theor. Settlement Date 2/8/16 Sold Through Jefferies & Co Inc, New York Paid $3.60 Brokerage Paid $0.10 Sec Fee Sold On The Otc Bulletin Board 90 Shares At $59 9351	5,390.46		-3,391.94	1,998 52
02/08/2016	Sold 140 Shares Of Activision Blizzard Inc Trade Date 2/3/16 Theor. Settlement Date 2/8/16 Sold Through Goldman Sachs & Co, NY Paid $5.60 Brokerage Paid $0.08 Sec Fee 140 Shares At $32.9178	4,602.81		-4,532.03	70.78
02/08/2016	CMO Final Paydown 140 05 $1 PV Amcar 2013-2 A3 0 65% 12/08/17 On 02/08/16 At $1 00000216 Corporate Action ID· 287250 Delivered Due To A Full Call	140.05		-140.02	0 03
02/09/2016	Sold 10,000 Par Value Of U S. Treasury Note 2.625% 1/31/18 Trade Date 2/4/16 Theor. Settlement Date 2/9/16 Sold Through Barclays Capital Inc Fixed In Sold Interest $6 49 10,000 Par Value At 103.664063 %	10,366.41		-10,441.91	-75 50
02/09/2016	Sold 15,000 Par Value Of United States Treas 2 0% 11/30/20 Trade Date 2/4/16 Theor. Settlement Date 2/9/16 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $58 20 15,000 Par Value At 103.3125 %	15,496 88		-15,140.04	356 84
02/09/2016	Sold 284 Shares Of Electronic Arts Inc Trade Date 2/4/16 Theor Settlement Date 2/9/16 Sold Through Isi Group Inc, NY C # 352 Paid $11.36 Brokerage Paid $0 30 Sec Fee Sold On The Otc Bulletin Board 284 Shares At $58 1784	16,511.01		-10,703 44	5,807.57
02/09/2016	Sold 540 Shares Of Activision Blizzard Inc Trade Date 2/4/16 Theor. Settlement Date 2/9/16 Sold Through Isi Group Inc, NY C # 352 Paid $21 60 Brokerage Paid $0 32 Sec Fee Sold On The Otc Bulletin Board 540 Shares At $31.8603	17,182 64		-17,480.69	-298 05

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/11/2016	Sold 10,000 Par Value Of U S Treasury Bond 2.5% 2/15/45 Trade Date 2/10/16 Theor Settlement Date 2/11/16 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $122.28 10,000 Par Value At 99.675781 %	9,967 58		-9,185 56	782.02
02/11/2016	Sold 5,000 Par Value Of U S Treasury Bond 3.0% 5/15/45 Trade Date 2/10/16 Theor Settlement Date 2/11/16 Sold Through Bmo Capital Markets Corp Sold Interest $36.26 5,000 Par Value At 110.226563 %	5,511 33		-4,974 81	536.52
02/12/2016	Sold 6,547 08 Par Value Of FNMA Pool # AI0219 3.282% 4/1/41 Trade Date 2/9/16 Theor Settlement Date 2/11/16 Sold Through Davidson(D A) & Co Inc, New Yo Sold Interest $5.78 6,547 08 Par Value At 104 46875 %	6,839 65		-6,653.47	186 18
02/16/2016	Paid Down 53 48 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of January Due 2/15/16 Theor. Settlement Date 2/16/16 January GNMA Due 2/15/16	53.48		-56 96	-3.48
02/16/2016	Paid Down 34.52 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of January Due 2/15/16 Theor Settlement Date 2/16/16 January GNMA Due 2/15/16	34 52		-36 76	-2.24
02/16/2016	Paid Down 343.1 Par Value Of GNMA Pool # AK6980 4.0% 3/15/45 For Record Date Of January Due 2/15/16 Theor. Settlement Date 2/16/16 January GNMA Due 2/15/16	343 10		-366.85	-23.75
02/16/2016	Paid Down 213.97 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of January Due 2/15/16 Theor Settlement Date 2/16/16 January FHLMC Due 2/15/16	213.97		-225.34	-11.37
02/16/2016	Paid Down 32.73 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of January Due 2/15/16 Theor. Settlement Date 2/16/16 January FHLMC Due 2/15/16	32.73		-34.45	-1.72

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/16/2016	Paid Down 136.99 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of January Due 2/15/16 Theor Settlement Date 2/16/16 January FHLMC Due 2/15/16	136 99		-145 79	-8.80
02/16/2016	Paid Down 708 78 Par Value Of FHLMC Gold A95828 4 5% 12/01/40 For Record Date Of January Due 2/15/16 Theor. Settlement Date 2/16/16 January FHLMC Due 2/15/16	708.78		-731 11	-22.33
02/16/2016	Paid Down 308.31 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 For Record Date Of January Due 2/15/16 Theor. Settlement Date 2/16/16 January FHLMC Due 2/15/16	308.31		-316 39	-8.08
02/16/2016	Paid Down 341.54 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of January Due 2/15/16 Theor Settlement Date 2/16/16 January FHLMC Due 2/15/16	341.54		-364 90	-23.36
02/16/2016	Paid Down 60.7 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of January Due 2/15/16 Theor Settlement Date 2/16/16 January FHLMC Due 2/15/16	60 70		-62 07	-1 37
02/16/2016	Paid Down 217.7 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of January Due 2/15/16 Theor. Settlement Date 2/16/16 January FHLMC Due 2/15/16	217.70		-225.09	-7.39
02/16/2016	Paid Down 90.81 Par Value Of FHLMC Gold Pool C91339 4 0% 10/01/30 For Record Date Of January Due 2/15/16 Theor. Settlement Date 2/16/16 January FHLMC Due 2/15/16	90.81		-97.15	-6.34
02/16/2016	Paid Down 103 75 Par Value Of FHLMC Gold Pool C91738 4 0% 11/01/33 For Record Date Of January Due 2/15/16 Theor. Settlement Date 2/16/16 January FHLMC Due 2/15/16	103 75		-110.41	-6.66
02/16/2016	Paid Down 68.89 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of January Due 2/15/16 Theor. Settlement Date 2/16/16 January FHLMC Due 2/15/16	68 89		-71.95	-3 06

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/16/2016	Paid Down 13.83 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of January Due 2/15/16 Theor. Settlement Date 2/16/16 January FHLMC Due 2/15/16	13.83		-14.57	-0.74
02/16/2016	Paid Down 365.62 Par Value Of FHLMC Gold G30719 4.0% 3/01/34 For Record Date Of January Due 2/15/16 Theor. Settlement Date 2/16/16 January FHLMC Due 2/15/16	365.62		-395.02	-29 40
02/16/2016	Paid Down 81 61 Par Value Of FHLMC Gold G60103 3.5% 6/01/45 For Record Date Of January Due 2/15/16 Theor. Settlement Date 2/16/16 January FHLMC Due 2/15/16	81.61		-84 36	-2.75
02/16/2016	Paid Down 224 13 Par Value Of FHLMC Gold Pool G08671 3 5% 10/01/45 For Record Date Of January Due 2/15/16 Theor Settlement Date 2/16/16 January FHLMC Due 2/15/16	224.13		-233 05	-8 92
02/16/2016	Sold 15,000 Par Value Of United States Treas 0.75% 1/15/17 Trade Date 2/11/16 Theor Settlement Date 2/16/16 Sold Through Bmo Capital Markets Corp Sold Interest $9.89 15,000 Par Value At 100 199219 %	15,029 88		-15,038.72	-8 84
02/17/2016	Sold 80 Shares Of Microsoft Corporation Trade Date 2/11/16 Theor Settlement Date 2/17/16 Sold Through Stifel Nicolaus Paid $3.20 Brokerage Paid $0.09 Sec Fee 80 Shares At $48 9957	3,916 37		-3,917 92	-1 55
02/17/2016	Sold 50 Shares Of Accenture PLC-Cl A Trade Date 2/11/16 Theor Settlement Date 2/17/16 Sold Through Deutsche BK Secs Inc Paid $2.00 Brokerage Paid $0 10 Sec Fee 50 Shares At $93 4342	4,669 61		-4,383.54	286 07
02/17/2016	Sold 300 Shares Of Phillips 66 Trade Date 2/11/16 Theor Settlement Date 2/17/16 Sold Through Deutsche BK Secs Inc Paid $12.00 Brokerage Paid $0.48 Sec Fee 300 Shares At $72.7254	21,805 14		-21,985 65	-180.51

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/19/2016	Distributed 0.05 Par Value Of FHLMC Gold Pool C91738 4 0% 11/01/33 Valued At $0.05 Market Value· $0.05			-0.05	
02/22/2016	Paid Down 352 78 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of January Due 2/20/16 Theor. Settlement Date 2/22/16 January GNMA Due 2/20/16	352 78		-356.42	-3 64
02/22/2016	Paid Down 357.91 Par Value Of GNMA II Pool # MA2753 3.0% 4/20/45 For Record Date Of January Due 2/20/16 Theor. Settlement Date 2/22/16 January GNMA Due 2/20/16	357.91		-368.88	-10.97
02/22/2016	Paid Down 124 9 Par Value Of GNMA Pool II Am4931 3 5% 4/20/45 For Record Date Of January Due 2/20/16 Theor Settlement Date 2/22/16 January GNMA Due 2/20/16	124.90		-130 21	-5 31
02/22/2016	Paid Down 1,025.68 Par Value Of GNMA Pool II MA3107 4.5% 9/20/45 For Record Date Of January Due 2/20/16 Theor Settlement Date 2/22/16 January GNMA Due 2/20/16	1,025 68		-1,107.23	-81 55
02/22/2016	Sold 36,249 17 Par Value Of GNMA Pool II MA3107 4.5% 9/20/45 Trade Date 2/12/16 Theor Settlement Date 2/22/16 Sold Through Tahoe Fixed Income LLC Sold Interest $95.15 36,249 17 Par Value At 107.234375 %	38,871.57		-39,131 63	-260.06
02/25/2016	Paid Down 167.6 Par Value Of FNMA 2014-28 ND 3.0% 3/25/40 Trade Date 2/25/16 Theor Settlement Date 2/25/16	167.60		-170 90	-3.30
02/25/2016	Paid Down 539.95 Par Value Of Fn Bc0048 2.5% 11/01/30 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	539.95		-547.54	-7.59
02/25/2016	Paid Down 22.1 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	22 10		-24 26	-2 16

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/25/2016	Paid Down 23.12 Par Value Of FNMA Pool # 555528 6.0% 4/01/33 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	23.12		-25.35	-2.23
02/25/2016	Paid Down 166.92 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	166.92		-183 46	-16.54
02/25/2016	Paid Down 40 66 Par Value Of FNMA Pool # 962301 4 5% 3/01/23 For Record Date Of January Due 2/25/16 Theor Settlement Date 2/25/16 January FNMA Due 2/25/16	40 66		-42.68	-2 02
02/25/2016	Paid Down 19 55 Par Value Of FNMA Pool # 981644 4 5% 6/01/23 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	19 55		-20.52	-0 97
02/25/2016	Paid Down 16 09 Par Value Of FNMA Pool # Aa7694 4 5% 7/01/24 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	16.09		-17 08	-0.99
02/25/2016	Paid Down 42 46 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of January Due 2/25/16 Theor Settlement Date 2/25/16 January FNMA Due 2/25/16	42 46		-44.91	-2.45
02/25/2016	Paid Down 117.76 Par Value Of FNMA Pool # Al0201 5.0% 12/01/21 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	117.76		-126.50	-8.74
02/25/2016	Paid Down 250.7 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of January Due 2/25/16 Theor Settlement Date 2/25/16 January FNMA Due 2/25/16	250 70		-263 50	-12 80
02/25/2016	Paid Down 17.85 Par Value Of FNMA Pool # Al0219 3.282% 4/1/41 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	17.85		-18.14	-0.29

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/25/2016	Paid Down 103.65 Par Value Of FNMA Pool # AK2439 3 5% 2/01/27 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	103 65		-109.81	-6.16
02/25/2016	Paid Down 521 86 Par Value Of FNMA Pool # AK2717A 4 0% 2/01/42 For Record Date Of January Due 2/25/16 Theor Settlement Date 2/25/16 January FNMA Due 2/25/16	521.86		-553 31	-31 45
02/25/2016	Paid Down 27 6 Par Value Of FNMA AR8596 3 5% 6/01/43 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	27.60		-27.93	-0.33
02/25/2016	Paid Down 301.8 Par Value Of FNMA Pool AI4166 5.5% 1/01/39 For Record Date Of January Due 2/25/16 Theor Settlement Date 2/25/16 January FNMA Due 2/25/16	301.80		-331.60	-29.80
02/25/2016	Paid Down 612.18 Par Value Of FNMA Pool # AU6278 5 0% 11/01/43 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	612.18		-671 01	-58.83
02/25/2016	Paid Down 336.76 Par Value Of FNMA Pool # AI4191 3.5% 1/01/28 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	336.76		-354.21	-17.45
02/25/2016	Paid Down 116 71 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	116.71		-125.52	-8 81
02/25/2016	Paid Down 566.79 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of January Due 2/25/16 January FHLMC Due 2/25/16	566.79		-577.34	-10 55
02/25/2016	Paid Down 207.47 Par Value Of FNMA Pool # AI5630 4.0% 8/01/44 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	207 47		-220.34	-12 87

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/25/2016	Paid Down 711.83 Par Value Of FNMA Pool # AI6150 4 0% 8/01/27 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	711.83		-763.44	-51.61
02/25/2016	Paid Down 678.43 Par Value Of FNMA AI6223 Pool 4.5% 8/01/44 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	678.43		-739.28	-60.85
02/25/2016	Paid Down 85 75 Par Value Of FNMA Pool # AI6895 3.5% 5/01/45 For Record Date Of January Due 2/25/16 Theor Settlement Date 2/25/16 January FNMA Due 2/25/16	85.75		-88.66	-2 91
02/25/2016	Paid Down 99.07 Par Value Of FNMA Pool #AI6970 3 5% 7/01/35 For Record Date Of January Due 2/25/16 Theor Settlement Date 2/25/16 January FNMA Due 2/25/16	99 07		-103 20	-4 13
02/25/2016	Paid Down 87 09 Par Value Of Fn MA2487 3 0% 12/01/45 For Record Date Of January Due 2/25/16 Theor. Settlement Date 2/25/16 January FNMA Due 2/25/16	87.09		-87 31	-0.22
02/25/2016	Sold 30 Shares Of Dollar General Corp Trade Date 2/22/16 Theor. Settlement Date 2/25/16 Sold Through J P Morgan Securities Inc Paid $1.20 Brokerage Paid $0.05 Sec Fee 30 Shares At $72.3071	2,167.96		-2,025.55	142.41
02/25/2016	Sold 40 Shares Of Bunge Limited Trade Date 2/22/16 Theor. Settlement Date 2/25/16 Sold Through J P Morgan Securities Inc Paid $1 60 Brokerage Paid $0 04 Sec Fee 40 Shares At $50.1972	2,006 25		-3,647.59	-1,641 34
02/25/2016	Sold 17 Shares Of Celgene Corp Trade Date 2/22/16 Theor. Settlement Date 2/25/16 Sold Through J P Morgan Securities Inc Paid $0.68 Brokerage Paid $0.04 Sec Fee 17 Shares At $103 3726	1,756.61		-1,978 00	-221.39

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/25/2016	Sold 40 Shares Of Schlumberger Ltd Trade Date 2/22/16 Theor Settlement Date 2/25/16 Sold Through J P Morgan Securities Inc Paid $1.60 Brokerage Paid $0.06 Sec Fee 40 Shares At $74 0667	2,961.01		-3,534 88	-573 87
02/25/2016	Sold 153 Shares Of Union Pac Corp Trade Date 2/22/16 Theor. Settlement Date 2/25/16 Sold Through J P Morgan Securities Inc Paid $6 12 Brokerage Paid $0 27 Sec Fee 153 Shares At $81 1194	12,404 88		-17,647 65	-5,242 77
02/25/2016	Sold 11 Shares Of Taubman Centers Inc Trade Date 2/22/16 Theor Settlement Date 2/25/16 Sold Through J P Morgan Securities Inc Paid $0.44 Brokerage Paid $0.02 Sec Fee 11 Shares At $69.7694	767.00		-834.53	-67.53
02/25/2016	Sold 90 Shares Of Cameron International Corp Trade Date 2/22/16 Theor. Settlement Date 2/25/16 Sold Through J P Morgan Securities Inc Paid $3 60 Brokerage Paid $0 13 Sec Fee 90 Shares At $67 1545	6,040 18		-4,359 10	1,681 08
02/25/2016	Sold 80 Shares Of Bunge Limited Trade Date 2/22/16 Theor. Settlement Date 2/25/16 Sold Through J P Morgan Securities Inc Paid $3.20 Brokerage Paid $0 09 Sec Fee 80 Shares At $50.3016	4,020 84		-7,295.19	-3,274 35
02/25/2016	Sold 50 Shares Of Fidelity Natl Information Svcs Inc Trade Date 2/22/16 Theor. Settlement Date 2/25/16 Sold Through J P Morgan Securities Inc Paid $2.00 Brokerage Paid $0.07 Sec Fee 50 Shares At $59.8718	2,991.52		-3,073.47	-81.95
02/25/2016	Sold 132 Shares Of Nextera Energy Inc Trade Date 2/22/16 Theor. Settlement Date 2/25/16 Sold Through J P Morgan Securities Inc Paid $5 28 Brokerage Paid $0.33 Sec Fee 132 Shares At $115 1024	15,187.91		-13,486 36	1,701.55

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/25/2016	Sold 29 Shares Of D S T Sys Inc Del Trade Date 2/22/16 Theor Settlement Date 2/25/16 Sold Through J P Morgan Securities Inc Paid $1.16 Brokerage Paid $0.07 Sec Fee 29 Shares At $105 8016	3,067.02		-2,773.78	293.24
02/25/2016	Sold 59 Shares Of Taubman Centers Inc Trade Date 2/22/16 Theor Settlement Date 2/25/16 Sold Through J P Morgan Securities Inc Paid $2 36 Brokerage Paid $0 09 Sec Fee 59 Shares At $69.0788	4,073 20		-4,476 14	-402 94
02/26/2016	Sold 28,592.97 Par Value Of FHLMC Gold G18473 3.0% 7/01/28 Trade Date 2/23/16 Theor. Settlement Date 2/26/16 Sold Through BNY/Suntrust Capital Markets Sold Interest $59.57 28,592.97 Par Value At 104.640625 %	29,919 86		-29,341 84	578 02
02/29/2016	Distributed 0 02 Par Value Of GNMA Pool II MA3107 4 5% 9/20/45 Valued At $0 02 Market Value: $0 02			-0.02	
02/29/2016	Sold 474.39 Par Value Of FNMA Pool # Aa7694 4.5% 7/01/24 Trade Date 2/24/16 Theor Settlement Date 2/29/16 Sold Through Stephens, Inc. Sold Interest $1.66 474 39 Par Value At 105 78125 %	501.82		-503.45	-1 63
02/29/2016	Sold 3,111.33 Par Value Of FNMA Pool # 962301 4.5% 3/01/23 Trade Date 2/24/16 Theor. Settlement Date 2/29/16 Sold Through BNY/Suntrust Capital Markets Sold Interest $10.89 3,111 33 Par Value At 106 75 %	3,321.34		-3,265.94	55 40
02/29/2016	Sold 1,700.63 Par Value Of FNMA Pool # 981644 4.5% 6/01/23 Trade Date 2/24/16 Theor. Settlement Date 2/29/16 Sold Through BNY/Suntrust Capital Markets Sold Interest $5 95 1,700.63 Par Value At 106.625 %	1,813.30		-1,785.09	28.21

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
02/29/2016	Sold 2,826.06 Par Value Of FNMA Pool # AI0201 5.0% 12/01/21 Trade Date 2/24/16 Theor. Settlement Date 2/29/16 Sold Through Janney Montgomery Scott Inc. Sold Interest $10.99 2,826.06 Par Value At 104.875 %	2,963.83		-3,035.83	-72.00
02/29/2016	Sold 2,816.07 Par Value Of FNMA Pool # 255364 6.0% 9/01/34 Trade Date 2/24/16 Theor. Settlement Date 2/29/16 Sold Through Stephens, Inc. Sold Interest $13.14 2,816.07 Par Value At 114.4375 %	3,222.64		-3,091.04	131.60
02/29/2016	Sold 1,442 52 Par Value Of FNMA Pool # 555528 6 0% 4/01/33 Trade Date 2/24/16 Theor. Settlement Date 2/29/16 Sold Through Tahoe Fixed Income LLC Sold Interest $6.73 1,442.52 Par Value At 114.8125 %	1,656.19		-1,581.21	74.98
03/01/2016	Distributed 0 02 Par Value Of FNMA Pool # 255364 6 0% 9/01/34 Valued At $0 02 Market Value: $0.02			-0.03	-0.01
03/01/2016	Distributed 0 01 Par Value Of FNMA Pool # AI0201 5.0% 12/01/21 Valued At $0.01 Market Value: $0.01			-0.01	
03/01/2016	Name Change 140 Shares Of Dentsply International Inc Name Changed To Dentsply Sirona Inc Effective Date 02/29/16 Delivered Shares As A Result Of A Name Change Market Value: $8,534.40			-7,368.51	
03/03/2016	Sold 15,000 Par Value Of Hydro-Quebec 2.0% 6/30/16 Trade Date 3/1/16 Theor. Settlement Date 3/3/16 Sold Through Toronto Dominiion Secs USA Inc Sold Interest $52.50 15,000 Par Value At 100 389 %	15,058.35		-14,997.15	61.20

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/08/2016	Sold 16,412.85 Par Value Of US Treas Infl Indx 1 375% 1/15/20 Trade Date 3/4/16 Theor. Settlement Date 3/8/16 Sold Through Ubs Securities LLC, Stamford Sold Interest $32.86 16,412.85 Par Value At 105.80859375 %	17,366.21		-17,060.44	305.77
03/08/2016	Sold 220 Shares Of Exxon Mobil Corp Trade Date 3/3/16 Theor. Settlement Date 3/8/16 Sold Through Rbc Capital Markets LLC Paid $8.80 Brokerage Paid $0 39 Sec Fee 220 Shares At $82.1671	18,067 57		-17,280.46	787 11
03/11/2016	Sold 35,000 Par Value Of United States Treas 0.875% 5/15/17 Trade Date 3/10/16 Theor. Settlement Date 3/11/16 Sold Through Nomura Securities Intl., Fixed Sold Interest $98.44 35,000 Par Value At 100 121094 %	35,042.38		-35,037 21	5.17
03/14/2016	Sold 35,000 Par Value Of United States Treas 0.875% 5/15/17 Trade Date 3/9/16 Theor. Settlement Date 3/14/16 Sold Through Barclays Capital Inc. Fixed In Sold Interest $100.96 35,000 Par Value At 100 121094 %	35,042.38		-35,037.21	5.17
03/14/2016	Sold 19,487 92 Par Value Of FNMA Pool # AK2717A 4 0% 2/01/42 Trade Date 3/3/16 Theor Settlement Date 3/14/16 Sold Through Tahoe Fixed Income LLC Sold Interest $28.15 19,487.92 Par Value At 106.65625 %	20,785.08		-20,662.48	122 60
03/15/2016	Paid Down 41 54 Par Value Of GNMA Pool # 782011 5 0% 12/15/35 For Record Date Of February Due 3/15/16 Theor. Settlement Date 3/15/16 February GNMA Due 3/15/16	41.54		-44 24	-2.70
03/15/2016	Paid Down 80.77 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of February Due 3/15/16 Theor. Settlement Date 3/15/16 February GNMA Due 3/15/16	80 77		-86 02	-5.25

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/15/2016	Paid Down 811 4 Par Value Of GNMA Pool # AK6980 4.0% 3/15/45 For Record Date Of February Due 3/15/16 Theor Settlement Date 3/15/16 February GNMA Due 3/15/16	811.40		-867 56	-56 16
03/15/2016	Paid Down 167.1 Par Value Of FHLMC Gold A90393 5 0% 12/01/39 For Record Date Of February Due 3/15/16 Theor Settlement Date 3/15/16 February FHLMC Due 3/15/16	167 10		-175 98	-8.88
03/15/2016	Paid Down 17.21 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of February Due 3/15/16 Theor. Settlement Date 3/15/16 February FHLMC Due 3/15/16	17 21		-18 11	-0 90
03/15/2016	Paid Down 215.16 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of February Due 3/15/16 Theor. Settlement Date 3/15/16 February FHLMC Due 3/15/16	215.16		-228.98	-13.82
03/15/2016	Paid Down 725 31 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of February Due 3/15/16 Theor. Settlement Date 3/15/16 February FHLMC Due 3/15/16	725.31		-748.16	-22 85
03/15/2016	Paid Down 294.88 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of February Due 3/15/16 Theor. Settlement Date 3/15/16 February FHLMC Due 3/15/16	294.88		-315.05	-20.17
03/15/2016	Paid Down 792.3 Par Value Of FHLMC Gold T49004 3 0% 9/01/27 For Record Date Of February Due 3/15/16 Theor. Settlement Date 3/15/16 February FHLMC Due 3/15/16	792 30		-810.13	-17.83
03/15/2016	Paid Down 245 3 Par Value Of FHLMC Gold G18489 3.0% 11/01/28 For Record Date Of February Due 3/15/16 Theor Settlement Date 3/15/16 February FHLMC Due 3/15/16	245 30		-253 63	-8 33
03/15/2016	Paid Down 87.4 Par Value Of FHLMC Gold Pool C91339 4 0% 10/01/30 For Record Date Of February Due 3/15/16 Theor. Settlement Date 3/15/16 February FHLMC Due 3/15/16	87.40		-93.50	-6.10

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/15/2016	Paid Down 165 35 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of February Due 3/15/16 Theor. Settlement Date 3/15/16 February FHLMC Due 3/15/16	165.35		-175.97	-10.62
03/15/2016	Paid Down 69.48 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of February Due 3/15/16 Theor. Settlement Date 3/15/16 February FHLMC Due 3/15/16	69.48		-72 56	-3.08
03/15/2016	Paid Down 14 34 Par Value Of FHLMC Gold Q25830 4 0% 4/01/44 For Record Date Of February Due 3/15/16 Theor. Settlement Date 3/15/16 February FHLMC Due 3/15/16	14.34		-15 10	-0 76
03/15/2016	Paid Down 234.76 Par Value Of FHLMC Gold G30719 4 0% 3/01/34 For Record Date Of February Due 3/15/16 Theor Settlement Date 3/15/16 February FHLMC Due 3/15/16	234 76		-253 64	-18.88
03/15/2016	Paid Down 82.68 Par Value Of FHLMC Gold G60103 3 5% 6/01/45 For Record Date Of February Due 3/15/16 Theor. Settlement Date 3/15/16 February FHLMC Due 3/15/16	82 68		-85 47	-2 79
03/15/2016	Paid Down 360.91 Par Value Of FHLMC Gold Pool G08671 3 5% 10/01/45 For Record Date Of February Due 3/15/16 Theor Settlement Date 3/15/16 February FHLMC Due 3/15/16	360.91		-375.28	-14.37
03/17/2016	Sold 31,581.06 Par Value Of FNMA Pool # AI6150 4.0% 8/01/27 Trade Date 3/10/16 Theor Settlement Date 3/17/16 Sold Through Barclays Capital Inc. Fixed In Sold Interest $56 14 31,581.06 Par Value At 106 1875 %	33,535.14		-33,870.67	-335.53
03/17/2016	Sold 16,955 5 Par Value Of FHLMC Gold G18489 3 0% 11/01/28 Trade Date 3/3/16 Theor. Settlement Date 3/17/16 Sold Through BNY/Suntrust Capital Markets Sold Interest $22.61 16,955.5 Par Value At 104.34375 %	17,692 00		-17,530.90	161.10

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/21/2016	Paid Down 266 3 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of February Due 3/20/16 Theor Settlement Date 3/21/16 February GNMA Due 3/20/16	266.30		-269 05	-2 75
03/21/2016	Paid Down 380 45 Par Value Of GNMA II Pool # MA2753 3.0% 4/20/45 For Record Date Of February Due 3/20/16 Theor. Settlement Date 3/21/16 February GNMA Due 3/20/16	380.45		-392 10	-11 65
03/21/2016	Paid Down 133.8 Par Value Of GNMA Pool II Am4931 3 5% 4/20/45 For Record Date Of February Due 3/20/16 Theor. Settlement Date 3/21/16 February GNMA Due 3/20/16	133.80		-139 49	-5.69
03/21/2016	Paid Down 210.44 Par Value Of GNMA II MA3456 4.5% 2/20/46 For Record Date Of February Due 3/20/16 Theor. Settlement Date 3/21/16 February GNMA Due 3/20/16	210.44		-226 75	-16.31
03/21/2016	Sold 10,110 9 Par Value Of U S Treasury Inflatio 0 125% 4/15/20 Trade Date 3/17/16 Theor Settlement Date 3/21/16 Sold Through Ubs Securities LLC, Stamford Sold Interest $5.46 10,110.9 Par Value At 101.265625 %	10,238.87		-10,040.62	198.25
03/22/2016	Sold 32,900 98 Par Value Of GNMA II Pool # MA2753 3.0% 4/20/45 Trade Date 3/3/16 Theor. Settlement Date 3/22/16 Sold Through First Tennessee Bank,N.A.-Bond Sold Interest $57 58 32,900 98 Par Value At 103 359375 %	34,006.25		-33,908 57	97 68
03/22/2016	Sold 5,000 Par Value Of Walgreen Co 3.1% 9/15/22 Trade Date 3/17/16 Theor Settlement Date 3/22/16 Sold Through Millennium Advisors LLC Sold Interest $3.01 5,000 Par Value At 100 029 %	5,001.45		-4,959.55	41.90
03/22/2016	Sold 130 Shares Of Exxon Mobil Corp Trade Date 3/17/16 Theor Settlement Date 3/22/16 Sold Through Scotia Capital Markets Paid $5 20 Brokerage Paid $0 24 Sec Fee Sold On The Otc Bulletin Board 130 Shares At $84 1543	10,934 62		-10,211.18	723 44

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/22/2016	Sold 530 Shares Of Exelon Corp Trade Date 3/17/16 Theor Settlement Date 3/22/16 Sold Through Bernstein Sanford C & Co NY Paid $21.20 Brokerage Paid $0 40 Sec Fee 530 Shares At $34 9462	18,499 89		-17,394 80	1,105 09
03/22/2016	Sold 160 Shares Of Valero Energy Corp New Trade Date 3/17/16 Theor Settlement Date 3/22/16 Sold Through Morgan Stanley & Co Inc, NY Paid $6 40 Brokerage Paid $0 22 Sec Fee 160 Shares At $64.2333	10,270 71		-7,117.99	3,152 72
03/22/2016	Sold 180 Shares Of Servicenow Inc Trade Date 3/17/16 Theor. Settlement Date 3/22/16 Sold Through Morgan Stanley & Co Inc, NY Paid $7.20 Brokerage Paid $0 24 Sec Fee 180 Shares At $60 895	10,953.66		-8,741 88	2,211.78
03/22/2016	Sold 23,149.8 Par Value Of GNMA Pool # AK6980 4 0% 3/15/45 Trade Date 2/24/16 Theor. Settlement Date 3/22/16 Sold Through Tahoe Fixed Income LLC Sold Interest $54.02 23,149.8 Par Value At 106.65625 %	24,690.71		-24,752.18	-61.47
03/24/2016	Sold 60 Shares Of Zoetis Inc Trade Date 3/21/16 Theor. Settlement Date 3/24/16 Sold Through Bridge Trading Co. Paid $2.40 Brokerage Paid $0 05 Sec Fee 60 Shares At $41.5766	2,492.15		-3,024.40	-532.25
03/24/2016	Sold 117 Shares Of Berkshire Hathaway Inc Del Cl B Trade Date 3/21/16 Theor Settlement Date 3/24/16 Sold Through Bridge Trading Co Paid $4.68 Brokerage Paid $0 36 Sec Fee 117 Shares At $142.1719	16,629 07		-16,290 03	339 04
03/24/2016	Sold 360 Shares Of N C R Corp New Trade Date 3/21/16 Theor Settlement Date 3/24/16 Sold Through Bridge Trading Co Paid $14 40 Brokerage Paid $0.22 Sec Fee 360 Shares At $28 3522	10,192.17		-9,459.75	732.42

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/24/2016	Sold 43 Shares Of Rockwell Automation, Inc. Trade Date 3/21/16 Theor Settlement Date 3/24/16 Sold Through Bridge Trading Co. Paid $1.72 Brokerage Paid $0.11 Sec Fee 43 Shares At $113.8386	4,893.23		-4,785.33	107.90
03/24/2016	Sold 40 Shares Of Verisign Inc Trade Date 3/21/16 Theor Settlement Date 3/24/16 Sold Through Bridge Trading Co. Paid $1.60 Brokerage Paid $0 08 Sec Fee 40 Shares At $88 6678	3,545.03		-2,515.61	1,029 42
03/24/2016	Sold 30 Shares Of Wex Inc Trade Date 3/21/16 Theor Settlement Date 3/24/16 Sold Through Bridge Trading Co. Paid $1.20 Brokerage Paid $0.05 Sec Fee 30 Shares At $81.5216	2,444.40		-2,583.11	-138.71
03/24/2016	Sold 90 Shares Of Agilent Technologies Inc Trade Date 3/21/16 Theor. Settlement Date 3/24/16 Sold Through Bridge Trading Co. Paid $3.60 Brokerage Paid $0.08 Sec Fee 90 Shares At $39 7525	3,574 05		-3,177.78	396.27
03/24/2016	Sold 240 Shares Of Franklin Res Inc Trade Date 3/21/16 Theor. Settlement Date 3/24/16 Sold Through Bridge Trading Co. Paid $9.60 Brokerage Paid $0.20 Sec Fee 240 Shares At $38 9867	9,347.01		-12,781 42	-3,434 41
03/25/2016	Paid Down 158 9 Par Value Of FNMA 2014-28 ND 3 0% 3/25/40 Trade Date 3/25/16 Theor. Settlement Date 3/25/16	158.90		-162 03	-3 13
03/25/2016	Paid Down 45.54 Par Value Of FNMA Pool # AK2717A 4.0% 2/01/42 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	45.54		-48.29	-2.75
03/25/2016	Paid Down 184 51 Par Value Of FNMA Pool # 745418 5 5% 4/01/36 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	184 51		-202 79	-18.28

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/25/2016	Paid Down 328.5 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	328.50		-347.44	-18.94
03/25/2016	Paid Down 293.28 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	293.28		-308.25	-14.97
03/25/2016	Paid Down 93.18 Par Value Of FNMA Pool # AK2439 3.5% 2/01/27 For Record Date Of February Due 3/25/16 Theor Settlement Date 3/25/16 February FNMA Due 3/25/16	93 18		-98 72	-5.54
03/25/2016	Paid Down 500.48 Par Value Of FNMA AR8596 3 5% 6/01/43 For Record Date Of February Due 3/25/16 Theor Settlement Date 3/25/16 February FNMA Due 3/25/16	500 48		-506 49	-6 01
03/25/2016	Paid Down 344 32 Par Value Of FNMA Pool Al4166 5 5% 1/01/39 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	344.32		-378.32	-34 00
03/25/2016	Paid Down 34 87 Par Value Of FNMA Pool # AU6278 5 0% 11/01/43 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	34.87		-38 22	-3 35
03/25/2016	Paid Down 252.25 Par Value Of FNMA Pool # Al4191 3.5% 1/01/28 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	252.25		-265.32	-13.07
03/25/2016	Paid Down 293.31 Par Value Of FNMA MA1860 4 5% 4/01/44 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	293.31		-315.45	-22.14
03/25/2016	Paid Down 18.08 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of February Due 3/25/16 February FHLMC Due 3/25/16	18.08		-18 42	-0 34

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
03/25/2016	Paid Down 22.86 Par Value Of FNMA Pool # AI5630 4 0% 8/01/44 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	22 86		-24 28	-1 42
03/25/2016	Paid Down 1,046 39 Par Value Of FNMA Pool # AI6150 4 0% 8/01/27 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	1,046 39		-1,122 25	-75 86
03/25/2016	Paid Down 691.33 Par Value Of FNMA AI6223 Pool 4 5% 8/01/44 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	691.33		-753 33	-62 00
03/25/2016	Paid Down 65.21 Par Value Of FNMA Pool # AI6895 3 5% 5/01/45 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	65 21		-67.42	-2 21
03/25/2016	Paid Down 82 57 Par Value Of FNMA Pool #AI6970 3 5% 7/01/35 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	82 57		-86 02	-3 45
03/25/2016	Paid Down 419.39 Par Value Of Fn Bc0048 2 5% 11/01/30 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	419.39		-425.29	-5.90
03/25/2016	Paid Down 137.35 Par Value Of Fn MA2487 3.0% 12/01/45 For Record Date Of February Due 3/25/16 Theor. Settlement Date 3/25/16 February FNMA Due 3/25/16	137 35		-137 69	-0.34
03/25/2016	Paid Down 109.03 Par Value Of FNMA Pool # MA2495 3 5% 1/1/46 For Record Date Of February Due 3/25/16 February FHLMC Due 3/25/16	109.03		-114.29	-5.26
03/28/2016	Sold 178 Shares Of Hershey Co Trade Date 3/22/16 Theor. Settlement Date 3/28/16 Sold Through Strategas Securities LLC Paid $7.12 Brokerage Paid $0.35 Sec Fee Sold On The Midwest Stock Exchange 178 Shares At $89.7225	15,963.14		-18,606.37	-2,643.23

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/04/2016	Sold 25,000 Par Value Of U S Treasury Note 0 625% 9/30/17 Trade Date 3/30/16 Theor. Settlement Date 4/4/16 Sold Through Citigroup Gbl Mkts/Salomon Sold On The Otc Bulletin Board Sold Interest $1.71 25,000 Par Value At 99.835938 %	24,958.98		-24,690.79	268.19
04/04/2016	Sold 219 Shares Of Servicenow Inc Trade Date 3/30/16 Theor. Settlement Date 4/4/16 Sold Through Deutsche BK Secs Inc Paid $8 76 Brokerage Paid $0.29 Sec Fee 219 Shares At $61.3736	13,431.77		-10,635 95	2,795.82
04/05/2016	Sold 218 Shares Of Servicenow Inc Trade Date 3/31/16 Theor. Settlement Date 4/5/16 Sold Through Deutsche BK Secs Inc Paid $8.72 Brokerage Paid $0 29 Sec Fee 218 Shares At $60 7982	13,245.00		-10,587 38	2,657 62
04/07/2016	Sold 10,000 Par Value Of Walgreen Co 3.1% 9/15/22 Trade Date 4/5/16 Theor. Settlement Date 4/7/16 Sold Through Bnp Paribas Securities Bond Sold Interest $18.94 10,000 Par Value At 101.054 %	10,105.40		-9,965.34	140.06
04/07/2016	Sold 5,000 Par Value Of Oracle Corp 2.5% 5/15/22 Trade Date 4/5/16 Theor. Settlement Date 4/7/16 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $49.31 5,000 Par Value At 102.521 %	5,126.05		-4,982.40	143.65
04/07/2016	Sold 124 Shares Of Anheuser Busch Inbev Spn Trade Date 4/4/16 Theor. Settlement Date 4/7/16 Sold Through J P Morgan Securities Inc Paid $4.96 Brokerage Paid $0.34 Sec Fee 124 Shares At $125.968	15,614 73		-13,404 49	2,210.24
04/13/2016	Sold 13,605.19 Par Value Of FNMA AR8596 3.5% 6/01/43 Trade Date 4/1/16 Theor. Settlement Date 4/13/16 Sold Through Wells Fargo Securities LLC, Sold Interest $15.87 13,605.19 Par Value At 104.890625 %	14,270 57		-13,768 60	501.97

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/15/2016	Paid Down 43 95 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of March Due 4/15/16 Theor. Settlement Date 4/15/16 March GNMA Due 4/15/16	43 95		-46 81	-2 86
04/15/2016	Paid Down 74.32 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of March Due 4/15/16 Theor. Settlement Date 4/15/16 March GNMA Due 4/15/16	74 32		-79 15	-4.83
04/15/2016	Paid Down 2,518.22 Par Value Of GNMA Am9018 4 0% 8/15/45 For Record Date Of March Due 4/15/16 Theor. Settlement Date 4/15/16 March GNMA Due 4/15/16	2,518 22		-2,693.52	-175.30
04/15/2016	Paid Down 19.06 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of March Due 4/15/16 Theor Settlement Date 4/15/16 March FHLMC Due 4/15/16	19.06		-20.07	-1.01
04/15/2016	Paid Down 32 33 Par Value Of FHLMC Gold G05938 5 0% 1/01/36 For Record Date Of March Due 4/15/16 Theor Settlement Date 4/15/16 March FHLMC Due 4/15/16	32 33		-34 03	-1 70
04/15/2016	Paid Down 342.33 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of March Due 4/15/16 Theor Settlement Date 4/15/16 March FHLMC Due 4/15/16	342.33		-364.30	-21.97
04/15/2016	Paid Down 655.38 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of March Due 4/15/16 Theor. Settlement Date 4/15/16 March FHLMC Due 4/15/16	655.38		-676.03	-20 65
04/15/2016	Paid Down 537 96 Par Value Of FHLMC Gold Pool J15724 4 0% 6/01/26 For Record Date Of March Due 4/15/16 Theor. Settlement Date 4/15/16 March FHLMC Due 4/15/16	537 96		-574.74	-36.78
04/15/2016	Paid Down 56.56 Par Value Of FHLMC Gold T49004 3 0% 9/01/27 For Record Date Of March Due 4/15/16 Theor. Settlement Date 4/15/16 March FHLMC Due 4/15/16	56 56		-57 83	-1.27

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/15/2016	Paid Down 129 37 Par Value Of FHLMC Gold Pool C91339 4 0% 10/01/30 For Record Date Of March Due 4/15/16 Theor. Settlement Date 4/15/16 March FHLMC Due 4/15/16	129.37		-138.39	-9.02
04/15/2016	Paid Down 128.02 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of March Due 4/15/16 Theor. Settlement Date 4/15/16 March FHLMC Due 4/15/16	128 02		-136.24	-8.22
04/15/2016	Paid Down 71 19 Par Value Of FHLMC Gold Pool T49005 3 5% 12/01/28 For Record Date Of March Due 4/15/16 Theor Settlement Date 4/15/16 March FHLMC Due 4/15/16	71 19		-74.35	-3 16
04/15/2016	Paid Down 179 71 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of March Due 4/15/16 Theor. Settlement Date 4/15/16 March FHLMC Due 4/15/16	179.71		-189 27	-9.56
04/15/2016	Paid Down 235.9 Par Value Of FHLMC Gold G30719 4.0% 3/01/34 For Record Date Of March Due 4/15/16 Theor. Settlement Date 4/15/16 March FHLMC Due 4/15/16	235.90		-254 87	-18.97
04/15/2016	Paid Down 83 94 Par Value Of FHLMC Gold G60103 3 5% 6/01/45 For Record Date Of March Due 4/15/16 Theor. Settlement Date 4/15/16 March FHLMC Due 4/15/16	83 94		-86 77	-2.83
04/15/2016	Paid Down 1,030.29 Par Value Of FHLMC Gold Pool G08671 3.5% 10/01/45 For Record Date Of March Due 4/15/16 Theor Settlement Date 4/15/16 March FHLMC Due 4/15/16	1,030.29		-1,071.31	-41.02
04/18/2016	Paid Down 4,942.08 Par Value Of Wfrbs 2011-C5 A2 2.684% 11/15/44 Trade Date 4/15/16 Theor. Settlement Date 4/18/16	4,942 08		-5,018 60	-76 52
04/18/2016	Sold 5,000 Par Value Of U S Treasury Note 0 625% 9/30/17 Trade Date 4/13/16 Theor. Settlement Date 4/18/16 Sold Through Bank Of Nova Scotia - Nya Sold Interest $1.54 5,000 Par Value At 99.867188 %	4,993 36		-4,937.33	56.03

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/20/2016	Paid Down 348.55 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of March Due 4/20/16 Theor. Settlement Date 4/20/16 March GNMA Due 4/20/16	348 55		-352 14	-3 59
04/20/2016	Paid Down 234.04 Par Value Of GNMA II Pool # MA2753 3.0% 4/20/45 For Record Date Of March Due 4/20/16 Theor Settlement Date 4/20/16 March GNMA Due 4/20/16	234 04		-241 21	-7.17
04/20/2016	Paid Down 105 32 Par Value Of GNMA Pool II Am4931 3.5% 4/20/45 For Record Date Of March Due 4/20/16 Theor Settlement Date 4/20/16 March GNMA Due 4/20/16	105 32		-109.80	-4 48
04/20/2016	Paid Down 1,024.47 Par Value Of GNMA II MA3456 4.5% 2/20/46 For Record Date Of March Due 4/20/16 Theor. Settlement Date 4/20/16 March GNMA Due 4/20/16	1,024.47		-1,103.91	-79.44
04/20/2016	Sold 10,000 Par Value Of Petrobras Intl Fin C 5.375% 1/27/21 Trade Date 4/15/16 Theor Settlement Date 4/20/16 Sold Through Barclays Capital Inc Fixed In Sold Interest $123.92 10,000 Par Value At 86 %	8,600.00		-10,203.58	-1,603 58
04/20/2016	Sold 23,686.38 Par Value Of GNMA Pool II Am4931 3.5% 4/20/45 Trade Date 4/18/16 Theor. Settlement Date 4/20/16 Sold Through BNY/Suntrust Capital Markets Sold Interest $43.75 23,686.38 Par Value At 106 03125 %	25,114 96		-24,693 05	421 91
04/20/2016	Sold 45,349.44 Par Value Of GNMA Am9018 4.0% 8/15/45 Trade Date 4/15/16 Theor. Settlement Date 4/20/16 Sold Through Nomura Securities Intl., Fixed Sold Interest $95 74 45,349.44 Par Value At 107 3515625 %	48,683 33		-48,506.18	177 15
04/21/2016	Sold 1,399.58 Units Of BNY Mellon M/C Multi-Strategy Fund Trade Date 4/20/16 Theor. Settlement Date 4/21/16 1,399.58 Units At $14.29	20,000.00		-17,718.67	2,281 33

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/21/2016	Sold 116 Shares Of Cheesecake Factory Inc/The Trade Date 4/18/16 Theor. Settlement Date 4/21/16 Sold Through Credit Suisse, New York (Csus) Paid $4.64 Brokerage Paid $0.13 Sec Fee 116 Shares At $51.2512	5,940.37		-5,680.87	259.50
04/22/2016	Sold 10,000 Par Value Of Petrobras Intl Fin C 5.375% 1/27/21 Trade Date 4/19/16 Theor. Settlement Date 4/22/16 Sold Through Barclays Capital, Bbplc London Sold Interest $126.91 10,000 Par Value At 86 %	8,600.00		-10,203 57	-1,603 57
04/22/2016	Sold 267 Shares Of Cheesecake Factory Inc/The Trade Date 4/19/16 Theor Settlement Date 4/22/16 Sold Through Credit Suisse, New York (Csus) Paid $10.68 Brokerage Paid $0.29 Sec Fee 267 Shares At $50.4679	13,463 96		-13,075.78	388 18
04/25/2016	Paid Down 201.59 Par Value Of FNMA 2014-28 ND 3 0% 3/25/40 Trade Date 4/25/16 Theor. Settlement Date 4/25/16	201.59		-205 56	-3.97
04/25/2016	Paid Down 25.96 Par Value Of FNMA AR8596 3 5% 6/01/43 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/25/16 March FNMA Due 4/25/16	25 96		-26 27	-0 31
04/25/2016	Paid Down 172.97 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/25/16 March FNMA Due 4/25/16	172.97		-190.11	-17.14
04/25/2016	Paid Down 951 67 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of March Due 4/25/16 Theor Settlement Date 4/25/16 March FNMA Due 4/25/16	951.67		-1,006 56	-54 89
04/25/2016	Paid Down 214.7 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of March Due 4/25/16 Theor Settlement Date 4/25/16 March FNMA Due 4/25/16	214.70		-225.66	-10.96

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/25/2016	Paid Down 312 78 Par Value Of FNMA Pool # AK2439 3.5% 2/01/27 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/25/16 March FNMA Due 4/25/16	312.78		-331 38	-18 60
04/25/2016	Paid Down 399 89 Par Value Of FNMA Pool AI4166 5 5% 1/01/39 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/25/16 March FNMA Due 4/25/16	399 89		-439.38	-39.49
04/25/2016	Paid Down 1,842 07 Par Value Of FNMA Pool # AU6278 5 0% 11/01/43 For Record Date Of March Due 4/25/16 Theor Settlement Date 4/25/16 March FNMA Due 4/25/16	1,842 07		-2,019.08	-177 01
04/25/2016	Paid Down 232 49 Par Value Of FNMA Pool # AI4191 3.5% 1/01/28 For Record Date Of March Due 4/25/16 Theor Settlement Date 4/25/16 March FNMA Due 4/25/16	232.49		-244.54	-12.05
04/25/2016	Paid Down 421 03 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of March Due 4/25/16 Theor Settlement Date 4/25/16 March FNMA Due 4/25/16	421 03		-452 80	-31 77
04/25/2016	Paid Down 20.8 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of March Due 4/25/16 March FHLMC Due 4/25/16	20 80		-21 19	-0 39
04/25/2016	Paid Down 210.9 Par Value Of FNMA Pool # AI5630 4.0% 8/01/44 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/25/16 March FNMA Due 4/25/16	210.90		-223.98	-13.08
04/25/2016	Paid Down 188.96 Par Value Of FNMA Pool # AI6150 4.0% 8/01/27 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/25/16 March FNMA Due 4/25/16	188.96		-202.66	-13.70
04/25/2016	Paid Down 634 37 Par Value Of FNMA AI6223 Pool 4 5% 8/01/44 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/25/16 March FNMA Due 4/25/16	634.37		-691.26	-56 89

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/25/2016	Paid Down 169 21 Par Value Of FNMA Pool # AI6895 3.5% 5/01/45 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/25/16 March FNMA Due 4/25/16	169.21		-174.96	-5.75
04/25/2016	Paid Down 303 81 Par Value Of FNMA Pool #AI6970 3.5% 7/01/35 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/25/16 March FNMA Due 4/25/16	303.81		-316.49	-12.68
04/25/2016	Paid Down 543.15 Par Value Of Fn Bc0048 2 5% 11/01/30 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/25/16 March FNMA Due 4/25/16	543 15		-550.79	-7.64
04/25/2016	Paid Down 379 41 Par Value Of Fn MA2487 3 0% 12/01/45 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/25/16 March FNMA Due 4/25/16	379.41		-380.36	-0.95
04/25/2016	Paid Down 347 83 Par Value Of FNMA Pool # MA2495 3 5% 1/1/46 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/25/16 March FNMA Due 4/25/16	347.83		-364.60	-16.77
04/25/2016	Paid Down 431 28 Par Value Of FNMA Pool MA2561 3.0% 3/01/31 For Record Date Of March Due 4/25/16 Theor Settlement Date 4/25/16 March FNMA Due 4/25/16	431.28		-450.05	-18 77
04/25/2016	Paid Down 136.36 Par Value Of FNMA Pool MA2484 4.0% 12/01/45 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/25/16 March FNMA Due 4/25/16	136 36		-145.78	-9.42
04/25/2016	Sold 30,000 Par Value Of United States Treas 0 875% 5/15/17 Trade Date 4/22/16 Theor Settlement Date 4/25/16 Sold Through Bmo Capital Markets Corp Sold Interest $116.82 30,000 Par Value At 100.273438 %	30,082.04		-30,031.88	50.16

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
04/25/2016	Sold 134 Shares Of Accenture PLC-Cl A Trade Date 4/20/16 Theor. Settlement Date 4/25/16 Sold Through J P Morgan Securities Inc Paid $5 36 Brokerage Paid $0.34 Sec Fee 134 Shares At $115.7018	15,498.34		-11,747.90	3,750.44
04/25/2016	Sold 197 Shares Of Cheesecake Factory Inc/The Trade Date 4/20/16 Theor. Settlement Date 4/25/16 Sold Through Credit Suisse, New York (Csus) Paid $7 88 Brokerage Paid $0 22 Sec Fee 197 Shares At $50 504	9,941 19		-9,647.68	293 51
04/26/2016	Paid Down 146.11 Par Value Of FNMA Pool # Bc2681 3.0% 3/01/46 For Record Date Of March Due 4/25/16 Theor. Settlement Date 4/26/16 March FNMA Due 4/25/16	146.11		-149.36	-3.25
04/26/2016	Sold 5,000 Par Value Of United States Treas 0.875% 5/15/17 Trade Date 4/22/16 Theor Settlement Date 4/26/16 Sold Through Deutsche Banc Alex Brown Inst Sold Interest $19 59 5,000 Par Value At 100 28125 %	5,014 06		-5,005.32	8 74
04/29/2016	Sold 5,000 Par Value Of United States Treas 1.125% 2/28/21 Trade Date 4/26/16 Theor. Settlement Date 4/29/16 Sold Through Ubs Securities LLC, Stamford Sold On The Otc Bulletin Board Sold Interest $9 17 5,000 Par Value At 98.824219 %	4,941.21		-4,959 96	-18 75
05/03/2016	Sold 30 Shares Of Dollar General Corp Trade Date 4/28/16 Theor. Settlement Date 5/3/16 Sold Through Sterne Agee & Leach Inc Paid $1.20 Brokerage Paid $0.05 Sec Fee Sold On The Otc Bulletin Board 30 Shares At $81 407	2,440.96		-2,178 04	262.92
05/03/2016	Sold 340 Shares Of Twenty-First Century Fox Inc Trade Date 4/28/16 Theor. Settlement Date 5/3/16 Sold Through Sterne Agee & Leach Inc Paid $13.60 Brokerage Paid $0.23 Sec Fee Sold On The Otc Bulletin Board 340 Shares At $30 8926	10,489.65		-11,783.98	-1,294.33

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/03/2016	Sold 139 Shares Of Accenture PLC-Cl A Trade Date 4/28/16 Theor Settlement Date 5/3/16 Sold Through Sterne Agee & Leach Inc Paid $5.56 Brokerage Paid $0.35 Sec Fee Sold On The Otc Bulletin Board 139 Shares At $115.0368	15,984 21		-12,080.74	3,903.47
05/03/2016	Sold 100 Shares Of Lowe's Companies Inc Trade Date 4/28/16 Theor. Settlement Date 5/3/16 Sold Through Sterne Agee & Leach Inc Paid $4 00 Brokerage Paid $0 17 Sec Fee Sold On The Otc Bulletin Board 100 Shares At $76 0066	7,596.49		-5,981 07	1,615.42
05/03/2016	Sold 36 Shares Of Mettler-Toledo Intl Inc Trade Date 4/28/16 Theor. Settlement Date 5/3/16 Sold Through Sterne Agee & Leach Inc Paid $1 44 Brokerage Paid $0 28 Sec Fee Sold On The Otc Bulletin Board 36 Shares At $361.7357	13,020.77		-10,360 88	2,659 89
05/03/2016	Sold 200 Shares Of Bed Bath & Beyond Inc Trade Date 4/28/16 Theor. Settlement Date 5/3/16 Sold Through Sterne Agee & Leach Inc Paid $8.00 Brokerage Paid $0 21 Sec Fee Sold On The Otc Bulletin Board 200 Shares At $48.5637	9,704.53		-12,809.45	-3,104 92
05/04/2016	Sold 20,000 Par Value Of Oracle Corp 2.375% 1/15/19 Trade Date 4/29/16 Theor. Settlement Date 5/4/16 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $143.82 20,000 Par Value At 103.397 %	20,679.40		-20,283.20	396.20
05/06/2016	Sold 20,000 Par Value Of US Treasury N/B 2 25% 11/15/24 Trade Date 5/3/16 Theor Settlement Date 5/6/16 Sold Through Bank Of Nova Scotia - Nya Sold Interest $213.87 20,000 Par Value At 104.265625 %	20,853.13		-20,706.25	146.88
05/06/2016	Sold 87 Shares Of Chevron Corporation Trade Date 5/3/16 Theor. Settlement Date 5/6/16 Sold Through Morgan Stanley & Co Inc, NY Paid $3.48 Brokerage Paid $0.19 Sec Fee 87 Shares At $101.3765	8,816.09		-9,151.50	-335 41

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/06/2016	Sold 58 Shares Of Pioneer Natural Resources Co Trade Date 5/3/16 Theor. Settlement Date 5/6/16 Sold Through Morgan Stanley & Co Inc, NY Paid $2.32 Brokerage Paid $0.20 Sec Fee 58 Shares At $159.3429	9,239.37		-8,820.59	418.78
05/11/2016	Sold 190 Shares Of Microsoft Corporation Trade Date 5/6/16 Theor. Settlement Date 5/11/16 Sold Through Merrill Lynch Pierce Fenner Sm Paid $7 60 Brokerage Paid $0 21 Sec Fee 190 Shares At $49 751	9,444 88		-9,504 59	-59.71
05/12/2016	Sold 23,837.02 Par Value Of FHLMC Gold G30719 4.0% 3/01/34 Trade Date 4/21/16 Theor. Settlement Date 5/12/16 Sold Through BNY/Suntrust Capital Markets Sold Interest $29.13 23,837 02 Par Value At 107.75 %	25,684.39		-25,753.96	-69.57
05/12/2016	Sold 51,947.03 Par Value Of FHLMC Gold Pool G08671 3.5% 10/01/45 Trade Date 4/20/16 Theor Settlement Date 5/12/16 Sold Through Rbc Capital Markets LLC Sold Interest $55.55 51,947.03 Par Value At 104 640625 %	54,357.70		-54,015.32	342.38
05/12/2016	Sold 5,000 Par Value Of U S Treasury Note 0.75% 10/31/17 Trade Date 5/11/16 Theor Settlement Date 5/12/16 Sold Through Citigroup Gbl Mkts/Salomon Sold On The Otc Bulletin Board Sold Interest $1.22 5,000 Par Value At 100.105469 %	5,005.27		-4,978.47	26.80
05/12/2016	Sold 5,000 Par Value Of U.S. Treasury Note 2 625% 1/31/18 Trade Date 5/11/16 Theor Settlement Date 5/12/16 Sold Through Barclays Capital Inc. Fixed In Sold Interest $36.78 5,000 Par Value At 103.273438 %	5,163.67		-5,216 57	-52.90
05/12/2016	Sold 5,000 Par Value Of U S Treasury Note 0.625% 9/30/17 Trade Date 5/11/16 Theor. Settlement Date 5/12/16 Sold Through Toronto Dominion Secs USA Inc Sold Interest $3 59 5,000 Par Value At 99.949219 %	4,997.46		-4,937.40	60 06

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/12/2016	Sold 490 Shares Of Kohls Corp Trade Date 5/9/16 Theor. Settlement Date 5/12/16 Sold Through Cowen And Company LLC Paid $19.60 Brokerage Paid $0 45 Sec Fee 490 Shares At $41 7253	20,425 35		-24,950.21	-4,524 86
05/12/2016	Full Call 10,000 $1 PV Halliburton Co 3.375% 11/15/22 On 05/12/16 At $1 01 Corporate Action ID· 291097 Delivered Due To A Full Call	10,100 00		-9,991.90	108 10
05/16/2016	Paid Down 0.05 Par Value Of FHLMC REMIC 2517 Jh 4 5% 10/15/17 Trade Date 5/15/16 Theor. Settlement Date 5/16/16	0.05		-0 05	
05/16/2016	Paid Down 850 29 Par Value Of FHLMC Gold Pool G08671 3.5% 10/01/45 For Record Date Of April Due 5/15/16 Theor. Settlement Date 5/16/16 April FHLMC Due 5/15/16	850.29		-884 15	-33 86
05/16/2016	Paid Down 340.64 Par Value Of FHLMC Gold G30719 4.0% 3/01/34 For Record Date Of April Due 5/15/16 Theor. Settlement Date 5/16/16 April FHLMC Due 5/15/16	340 64		-368 03	-27.39
05/16/2016	Paid Down 47 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of April Due 5/15/16 Theor Settlement Date 5/16/16 April GNMA Due 5/15/16	47 00		-50.05	-3.05
05/16/2016	Paid Down 49 46 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 For Record Date Of April Due 5/15/16 Theor Settlement Date 5/16/16 April GNMA Due 5/15/16	49 46		-52 68	-3.22
05/16/2016	Paid Down 21.19 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of April Due 5/15/16 Theor Settlement Date 5/16/16 April FHLMC Due 5/15/16	21.19		-22 32	-1 13
05/16/2016	Paid Down 10.59 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of April Due 5/15/16 Theor. Settlement Date 5/16/16 April FHLMC Due 5/15/16	10.59		-11.15	-0.56

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/16/2016	Paid Down 209 81 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of April Due 5/15/16 Theor. Settlement Date 5/16/16 April FHLMC Due 5/15/16	209 81		-223.28	-13.47
05/16/2016	Paid Down 858 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of April Due 5/15/16 Theor. Settlement Date 5/16/16 April FHLMC Due 5/15/16	858 00		-885 02	-27 02
05/16/2016	Paid Down 665.48 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of April Due 5/15/16 Theor. Settlement Date 5/16/16 April FHLMC Due 5/15/16	665 48		-710.98	-45.50
05/16/2016	Paid Down 55.37 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of April Due 5/15/16 Theor. Settlement Date 5/16/16 April FHLMC Due 5/15/16	55.37		-56.62	-1.25
05/16/2016	Paid Down 155 07 Par Value Of FHLMC Gold Pool C91339 4 0% 10/01/30 For Record Date Of April Due 5/15/16 Theor Settlement Date 5/16/16 April FHLMC Due 5/15/16	155 07		-165 88	-10.81
05/16/2016	Paid Down 101.61 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of April Due 5/15/16 Theor. Settlement Date 5/16/16 April FHLMC Due 5/15/16	101.61		-108 14	-6.53
05/16/2016	Paid Down 71.06 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of April Due 5/15/16 Theor Settlement Date 5/16/16 April FHLMC Due 5/15/16	71 06		-74 21	-3 15
05/16/2016	Paid Down 12.69 Par Value Of FHLMC Gold Q25830 4 0% 4/01/44 For Record Date Of April Due 5/15/16 Theor Settlement Date 5/16/16 April FHLMC Due 5/15/16	12.69		-13 36	-0.67
05/16/2016	Paid Down 649 55 Par Value Of FHLMC Gold G60103 3 5% 6/01/45 For Record Date Of April Due 5/15/16 Theor Settlement Date 5/16/16 April FHLMC Due 5/15/16	649.55		-671.47	-21 92

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/16/2016	Sold 10,000 Par Value Of United States Treasu 0 875% 11/30/17 Trade Date 5/11/16 Theor. Settlement Date 5/16/16 Sold Through Bnp Paribas Securities Bond Sold Interest $40 16 10,000 Par Value At 100.277344 %	10,027.73		-10,018.56	9.17
05/18/2016	Paid Down 5,559.15 Par Value Of Wfrbs 2011-C5 A2 2.684% 11/15/44 Trade Date 5/15/16 Theor Settlement Date 5/18/16	5,559 15		-5,645 22	-86 07
05/20/2016	Paid Down 404 99 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of April Due 5/20/16 Theor Settlement Date 5/20/16 April GNMA Due 5/20/16	404 99		-409.17	-4 18
05/20/2016	Paid Down 234.56 Par Value Of GNMA II Pool # MA2753 3 0% 4/20/45 For Record Date Of April Due 5/20/16 Theor Settlement Date 5/20/16 April GNMA Due 5/20/16	234 56		-241.75	-7 19
05/20/2016	Paid Down 2,612 47 Par Value Of GNMA II MA3456 4.5% 2/20/46 For Record Date Of April Due 5/20/16 Theor Settlement Date 5/20/16 April GNMA Due 5/20/16	2,612.47		-2,815 04	-202.57
05/20/2016	Paid Down 153 44 Par Value Of GNMA Pool # MA3598 4.0% 4/20/46 For Record Date Of April Due 5/20/16 Theor Settlement Date 5/20/16 April GNMA Due 5/20/16	153.44		-164 77	-11.33
05/23/2016	Sold 36,122.56 Par Value Of GNMA II MA3456 4.5% 2/20/46 Trade Date 5/17/16 Theor. Settlement Date 5/23/16 Sold Through PNC Secs Corp Sold Interest $99 34 36,122.56 Par Value At 107.1875 %	38,718.87		-38,923.46	-204 59
05/23/2016	Sold 5,000 Par Value Of U S Treasury Note 0.625% 9/30/17 Trade Date 5/18/16 Theor Settlement Date 5/23/16 Sold Through Bnp Paribas Securities Bond Sold Interest $4.53 5,000 Par Value At 99.804688 %	4,990.23		-4,937.43	52 80

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/24/2016	Sold 84 Shares Of Johnson & Johnson Trade Date 5/19/16 Theor. Settlement Date 5/24/16 Sold Through Leerink Swann And Company Paid $3 36 Brokerage Paid $0.21 Sec Fee 84 Shares At $112.35	9,433.83		-8,263.00	1,170.83
05/25/2016	Paid Down 222 23 Par Value Of FNMA 2014-28 ND 3 0% 3/25/40 Trade Date 5/25/16 Theor Settlement Date 5/25/16	222 23		-226.61	-4 38
05/25/2016	Paid Down 171.4 Par Value Of FNMA Pool # 745418 5 5% 4/01/36 For Record Date Of April Due 5/25/16 Theor Settlement Date 5/25/16 April FNMA Due 5/25/16	171 40		-188 38	-16 98
05/25/2016	Paid Down 184.71 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	184.71		-195.37	-10.66
05/25/2016	Paid Down 115 35 Par Value Of FNMA Pool # Aj1758 3 5% 9/01/26 For Record Date Of April Due 5/25/16 Theor Settlement Date 5/25/16 April FNMA Due 5/25/16	115.35		-121 24	-5 89
05/25/2016	Paid Down 243.37 Par Value Of FNMA Pool # AK2439 3.5% 2/01/27 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	243.37		-257.84	-14.47
05/25/2016	Paid Down 454 23 Par Value Of FNMA Pool Al4166 5.5% 1/01/39 For Record Date Of April Due 5/25/16 Theor Settlement Date 5/25/16 April FNMA Due 5/25/16	454 23		-499.09	-44 86
05/25/2016	Paid Down 915 23 Par Value Of FNMA Pool # AU6278 5 0% 11/01/43 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	915.23		-1,003 18	-87 95
05/25/2016	Paid Down 354 08 Par Value Of FNMA Pool # Al4191 3.5% 1/01/28 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	354.08		-372.43	-18 35

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/25/2016	Paid Down 367.27 Par Value Of FNMA MA1860 4 5% 4/01/44 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	367.27		-394.99	-27.72
05/25/2016	Paid Down 939.1 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of April Due 5/25/16 April FHLMC Due 5/25/16	939 10		-956 59	-17 49
05/25/2016	Paid Down 207.22 Par Value Of FNMA Pool # AI5630 4.0% 8/01/44 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	207.22		-220.07	-12.85
05/25/2016	Paid Down 120.12 Par Value Of FNMA Pool # AI6150 4.0% 8/01/27 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	120.12		-128.83	-8.71
05/25/2016	Paid Down 679 97 Par Value Of FNMA AI6223 Pool 4 5% 8/01/44 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	679.97		-740.96	-60.99
05/25/2016	Paid Down 174.51 Par Value Of FNMA Pool # AI6895 3.5% 5/01/45 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	174.51		-180.44	-5.93
05/25/2016	Paid Down 155.08 Par Value Of FNMA Pool #AI6970 3 5% 7/01/35 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	155.08		-161 56	-6.48
05/25/2016	Paid Down 297.59 Par Value Of Fn Bc0048 2.5% 11/01/30 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	297.59		-302 20	-4 61
05/25/2016	Paid Down 169 47 Par Value Of Fn MA2487 3.0% 12/01/45 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	169.47		-169.89	-0.42

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
05/25/2016	Paid Down 348 08 Par Value Of FNMA Pool # MA2495 3 5% 1/1/46 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	348.08		-364 87	-16 79
05/25/2016	Paid Down 544 18 Par Value Of FNMA Pool MA2561 3 0% 3/01/31 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	544 18		-567 86	-23 68
05/25/2016	Paid Down 100.12 Par Value Of FNMA Pool MA2484 4 0% 12/01/45 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	100.12		-107.03	-6 91
05/25/2016	Paid Down 234.95 Par Value Of FNMA Pool # Bc2681 3.0% 3/01/46 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	234.95		-240.17	-5.22
05/25/2016	Paid Down 73.6 Par Value Of FNMA Pool MA2522 3.5% 2/01/46 For Record Date Of April Due 5/25/16 Theor. Settlement Date 5/25/16 April FNMA Due 5/25/16	73 60		-77 28	-3 68
05/27/2016	Sold 10,000 Par Value Of U S Treasury Note 0.625% 9/30/17 Trade Date 5/24/16 Theor. Settlement Date 5/27/16 Sold Through Bank Of Nova Scotia - Nya Sold Interest $9.73 10,000 Par Value At 99.75 %	9,975.00		-9,911 40	63.60
05/31/2016	Sold 20,000 Par Value Of Wachovia Corp 5 625% 10/15/16 Trade Date 5/25/16 Theor Settlement Date 5/31/16 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $143.75 20,000 Par Value At 101.653 %	20,330.60		-22,102.80	-1,772 20
06/01/2016	Sold 148 Shares Of Anacor Pharmaceuticals Inc Trade Date 5/26/16 Theor. Settlement Date 6/1/16 Sold Through Cowen And Company LLC Paid $5 92 Brokerage Paid $0.32 Sec Fee 148 Shares At $99.6729	14,745 35		-19,795 47	-5,050.12

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/01/2016	Sold 230 Shares Of CVS Health Corporation Trade Date 5/26/16 Theor. Settlement Date 6/1/16 Sold Through Cowen And Company LLC Paid $9.20 Brokerage Paid $0.49 Sec Fee 230 Shares At $97.0435	22,310.32		-23,559.01	-1,248 69
06/01/2016	Sold 120 Shares Of Devon Energy Corporation New Trade Date 5/26/16 Theor Settlement Date 6/1/16 Sold Through Drexel Hamilton LLC Paid $4.80 Brokerage Paid $0 09 Sec Fee Sold On The New York Stock Exchange, Inc 120 Shares At $36 1719	4,335.74		-3,409.97	925.77
06/01/2016	Sold 111 Shares Of General Dynamics Corp Trade Date 5/26/16 Theor Settlement Date 6/1/16 Sold Through Drexel Hamilton LLC Paid $4.44 Brokerage Paid $0 35 Sec Fee Sold On The New York Stock Exchange, Inc. 111 Shares At $142.848	15,851 34		-15,312 02	539.32
06/01/2016	Sold 11 Shares Of Alliance Data Sys Corp Trade Date 5/26/16 Theor. Settlement Date 6/1/16 Sold Through Isi Group Inc, NY C # 352 Paid $0 44 Brokerage Paid $0.05 Sec Fee Sold On The Otc Bulletin Board 11 Shares At $211.6357	2,327.50		-2,331 49	-3 99
06/01/2016	Sold 50 Shares Of Post Properties Inc Trade Date 5/26/16 Theor. Settlement Date 6/1/16 Sold Through Isi Group Inc, NY C # 352 Paid $2.00 Brokerage Paid $0.07 Sec Fee Sold On The Otc Bulletin Board 50 Shares At $60.1057	3,003.22		-2,916.36	86.86
06/01/2016	Sold 37 Shares Of Sempra Energy Trade Date 5/26/16 Theor. Settlement Date 6/1/16 Sold Through Isi Group Inc, NY C # 352 Paid $1.48 Brokerage Paid $0 08 Sec Fee Sold On The Otc Bulletin Board 37 Shares At $104.6394	3,870 10		-3,813 88	56.22
06/01/2016	Sold 40 Shares Of Crown Hldgs Inc Trade Date 5/26/16 Theor. Settlement Date 6/1/16 Sold Through Isi Group Inc, NY C # 352 Paid $1.60 Brokerage Paid $0.05 Sec Fee Sold On The Otc Bulletin Board 40 Shares At $51.7301	2,067.55		-2,077.40	-9 85

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/01/2016	Sold 70 Shares Of Coca-Cola Enterprises Inc Trade Date 5/26/16 Theor. Settlement Date 6/1/16 Sold Through Isi Group Inc, NY C # 352 Paid $2.80 Brokerage Paid $0.08 Sec Fee Sold On The Otc Bulletin Board 70 Shares At $50.8056	3,553.51		-3,497.17	56.34
06/01/2016	Sold 252 Shares Of Comcast Corp Cl A Trade Date 5/26/16 Theor. Settlement Date 6/1/16 Sold Through Isi Group Inc, NY C # 352 Paid $10 08 Brokerage Paid $0 34 Sec Fee Sold On The Otc Bulletin Board 252 Shares At $62.2946	15,687 82		-12,425 85	3,261 97
06/01/2016	Sold 37 Shares Of Accenture PLC-Cl A Trade Date 5/26/16 Theor. Settlement Date 6/1/16 Sold Through Isi Group Inc, NY C # 352 Paid $1.48 Brokerage Paid $0.10 Sec Fee Sold On The Otc Bulletin Board 37 Shares At $118 1309	4,369.26		-3,215.74	1,153.52
06/02/2016	Sold 566.251 Units Of Dreyfus US Equity Fund-Y Trade Date 6/1/16 Theor. Settlement Date 6/2/16 566.251 Units At $17.66	10,000.00		-8,242 30	1,757.70
06/03/2016	Sold 280 Shares Of Exelon Corp Trade Date 5/31/16 Theor. Settlement Date 6/3/16 Sold Through Isi Group Inc, NY C # 352 Paid $11.20 Brokerage Paid $0.21 Sec Fee 280 Shares At $34.1456	9,549.36		-9,189.71	359.65
06/10/2016	Sold 5,000 Par Value Of U S Treasury Note 0 625% 9/30/17 Trade Date 6/7/16 Theor Settlement Date 6/10/16 Sold Through Bank Of Nova Scotia - Nya Sold Interest $6 06 5,000 Par Value At 99.882813 %	4,994 14		-4,967.14	27 00
06/13/2016	Sold 46,608 21 Par Value Of FHLMC Gold G60103 3.5% 6/01/45 Trade Date 6/8/16 Theor. Settlement Date 6/13/16 Sold Through Barclays Capital Inc Fixed In Sold Interest $54.38 46,608.21 Par Value At 105.53125 %	49,186 23		-48,181.25	1,004 98

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/13/2016	Sold 270 Shares Of Apple Inc Trade Date 6/8/16 Theor. Settlement Date 6/13/16 Sold Through Friedman Billings & Ramsey Paid $10.80 Brokerage Paid $0.58 Sec Fee Sold On The Otc Bulletin Board 270 Shares At $98.9218	26,697.51		-18,653.66	8,043 85
06/15/2016	Paid Down 804.57 Par Value Of FHLMC Gold G60103 3.5% 6/01/45 For Record Date Of May Due 6/15/16 Theor. Settlement Date 6/15/16 May FHLMC Due 6/15/16	804.57		-831.72	-27.15
06/15/2016	Paid Down 42.42 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 For Record Date Of May Due 6/15/16 Theor Settlement Date 6/15/16 May GNMA Due 6/15/16	42 42		-45 18	-2.76
06/15/2016	Paid Down 47 05 Par Value Of GNMA Pool # 781830 5 0% 11/15/34 For Record Date Of May Due 6/15/16 Theor Settlement Date 6/15/16 May GNMA Due 6/15/16	47.05		-50.11	-3 06
06/15/2016	Paid Down 33 78 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of May Due 6/15/16 Theor Settlement Date 6/15/16 May FHLMC Due 6/15/16	33.78		-35 57	-1.79
06/15/2016	Paid Down 1 69 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of May Due 6/15/16 Theor. Settlement Date 6/15/16 May FHLMC Due 6/15/16	1.69		-1.78	-0.09
06/15/2016	Paid Down 435.68 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of May Due 6/15/16 Theor Settlement Date 6/15/16 May FHLMC Due 6/15/16	435 68		-463.65	-27 97
06/15/2016	Paid Down 1,005 8 Par Value Of FHLMC Gold A95828 4 5% 12/01/40 For Record Date Of May Due 6/15/16 Theor. Settlement Date 6/15/16 May FHLMC Due 6/15/16	1,005.80		-1,037.48	-31.68

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/15/2016	Paid Down 847 37 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of May Due 6/15/16 Theor. Settlement Date 6/15/16 May FHLMC Due 6/15/16	847.37		-905 30	-57.93
06/15/2016	Paid Down 50.38 Par Value Of FHLMC Gold T49004 3 0% 9/01/27 For Record Date Of May Due 6/15/16 Theor Settlement Date 6/15/16 May FHLMC Due 6/15/16	50.38		-51.51	-1.13
06/15/2016	Paid Down 121.9 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of May Due 6/15/16 Theor. Settlement Date 6/15/16 May FHLMC Due 6/15/16	121 90		-130 40	-8 50
06/15/2016	Paid Down 170.29 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of May Due 6/15/16 Theor. Settlement Date 6/15/16 May FHLMC Due 6/15/16	170.29		-181.24	-10.95
06/15/2016	Paid Down 69.87 Par Value Of FHLMC Gold Pool T49005 3 5% 12/01/28 For Record Date Of May Due 6/15/16 Theor Settlement Date 6/15/16 May FHLMC Due 6/15/16	69 87		-72 97	-3 10
06/15/2016	Paid Down 12.96 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of May Due 6/15/16 Theor Settlement Date 6/15/16 May FHLMC Due 6/15/16	12.96		-13.65	-0.69
06/15/2016	Matured 25,000 Par Value Of New Jersey ST Econ 1 096% 6/15/16 Trade Date 6/15/16 Theor. Settlement Date 6/15/16 25,000 Par Value At 100 %	25,000.00		-25,000 00	
06/16/2016	Sold 10,573 59 Par Value Of FNMA Pool # AK2439 3 5% 2/01/27 Trade Date 6/8/16 Theor. Settlement Date 6/16/16 Sold Through Wells Fargo Securities LLC, Sold Interest $15.42 10,573.59 Par Value At 105.90625 %	11,198.09		-11,202 13	-4 04

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/21/2016	Sold 3,377.29 Par Value Of GNMA Pool # 782011 5.0% 12/15/35 Trade Date 6/7/16 Theor Settlement Date 6/21/16 Sold Through Tahoe Fixed Income LLC Sold Interest $9.38 3,377.29 Par Value At 111.875 %	3,778.34		-3,596.79	181.55
06/21/2016	Sold 2,362.81 Par Value Of GNMA Pool # 781830 5.0% 11/15/34 Trade Date 6/7/16 Theor. Settlement Date 6/21/16 Sold Through G X Clarke & Co Sold Interest $6.56 2,362 81 Par Value At 111 21875 %	2,627.89		-2,516.37	111.52
06/27/2016	Paid Down 366.93 Par Value Of FNMA Pool # AK2439 3.5% 2/01/27 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	366.93		-388.75	-21.82
06/27/2016	Paid Down 267 43 Par Value Of FNMA 2014-28 ND 3 0% 3/25/40 Trade Date 6/25/16 Theor Settlement Date 6/27/16	267.43		-272 69	-5.26
06/27/2016	Paid Down 166 44 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	166.44		-182.93	-16 49
06/27/2016	Paid Down 687.7 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of May Due 6/25/16 Theor Settlement Date 6/27/16 May FNMA Due 6/25/16	687.70		-727 36	-39 66
06/27/2016	Paid Down 174.03 Par Value Of FNMA Pool # Aj1758 3 5% 9/01/26 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	174.03		-182.91	-8.88
06/27/2016	Paid Down 408.3 Par Value Of FNMA Pool Al4166 5.5% 1/01/39 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	408.30		-448.62	-40 32
06/27/2016	Paid Down 32.55 Par Value Of FNMA Pool # AU6278 5 0% 11/01/43 For Record Date Of May Due 6/25/16 Theor Settlement Date 6/27/16 May FNMA Due 6/25/16	32.55		-35.68	-3.13

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/17/2016	Sold 5,000 Par Value Of US Treasury N/B 1% 5/31/18 Trade Date 6/14/16 Theor. Settlement Date 6/17/16 Sold Through Bank Of Nova Scotia - Nya Sold Interest $2.32 5,000 Par Value At 100 507813 %	5,025.39		-5,026.37	-0.98
06/20/2016	Paid Down 6,772.67 Par Value Of Wfrbs 2011-C5 A2 2.684% 11/15/44 Trade Date 6/15/16 Theor Settlement Date 6/20/16	6,772 67		-6,877 53	-104 86
06/20/2016	Paid Down 270 68 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of May Due 6/20/16 Theor. Settlement Date 6/20/16 May GNMA Due 6/20/16	270.68		-273.47	-2 79
06/20/2016	Paid Down 261.49 Par Value Of GNMA II Pool # MA2753 3.0% 4/20/45 For Record Date Of May Due 6/20/16 Theor. Settlement Date 6/20/16 May GNMA Due 6/20/16	261.49		-269.50	-8.01
06/20/2016	Paid Down 148 11 Par Value Of GNMA Pool II MA3597 3.5% 4/20/46 For Record Date Of May Due 6/20/16 Theor Settlement Date 6/20/16 May GNMA Due 6/20/16	148.11		-156.72	-8.61
06/20/2016	Paid Down 303.74 Par Value Of GNMA Pool # MA3598 4.0% 4/20/46 For Record Date Of May Due 6/20/16 Theor. Settlement Date 6/20/16 May GNMA Due 6/20/16	303 74		-326 18	-22.44
06/20/2016	Paid Down 117 92 Par Value Of GNMA MA3665 4.5% 5/20/46 For Record Date Of May Due 6/20/16 Theor Settlement Date 6/20/16 May GNMA Due 6/20/16	117.92		-127 04	-9 12
06/21/2016	Sold 10,000 Par Value Of US Treasury N/B 1% 5/31/18 Trade Date 6/16/16 Theor. Settlement Date 6/21/16 Sold Through Citigroup Gbl Mkts/Salomon Sold On The Otc Bulletin Board Sold Interest $5 74 10,000 Par Value At 100 570313 %	10,057.03		-10,052.74	4 29

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/27/2016	Paid Down 343.93 Par Value Of FNMA Pool # Al4191 3 5% 1/01/28 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	343.93		-361.75	-17.82
06/27/2016	Paid Down 313.14 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	313.14		-336.77	-23.63
06/27/2016	Paid Down 19.8 Par Value Of FNMA MA1897 3 5% 5/01/44 For Record Date Of May Due 6/25/16 May FHLMC Due 6/25/16	19.80		-20.17	-0.37
06/27/2016	Paid Down 92.08 Par Value Of FNMA Pool # Al5630 4.0% 8/01/44 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	92.08		-97.79	-5.71
06/27/2016	Paid Down 167 8 Par Value Of FNMA Pool # Al6150 4 0% 8/01/27 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	167.80		-179.97	-12.17
06/27/2016	Paid Down 786.86 Par Value Of FNMA Al6223 Pool 4.5% 8/01/44 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	786.86		-857.43	-70.57
06/27/2016	Paid Down 246 54 Par Value Of FNMA Pool # Al6895 3 5% 5/01/45 For Record Date Of May Due 6/25/16 Theor Settlement Date 6/27/16 May FNMA Due 6/25/16	246 54		-254 92	-8 38
06/27/2016	Paid Down 343.96 Par Value Of FNMA Pool #Al6970 3.5% 7/01/35 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	343.96		-358.32	-14.36
06/27/2016	Paid Down 1,080 94 Par Value Of Fn Bc0048 2 5% 11/01/30 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	1,080 94		-1,097.67	-16.73

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/27/2016	Paid Down 498.89 Par Value Of Fn MA2487 3 0% 12/01/45 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	498 89		-500 14	-1 25
06/27/2016	Paid Down 271 67 Par Value Of FNMA Pool # MA2495 3 5% 1/1/46 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	271.67		-284.78	-13.11
06/27/2016	Paid Down 288.32 Par Value Of FNMA Pool MA2561 3.0% 3/01/31 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	288.32		-300.87	-12.55
06/27/2016	Paid Down 453.23 Par Value Of FNMA Pool MA2484 4.0% 12/01/45 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	453.23		-484 56	-31 33
06/27/2016	Paid Down 205.61 Par Value Of FNMA Pool # Bc2681 3.0% 3/01/46 For Record Date Of May Due 6/25/16 Theor Settlement Date 6/27/16 May FNMA Due 6/25/16	205 61		-210 18	-4 57
06/27/2016	Paid Down 175.99 Par Value Of FNMA Pool MA2522 3.5% 2/01/46 For Record Date Of May Due 6/25/16 Theor. Settlement Date 6/27/16 May FNMA Due 6/25/16	175.99		-184.79	-8.80
06/27/2016	Paid Down 271 13 Par Value Of FNMA Pool # Ba0431 3.5% 2/1/46 For Record Date Of May Due 6/25/16 Theor Settlement Date 6/27/16 May FNMA Due 6/25/16	271 13		-284 11	-12.98
06/27/2016	Paid Down 303 62 Par Value Of FNMA Pool # Al7654 3 0% 9/01/35 For Record Date Of May Due 6/25/16 Theor Settlement Date 6/27/16 May FNMA Due 6/25/16	303 62		-314.53	-10 91
06/27/2016	Sold 240 Shares Of Halliburton Co Trade Date 6/22/16 Theor. Settlement Date 6/27/16 Sold Through Strategas Securities LLC Paid $9.60 Brokerage Paid $0.23 Sec Fee Sold On The Midwest Stock Exchange 240 Shares At $44 6949	10,716.95		-10,609.37	107.58

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
06/28/2016	Distributed 1 $1 PV Of FHLMC REMIC 2517 Jh 4 5% 10/15/17 Valued At $1.02 Market Value. $1.02			-1.07	-0.05
06/28/2016	Sold 10,000 Par Value Of U S Treasury Note 0.625% 9/30/17 Trade Date 6/23/16 Theor. Settlement Date 6/28/16 Sold Through Bnp Paribas Securities Bond Sold Interest $15.20 10,000 Par Value At 99.945313 %	9,994.53		-9,954.94	39.59
06/28/2016	Sold 5,000 Par Value Of US Treasury N/B 1% 5/31/18 Trade Date 6/23/16 Theor Settlement Date 6/28/16 Sold Through Bank Of Nova Scotia - Nya Sold Interest $3.83 5,000 Par Value At 100.414063 %	5,020.70		-5,026.37	-5.67
06/28/2016	Sold 930 Shares Of Microsoft Corporation Trade Date 6/23/16 Theor. Settlement Date 6/28/16 Sold Through Bridge Trading Co Paid $37 20 Brokerage Paid $1 05 Sec Fee 930 Shares At $51.8351	48,168 39		-46,522 47	1,645 92
06/30/2016	Sold 360 Shares Of Cognizant Technology Solutions Corp Trade Date 6/27/16 Theor. Settlement Date 6/30/16 Sold Through Piper Jaffray & Hopwood, Inc Paid $14 40 Brokerage Paid $0 44 Sec Fee Sold On The Otc Bulletin Board 360 Shares At $55.5871	19,996 52		-22,383.61	-2,387 09
07/01/2016	Sold 5,000 Par Value Of United States Treas 1.125% 2/28/21 Trade Date 6/28/16 Theor Settlement Date 7/1/16 Sold Through Bnp Paribas Securities Bond Sold Interest $18 80 5,000 Par Value At 100.714844 %	5,035.74		-4,966.55	69 19
07/01/2016	Sold 110 Shares Of Apple Inc Trade Date 6/28/16 Theor. Settlement Date 7/1/16 Sold Through Merrill Lynch Pierce Fenner Sm Paid $4 40 Brokerage Paid $0.22 Sec Fee 110 Shares At $92.5624	10,177.24		-11,147.85	-970.61

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/01/2016	Sold 60 Shares Of Kroger Co Trade Date 6/28/16 Theor Settlement Date 7/1/16 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.40 Brokerage Paid $0 05 Sec Fee 60 Shares At $36.0564	2,160.93		-1,738.28	422.65
07/01/2016	Sold 40 Shares Of Altria Group Inc Trade Date 6/28/16 Theor. Settlement Date 7/1/16 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.60 Brokerage Paid $0.06 Sec Fee 40 Shares At $67 4079	2,694.66		-1,900 84	793 82
07/01/2016	Sold 15 Shares Of Biogen Inc Trade Date 6/28/16 Theor Settlement Date 7/1/16 Sold Through Merrill Lynch Pierce Fenner Sm Paid $0.60 Brokerage Paid $0.07 Sec Fee 15 Shares At $227.0097	3,404 48		-4,798.04	-1,393 56
07/01/2016	Sold 40 Shares Of Tesoro Corporation Trade Date 6/28/16 Theor. Settlement Date 7/1/16 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1 60 Brokerage Paid $0 06 Sec Fee 40 Shares At $72 4671	2,897 02		-3,124 26	-227.24
07/01/2016	Sold 30 Shares Of Electronic Arts Inc Trade Date 6/28/16 Theor. Settlement Date 7/1/16 Sold Through Merrill Lynch Pierce Fenner Sm Paid $1.20 Brokerage Paid $0.05 Sec Fee 30 Shares At $72.1138	2,162.16		-1,758.73	403.43
07/01/2016	Sold 50 Shares Of Mylan NV Trade Date 6/28/16 Theor. Settlement Date 7/1/16 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.00 Brokerage Paid $0.05 Sec Fee 50 Shares At $42.3441	2,115.16		-2,150.45	-35.29
07/01/2016	Sold 250 Shares Of Marathon Petroleum Corp Trade Date 6/28/16 Theor. Settlement Date 7/1/16 Sold Through Barclays Capital Le Paid $10.00 Brokerage Paid $0.19 Sec Fee 250 Shares At $34.3413	8,575.14		-11,202.68	-2,627 54

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/01/2016	Sold 110 Shares Of Dentsply Sirona Inc Trade Date 6/28/16 Theor Settlement Date 7/1/16 Sold Through Merrill Lynch Pierce Fenner Sm Paid $4 40 Brokerage Paid $0.14 Sec Fee 110 Shares At $60.07	6,603 16		-5,891.79	711.37
07/01/2016	Sold 50 Shares Of Amerisourcebergen Corp Trade Date 6/28/16 Theor. Settlement Date 7/1/16 Sold Through Merrill Lynch Pierce Fenner Sm Paid $2.00 Brokerage Paid $0 08 Sec Fee 50 Shares At $75.043	3,750.07		-4,361.95	-611 88
07/05/2016	Sold 10,000 Par Value Of Massachusetts ST 4.2% 12/01/21 Trade Date 6/29/16 Theor. Settlement Date 7/5/16 Sold Through Barclays Capital Inc. Fixed In Sold Interest $39.67 10,000 Par Value At 111 813 %	11,181 30		-10,850.00	331 30
07/06/2016	Sold 5,000 Par Value Of United States Treas 1.125% 2/28/21 Trade Date 6/30/16 Theor. Settlement Date 7/6/16 Sold Through Barclays Capital Inc Fixed In Sold Interest $19 57 5,000 Par Value At 100 605468 %	5,030.27		-4,966.55	63.72
07/06/2016	Sold 340 Shares Of Cognizant Technology Solutions Corp Trade Date 6/30/16 Theor. Settlement Date 7/6/16 Sold Through Scotia Capital Markets Paid $13.60 Brokerage Paid $0.42 Sec Fee Sold On The Otc Bulletin Board 340 Shares At $57.1092	19,403.11		-21,140.08	-1,736.97
07/13/2016	Paid Down 9 Par Value Of Ubs Com Mtg TR 2012-C1 3 4% 5/10/45 Trade Date 7/12/16 Theor Settlement Date 7/13/16	9.00		-9.65	-0.65
07/13/2016	Sold 5,000 Par Value Of United States Treasu 0.875% 11/30/17 Trade Date 7/8/16 Theor. Settlement Date 7/13/16 Sold Through Bmo Capital Markets Corp Sold Interest $5 14 5,000 Par Value At 100.367188 %	5,018 36		-5,010.94	7.42

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/13/2016	Sold 5,000 Par Value Of US Treasury N/B 1% 5/31/18 Trade Date 7/8/16 Theor Settlement Date 7/13/16 Sold Through Nomura Securities Intl., Fixed Sold Interest $5 87 5,000 Par Value At 100.6875 %	5,034.38		-5,026 36	8.02
07/13/2016	Sold 61 Shares Of Amgen Inc Trade Date 7/8/16 Theor. Settlement Date 7/13/16 Sold Through J P Morgan Securities Inc Paid $2.44 Brokerage Paid $0.21 Sec Fee 61 Shares At $159.3356	9,716.82		-7,966 88	1,749 94
07/14/2016	Sold 15,799 73 Par Value Of FNMA Pool Al4166 5 5% 1/01/39 Trade Date 7/8/16 Theor Settlement Date 7/14/16 Sold Through BNY/Suntrust Capital Markets Sold Interest $31.38 15,799.73 Par Value At 113.015625 %	17,856 16		-17,359.95	496.21
07/14/2016	Sold 7,252.09 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 Trade Date 7/8/16 Theor. Settlement Date 7/14/16 Sold Through PNC Secs Corp Sold Interest $14 40 7,252.09 Par Value At 112.9375 %	8,190.33		-7,970 65	219 68
07/14/2016	Sold 7,564.44 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 Trade Date 7/8/16 Theor. Settlement Date 7/14/16 Sold Through BNY/Suntrust Capital Markets Sold Interest $10.93 7,564 44 Par Value At 108.25 %	8,188 51		-7,966 69	221 82
07/14/2016	Sold 21,767 44 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 Trade Date 7/8/16 Theor. Settlement Date 7/14/16 Sold Through Wells Fargo Securities LLC, Sold Interest $39.30 21,767.44 Par Value At 110.765625 %	24,110.84		-23,022.81	1,088.03
07/14/2016	Sold 17,720.84 Par Value Of FNMA Pool #Al6970 3.5% 7/01/35 Trade Date 7/6/16 Theor Settlement Date 7/14/16 Sold Through Wells Fargo Securities LLC, Sold Interest $22.40 17,720 84 Par Value At 106 546875 %	18,881 00		-18,460.82	420 18

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/14/2016	Sold 28,471.12 Par Value Of Fn MA2487 3.0% 12/01/45 Trade Date 6/14/16 Theor. Settlement Date 7/14/16 Sold Through Wells Fargo Securities LLC, Sold Interest $30.84 28,471.12 Par Value At 102.96875 %	29,316 36		-28,542 30	774 06
07/14/2016	Sold 9,326.18 Par Value Of FNMA MA1860 4.5% 4/01/44 Trade Date 6/14/16 Theor. Settlement Date 7/14/16 Sold Through Nomura Securities Intl., Fixed Sold Interest $15.16 9,326 18 Par Value At 109 101563 %	10,175.01		-10,030 02	144 99
07/15/2016	Paid Down 189.78 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of June Due 7/15/16 Theor Settlement Date 7/15/16 June FHLMC Due 7/15/16	189 78		-199.86	-10.08
07/15/2016	Paid Down 3 01 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of June Due 7/15/16 Theor Settlement Date 7/15/16 June FHLMC Due 7/15/16	3.01		-3.17	-0 16
07/15/2016	Paid Down 413 42 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of June Due 7/15/16 Theor. Settlement Date 7/15/16 June FHLMC Due 7/15/16	413 42		-439 96	-26 54
07/15/2016	Paid Down 924.08 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of June Due 7/15/16 Theor. Settlement Date 7/15/16 June FHLMC Due 7/15/16	924.08		-953 20	-29 12
07/15/2016	Paid Down 145.53 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of June Due 7/15/16 Theor. Settlement Date 7/15/16 June FHLMC Due 7/15/16	145.53		-155.48	-9 95
07/15/2016	Paid Down 52 36 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of June Due 7/15/16 Theor Settlement Date 7/15/16 June FHLMC Due 7/15/16	52 36		-53.54	-1.18

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/15/2016	Paid Down 126.46 Par Value Of FHLMC Gold Pool C91339 4 0% 10/01/30 For Record Date Of June Due 7/15/16 Theor Settlement Date 7/15/16 June FHLMC Due 7/15/16	126.46		-135.28	-8 82
07/15/2016	Paid Down 162.59 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of June Due 7/15/16 Theor. Settlement Date 7/15/16 June FHLMC Due 7/15/16	162.59		-173 03	-10.44
07/15/2016	Paid Down 70.03 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of June Due 7/15/16 Theor Settlement Date 7/15/16 June FHLMC Due 7/15/16	70.03		-73.14	-3 11
07/15/2016	Paid Down 182.65 Par Value Of FHLMC Gold Q25830 4.0% 4/01/44 For Record Date Of June Due 7/15/16 Theor. Settlement Date 7/15/16 June FHLMC Due 7/15/16	182.65		-192.36	-9.71
07/15/2016	Sold 20,000 Par Value Of Wells Fargo Bank Na 1 75% 5/24/19 Trade Date 7/12/16 Theor Settlement Date 7/15/16 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $41.81 20,000 Par Value At 101.221 %	20,244.20		-19,991.40	252 80
07/15/2016	Sold 60 Shares Of Adobe Systems Inc Trade Date 7/12/16 Theor. Settlement Date 7/15/16 Sold Through Bernstein Sanford C & Co NY Paid $2.40 Brokerage Paid $0 13 Sec Fee 60 Shares At $97 5478	5,850.34		-3,487 54	2,362 80
07/15/2016	Sold 70 Shares Of Salesforce.Com Inc Trade Date 7/12/16 Theor Settlement Date 7/15/16 Sold Through Morgan Stanley & Co Inc, NY Paid $2.80 Brokerage Paid $0.13 Sec Fee 70 Shares At $82.2157	5,752.17		-3,473.20	2,278.97
07/18/2016	Paid Down 7,149.49 Par Value Of Wfrbs 2011-C5 A2 2.684% 11/15/44 Trade Date 7/15/16 Theor. Settlement Date 7/18/16	7,149.49		-7,260.19	-110.70

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/18/2016	Sold 43,698 962 Units Of BNY Mellon M/C Multi-Strategy Fund Trade Date 7/15/16 Theor Settlement Date 7/18/16 43,698 962 Units At $14.86	649,366.57		-553,228.31	96,138 26
07/18/2016	Sold 11,867.575 Units Of BNY Mellon M/C Multi-Strategy Fund Trade Date 7/15/16 Theor. Settlement Date 7/18/16 11,867.575 Units At $14 86	176,352.16		-160,763.89	15,588.27
07/20/2016	Paid Down 3,747 79 Par Value Of GNMA MA3665 4.5% 5/20/46 For Record Date Of June Due 7/20/16 Theor. Settlement Date 7/20/16 June GNMA Due 7/20/16	3,747 79		-4,037.47	-289 68
07/20/2016	Paid Down 364.44 Par Value Of GNMA II Pool # MA1599 3 0% 1/20/44 For Record Date Of June Due 7/20/16 Theor Settlement Date 7/20/16 June GNMA Due 7/20/16	364.44		-368.20	-3.76
07/20/2016	Paid Down 291.33 Par Value Of GNMA II Pool # MA2753 3 0% 4/20/45 For Record Date Of June Due 7/20/16 Theor Settlement Date 7/20/16 June GNMA Due 7/20/16	291 33		-300 25	-8 92
07/20/2016	Paid Down 298 61 Par Value Of GNMA Pool II MA3597 3.5% 4/20/46 For Record Date Of June Due 7/20/16 Theor Settlement Date 7/20/16 June GNMA Due 7/20/16	298 61		-315.97	-17 36
07/20/2016	Paid Down 707.85 Par Value Of GNMA Pool # MA3598 4.0% 4/20/46 For Record Date Of June Due 7/20/16 Theor. Settlement Date 7/20/16 June GNMA Due 7/20/16	707.85		-760.14	-52.29
07/20/2016	Paid Down 1,034.74 Par Value Of GNMA MA3247 5.0% 11/20/45 For Record Date Of June Due 7/20/16 Theor Settlement Date 7/20/16 June GNMA Due 7/20/16	1,034 74		-1,121 56	-86.82

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/21/2016	Sold 20,000 Par Value Of U S Treasury Note 0 625% 9/30/17 Trade Date 7/19/16 Theor Settlement Date 7/21/16 Sold Through Bank Of Nova Scotia - Nya Sold Interest $38.25 20,000 Par Value At 99.976563 %	19,995 31		-19,910.15	85.16
07/22/2016	Sold 212 Shares Of Netflix Com Inc Trade Date 7/19/16 Theor. Settlement Date 7/22/16 Sold Through Bernstein Sanford C & Co NY Paid $8.48 Brokerage Paid $0.39 Sec Fee 212 Shares At $85 4444	18,105.34		-23,826 70	-5,721.36
07/25/2016	Paid Down 371.21 Par Value Of FNMA 2014-28 ND 3.0% 3/25/40 Trade Date 7/25/16 Theor. Settlement Date 7/25/16	371.21		-378.52	-7.31
07/25/2016	Paid Down 879.13 Par Value Of FNMA Pool # Ah4794 5% 2/1/41 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	879.13		-929.83	-50.70
07/25/2016	Paid Down 324 12 Par Value Of Fn MA2487 3 0% 12/01/45 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	324.12		-324.93	-0.81
07/25/2016	Paid Down 274.24 Par Value Of FNMA MA1860 4.5% 4/01/44 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	274.24		-294.94	-20.70
07/25/2016	Paid Down 163.12 Par Value Of FNMA Pool # 745418 5.5% 4/01/36 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	163 12		-179 28	-16 16
07/25/2016	Paid Down 229 57 Par Value Of FNMA Pool # Aj1758 3 5% 9/01/26 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	229.57		-241 28	-11.71
07/25/2016	Paid Down 339.93 Par Value Of FNMA Pool Al4166 5.5% 1/01/39 For Record Date Of June Due 7/25/16 Theor Settlement Date 7/25/16 June FNMA Due 7/25/16	339.93		-373.50	-33.57

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/25/2016	Paid Down 346.22 Par Value Of FNMA Pool # AU6278 5 0% 11/01/43 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	346 22		-379.49	-33 27
07/25/2016	Paid Down 331 28 Par Value Of FNMA Pool # AI4191 3.5% 1/01/28 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	331.28		-348.45	-17.17
07/25/2016	Paid Down 550 18 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of June Due 7/25/16 June FHLMC Due 7/25/16	550.18		-560.43	-10.25
07/25/2016	Paid Down 463.32 Par Value Of FNMA Pool # AI5630 4.0% 8/01/44 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	463.32		-492.06	-28.74
07/25/2016	Paid Down 153 33 Par Value Of FNMA Pool # AI6150 4.0% 8/01/27 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	153.33		-164.45	-11.12
07/25/2016	Paid Down 597.19 Par Value Of FNMA AI6223 Pool 4.5% 8/01/44 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	597 19		-650.75	-53.56
07/25/2016	Paid Down 339.29 Par Value Of FNMA Pool # AI6895 3 5% 5/01/45 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	339.29		-350 82	-11.53
07/25/2016	Paid Down 1,186.47 Par Value Of Fn Bc0048 2.5% 11/01/30 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	1,186.47		-1,204.84	-18.37
07/25/2016	Paid Down 440.56 Par Value Of FNMA Pool # MA2495 3.5% 1/1/46 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	440 56		-461.80	-21.24

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/25/2016	Paid Down 480.35 Par Value Of FNMA Pool MA2561 3 0% 3/01/31 For Record Date Of June Due 7/25/16 Theor Settlement Date 7/25/16 June FNMA Due 7/25/16	480.35		-501.25	-20.90
07/25/2016	Paid Down 191 41 Par Value Of FNMA Pool MA2484 4.0% 12/01/45 For Record Date Of June Due 7/25/16 Theor Settlement Date 7/25/16 June FNMA Due 7/25/16	191.41		-204.65	-13 24
07/25/2016	Paid Down 66 82 Par Value Of FNMA Pool # Bc2681 3 0% 3/01/46 For Record Date Of June Due 7/25/16 Theor Settlement Date 7/25/16 June FNMA Due 7/25/16	66.82		-68 31	-1.49
07/25/2016	Paid Down 203.11 Par Value Of FNMA Pool MA2522 3.5% 2/01/46 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	203.11		-213.27	-10.16
07/25/2016	Paid Down 1,083.92 Par Value Of FNMA Pool # Ba0431 3.5% 2/1/46 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	1,083 92		-1,135 83	-51.91
07/25/2016	Paid Down 318.84 Par Value Of FNMA Pool # Al7654 3.0% 9/01/35 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	318.84		-330.30	-11.46
07/25/2016	Paid Down 292 12 Par Value Of FNMA Pool # Ay5580 3.5% 6/01/45 For Record Date Of June Due 7/25/16 Theor Settlement Date 7/25/16 June FNMA Due 7/25/16	292.12		-308.10	-15.98
07/25/2016	Paid Down 258 56 Par Value Of FNMA Al4082 3.5% 10/01/27 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/25/16 June FNMA Due 7/25/16	258.56		-274.40	-15.84

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/25/2016	Sold 200 Shares Of Wells Fargo & Company Trade Date 7/20/16 Theor. Settlement Date 7/25/16 Sold Through Credit Suisse, New York (Csus) Paid $8.00 Brokerage Paid $0.21 Sec Fee Sold On The New York Stock Exchange, Inc 200 Shares At $48 508	9,693.39		-7,485.91	2,207 48
07/25/2016	Sold 240 Shares Of Hartford Finl Svcs Group Inc Trade Date 7/20/16 Theor. Settlement Date 7/25/16 Sold Through Wells Fargo Securities LLC, Paid $9.60 Brokerage Paid $0.23 Sec Fee 240 Shares At $43.69	10,475.77		-8,755.10	1,720.67
07/25/2016	Sold 75 Shares Of Intercontinental Exchange Inc Trade Date 7/20/16 Theor. Settlement Date 7/25/16 Sold Through Keefe Bruyette & Woods Inc Paid $3 00 Brokerage Paid $0 43 Sec Fee 75 Shares At $262 9339	19,716 61		-11,258 74	8,457 87
07/26/2016	Paid Down 158.46 Par Value Of FNMA Pool #AI6970 3.5% 7/01/35 For Record Date Of June Due 7/25/16 Theor. Settlement Date 7/26/16 June FNMA Due 7/25/16	158.46		-165.08	-6 62
07/26/2016	Sold 91 Shares Of Palo Alto Networks Inc Trade Date 7/21/16 Theor. Settlement Date 7/26/16 Sold Through Morgan Stanley & Co Inc, NY Paid $3 64 Brokerage Paid $0.25 Sec Fee 91 Shares At $126 7398	11,529.43		-13,223.10	-1,693.67
07/28/2016	Sold 84 Shares Of Schlumberger Ltd Trade Date 7/25/16 Theor. Settlement Date 7/28/16 Sold Through Bridge Trading Co. Paid $3.36 Brokerage Paid $0 15 Sec Fee 84 Shares At $80.2264	6,735 51		-7,302.12	-566.61
07/28/2016	Sold 250 Shares Of Kinder Morgan Inc Trade Date 7/25/16 Theor Settlement Date 7/28/16 Sold Through Bridge Trading Co. Paid $10.00 Brokerage Paid $0.11 Sec Fee 250 Shares At $20.9018	5,215 34		-4,486.18	729.16

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
07/28/2016	Sold 170 Shares Of Visa Inc-Class A Shrs Trade Date 7/25/16 Theor Settlement Date 7/28/16 Sold Through Bridge Trading Co Paid $6.80 Brokerage Paid $0.29 Sec Fee 170 Shares At $78.8697	13,400.76		-10,178.95	3,221.81
07/28/2016	Sold 110 Shares Of Allison Transmission Holding Trade Date 7/25/16 Theor. Settlement Date 7/28/16 Sold Through Bridge Trading Co Paid $4.40 Brokerage Paid $0.07 Sec Fee 110 Shares At $29.5988	3,251.40		-3,154 61	96 79
07/28/2016	Sold 150 Shares Of General Mills Inc Trade Date 7/25/16 Theor. Settlement Date 7/28/16 Sold Through Bridge Trading Co. Paid $6.00 Brokerage Paid $0 23 Sec Fee 150 Shares At $71 6265	10,737 75		-8,863 54	1,874.21
07/28/2016	Sold 170 Shares Of Wyndham Worldwide Corp Trade Date 7/25/16 Theor. Settlement Date 7/28/16 Sold Through Bridge Trading Co Paid $6.80 Brokerage Paid $0.29 Sec Fee 170 Shares At $76.9958	13,082.20		-13,771.86	-689.66
07/28/2016	Sold 410 Shares Of Jetblue Awys Corp Trade Date 7/25/16 Theor Settlement Date 7/28/16 Sold Through Bridge Trading Co. Paid $16 40 Brokerage Paid $0 15 Sec Fee 410 Shares At $17.326	7,087 11		-9,994 91	-2,907 80
07/28/2016	Sold 50 Shares Of Dentsply Sirona Inc Trade Date 7/25/16 Theor. Settlement Date 7/28/16 Sold Through Bridge Trading Co. Paid $2.00 Brokerage Paid $0.07 Sec Fee 50 Shares At $62 4341	3,119.64		-2,678 08	441 56
08/01/2016	Sold 116 Shares Of Chevron Corporation Trade Date 7/27/16 Theor. Settlement Date 8/1/16 Sold Through Cowen And Company LLC Paid $4.64 Brokerage Paid $0.26 Sec Fee 116 Shares At $102.2309	11,853.88		-12,201.99	-348.11

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/03/2016	Sold 1,107 42 Units Of Dreyfus US Equity Fund-Y Trade Date 8/2/16 Theor Settlement Date 8/3/16 1,107 42 Units At $18.06	20,000.00		-16,119 50	3,880.50
08/04/2016	Sold 10,000 Par Value Of U S Treasury Note 0 625% 9/30/17 Trade Date 8/1/16 Theor Settlement Date 8/4/16 Sold Through Bmo Capital Markets Corp Sold Interest $21 52 10,000 Par Value At 100 015625 %	10,001.56		-9,960 27	41 29
08/05/2016	Sold 10,000 Par Value Of Simon Property Group 5.65% 2/01/20 Trade Date 8/2/16 Theor Settlement Date 8/5/16 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $6 28 10,000 Par Value At 113 034 %	11,303.40		-11,321 98	-18 58
08/05/2016	Sold 92 Shares Of Palo Alto Networks Inc Trade Date 8/2/16 Theor Settlement Date 8/5/16 Sold Through Credit Suisse, New York (Csus) Paid $3.68 Brokerage Paid $0.25 Sec Fee Sold On The New York Stock Exchange, Inc 92 Shares At $126 718	11,654 13		-13,368 41	-1,714.28
08/11/2016	Sold 10,000 Par Value Of United States Treasu 0.875% 11/30/17 Trade Date 8/8/16 Theor Settlement Date 8/11/16 Sold Through Bnp Paribas Securities Bond Sold Interest $17.21 10,000 Par Value At 100.238281 %	10,023.83		-10,021.88	1.95
08/11/2016	Sold 12,244.49 Par Value Of FNMA Pool # Al5630 4.0% 8/01/44 Trade Date 7/28/16 Theor. Settlement Date 8/11/16 Sold Through First Tennessee Bank,N.A -Bond Sold Interest $13.60 12,244.49 Par Value At 107.84375 %	13,204.92		-13,004 04	200.88
08/11/2016	Sold 51,737.02 Par Value Of FNMA Pool # Ba0431 3.5% 2/1/46 Trade Date 7/26/16 Theor. Settlement Date 8/11/16 Sold Through Cantor Fitzgerald & Co. Sold Interest $50.30 51,737 02 Par Value At 105 171875 %	54,412.79		-54,214.74	198.05

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/15/2016	Paid Down 32.16 Par Value Of Ubs Com Mtg TR 2012-C1 3.4% 5/10/45 Trade Date 8/12/16 Theor Settlement Date 8/15/16	32 16		-34.49	-2 33
08/15/2016	Paid Down 250.97 Par Value Of FHLMC Gold A90393 5.0% 12/01/39 For Record Date Of July Due 8/15/16 Theor Settlement Date 8/15/16 July FHLMC Due 8/15/16	250.97		-264 30	-13 33
08/15/2016	Paid Down 18.37 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of July Due 8/15/16 Theor. Settlement Date 8/15/16 July FHLMC Due 8/15/16	18 37		-19.33	-0.96
08/15/2016	Paid Down 229 98 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of July Due 8/15/16 Theor. Settlement Date 8/15/16 July FHLMC Due 8/15/16	229.98		-244.75	-14.77
08/15/2016	Paid Down 890.02 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of July Due 8/15/16 Theor Settlement Date 8/15/16 July FHLMC Due 8/15/16	890.02		-918 06	-28.04
08/15/2016	Paid Down 286.67 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of July Due 8/15/16 Theor. Settlement Date 8/15/16 July FHLMC Due 8/15/16	286.67		-306.27	-19.60
08/15/2016	Paid Down 53.05 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of July Due 8/15/16 Theor. Settlement Date 8/15/16 July FHLMC Due 8/15/16	53.05		-54.24	-1 19
08/15/2016	Paid Down 156.96 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of July Due 8/15/16 Theor. Settlement Date 8/15/16 July FHLMC Due 8/15/16	156.96		-167.91	-10 95
08/15/2016	Paid Down 113.74 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of July Due 8/15/16 Theor Settlement Date 8/15/16 July FHLMC Due 8/15/16	113 74		-121.05	-7 31

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/15/2016	Paid Down 70 3 Par Value Of FHLMC Gold Pool T49005 3 5% 12/01/28 For Record Date Of July Due 8/15/16 Theor. Settlement Date 8/15/16 July FHLMC Due 8/15/16	70 30		-73.42	-3.12
08/15/2016	Sold 20,000 Par Value Of Simon Property Group 5.65% 2/01/20 Trade Date 8/11/16 Theor. Settlement Date 8/15/16 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $43.94 20,000 Par Value At 113 021 %	22,604 20		-22,643.97	-39 77
08/16/2016	Sold 216 Shares Of CVS Health Corporation Trade Date 8/11/16 Theor Settlement Date 8/16/16 Sold Through Deutsche BK Secs Inc Paid $8 64 Brokerage Paid $0 46 Sec Fee 216 Shares At $97.0894	20,962 21		-22,124 98	-1,162 77
08/18/2016	Paid Down 1,646 78 Par Value Of Wfrbs 2011-C5 A2 2.684% 11/15/44 Trade Date 8/15/16 Theor. Settlement Date 8/18/16	1,646.78		-1,672.28	-25 50
08/18/2016	Sold 52,856 42 Par Value Of GNMA Pool # MA3598 4 0% 4/20/46 Trade Date 7/26/16 Theor. Settlement Date 8/18/16 Sold Through Tahoe Fixed Income LLC Sold Interest $99.84 52,856.42 Par Value At 106.84375 %	56,473 78		-56,761.35	-287.57
08/18/2016	Sold 38,694 26 Par Value Of GNMA MA3665 4 5% 5/20/46 Trade Date 8/10/16 Theor. Settlement Date 8/18/16 Sold Through First Tennessee Bank,N A -Bond Sold Interest $82.23 38,694.26 Par Value At 107.398438 %	41,557 03		-41,684.98	-127.95
08/19/2016	Sold 5,000 Par Value Of United States Treasu 0.875% 11/30/17 Trade Date 8/18/16 Theor. Settlement Date 8/19/16 Sold Through Citigroup Gbl Mkts/Salomon Sold Interest $9 56 5,000 Par Value At 100.273438 %	5,013.67		-5,010 94	2 73
08/22/2016	Paid Down 2,425.26 Par Value Of GNMA MA3665 4.5% 5/20/46 For Record Date Of July Due 8/20/16 Theor. Settlement Date 8/22/16 July GNMA Due 8/20/16	2,425 26		-2,612 73	-187.47

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/22/2016	Paid Down 978.55 Par Value Of GNMA Pool # MA3598 4.0% 4/20/46 For Record Date Of July Due 8/20/16 Theor Settlement Date 8/22/16 July GNMA Due 8/20/16	978 55		-1,050.84	-72.29
08/22/2016	Paid Down 462.87 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of July Due 8/20/16 Theor Settlement Date 8/22/16 July GNMA Due 8/20/16	462.87		-467 64	-4 77
08/22/2016	Paid Down 375 8 Par Value Of GNMA II Pool # MA2753 3.0% 4/20/45 For Record Date Of July Due 8/20/16 Theor Settlement Date 8/22/16 July GNMA Due 8/20/16	375 80		-387 31	-11 51
08/22/2016	Paid Down 363.73 Par Value Of GNMA Pool II MA3597 3.5% 4/20/46 For Record Date Of July Due 8/20/16 Theor. Settlement Date 8/22/16 July GNMA Due 8/20/16	363.73		-384.87	-21.14
08/22/2016	Paid Down 846.34 Par Value Of GNMA MA3247 5.0% 11/20/45 For Record Date Of July Due 8/20/16 Theor. Settlement Date 8/22/16 July GNMA Due 8/20/16	846.34		-917.35	-71 01
08/24/2016	Sold 170 Shares Of Comcast Corp Cl A Trade Date 8/19/16 Theor. Settlement Date 8/24/16 Sold Through Barclays Capital Le Paid $6.80 Brokerage Paid $0.25 Sec Fee 170 Shares At $66 554	11,307.13		-8,578.04	2,729.09
08/25/2016	Paid Down 287 96 Par Value Of FNMA 2014-28 ND 3 0% 3/25/40 Trade Date 8/25/16 Theor. Settlement Date 8/25/16	287 96		-293.63	-5.67
08/25/2016	Paid Down 258 51 Par Value Of FNMA Pool # AI5630 4 0% 8/01/44 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	258 51		-274.55	-16.04
08/25/2016	Paid Down 1,643 69 Par Value Of FNMA Pool # Ba0431 3 5% 2/1/46 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	1,643.69		-1,722 41	-78 72

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/25/2016	Paid Down 188.37 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	188.37		-197.98	-9.61
08/25/2016	Paid Down 29.18 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	29.18		-31.98	-2.80
08/25/2016	Paid Down 287.2 Par Value Of FNMA Pool # Al4191 3.5% 1/01/28 For Record Date Of July Due 8/25/16 Theor Settlement Date 8/25/16 July FNMA Due 8/25/16	287 20		-302.08	-14.88
08/25/2016	Paid Down 17 42 Par Value Of FNMA MA1897 3.5% 5/01/44 For Record Date Of July Due 8/25/16 July FHLMC Due 8/25/16	17.42		-17 74	-0.32
08/25/2016	Paid Down 127.89 Par Value Of FNMA Pool # Al6150 4 0% 8/01/27 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	127.89		-137.16	-9.27
08/25/2016	Paid Down 465.94 Par Value Of FNMA Al6223 Pool 4.5% 8/01/44 For Record Date Of July Due 8/25/16 Theor Settlement Date 8/25/16 July FNMA Due 8/25/16	465.94		-507.73	-41.79
08/25/2016	Paid Down 162.85 Par Value Of FNMA Pool # Al6895 3 5% 5/01/45 For Record Date Of July Due 8/25/16 Theor Settlement Date 8/25/16 July FNMA Due 8/25/16	162 85		-168 39	-5.54
08/25/2016	Paid Down 777.34 Par Value Of Fn Bc0048 2.5% 11/01/30 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	777.34		-789.37	-12.03
08/25/2016	Paid Down 48.97 Par Value Of Fn MA2487 3.0% 12/01/45 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	48.97		-49.09	-0 12

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/25/2016	Paid Down 674 36 Par Value Of FNMA Pool # MA2495 3 5% 1/1/46 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	674.36		-706 88	-32 52
08/25/2016	Paid Down 565 24 Par Value Of FNMA Pool MA2561 3 0% 3/01/31 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	565 24		-589.84	-24 60
08/25/2016	Paid Down 395 71 Par Value Of FNMA Pool MA2484 4 0% 12/01/45 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	395.71		-423.06	-27.35
08/25/2016	Paid Down 580.3 Par Value Of FNMA Pool # Bc2681 3.0% 3/01/46 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	580.30		-593.20	-12.90
08/25/2016	Paid Down 215.25 Par Value Of FNMA Pool MA2522 3.5% 2/01/46 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	215.25		-226 01	-10.76
08/25/2016	Paid Down 314.65 Par Value Of FNMA Pool # Al7654 3.0% 9/01/35 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	314.65		-325.96	-11.31
08/25/2016	Paid Down 311.84 Par Value Of FNMA Pool # Ay5580 3.5% 6/01/45 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	311 84		-328.89	-17.05
08/25/2016	Paid Down 209 62 Par Value Of FNMA Al4082 3 5% 10/01/27 For Record Date Of July Due 8/25/16 Theor Settlement Date 8/25/16 July FNMA Due 8/25/16	209.62		-222.46	-12 84
08/25/2016	Paid Down 977.18 Par Value Of FNMA Pool # MA2558 4 0% 3/01/46 For Record Date Of July Due 8/25/16 Theor Settlement Date 8/25/16 July FNMA Due 8/25/16	977.18		-1,048.33	-71.15

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/25/2016	Paid Down 102 09 Par Value Of FNMA Pool # Bc0885 3 0% 5/01/46 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	102.09		-105 01	-2.92
08/25/2016	Paid Down 93.76 Par Value Of FNMA Pool # MA2705 3.0% 8/01/46 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	93.76		-97.64	-3.88
08/25/2016	Paid Down 126 Par Value Of FNMA Pool # MA2670 3 0% 7/01/46 For Record Date Of July Due 8/25/16 Theor. Settlement Date 8/25/16 July FNMA Due 8/25/16	126.00		-131.23	-5 23
08/26/2016	Sold 120 Shares Of Schlumberger Ltd Trade Date 8/23/16 Theor. Settlement Date 8/26/16 Sold Through Isi Group Inc, NY C # 352 Paid $4 80 Brokerage Paid $0 21 Sec Fee Sold On The Otc Bulletin Board 120 Shares At $81 8373	9,815 47		-10,053 86	-238 39
08/26/2016	Sold 130 Shares Of Dominion Res Inc VA New Trade Date 8/23/16 Theor Settlement Date 8/26/16 Sold Through Isi Group Inc, NY C # 352 Paid $5.20 Brokerage Paid $0.22 Sec Fee 130 Shares At $75 9485	9,867.89		-8,908.52	959.37
08/29/2016	Distributed 0.03 Par Value Of GNMA MA3665 4.5% 5/20/46 Valued At $0.03 Market Value: $0 03			-0 03	
08/30/2016	Sold 5,000 Par Value Of United States Treasu 0.875% 11/30/17 Trade Date 8/25/16 Theor. Settlement Date 8/30/16 Sold Through Bmo Capital Markets Corp Sold Interest $10.88 5,000 Par Value At 100 207031 %	5,010 35		-5,010.94	-0.59
08/30/2016	Sold 56 Shares Of Pioneer Natural Resources Co Trade Date 8/25/16 Theor. Settlement Date 8/30/16 Sold Through Credit Suisse, New York (Csus) Paid $2.24 Brokerage Paid $0.22 Sec Fee Sold On The New York Stock Exchange, Inc 56 Shares At $180.2943	10,094.02		-8,516 43	1,577 59

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/31/2016	Sold 31 Shares Of Apple Inc Trade Date 8/26/16 Theor. Settlement Date 8/31/16 Sold Through Bridge Trading Co. Paid $1 24 Brokerage Paid $0 07 Sec Fee 31 Shares At $106 7292	3,307 30		-3,141 67	165.63
08/31/2016	Sold 210 Shares Of Host Hotels & Resorts Inc Trade Date 8/26/16 Theor Settlement Date 8/31/16 Sold Through Bridge Trading Co. Paid $8.40 Brokerage Paid $0.08 Sec Fee 210 Shares At $17.8929	3,749.03		-4,504.59	-755.56
08/31/2016	Sold 880 Shares Of Chesapeake Energy Corp Trade Date 8/26/16 Theor Settlement Date 8/31/16 Sold Through Bridge Trading Co. Paid $35 20 Brokerage Paid $0 12 Sec Fee 880 Shares At $6 366	5,566.76		-3,769.74	1,797 02
08/31/2016	Sold 50 Shares Of Linear Technology Corp Trade Date 8/26/16 Theor Settlement Date 8/31/16 Sold Through Bridge Trading Co. Paid $2 00 Brokerage Paid $0.06 Sec Fee 50 Shares At $58.3729	2,916.59		-2,423.22	493.37
08/31/2016	Sold 196 Shares Of Visa Inc-Class A Shrs Trade Date 8/26/16 Theor. Settlement Date 8/31/16 Sold Through Bridge Trading Co. Paid $7.84 Brokerage Paid $0.34 Sec Fee 196 Shares At $80.4887	15,767.61		-11,735.74	4,031.87
08/31/2016	Sold 210 Shares Of Electronic Arts Inc Trade Date 8/26/16 Theor. Settlement Date 8/31/16 Sold Through Bridge Trading Co. Paid $8.40 Brokerage Paid $0.37 Sec Fee 210 Shares At $80 6508	16,927.90		-12,311.08	4,616.82
08/31/2016	Sold 80 Shares Of Allison Transmission Holding Trade Date 8/26/16 Theor Settlement Date 8/31/16 Sold Through Bridge Trading Co. Paid $3.20 Brokerage Paid $0.05 Sec Fee 80 Shares At $27.7904	2,219.98		-2,294.27	-74.29

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
08/31/2016	Sold 130 Shares Of Lyondellbasell Indu -Cl A Trade Date 8/26/16 Theor Settlement Date 8/31/16 Sold Through Bridge Trading Co. Paid $5.20 Brokerage Paid $0.22 Sec Fee 130 Shares At $79.1622	10,285 67		-10,309.43	-23.76
09/01/2016	Sold 5,000 Par Value Of United States Treasu 0 875% 11/30/17 Trade Date 8/31/16 Theor. Settlement Date 9/1/16 Sold Through Ubs Securities LLC, Stamford Sold On The Otc Bulletin Board Sold Interest $11.12 5,000 Par Value At 100 207031 %	5,010.35		-5,010.93	-0.58
09/01/2016	Sold 10,000 Par Value Of U S Treasury Note 0 75% 10/31/17 Trade Date 8/31/16 Theor Settlement Date 9/1/16 Sold Through Bmo Capital Markets Corp Sold Interest $25 27 10,000 Par Value At 100.050781 %	10,005.08		-9,956 95	48 13
09/01/2016	Sold 10,000 Par Value Of U S Treasury Note 0.625% 9/30/17 Trade Date 8/31/16 Theor. Settlement Date 9/1/16 Sold Through Barclays Capital Inc Fixed In Sold Interest $26.30 10,000 Par Value At 99 945313 %	9,994 53		-9,969 83	24 70
09/02/2016	Sold 10,000 Par Value Of U S Treasury Note 0.625% 9/30/17 Trade Date 8/30/16 Theor. Settlement Date 9/2/16 Sold Through Nomura Securities Intl., Fixed Sold Interest $26.47 10,000 Par Value At 99 945313 %	9,994.53		-9,972.37	22.16
09/08/2016	Sold 21 Shares Of Broadcom Ltd Trade Date 9/2/16 Theor. Settlement Date 9/8/16 Sold Through Strategas Securities LLC Paid $0 84 Brokerage Paid $0 08 Sec Fee Sold On The Midwest Stock Exchange 21 Shares At $172 6512	3,624 76		-1,749.49	1,875 27
09/08/2016	Sold 50 Shares Of Nxp Semiconductors N V Trade Date 9/2/16 Theor. Settlement Date 9/8/16 Sold Through Morgan Stanley & Co Inc, NY Paid $2 00 Brokerage Paid $0 10 Sec Fee 50 Shares At $87 97	4,396.40		-3,815 30	581 10

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/08/2016	Sold 190 Shares Of Verizon Communications Inc Trade Date 9/2/16 Theor Settlement Date 9/8/16 Sold Through Isi Group Inc, NY C # 352 Paid $7.60 Brokerage Paid $0.22 Sec Fee 190 Shares At $52.6014	9,986.45		-8,643.78	1,342.67
09/08/2016	Sold 150 Shares Of Comcast Corp Cl A Trade Date 9/2/16 Theor Settlement Date 9/8/16 Sold Through Strategas Securities LLC Paid $6.00 Brokerage Paid $0.22 Sec Fee Sold On The Otc Bulletin Board 150 Shares At $66 0693	9,904 18		-7,568 86	2,335 32
09/08/2016	Sold 210 Shares Of Microsoft Corporation Trade Date 9/2/16 Theor. Settlement Date 9/8/16 Sold Through Isi Group Inc, NY C # 352 Paid $8.40 Brokerage Paid $0.26 Sec Fee 210 Shares At $57.5723	12,081.52		-10,505.08	1,576.44
09/09/2016	Sold 10,000 Par Value Of U S Treasury Note 0.75% 10/31/17 Trade Date 9/8/16 Theor. Settlement Date 9/9/16 Sold Through Merrill Lynch Pierce Fenner Sold On The Otc Bulletin Board Sold Interest $26.90 10,000 Par Value At 100 042969 %	10,004 30		-9,956 95	47 35
09/12/2016	Sold 5,000 Par Value Of U S Treasury Note 0 75% 10/31/17 Trade Date 9/9/16 Theor. Settlement Date 9/12/16 Sold Through Merrill Lynch Pierce Fenner Sold On The Otc Bulletin Board Sold Interest $13.76 5,000 Par Value At 100.027344 %	5,001.37		-4,978.47	22.90
09/13/2016	Paid Down 32.31 Par Value Of Ubs Com Mtg TR 2012-C1 3.4% 5/10/45 Trade Date 9/12/16 Theor. Settlement Date 9/13/16	32 31		-34.65	-2.34
09/13/2016	Sold 5,000 Par Value Of Wells Fargo & Company 2.6% 7/22/20 Trade Date 9/8/16 Theor. Settlement Date 9/13/16 Sold Through Deutsche BK Secs Inc Sold Interest $18.42 5,000 Par Value At 102.938 %	5,146.90		-5,168 15	-21.25

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/13/2016	Sold 96 Shares Of Apple Inc Trade Date 9/8/16 Theor Settlement Date 9/13/16 Sold Through Rbc Capital Markets LLC Paid $3.84 Brokerage Paid $0.22 Sec Fee 96 Shares At $105 70	10,143.14		-6,632 41	3,510 73
09/14/2016	Sold 22,546 4 Par Value Of FNMA Pool # AI7654 3.0% 9/01/35 Trade Date 8/31/16 Theor Settlement Date 9/14/16 Sold Through G X Clarke & Co Sold Interest $24.43 22,546.4 Par Value At 104 90625 %	23,652.58		-23,356.66	295.92
09/14/2016	Sold 36,958 94 Par Value Of FNMA Pool # MA2558 4.0% 3/01/46 Trade Date 8/31/16 Theor Settlement Date 9/14/16 Sold Through Tahoe Fixed Income LLC Sold Interest $53.39 36,958.94 Par Value At 107 15625 %	39,603.81		-39,650 01	-46.20
09/14/2016	Sold 33,707 12 Par Value Of FNMA Pool # Bc2681 3.0% 3/01/46 Trade Date 8/12/16 Theor Settlement Date 9/14/16 Sold Through BNY/Suntrust Capital Markets Sold Interest $36 52 33,707.12 Par Value At 103 9375 %	35,034 34		-34,456 31	578 03
09/14/2016	Sold 36,649.1 Par Value Of FNMA Pool # MA2495 3.5% 1/1/46 Trade Date 8/23/16 Theor Settlement Date 9/14/16 Sold Through First Tennessee Bank,N.A.-Bond Sold Interest $46.32 36,649.1 Par Value At 105.390625 %	38,624.72		-38,416 38	208.34
09/14/2016	Sold 5,000 Par Value Of Verizon Communication 3.65% 9/14/18 Trade Date 9/9/16 Theor Settlement Date 9/14/16 Sold Through Barclays Capital Inc. Fixed In 5,000 Par Value At 104.445 %	5,222.25		-5,264.15	-41 90
09/15/2016	Paid Down 0.04 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 9/15/16 Theor. Settlement Date 9/15/16	0.04		-0.04	

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/15/2016	Paid Down 51.64 Par Value Of FHLMC Gold A90393 5 0% 12/01/39 For Record Date Of August Due 9/15/16 Theor. Settlement Date 9/15/16 August FHLMC Due 9/15/16	51.64		-54.38	-2.74
09/15/2016	Paid Down 3.78 Par Value Of FHLMC Gold G05938 5 0% 1/01/36 For Record Date Of August Due 9/15/16 Theor Settlement Date 9/15/16 August FHLMC Due 9/15/16	3.78		-3.98	-0 20
09/15/2016	Paid Down 231.67 Par Value Of FHLMC Gold A92821 5.0% 7/01/40 For Record Date Of August Due 9/15/16 Theor. Settlement Date 9/15/16 August FHLMC Due 9/15/16	231.67		-246.55	-14.88
09/15/2016	Paid Down 1,079.97 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of August Due 9/15/16 Theor. Settlement Date 9/15/16 August FHLMC Due 9/15/16	1,079.97		-1,113.99	-34 02
09/15/2016	Paid Down 298 59 Par Value Of FHLMC Gold Pool J15724 4 0% 6/01/26 For Record Date Of August Due 9/15/16 Theor Settlement Date 9/15/16 August FHLMC Due 9/15/16	298 59		-319 00	-20.41
09/15/2016	Paid Down 626.91 Par Value Of FHLMC Gold T49004 3.0% 9/01/27 For Record Date Of August Due 9/15/16 Theor. Settlement Date 9/15/16 August FHLMC Due 9/15/16	626.91		-641.02	-14.11
09/15/2016	Paid Down 169 26 Par Value Of FHLMC Gold Pool C91339 4.0% 10/01/30 For Record Date Of August Due 9/15/16 Theor. Settlement Date 9/15/16 August FHLMC Due 9/15/16	169 26		-181 06	-11 80
09/15/2016	Paid Down 317 67 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of August Due 9/15/16 Theor. Settlement Date 9/15/16 August FHLMC Due 9/15/16	317.67		-338.08	-20 41
09/15/2016	Paid Down 70 57 Par Value Of FHLMC Gold Pool T49005 3 5% 12/01/28 For Record Date Of August Due 9/15/16 Theor. Settlement Date 9/15/16 August FHLMC Due 9/15/16	70.57		-73.70	-3.13

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/16/2016	Sold 9,048.11 Par Value Of FNMA Pool MA2484 4 0% 12/01/45 Trade Date 9/13/16 Theor. Settlement Date 9/16/16 Sold Through Tahoe Fixed Income LLC Sold Interest $15.08 9,048.11 Par Value At 107.3125 %	9,709.75		-9,673.56	36.19
09/19/2016	Paid Down 5,717.08 Par Value Of Wfrbs 2011-C5 A2 2.684% 11/15/44 Trade Date 9/15/16 Theor. Settlement Date 9/19/16	5,717.08		-5,805 60	-88.52
09/19/2016	Sold 48,530.54 Par Value Of Fn Bc0048 2 5% 11/01/30 Trade Date 9/13/16 Theor. Settlement Date 9/19/16 Sold Through BNY/Suntrust Capital Markets Sold Interest $60.66 48,530.54 Par Value At 103.234375 %	50,100.20		-49,281 95	818.25
09/19/2016	Sold 432 Shares Of Cardinal Health Inc Trade Date 9/14/16 Theor. Settlement Date 9/19/16 Sold Through Ubs Securities LLC, Stamford Paid $17 28 Brokerage Paid $0 71 Sec Fee Sold On The Otc Bulletin Board 432 Shares At $75.3809	32,546.56		-30,697.68	1,848 88
09/19/2016	Sold 560 Shares Of Pfizer Inc Trade Date 9/14/16 Theor. Settlement Date 9/19/16 Sold Through Ubs Securities LLC, Stamford Paid $22.40 Brokerage Paid $0.41 Sec Fee Sold On The Otc Bulletin Board 560 Shares At $33.9482	18,988.18		-15,467 38	3,520 80
09/20/2016	Paid Down 380.1 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 For Record Date Of August Due 9/20/16 Theor. Settlement Date 9/20/16 August GNMA Due 9/20/16	380.10		-384.02	-3 92
09/20/2016	Paid Down 487 71 Par Value Of GNMA II Pool # MA2753 3.0% 4/20/45 For Record Date Of August Due 9/20/16 Theor. Settlement Date 9/20/16 August GNMA Due 9/20/16	487.71		-502.64	-14.93
09/20/2016	Paid Down 472.96 Par Value Of GNMA Pool II MA3597 3.5% 4/20/46 For Record Date Of August Due 9/20/16 Theor Settlement Date 9/20/16 August GNMA Due 9/20/16	472.96		-500.45	-27.49

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/20/2016	Paid Down 807 59 Par Value Of GNMA MA3247 5 0% 11/20/45 For Record Date Of August Due 9/20/16 Theor Settlement Date 9/20/16 August GNMA Due 9/20/16	807 59		-875 35	-67 76
09/20/2016	Paid Down 835.37 Par Value Of GNMA II Pool MA3737 4.0% 6/20/46 For Record Date Of August Due 9/20/16 Theor. Settlement Date 9/20/16 August GNMA Due 9/20/16	835.37		-894 89	-59 52
09/21/2016	Sold 22,879.54 Par Value Of GNMA II Pool # MA1599 3.0% 1/20/44 Trade Date 8/25/16 Theor Settlement Date 9/21/16 Sold Through BNY/Suntrust Capital Markets Sold Interest $38.13 22,879.54 Par Value At 104.90625 %	24,002.07		-23,115.45	886.62
09/21/2016	Sold 16,915.63 Par Value Of GNMA II Pool # MA2753 3.0% 4/20/45 Trade Date 8/25/16 Theor. Settlement Date 9/21/16 Sold Through Cantor Fitzgerald & Co. Sold Interest $28 19 16,915.63 Par Value At 104.664063 %	17,704.59		-17,433 64	270 95
09/26/2016	Paid Down 359.99 Par Value Of FNMA 2014-28 ND 3.0% 3/25/40 Trade Date 9/25/16 Theor. Settlement Date 9/26/16	359.99		-367.08	-7.09
09/26/2016	Paid Down 59.09 Par Value Of FNMA Pool # Bc2681 3.0% 3/01/46 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	59.09		-60.40	-1 31
09/26/2016	Paid Down 390.8 Par Value Of FNMA Pool # Al7654 3 0% 9/01/35 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	390.80		-404.84	-14.04
09/26/2016	Paid Down 247.33 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	247.33		-259 96	-12 63
09/26/2016	Paid Down 35.91 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of August Due 9/25/16 Theor Settlement Date 9/26/16 August FNMA Due 9/25/16	35.91		-39 36	-3.45

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/26/2016	Paid Down 289.89 Par Value Of FNMA Pool # Al4191 3.5% 1/01/28 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	289.89		-304.91	-15.02
09/26/2016	Paid Down 821 76 Par Value Of FNMA MA1897 3 5% 5/01/44 For Record Date Of August Due 9/25/16 August FHLMC Due 9/25/16	821.76		-837.07	-15 31
09/26/2016	Paid Down 167.62 Par Value Of FNMA Pool # Al6150 4.0% 8/01/27 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	167.62		-179.77	-12.15
09/26/2016	Paid Down 739 2 Par Value Of FNMA Al6223 Pool 4.5% 8/01/44 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	739.20		-805.50	-66.30
09/26/2016	Paid Down 248 Par Value Of FNMA Pool # Al6895 3.5% 5/01/45 For Record Date Of August Due 9/25/16 Theor Settlement Date 9/26/16 August FNMA Due 9/25/16	248.00		-256.43	-8 43
09/26/2016	Paid Down 83.43 Par Value Of Fn MA2487 3.0% 12/01/45 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	83.43		-83.64	-0.21
09/26/2016	Paid Down 791.5 Par Value Of FNMA Pool MA2561 3.0% 3/01/31 For Record Date Of August Due 9/25/16 Theor Settlement Date 9/26/16 August FNMA Due 9/25/16	791.50		-825 95	-34.45
09/26/2016	Paid Down 324.75 Par Value Of FNMA Pool MA2522 3.5% 2/01/46 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	324.75		-340.99	-16.24
09/26/2016	Paid Down 426 43 Par Value Of FNMA Pool # Ay5580 3.5% 6/01/45 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	426.43		-449.75	-23 32

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/26/2016	Paid Down 301 59 Par Value Of FNMA Al4082 3.5% 10/01/27 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	301.59		-320 06	-18.47
09/26/2016	Paid Down 174 17 Par Value Of FNMA Pool # Bc0885 3 0% 5/01/46 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	174.17		-179.15	-4 98
09/26/2016	Paid Down 146.59 Par Value Of FNMA Pool # MA2705 3 0% 8/01/46 For Record Date Of August Due 9/25/16 Theor Settlement Date 9/26/16 August FNMA Due 9/25/16	146 59		-152 66	-6.07
09/26/2016	Paid Down 160.44 Par Value Of FNMA Pool # MA2670 3.0% 7/01/46 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	160.44		-167.10	-6.66
09/26/2016	Paid Down 546 98 Par Value Of FNMA MA2609 3.5% 5/01/46 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	546.98		-576 21	-29 23
09/26/2016	Paid Down 81.04 Par Value Of FNMA MA2653 4.0% 6/01/46 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/26/16 August FNMA Due 9/25/16	81.04		-87.07	-6.03
09/26/2016	Paid Down 37 Par Value Of FNMA As7601 4 0% 7/01/46 For Record Date Of August Due 9/25/16 August FHLMC Due 9/25/16	37.00		-39.84	-2 84
09/27/2016	Paid Down 944.28 Par Value Of FNMA Pool # MA2558 4.0% 3/01/46 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/27/16 August FNMA Due 9/25/16	944.28		-1,013.04	-68.76
09/27/2016	Paid Down 574 84 Par Value Of FNMA Pool MA2484 4.0% 12/01/45 For Record Date Of August Due 9/25/16 Theor Settlement Date 9/27/16 August FNMA Due 9/25/16	574.84		-614 58	-39.74

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/27/2016	Paid Down 855.19 Par Value Of FNMA Pool # MA2495 3 5% 1/1/46 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/27/16 August FNMA Due 9/25/16	855.19		-896.43	-41.24
09/27/2016	Paid Down 808.47 Par Value Of Fn Bc0048 2.5% 11/01/30 For Record Date Of August Due 9/25/16 Theor. Settlement Date 9/27/16 August FNMA Due 9/25/16	808.47		-820.98	-12.51
09/27/2016	Sold 5,000 Par Value Of U S Treasury Note 0.75% 10/31/17 Trade Date 9/22/16 Theor Settlement Date 9/27/16 Sold Through Bmo Capital Markets Corp Sold Interest $15 29 5,000 Par Value At 100.058594 %	5,002.93		-4,978.47	24.46
09/28/2016	Cusip Change 11,302 344 Units Of Virtus Emerging Mkts Oppor-I Name Changed To Virtus Emerging Mkts Oppor-I Effective Date 09/23/16 Delivered Shares As A Result Of A Name Change Market Value: $116,866 24			-110,333 93	
09/28/2016	Cusip Change 13,401.276 Units Of Virtus Emerging Mkts Oppor-I Name Changed To Virtus Emerging Mkts Oppor-I Effective Date 09/23/16 Delivered Shares As A Result Of A Name Change Market Value: $138,569.19			-139,067.47	
09/28/2016	Sold 15,000 Par Value Of Boston Properties LP 4.125% 5/15/21 Trade Date 9/23/16 Theor. Settlement Date 9/28/16 Sold Through Wells Fargo Securities LLC, Sold On The Otc Bulletin Board Sold Interest $228.59 15,000 Par Value At 108.655 %	16,298.25		-15,143.37	1,154.88
09/28/2016	Sold 300 Shares Of Taiwan Semiconductor Mfg Co ADR Trade Date 9/23/16 Theor. Settlement Date 9/28/16 Sold Through Jefferies & Co Inc, New York Paid $12.00 Brokerage Paid $0.20 Sec Fee 300 Shares At $30.2415	9,060.25		-7,642.27	1,417.98

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/29/2016	Sold 160 Shares Of Target Corp Trade Date 9/26/16 Theor. Settlement Date 9/29/16 Sold Through Bridge Trading Co Paid $6 40 Brokerage Paid $0 24 Sec Fee 160 Shares At $67 3851	10,774 98		-13,172 51	-2,397 53
09/29/2016	Sold 111 Shares Of Tesoro Corporation Trade Date 9/26/16 Theor Settlement Date 9/29/16 Sold Through Bridge Trading Co. Paid $4 44 Brokerage Paid $0.20 Sec Fee 111 Shares At $81 8918	9,085.35		-8,669.83	415 52
09/29/2016	Sold 210 Shares Of Intel Corp Trade Date 9/26/16 Theor. Settlement Date 9/29/16 Sold Through Bridge Trading Co. Paid $8.40 Brokerage Paid $0.17 Sec Fee 210 Shares At $36.7344	7,705.65		-7,194.51	511.14
09/29/2016	Sold 90 Shares Of Royal Caribbean Cruises Ltd Trade Date 9/26/16 Theor. Settlement Date 9/29/16 Sold Through Bridge Trading Co. Paid $3 60 Brokerage Paid $0.14 Sec Fee 90 Shares At $71 2295	6,406 92		-6,750 59	-343 67
09/29/2016	Sold 377 Shares Of Abbott Laboratories Trade Date 9/26/16 Theor. Settlement Date 9/29/16 Sold Through Bridge Trading Co. Paid $15 08 Brokerage Paid $0.34 Sec Fee 377 Shares At $41.692	15,702.46		-15,815.00	-112.54
09/29/2016	Sold 170 Shares Of Duke Energy Corp Trade Date 9/26/16 Theor Settlement Date 9/29/16 Sold Through Bridge Trading Co. Paid $6 80 Brokerage Paid $0.30 Sec Fee 170 Shares At $82.0979	13,949 54		-12,861 06	1,088 48
09/30/2016	Sold 5,000 Par Value Of U S Treasury Note 0.75% 10/31/17 Trade Date 9/28/16 Theor Settlement Date 9/30/16 Sold Through Bmo Capital Markets Corp Sold Interest $15 59 5,000 Par Value At 100.09375 %	5,004 69		-4,978 48	26 21

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
09/30/2016	Sold 830 Shares Of Devon Energy Corporation New Trade Date 9/27/16 Theor. Settlement Date 9/30/16 Sold Through Morgan Stanley & Co Inc, NY Paid $33.20 Brokerage Paid $0 69 Sec Fee 830 Shares At $38.2286	31,695.85		-22,674.27	9,021.58
10/05/2016	Sold 51 Shares Of Facebook Inc-A Trade Date 9/30/16 Theor Settlement Date 10/5/16 Sold Through Goldman Sachs & Co, NY Paid $2.04 Brokerage Paid $0 14 Sec Fee 51 Shares At $128 0906	6,530.44		-3,239 45	3,290.99
10/05/2016	Sold 61 Shares Of Adobe Systems Inc Trade Date 9/30/16 Theor. Settlement Date 10/5/16 Sold Through Goldman Sachs & Co, NY Paid $2.44 Brokerage Paid $0 14 Sec Fee 61 Shares At $108.0784	6,590 20		-3,545.67	3,044 53
10/06/2016	Matured 5,000 Par Value Of Petrobras Infl Fin 6.125% 10/06/16 Trade Date 10/6/16 Theor Settlement Date 10/6/16 Matured Through Non Broker Trade Proceeds From Maturity On 10/6/16	5,000 00		-5,037.50	-37.50
10/06/2016	Sold 240 Shares Of Philip Morris Internat Trade Date 10/3/16 Theor. Settlement Date 10/6/16 Sold Through Strategas Securities LLC Paid $9.60 Brokerage Paid $0 51 Sec Fee Sold On The Otc Bulletin Board 240 Shares At $97.3448	23,352.64		-17,715.73	5,636 91
10/07/2016	Sold 140 Shares Of Capital One Financial Corp Trade Date 10/4/16 Theor. Settlement Date 10/7/16 Sold Through Cowen And Company LLC Paid $5 60 Brokerage Paid $0.22 Sec Fee 140 Shares At $73 0477	10,220 86		-8,703 19	1,517.67
10/11/2016	Sold 15,000 Par Value Of Blackrock Inc 6.25% 9/15/17 Trade Date 10/5/16 Theor. Settlement Date 10/11/16 Sold Through Toronto Dominion Secs USA Inc Sold Interest $67 71 15,000 Par Value At 104 72 %	15,708 00		-17,555.78	-1,847 78

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/11/2016	Sold 594 Shares Of Capital One Financial Corp Trade Date 10/5/16 Theor. Settlement Date 10/11/16 Sold Through Isi Group Inc, NY C # 352 Paid $23.76 Brokerage Paid $0.95 Sec Fee 594 Shares At $73.7455	43,780.12		-36,926.41	6,853.71
10/12/2016	Sold 10,000 Par Value Of Verizon Communication 3.65% 9/14/18 Trade Date 10/6/16 Theor Settlement Date 10/12/16 Sold Through Goldman Sachs & Co, NY Sold On The Otc Bulletin Board Sold Interest $28.39 10,000 Par Value At 104.209 %	10,420.90		-10,528.30	-107 40
10/12/2016	Sold 120 Shares Of Agilent Technologies Inc Trade Date 10/6/16 Theor. Settlement Date 10/12/16 Sold Through Rbc Capital Markets LLC Paid $4.80 Brokerage Paid $0.12 Sec Fee 120 Shares At $47 2106	5,660 35		-4,950.65	709.70
10/12/2016	Sold 180 Shares Of Pfizer Inc Trade Date 10/6/16 Theor. Settlement Date 10/12/16 Sold Through Bernstein Sanford C & Co NY Paid $7.20 Brokerage Paid $0 13 Sec Fee 180 Shares At $33.5892	6,038.73		-4,971.66	1,067 07
10/12/2016	Sold 4 Shares Of Honeywell Intl Inc Trade Date 10/6/16 Theor Settlement Date 10/12/16 Sold Through Raymond James & Assoc Inc, ST Paid $0 16 Brokerage Paid $0 01 Sec Fee Sold On The Otc Bulletin Board 4 Shares At $115.6558	462 45		-205.96	256 49
10/12/2016	Sold 66 Shares Of Johnson & Johnson Trade Date 10/6/16 Theor. Settlement Date 10/12/16 Sold Through Bernstein Sanford C & Co NY Paid $2.64 Brokerage Paid $0.17 Sec Fee 66 Shares At $118.5779	7,823.33		-6,492 36	1,330 97
10/12/2016	Sold 23 Shares Of Advansix Inc Trade Date 10/6/16 Theor. Settlement Date 10/12/16 Sold Through Raymond James & Assoc Inc, ST Paid $0 92 Brokerage Paid $0.01 Sec Fee Sold On The Otc Bulletin Board 23 Shares At $14.0225	321.59			321.59

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/13/2016	Sold 10,000 Par Value Of U S Treasury Note 0.75% 10/31/17 Trade Date 10/7/16 Theor. Settlement Date 10/13/16 Sold Through Bank Of Nova Scotia - Nya Sold Interest $33.83 10,000 Par Value At 100 %	10,000.00		-9,956 95	43.05
10/13/2016	Sold 26,974.69 Par Value Of FNMA AI6223 Pool 4.5% 8/01/44 Trade Date 9/28/16 Theor. Settlement Date 10/13/16 Sold Through BNY/Suntrust Capital Markets Sold Interest $40.46 26,974 69 Par Value At 109.851563 %	29,632.12		-29,393.99	238.13
10/13/2016	Sold 4,522.45 Par Value Of Fn MA2487 3.0% 12/01/45 Trade Date 9/28/16 Theor Settlement Date 10/13/16 Sold Through Wells Fargo Securities LLC, Sold Interest $4.52 4,522.45 Par Value At 104 109375 %	4,708 29		-4,533.75	174.54
10/13/2016	Sold 13,544 97 Par Value Of FNMA Pool MA2522 3.5% 2/01/46 Trade Date 9/28/16 Theor. Settlement Date 10/13/16 Sold Through First Tennessee Bank,N.A.-Bond Sold Interest $15.80 13,544.97 Par Value At 105 640625 %	14,308.99		-14,222.21	86.78
10/13/2016	Sold 15,000 Par Value Of U S Treasury Note 0 75% 10/31/17 Trade Date 10/11/16 Theor Settlement Date 10/13/16 Sold Through Bank Of Nova Scotia - Nya Sold Interest $50 75 15,000 Par Value At 99 988281 %	14,998.24		-14,962 70	35.54
10/13/2016	Sold 10,000 Par Value Of United States Treas 1.125% 1/15/19 Trade Date 10/11/16 Theor. Settlement Date 10/13/16 Sold Through Toronto Dominiion Secs USA Inc Sold Interest $27.51 10,000 Par Value At 100.394531 %	10,039.45		-10,022 40	17.05
10/13/2016	Sold 100 Shares Of Accenture PLC-Cl A Trade Date 10/7/16 Theor Settlement Date 10/13/16 Sold Through Deutsche BK Secs Inc Paid $4.00 Brokerage Paid $0.25 Sec Fee 100 Shares At $116.2178	11,617 53		-8,767 09	2,850 44

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/13/2016	Full Call 20,000 $1 PV Lam Research Corp 3.45% 6/15/23 On 10/13/16 At $1 01 Corporate Action ID· 297528 Delivered Due To A Full Call	20,200.00		-20,267 00	-67.00
10/14/2016	Paid Down 36 12 Par Value Of Ubs Com Mtg TR 2012-C1 3 4% 5/10/45 Trade Date 10/13/16 Theor. Settlement Date 10/14/16	36.12		-38.73	-2 61
10/17/2016	Paid Down 0 04 Par Value Of FHLMC REMIC 2517 Jh 4.5% 10/15/17 Trade Date 10/15/16 Theor Settlement Date 10/17/16	0 04		-0 04	
10/17/2016	Paid Down 17 74 Par Value Of FHLMC Gold A90393 5 0% 12/01/39 For Record Date Of September Due 10/15/16 Theor Settlement Date 10/17/16 September FHLMC Due 10/15/16	17.74		-18 68	-0 94
10/17/2016	Paid Down 41.24 Par Value Of FHLMC Gold G05938 5.0% 1/01/36 For Record Date Of September Due 10/15/16 Theor. Settlement Date 10/17/16 September FHLMC Due 10/15/16	41.24		-43.40	-2.16
10/17/2016	Paid Down 458.45 Par Value Of FHLMC Gold A92821 5 0% 7/01/40 For Record Date Of September Due 10/15/16 Theor Settlement Date 10/17/16 September FHLMC Due 10/15/16	458 45		-487.89	-29.44
10/17/2016	Paid Down 876.08 Par Value Of FHLMC Gold A95828 4.5% 12/01/40 For Record Date Of September Due 10/15/16 Theor. Settlement Date 10/17/16 September FHLMC Due 10/15/16	876.08		-903.68	-27.60
10/17/2016	Paid Down 157.13 Par Value Of FHLMC Gold Pool J15724 4.0% 6/01/26 For Record Date Of September Due 10/15/16 Theor. Settlement Date 10/17/16 September FHLMC Due 10/15/16	157.13		-167.87	-10.74
10/17/2016	Paid Down 36 64 Par Value Of FHLMC Gold T49004 3 0% 9/01/27 For Record Date Of September Due 10/15/16 Theor. Settlement Date 10/17/16 September FHLMC Due 10/15/16	36.64		-37.46	-0.82

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/17/2016	Paid Down 141.19 Par Value Of FHLMC Gold Pool C91339 4 0% 10/01/30 For Record Date Of September Due 10/15/16 Theor. Settlement Date 10/17/16 September FHLMC Due 10/15/16	141.19		-151 04	-9.85
10/17/2016	Paid Down 256.64 Par Value Of FHLMC Gold Pool C91738 4.0% 11/01/33 For Record Date Of September Due 10/15/16 Theor. Settlement Date 10/17/16 September FHLMC Due 10/15/16	256.64		-273.13	-16.49
10/17/2016	Paid Down 70.73 Par Value Of FHLMC Gold Pool T49005 3.5% 12/01/28 For Record Date Of September Due 10/15/16 Theor. Settlement Date 10/17/16 September FHLMC Due 10/15/16	70.73		-73.87	-3 14
10/17/2016	Paid Down 224 22 Par Value Of FHLMC Gold Pool Q4120 3.5% 6/01/46 For Record Date Of September Due 10/15/16 Theor Settlement Date 10/17/16 September FHLMC Due 10/15/16	224 22		-236 73	-12 51
10/17/2016	CMO Final Paydown 3,212 75 $1 PV Wfrbs 2011-C5 A2 2.684% 11/15/44 On 10/17/16 At $1.00000103 Corporate Action ID. 297741 Delivered Due To A Full Call	3,212 75		-3,262.50	-49.75
10/18/2016	Sold 140 Shares Of Microsoft Corporation Trade Date 10/13/16 Theor. Settlement Date 10/18/16 Sold Through Pickering Energy Partners, Inc Paid $5.60 Brokerage Paid $0.17 Sec Fee Sold On The Otc Bulletin Board 140 Shares At $57 0585	7,982.42		-7,003.38	979.04
10/18/2016	Sold 150 Shares Of Salesforce.Com Inc Trade Date 10/13/16 Theor. Settlement Date 10/18/16 Sold Through Pickering Energy Partners, Inc Paid $6 00 Brokerage Paid $0.23 Sec Fee Sold On The Otc Bulletin Board 150 Shares At $70 7586	10,607 56		-8,093.83	2,513.73
10/18/2016	Sold 115 Shares Of Nxp Semiconductors N V Trade Date 10/13/16 Theor. Settlement Date 10/18/16 Sold Through Pickering Energy Partners, Inc Paid $4.60 Brokerage Paid $0.25 Sec Fee Sold On The Midwest Stock Exchange 115 Shares At $101.6049	11,679.71		-8,775.19	2,904.52

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/19/2016	Sold 140 Shares Of Salesforce.Com Inc Trade Date 10/14/16 Theor Settlement Date 10/19/16 Sold Through Rbc Capital Markets LLC Paid $5.60 Brokerage Paid $0.22 Sec Fee 140 Shares At $72 0428	10,080.17		-7,554.24	2,525.93
10/20/2016	Paid Down 487 65 Par Value Of GNMA Pool II MA3597 3.5% 4/20/46 For Record Date Of September Due 10/20/16 Theor. Settlement Date 10/20/16 September GNMA Due 10/20/16	487.65		-515.99	-28 34
10/20/2016	Paid Down 751.96 Par Value Of GNMA MA3247 5 0% 11/20/45 For Record Date Of September Due 10/20/16 Theor. Settlement Date 10/20/16 September GNMA Due 10/20/16	751.96		-815.05	-63.09
10/20/2016	Paid Down 1,152.75 Par Value Of GNMA II Pool MA3737 4.0% 6/20/46 For Record Date Of September Due 10/20/16 Theor. Settlement Date 10/20/16 September GNMA Due 10/20/16	1,152.75		-1,234.88	-82.13
10/20/2016	Paid Down 181.03 Par Value Of GNMA II MA3873 3 0% 8/20/46 For Record Date Of September Due 10/20/16 Theor. Settlement Date 10/20/16 September GNMA Due 10/20/16	181.03		-189.56	-8.53
10/20/2016	Sold 52,319.79 Par Value Of GNMA II Pool MA3737 4.0% 6/20/46 Trade Date 10/6/16 Theor. Settlement Date 10/20/16 Sold Through Tahoe Fixed Income LLC 52,319 79 Par Value At 107.125 %	56,047.58		-56,047.58	
10/20/2016	Sold 28,160.07 Par Value Of GNMA Pool II MA3597 3.5% 4/20/46 Trade Date 10/4/16 Theor. Settlement Date 10/20/16 Sold Through Rbc Capital Markets LLC Sold Interest $52.02 28,160 07 Par Value At 106.15625 %	29,893 67		-29,796.88	96.79
10/21/2016	Sold 220 Shares Of Agilent Technologies Inc Trade Date 10/18/16 Theor Settlement Date 10/21/16 Sold Through Jefferies & Co Inc, New York Paid $8.80 Brokerage Paid $0.22 Sec Fee 220 Shares At $45 4728	9,995.00		-9,076.20	918.80

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/21/2016	Sold 160 Shares Of Salesforce.Com Inc Trade Date 10/18/16 Theor. Settlement Date 10/21/16 Sold Through Wells Fargo Securities LLC, Paid $6.40 Brokerage Paid $0.25 Sec Fee 160 Shares At $72.7466	11,632.81		-8,633 41	2,999.40
10/24/2016	Sold 15,000 Par Value Of U S Treasury Bond 3.0% 5/15/45 Trade Date 10/19/16 Theor. Settlement Date 10/24/16 Sold Through Deutsche Banc Alex. Brown Inst Sold Interest $198.10 15,000 Par Value At 110 015625 %	16,502 34		-14,924.42	1,577 92
10/24/2016	Sold 135 Shares Of Amgen Inc Trade Date 10/19/16 Theor Settlement Date 10/24/16 Sold Through Scotia Capital Markets Paid $5 40 Brokerage Paid $0.48 Sec Fee Sold On The Otc Bulletin Board 135 Shares At $161.5344	21,801 26		-17,631.61	4,169 65
10/25/2016	Paid Down 750.84 Par Value Of FNMA Al6223 Pool 4 5% 8/01/44 For Record Date Of September Due 10/25/16 Theor Settlement Date 10/25/16 September FNMA Due 10/25/16	750 84		-818.18	-67.34
10/25/2016	Paid Down 415.93 Par Value Of FNMA 2014-28 ND 3 0% 3/25/40 Trade Date 10/25/16 Theor. Settlement Date 10/25/16	415.93		-424.12	-8.19
10/25/2016	Paid Down 90.34 Par Value Of Fn MA2487 3.0% 12/01/45 For Record Date Of September Due 10/25/16 Theor. Settlement Date 10/25/16 September FNMA Due 10/25/16	90.34		-90.57	-0 23
10/25/2016	Paid Down 290.02 Par Value Of FNMA Pool MA2522 3.5% 2/01/46 For Record Date Of September Due 10/25/16 Theor Settlement Date 10/25/16 September FNMA Due 10/25/16	290 02		-304.52	-14 50
10/25/2016	Paid Down 158.9 Par Value Of FNMA Pool # Aj1758 3.5% 9/01/26 For Record Date Of September Due 10/25/16 Theor. Settlement Date 10/25/16 September FNMA Due 10/25/16	158.90		-167.01	-8.11

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/25/2016	Paid Down 29.75 Par Value Of FNMA Pool # AU6278 5.0% 11/01/43 For Record Date Of September Due 10/25/16 Theor Settlement Date 10/25/16 September FNMA Due 10/25/16	29 75		-32 61	-2.86
10/25/2016	Paid Down 212 Par Value Of FNMA Pool # Al4191 3.5% 1/01/28 For Record Date Of September Due 10/25/16 Theor Settlement Date 10/25/16 September FNMA Due 10/25/16	212.00		-222.98	-10.98
10/25/2016	Paid Down 421 43 Par Value Of FNMA MA1897 3 5% 5/01/44 For Record Date Of September Due 10/25/16 September FHLMC Due 10/25/16	421.43		-429.28	-7.85
10/25/2016	Paid Down 153.53 Par Value Of FNMA Pool # Al6150 4 0% 8/01/27 For Record Date Of September Due 10/25/16 Theor Settlement Date 10/25/16 September FNMA Due 10/25/16	153.53		-164.66	-11.13
10/25/2016	Paid Down 362 73 Par Value Of FNMA Pool # Al6895 3 5% 5/01/45 For Record Date Of September Due 10/25/16 Theor. Settlement Date 10/25/16 September FNMA Due 10/25/16	362.73		-375.06	-12.33
10/25/2016	Paid Down 824.9 Par Value Of FNMA Pool MA2561 3.0% 3/01/31 For Record Date Of September Due 10/25/16 Theor Settlement Date 10/25/16 September FNMA Due 10/25/16	824.90		-860.80	-35 90
10/25/2016	Paid Down 310.14 Par Value Of FNMA Pool MA2484 4.0% 12/01/45 For Record Date Of September Due 10/25/16 Theor Settlement Date 10/25/16 September FNMA Due 10/25/16	310.14		-331.58	-21.44
10/25/2016	Paid Down 570.85 Par Value Of FNMA Pool # Ay5580 3.5% 6/01/45 For Record Date Of September Due 10/25/16 Theor. Settlement Date 10/25/16 September FNMA Due 10/25/16	570.85		-602.07	-31.22
10/25/2016	Paid Down 207.49 Par Value Of FNMA Al4082 3.5% 10/01/27 For Record Date Of September Due 10/25/16 Theor Settlement Date 10/25/16 September FNMA Due 10/25/16	207.49		-220.20	-12.71

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/25/2016	Paid Down 190.55 Par Value Of FNMA Pool # Bc0885 3.0% 5/01/46 For Record Date Of September Due 10/25/16 Theor. Settlement Date 10/25/16 September FNMA Due 10/25/16	190.55		-196.00	-5.45
10/25/2016	Paid Down 162.4 Par Value Of FNMA Pool # MA2705 3.0% 8/01/46 For Record Date Of September Due 10/25/16 Theor. Settlement Date 10/25/16 September FNMA Due 10/25/16	162.40		-169 16	-6.76
10/25/2016	Paid Down 158 93 Par Value Of FNMA Pool # MA2670 3.0% 7/01/46 For Record Date Of September Due 10/25/16 Theor. Settlement Date 10/25/16 September FNMA Due 10/25/16	158.93		-165.53	-6.60
10/25/2016	Paid Down 784 26 Par Value Of FNMA MA2609 3 5% 5/01/46 For Record Date Of September Due 10/25/16 Theor Settlement Date 10/25/16 September FNMA Due 10/25/16	784 26		-826 17	-41.91
10/25/2016	Paid Down 52 98 Par Value Of FNMA MA2653 4.0% 6/01/46 For Record Date Of September Due 10/25/16 Theor. Settlement Date 10/25/16 September FNMA Due 10/25/16	52.98		-56.92	-3.94
10/25/2016	Paid Down 301.2 Par Value Of FNMA As7601 4 0% 7/01/46 For Record Date Of September Due 10/25/16 Theor Settlement Date 10/25/16 September FNMA Due 10/25/16	301.20		-324.30	-23.10
10/25/2016	Paid Down 156.89 Par Value Of FNMA Pool # MA2737 3.0% 9/01/46 For Record Date Of September Due 10/25/16 Theor. Settlement Date 10/25/16 September FNMA Due 10/25/16	156 89		-163.09	-6.20
10/25/2016	Paid Down 172.06 Par Value Of FNMA Pool #MA2752 3.0% 9/01/31 For Record Date Of September Due 10/25/16 Theor. Settlement Date 10/25/16 September FNMA Due 10/25/16	172 06		-180 80	-8.74
10/25/2016	Paid Down 633.87 Par Value Of FNMA Bc1168 4.0% 6/01/46 For Record Date Of September Due 10/25/16 Theor. Settlement Date 10/25/16 September FNMA Due 10/25/16	633.87		-682.00	-48.13

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/25/2016	Paid Down 287.26 Par Value Of FNMA MA2775 2.5% 10/01/31 For Record Date Of September Due 10/25/16 September FHLMC Due 10/25/16	287.26		-297.03	-9.77
10/27/2016	Sold 15,301.785 Units Of Dreyfus Midcap Index Fund Trade Date 10/26/16 Theor. Settlement Date 10/27/16 15,301.785 Units At $35.29	540,000.00		-555,245 42	-15,245 42
10/27/2016	Sold 9,152.734 Units Of Dreyfus Midcap Index Fund Trade Date 10/26/16 Theor. Settlement Date 10/27/16 9,152.734 Units At $35.29	323,000.00		-343,813.85	-20,813.85
10/31/2016	Sold 70 Shares Of Hollyfrontier Corp Trade Date 10/26/16 Theor. Settlement Date 10/31/16 Sold Through Bridge Trading Co. Paid $2 80 Brokerage Paid $0 04 Sec Fee 70 Shares At $25 2764	1,766 51		-2,406.90	-640 39
10/31/2016	Sold 10 Shares Of Versum Materials Inc Trade Date 10/26/16 Theor. Settlement Date 10/31/16 Sold Through Bridge Trading Co. Paid $0.40 Brokerage 10 Shares At $22 323	222 83		-229.76	-6 93
10/31/2016	Sold 140 Shares Of Twenty-First Century Fox Inc Trade Date 10/26/16 Theor. Settlement Date 10/31/16 Sold Through Bridge Trading Co. Paid $5.60 Brokerage Paid $0 08 Sec Fee 140 Shares At $26 0075	3,635 37		-4,852 23	-1,216 86
10/31/2016	Sold 70 Shares Of EBAY Inc Trade Date 10/26/16 Theor. Settlement Date 10/31/16 Sold Through Bridge Trading Co. Paid $2 80 Brokerage Paid $0.04 Sec Fee 70 Shares At $28.9208	2,021.62		-1,790 80	230.82
10/31/2016	Sold 40 Shares Of Lyondellbasell Indu -Cl A Trade Date 10/26/16 Theor Settlement Date 10/31/16 Sold Through Bridge Trading Co. Paid $1 60 Brokerage Paid $0 07 Sec Fee 40 Shares At $80 0987	3,202 28		-3,172.13	30 15

Receipts

Sales and maturities
continued

Date	Transaction description	Principal cash	Income cash	Book value	Gain/loss
10/31/2016	Sold 150 Shares Of Mylan NV Trade Date 10/26/16 Theor. Settlement Date 10/31/16 Sold Through Bridge Trading Co. Paid $6.00 Brokerage Paid $0.13 Sec Fee 150 Shares At $38.3082	5,740.10		-6,451.35	-711.25
10/31/2016	Sold 50 Shares Of Hess Corp Trade Date 10/26/16 Theor. Settlement Date 10/31/16 Sold Through Bridge Trading Co. Paid $2.00 Brokerage Paid $0.05 Sec Fee 50 Shares At $49.1134	2,453.62		-3,061.50	-607.88
10/31/2016	Sold 1 Share Of Advansix Inc Trade Date 10/26/16 Theor. Settlement Date 10/31/16 Sold Through Sei Financial Services Co Paid $0.04 Brokerage Sold On The Otc Bulletin Board 1 Share At $16.4916	16.45		-10.51	5.94
10/31/2016	Sold 140 Shares Of Hologic Inc Trade Date 10/26/16 Theor. Settlement Date 10/31/16 Sold Through Bridge Trading Co Paid $5.60 Brokerage Paid $0 11 Sec Fee 140 Shares At $36.6616	5,126.91		-5,238.90	-111.99
10/31/2016	Sold 380 Shares Of Citigroup Inc Trade Date 10/26/16 Theor. Settlement Date 10/31/16 Sold Through Bridge Trading Co. Paid $15.20 Brokerage Paid $0.41 Sec Fee 380 Shares At $49.8242	18,917.59		-19,165.90	-248.31
10/31/2016	Sold 150 Shares Of H C A Holdings Inc Trade Date 10/26/16 Theor. Settlement Date 10/31/16 Sold Through Bridge Trading Co. Paid $6.00 Brokerage Paid $0.26 Sec Fee 150 Shares At $79 1239	11,862.33		-12,557.10	-694.77
Total sales and maturities		$ 6,418,368.22	$ 0.00		206,507

FORM 990-PF INTEREST ON SAVINGS AND TEMPORARY CASH INVESTMENTS STATEMENT 1

SOURCE	(A) REVENUE PER BOOKS	(B) NET INVESTMENT INCOME	(C) ADJUSTED NET INCOME
CHECKING ACCOUNT INTEREST	57.	57.	
TOTAL TO PART I, LINE 3	57.	57.	

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 2

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME
BNY MELLON--DIVIDEND AND INTEREST	865,288.	480,592.	384,696.	384,696.	
BUCKEYE PARTNERS--DIVIDEND AND INTEREST	6.	0.	6.	6.	
TO PART I, LINE 4	865,294.	480,592.	384,702.	384,702.	

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME
ROYALTY INCOME	1,346,445.	1,346,445.	
CLASS ACTION PROCEEDS	403.	403.	
BUCKEYE PARTNERS INCOME	388.	388.	
MISCELLANEOUS INCOME	21.	21.	
TOTAL TO FORM 990-PF, PART I, LINE 11	1,347,257.	1,347,257.	

FORM 990-PF LEGAL FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	17,777.	2,055.		15,722.
TO FM 990-PF, PG 1, LN 16A	17,777.	2,055.		15,722.

FORM 990-PF ACCOUNTING FEES STATEMENT 5

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	5,650.	0.		5,650.
TO FORM 990-PF, PG 1, LN 16B	5,650.	0.		5,650.

FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 6

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT MANAGEMENT FEES	111,643.	111,643.		0.
PROFESSIONAL ENGINEERING FEES	21,750.	21,750.		0.
TO FORM 990-PF, PG 1, LN 16C	133,393.	133,393.		0.

FORM 990-PF TAXES STATEMENT 7

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST-MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN TAXES WITHHELD	105.	105.		0.
REAL ESTATE TAXES	81,911.	81,911.		0.
NET EXCISE TAX PAYMENTS	14,500.	0.		0.
TO FORM 990-PF, PG 1, LN 18	96,516.	82,016.		0.

FORM 990-PF OTHER EXPENSES STATEMENT 8

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
DEPOSITARY SERVICE FEES	17.	17.		0.
SCHOLARSHIP COMMITTEE HONORARIUMS	7,500.	0.		7,500.
IRS FILING FEE	1,000.	0.		1,000.
TO FORM 990-PF, PG 1, LN 23	8,517.	17.		8,500.

FORM 990-PF OTHER INCREASES IN NET ASSETS OR FUND BALANCES STATEMENT 9

DESCRIPTION	AMOUNT
BOOK VALUE ADJUSTMENTS TO U S TREASURY TIP SECURITIES	3,892.
ADJUSTMENT FOR NON-CASH DEPLETION EXPENSE	201,967.
TOTAL TO FORM 990-PF, PART III, LINE 3	205,859.

FORM 990-PF OTHER DECREASES IN NET ASSETS OR FUND BALANCES STATEMENT 10

DESCRIPTION	AMOUNT
ADJUSTMENT FOR NON-CASH INCOME FROM BUCKEYE PARTNERS LP	394.
TOTAL TO FORM 990-PF, PART III, LINE 5	394.

FORM 990-PF CORPORATE STOCK STATEMENT 11

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
EQUITIES--SEE BNY MELLON STATEMENT ATTACHED	14,029,922.	14,918,766.
TOTAL TO FORM 990-PF, PART II, LINE 10B	14,029,922.	14,918,766.

FORM 990-PF	CORPORATE BONDS	STATEMENT 12

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
FIXED INCOME SECURITIES--SEE BNY MELLON STATEMENT ATTACHED	3,592,751.	3,622,771.
TOTAL TO FORM 990-PF, PART II, LINE 10C	3,592,751.	3,622,771.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT 13

DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
ALTERNATIVE INVESTMENTS--SEE BNY MELLON STATEMENT ATTACHED	COST	1,460,014.	1,462,415.
TOTAL TO FORM 990-PF, PART II, LINE 13		1,460,014.	1,462,415.

FORM 990-PF PART VIII - LIST OF OFFICERS, DIRECTORS TRUSTEES AND FOUNDATION MANAGERS STATEMENT 14

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
CHARLES Y MANSELL 14 N MERCER ST, SUITE 532 NEW CASTLE, PA 16101	PRESIDENT 12.00	51,000.	0.	0.
STEPHEN R SANT 3540 MT HICKORY BLVD HERMITAGE, PA 16148	DIRECTOR 5.00	22,900.	0.	0.
STEVEN C WARNER 199 FAYETTE-NEW WILMINGTON RD NEW WILMINGTON, PA 16142	DIRECTOR 5.00	20,400.	0.	0.
FLOYD MCELWAIN 504 MORNINGSTAR DR ELLWOOD CITY, PA 16117	DIRECTOR 5.00	20,400.	0.	0.
DEBBIE LYNCH 825 MORAVIA ST NEW CASTLE, PA 16101	DIRECTOR 5.00	20,400.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VIII		135,100.	0.	0.

FORM 990-PF SUMMARY OF DIRECT CHARITABLE ACTIVITIES STATEMENT 15

ACTIVITY ONE

AWARDED $193,214 IN POST-SECONDARY SCHOLARSHIPS TO OVER 75 PERSONS. RELATED ADMINISTRATIVE EXPENSES CONSISTED OF HONORARIUMS OF $2,500 EACH TO THE THREE MEMBERS OF THE SCHOLARSHIP COMMITTEE.

	EXPENSES
TO FORM 990-PF, PART IX-A, LINE 1	200,714.

FORM 990-PF GRANT APPLICATION SUBMISSION INFORMATION STATEMENT 16
PART XV, LINES 2A THROUGH 2D

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTED

JAIMIE KOPP
P O BOX 788
NEW CASTLE, PA 16103

TELEPHONE NUMBER

(724) 535-1280

FORM AND CONTENT OF APPLICATIONS

THE FOUNDATION HAS ITS OWN SCHOLARSHIP APPLICATION FORM WHICH IS AVAILABLE UPON REQUEST FROM THE FOUNDATION OFFICE. IN ADDITION TO PERSONAL AND DETAILED FINANCIAL INFORMATION, AN APPLICANT MUST ALSO PROVIDE AN INVOICE FROM THE EDUCATIONAL INSTITUTION, A RECENT TRANSCRIPT, AND A PERSONAL WRITTEN STATEMENT.

ANY SUBMISSION DEADLINES

SCHOLARSHIP DEADLINE IS THE THIRD FRIDAY OF AUGUST.

RESTRICTIONS AND LIMITATIONS ON AWARDS

LAWRENCE COUNTY, PENNSYLVANIA

Asset detail

Cash and cash equivalents

	Description	Market value	Book value	Unrealized gain (or loss)	Estimated annual income	Current yield	Pct of holdings
258,198 61	CRA (BNY Mellon, N A , Member FDIC) (Principal Holding)	$ 258,198 61	$ 258,198.61		$ 634 67	0 3%	1.3%
	Principal Cash	-29,425.13					
	Income Cash	26,737.84					
Total cash and cash equivalents		$ 255,511.32	$ 258,198 61	$ 0 00	$ 634 67		1.3%

Fixed income

Taxable

Individual securities Treasury

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
50,000	United States Treasury Note DTD 10/31/2012 0.75% 10/31/2017 Cusip· 912828TW0 Moody's: AAA S&P: AA+	$ 100.0230	$ 50,011.50	$ 49,784.75	$ 226.75		$ 375.00	0.8%	0.3%
145,000	United States Treasury Note DTD 1/31/2011 2.625% 1/31/2018 Cusip: 912828PT1 Moody's: AAA S&P AA+	102.2970	148,330 65	151,280.64	-2,949.99		3,806 25	2.6	0 7
95,000	United States Treasurey Note DTD 1/15/2016 1 125% 1/15/2019 Cusip: 912828N63 Moody's: AAA S&P· AA+	100 4410	95,418.95	95,245 97	172.98		1,068 75	1 1	0.5
11,137.60	U S Treasury Inflation Indexed Bond DTD 1/15/2010 1.375% 1/15/2020 Cusip: 912828MF4 Moody's· AAA S&P. AA+	106.0450	11,810.87	11,569.05	241.82		153.14	1.3	0.1
20,569.20	U S Treasury Inflation Indexed Bond DTD 4/15/2015 0 125% 4/15/2020 Cusip· 912828K33 Moody's. AAA S&P: AA+	101 9020	20,960.43	20,428.85	531 58		25.71	0.1	0.1
25,000	United States Treasury Note DTD 2/29/2016 1 125% 2/28/2021 Cusip. 912828P87 Moody's AAA S&P: AA+	99 4300	24,857.50	24,832.73	24.77		281.25	1.1	0.1

Fixed income

Taxable

Individual securities Treasury
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
53,430.50	United States Treasury Inflation Protected Security DTD 7/15/2011 0 625% 7/15/2021 Cusip. 912828QV5 Moody's. AAA S&P: AA+	104.8920	56,044.32	55,268.78	775.54		333 94	0.6	0.3
20,000	United States Treasury Note DTD 8/3/2016 1 375% 8/31/2023 Cusip: 9128282D1 Moody's: AAA S&P: AA+	98.5160	19,703.20	19,787.50	-84.30		275.00	1.4	0.1
5,000	United States Treasury Notes DTD 11/15/2014 2.25% 11/15/2024 Cusip. 912828G38 Moody's: AAA S&P AA+	103.9690	5,198.45	5,176.56	21 89		112 50	2.2	0 0
30,468 30	US Treasury Inflation Indexed Bond DTD 7/31/2015 0.375% 7/15/2025 Cusip 912828XL9 Moody's AAA S&P: AA+	102 6520	31,276.32	30,261.38	1,014.94		114 26	0.4	0.2
30,000	United States Treasury Bond DTD 5/15/2015 3% 5/15/2045 Cusip: 912810RM2 Moody's: AAA S&P: AA+	108.5630	32,568.90	29,848.84	2,720.06		900.00	2.8	0.2
25,000	United States Treasury Bond DTD 8/15/2015 2.875% 8/15/2045 Cusip: 912810RN0 Moody's. AAA S&P· AA+	105.9690	26,492.25	24,726.76	1,765.49		718 75	2 7	0.1
45,000	United States Treasury Bond DTD 5/16/2016 2.5% 5/15/2046 Cusip: 912810RS9 Moody's. AAA S&P. AA+	98 1680	44,175 60	47,400 59	-3,224.99		1,125 00	2.6	0 2
15,000	United States Treasury Bond DTD 8/15/2016 2 25% 8/15/2046 Cusip· 912810RT7 Moody's. AAA S&P· AA+	93 0040	13,950 60	14,710 35	-759.75		337 50	2 4	0.1

Individual securities Corporate

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
20,000	Ford Motor Credit Co LLC DTD 6/12/2012 3% 6/12/2017 Cusip· 345397WD1 Moody's: BAA2 S&P: BBB	$ 100.9680	$ 20,193 60	$ 20,142.00	$ 51 60		$ 600 00	3.0%	0.1%
30,000	Royal Bank Of Canada DTD 6/16/2014 1 25% 6/16/2017 Cusip: 78010UD20 Moody's: AA3 S&P: AA-	100.0350	30,010.50	29,990.25	20.25		375.00	1.3	0.2
20,000	Deutsche Bank AG London DTD 8/29/2007 6.0% 9/1/2017 Cusip: 25152CMN3 Moody's: BAA2 S&P: BBB+	102.5510	20,510.20	20,432.00	78.20		1,200.00	5.9	0 1
15,000	Blackrock Inc DTD 9/17/2007 6 25% 9/15/2017 Cusip: 09247XAC5 Moody's: A1 S&P. AA-	104.4900	15,673.50	17,555.77	-1,882.27		937.50	6 0	0.1
25,000	Nyse Euronext DTD 10/5/2012 2% 10/5/2017 Cusip: 629491AB7 Moody's. A2 S&P. A	100.8510	25,212.75	25,018 05	194.70		500.00	2.0	0.1
10,000	Goldman Sachs Group Inc DTD 4/1/2008 6.15% 4/1/2018 Cusip. 38141GFM1 Moody's. A3 S&P. BBB+	106.1540	10,615.40	10,989.30	-373.90		615.00	5.8	0.1
20,000	Abbvie Inc DTD 5/14/2015 1.8% 5/14/2018 Cusip 00287YAN9 Moody's. BAA2 S&P. A-	100.3150	20,063.00	19,982.40	80.60		360 00	1.8	0.1
20,000	Toyota Motor Credit Corp DTD 7/13/2015 1.55% 7/13/2018 Cusip· 89236TCP8 Moody's· AA3 S&P· AA-	100.4460	20,089.20	19,955.80	133 40		310.00	1 5	0.1
25,000	Citigroup Inc DTD 9/26/2013 2.5% 9/26/2018 Cusip 172967HC8 Moody's· BAA1 S&P· BBB+	101.3680	25,342.00	25,225.10	116.90		625.00	2.5	0 1
25,000	Bank Of America Corp DTD 10/22/2013 2.6% 1/15/2019 Cusip· 06051GEX3 Moody's: BAA1 S&P: BBB+	101.6610	25,415.25	25,128 55	286 70		650 00	2.6	0 1
25,000	Met Life Glob Funding I DTD 2/17/2009 7.717% 2/15/2019 Cusip. 59156RAT5 Moody's. A3 S&P. A-	113.7060	28,426.50	31,581.05	-3,154.55		1,929.25	6.8	0.1

Individual securities Corporate
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
15,000	Exxon Mobil Corporation DTD 3/3/2016 1.708% 3/1/2019 Cusip. 30231GAP7 Moody's. AAA S&P. AA+	100 7570	15,113 55	15,000 00	113 55		256.20	1 7	0 1
15,000	BP Cap Mkts P L C DTD 3/10/2009 4 75% 3/10/2019 Cusip. 05565QBJ6 Moody's: A2 S&P. A-	107 3410	16,101.15	16,659.45	-558.30		712 50	4 4	0.1
15,000	Citigroup Inc DTD 7/29/2014 2.5% 7/29/2019 Cusip: 172967HU8 Moody's. BAA1 S&P: BBB+	101.6340	15,245 10	14,885 55	359.55		375 00	2.5	0 1
25,000	Ontario (Province Of) DTD 10/7/2009 4% 10/7/2019 Cusip: 6832348D3 Moody's AA2 S&P: A+	107.2870	26,821.75	26,922.25	-100.50		1,000.00	3.7	0.1
20,000	Oracle Corp DTD 7/8/2014 2.25% 10/8/2019 Cusip: 68389XAX3 Moody's: A1 S&P: AA-	102.2280	20,445.60	20,632.80	-187.20		450.00	2.2	0.1
10,000	Enterprise Products Oper DTD 10/14/2014 2.55% 10/15/2019 Cusip: 29379VBD4 Moody's: BAA1 S&P: BBB+	102.0320	10,203.20	10,129.10	74.10		255.00	2.5	0.1
25,000	Pepsico Inc DTD 1/14/2010 4 5% 1/15/2020 Cusip 713448BN7 Moody's: A1 S&P: A	109.3920	27,348.00	27,766.65	-418.65		1,125.00	4 1	0.1
25,000	Credit Suisse Grp Fun Ltd DTD 9/26/2015 2 75% 3/26/2020 Cusip· 225433AD3 Moody's. BAA3 S&P: BBB+	100.2150	25,053.75	24,729.25	324.50		687.50	2.7	0 1
30,000	Telefonica Emisiones Sau DTD 4/26/2010 5.134% 4/27/2020 Cusip: 87938WAM5 Moody's· BAA2 S&P. BBB	109.6400	32,892.00	29,521.65	3,370.35		1,540.20	4.7	0.2
20,000	Scripps Networks Interac DTD 6/2/2015 2.8% 6/15/2020 Cusip. 811065AE1 Moody's· BAA3 S&P: BBB	102.0080	20,401.60	19,679.60	722.00		560.00	2.7	0.1
15,000	Wells Fargo & Company DTD 7/22/2015 2.6% 7/22/2020 Cusip: 94974BGM6 Moody's. A2 S&P. A	101 8940	15,284 10	15,504.45	-220.35		390.00	2 6	0.1

Individual securities Corporate
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
15,000	Celgene Corp DTD 8/12/2015 2.875% 8/15/2020 Cusip· 151020AQ7 Moody's BAA2 S&P: BBB+	103.1750	15,476.25	14,979.10	497.15		431.25	2.8	0.1
20,000	Biogen Inc DTD 9/15/2015 2.9% 9/15/2020 Cusip: 09062XAC7 Moody's: BAA1 S&P: A-	103 1280	20,625.60	19,958.40	667.20		580.00	2.8	0.1
30,000	Rabobank Nederland DTD 1/11/2011 4.5% 1/11/2021 Cusip: 21685WBT3 Moody's: AA2 S&P: A+	109.8300	32,949.00	32,933.90	15.10		1,350.00	4.1	0.2
35,000	HSBC Finance Corp DTD 7/15/2011 6.676% 1/15/2021 Cusip: 40429CGD8 Moody's: BAA2 S&P. A-	114.1350	39,947.25	38,962.65	984.60		2,336.60	5.9	0.2
10,000	Kroger Co/The DTD 1/15/2016 2.6% 2/1/2021 Cusip· 501044DB4 Moody's: BAA1 S&P. BBB	101.9240	10,192 40	9,999.65	192 75		260.00	2.6	0.1
35,000	General Elec Cap Corp DTD 2/11/2011 5.3% 2/11/2021 Cusip. 369622SM8 Moody's· A2 S&P. A+	113.5810	39,753.35	38,127.55	1,625.80		1,855.00	4.7	0.2
15,000	Citizens Bank Na/RI DTD 5/13/2016 2 55% 5/13/2021 Cusip: 17401QAE1 Moody's: BAA1 S&P. A-	101.2660	15,189.90	15,020.05	169.85		382.50	2.5	0.1
25,000	AT&T Inc DTD 4/29/2011 4.45% 5/15/2021 Cusip 00206RAX0 Moody's. BAA1 S&P: BBB+	107.9780	26,994.50	26,952 60	41.90		1,112.50	4.1	0.1
10,000	Boston Properties LP DTD 11/18/2010 4.125% 5/15/2021 Cusip: 10112RAS3 Moody's· BAA2 S&P· A-	108.1610	10,816 10	10,095.58	720 52		412.50	3 8	0 1
25,000	Burlingtn North Santa Fe DTD 8/22/2011 3.45% 9/15/2021 Cusip· 12189LAF8 Moody's. A3 S&P· A	106 9500	26,737 50	25,980.40	757.10		862.50	3.2	0.1
30,000	Time Warner Inc DTD 10/17/2011 4% 1/15/2022 Cusip: 887317AN5 Moody's: BAA2 S&P. BBB	107.0410	32,112.30	31,328.45	783.85		1,200.00	3.7	0 2

Individual securities Corporate
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
30,000	Petroleos Mexicanos DTD 7/24/2012 4.875% 1/24/2022 Cusip. 71654QBB7 Moody's: BAA3 S&P: BBB+	102.2300	30,669 00	31,446 25	-777.25		1,462.50	4.8	0 2
20,000	Arrow Electronics Inc DTD 3/2/2015 3.5% 4/1/2022 Cusip. 042735BD1 Moody's: BAA3 S&P: BBB-	102.6890	20,537.80	19,909 50	628 30		700.00	3 4	0 1
15,000	Apache Corp DTD 4/9/2012 3.25% 4/15/2022 Cusip: 037411AZ8 Moody's: BAA3 S&P: BBB	102.5540	15,383.10	14,711.45	671 65		487 50	3 2	0 1
25,000	A B.B. Finance USA Inc DTD 5/8/2012 2.875% 5/8/2022 Cusip· 00037BAB8 Moody's: A2 S&P· A	103.5470	25,886.75	25,007.68	879.07		718.75	2 8	0.1
10,000	Orcale Corp DTD 5/5/2015 2.5% 5/15/2022 Cusip: 68389XBB0 Moody's· A1 S&P· AA-	101.1210	10,112.10	9,964.80	147.30		250.00	2.5	0.1
30,000	Comcast Corp DTD 7/2/2012 3.125% 7/15/2022 Cusip: 20030NBD2 Moody's: A3 S&P: A-	105.1650	31,549.50	30,336.75	1,212.75		937.50	3.0	0.2
15,000	Cubesmart LP DTD 6/26/12 4 8% 7/15/22 Cusip: 22966RAA4 Moody's: BAA2 S&P. BBB	110 4370	16,565.55	16,601 95	-36.40		720 00	4.4	0.1
25,000	EBAY Inc DTD 7/24/2012 2.6% 7/15/2022 Cusip· 278642AE3 Moody's· BAA1 S&P. BBB+	99.9040	24,976 00	23,766 05	1,209.95		650.00	2.6	0.1
25,000	Eastman Chemical Co DTD 6/5/12 3 60% 8/15/22 Cusip: 277432AN0 Moody's: BAA2 S&P BBB	105.2110	26,302.75	24,812.85	1,489.90		900.00	3.4	0.1
20,000	Kimco Realtycorp DTD 10/19/2015 3 4% 11/1/2022 Cusip: 49446RAN9 Moody's: BAA1 S&P BBB+	104.5600	20,912.00	21,162.80	-250.80		680.00	3.3	0.1
40,000	Morgan Stanley DTD 10/23/12 4 875% 11/1/22 Cusip: 6174824M3 Moody's: BAA2 S&P BBB-	109.8360	43,934 40	40,679.90	3,254.50		1,950.00	4.4	0 2

Individual securities Corporate
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
25,000	Amazon.Com Inc DTD 11/29/2012 2.5% 11/29/2022 Cusip· 023135AJ5 Moody's· BAA1 S&P: AA-	102.0130	25,503.25	24,278.90	1,224 35		625.00	2.5	0.1
10,000	Intel Corp DTD 12/11/2012 2.70% 12/15/2022 Cusip: 458140AM2 Moody's· A1 S&P: A+	103.6540	10,365.40	9,863.06	502.34		270.00	2.6	0.1
20,000	JP Morgan Chase & Co DTD 5/1/2013 3.375% 5/1/2023 Cusip: 46625HJJ0 Moody's: BAA1 S&P: BBB+	102.3460	20,469 20	19,623.80	845.40		675.00	3.3	0.1
25,000	Fidelity Nationalinform DTD 6/3/2014 3 875% 6/5/2024 Cusip: 31620MAM8 Moody's. BAA3 S&P. BBB	105.6410	26,410.25	26,077.75	332.50		968.75	3.7	0.1
15,000	Adobe Systems Inc DTD 1/26/2015 3 25% 2/1/2025 Cusip 00724FAC5 Moody's: BAA1 S&P: A-	103.7030	15,555 45	14,856.00	699.45		487.50	3 1	0 1
10,000	Spectra Energy Partners DTD 3/12/2015 3 5% 3/15/2025 Cusip 84756NAF6 Moody's: BAA2 S&P: BBB	100.8790	10,087.90	9,964 40	123.50		350.00	3.5	0.1
25,000	Bank Of America Corp DTD 4/21/2015 3 95% 4/21/2025 Cusip. 06051GFP9 Moody's. BAA3 S&P: BBB	102.6590	25,664.75	24,926.25	738.50		987.50	3.9	0.1
15,000	Alexandria Real Estate E DTD 11/17/2015 4 3% 1/15/2026 Cusip· 015271AH2 Moody's· BAA2 S&P: BBB-	107.1780	16,076.70	16,172.10	-95.40		645.00	4.0	0 1
25,000	Total System Services In DTD 3/17/2016 4.8% 4/1/2026 Cusip: 891906AC3 Moody's: BAA3 S&P BBB-	111.0570	27,764.25	26,355 05	1,409.20		1,200.00	4.3	0.1
15,000	Exelon Corp 4/7/2016 3 4% 4/15/2026 Cusip· 30161NAU5 Moody's: BAA2 S&P: BBB-	103.2590	15,488.85	15,014 80	474.05		510.00	3 3	0.1
10,000	Tanger Propertieslp DTD 8/8/2016 3.125% 9/1/2026 Cusip. 875484AJ6 Moody's. BAA1 S&P: BBB+	98.9630	9,896.30	9,970 30	-74.00		312 50	3 2	0 1

Individual securities Corporate
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
20,000	Teva Pharmaceuticals NE 7/21/2016 3 15% 10/1/2026 Cusip. 88167AAE1 Moody's. BAA2 S&P. BBB	97 2540	19,450 80	19,946 80	-496 00		630 00	3 2	0.1
20,000	C V S Health Corp DTD 7/20/2015 4.875% 7/20/2035 Cusip: 126650CM0 Moody's: BAA1 S&P. BBB+	112 5530	22,510.60	19,688 60	2,822.00		975.00	4.3	0 1
15,000	21ST Centy Fox Amer Inc DTD 03/02/2007 6.15% 03/01/2037 Cusip· 90131HBK0 Moody's· BAA1 S&P: BBB+	121.7980	18,269 70	18,189.40	80.30		922.50	5.1	0 1
30,000	Goldman Sachs Grp Inc DTD 10/3/2007 6.75% 10/1/2037 Cusip· 38141GFD1 Moody's· BAA2 S&P. BBB-	126 1240	37,837.20	31,228.70	6,608.50		2,025.00	5.4	0.2
10,000	Duke Energy Carolinas DTD 4/14/2008 6.05% 4/15/2038 Cusip: 26442CAE4 Moody's: AA2 S&P: A	132.9610	13,296.10	12,189.80	1,106.30		605.00	4.6	0.1
10,000	Amgen Inc DTD 1/16/2009 6.4% 2/1/2039 Cusip· 031162BA7 Moody's: BAA1 S&P· A	126.8320	12,683.20	12,595.50	87.70		640.00	5.1	0.1
25,000	Amgen Inc DTD 6/30/2011 5.65% 6/15/2042 Cusip 031162BH2 Moody's., BAA1 S&P: A	117.7220	29,430.50	28,040.65	1,389.85		1,412 50	4 8	0.2
30,000	Verizon Communications DTD 9/18/2013 6.55% 9/15/2043 Cusip· 92343VBT0 Moody's. BAA1 S&P· BBB+	131.0300	39,309.00	37,864 55	1,444.45		1,965 00	5 0	0.2
25,000	Microsoft Corp DTD 2/12/2015 3 75% 2/12/2045 Cusip· 594918BD5 Moody's. AAA S&P AAA	99.6650	24,916.25	24,797.85	118.40		937.50	3.8	0.1
15,000	Apple Inc DTD 5/13/2015 4 375% 5/13/2045 Cusip: 037833BH2 Moody's: AA1 S&P· AA+	106.2430	15,936.45	14,891.55	1,044.90		656.25	4.1	0.1
20,000	Intel Corp DTD 7/29/2015 4 9% 7/29/2045 Cusip: 458140AT7 Moody's. A1 S&P: A+	114 8770	22,975.40	20,207.30	2,768.10		980.00	4 3	0 1

Individual securities Corporate
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
20,000	Wells Fargo & Company DTD 11/17/2015 4 9% 11/17/2045 Cusip· 94974BGQ7 Moody's· A3 S&P· A-	107.4970	21,499.40	20,546.40	953.00		980.00	4.6	0.1
20,000	Anheuser-Bush Inbev Fin DTD 1/25/2016 4.9% 2/1/2046 Cusip: 035242AN6 Moody's: A3 S&P: A-	114.3540	22,870.80	19,953.00	2,917.80		980.00	4.3	0.1
10,000	Pres & Fellows Of Harvar DTD 10/13/2016 3.15% 7/15/2046 Cusip: 740816AM5 Moody's· N/A S&P: AAA	97.5220	9,752.20	9,983.00	-230 80		315.00	3.2	0.1
10,000	Consumers Energy Co DTD 8/10/2016 3 25% 8/15/2046 Cusip· 210518CZ7 Moody's· A1 S&P· A	95.5170	9,551.70	9,922.20	-370.50		325.00	3.4	0.1

Individual securities Mortgage backed securities

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
0.40	Federal Home Loan Mortgage Corp REMIC Passthru CTF DTD 10/1/2002 4.5% 10/15/2017 Series 2517 Class Jh Cusip. 31392WXM7 Moody's: N/A S&P· N/A	$ 101.1390	$ 0.40	$ 0.43	$ -0.03		$ 0.02	5 0%	0.0%
14,847.63	Federal Home Loan Mortgage Corp Pool Passthru CTF Gold Pool # J15724 DTD 6/1/2011 4% 6/1/2026 Cusip. 3128PVLD0 Moody's: N/A S&P: N/A	106.7500	15,849.85	15,862.85	-13.00		593 91	3.8	0.1
9,536.73	Federal National Mortgage Assn Passthru CTF Pool Number Aj1758 DTD 9/1/2011 3.5% 9/1/2026 Cusip: 3138AS5U2 Moody's: N/A S&P· N/A	105 4580	10,057.24	10,023.53	33.71		333.79	3.3	0.1
5,938.76	Federal National Mortgage Assn Passthru CTF Pool Number Al6150 DTD 12/1/2014 4% 8/1/2027 Cusip: 3138ENZQ5 Moody's: N/A S&P: N/A	106 8770	6,347.17	6,369.32	-22.15		237.55	3.7	0.0
4,571 95	Federal Home Loan Mortgage Corp Passthru CTF Gold Pool #T49004 DTD 10/1/2013 3% 9/1/2027 Cusip· 31287CAD4 Moody's: N/A S&P: N/A	103.7170	4,741.89	4,674.82	67.07		137.16	2 9	0 0

Individual securities Mortgage backed securities continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
9,279.29	Federal National Mortgage Assn Passthru CTF Pool Number AI4082 DTD 8/1/2013 3.5% 10/1/2027 Cusip: 3138ELRC9 Moody's: N/A S&P: N/A	105.3890	9,779 35	9,847 64	-68 29		324.78	3.3	0 1
13,612.12	Federal National Mortgage Assn Passthru CTF Pool # AI4191 DTD 9/1/2013 3.5% 1/1/2028 Cusip· 3138ELUR2 Moody's· N/A S&P· N/A	105 4960	14,360.24	14,317.39	42.85		476.42	3.3	0 1
10,334.97	Federal Home Loan Mortgage Corp Passthru CTF Gold Pool # T49005 DTD 2/1/2014 3.5% 12/1/2028 Cusip: 31287CAE2 Moody's· N/A S&P· N/A	103.6730	10,714.57	10,793.59	-79.02		361.72	3 4	0 1
6,159.43	Federal Home Mortgage Corp Pool Passthru CTF Gold Pool Number C91339 DTD 10/1/2010 4% 10/1/2030 Cusip: 3128P7PY3 Moody's: N/A S&P: N/A	107.8720	6,644 30	6,588 96	55 34		246 38	3 7	0.0
45,605.56	Federal National Mtg Assn Pool #MA2561 Passthru CTF DTD 2/1/2016 3% 3/1/2031 Cusip. 31418BZ33 Moody's: N/A S&P· N/A	104 6930	47,745.83	47,590.10	155.73		1,368.17	2.9	0.2
29,674.82	Federal National Mortgage Assn Passthru CTF Pool Numberg Fn MA2752 DTD 8/1/2016 3% 9/1/2031 Cusip: 31418CBW3 Moody's. N/A S&P· N/A	104.7460	31,083.19	31,181.74	-98.55		890.24	2.9	0.2
54,648.90	Federal National Mtge Assn Passthru CTF Pool Numberg MA2775 DTD 9/1/2016 2 5% 10/1/2031 Cusip: 31418CCM4 Moody's: N/A S&P. N/A	102.9840	56,279.62	56,507.93	-228.31		1,366.22	2.4	0.3
9,344.80	Federal Home Mortgage Corp Pool Passthru CTF Gold Pool # C91738 DTD 11/1/2013 4% 11/1/2033 Cusip· 3128P74X8 Moody's. N/A S&P: N/A	108.1890	10,110.05	9,945.29	164.76		373.79	3.7	0.1

Individual securities Mortgage backed securities
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
592.36	Federal Home Loan Mortgage Corp Gold Passthru CTF Pool Number G05938 DTD 7/1/2010 5% 1/1/2036 Cusip 3128M74X1 Moody's N/A S&P· N/A	110.8540	656.65	623.46	33.19		29 62	4 5	0.0
8,049.46	Federal Home Loan Mortgage Corp Gold Passthru CTF Pool Number A90393 DTD 12/1/2009 5% 12/1/2039 Cusip: 312938NJ8 Moody's: N/A S&P. N/A	112.2640	9,036.65	8,477.09	559.56		402.47	4.5	0.0
17,583.63	Federal National Mortgage Assn Passthru CTF DTD 4/1/2014 3% 3/25/2040 Series 2014-28 Class ND Cusip: 3136AJK47 Moody's: N/A S&P. N/A	103.5280	18,203.98	17,929.79	274.19		527.51	2.9	0.1
14,691.88	Federal Home Loan Mortgage Corp Gold Passthru CTF Pool Number A92821 DTD 6/1/2010 5% 7/1/2040 Cusip: 312941D20 Moody's: N/A S&P: N/A	110.7080	16,265 09	15,635.16	629 93		734.59	4.5	0.1
47,112.02	Federal Home Loan Mortgage Corp Gold Passthru CTF Pool Number A95828 DTD 12/1/2010 4.5% 12/1/2040 Cusip. 312944PM7 Moody's: N/A S&P: N/A	110 9480	52,269.84	48,596 08	3,673 76		2,120.04	4.1	0.3
21,657.58	Federal National Mortgage Assn Passthru CTF Pool # AU6278 DTD 10/1/2013 5% 11/1/2043 Cusip: 3138X56Q5 Moody's: N/A S&P. N/A	111.7690	24,206.46	23,738.73	467.73		1,082.88	4.5	0.1
8,131 17	Federal National Mortgage Assn Pool Passthru CTF Pool Number MA1897 DTD 4/1/2014 3 5% 5/1/2044 Cusip. 31418BDB9 Moody's: N/A S&P N/A	103.4580	8,412.35	8,282.64	129.71		284 59	3 4	0 0
21,911.50	Federal National Mtg AssnaI6895 Passthru CTF Pool Number AI6895 DTD 5/1/2015 3.5% 5/1/2045 Cusip. 3138EPUV4 Moody's N/A S&P: N/A	105.7350	23,168.12	22,656 11	512 01		766 90	3 3	0 1
35,502 42	Federal Natinoal Mortgage Assn Passthru CTF Pool Number Ay5580 DTD 6/1/2015 3.5% 6/1/2045 Cusip: 3138YKFW8 Moody's N/A S&P: N/A	105.5580	37,475 64	37,443 96	31 68		1,242 58	3.3	0 2

Individual securities Mortgage backed securities
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
12,692.65	Government National Mortgage Assn II Passthru CTF Pool Number MA3247 DTD 11/1/2015 5% 11/20/2045 Cusip: 36179RTC3 Moody's: N/A S&P: N/A	108 2700	13,742.33	13,757 65	-15 32		634.63	4.6	0.1
13,262 02	Federal Natl Mtge Assn Pool #MA2484 Passthru CTF DTD 11/1/2015 4% 12/1/2045 Cusip: 31418BXN1 Moody's: N/A S&P: N/A	107 0800	14,200.97	14,178 75	22.22		530 48	3 7	0 1
29,264 67	Federal National Mortgage Assn Passthru CTF Pool Number Bc0885 DTD 5/1/2016 3% 5/1/2046 Cusip: 3140EU6X2 Moody's N/A S&P: N/A	103 0420	30,154 90	30,101.45	53 45		877.94	2.9	0.2
62,567.69	Federal National Mortgage Assn Passthru CTF Pool Number MA2609 DTD 4/1/2016 3 5% 5/1/2046 Cusip. 31418B3T1 Moody's N/A S&P: N/A	105 0090	65,701.71	65,911 15	-209.44		2,189 87	3 3	0 3
44,205 92	Federal Home Loan Mortgage Corp Passthru CTF Gold Pool Q41208 DTD 6/1/2016 3.5% 6/1/2046 Cusip: 3132WEKW1 Moody's N/A S&P: N/A	105 1240	46,471.03	46,671.78	-200.75		1,547 21	3 3	0.2
33,402.45	Federal National Mortgage Assn Passthru CTF Pool Number Bc1168 DTD 6/1/2016 4% 6/1/2046 Cusip: 3140EVJN8 Moody's: N/A S&P: N/A	107.1280	35,783.38	35,938.95	-155.57		1,336.10	3.7	0.2
9,771.76	Federal National Mortgage Assn Passthru CTF Pool # MA2653 DTD 6/1/2016 4% 6/1/2046 Cusip: 31418B5P7 Moody's N/A S&P: N/A	107.1250	10,468.00	10,498.53	-30.53		390.87	3 7	0.1
44,036.51	Federal National Mortgage Assn Passthru CTF Pool Number As7601 DTD 6/1/2016 4% 7/1/2046 Cusip: 3138WHNT5 Moody's: N/A S&P: N/A	107.1400	47,180.72	47,412.75	-232.03		1,761.46	3.7	0.2

Individual securities Mortgage backed securities
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
29,468.85	Federal National Mortgage Assn Passthru CTF Pool Number MA2670 DTD 6/1/2016 3% 7/1/2046 Cusip: 31418B6G6 Moody's: N/A S&P. N/A	103.0420	30,365.29	30,692.50	-327.21		884.07	2.9	0.2
14,809.10	Federal Home Mtg Corp Pool # G08716 Passthru CTF Pool Number G08716 DTD 7/1/2016 3 5% 8/1/2046 Cusip: 3128MJYN4 Moody's: N/A S&P: N/A	105.0650	15,559.18	15,676 82	-117.64		518.32	3.3	0 1
19,808.15	Federal Home Mtg Corp Pool Q42596 Passthru CTF 8/1/2016 3 5% 8/1/2046 Cusip: 3132WF3E7 Moody's: N/A S&P N/A	105.2210	20,842.33	20,984.26	-141.93		693.29	3.3	0.1
34,557.19	Federal National Mortgage Assn Passthru CTF Pool Number MA2705 DTD 7/1/2016 3% 8/1/2046 Cusip: 31418CAF1 Moody's: N/A S&P: N/A	103.0420	35,608.42	35,995.79	-387.37		1,036.72	2 9	0 2
44,708.88	Government National Mortgage Assn II Passthru CTF Pool # MA3873 DTD 8/1/2016 3% 8/20/2046 Cusip: 36179SJS7 Moody's: N/A S&P: N/A	104.3070	46,634.49	46,814.70	-180.21		1,341 27	2.9	0.2
24,805 61	Govt Natl Mtge Assn Pool II #MA3874 Passthru CTF DTD 8/1/2016 3 5% 8/20/2046 Cusip: 36179SJT5 Moody's: N/A S&P: N/A	106.0320	26,301 88	26,398 60	-96.72		868.20	3 3	0 1
53,806 13	Govt Natl Mtge Assn Pool II # MA3875 Passthru CTF DTD 8/1/2016 4% 8/20/2046 Cusip: 36179SJU2 Moody's: N/A S&P N/A	107 3760	57,774.87	57,824.78	-49 91		2,152.25	3 7	0 3
24,965 41	Federal Natl Mtg Assn Pool # Bd1480 Passthru CTF DTD 9/1/2016 3.5% 9/1/2046 Cusip: 3140F8UE5 Moody's: N/A S&P. N/A	105.2560	26,277.59	26,486 74	-209 15		873.79	3.3	0.1
39,705 47	Federal National Mortgage Assn Passthru CTF Pool # MA2737 DTD 8/1/2016 3% 9/1/2046 Cusip: 31418CBF0 Moody's: N/A S&P. N/A	103 0420	40,913.31	41,275.08	-361.77		1,191.16	2 9	0.2

Individual securities Other

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
20,000	California ST Earthquake Auth DTD 11/6/2014 2.805% 7/1/2019 Txbl Cusip: 13017HAE6 Moody's: A3 S&P: N/R	$ 101 8000	$ 20,360 00	$ 19,999.35	$ 360.65		$ 561.00	2.8%	0.1%
35,000	Florida ST Hurricane Catastrophe DTD 4/23/2013 2.995% 7/1/2020 Ser A Cusip 34074GDH4 Moody's: AA3 S&P· AA	104.1480	36,451.80	35,000.00	1,451 80		1,048 25	2 9	0 2
15,000	South Carolina ST Public Svc Auth DTD 7/20/2016 2.388% 12/1/2023 Txbl-Obligs-Ser D Cusip 837151RW1 Moody's: A1 S&P AA-	100.5440	15,081.60	15,000 00	81.60		358.20	2.4	0 1
15,000	Oakland CA Unif Sch Dist Alame DTD 8/12/2009 9.5% 8/1/2034 Build America Bonds Cusip· 672325TS6 Moody's AA3 S&P: AA-	119.8760	17,981 40	17,704.70	276 70		1,425 00	7.9	0 1
20,000	New York NY DTD 6/16/2010 6.246% 6/1/2035 Build America Bonds Cusip 64966HYX2 Moody's AA2 S&P: AA	114.4610	22,892.20	23,172 00	-279.80		1,249 20	5 5	0 1
25,000	Chicago Ill DTD 11/30/2011 6.034% 1/1/2042 Txbl-Proj-Ser B Cusip· 167486NN5 Moody's: BA1 S&P· BBB+	92.6820	23,170.50	25,000.00	-1,829.50		1,508.50	6.5	0.1
30,000	New York N Y City Mun Wtr Fin Auth Wtr & Swr Rev DTD 11/18/2010 6 282% 6/15/2042 Taxable-Wnd Gen Resolution Ser Cc-Build Amer Bds Cusip 64972FY26 Moody's: AA1 S&P: AA+	116 2570	34,877.10	32,623.35	2,253.75		1,884.60	5.4	0.2
14,890 41	Ubs Commercial Mortgage Trust Passthru CTF DTD 5/1/2012 3 4% 5/10/2045 Series 2012-C1 Cusip: 90269GAC5 Moody's. AAA S&P· N/A	105.7740	15,750 18	15,968.42	-218 24		506.27	3.2	0 1

Individual securities Other
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
20,000	Univ Of Californiaca Revenues DTD 3/25/15 4.131% 5/15/45 Txbl-Limited Proj-Ref-Ser J Cusip. 91412GXY6 Moody's. AA3 S&P AA-	106.1040	21,220.80	20,082.50	1,138 30		826.20	3.9	0.1
Total taxable individual securities			$ 3,293,630 40	$ 3,245,897.00	$ 47,733.40		$ 108,795.48		16 3%
Total taxable fixed income			$ 3,293,630.40	$ 3,245,897.00	$ 47,733.40		$ 108,795.48		16.3%

High yield

Pooled vehicle

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
13,417.52	Dreyfus Floating Rate Income Fund Cusip. 261949739	$ 12.0800	$ 162,083.64	$ 167,993.69	$ -5,910.05		$ 7,017 36	4.3%	0.8%
27,031 814	Dreyfus High Yield Fund Cusip· 261980759	6 1800	167,056.61	178,860.44	-11,803.83		9,758.48	5.8	0.8
Total high yield pooled vehicle			$ 329,140.25	$ 346,854.13	$ -17,713.88		$ 16,775.84		1.6%
Total high yield fixed income			$ 329,140.25	$ 346,854.13	$ -17,713.88		$ 16,775.84		1.6%
Total fixed income			$ 3,622,770.65	$ 3,592,751.13	$ 30,019 52		$ 125,571 32		17.9%

Equities

U.S. large cap

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
170	Allergan PLC (AGN)	$ 208 9400	$ 35,519.80	$ 34,480.73	$ 1,039 07		$ 0.00	0.0%	0 2%
178	Accenture PLC (ACN)	116.2400	20,690.72	15,605.42	5,085.30		430.76	2.1	0.1
850	Eaton Corp PLC (ETN)	63.7700	54,204.50	72,328 49	-18,123.99		1,938 00	3 6	0 3
946	Ingersoll-Rand PLC (IR)	67.2900	63,656.34	38,392.64	25,263.70		1,513.60	2.4	0.3
2,033	Invesco Limited (IVZ)	28.0900	57,106 97	47,687.72	9,419 25		2,276 96	4.0	0 3
2,990	Nabors Industries Ltd (NBR)	11.9000	35,581 00	30,442 11	5,138 89		717 60	2.0	0.2

Equities

U.S. large cap
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
755	Nxp Semiconductors N V (NXPI)	100.0000	75,500.00	57,611 06	17,888.94		0.00	0.0	0 4
520	Broadcom Ltd. (AVGO)	170.2800	88,545.60	43,320.73	45,224 87		1,060.80	1.2	0.4
2,109	AT&T Inc (T)	36.7900	77,590.11	76,679 41	910.70		4,133.64	5.3	0 4
713	Abbott Laboratories (ABT)	39.2400	27,978.12	27,497.96	480.16		741.52	2.7	0 1
90	Abbvie Inc. (ABBV)	55 7800	5,020.20	5,781 25	-761.05		205 20	4.1	0 0
390	Activision Blizzard Inc (ATVI)	43.1700	16,836 30	12,497.11	4,339.19		101 40	0 6	0 1
561	Adobe Systems Inc (ADBE)	107.5100	60,313.11	32,608.55	27,704.56		0.00	0.0	0.3
1.24	Advansix Inc Com (ASIX)	15.9600	19.79	9.66	10.13		0 00	0.0	0 0
299	Aetna Inc (AET)	107 3500	32,097.65	31,580.65	517 00		299.00	0 9	0.2
64	Affiliated Managers Group Inc (AMG)	132.6600	8,490 24	13,153.18	-4,662.94		0.00	0.0	0.0
810	Agilent Technologies Inc (A)	43 5700	35,291.70	32,280.47	3,011.23		372.60	1.1	0.2
20	Air Products & Chemicals Inc (APD)	133.4200	2,668.40	2,579.36	89.04		68.80	2.6	0.0
1,790	Ally Financial Inc. (ALLY)	18.0700	32,345.30	39,662 05	-7,316.75		572.80	1 8	0.2
36	Alphabet, Inc. (GOOG)	784.5400	28,243.44	20,806.45	7,436.99		0.00	0.0	0.1
232	Alphabet, Inc. (GOOGL)	809.9000	187,896 80	149,012 10	38,884.70		0.00	0 0	0.9
370	Altria Group Inc (MO)	66.1200	24,464.40	17,582.78	6,881.62		902.80	3.7	0.1
174	Amazon Com Inc (AMZN)	789.8200	137,428.68	61,170.82	76,257.86		0 00	0 0	0 7
250	American Express Company (AXP)	66.4200	16,605.00	15,018.68	1,586.32		320.00	1.9	0.1
440	American Tower Corporation (AMT)	117.1900	51,563.60	41,664.08	9,899 52		968 00	1.9	0 3
130	Ameriprise Financial Inc (AMP)	88 3900	11,490 70	12,065 56	-574 86		390.00	3.4	0 1
150	Amgen Inc (AMGN)	141.1600	21,174.00	20,934.12	239.88		600.00	2.8	0.1
61	Anthem Inc (ANTM)	121 8600	7,433.46	7,496 13	-62 67		158 60	2.1	0.0
983	Apple Inc (AAPL)	113 5400	111,609.82	82,073.69	29,536.13		2,241.24	2.0	0.6
440	Applied Materials Inc (AMAT)	29 0800	12,795.20	13,168 01	-372.81		176 00	1 4	0 1
70	B W X Technologies, Inc. (BWXT)	39.2200	2,745.40	2,514.27	231.13		25.20	0.9	0.0
6,360	Bank Of America Corporation (BAC)	16.5000	104,940 00	103,800 13	1,139 87		1,908.00	1.8	0.5

Equities

U.S. large cap
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
310	Baxter International Inc (BAX)	47 5900	14,752.90	13,339.05	1,413.85		161 20	1 1	0.1
52	Berkshire Hathaway Inc Del Cl B (BRK.B)	144 3000	7,503.60	7,269.25	234.35		0 00	0 0	0 0
178	Biomarin Pharmaceutical Inc (BMRN)	80 5200	14,332 56	19,015 95	-4,683.39		0.00	0.0	0.1
96	Biogen Idec Inc (BIIB)	280.1800	26,897.28	29,923.16	-3,025.88		0 00	0 0	0.1
136	The Boeing Company (BA)	142.4300	19,370.48	19,624.32	-253.84		592.96	3.1	0.1
586	Bristol-Myers Squibb Company (BMY)	50 9100	29,833.26	31,197.39	-1,364.13		890 72	3 0	0.2
50	Brunswick Corp (BC)	43.5000	2,175.00	2,196 17	-21 17		33.00	1 5	0.0
250	C B S Corp (CBS) Class B	56.6200	14,155.00	12,855.10	1,299.90		180.00	1.3	0.1
61	CIGNA Corp (CI)	118 8300	7,248.63	6,282 49	966.14		2.44	0 0	0.0
245	CVS Health Corporation (CVS)	84.1000	20,604.50	21,216 91	-612.41		416.50	2.0	0.1
50	Campbell Soup Co (CPB)	54 3400	2,717.00	2,733.46	-16.46		70 00	2 6	0.0
250	Carnival Corp (CCL)	49 1000	12,275.00	12,542.17	-267.17		350.00	2.9	0 1
805	Celanese Corp (CE) Series A	72.9200	58,700.60	38,436.01	20,264.59		1,159.20	2.0	0.3
240	Celgene Corp (CELG)	102.1800	24,523.20	25,587.53	-1,064 33		0.00	0.0	0.1
410	Centurytel Inc (CTL)	26.5800	10,897.80	15,141.81	-4,244.01		885.60	8.1	0.1
40	Charles Riv Laboratories Intl Inc (CRL)	75.8800	3,035 20	2,810 82	224.38		0.00	0 0	0.0
466	Chevron Corporation (CVX)	104 7500	48,813.50	48,783 07	30 43		2,013.12	4.1	0 2
350	Cisco Systems Inc (CSCO)	30.6800	10,738.00	9,382.37	1,355.63		364.00	3.4	0.1
140	Citigroup Inc (C)	49.1500	6,881.00	7,061.12	-180.12		89.60	1.3	0.0
1,930	Citizens Financial Group Inc. (CFG)	26.3400	50,836 20	42,030.09	8,806.11		926 40	1 8	0 3
170	Citrix Sys Inc (CTXS)	84 8000	14,416.00	13,136.18	1,279.82		0.00	0.0	0 1
250	Cognizant Technology Solutions Corp (CTSH) Cl A	51.3500	12,837.50	12,032.93	804.57		0 00	0.0	0.1
618	Comcast Corp Cl A (CMCSA)	61 8200	38,204.76	31,183 70	7,021.06		679.80	1 8	0.2
290	Conagra Inc (CAG)	48.1800	13,972.20	12,978.46	993.74		290.00	2.1	0.1
272	Constellation Brands Inc-A (STZ)	167 1200	45,456.64	34,694 89	10,761.75		435.20	1 0	0.2

Equities

U.S. large cap
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
269	Costco Whsl Corp New (COST)	147 8700	39,777.03	33,904.66	5,872 37		484.20	1.2	0 2
50	Crown Hldgs Inc (CCK)	54.2500	2,712.50	2,596.74	115.76		0.00	0.0	0.0
80	D R Horton Inc (DHI)	28.8300	2,306 40	2,222 74	83 66		25 60	1 1	0.0
30	Danaher Corp (DHR)	78.5500	2,356.50	2,341.93	14.57		15.00	0.6	0.0
200	Darden Restaurants Inc (DRI)	64.7900	12,958 00	13,191 69	-233 69		448.00	3 5	0 1
310	Delta Air Lines Inc (DAL)	41 7700	12,948 70	14,210.19	-1,261.49		251 10	1 9	0.1
540	The Walt Disney Company (DIS)	92.6900	50,052.60	30,068.15	19,984.45		766.80	1.5	0.3
240	Discover Financial Services (DFS)	56.3300	13,519.20	12,220.82	1,298.38		288 00	2.1	0.1
500	Dominion Res Inc VA New (D)	75 2000	37,600 00	34,263 53	3,336 47		1,400.00	3.7	0 2
930	Dow Chemical Co (DOW)	53.8100	50,043.30	46,005 41	4,037.89		1,711 20	3.4	0.3
2,620	Dynegy Inc. (DYN)	10.6500	27,903.00	40,414.33	-12,511.33		0.00	0.0	0.1
480	EBAY Inc (EBAY)	28 5100	13,684.80	12,279.76	1,405.04		0.00	0.0	0.1
1,180	Exelon Corp (EXC)	34.0700	40,202.60	38,819.42	1,383.18		1,500 96	3.7	0.2
200	Express Scripts Holdings, Inc. (ESRX)	67 4000	13,480.00	16,036.16	-2,556.16		0 00	0 0	0.1
931	Exxon Mobil Corp (XOM)	83.3200	77,570 92	78,794 21	-1,223.29		2,793.00	3 6	0.4
1,102	Facebook Inc. (FB)	130.9900	144,350.98	76,763.93	67,587.05		0.00	0.0	0.7
48	Fiserv Inc (FISV)	98 4800	4,727.04	4,820 23	-93 19		0 00	0.0	0.0
400	Firstenergy Corp (FE)	34.2900	13,716.00	12,776.31	939.69		576.00	4.2	0.1
2,532	General Electric Company (GE)	29 1000	73,681.20	72,005.26	1,675 94		2,329 44	3.2	0 4
246	Gilead Sciences Inc (GILD)	73 6300	18,112.98	18,167.14	-54.16		462 48	2.6	0 1
390	Great Plains Energy Inc (GXP)	28.4400	11,091.60	11,914.52	-822.92		409.50	3.7	0.1
200	H D Supply Holdings, Inc (HDS)	33.0000	6,600 00	6,441 18	158.82		0 00	0.0	0.0
880	H P Inc. (HPQ)	14.4900	12,751.20	13,164 01	-412.81		436.48	3 4	0.1
804	Halliburton Co (HAL)	46.0000	36,984 00	35,541.41	1,442.59		578 88	1.6	0.2
1,130	Hartford Finl Svcs Group Inc (HIG)	44.1100	49,844.30	42,855.85	6,988.45		1,039.60	2.1	0.3
230	Hologic Inc (HOLX)	36.0100	8,282 30	8,606.77	-324 47		0.00	0.0	0.0

Equities

U.S. large cap
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
672	Home Depot Inc (HD)	122 0100	81,990 72	37,892 33	44,098.39		1,854.72	2 3	0 4
627	Honeywell Intl Inc (HON)	109.6800	68,769.36	33,577 07	35,192 29		1,492.26	2 2	0 3
640	Illinois Tool Wks Inc (ITW)	113.5700	72,684.80	56,070.43	16,614.37		1,664.00	2.3	0.4
200	Incyte Corporation (INCY)	86.9700	17,394.00	18,855.36	-1,461.36		0.00	0.0	0 1
1,890	Intel Corp (INTC)	34.8700	65,904.30	63,864.05	2,040.25		1,965.60	3.0	0.3
214	Intercontinentalexchange Group, Inc (ICE)	270.3900	57,863.46	32,124.95	25,738.51		3,638 00	6 3	0 3
152	International Business Machines (IBM) Corporation	153 6900	23,360.88	24,473.60	-1,112.72		851.20	3 6	0.1
487	JP Morgan Chase & Co (JPM)	69.2600	33,729.62	29,745.76	3,983.86		935.04	2.8	0.2
718	Johnson & Johnson (JNJ)	115 9900	83,280 82	71,942.71	11,338.11		2,297 60	2.8	0 4
40	Kimberly Clark Corp (KMB)	114.4100	4,576.40	4,822.28	-245.88		147.20	3 2	0.0
90	Kroger Co (KR)	30 9800	2,788 20	2,607 41	180.79		43 20	1 6	0 0
160	Estee Lauder Companies Class A (EL)	87.1300	13,940.80	12,408.42	1,532.38		192.00	1.4	0.1
24	Lennox Intl Inc (LII)	145.8900	3,501.36	2,959.90	541 46		41.28	1.2	0.0
600	Lilly Eli & Co (LLY)	73.8400	44,304.00	48,442.88	-4,138.88		1,224.00	2.8	0.2
130	Lowe's Companies Inc (LOW)	66 6500	8,664 50	7,775.39	889.11		182 00	2 1	0 0
1,030	Marathon Petroleum Corp (MPC)	43.5900	44,897.70	46,218.50	-1,320.80		1,483.20	3.3	0.2
230	Marsh & McLennan Cos Inc (MMC)	63.3900	14,579 70	14,556.01	23.69		312.80	2.1	0.1
170	Marriott International Inc (MAR)	68 7000	11,679.00	11,387 76	291.24		204.00	1.8	0.1
1,260	Merck & Co Inc (MRK)	58.7200	73,987.20	70,454.85	3,532.35		2,318.40	3.1	0.4
740	Microsoft Corporation (MSFT)	59.9200	44,340 80	35,701.35	8,639.45		1,154.40	2.6	0.2
1,440	Mondelez International (MDLZ)	44 9400	64,713.60	59,697.16	5,016.44		1,094.40	1.7	0 3
347	Monster Beverage Corporation (MNST)	144.3400	50,085.98	24,021.78	26,064.20		0.00	0.0	0.3
40	Moodys Corp (MCO)	100.5200	4,020.80	3,811 72	209 08		59.20	1 5	0.0
170	Motorola Solutions Inc. (MSI)	72.5800	12,338.60	12,467.21	-128.61		278.80	2.3	0.1
912	Nike Inc Class B Stock (NKE)	50 1800	45,764 16	49,571 50	-3,807 34		583.68	1 3	0.2
240	Nisource Inc (NI)	23.2600	5,582.40	5,982.20	-399.80		158.40	2.8	0 0

Equities

U.S. large cap
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
50	Nordstrom Inc (JWN)	52 0000	2,600 00	2,409 88	190.12		74 00	2 9	0 0
470	Nuance Communications Inc (NUAN)	14.0200	6,589.40	9,039.06	-2,449.66		0 00	0 0	0.0
745	Nucor Corp (NUE)	48 8500	36,393.25	32,929 63	3,463 62		1,117.50	3.1	0.2
650	Nvidia Corp (NVDA)	71.1600	46,254.00	42,795.76	3,458.24		299.00	0.7	0.2
40	Occidental Petroleum Corp (OXY)	72.9100	2,916 40	2,782.33	134.07		121 60	4 2	0 0
30	Omnicom Group Inc (OMC)	79 8200	2,394.60	2,407.21	-12.61		66 00	2 8	0.0
80	Oracle Corp (ORCL)	38.4200	3,073 60	3,087.69	-14.09		48.00	1.6	0.0
240	Owens Corning Inc (OC)	48.7800	11,707.20	11,437.71	269.49		172.80	1.5	0.1
100	Owens Ill Inc (OI)	19 3000	1,930 00	1,938.29	-8.29		0.00	0.0	0 0
210	Ppl Corp (PPL)	34.3400	7,211.40	7,870 61	-659.21		319.20	4.4	0 0
205	Palo Alto Networks Inc (PANW)	153.8300	31,535.15	29,788.32	1,746.83		0.00	0.0	0.2
193	Panera Bread Co Cl A (PNRA)	190.7600	36,816.68	41,710.19	-4,893.51		0.00	0.0	0.2
947	Pepsico Inc (PEP)	107.2000	101,518.40	72,526.16	28,992.24		2,850.47	2.8	0.5
1,984	Pfizer Inc (PFE)	31.7100	62,912.64	56,032 59	6,880.05		2,380.80	3.8	0 3
500	Philip Morris International Inc (PM)	96 4400	48,220 00	36,907.78	11,312 22		2,080 00	4 3	0 2
40	Phillips 66 (PSX)	81.1500	3,246.00	3,172.18	73.82		100.80	3.1	0.0
153	Pioneer Natural Resources Company (PXD)	179 0200	27,390 06	23,268.11	4,121.95		12 24	0.0	0 1
170	T Rowe Price Group Inc (TROW)	64.0100	10,881.70	13,680.46	-2,798.76		367.20	3.4	0.1
830	The Procter & Gamble Company (PG)	86 8000	72,044.00	62,437.20	9,606.80		2,222.74	3 1	0.4
190	Prudential Financial Inc (PRU)	84.7900	16,110.10	14,677 89	1,432.21		532 00	3 3	0.1
930	Qualcomm Inc (QCOM)	68 7200	63,909.60	59,179.16	4,730.44		1,971.60	3.1	0.3
40	Quintiles Transnational Holdings (Q) Inc.	71 7400	2,869 60	2,610.49	259.11		0 00	0.0	0.0
110	Red Hat Inc (RHT)	77.4500	8,519.50	8,141.41	378.09		0.00	0.0	0.0
200	Reliance Steel & Aluminum (RS)	68 7800	13,756 00	11,676 03	2,079.97		340.00	2.5	0.1
445	Salesforce Com Inc (CRM)	75 1600	33,446 20	24,011.68	9,434 52		0 00	0.0	0 2

Equities

U.S. large cap
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
490	Schlumberger Ltd (SLB)	78.2300	38,332.70	41,053 26	-2,720 56		980.00	2 6	0 2
1,780	Schwab Charles Corp New (SCHW)	31 7000	56,426 00	57,050.56	-624.56		498 40	0 9	0 3
910	Sirius Xm Holdings Inc (SIRI)	4.1700	3,794.70	3,660.66	134.04		36.40	1.0	0 0
86	Smucker J M Co (SJM)	131 3100	11,292.66	13,289 72	-1,997.06		258.00	2 3	0.1
390	Southwest Airls Co (LUV)	40.0500	15,619.50	14,249.56	1,369.94		156.00	1.0	0.1
230	Spirit Aerosystems Holding Inc (SPR)	50.3600	11,582 80	11,929.88	-347 08		0 00	0.0	0.1
1,580	Synchrony Financial (SYF)	28.5900	45,172.20	43,544 01	1,628 19		821.60	1.8	0.2
1,110	Taiwan Semiconductor Mfg Co Ltd (TSM) Sponsored ADR	31.1000	34,521.00	28,276.41	6,244.59		834.72	2.4	0.2
40	Target Corp (TGT)	68.7300	2,749.20	3,293.13	-543 93		96.00	3.5	0.0
250	Texas Instruments Inc (TXN)	70.8500	17,712.50	13,625.82	4,086.68		500.00	2.8	0.1
104	Thermo Fisher Scientific Inc (TMO)	147 0300	15,291 12	16,268 11	-976 99		62.40	0 4	0 1
321	3M Co (MMM)	165 3000	53,061 30	47,117.87	5,943.43		1,425.24	2 7	0 3
1,050	Time Warner Inc (TWX)	88.9900	93,439.50	79,794.30	13,645.20		1,690.50	1.8	0.5
139	The Travelers Companies Inc (TRV)	108.1800	15,037.02	13,812.13	1,224.89		372.52	2.5	0.1
455	United Technologies Corp (UTX)	102.2000	46,501 00	37,498.10	9,002.90		1,201.20	2 6	0.2
600	Unitedhealth Group Inc (UNH)	141 3300	84,798.00	82,170 03	2,627 97		1,500.00	1.8	0.4
253	Universal Health Services Inc Cl B (UHS)	120.7100	30,539.63	35,118.02	-4,578.39		101.20	0.3	0.2
1,250	Valero Energy Corp New (VLO)	59.2400	74,050.00	59,621.69	14,428.31		3,000.00	4.1	0.4
120	Verisign Inc (VRSN)	84.0200	10,082.40	9,256.40	826.00		0.00	0.0	0 1
970	Verizon Communications Inc (VZ)	48.1000	46,657.00	45,997.60	659.40		2,240.70	4.8	0.2
680	Visa Inc-Class A Shrs (V)	82.5100	56,106.80	52,387.63	3,719.17		448.80	0.8	0.3
181	Visteon Corp/New (VC)	70.6100	12,780.41	14,434.34	-1,653.93		0.00	0.0	0.1
1,460	Voya Financial Inc (VOYA)	30.5500	44,603.00	50,143.19	-5,540.19		58.40	0.1	0 2
310	Wal Mart Stores Inc (WMT)	70.0200	21,706.20	23,541.57	-1,835.37		620 00	2.9	0.1
170	Walgreens Boots Alliance Inc (WBA)	82.7300	14,064.10	13,622.18	441.92		255 00	1.8	0.1
1,240	Wells Fargo & Company (WFC)	46.0100	57,052.40	47,473.22	9,579 18		1,884.80	3.3	0.3

Equities

U.S. large cap
continued

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
1,080	Williams Cos Inc (WMB)	29 2000	31,536.00	32,946 80	-1,410.80		864.00	2 7	0.2
230	World Fuel Services Corp (INT)	40 2500	9,257.50	10,696.99	-1,439.49		55.20	0.6	0.1
627	Yum! Brands Inc (YUM)	86 2800	54,097.56	39,781 90	14,315.66		1,279 08	2.4	0.3
304	Zimmer Holdings Inc (ZBH)	105.4000	32,041.60	37,280.37	-5,238.77		291.84	0 9	0 2
47,885.315	BNY Mellon Income Stock Fund (MPISX)	8.5300	408,461.73	327,335.51	81,126.22		9,960.14	2.4	2.0
80,976 002	BNY Mellon Focused Equity (MFOMX) Opportunities Fund	14.5200	1,175,771.55	1,123,774 92	51,996.63		0 00	0 0	5 8
43,172.641	Dreyfus U S. Equity Fund (DPUYX)	17.6600	762,428.84	628,416 87	134,011 97		8,375.49	1 1	3.8
Total U S. large cap			$ 7,731,837.87	$ 6,729,799 27	$ 1,002,038.60		$ 126,297 46		38 2%

U.S. mid cap

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
30,646 306	Parnassus Mid Cap Fund (PARMX)	$ 28.0400	$ 859,322.42	$ 863,000.00	$ -3,677.58		$ 5,455.04	0 6%	4 2%
24,210.515	Dreyfus Midcap Index Fund (PESPX)	35.1700	851,483 81	890,134.04	-38,650.23		10,507.36	1.2	4.2
Total U.S. mid cap			$ 1,710,806.23	$ 1,753,134.04	$ -42,327.81		$ 15,962.40		8.4%

U.S. small cap

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
24,483.427	Dreyfus Opportunistic Small Cap Fund(DSCVX)	$ 28.8200	$ 705,612.36	$ 778,684.72	$ -73,072.36		$ 2,497.31	0 4%	3 5%
24,744.463	Dreyfus Select Managers Small Cap (DSGYX) Growth Fund	21.1700	523,840.29	517,831 94	6,008 35		0 00	0.0	2 6
13,330.057	Dreyfus Select Managers Small Cap (DMVYX) Value Fund	20 5800	274,332.57	277,745.30	-3,412.73		2,506.05	0.9	1.4
Total U.S small cap			$ 1,503,785.22	$ 1,574,261.96	$ -70,476.74		$ 5,003.36		7.4%

Developed international

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
56,153 006	BNY Mellon International Fund (MPITX)	$ 11.1300	$ 624,982 96	$ 604,219.30	$ 20,763.66		$ 8,928 33	1.4%	3.1%
34,781.931	Dreyfus International Small Cap Fund(DYYPX)	13.1700	458,078.03	489,098.99	-31,020.96		3,119.94	0.7	2.3
40,970 203	Dreyfus/Newton International Equity (NIEYX) Fund	18 0800	740,741.27	744,443 26	-3,701.99		8,849 56	1 2	3 7
24,714 985	Strategic Global Stock Fund (DGLYX)	17.7900	439,679 58	364,413.07	75,266 51		6,450 61	1.5	2 2
Total developed international			$ 2,263,481.84	$ 2,202,174.62	$ 61,307.22		$ 27,348.44		11.2%

Emerging markets

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
37,870.575	Dfa Emerging Markets Core Equity (DFCEX) Funds	$ 18.4000	$ 696,818.58	$ 733,030.30	$ -36,211.72		$ 13,898.50	2.0%	3.4%
9,437	ISHARES MSCI Emerging Markets Index (EEM) Fund	37.1400	350,490.18	435,362.80	-84,872 62		7,238 18	2.1	1.7
24,703.62	Virtus Emerging Markets (HIEMX) Opportunities Fund	9.9400	245,553.98	249,401.40	-3,847.42		2,075.11	0.8	1.2
Total emerging markets			$ 1,292,862 74	$ 1,417,794.50	$ -124,931 76		$ 23,211 79		6 4%

Equity reits

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
41,730.848	Dreyfus Global Real Estate (DRLYX) Securities Fund	$ 8.9600	$ 373,908.40	$ 309,853.36	$ 64,055.04		$ 8,680.02	2.3%	1.9%
200	Equity Residential (EQR)	61.7500	12,350 00	13,745.68	-1,395.68		412 80	3 3	0 1
490	General Growth Properties (GGP)	24.9500	12,225.50	13,267.72	-1,042.22		392.00	3.2	0.1
68	Public Storage Inc Reit (PSA)	213 7200	14,532.96	13,006 31	1,526 65		489 60	3 4	0.1
16	Simon Property Group Inc Reit (SPG)	185 9600	2,975.36	2,884.29	91 07		104.00	3 5	0 0
Total equity reits			$ 415,992.22	$ 352,757.36	$ 63,234.86		$ 10,078.42		2.1%
Total equities			$ 14,918,766.12	$ 14,029,921.75	$ 888,844.37		$ 207,901.87		73.7%

Alternative investments

Long/short hedge

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
7,268 801	Mellon Optima L/S Strategy FD LLC	$ 91.1990	$ 662,907 38	$ 707,573 43	$ -44,666.05		$ 0.00	0 0%	3 3%
Total long/short hedge			$ 662,907.38	$ 707,573 43	$ -44,666.05		$ 0 00		3 3%

Managed futures

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
14,577.966	Advantage Dynamic Total Return Fund	$ 16.0700	$ 234,267.91	$ 177,417.43	$ 56,850.48		$ 0.00	0.0%	1.2%
19,029.953	ASG Managed Futures Strategy Fund	9.8200	186,874.13	187,522 68	-648.55		2,454 87	1.3	0.9
Total managed futures			$ 421,142.04	$ 364,940.11	$ 56,201.93		$ 2,454.87		2 1%

Private equity

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
0.0094	Fugio Private Equity Fund IX, LP	$ 2,670,005 0000	$ 25,098.05	$ 25,000.00	$ 98.05		$ 0.00	0 0%	0.1%
0 0024	Fugio Private Equity Fund VIII LP	45,161,097 0000	108,386 63	112,500.00	-4,113.37		0 00	0.0	0.5
Total private equity			$ 133,484.68	$ 137,500.00	$ -4,015.32		$ 0.00		0.7%

Alternatives other

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
14,501.665	Platinum Tax-Exempt Fund 04/01/15 Offshore Single Manager	$ 16.8864	$ 244,880.92	$ 250,000.00	$ -5,119.08		$ 0.00	0.0%	1.2%
Total alternatives other			$ 244,880.92	$ 250,000.00	$ -5,119 08		$ 0.00		1.2%
Total alternative investments			$ 1,462,415.02	$ 1,460,013.54	$ 2,401.48		$ 2,454.87		7 2%

Other assets

Other

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
1	000387-Hoyt Fdn-034679-L T Grwth-IMA-Sub						$ 0.00	0.0%	0 0%
1	021911-Hoyt Fdn-IMA-034679-Fix Inc			1.00	-1 00		0 00	0 0	0.0
Total other			$ 0 00	$ 1 00	$ -1 00		$ 0.00		0.0%
Total other assets			$ 0.00	$ 1.00	$ -1 00		$ 0.00		0.0%

Liabilities

Shares/par value	Description	Market price	Market value	Book value	Unrealized gain (or loss)	CTF purchase price	Estimated annual income	Current yield	Pct of holdings
-475,000	Liab-Fugio Private Equity Fund IX, LP Moody's· N/A S&P· N/A						$ 0.00	0.0%	0.0%
-137,500	Liab-Fugio Private Equity FD VIII LP Moody's· N/A S&P· N/A						0.00	0.0	0 0
Total liabilities			$ 0.00	$ 0.00	$ 0 00		$ 0 00		0.0%
Total assets			$ 20,259,463.11	$ 19,340,886.03	$ 921,264.37		$ 336,562.73		100.0%

Grants Paid 11-1-15 – 10-31-16

New Castle Playhouse	$	39,637.50
Lifelong Learning Choices	$	2,000.00
Cray Youth & Family Services, Inc.	$	4,415.00
First Presbyterian Church	$	5,000.00
Law Cty Chapter American Red Cross	$	1,500.00
Lawrence County United Way	$	300.00
New Castle Area S.D. (PA Bs. Week)	$	5,000.00
Cathedral Foundation	$	40,000.00
County of Lawrence (Parenting Program)	$	3,950.00
Scottish Rite Cathedral (PSO Partnership)	$	7,500.00
American Legion Charities, Inc.	$	30,000.00
Westminster College	$	50,000.00
County of Lawrence (Jail to Jobs 2015)	$	50,000.00
Children's Advocacy/Crisis Shelter	$	30,176.95
Epworth United Methodist Church	$	3,000.00
Special Olympics Pennsylvania	$	5,000.00
The Salvation Army	$	2,000.00
Law Cty Comm Action Partnership	$	9,500.00
Ellwood City Comm Enrichment	$	5,000.00
Cray (Coachmen Club)	$	1,000.00
City Rescue Mission	$	60,000.00
Community Foundation (Backpack)	$	30,000.00
Girl Scouts Western PA	$	20,000.00
Cty of Law (Drug Treatment Inc.)	$	5,000.00
Cray Youth & Family Services, Inc.	$	13,967.00
Comm Foundation/Old Timers Day	$	1,000.00
Law Cty Regional Chamber Foundation	$	30,000.00
Epworth United Methodist Church	$	3,000.00
Shenango Area School District	$	5,000.00
Pittsburgh Foundation	$	1,200.00
Total	$	464.146.45

MAY EMMA HOYT FOUNDATION
DIRECTOR DISCRETIONARY FUNDS
YEAR ENDED 10/31/2016

Steve Sant	$8,700.00 from last year + $5,000 this year. =	**$13,700.00**
1/22/16	Shenango Prebyterian SeniorCare	$ 2,500.00
2/1/16	City Rescue Mission	$ 500.00
6/6/16	New Castle YMCA Youth Program	$ 1,000.00
6/6/16	PHN Charitable Foundation	$ 2,000.00
		$ 7,700.00
Debbie Lynch	$6,700.00 from last year and $ $5,000 this year =	**$11,700.00**
2/1/16	City Rescue Mission	$ 500.00
7/1/16	Meals On Wheels New Castle	$ 1,000.00
		$10,200.00
Charley Mansell	$5,100.50 from last year + $5,000.00 this year =	**$10,100.50**
01/08/2016	Wilmington Area School District Transportation to Veterans Program	735.40
2/1/16	City Rescue Mission	$ 500.00
5/3/16	Moraine Trails Council	$ 1,000.00
6/9/16	Pittsburgh Symphony Orchestra (Fashion Show)	$ 1,000.00
7/8/16	Westminster College (Fireworks)	$ 1,000.00
		$ 5,865.10
Steve Warner	$16,696.80 from last year + $5,000.00 this year =	**$21,696.80**
1/22/16	Shenango Presbyterian SeniorCare	$ 2,500.00
2/1/16	City Rescue Mission	$ 500.00
06/23/16	Community Foundation (Partners For Progress)	$ 2,300.00**
		$16,396.80
Floyd McElwain	$5,700.00 from last year + $5,000.00 this year =	**$10,700.00**
11-25/15	Ellwood City Library	$ 3,200.00
2/1/16	City Rescue Mission	$ 500.00
		$ 7, 000.00

****Check returned and deposited back to checking account on 10/20/16**