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Return of Private Foundation

OMB No 1545-0052

Department of the Treasury
Internal Revenue Service

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.

2016

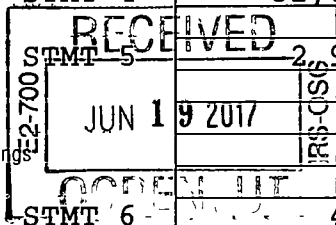
Open to Public Inspection

For calendar year 2016 or tax year beginning , and ending

Name of foundation THE TRINKA DAVIS FOUNDATION A NONPROFIT CORPORATION		A Employer identification number 20-1858883						
Number and street (or P O box number if mail is not delivered to street address) C/O NANCY HUGHES-600 LUCKIE DR-310	Room/suite	B Telephone number 205-991-0545						
City or town, state or province, country, and ZIP or foreign postal code BIRMINGHAM, AL 35223		C If exemption application is pending, check here ☐						
G Check all that apply: <table border="0"> <tr> <td>☐ Initial return</td> <td>☐ Initial return of a former public charity</td> </tr> <tr> <td>☐ Final return</td> <td>☐ Amended return</td> </tr> <tr> <td>☐ Address change</td> <td>☐ Name change</td> </tr> </table>		☐ 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 ☐
☐ Initial return	☐ Initial return of a former public charity							
☐ Final return	☐ Amended return							
☐ Address change	☐ Name change							
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		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) \$ 4,383,149.	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐						

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1 Contributions, gifts, grants, etc., received				N/A	
2 Check ☒ if the foundation is not required to attach Sch. B					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities		117,281.	117,281.		STATEMENT 1
5a Gross rents					
b Net rental income or (loss)					
6a Net gain or (loss) from sale of assets not on line 10		-46,196.			
b Gross sales price for all assets on line 6a 1,221,880.					
7 Capital gain net income (from Part IV, line 2)			0.		
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					
12 Total. Add lines 1 through 11		71,085.	117,281.		
13 Compensation of officers, directors, trustees, etc		43,000.	0.		0.
14 Other employee salaries and wages					
15 Pension plans, employee benefits					
16a Legal fees STMT 2		8,608.	0.		0.
b Accounting fees STMT 3		4,635.	0.		0.
c Other professional fees STMT 4		52,893.	52,100.		0.
17 Interest					
18 Taxes					
19 Depreciation and depletion					
20 Occupancy					
21 Travel, conferences, and meetings					
22 Printing and publications					
23 Other expenses					
24 Total operating and administrative expenses. Add lines 13 through 23		112,542.	52,100.		0.
25 Contributions, gifts, grants paid		7,000.			7,000.
26 Total expenses and disbursements. Add lines 24 and 25		119,542.	52,100.		7,000.
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements		-48,457.			
b Net investment income (if negative, enter -0-)			65,181.		
c Adjusted net income (if negative, enter -0-)				N/A	

SCANNED JUN 20 2017



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Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only		Beginning of year	End of year		
		(a) Book Value	(b) Book Value	(c) Fair Market Value	
Assets	1 Cash - non-interest-bearing	185,738.	143,357.	143,357.	
	2 Savings and temporary cash investments				
	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				
	c Investments - corporate bonds				
		11 Investments - land, buildings, and equipment basis ▶			
Less: accumulated depreciation ▶					
12 Investments - mortgage loans					
13 Investments - other STMT 7		2,721,961.	2,715,885.	4,239,792.	
14 Land, buildings, and equipment: basis ▶					
Less: accumulated depreciation ▶					
15 Other assets (describe ▶)					
16 Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)		2,907,699.	2,859,242.	4,383,149.	
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 ☒ and complete lines 27 through 31.				
	27 Capital stock, trust principal, or current funds	0.	0.		
	28 Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.		
	29 Retained earnings, accumulated income, endowment, or other funds	2,907,699.	2,859,242.		
	30 Total net assets or fund balances	2,907,699.	2,859,242.		
31 Total liabilities and net assets/fund balances	2,907,699.	2,859,242.			

Part III Analysis of Changes in Net Assets or Fund Balances

1 Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	2,907,699.
2 Enter amount from Part I, line 27a	2	-48,457.
3 Other increases not included in line 2 (itemize) ▶	3	0.
4 Add lines 1, 2, and 3	4	2,859,242.
5 Decreases not included in line 2 (itemize) ▶	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	2,859,242.

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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 REGIONS TRUST-ST SALES	P		12/31/16
b REGIONS TRUST-LT SALES	P		12/31/16
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 408,386.		411,614.	-3,228.
b 813,494.		856,462.	-42,968.
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
(i) 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	
a			-3,228.
b			-42,968.
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	-46,196.
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))
2015	57,000.	4,140,916.	.013765
2014	72,852.	4,213,521.	.017290
2013	10,350.	3,994,770.	.002591
2012	6,409,841.	25,569,971.	.250678
2011	14,146,562.	32,417,893.	.436381

2 Total of line 1, column (d)	2	.720705
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	.144141
4 Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	4,196,081.
5 Multiply line 4 by line 3	5	604,827.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	652.
7 Add lines 5 and 6	7	605,479.
8 Enter qualifying distributions from Part XII, line 4	8	7,000.

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.

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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	1,304.
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	1,304.
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	1,304.
6 Credits/Payments			
a 2016 estimated tax payments and 2015 overpayment credited to 2016	6a	3,000.	
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	3,000.	
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	1,696.	
11 Enter the amount of line 10 to be Credited to 2017 estimated tax	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?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)? 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.		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year. (1) On the foundation. \$ 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		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		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?		X
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) <u>AL</u>		
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	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 2016 or the taxable year beginning in 2016 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

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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? Website address ► <u>N/A</u>	13	X	
14 The books are in care of ► <u>NANCY HUGHES</u> Telephone no. ► <u>205-871-0300</u>			
Located at ► <u>600 LUCKIE DRIVE, SUITE 310, BIRMINGHAM, AL</u> ZIP+4 ► <u>35223</u>			
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year	15	N/A	
16 At any time during calendar year 2016, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ►	16		X

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

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

		Yes	No
1a During the year did the foundation (either directly or indirectly):			
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No		
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No		
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☒ Yes ☐ No		
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☒ Yes ☐ No		
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No		
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No		
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here	1b		X
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2016?	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 2016, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2016? If "Yes," list the years ►	☐ Yes ☒ No		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions)	2b	N/A	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here ►			
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 2016 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 2016.)	3b	N/A	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2016?	4b		X

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

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions)

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

☒ Yes ☐ No

5b

X

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

6b

X

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

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
NANCY HUGHES 600 LUCKIE DRIVE, SUITE 310 BIRMINGHAM, AL 35223	PRESIDENT & DIRECTOR 5.00	43,000.	0.	0.
LEAH SCALISE 600 LUCKIE DRIVE, SUITE 310 BIRMINGHAM, AL 35223	VICE PRESIDENT, SECRETARY & DIRECTOR 5.00	0.	0.	0.
ANGELA DAVIDSON 600 LUCKIE DRIVE, SUITE 310 BIRMINGHAM, AL 35223	TREASURER & DIRECTOR 5.00	0.	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 <i>(continued)</i>
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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
NONE		

Total number of others receiving over \$50,000 for professional services

Total number of others receiving over \$50,000 for professional services	
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.

1	N/A	
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.

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.		Amount
1	NONE	0.
2		
All other program-related investments. See instructions.		
3	NONE	0.
Total. Add lines 1 through 3		0.

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THE TRINKA DAVIS FOUNDATION
A NONPROFIT CORPORATION
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	4,131,571.
b	Average of monthly cash balances	1b	128,410.
c	Fair market value of all other assets	1c	
d	Total (add lines 1a, b, and c)	1d	4,259,981.
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	4,259,981.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	63,900.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	4,196,081.
6	Minimum investment return. Enter 5% of line 5	6	209,804.

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	209,804.
2a	Tax on investment income for 2016 from Part VI, line 5	2a	1,304.
b	Income tax for 2016 (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	1,304.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	208,500.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	208,500.
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	208,500.

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	7,000.
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	7,000.
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	7,000.

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 2015	(c) 2015	(d) 2016
1 Distributable amount for 2016 from Part XI, line 7				208,500.
2 Undistributed income, if any, as of the end of 2016				
a Enter amount for 2015 only			0.	
b Total for prior years.		0.		
3 Excess distributions carryover, if any, to 2016:				
a From 2011	12,360,523.			
b From 2012	5,138,654.			
c From 2013				
d From 2014				
e From 2015				
f Total of lines 3a through e	17,499,177.			
4 Qualifying distributions for 2016 from Part XII, line 4: ► \$ 7,000.				
a Applied to 2015, 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 2016 distributable amount				7,000.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2016 (If an amount appears in column (d), the same amount must be shown in column (a).)	201,500.			201,500.
6 Enter the net total of each column as indicated below:	17,297,677.			
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5				
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 2015. Subtract line 4a from line 2a. Taxable amount - see instr			0.	
f Undistributed income for 2016. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2017				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 2011 not applied on line 5 or line 7	12,159,023.			
9 Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a	5,138,654.			
10 Analysis of line 9:				
a Excess from 2012	5,138,654.			
b Excess from 2013				
c Excess from 2014				
d Excess from 2015				
e Excess from 2016				

Part XIV	Private Operating Foundations (see instructions and Part VII-A, question 9)
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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 2016, 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)

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

[illegible]

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.

3 Subtract line 2d from line 2c.
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 8

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:

THE TRINKA DAVIS FOUNDATION

Form 990-PF (2016)

A NONPROFIT CORPORATION

20-1858883

Page 11

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				
ALABAMA HUMANITIES FOUNDATION 1100 IRELAND WAY BIRMINGHAM, AL 35205		PUBLIC	CHARITABLE	5,000.
YWCA 309 23RD STREET NORTH BIRMINGHAM, AL 35203		PUBLIC	CHARITABLE	2,000.
Total			▶ 3a	7,000.
b Approved for future payment				
NONE				
Total			▶ 3b	0.

Form 990-PF (2016)

2016.03050 THE TRINKA DAVIS FOUNDATION 10196031

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 1

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
REGIONS TRUST	117,281.	0.	117,281.	117,281.	
TO PART I, LINE 4	117,281.	0.	117,281.	117,281.	

FORM 990-PF LEGAL FEES STATEMENT 2

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL FEES	8,608.	0.		0.
TO FM 990-PF, PG 1, LN 16A	8,608.	0.		0.

FORM 990-PF ACCOUNTING FEES STATEMENT 3

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
ACCOUNTING FEES	4,635.	0.		0.
TO FORM 990-PF, PG 1, LN 16B	4,635.	0.		0.

FORM 990-PF OTHER PROFESSIONAL FEES STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
REGIONS INVESTMENT ADVISOR/AGENT FEES	52,893.	52,100.		0.
TO FORM 990-PF, PG 1, LN 16C	52,893.	52,100.		0.

FORM 990-PF	TAXES	STATEMENT	5
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
US TREASURY	1,409.	0.		0.
OTHER TAXES PAID	1,556.	0.		0.
TO FORM 990-PF, PG 1, LN 18	2,965.	0.		0.

FORM 990-PF	OTHER EXPENSES	STATEMENT	6
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DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
MISCELLANEOUS EXPENSES	441.	0.		0.
TO FORM 990-PF, PG 1, LN 23	441.	0.		0.

FORM 990-PF	OTHER INVESTMENTS	STATEMENT	7
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DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE
REGIONS TRUST ACCOUNT-SECURITIES	FMV	2,715,885.	4,239,792.
TOTAL TO FORM 990-PF, PART II, LINE 13		2,715,885.	4,239,792.

FORM 990-PF

GRANT APPLICATION SUBMISSION INFORMATION
PART XV, LINES 2A THROUGH 2D

STATEMENT 8

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTED

ANGELA DAVIDSON - TREASURER
600 LUCKIE DRIVE, STE. 310
BIRMINGHAM, AL 35223

TELEPHONE NUMBER

205-313-1888

EMAIL ADDRESS

TDAVISFOUNDATION@HUGHESSCALISE.COM

FORM AND CONTENT OF APPLICATIONS

NO SPECIFIC FORM, BUT SHOULD INCLUDE SPECIFICS AS TO NATURE, AMOUNT, AND
DURATION OF REQUEST, AS WELL AS PROOF OF 501(C)(3) STATUS AND NAME,
ADDRESS, PHONE NUMBER, AND EMAIL ADDRESS OF CONTACT PERSON.

ANY SUBMISSION DEADLINES

RESTRICTIONS AND LIMITATIONS ON AWARDS



REGIONS BANK
Realized Gain/Loss Report

Run on 5/5/2017 9:52:37 AM

Start Date: 01/01/2016

End Date: 12/31/2016

Account: 1055003251

Administrator: LAURA WAINWRIGHT 205-766-8010

AS AGENT FOR THE TRINKA DAVIS FOUNDATION

Description	Sold	Acquired	Proceeds	Cost	Gain/Loss Covered	How Acquired	Date Of Gift/ Inheritance	FMV Of Wash Disa Gift/ Sale Inheritance Units
** SHORT TERM CAPITAL GAIN (LOSS)								
376 57 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2 5% 01/01/2030	01/15/2016	02/06/2015	376.57	388.46	11.89-			
217 44 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	01/25/2016	02/06/2015	217.44	223.96	6 52-			
34 SHARES OF ARKEMA- SPONSORED ADR	01/26/2016	09/22/2015	2,125.64	2,277.11	151.47-	Covered	P	
16 697 SHARES OF BANCO SANTANDER S.A. ADR ONE ADR REPRS ONE ORD SHS	01/26/2016	05/11/2015	70.79	125 56	54.77-	Covered	D	
85 SHARES OF TENAGA NASIONAL SPONSORED ADR	01/26/2016	09/22/2015	1,023.38	964.75	58.63	Covered	P	
31 SHARES OF ASML HOLDING N.V. -NY REG SHS ISIN #USN070592100 SEDOL #B908F01	01/26/2016	09/22/2015	2,779.41	2,670.96	108.45	Covered	P	
00000000017.000000 SHARES OF ALIBABA GROUP HOLDING LTD SPONSORED ADR	01/26/2016	09/22/2015	1,186 50	1,050.94	135.56	Covered	P	
104 SHARES OF NOMURA HLDGS INC ADR ONE ADR REPRESENTS 1 ORD SHARE	01/26/2016	09/22/2015	528.31	622.95	94.64-	Covered	P	
40 SHARES OF PT BANK RAKYAT INDONESIA - UN ADR	01/26/2016	09/22/2015	656.39	506 40	149.99	Covered	P	
102.193542 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL# G08681 DTD 12/01/2015 3 5%	02/16/2016	01/12/2016	102.19	106.07	3.88-			

12/01/2045					
3.406458 UNITS OF	02/16/2016 01/12/2016	3.41	3.54	0.13-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					
12/01/2015 3.5%					
12/01/2045					
5000.00 UNITS OF	03/04/2016 02/10/2016	5,000.19	5,033.98	33.79-	Covered P
UNITED STATES					
TREASURY DTD					
02/02/2015 1 25%					
01/31/2020					
498 SHARES OF	03/10/2016 03/02/2016	8.53	8.09	0.44	Covered D
FOUR CORNERS					
PROPERTY TRUST					
INC REIT					
108.30967 UNITS OF	03/15/2016 01/12/2016	108.31	112.42	4.11-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					
12/01/2015 3.5%					
12/01/2045					
3.61033 UNITS OF	03/15/2016 01/12/2016	3.61	3.75	0.14-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					
12/01/2015 3.5%					
12/01/2045					
231.706437 UNITS	04/15/2016 01/12/2016	231.71	240.50	8.79-	
OF					
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					
12/01/2015 3.5%					
12/01/2045					
7.723563 UNITS OF	04/15/2016 01/12/2016	7.72	8.02	0.30-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					
12/01/2015 3.5%					
12/01/2045					
73.73 UNITS OF	04/25/2016 03/07/2016	73.73	77.17	3.44-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL# AS6191 DTD					
10/01/2015 3.5%					
11/01/2045					
9000 UNITS OF	05/05/2016 07/06/2015	9,189.14	9,322.73	133.59-	Covered P
UNITED STATES					
TREASURY N/B DTD					
07/31/2010 2.375%					
07/31/2017					
16000.00 UNITS OF	05/06/2016 07/06/2015	16,340.00	16,573.75	233.75-	Covered P
UNITED STATES					
TREASURY N/B DTD					
07/31/2010 2.375%					
07/31/2017					
294.031241 UNITS	05/16/2016 01/12/2016	294.03	305.20	11.17-	
OF					
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					

12/01/2015 3 5% 12/01/2045 9.801061 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL# G08681 DTD	05/16/2016 01/12/2016	9.80	10.17	0 37-	
12/01/2015 3 5% 12/01/2045 166 617698 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL# G08681 DTD	05/16/2016 04/07/2016	166.62	174.65	8.03-	
12/01/2015 3 5% 12/01/2045 103.61 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AS6191 DTD	05/25/2016 03/07/2016	103.61	108.45	4 84-	
10/01/2015 3 5% 11/01/2045 2000.00 UNITS OF ANHEUSER-BUSCH INBEV FIN DTD	06/06/2016 02/09/2016	2,013.90	2,010.54	3.36	Covered P
01/25/2016 1 9% 02/01/2019 1000 UNITS OF CITIGROUP INC DTD	06/06/2016 10/19/2015	1,011 03	998 88	12 15	Covered P
10/26/2015 2 65% 10/26/2020 1000 UNITS OF CITIGROUP INC DTD	06/06/2016 10/19/2015	1,011.03	1,000.61	10 42	Covered P
10/26/2015 2.65% 10/26/2020 2000 UNITS OF UNITED HEALTH GROUP INC DTD	06/06/2016 04/06/2016	2,007.66	2,011.88	4.22-	Covered P
07/23/2015 1 45% 07/17/2017 2000.00 UNITS OF CISCO SYSTEMS INC DTD 02/29/2016	06/06/2016 04/06/2016	2,022.08	2,030.14	8.06-	Covered P
1.6% 02/28/2019 2000 00 UNITS OF AMERICAN EXPRESS CREDIT CORP CALLABLE DTD	06/06/2016 09/10/2015	2,050.88	1,999.16	51.72	Covered P
09/14/2015 2.6% 09/14/2020-2020 2000 UNITS OF UNITED STATES TREASURY DTD	06/06/2016 07/23/2015	2,052.89	1,951 74	101.15	Covered P
02/17/2015 2% 02/15/2025 2000 UNITS OF UNITED STATES TREASURY DTD	06/06/2016 04/06/2016	2,052.89	2,049 15	3.74	Covered P
02/17/2015 2% 02/15/2025 6000 UNITS OF UNITED STATES TREASURY N/B DTD	06/10/2016 07/06/2015	6,112.73	6,215.16	102.43-	Covered P
07/31/2010 2.375% 07/31/2017 1000 UNITS OF UNITED STATES	06/10/2016 08/06/2015	1,018.79	1,032 42	13.63-	Covered P

TREASURY N/B DTD					
07/31/2010 2.375%					
07/31/2017					
157 58 UNITS OF	06/15/2016 05/06/2016	157 58	168.44	10 86-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL					
#G08592 DTD					
06/01/2014 4%					
06/01/2044					
391.943738 UNITS	06/15/2016 01/12/2016	391.94	406 83	14 89-	
OF					
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					
12/01/2015 3.5%					
12/01/2045					
13 064817 UNITS OF	06/15/2016 01/12/2016	13 06	13.56	0.50-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					
12/01/2015 3.5%					
12/01/2045					
222 101445 UNITS	06/15/2016 04/07/2016	222 11	232 80	10.69-	
OF					
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					
12/01/2015 3.5%					
12/01/2045					
129.56 UNITS OF	06/15/2016 05/06/2016	129.56	137 80	8 24-	
FEDERAL HOME					
LOAN MTGE CORP					
POOL# J13437 DTD					
10/01/2010 3.5%					
11/01/2025					
353 14 UNITS OF	06/15/2016 05/06/2016	353.14	386.74	33 60-	
FEDERAL HOME					
LOAN MTG CORP					
POOL# G60342 DTD					
11/01/2015 4.5%					
05/01/2042					
9000.00 UNITS OF	06/10/2016 08/06/2015	9,169.10	9,291 80	122.70-	Covered P
UNITED STATES					
TREASURY N/B DTD					
07/31/2010 2.375%					
07/31/2017					
13000.00 UNITS OF	06/14/2016 08/06/2015	13,246.29	13,421.48	175.19-	Covered P
UNITED STATES					
TREASURY N/B DTD					
07/31/2010 2.375%					
07/31/2017					
11000.00 UNITS OF	06/15/2016 08/06/2015	11,210.54	11,356.64	146.10-	Covered P
UNITED STATES					
TREASURY N/B DTD					
07/31/2010 2.375%					
07/31/2017					
487.93 UNITS OF	06/27/2016 05/06/2016	487.93	518.35	30.42-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL# AH5800 DTD					
01/01/2011 3.5%					
02/01/2026					
85.75 UNITS OF	06/27/2016 05/06/2016	85.75	89.96	4.21-	
FEDERAL NATIONAL					

MORTGAGE ASSN POOL #AO7975 DTD 06/01/2012 3% 06/01/2027	06/27/2016 05/06/2016	369.84	395.76	25.92-	
369.84 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AS2953 DTD 06/01/2014 4% 07/01/2044	06/27/2016 03/07/2016	107.99	113.04	5.05-	
107.99 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AS6191 DTD 10/01/2015 3.5% 11/01/2045	06/27/2016 05/06/2016	112.12	117.76	5.64-	
112.12 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AS6311 DTD 11/01/2015 3.5% 12/01/2045	06/27/2016 05/06/2016	16.69	17.21	0.52-	
16.69 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	06/27/2016 05/06/2016	417.16	456.86	39.70-	
417.16 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# 995244 DTD 12/01/2008 4.5% 11/01/2038	07/07/2016 09/17/2015	1,864.68	1,844.66	20.02	Covered P
2000.00 UNITS OF MARATHON OIL CORP CALLABLE DTD 06/10/2015 3.85% 06/01/2025-2025	07/07/2016 09/11/2015	1,096.91	1,000.18	96.73	Covered P
1000.00 UNITS OF GILEAD SCIENCES INC CALLABLE DTD 09/14/2015 3.65% 03/01/2026-2025	07/07/2016 02/17/2016	1,098.20	997.74	100.46	Covered P
1000.00 UNITS OF IBM CORP DTD 02/19/2016 3.45% 02/19/2026	07/07/2016 07/23/2015	1,052.38	976.11	76.27	Covered P
1000.00 UNITS OF UNITED STATES TREASURY DTD 02/17/2015 2% 02/15/2025	07/15/2016 05/06/2016	165.79	177.21	11.42-	
165.79 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08592 DTD 06/01/2014 4% 06/01/2044	07/15/2016 01/12/2016	390.02	404.83	14.81-	
390.018738 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL# G08681 DTD 12/01/2015 3.5% 12/01/2045					

13 000651 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL# G08681 DTD 12/01/2015 3.5% 12/01/2045	07/15/2016 01/12/2016	13.00	13.49	0.49-	
221 010611 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL# G08681 DTD 12/01/2015 3.5% 12/01/2045	07/15/2016 04/07/2016	221.01	231.67	10.66-	
183 25 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL# J13437 DTD 10/01/2010 3.5% 11/01/2025	07/15/2016 05/06/2016	183.25	194.90	11.65-	
378.38 UNITS OF FEDERAL HOME LOAN MTG CORP POOL# G60342 DTD 11/01/2015 4.5% 05/01/2042	07/15/2016 05/06/2016	378.38	414.39	36.01-	
3000 UNITS OF UNITED STATES TREASURY N/B DTD 07/31/2010 2.375% 07/31/2017	07/14/2016 08/06/2015	3,054.49	3,097.27	42.78-	Covered P
13000 UNITS OF UNITED STATES TREASURY N/B DTD 07/31/2010 2.375% 07/31/2017	07/14/2016 09/04/2015	13,236.14	13,408.79	172.65-	Covered P
11000 UNITS OF UNITED STATES TREASURY N/B DTD 07/31/2010 2.375% 07/31/2017	07/19/2016 09/04/2015	11,195.08	11,345.90	150.82-	Covered P
5000 UNITS OF UNITED STATES TREASURY N/B DTD 07/31/2010 2.375% 07/31/2017	07/19/2016 11/05/2015	5,088.67	5,138.28	49.61-	Covered P
286 02 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AH5800 DTD 01/01/2011 3.5% 02/01/2026	07/25/2016 05/06/2016	286.02	303.85	17.83-	
100.97 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AO7975 DTD 06/01/2012 3% 06/01/2027	07/25/2016 05/06/2016	100.97	105.92	4.95-	
545.9 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AS2953 DTD 06/01/2014 4% 07/01/2044	07/25/2016 05/06/2016	545.90	584.16	38.26-	
76.18 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN	07/25/2016 03/07/2016	76.18	79.74	3.56-	

POOL# AS6191 DTD
 10/01/2015 3 5%
 11/01/2045
 184.46 UNITS OF 07/25/2016 05/06/2016 184.46 193.74 9.28-
 FEDERAL NATIONAL
 MORTGAGE ASSN
 POOL# AS6311 DTD
 11/01/2015 3.5%
 12/01/2045
 19.128566 UNITS OF 07/25/2016 05/06/2016 19.13 19.73 0 60-
 FEDERAL NATIONAL
 MORTGAGE ASSN
 POOL #AU3735 DTD
 08/01/2013 3%
 08/01/2043
 536.42 UNITS OF 07/25/2016 05/06/2016 536.42 587.46 51.04-
 FEDERAL NATIONAL
 MORTGAGE ASSN
 POOL# 995244 DTD
 12/01/2008 4 5%
 11/01/2038
 .118 SHARES OF 07/26/2016 01/26/2016 2.80 2.71 0.09 Covered C
 KONINKLIJKE AHOLD
 DELHAIZE N V
 SPONSORED ADR
 3000 UNITS OF 07/27/2016 11/05/2015 3,052.73 3,082.97 30.24-Covered P
 UNITED STATES
 TREASURY N/B DTD
 07/31/2010 2.375%
 07/31/2017
 1000 UNITS OF 07/27/2016 02/04/2016 1,017.58 1,025.04 7.46-Covered P
 UNITED STATES
 TREASURY N/B DTD
 07/31/2010 2.375%
 07/31/2017
 60000 UNITS OF 07/27/2016 03/11/2016 61,054.69 61,251.56 196.87-Covered P
 UNITED STATES
 TREASURY N/B DTD
 07/31/2010 2.375%
 07/31/2017
 15000 UNITS OF 07/27/2016 05/11/2016 15,263.67 15,318.75 55.08-Covered P
 UNITED STATES
 TREASURY N/B DTD
 07/31/2010 2.375%
 07/31/2017
 2000 UNITS OF 07/27/2016 06/06/2016 2,035.16 2,038.28 3.12-Covered P
 UNITED STATES
 TREASURY N/B DTD
 07/31/2010 2.375%
 07/31/2017
 16000.00 UNITS OF 07/28/2016 06/06/2016 16,280.00 16,306.25 26.25-Covered P
 UNITED STATES
 TREASURY N/B DTD
 07/31/2010 2.375%
 07/31/2017
 45000 UNITS OF 08/04/2016 06/06/2016 45,773.44 45,861.33 87.89-Covered P
 UNITED STATES
 TREASURY N/B DTD
 07/31/2010 2.375%
 07/31/2017
 23000 UNITS OF 08/04/2016 07/07/2016 23,395.31 23,440.24 44.93-Covered P
 UNITED STATES
 TREASURY N/B DTD
 07/31/2010 2.375%
 07/31/2017
 2000.00 UNITS OF 08/04/2016 07/27/2016 2,007.97 2,005.86 2.11 Covered P
 UNITED STATES
 TREASURY DTD

07/15/2015 .875%					
07/15/2018					
137.92 UNITS OF	08/15/2016 05/06/2016	137.92	147.42	9.50-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL					
#G08592 DTD					
06/01/2014 4%					
06/01/2044					
373.687489 UNITS	08/15/2016 01/12/2016	373.69	387.88	14.19-	
OF					
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					
12/01/2015 3.5%					
12/01/2045					
12 456275 UNITS OF	08/15/2016 01/12/2016	12.46	12.93	0.47-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					
12/01/2015 3.5%					
12/01/2045					
211.756236 UNITS	08/15/2016 04/07/2016	211.75	221.96	10.21-	
OF					
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					
12/01/2015 3.5%					
12/01/2045					
83.43 UNITS OF	08/15/2016 05/06/2016	83.43	88.74	5.31-	
FEDERAL HOME					
LOAN MTGE CORP					
POOL# J13437 DTD					
10/01/2010 3.5%					
11/01/2025					
270.74 UNITS OF	08/15/2016 07/08/2016	270.74	285.04	14.30-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL #J117508					
DTD 12/01/2011 3%					
12/01/2026					
357.09 UNITS OF	08/15/2016 05/06/2016	357.09	391.07	33.98-	
FEDERAL HOME					
LOAN MTG CORP					
POOL# G60342 DTD					
11/01/2015 4.5%					
05/01/2042					
348.46 UNITS OF	08/25/2016 05/06/2016	348.46	370.18	21.72-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL# AH5800 DTD					
01/01/2011 3.5%					
02/01/2026					
77.04 UNITS OF	08/25/2016 05/06/2016	77.04	80.82	3.78-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AO7975 DTD					
06/01/2012 3%					
06/01/2027					
441.78 UNITS OF	08/25/2016 05/06/2016	441.78	472.74	30.96-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL# AS2953 DTD					
06/01/2014 4%					
07/01/2044					

135 24 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AS6191 DTD 10/01/2015 3.5% 11/01/2045	08/25/2016 03/07/2016	135 24	141.56	6 32-
145 19 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AS6311 DTD 11/01/2015 3.5% 12/01/2045	08/25/2016 05/06/2016	145.19	152.49	7.30-
16 55995 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	08/25/2016 05/06/2016	16 56	17.08	0 52-
644 9 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# 995244 DTD 12/01/2008 4.5% 11/01/2038	08/25/2016 05/06/2016	644 90	706 27	61 37-
208.79 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08592 DTD 06/01/2014 4% 06/01/2044	09/15/2016 05/06/2016	208 79	223.18	14.39-
679 199979 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL# G08681 DTD 12/01/2015 3.5% 12/01/2045	09/15/2016 01/12/2016	679.20	704.99	25.79-
22 640045 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL# G08681 DTD 12/01/2015 3.5% 12/01/2045	09/15/2016 01/12/2016	22 64	23 50	0 86-
384.879976 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL# G08681 DTD 12/01/2015 3.5% 12/01/2045	09/15/2016 04/07/2016	384.88	403 43	18.55-
111.49 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL# J13437 DTD 10/01/2010 3.5% 11/01/2025	09/15/2016 05/06/2016	111.49	118.58	7.09-
318 65 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J17508 DTD 12/01/2011 3% 12/01/2026	09/15/2016 07/08/2016	318.65	335.48	16.83-
389.79 UNITS OF FEDERAL HOME	09/15/2016 05/06/2016	389 79	426 88	37 09-

LOAN MTG CORP					
POOL# G60342 DTD					
11/01/2015 4.5%					
05/01/2042					
16000 00 UNITS OF	09/14/2016 08/04/2016	15,933.12	16,001 25	68 13-	Covered P
UNITED STATES					
TREASURY DTD					
07/15/2016 75%					
07/15/2019					
322.01 UNITS OF	09/26/2016 05/06/2016	322 01	342 09	20 08-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL# AH5800 DTD					
01/01/2011 3.5%					
02/01/2026					
70.17 UNITS OF	09/26/2016 05/06/2016	70.17	73.61	3.44-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AO7975 DTD					
06/01/2012 3%					
06/01/2027					
518.93 UNITS OF	09/26/2016 05/06/2016	518.93	555.30	36 37-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL# AS2953 DTD					
06/01/2014 4%					
07/01/2044					
231.22 UNITS OF	09/26/2016 03/07/2016	231.22	242.02	10 80-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL# AS6191 DTD					
10/01/2015 3.5%					
11/01/2045					
274 29 UNITS OF	09/26/2016 05/06/2016	274 29	288 09	13 80-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL# AS6311 DTD					
11/01/2015 3.5%					
12/01/2045					
19.763804 UNITS OF	09/26/2016 05/06/2016	19 76	20 38	0.62-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AU3735 DTD					
08/01/2013 3%					
08/01/2043					
376.15 UNITS OF	09/26/2016 05/06/2016	376.15	411.94	35 79-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL# 995244 DTD					
12/01/2008 4.5%					
11/01/2038					
214 2 UNITS OF	10/17/2016 05/06/2016	214.20	228 96	14.76-	P
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL					
#G08592 DTD					
06/01/2014 4%					
06/01/2044					
659.63748 UNITS OF	10/17/2016 01/12/2016	659.64	684.68	25.04-	P
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					
12/01/2015 3.5%					
12/01/2045					
21 98796 UNITS OF	10/17/2016 01/12/2016	21.99	22 83	0 84-	P
FEDERAL HOME					
LOAN MORTGAGE					

CORP POOL#					
G08681 DTD					
12/01/2015 3 5%					
12/01/2045					
373.79456 UNITS OF	10/17/2016 04/07/2016	373 79	391 81	18 02-	P
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL#					
G08681 DTD					
12/01/2015 3.5%					
12/01/2045					
133.92 UNITS OF	10/17/2016 05/06/2016	133 92	142.44	8.52-	P
FEDERAL HOME					
LOAN MTGE CORP					
POOL# J13437 DTD					
10/01/2010 3.5%					
11/01/2025					
328.38 UNITS OF	10/17/2016 07/08/2016	328.38	345.72	17.34-	P
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL #J17508					
DTD 12/01/2011 3%					
12/01/2026					
370.06 UNITS OF	10/17/2016 05/06/2016	370.06	405.27	35.21-	P
FEDERAL HOME					
LOAN MTG CORP					
POOL# G60342 DTD					
11/01/2015 4 5%					
05/01/2042					
275.64 UNITS OF	10/25/2016 05/06/2016	275 64	292.82	17.18-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL# AH5800 DTD					
01/01/2011 3.5%					
02/01/2026					
99.17 UNITS OF	10/25/2016 05/06/2016	99 17	104 04	4.87-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AO7975 DTD					
06/01/2012 3%					
06/01/2027					
472.22 UNITS OF	10/25/2016 05/06/2016	472.22	505.31	33.09-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL# AS2953 DTD					
06/01/2014 4%					
07/01/2044					
171.34 UNITS OF	10/25/2016 03/07/2016	171.34	179.34	8 00-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL# AS6191 DTD					
10/01/2015 3.5%					
11/01/2045					
261.94 UNITS OF	10/25/2016 05/06/2016	261.94	275.12	13.18-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL# AS6311 DTD					
11/01/2015 3.5%					
12/01/2045					
20.37428 UNITS OF	10/25/2016 05/06/2016	20.37	21.01	0.64-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AU3735 DTD					
08/01/2013 3%					
08/01/2043					
413 86 UNITS OF	10/25/2016 05/06/2016	413 86	453.24	39 38-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					

POOL# 995244 DTD

12/01/2008 4 5%

11/01/2038

5 SHARES OF 11/02/2016 01/26/2016 8.31 9.19 0 88- Covered P

CAPGEMINI SA -

UNSPONSOR ADR

1000.00 UNITS OF 11/04/2016 02/09/2016 1,007.32 1,005.27 2.05 Covered P

ANHEUSER-BUSCH

INBEV FIN DTD

01/25/2016 1.9%

02/01/2019

2000 UNITS OF 11/04/2016 04/06/2016 2,013.91 2,015.78 1.87- Covered P

UNITED STATES

TREASURY DTD

02/02/2015 1 25%

01/31/2020

10000.00 UNITS OF 11/04/2016 08/04/2016 9,951.17 10,000.78 49 61- Covered P

UNITED STATES

TREASURY DTD

07/15/2016 75%

07/15/2019

157.84 UNITS OF 11/15/2016 05/06/2016 157.84 168.72 10.88- P

FEDERAL HOME

LOAN MORTGAGE

CORP POOL

#G08592 DTD

06/01/2014 4%

06/01/2044

563.356233 UNITS 11/15/2016 01/12/2016 563.36 584.75 21.39- P

OF

FEDERAL HOME

LOAN MORTGAGE

CORP POOL#

G08681 DTD

12/01/2015 3.5%

12/01/2045

18.778579 UNITS OF 11/15/2016 01/12/2016 18.77 19.49 0 72- P

FEDERAL HOME

LOAN MORTGAGE

CORP POOL#

G08681 DTD

12/01/2015 3.5%

12/01/2045

319.235188 UNITS 11/15/2016 04/07/2016 319.24 334.62 15.38- P

OF

FEDERAL HOME

LOAN MORTGAGE

CORP POOL#

G08681 DTD

12/01/2015 3.5%

12/01/2045

114.05 UNITS OF 11/15/2016 05/06/2016 114.05 121.30 7.25- P

FEDERAL HOME

LOAN MTGE CORP

POOL# J13437 DTD

10/01/2010 3.5%

11/01/2025

291.25 UNITS OF 11/15/2016 07/08/2016 291.25 306.63 15.38- P

FEDERAL HOME

LOAN MORTGAGE

CORP POOL #J17508

DTD 12/01/2011 3%

12/01/2026

405.55 UNITS OF 11/15/2016 05/06/2016 405.55 444.14 38.59- P

FEDERAL HOME

LOAN MTG CORP

POOL# G60342 DTD

11/01/2015 4.5%

05/01/2042 32000.00 UNITS OF UNITED STATES TREASURY DTD 07/15/2015 .875% 07/15/2018	11/16/2016 07/27/2016	31,943.75	32,093.75	150.00-	Covered	P
236.21 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AH5800 DTD 01/01/2011 3.5% 02/01/2026	11/25/2016 05/06/2016	236.21	250.94	14.73-		P
64.75 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AO7975 DTD 06/01/2012 3% 06/01/2027	11/25/2016 05/06/2016	64.75	67.93	3.18-		P
320.67 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AS2953 DTD 06/01/2014 4% 07/01/2044	11/25/2016 05/06/2016	320.67	343.14	22.47-		P
236.02 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AS6191 DTD 10/01/2015 3.5% 11/01/2045	11/25/2016 03/07/2016	236.02	247.05	11.03-		P
225.38 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AS6311 DTD 11/01/2015 3.5% 12/01/2045	11/25/2016 05/06/2016	225.38	236.72	11.34-		P
17.685709 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	11/25/2016 05/06/2016	17.69	18.23	0.54-		P
809.81 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# 995244 DTD 12/01/2008 4.5% 11/01/2038	11/25/2016 05/06/2016	809.81	886.87	77.06-		P
16000.00 UNITS OF UNITED STATES TREASURY DTD 07/15/2015 .875% 07/15/2018	11/29/2016 07/27/2016	15,958.13	16,046.87	88.74-	Covered	P
2000.00 UNITS OF GLAXOSMITHKLINE CAP PLC CALLABLE DTD 05/09/2012 1.5% 05/08/2017	12/05/2016 06/14/2016	2,003.36	2,010.46	7.10-	Covered	P
2000.00 UNITS OF UNITED STATES TREASURY DTD 07/15/2015 .875% 07/15/2018	12/06/2016 07/27/2016	1,994.46	2,005.86	11.40-	Covered	P
141.64 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08592 DTD	12/15/2016 05/06/2016	141.64	151.40	9.76-		P

06/01/2014 4% 06/01/2044 545 518733 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL# G08681 DTD 12/01/2015 3 5% 12/01/2045	12/15/2016 01/12/2016	545 52	566 23	20 71-	P
18.183995 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL# G08681 DTD 12/01/2015 3.5% 12/01/2045	12/15/2016 01/12/2016	18.18	18.88	0.70-	P
309 127272 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL# G08681 DTD 12/01/2015 3 5% 12/01/2045	12/15/2016 04/07/2016	309.13	324.02	14.89-	P
94 15 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL# J13437 DTD 10/01/2010 3.5% 11/01/2025	12/15/2016 05/06/2016	94 15	100 14	5 99-	P
292.53 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J17508 DTD 12/01/2011 3% 12/01/2026	12/15/2016 07/08/2016	292.53	307 98	15 45-	P
410 29 UNITS OF FEDERAL HOME LOAN MTG CORP POOL# G60342 DTD 11/01/2015 4 5% 05/01/2042	12/15/2016 05/06/2016	410 29	449.33	39.04-	P
317.24 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AH5800 DTD 01/01/2011 3.5% 02/01/2026	12/27/2016 05/06/2016	317.24	337.02	19.78-	P
241 96 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ7715 DTD 12/01/2011 3% 12/01/2026	12/27/2016 11/07/2016	241 96	253.91	11.95-	P
72.34 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AO7975 DTD 06/01/2012 3% 06/01/2027	12/27/2016 05/06/2016	72 34	75 89	3 55-	P
365 63 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL# AS2953 DTD 06/01/2014 4% 07/01/2044	12/27/2016 05/06/2016	365.63	391.25	25.62-	P
214 44 UNITS OF	12/27/2016 03/07/2016	214 44	224.46	10.02-	P

FEDERAL NATIONAL MORTGAGE ASSN POOL# AS6191 DTD 10/01/2015 3.5% 11/01/2045					
181.36 UNITS OF	12/27/2016 05/06/2016	181.36	190.48	9.12-	P
FEDERAL NATIONAL MORTGAGE ASSN POOL# AS6311 DTD 11/01/2015 3.5% 12/01/2045					
20.388566 UNITS OF	12/27/2016 05/06/2016	20.39	21.02	0.63-	P
FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043					
443.97 UNITS OF	12/27/2016 05/06/2016	443.97	486.22	42.25-	P
FEDERAL NATIONAL MORTGAGE ASSN POOL# 995244 DTD 12/01/2008 4.5% 11/01/2038					
** TOTAL SHORT TERM CAPITAL GAIN (LOSS)		408,385.77	411,613.51	3,227.74-	
** LONG TERM CAPITAL GAIN (LOSS)					
198.59 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038					
298.72 UNITS OF	01/15/2016 03/06/2013	298.72	313.13	14.41-	
FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041					
199.52 UNITS OF	01/15/2016 03/07/2013	199.52	205.96	6.44-	
FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025					
127.64 UNITS OF	01/15/2016 03/07/2013	127.64	131.55	3.91-	
FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025					
121.1 UNITS OF	01/15/2016 03/06/2013	121.10	126.27	5.17-	
FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040					
18000 UNITS OF UNITED STATES	01/12/2016 02/06/2014	17,784.14	16,955.41	828.73 Covered	P

TREASURY DTD					
05/15/2013 1.75%					
05/15/2023					
14000 UNITS OF	01/12/2016 09/19/2014	13,832.11	13,319.81	512.30	Covered P
UNITED STATES					
TREASURY DTD					
05/15/2013 1.75%					
05/15/2023					
73.03 UNITS OF	01/25/2016 03/06/2013	73.03	74.65	1.62-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #19039 DTD					
10/01/2009 5.5%					
11/01/2039					
273.36 UNITS OF	01/25/2016 03/11/2013	273.36	282.96	9.60-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AJ1441 DTD					
09/01/2011 3.5%					
09/01/2026					
119.25 UNITS OF	01/25/2016 08/07/2013	119.25	121.65	2.40-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AJ9355 DTD					
01/01/2012 3%					
01/01/2027					
71.61 UNITS OF	01/25/2016 07/11/2013	71.61	73.29	1.68-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #A04144 DTD					
06/01/2012 4%					
06/01/2042					
147.9 UNITS OF	01/25/2016 07/08/2013	147.90	147.66	0.24	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AQ0546 DTD					
11/01/2012 3.5%					
11/01/2042					
225.29 UNITS OF	01/25/2016 03/07/2014	225.29	225.61	0.32-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AT2062 DTD					
04/01/2013 2.5%					
04/01/2028					
140.59 UNITS OF	01/25/2016 11/07/2014	140.59	140.50	0.09	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AU3735 DTD					
08/01/2013 3%					
08/01/2043					
217.29 UNITS OF	01/25/2016 03/06/2013	217.29	230.33	13.04-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #745275 DTD					
01/01/2006 5%					
02/01/2036					
598.52 UNITS OF	01/25/2016 03/06/2013	598.52	605.00	6.48-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #995069 DTD					
11/01/2008 6%					
10/01/2038					
291.22 UNITS OF	01/25/2016 03/06/2013	291.22	303.28	12.06-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AB1389 DTD					
07/01/2010 4.5%					
08/01/2040					

102 27 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	01/25/2016 03/06/2013	102.27	107 79	5 52-		
229 9 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	01/25/2016 03/06/2013	229.90	238.57	8.67-		
97 57 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3 5% 03/01/2041	01/25/2016 03/06/2013	97 57	102 17	4 60-		
12000 UNITS OF ANHEUSER-BUSCH INBEV WOR DTD 01/27/2011 2.875% 02/15/2016	01/21/2016 03/06/2013	12,012.89	12,750.00	737.11-	Non Covered	P
6000 UNITS OF ANHEUSER-BUSCH INBEV WOR DTD 01/27/2011 2 875% 02/15/2016	01/21/2016 02/10/2014	6,006.44	6,273 90	267.46-	Covered	P
269 SHARES OF LINDE AG - SPONSORED ADR	01/26/2016 01/16/2015	3,644 88	5,003 40	1,358 52-	Covered	P
233 SHARES OF ASAHI CHEM INDUS	01/26/2016 01/23/2014	2,935.74	3,630.14	694.40-	Covered	P
13 SHARES OF MAGNA INTERNATIONAL INC	01/26/2016 09/04/2013	453.04	516 94	63.90-	Covered	P
14 SHARES OF MAGNA INTERNATIONAL INC	01/26/2016 01/16/2015	487.89	652 47	164.58-	Covered	P
00000000015 000000 SHARES OF CANADIAN NATIONAL RAILWAY	01/26/2016 01/16/2015	756.74	997.80	241 06-	Covered	P
48 SHARES OF HITACHI LTD SPONSORED ADR EACH ADR REPRS 10 COMMON SHS	01/26/2016 01/23/2014	2,391.79	3,882.72	1,490.93-	Covered	P
90 SHARES OF CLARCOR INC 'ACQUIRED'	01/26/2016 02/20/2013	4,111.12	4,701.60	590 48-	Covered	P
6 SHARES OF CLARCOR INC 'ACQUIRED'	01/26/2016 01/23/2014	274.07	346.74	72 67-	Covered	P
286 SHARES OF JOHNSON & JOHNSON	01/26/2016 02/20/2013	28,619.49	21,978.62	6,640.87	Covered	P
6 SHARES OF JOHNSON & JOHNSON	01/26/2016 01/16/2015	600.41	619.38	18.97-	Covered	P
22 SHARES OF VALEANT PHARMACEUTICALS INTL INC NEW	01/26/2016 08/04/2014	2,151 56	2,571.25	419.69-	Covered	P
00000000179 000000 SHARES OF XILINX INC	01/26/2016 07/17/2014	8,611.53	8,586.69	24.84	Covered	P

00000000067.000000	01/26/2016 09/10/2014	1,467.94	2,262.27	794.33- Covered	P
SHARES OF BANCO LATINO AMERICANO DE COM					
145 SHARES OF	01/26/2016 02/20/2013	2,692.60	1,031.82	1,660.78- Covered	P
TENCENT HOLDINGS LTD UNSPONSOR ADR					
16 SHARES OF	01/26/2016 08/04/2014	297.11	265.60	31.51- Covered	P
TENCENT HOLDINGS LTD UNSPONSOR ADR					
7 SHARES OF	01/26/2016 09/10/2014	129.99	109.55	20.44- Covered	P
TENCENT HOLDINGS LTD UNSPONSOR ADR					
661 SHARES OF	01/26/2016 01/16/2015	1,698.73	3,331.48	1,632.75- Covered	P
ELECTRICITE DE FRANCE UNSPONSOR ADR					
238 SHARES OF	01/26/2016 09/10/2014	2,151.48	3,902.56	1,751.08- Covered	P
L.G. DISPLAY COMPANY LTD ADR					
56 SHARES OF	01/26/2016 02/20/2013	1,398.29	1,766.24	367.95- Covered	P
UNITED OVERSEAS BK LTD SPONSORED ADR					
20 SHARES OF	01/26/2016 10/30/2013	499.39	676.40	177.01- Covered	P
UNITED OVERSEAS BK LTD SPONSORED ADR					
245 SHARES OF	01/26/2016 10/16/2013	4,983.20	8,805.14	3,821.94- Covered	P
WILLIAMS COS INC					
27 SHARES OF	01/26/2016 10/27/2014	549.17	1,443.69	894.52- Covered	P
WILLIAMS COS INC					
164 SHARES OF	01/26/2016 01/16/2015	3,335.70	6,866.68	3,530.98- Covered	P
WILLIAMS COS INC					
416 SHARES OF	01/26/2016 02/20/2013	1,763.81	3,278.08	1,514.27- Covered	P
BANCO SANTANDER S.A. ADR ONE ADR REPRS ONE ORD SHS					
114 SHARES OF	01/26/2016 10/30/2013	483.35	1,003.20	519.85- Covered	P
BANCO SANTANDER S.A. ADR ONE ADR REPRS ONE ORD SHS					
16 303 SHARES OF	01/26/2016 01/23/2014	69.12	147.71	78.59- Covered	P
BANCO SANTANDER S.A. ADR ONE ADR REPRS ONE ORD SHS					
221 SHARES OF	01/26/2016 01/16/2015	937.03	1,542.03	605.00- Covered	P
BANCO SANTANDER S.A. ADR ONE ADR REPRS ONE ORD SHS					
00000000012.000000	01/26/2016 10/30/2013	1,819.16	799.80	1,019.36- Covered	P
SHARES OF NETEASE, INC. ADR					
15 SHARES OF	01/26/2016 03/06/2014	1,182.73	1,172.70	10.03- Covered	P
PROCTER & GAMBLE CO					
147 SHARES OF	01/26/2016 07/17/2014	11,590.73	11,867.31	276.58- Covered	P
PROCTER & GAMBLE CO					
137 SHARES OF	01/26/2016 08/04/2014	2,574.17	3,601.73	1,027.56- Covered	P
KOC HOLDING AS UNSPON ADR					
9 SHARES OF	01/26/2016 01/16/2015	169.11	229.05	59.94- Covered	P
KOC HOLDING AS					

UNSPON ADR					
205 2 SHARES OF BANCO BRADESCO BANCO BRADESCO S.A	01/26/2016 02/20/2013	861.82	2,855.70	1,993.88-	Covered P
99.6 SHARES OF BANCO BRADESCO BANCO BRADESCO S.A.	01/26/2016 10/30/2013	418.31	1,221.35	803 04-	Covered P
9.6 SHARES OF BANCO BRADESCO BANCO BRADESCO S.A.	01/26/2016 01/23/2014	40.32	91.68	51.36-	Covered P
18 6 SHARES OF BANCO BRADESCO BANCO BRADESCO S.A.	01/26/2016 09/10/2014	78.12	259.74	181.62-	Covered P
12 SHARES OF BANCO BRADESCO BANCO BRADESCO S.A	01/26/2016 01/16/2015	50.40	135.90	85.50-	Covered P
21 SHARES OF SIRONA DENTAL SYSTEMS INC	01/26/2016 10/30/2013	2,222 60	1,499.19	723 41	Covered P
55 SHARES OF SIRONA DENTAL SYSTEMS INC	01/26/2016 02/05/2014	5,821.09	3,843.39	1,977.70	Covered P
1675 SHARES OF FORD MOTOR COMPANY COM PAR \$0.01	01/26/2016 03/06/2014	20,509.99	26,364.50	5,854.51-	Covered P
341 SHARES OF FORD MOTOR COMPANY COM PAR \$0.01	01/26/2016 10/27/2014	4,175.47	4,712.62	537.15-	Covered P
269 SHARES OF TENAGA NASIONAL SPONSORED ADR	01/26/2016 08/04/2014	3,238.70	4,188.33	949.63-	Covered P
11 SHARES OF KIMBERLY CLARK CORP	01/26/2016 02/20/2013	1,373 76	975.32	398 44	Covered P
13 SHARES OF KIMBERLY CLARK CORP	01/26/2016 07/17/2014	1,623.54	1,410 25	213.29	Covered P
19 SHARES OF KIMBERLY CLARK CORP	01/26/2016 09/11/2014	2,372 87	1,944.76	428 11	Covered P
156 SHARES OF CME GROUP INC	01/26/2016 01/23/2014	13,432 91	11,769.77	1,663.14	Covered P
60 SHARES OF CME GROUP INC	01/26/2016 07/17/2014	5,166 50	4,279.20	887.30	Covered P
00000000002.000000 SHARES OF NVR INC	01/26/2016 11/12/2013	3,253.94	1,845.80	1,408.14	Covered P
360 SHARES OF SANLAM LIMITED SPONSORED ADR	01/26/2016 08/04/2014	2,368.75	4,170.24	1,801.49-	Covered P
300 SHARES OF BANK OF CHINA LTD -UNSPON ADR	01/26/2016 02/20/2013	2,876 95	3,645 00	768 05-	Covered P
56 SHARES OF BANK OF CHINA LTD -UNSPON ADR	01/26/2016 08/04/2014	537.03	664.16	127.13-	Covered P
6 SHARES OF BANK OF CHINA LTD -UNSPON ADR	01/26/2016 01/16/2015	57.54	85 62	28.08-	Covered P
14 SHARES OF	01/26/2016 02/20/2013	1,675.63	764.19	911.44	Covered P

RAYTHEON CO 47 SHARES OF RAYTHEON CO	01/26/2016 07/17/2014	5,625.32	4,450.90	1,174.42	Covered	P
72 SHARES OF COPART INC	01/26/2016 02/20/2013	2,448.67	2,521.77	73.10-	Covered	P
5 SHARES OF COPART INC	01/26/2016 06/19/2014	170.05	179.40	9.35-	Covered	P
12 333 SHARES OF FOUR CORNERS PROPERTY TRUST INC. REIT	01/26/2016 02/20/2013	204.05	185.47	18.58	Covered	C
10.667 SHARES OF FOUR CORNERS PROPERTY TRUST INC. REIT	01/26/2016 01/23/2014	176.48	177.37	0.89-	Covered	C
00000000225.000000 SHARES OF AT&T INC	01/26/2016 07/17/2014	7,979.48	8,146.69	167.21-	Covered	P
354 SHARES OF NOMURA HLDGS INC ADR ONE ADR REPRESENTS 1 ORD SHARE	01/26/2016 08/04/2014	1,798.28	2,223.12	424.84-	Covered	P
135 SHARES OF PT BANK RAKYAT INDONESIA - UN ADR	01/26/2016 05/06/2014	2,215.31	2,349.00	133.69-	Covered	P
3 SHARES OF PT BANK RAKYAT INDONESIA - UN ADR	01/26/2016 08/04/2014	49.23	56.40	7.17-	Covered	P
12000 UNITS OF MONDELEZ INTERNATIONAL DTD 02/08/2010 4.125% 02/09/2016	02/09/2016 03/06/2013	12,000.00	13,102.20	1,102.20-	Non Covered	P
6000 UNITS OF MONDELEZ INTERNATIONAL DTD 02/08/2010 4.125% 02/09/2016	02/09/2016 02/06/2014	6,000.00	6,379.50	379.50-	Covered	P
11000 UNITS OF CISCO SYSTEMS INC CALLABLE 5 5% 02/22/2016	02/04/2016 03/06/2013	11,019.47	12,545.50	1,526.03-	Non Covered	P
6000 UNITS OF CISCO SYSTEMS INC CALLABLE 5 5% 02/22/2016	02/04/2016 02/06/2014	6,010.62	6,596.34	585.72-	Covered	P
58000 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN 5% 03/15/2016	02/10/2016 03/06/2013	58,254.62	65,882.20	7,627.58-	Non Covered	P
35000 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN 5% 03/15/2016	02/10/2016 02/06/2014	35,153.65	38,359.30	3,205.65-	Covered	P
171.62 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	02/16/2016 03/06/2013	171.62	175.00	3.38-		
148.16 UNITS OF FEDERAL HOME LOAN MORTGAGE	02/16/2016 03/06/2013	148.16	155.31	7.15-		

CORP POOL					
#G08447 DTD					
05/01/2011 4 5%					
05/01/2041					
352.26 UNITS OF	02/16/2016 02/06/2015	352.26	363.38	11.12-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL					
#G18536 DTD					
01/01/2015 2 5%					
01/01/2030					
196.3 UNITS OF	02/16/2016 03/07/2013	196.30	202.63	6.33-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL #J12435					
DTD 06/01/2010 4%					
06/01/2025					
83.83 UNITS OF	02/16/2016 03/07/2013	83.83	86.39	2.56-	
FEDERAL HOME					
LOAN MTGE CORP					
POOL # J13432 DTD					
10/01/2010 3.5%					
11/01/2025					
98.83 UNITS OF	02/16/2016 03/06/2013	98.83	103.05	4.22-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL					
#A94713 DTD					
10/01/2010 4%					
11/01/2040					
22000 UNITS OF	02/10/2016 03/06/2013	22,116.38	22,867.68	751.30- Non	P
IBM CORP DTD					Covered
07/22/2011 1.95%					
07/22/2016					
14000 UNITS OF	02/10/2016 02/06/2014	14,074.06	14,423.78	349.72- Covered	P
IBM CORP DTD					
07/22/2011 1.95%					
07/22/2016					
11000 UNITS OF	02/10/2016 03/06/2013	11,065.34	11,428.45	363.11- Non	P
DUKE ENERGY					Covered
CORPORATION DTD					
11/17/2011 2.15%					
11/15/2016					
7000 UNITS OF	02/10/2016 02/06/2014	7,041.58	7,210.07	168.49- Covered	P
DUKE ENERGY					
CORPORATION DTD					
11/17/2011 2.15%					
11/15/2016					
1000 UNITS OF	02/17/2016 01/15/2014	1,010.00	930.69	79.31 Covered	P
UNITED STATES					
TREASURY DTD					
05/15/2013 1.75%					
05/15/2023					
9000 UNITS OF	02/17/2016 01/21/2014	9,090.00	8,408.46	681.54 Covered	P
UNITED STATES					
TREASURY DTD					
05/15/2013 1.75%					
05/15/2023					
6000 UNITS OF	02/17/2016 02/06/2014	6,060.00	5,565.99	494.01 Covered	P
UNITED STATES					
TREASURY DTD					
05/15/2013 1.75%					
05/15/2023					
15000.00 UNITS OF	02/23/2016 05/08/2014	15,354.49	15,671.48	316.99- Covered	P
UNITED STATES					
TREASURY N/B DTD					
07/31/2010 2.375%					
07/31/2017					

78.4 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5 5% 11/01/2039	02/25/2016 03/06/2013	78.40	80 14	1 74-
214.79 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	02/25/2016 03/11/2013	214.79	222.33	7.54-
120.19 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	02/25/2016 08/07/2013	120.19	122 60	2 41-
141.4 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	02/25/2016 07/11/2013	141.40	144.71	3 31-
88 37 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3 5% 11/01/2042	02/25/2016 07/08/2013	88.37	88.23	0 14
157.46 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	02/25/2016 03/07/2014	157.46	157.68	0 22-
227.12 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	02/25/2016 02/06/2015	227.12	233.93	6 81-
93.24 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	02/25/2016 11/07/2014	93.24	93 18	0.06
185.43 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	02/25/2016 03/06/2013	185.43	196.56	11 13-
662 13 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	02/25/2016 03/06/2013	662.13	669.29	7.16-
148.12 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	02/25/2016 03/06/2013	148.12	154.26	6 14-
83.7 UNITS OF FEDERAL NATIONAL	02/25/2016 03/06/2013	83.70	88.21	4 51-

MORTGAGE ASSN					
POOL #AE0949 DTD					
02/01/2011 4%					
02/01/2041					
210.17 UNITS OF	02/25/2016 03/06/2013	210.17	218 09	7.92-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AE0988 DTD					
02/01/11 4%					
09/01/2025					
67.08 UNITS OF	02/25/2016 03/06/2013	67 08	70 25	3.17-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AE0981 DTD					
02/01/2011 3.5%					
03/01/2041					
6000.00 UNITS OF	03/04/2016 01/15/2014	6,025 78	5,586 67	439.11	Covered P
UNITED STATES					
TREASURY DTD					
05/15/2013 1.75%					
05/15/2023					
6000 00 UNITS OF	03/04/2016 05/08/2014	6,128 67	6,268 59	139 92-	Covered P
UNITED STATES					
TREASURY N/B DTD					
07/31/2010 2.375%					
07/31/2017					
167.1 UNITS OF	03/15/2016 03/06/2013	167.10	170 40	3 30-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL					
#G05132 DTD					
01/01/2009 5%					
12/01/2038					
149 37 UNITS OF	03/15/2016 03/06/2013	149.37	156.58	7 21-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL					
#G08447 DTD					
05/01/2011 4.5%					
05/01/2041					
294.61 UNITS OF	03/15/2016 02/06/2015	294 61	303 91	9 30-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL					
#G18536 DTD					
01/01/2015 2.5%					
01/01/2030					
343.2 UNITS OF	03/15/2016 03/07/2013	343.20	354.27	11.07-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL #J12435					
DTD 06/01/2010 4%					
06/01/2025					
91.94 UNITS OF	03/15/2016 03/07/2013	91.94	94.75	2.81-	
FEDERAL HOME					
LOAN MTGE CORP					
POOL # J13432 DTD					
10/01/2010 3.5%					
11/01/2025					
93.6 UNITS OF	03/15/2016 03/06/2013	93.60	97.59	3.99-	
FEDERAL HOME					
LOAN MORTGAGE					
CORP POOL					
#A94713 DTD					
10/01/2010 4%					
11/01/2040					
63 39 UNITS OF	03/25/2016 03/06/2013	63.39	64.80	1.41-	
FEDERAL NATIONAL					

MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5 5% 11/01/2039	03/25/2016 03/11/2013	249.99	258 77	8.78-
249.99 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3 5% 09/01/2026	03/25/2016 08/07/2013	104 94	107.05	2.11-
104 94 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	03/25/2016 07/11/2013	161.38	165.16	3 78-
161.38 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	03/25/2016 07/08/2013	99.89	99.73	0 16
99.89 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3 5% 11/01/2042	03/25/2016 03/07/2014	177 31	177 56	0.25-
177.31 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	03/25/2016 02/06/2015	303 03	312.12	9 09-
303.03 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	03/25/2016 11/07/2014	92 37	92 31	0 06
92 37 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	03/25/2016 03/06/2013	172 19	182.53	10.34-
172 19 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	03/25/2016 03/06/2013	625.81	632 58	6.77-
625.81 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	03/25/2016 03/06/2013	280.93	292.57	11.64-
280 93 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	03/25/2016 03/06/2013	83.99	88.52	4.53-
83 99 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD				

02/01/2011 4% 02/01/2041 203 04 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	03/25/2016 03/06/2013	203.04	210.69	7.65-		
82.81 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3 5% 03/01/2041	03/25/2016 03/06/2013	82.81	86.72	3.91-		
9000 UNITS OF TALISMAN ENERGY INC DTD 6/1/09 7.75% 06/01/2019	03/31/2016 03/06/2013	9,270.00	11,513.52	2,243.52-	Non Covered	P
6000 UNITS OF TALISMAN ENERGY INC DTD 6/1/09 7.75% 06/01/2019	03/31/2016 02/07/2014	6,180.00	7,301.40	1,121.40-	Non Covered	P
.979 SHARES OF CALIFORNIA RESOURCES CORP 30000 00 UNITS OF UNITED STATES TREASURY N/B DTD 07/31/2010 2.375% 07/31/2017	03/28/2016 07/17/2014	0.94	1.62	0.68-	Covered	C
196.58 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	04/06/2016 05/08/2014	30,650.39	31,342.97	692.58-	Covered	P
299.34 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4 5% 05/01/2041	04/15/2016 03/06/2013	299.34	313.78	14.44-		
540.91 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030	04/15/2016 02/06/2015	540.91	557.98	17.07-		
242.15 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	04/15/2016 03/07/2013	242.15	249.96	7.81-		
165.15 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	04/15/2016 03/07/2013	165.15	170.20	5.05-		
132.73 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD	04/15/2016 03/06/2013	132.73	138.39	5.66-		

10/01/2010 4% 11/01/2040 68 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5 5% 11/01/2039	04/25/2016 03/06/2013	68 00	69 51	1 51-
250.11 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	04/25/2016 03/11/2013	250.11	258 89	8 78-
112 24 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	04/25/2016 08/07/2013	112.24	114.49	2.25-
81.2 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	04/25/2016 07/11/2013	81 20	83.10	1 90-
122.06 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3 5% 11/01/2042	04/25/2016 07/08/2013	122.06	121.86	0.20
172 58 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2 5% 04/01/2028	04/25/2016 03/07/2014	172.58	172 82	0 24-
338 57 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	04/25/2016 02/06/2015	338.57	348 73	10.16-
144 4 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	04/25/2016 11/07/2014	144.40	144.31	0.09
189 89 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	04/25/2016 03/06/2013	189.89	201 29	11.40-
385 93 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	04/25/2016 03/06/2013	385.93	390.11	4 18-
244 39 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4 5% 08/01/2040	04/25/2016 03/06/2013	244 39	254.51	10 12-

108.72 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	04/25/2016 03/06/2013	108.72	114.58	5.86-	
189.6 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	04/25/2016 03/06/2013	189.60	196.75	7.15-	
127.43 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	04/25/2016 03/06/2013	127.43	133.44	6.01-	
48000 UNITS OF UNITED STATES TREASURY N/B DTD 07/31/2010 2.375% 07/31/2017	05/05/2016 05/08/2014	49,008.75	50,148.76	1,140.01-	Covered P
9000 UNITS OF UNITED STATES TREASURY N/B DTD 07/31/2010 2.375% 07/31/2017	05/05/2016 07/07/2014	9,189.14	9,361.05	171.91-	Covered P
35000 UNITS OF UNITED STATES TREASURY N/B DTD 07/31/2010 2.375% 07/31/2017	05/05/2016 02/05/2015	35,735.55	36,446.48	710.93-	Covered P
162.93 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	05/16/2016 03/06/2013	162.93	166.14	3.21-	
212.74 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	05/16/2016 03/06/2013	212.74	223.00	10.26-	
461.01 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030	05/16/2016 02/06/2015	461.01	475.56	14.55-	
232.43 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	05/16/2016 03/07/2013	232.43	239.93	7.50-	
137.19 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	05/16/2016 03/07/2013	137.19	141.39	4.20-	
154.14 UNITS OF FEDERAL HOME	05/16/2016 03/06/2013	154.14	160.72	6.58-	

LOAN MORTGAGE					
CORP POOL					
#A94713 DTD					
10/01/2010 4%					
11/01/2040					
8000.00 UNITS OF	05/11/2016 03/06/2013	7,380.00	8,905.04	1,525.04-	Non Covered P
PETROBRAS INTL					
FIN CO DTD					
10/30/09 5.75%					
01/20/2020					
2000 UNITS OF	05/11/2016 03/06/2013	1,825.00	2,226.26	401.26-	Non Covered P
PETROBRAS INTL					
FIN CO DTD					
10/30/09 5.75%					
01/20/2020					
7000 UNITS OF	05/11/2016 02/06/2014	6,387.50	7,288.61	901.11-	Non Covered P
PETROBRAS INTL					
FIN CO DTD					
10/30/09 5.75%					
01/20/2020					
72.37 UNITS OF	05/25/2016 03/06/2013	72.37	73.98	1.61-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #19039 DTD					
10/01/2009 5.5%					
11/01/2039					
220.75 UNITS OF	05/25/2016 03/11/2013	220.75	228.50	7.75-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AJ1441 DTD					
09/01/2011 3.5%					
09/01/2026					
167.95 UNITS OF	05/25/2016 08/07/2013	167.95	171.32	3.37-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AJ9355 DTD					
01/01/2012 3%					
01/01/2027					
106.66 UNITS OF	05/25/2016 07/11/2013	106.66	109.16	2.50-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #A04144 DTD					
06/01/2012 4%					
06/01/2042					
115.75 UNITS OF	05/25/2016 07/08/2013	115.75	115.56	0.19	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AQ0546 DTD					
11/01/2012 3.5%					
11/01/2042					
190.29 UNITS OF	05/25/2016 03/07/2014	190.29	190.56	0.27-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AT2062 DTD					
04/01/2013 2.5%					
04/01/2028					
340.03 UNITS OF	05/25/2016 02/06/2015	340.03	350.23	10.20-	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AT2720 DTD					
05/01/2013 3%					
05/01/2043					
135.32 UNITS OF	05/25/2016 11/07/2014	135.32	135.24	0.08	
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AU3735 DTD					
08/01/2013 3%					
08/01/2043					

173.28 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	05/25/2016 03/06/2013	173.28	183.68	10.40-	
593.08 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	05/25/2016 03/06/2013	593.08	599.50	6.42-	
125.9 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	05/25/2016 03/06/2013	125.90	131.12	5.22-	
122.59 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	05/25/2016 03/06/2013	122.59	129.20	6.61-	
226.41 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	05/25/2016 03/06/2013	226.41	234.95	8.54-	
113.23 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	05/25/2016 03/06/2013	113.23	118.57	5.34-	
.318 SHARES OF CALIFORNIA RESOURCES CORP	06/07/2016 01/23/2014	4.84	4.73	0.11	Covered C
.099 SHARES OF CALIFORNIA RESOURCES CORP	06/07/2016 07/17/2014	1.51	1.64	0.13-	Covered C
.094 SHARES OF CALIFORNIA RESOURCES CORP	06/07/2016 09/11/2014	1.43	1.51	0.08-	Covered C
.089 SHARES OF CALIFORNIA RESOURCES CORP	06/07/2016 10/27/2014	1.35	1.27	0.08	Covered C
2000.00 UNITS OF COMCAST CORP DTD 06/18/09 5.7% 07/01/2019	06/06/2016 03/06/2013	2,248.98	2,437.60	188.62-	Non Covered P
2000.00 UNITS OF FORD MOTOR CREDIT DTD 06/06/2014 1.724% 12/06/2017	06/06/2016 06/11/2014	2,001.88	2,003.96	2.08-	Covered P
3000.00 UNITS OF CHEVRON CORP CALLABLE DTD 12/05/2012 1.104% 12/05/2017-2017	06/06/2016 03/06/2013	2,998.50	3,007.05	8.55-	Non Covered P
2000.00 UNITS OF DEUTSCHE BANK AG DTD 02/13/2015 1.875% 02/13/2018	06/06/2016 02/13/2015	1,994.98	2,002.72	7.74-	Covered P
2000.00 UNITS OF GENERAL ELECTRIC	06/06/2016 03/06/2013	2,306.76	2,306.12	0.64	Non Covered P

CAPITAL CORP DTD 02/11/11 5.3% 02/11/2021							
2000.00 UNITS OF PRUDENTIAL FINANCIAL DTD 11/18/2010 4.5% 11/15/2020	06/06/2016	03/06/2013	2,193.80	2,247.32	53.52- Non Covered	P	
2000.00 UNITS OF ROYAL BANK OF CANADA DTD 09/19/2012 1.2% 09/19/2017	06/06/2016	03/06/2013	2,000.14	2,005.62	5.48- Non Covered	P	
2000.00 UNITS OF TOYOTA MOTOR CREDIT CORP SERIES MTN DTD 09/15/2011 3.4% 09/15/2021	06/06/2016	03/06/2013	2,152.76	2,144.40	8.36 Non Covered	P	
1000 UNITS OF CATERPILLAR INC DTD 12/05/08 7.9% 12/15/2018	06/06/2016	06/05/2013	1,157.45	1,317.04	159.59- Non Covered	P	
2000.00 UNITS OF JOHN DEERE CAPITAL CORP SERIES MTN DTD 09/15/2014 2.3% 09/16/2019	06/06/2016	09/12/2014	2,053.68	2,000.76	52.92 Covered	P	
3000.00 UNITS OF APPLE INC DTD 05/03/2013 1% 05/03/2018	06/06/2016	05/01/2013	2,998.86	3,000.87	2.01- Non Covered	P	
2000.00 UNITS OF INTEL CORP DTD 09/19/2011 3.3% 10/01/2021	06/06/2016	03/06/2013	2,147.80	2,093.28	54.52 Non Covered	P	
1000.00 UNITS OF TARGET CORP CALLABLE 5.375% 05/01/2017	06/06/2016	03/06/2013	1,039.70	1,172.00	132.30- Non Covered	P	
2000.00 UNITS OF MORGAN STANLEY DTD 10/23/2014 3.7% 10/23/2024	06/06/2016	10/20/2014	2,077.66	2,006.98	70.68 Covered	P	
2000.00 UNITS OF MOLSON COORS BREWING CO DTD 05/03/2012 3.5% 05/01/2022	06/06/2016	09/23/2014	2,085.94	2,019.38	66.56 Covered	P	
2000.00 UNITS OF UNITED STATES TREASURY N/B DTD 11/15/2010 2.625% 11/15/2020	06/06/2016	03/06/2013	2,121.09	2,169.61	48.52- Non Covered	P	
15000.00 UNITS OF UNITED STATES TREASURY DTD 02/02/2015 1.25% 01/31/2020	06/06/2016	03/13/2015	15,089.65	14,822.75	266.90 Covered	P	
1000.00 UNITS OF UNITED STATES TREASURY N/B DTD 07/15/2013 .625% 07/15/2016	06/06/2016	07/10/2014	1,000.35	1,002.77	2.42- Covered	P	
1000.00 UNITS OF UNITED STATES TREASURY DTD	06/06/2016	01/15/2014	1,015.67	933.57	82.10 Covered	P	

05/15/2013 1.75% 05/15/2023 160.77 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	06/15/2016 03/06/2013	160.77	163.94	3.17-
167.34 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	06/15/2016 03/06/2013	167.34	175.41	8.07-
428.85 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030	06/15/2016 02/06/2015	428.85	442.39	13.54-
230.08 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	06/15/2016 03/07/2013	230.08	237.50	7.42-
114.88 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	06/15/2016 03/07/2013	114.88	118.40	3.52-
93.59 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	06/15/2016 03/06/2013	93.59	97.58	3.99-
82.99 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	06/27/2016 03/06/2013	82.99	84.83	1.84-
200.99 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	06/27/2016 03/11/2013	200.99	208.05	7.06-
147.75 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	06/27/2016 08/07/2013	147.75	150.72	2.97-
129.77 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	06/27/2016 07/11/2013	129.77	132.81	3.04-
208.57 UNITS OF FEDERAL NATIONAL	06/27/2016 07/08/2013	208.57	208.23	0.34

MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	06/27/2016 03/07/2014	257.97	258.33	0.36-	
257.97 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	06/27/2016 02/06/2015	385.40	396.96	11.56-	
385.4 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	06/27/2016 11/07/2014	158.57	158.47	0.10	
158.568576 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	06/27/2016 03/06/2013	198.75	210.68	11.93-	
198.75 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	06/27/2016 03/06/2013	389.57	393.78	4.21-	
389.57 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	06/27/2016 03/06/2013	138.48	144.22	5.74-	
138.48 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	06/27/2016 03/06/2013	116.29	122.56	6.27-	
116.29 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	06/27/2016 03/06/2013	193.61	200.91	7.30-	
193.61 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	06/27/2016 03/06/2013	130.15	136.29	6.14-	
130.15 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	07/07/2016 07/10/2014	25,000.98	25,069.34	68.36-	Covered P
25000 UNITS OF UNITED STATES TREASURY N/B DTD 07/15/2013 6.25% 07/15/2016	07/06/2016 03/06/2013	1,091.36	1,213.04	121.68-	Non Covered P
1000.00 UNITS OF MERRILL LYNCH & CO INC SERIES MTN DTD 04/25/08					

6 875% 04/25/2018 2000 00 UNITS OF WALGREENS BOOTS ALLIANCE CALLABLE DTD 11/18/2014 3 8% 11/18/2024- 2024	07/07/2016 11/10/2014	2,140.74	2,020.56	120.18	Covered	P
1000.00 UNITS OF GOLDMAN SACHS GROUP INC DTD 2/5/09 7 5% 02/15/2019	07/07/2016 03/06/2013	1,143.40	1,266.16	122.76-	Non Covered	P
1000.00 UNITS OF CA INC DTD 11/13/09 5.375% 12/01/2019	07/07/2016 03/07/2013	1,103.17	1,134.45	31.28-	Non Covered	P
2000 00 UNITS OF UNITED STATES TREASURY DTD 02/02/2015 1 25% 01/31/2020	07/07/2016 03/13/2015	2,030.23	1,976.92	53.31	Covered	P
1000.00 UNITS OF UNITED STATES TREASURY DTD 05/15/2013 1.75% 05/15/2023	07/07/2016 01/15/2014	1,035.06	934.38	100.68	Covered	P
1000.00 UNITS OF UNITED STATES TREASURY N/B DTD 11/15/2010 2 625% 11/15/2020	07/07/2016 03/06/2013	1,071.88	1,084.80	12.92-	Non Covered	P
172.59 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	07/15/2016 03/06/2013	172.59	175.99	3.40-		
349.15 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	07/15/2016 03/06/2013	349.15	365.99	16.84-		
500.11 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2 5% 01/01/2030	07/15/2016 02/06/2015	500.11	515.89	15.78-		
170.26 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	07/15/2016 03/07/2013	170.26	175.75	5.49-		
275.12 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3 5% 11/01/2025	07/15/2016 03/07/2013	275.12	283.54	8.42-		
107.07 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL	07/15/2016 03/06/2013	107.07	111.64	4.57-		

#A94713 DTD 10/01/2010 4% 11/01/2040	07/25/2016 03/06/2013	92.74	94.80	2.06-
92.74 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039				
227.35 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	07/25/2016 03/11/2013	227.35	235.33	7.98-
154.72 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	07/25/2016 08/07/2013	154.72	157.83	3.11-
241.04 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	07/25/2016 07/11/2013	241.04	246.69	5.65-
188.1 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	07/25/2016 07/08/2013	188.10	187.79	0.31
217.55 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	07/25/2016 03/07/2014	217.55	217.86	0.31-
411.61 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	07/25/2016 02/06/2015	411.61	423.96	12.35-
181.721434 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	07/25/2016 11/07/2014	181.72	181.61	0.11
177.1 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	07/25/2016 03/06/2013	177.10	187.73	10.63-
531.01 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	07/25/2016 03/06/2013	531.01	536.76	5.75-
373.82 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD	07/25/2016 03/06/2013	373.82	389.30	15.48-

07/01/2010 4.5% 08/01/2040 131.4 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	07/25/2016 03/06/2013	131.40	138.49	7.09-	
223.31 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	07/25/2016 03/06/2013	223.31	231.73	8.42-	
139.49 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	07/25/2016 03/06/2013	139.49	146.07	6.58-	
1000.00 UNITS OF MORGAN STANLEY DTD 10/23/2014 3.7% 10/23/2024	08/03/2016 10/20/2014	1,050.64	1,003.49	47.15	Covered P
16000.00 UNITS OF UNITED STATES TREASURY DTD 05/15/2013 1.75% 05/15/2023	08/11/2016 01/15/2014	16,404.38	14,964.88	1,439.50	Covered P
136.36 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	08/15/2016 03/06/2013	136.36	139.05	2.69-	
164.44 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	08/15/2016 03/06/2013	164.44	172.37	7.93-	
588.73 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030	08/15/2016 02/06/2015	588.73	607.31	18.58-	
251.42 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	08/15/2016 03/07/2013	251.42	259.53	8.11-	
53.82 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	08/15/2016 03/07/2013	53.82	55.47	1.65-	
98.12 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4%	08/15/2016 03/06/2013	98.12	102.31	4.19-	

11/01/2040 91.83 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	08/25/2016 03/06/2013	91.83	93.87	2.04-
177.7 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	08/25/2016 03/11/2013	177.70	183.94	6.24-
161.59 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	08/25/2016 08/07/2013	161.59	164.84	3.25-
164.43 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	08/25/2016 07/11/2013	164.43	168.28	3.85-
159.58 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	08/25/2016 07/08/2013	159.58	159.32	0.26
233.79 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	08/25/2016 03/07/2014	233.79	234.12	0.33-
424.79 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	08/25/2016 02/06/2015	424.79	437.53	12.74-
157.320005 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	08/25/2016 11/07/2014	157.32	157.22	0.10
153.11 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	08/25/2016 03/06/2013	153.11	162.30	9.19-
388.21 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	08/25/2016 03/06/2013	388.21	392.41	4.20-
181.57 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	08/25/2016 03/06/2013	181.57	189.09	7.52-

112.44 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	08/25/2016 03/06/2013	112.44	118.50	6.06-	
215.55 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	08/25/2016 03/06/2013	215.55	223.68	8.13-	
116.62 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	08/25/2016 03/06/2013	116.62	122.12	5.50-	
189.02 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	09/15/2016 03/06/2013	189.02	192.75	3.73-	
416.51 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	09/15/2016 03/06/2013	416.51	436.60	20.09-	
775.1 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030	09/15/2016 02/06/2015	775.10	799.56	24.46-	
227.35 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	09/15/2016 03/07/2013	227.35	234.69	7.34-	
117.28 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	09/15/2016 03/07/2013	117.28	120.87	3.59-	
79.79 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	09/15/2016 03/06/2013	79.79	83.20	3.41-	
72.02 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	09/26/2016 03/06/2013	72.02	73.62	1.60-	P
346.6 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD	09/26/2016 03/11/2013	346.60	358.77	12.17-	P

09/01/2011 3.5% 09/01/2026 153.93 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	09/26/2016 08/07/2013	153.93	157.02	3.09-	P
203.12 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	09/26/2016 07/11/2013	203.12	207.88	4.76-	P
277.85 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	09/26/2016 07/08/2013	277.85	277.40	0.45	P
244.81 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	09/26/2016 03/07/2014	244.81	245.15	0.34-	P
470.27 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	09/26/2016 02/06/2015	470.27	484.38	14.11-	P
187.756196 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	09/26/2016 11/07/2014	187.76	187.64	0.12	P
194.29 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	09/26/2016 03/06/2013	194.29	205.95	11.66-	P
403.87 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	09/26/2016 03/06/2013	403.87	408.24	4.37-	P
332.93 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	09/26/2016 03/06/2013	332.93	346.72	13.79-	P
144.81 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	09/26/2016 03/06/2013	144.81	152.62	7.81-	P
263.28 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4%	09/26/2016 03/06/2013	263.28	273.21	9.93-	P

09/01/2025 184.34 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	09/26/2016 03/06/2013	184.34	193.04	8.70-	P
10000 UNITS OF HESS CORPORATION DTD 2/3/09 8.125% 02/15/2019	09/28/2016 03/06/2013	11,546.40	12,875.60	1,329.20- Non Covered	P
5000 UNITS OF HESS CORPORATION DTD 2/3/09 8.125% 02/15/2019	09/28/2016 02/06/2014	5,773.20	6,302.10	528.90- Covered	P
146.13 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	10/17/2016 03/06/2013	146.13	142.12	4.01	P
82.67 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	10/17/2016 03/06/2013	82.67	84.86	2.19-	P
575.21 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030	10/17/2016 02/06/2015	575.21	589.72	14.51-	P
217.05 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	10/17/2016 03/07/2013	217.05	217.18	0.13-	P
72.69 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	10/17/2016 03/07/2013	72.69	73.20	0.51-	P
84.75 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	10/17/2016 03/06/2013	84.75	86.66	1.91-	P
11000 UNITS OF SUNTRUST BKS INC DTD 11/01/2011 3.5% 01/20/2017	10/13/2016 03/07/2013	11,046.42	11,784.74	738.32- Non Covered	P
6000 UNITS OF SUNTRUST BKS INC DTD 11/01/2011 3.5% 01/20/2017	10/13/2016 02/07/2014	6,025.32	6,362.58	337.26- Covered	P
82.75 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5%	10/25/2016 03/06/2013	82.75	80.03	2.72	P

11/01/2039					
231.68 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026	10/25/2016 03/11/2013	231.68	234.27	2.59-	P
182.2 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	10/25/2016 08/07/2013	182.20	184.05	1.85-	P
143.32 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	10/25/2016 07/11/2013	143.32	145.06	1.74-	P
208 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	10/25/2016 07/08/2013	208.00	207.80	0.20	P
178.5 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	10/25/2016 03/07/2014	178.50	178.65	0.15-	P
331.88 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	10/25/2016 02/06/2015	331.88	340.11	8.23-	P
193.5572 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	10/25/2016 11/07/2014	193.56	193.45	0.11	P
169.99 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	10/25/2016 03/06/2013	169.99	175.41	5.42-	P
390.38 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	10/25/2016 03/06/2013	390.38	370.13	20.25	P
483.74 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	10/25/2016 03/06/2013	483.74	489.12	5.38-	P
156.55 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	10/25/2016 03/06/2013	156.55	162.73	6.18-	P
221.83 UNITS OF	10/25/2016 03/06/2013	221.83	222.50	0.67-	P

FEDERAL NATIONAL
MORTGAGE ASSN
POOL #AE0988 DTD
02/01/11 4%
09/01/2025

181.09 UNITS OF 10/25/2016 03/06/2013 181.09 187.88 6.79- P

FEDERAL NATIONAL
MORTGAGE ASSN
POOL #AE0981 DTD
02/01/2011 3.5%
03/01/2041

2000.00 UNITS OF 11/04/2016 09/17/2015 1,909.44 1,850.39 59.05 Covered P

MARATHON OIL
CORP CALLABLE DTD
06/10/2015 3.85%
06/01/2025-2025

1000 UNITS OF 11/04/2016 03/13/2015 1,006.95 989.52 17.43 Covered P

UNITED STATES
TREASURY DTD
02/02/2015 1.25%
01/31/2020

140.69 UNITS OF 11/15/2016 03/06/2013 140.69 136.83 3.86 P

FEDERAL HOME
LOAN MORTGAGE
CORP POOL
#G05132 DTD
01/01/2009 5%
12/01/2038

423.34 UNITS OF 11/15/2016 03/06/2013 423.34 434.56 11.22- P

FEDERAL HOME
LOAN MORTGAGE
CORP POOL
#G08447 DTD
05/01/2011 4.5%
05/01/2041

568.83 UNITS OF 11/15/2016 02/06/2015 568.83 583.18 14.35- P

FEDERAL HOME
LOAN MORTGAGE
CORP POOL
#G18536 DTD
01/01/2015 2.5%
01/01/2030

253.13 UNITS OF 11/15/2016 03/07/2013 253.13 253.28 0.15- P

FEDERAL HOME
LOAN MORTGAGE
CORP POOL #J12435
DTD 06/01/2010 4%
06/01/2025

131.54 UNITS OF 11/15/2016 03/07/2013 131.54 132.46 0.92- P

FEDERAL HOME
LOAN MTGE CORP
POOL # J13432 DTD
10/01/2010 3.5%
11/01/2025

153.6 UNITS OF 11/15/2016 03/06/2013 153.60 157.06 3.46- P

FEDERAL HOME
LOAN MORTGAGE
CORP POOL
#A94713 DTD
10/01/2010 4%
11/01/2040

74.27 UNITS OF 11/25/2016 03/06/2013 74.27 71.83 2.44 P

FEDERAL NATIONAL
MORTGAGE ASSN
POOL #19039 DTD
10/01/2009 5.5%
11/01/2039

212.57 UNITS OF 11/25/2016 03/11/2013 212.57 214.95 2.38- P

FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ1441 DTD 09/01/2011 3.5% 09/01/2026					
181.42 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AJ9355 DTD 01/01/2012 3% 01/01/2027	11/25/2016 08/07/2013	181.42	183.26	1.84-	P
135.59 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #A04144 DTD 06/01/2012 4% 06/01/2042	11/25/2016 07/11/2013	135.59	137.24	1.65-	P
231.68 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AQ0546 DTD 11/01/2012 3.5% 11/01/2042	11/25/2016 07/08/2013	231.68	231.45	0.23	P
247.04 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2062 DTD 04/01/2013 2.5% 04/01/2028	11/25/2016 03/07/2014	247.04	247.24	0.20-	P
264.16 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AT2720 DTD 05/01/2013 3% 05/01/2043	11/25/2016 02/06/2015	264.16	270.71	6.55-	P
168.014291 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AU3735 DTD 08/01/2013 3% 08/01/2043	11/25/2016 11/07/2014	168.01	167.93	0.08	P
182.26 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #745275 DTD 01/01/2006 5% 02/01/2036	11/25/2016 03/06/2013	182.26	188.08	5.82-	P
457.89 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #995069 DTD 11/01/2008 6% 10/01/2038	11/25/2016 03/06/2013	457.89	434.14	23.75	P
129.65 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AB1389 DTD 07/01/2010 4.5% 08/01/2040	11/25/2016 03/06/2013	129.65	131.09	1.44-	P
141.2 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0949 DTD 02/01/2011 4% 02/01/2041	11/25/2016 03/06/2013	141.20	146.77	5.57-	P
193.97 UNITS OF FEDERAL NATIONAL	11/25/2016 03/06/2013	193.97	194.55	0.58-	P

MORTGAGE ASSN POOL #AE0988 DTD 02/01/11 4% 09/01/2025	11/25/2016 03/06/2013	173.31	179.80	6.49-	P
173.31 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #AE0981 DTD 02/01/2011 3.5% 03/01/2041	12/05/2016 03/06/2013	1,998.36	2,005.62	7.26- Non Covered	P
2000.00 UNITS OF ROYAL BANK OF CANADA DTD 09/19/2012 1.2% 09/19/2017	12/05/2016 06/11/2014	1,996.00	2,003.96	7.96- Covered	P
2000 UNITS OF FORD MOTOR CREDIT DTD 06/06/2014 1.724% 12/06/2017	12/15/2016 03/06/2013	154.65	150.40	4.25	P
154.65 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G05132 DTD 01/01/2009 5% 12/01/2038	12/15/2016 03/06/2013	316.13	324.51	8.38-	P
316.13 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G08447 DTD 05/01/2011 4.5% 05/01/2041	12/15/2016 02/06/2015	499.19	511.78	12.59-	P
499.19 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #G18536 DTD 01/01/2015 2.5% 01/01/2030	12/15/2016 03/07/2013	187.99	188.10	0.11-	P
187.99 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #J12435 DTD 06/01/2010 4% 06/01/2025	12/15/2016 03/07/2013	94.98	95.64	0.66-	P
94.98 UNITS OF FEDERAL HOME LOAN MTGE CORP POOL # J13432 DTD 10/01/2010 3.5% 11/01/2025	12/15/2016 03/06/2013	134.01	137.03	3.02-	P
134.01 UNITS OF FEDERAL HOME LOAN MORTGAGE CORP POOL #A94713 DTD 10/01/2010 4% 11/01/2040	12/27/2016 03/06/2013	67.63	65.41	2.22	P
67.63 UNITS OF FEDERAL NATIONAL MORTGAGE ASSN POOL #19039 DTD 10/01/2009 5.5% 11/01/2039	12/27/2016 03/11/2013	250.32	253.12	2.80-	P
250.32 UNITS OF FEDERAL NATIONAL					

MORTGAGE ASSN					
POOL #AJ1441 DTD					
09/01/2011 3.5%					
09/01/2026					
121 46 UNITS OF	12/27/2016 08/07/2013	121.46	122.69	1.23-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AJ9355 DTD					
01/01/2012 3%					
01/01/2027					
159.5 UNITS OF	12/27/2016 07/11/2013	159.50	161 44	1.94-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #A04144 DTD					
06/01/2012 4%					
06/01/2042					
177 35 UNITS OF	12/27/2016 07/08/2013	177 35	177.18	0 17	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AQ0546 DTD					
11/01/2012 3.5%					
11/01/2042					
229.43 UNITS OF	12/27/2016 03/07/2014	229.43	229.62	0.19-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AT2062 DTD					
04/01/2013 2.5%					
04/01/2028					
261 27 UNITS OF	12/27/2016 02/06/2015	261.27	267.75	6 48-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AT2720 DTD					
05/01/2013 3%					
05/01/2043					
193.691434 UNITS	12/27/2016 11/07/2014	193.69	193 59	0.10	P
OF					
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AU3735 DTD					
08/01/2013 3%					
08/01/2043					
165.71 UNITS OF	12/27/2016 03/06/2013	165.71	171.00	5.29-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #745275 DTD					
01/01/2006 5%					
02/01/2036					
441.14 UNITS OF	12/27/2016 03/06/2013	441.14	418.26	22 88	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #995069 DTD					
11/01/2008 6%					
10/01/2038					
190.37 UNITS OF	12/27/2016 03/06/2013	190.37	192.49	2.12-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AB1389 DTD					
07/01/2010 4.5%					
08/01/2040					
128.48 UNITS OF	12/27/2016 03/06/2013	128 48	133.55	5.07-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					
POOL #AE0949 DTD					
02/01/2011 4%					
02/01/2041					
188.25 UNITS OF	12/27/2016 03/06/2013	188.25	188.82	0.57-	P
FEDERAL NATIONAL					
MORTGAGE ASSN					

POOL #AE0988 DTD
02/01/11 4%
09/01/2025

147.87 UNITS OF 12/27/2016 03/06/2013 147.87 153.41 5.54- P

FEDERAL NATIONAL
MORTGAGE ASSN
POOL #AE0981 DTD
02/01/2011 3 5%
03/01/2041

** TOTAL LONG 813,492.81 856,461.52 42,968.71-
TERM CAPITAL GAIN
(LOSS)

SUMMARY

Description	Amount
** SUMMARY OF CAPITAL GAINS AND LOSSES **	
TOTAL SHORT TERM CAPITAL GAIN (LOSS)	3,227 74-
TOTAL SHORT TERM CAPITAL GAINS DIVIDENDS	0 00
NET SHORT TERM CAPITAL GAIN (LOSS)	3,227 74-
TOTAL LONG TERM CAPITAL GAIN (LOSS)	42,968.71-
TOTAL LONG TERM CAPITAL GAINS DIVIDENDS	0 00
TOTAL 28% RATE CAPITAL GAINS DIVIDENDS	0 00
TOTAL SEC 1250 CAPITAL GAINS DIVIDENDS	0.00
TOTAL SEC 1202 CAPITAL GAINS DIVIDENDS	0.00
NET LONG TERM CAPITAL GAIN (LOSS)	42,968 71-
NET CAPITAL GAIN (LOSS)	46,196.45-
TOTAL GAIN/LOSS FROM SALES WITH UNKNOWN COST/ACQUISITION DATE	0 00

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