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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

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

OMB No 1545-0052

2016

Open to Public Inspection

For calendar year 2016 or tax year beginning , and ending

Name of foundation
LAVINO EDWIN M - U/D FOUNDATION

Number and street (or P O box number if mail is not delivered to street address) | Room/suite
BNY Mellon, N A - P O Box 185

City or town, state or province, country, and ZIP or foreign postal code
Pittsburgh PA 15230-0185

Foreign country name | Foreign province/state/county | Foreign postal code

A Employer identification number
23-2032639

B Telephone number (see instructions)
(215) 553-1825

C If exemption application is pending, check here ▶ ☐

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

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

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

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

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

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶ $ 23,452,204

J Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) _____
(Part I, column (d) must be on cash basis)

Part I **Analysis of Revenue and Expenses** *(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions))*

			(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc , received (attach schedule)				
	2	Check ▶☒ if the foundation is **not** required to attach Sch B				
	3	Interest on savings and temporary cash investments				
	4	Dividends and interest from securities	488,724	484,212		
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	356,547			
	b	Gross sales price for all assets on line 6a 7,499,688				
	7	Capital gain net income (from Part IV, line 2)		356,547		
	8	Net short-term capital gain				
	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less Cost of goods sold				
	c	Gross profit or (loss) (attach schedule)				
	11	Other income (attach schedule)	1,042	1,042		
	12	**Total.** Add lines 1 through 11	846,313	841,801	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	107,785	64,671		43,114
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule)				
	b	Accounting fees (attach schedule)				
	c	Other professional fees (attach schedule)				
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	18,557	8,197		
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)	18,691	18,691		
	24	**Total operating and administrative expenses.** Add lines 13 through 23	145,033	91,559	0	43,114
	25	Contributions, gifts, grants paid	1,043,026			1,043,026
	26	**Total expenses and disbursements.** Add lines 24 and 25	1,188,059	91,559	0	1,086,140
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	-341,746			
	b	**Net investment income** (if negative, enter -0-)		750,242		
	c	**Adjusted net income** (if negative, enter -0-)			0	

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Part II	Balance Sheets	Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year (a) Book Value	End of year (b) Book Value	End of year (c) Fair Market Value
Assets	1	Cash—non-interest-bearing	-69,147		
	2	Savings and temporary cash investments	1,284,726	3,956	3,956
	3	Accounts receivable ▶			
		Less allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7	Other notes and loans receivable (attach schedule) ▶			
		Less allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments—U S and state government obligations (attach schedule)			
	b	Investments—corporate stock (attach schedule)			
	c	Investments—corporate bonds (attach schedule)			
	11	Investments—land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	21,409,860	22,253,557	23,448,248
	14	Land, buildings, and equipment basis ▶			
		Less accumulated depreciation (attach schedule) ▶			
	15	Other assets (describe ▶)			
	16	**Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)	22,625,439	22,257,513	23,452,204
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	**Total liabilities** (add lines 17 through 22)	0	0	
Net Assets or Fund Balances		**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27	Capital stock, trust principal, or current funds	22,625,439	22,257,513	
	28	Paid-in or capital surplus, or land, bldg., and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds			
	30	**Total net assets or fund balances** (see instructions)	22,625,439	22,257,513	
	31	**Total liabilities and net assets/fund balances** (see instructions)	22,625,439	22,257,513	

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	22,625,439
2	Enter amount from Part I, line 27a	2	-341,746
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	18,895
4	Add lines 1, 2, and 3	4	22,302,588
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	45,075
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	22,257,513

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

	Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
	(i) 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				
b				
c				
d				
e				

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	356,547
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	0

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2015	974,793	23,170,702	0.042070
2014	979,185	23,125,298	0 042343
2013	1,064,186	21,295,026	0.049973
2012	968,950	19,739,793	0 049086
2011	924,301	19,782,083	0.046724

2	**Total** of line 1, column (d)	2	0.230196
3	Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.046039
4	Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	22,516,137
5	Multiply line 4 by line 3	5	1,036,620
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	7,502
7	Add lines 5 and 6	7	1,044,122
8	Enter qualifying distributions from Part XII, line 4	8	1,086,140

If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions.

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)			
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☒ and enter 1% of Part I, line 27b		1	7,502
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		2	0
3	Add lines 1 and 2		3	7,502
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)		4	
5	**Tax based on investment income.** Subtract line 4 from line 3. If zero or less, enter -0-		5	7,502
6	Credits/Payments			
a	2016 estimated tax payments and 2015 overpayment credited to 2016	6a 30,096		
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	30,096
8	Enter any **penalty** for underpayment of estimated tax Check here ☒ if Form 2220 is attached		8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶		9	0
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶		10	22,594
11	Enter the amount of line 10 to be: **Credited to 2017 estimated tax** ▶ 7,502 **Refunded** ▶		11	15,092

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)?		X
	*If the answer is "Yes" to **1a** or **1b**, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.*		
c	Did the foundation file **Form 1120-POL** for this year?		X
d	Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation. ▶ $ _____ (2) On foundation managers ▶$ _____		
e	Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ $ _____		
2	Has the foundation engaged in any activities that have not previously been reported to the IRS? *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?	N/A	
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) ▶ PA		
b	If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by *General Instruction G? If "No," attach explanation*	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

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

			Yes	No
11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11		X
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	13	X	

Website address ▶ N/A

14 The books are in care of ▶ BNY MELLON, N A Telephone no. ▶ (215) 553-1825

Located at ▶ P.O. BOX 185, PITTSBURGH, PA ZIP+4 ▶ 15230-0185

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of **Form 1041**—Check here . . . . . ▶ ☐
and enter the amount of tax-exempt interest received or accrued during the year . . . . . ▶ **15** N/A

			Yes	No
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?	☐ Yes ☒ No		
	If "Yes," list the years ▶ 20____, 20____, 20____, 20____			
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement—see instructions)	2b	N/A	
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ 20____, 20____, 20____, 20____			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	☐ Yes ☒ No		
b	If "Yes," did it have excess business holdings in 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

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

5a	During the year did the foundation pay or incur any amount to.			
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes ☒ No		
	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	☐ Yes ☒ No		
	(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes ☒ No		
	(4) Provide a grant to an organization other than a charitable, etc , organization described in section 4945(d)(4)(A)? (see instructions)	☒ Yes ☐ No		
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes ☒ No		
b	If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)?		5b	X
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?	☒ Yes ☐ No		
	If "Yes," attach the statement required by Regulations section 53.4945–5(d) SEE ATTACHED			
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes ☒ No		
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? *If "Yes" to 6b, file Form 8870.*		6b	X
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?		7b	N/A

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N A. P O Box 185 Pittsburgh, PA 15230-0185	TRUSTEE SEE ATTACHED	103,113	NONE	NONE
BNY Mellon, N A. P O Box 185 Pittsburgh, PA 15230-0185	FEE REIMBURSEMENT	-12,881	N/A	N/A
STUART BELL 180 COURTRIGHT ST., SUITE 100 WILKES-BARRE,	CO-TRUSTEE 1 00	10,007	NONE	NONE
JOHN WALTON 600 EAST CATHEDRAL ROAD, APT E 108 PHILADE	CO-TRUSTEE 1.00	7,546	NONE	NONE

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

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

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

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

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

(a) Name and address of each person paid more than $50,000	(b) Type of service	(c) Compensation
NONE		
Total number of others receiving over $50,000 for professional services ▶		NONE

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

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

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc , purposes·		
a	Average monthly fair market value of securities	1a	22,740,869
b	Average of monthly cash balances	1b	118,153
c	Fair market value of all other assets (see instructions)	1c	
d	**Total** (add lines 1a, b, and c)	1d	22,859,022
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation) 1e		
2	Acquisition indebtedness applicable to line 1 assets	2	
3	Subtract line 2 from line 1d	3	22,859,022
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see instructions)	4	342,885
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4	5	22,516,137
6	**Minimum investment return.** Enter 5% of line 5	6	1,125,807

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

1	Minimum investment return from Part X, line 6			1	1,125,807
2a	Tax on investment income for 2016 from Part VI, line 5	2a	7,502		
b	Income tax for 2016. (This does not include the tax from Part VI.)	2b			
c	Add lines 2a and 2b			2c	7,502
3	Distributable amount before adjustments Subtract line 2c from line 1			3	1,118,305
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	1,118,305
6	Deduction from distributable amount (see instructions)			6	
7	**Distributable amount** as adjusted. Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	1,118,305

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	1,086,140
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	1,086,140
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	7,502
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	1,078,638

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				1,118,305
2 Undistributed income, if any, as of the end of 2016				
a Enter amount for 2015 only			108,984	
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2016				
a From 2011				
b From 2012				
c From 2013				
d From 2014				
e From 2015				
f **Total** of lines 3a through e	0			
4 Qualifying distributions for 2016 from Part XII, line 4 ▶ $ 1,086,140				
a Applied to 2015, but not more than line 2a			108,984	
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2016 distributable amount				977,156
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2016 *(If an amount appears in column (d), the same amount must be shown in column (a).)*				
6 **Enter the net total of each column as indicated below:**				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	0			
b Prior years' undistributed income. Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b. Taxable amount—see instructions				
e Undistributed income for 2015 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2016. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2017				141,149
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)				
8 Excess distributions carryover from 2011 not applied on line 5 or line 7 (see instructions)				
9 **Excess distributions carryover to 2017.** Subtract lines 7 and 8 from line 6a				
10 Analysis of line 9.				
a Excess from 2012				
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) **N/A**

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 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)

	Tax year	Prior 3 years			(e) Total
	(a) 2016	(b) 2015	(c) 2014	(d) 2013	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					0
b 85% of line 2a					0
c Qualifying distributions from Part XII, line 4 for each year listed					0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					0
3 Complete 3a, b, or c for the alternative test relied upon:					
a "Assets" alternative test—enter (1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					0
c "Support" alternative test—enter: (1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

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

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines

NOT APPLICABLE

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

NOT APPLICABLE

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
See Attached Statement				
Total ▶ **3a**				1,043,026
b *Approved for future payment*				
NONE				
Total ▶ **3b**				NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	488,724	
5 Net rental income or (loss) from real estate.					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	356,547	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a NB CROSSROADS - OTHER			14	1,038	
b NB CROSSROADS - ROYALTIES			14	4	
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)		0		846,313	0
13 **Total.** Add line 12, columns (b), (d), and (e)				13	846,313

(See worksheet in line 13 instructions to verify calculations)

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

Line No. ▼	Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the foundation's exempt purposes (other than by providing funds for such purposes) (See instructions)
	NOT APPLICABLE

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

		Yes	No
1	Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?		
a	Transfers from the reporting foundation to a noncharitable exempt organization of:		
	(1) Cash	1a(1)		X
	(2) Other assets	1a(2)		X
b	Other transactions		
	(1) Sales of assets to a noncharitable exempt organization	1b(1)		X
	(2) Purchases of assets from a noncharitable exempt organization	1b(2)		X
	(3) Rental of facilities, equipment, or other assets	1b(3)		X
	(4) Reimbursement arrangements	1b(4)		X
	(5) Loans or loan guarantees	1b(5)		X
	(6) Performance of services or membership or fundraising solicitations	1b(6)		X
c	Sharing of facilities, equipment, mailing lists, other assets, or paid employees	1c		X

d If the answer to any of the above is "Yes," complete the following schedule Column **(b)** should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column **(d)** the value of the goods, other assets, or services received.

(a) Line no	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
		NOT APPLICABLE	

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

b If "Yes," complete the following schedule

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

Sign Here

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

▶ [signature] 11/14/2017 ▶ VICE PRESIDENT

Signature of officer or trustee Date Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☒ if self-employed	PTIN
Shawn P. Hanlon	[signature]	11/14/2017		P00965923

Firm's name ▶ PRICEWATERHOUSECOOPERS LLP Firm's EIN ▶ 13-4008324

Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219 Phone no (412) 355-6000

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

Recipient(s) paid during the year

Name
ST PAULS EPISCOPAL CHURCH
Street
22 E CHESTNUT HILL AVENUE

City	State	Zip Code	Foreign Country
PHILADELPHIA	PA	19118	

Relationship	Foundation Status	Purpose of grant/contribution	Amount
NONE	PC	GENERAL OPERATING PURPOSES	42,553

Name
LAFAYETTE COLLEGE
Street
307 MARKLE HALL

City	State	Zip Code	Foreign Country
EASTON	PA	18042	

Relationship	Foundation Status	Purpose of grant/contribution	Amount
NONE	PC	GENERAL OPERATING PURPOSES	21,277

Name
HOOSAC SCHOOL
Street
P.O BOX 9

City	State	Zip Code	Foreign Country
HOOSICK	NY	12089	

Relationship	Foundation Status	Purpose of grant/contribution	Amount
NONE	PC	GENERAL OPERATING PURPOSES	42,553

Name
AMERICAN CANCER SOCIETY - PA DIVISION
Street
P O BOX 720366

City	State	Zip Code	Foreign Country
OKLAHOMA CITY	OK	73162	

Relationship	Foundation Status	Purpose of grant/contribution	Amount
NONE	PC	GENERAL OPERATING PURPOSES	21,277

Name
ETHEL WALKER SCHOOL
Street
230 BUSHY HILL ROAD

City	State	Zip Code	Foreign Country
SIMSBURY	CT	06070	

Relationship	Foundation Status	Purpose of grant/contribution	Amount
NONE	PC	GENERAL OPERATING PURPOSES	42,553

Name
AMERICAN ONCOLOGIC HOSPITAL
Street
333 COTTMAN AVENUE

City	State	Zip Code	Foreign Country
PHILADELPHIA	PA	19111-2497	

Relationship	Foundation Status	Purpose of grant/contribution	Amount
NONE	PC	GENERAL OPERATING PURPOSES	42,553

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

Recipient(s) paid during the year

Name
CHURCH OF THE REDEEMER
Street
1624 PACIFIC AVE, P O BOX 1913

City	State	Zip Code	Foreign Country
ATLANTIC CITY	NJ	08404	

Relationship	Foundation Status	Amount
NONE	PC	
Purpose of grant/contribution		
GENERAL OPERATING PURPOSES		31,915

Name
EASTERN UNIVERSITY
Street
1300 EAGLE ROAD

City	State	Zip Code	Foreign Country
ST. DAVIDS	PA	19087	

Relationship	Foundation Status	Amount
NONE	PC	
Purpose of grant/contribution		
GENERAL OPERATING PURPOSES		21,277

Name
SCHEIE EYE INSTITUTE
Street
51 N 39TH STREET

City	State	Zip Code	Foreign Country
PHILADELPHIA	PA	19104	

Relationship	Foundation Status	Amount
NONE	PC	
Purpose of grant/contribution		
GENERAL OPERATING PURPOSES		85,106

Name
THE UNIVERSITY OF PENNSYLVANIA
Street
3451 WALNUT ST. & 737 FRANKLIN BLVD

City	State	Zip Code	Foreign Country
PHILADELPHIA	PA	19104	

Relationship	Foundation Status	Amount
NONE	PC	
Purpose of grant/contribution		
GENERAL OPERATING PURPOSES		117,021

Name
GERMANTOWN ACADEMY
Street
340 MORRIS ROAD, P O. BOX 287

City	State	Zip Code	Foreign Country
FORT WASHINGTON	PA	19034	

Relationship	Foundation Status	Amount
NONE	PC	
Purpose of grant/contribution		
GENERAL OPERATING PURPOSES		521,750

Name
LAVINO EDWIN M FDN GTN ACAD U/AGMT
Street
C/O BNY MELLON, P O BOX 185

City	State	Zip Code	Foreign Country
PITTSBURGH	PA	15230-0185	

Relationship	Foundation Status	Amount
NONE	PF	
Purpose of grant/contribution		
GENERAL OPERATING PURPOSES		53,191

Substantiation of Exercise of Expenditure Responsibility

Lavino Edwin M – U/D Foundation
23-20326391
December 31, 2016

Form 990-PF, Part VII-B, Line 5c

The following information is provided in accordance with IRC Sec. 4945(h)(3) and Reg, 53.4945-5(d) to demonstrate that the foundation exercised expenditure responsibility in regard to its grants.

Name and Address of Grantee	Edwin M. Lavino Foundation for Germantown Academy
Amount of Grant	$53,191.48
Date of Grant	Paid in four equal payments, 4/1, 7/1, 9/30 and 12/31/16
Purpose of Grant	Repairs and maintenance of certain buildings at Germantown Academy
Amounts Expended by Grantee	$53,191.48
To the Grantor's Knowledge, Grantee Has Diverted a Portion of Funds from the Purpose of the Grant (Yes/No)	NO
Dates of Reports Received from the Grantee	In person meeting with Tom Taft, COO of Germantown Academy, on 8/29/2017
Dates and Results of Any Verification of the Grantee's Reports	Numerous telephone meetings with Mr. Taft and an onsite visit on 8/29/17 to confirm ongoing operations meet requirements. We also have copies of building reports to show ongoing upkeep. Funds are currently within the EML Foundation for Germantown account, and are only disbursed if proofs of expenses are provided to BNY Mellon, who acts as Sole Trustee of the EML Foundation for Germantown Academy.

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

	Amount	Totals	Gross Sales	Cost or Other Basis Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	1,542	Capital Gains/Losses	7,499,688	7,143,141	356,547
Short Term CG Distributions	0	Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1	MONSTER BEVERAGE CORP	61174X109	X				1/13/2014	11/17/2016	1,683	929				0	754
2	NETFLIX COM INC	64110L106	X				1/7/2016	7/19/2016	17,508	24,313				0	-6,805
3	NETFLIX COM INC	64110L106	X				1/13/2016	7/19/2016	14,091	17,853				0	-3,762
4	NETFLIX COM INC	64110L106	X				1/21/2016	7/19/2016	8,711	10,854				0	-2,143
5	NEW JERSEY ST ECON 1 09	6459186N8	X				4/24/2014	6/15/2016	25,000	25,000				0	0
6	NIKE INC CLASS B	654106103	X				4/21/2015	11/17/2016	1,548	1,503				0	45
7	NUCOR CORP	670346105	X				6/19/2013	11/17/2016	1,195	896				0	299
8	NVIDIA CORP	67066G104	X				10/13/2016	11/17/2016	3,754	2,617				0	1,137
9	ORACLE CORP 2 375%	68389XAQ8	X				7/23/2015	4/29/2016	20,679	20,283				0	396
10	ORACLE CORP 2 5% 5	68389XBB0	X				4/28/2015	4/5/2016	5,126	4,982				0	144
11	PNC FINANCIAL SERVICES G	693475105	X				6/19/2013	1/19/2016	45,556	38,350				0	7,206
12	PNC FINANCIAL SERVICES G	693475105	X				6/19/2013	1/20/2016	43,132	37,057				0	6,075
13	PALO ALTO NETWORKS INC	697435105	X				3/31/2015	7/21/2016	24,453	28,397				0	-3,944
14	PALO ALTO NETWORKS INC	697435105	X				3/31/2015	8/2/2016	20,775	24,130				0	-3,355
15	COMCAST CORP CL A	20030N101	X				10/14/2013	8/19/2016	25,275	17,620				0	7,655
16	COMCAST CORP CL A	20030N101	X				10/14/2013	9/2/2016	660	464				0	196
17	COMCAST CORP CL A	20030N101	X				12/16/2013	9/2/2016	20,469	15,352				0	5,117
18	COMCAST CORP CL A	20030N101	X				12/16/2013	11/15/2016	670	495				0	175
19	COMCAST CORP CL A	20030N101	X				7/8/2015	11/15/2016	24,782	23,147				0	1,635
20	COMCAST CORP CL A	20030N101	X				7/8/2015	11/17/2016	1,365	1,251				0	114
21	CONSTELLATION BRANDS IN	21036P108	X				8/13/2015	11/17/2016	1,545	1,274				0	271
22	COSTCO WHSL CORP NEW	22160K105	X				6/19/2013	11/17/2016	754	562				0	192
23	CREDIT SUISSE GRP FUN 2 7	225433AD3	X				3/30/2016	11/7/2016	25,074	24,729				0	345
24	DFA EMERG MKTS CORE EQ	233203421	X				5/5/2015	3/30/2016	200,000	244,616				0	-44,616
25	DEVON ENERGY CORPORAT	25179M103	X				3/17/2016	9/27/2016	70,265	50,266				0	19,999
26	WALT DISNEY CO/THE	254687106	X				6/8/2012	11/17/2016	993	459				0	534
27	DOMINION RES INC VA NEW	25746U109	X				1/6/2016	8/23/2016	22,013	19,879				0	2,134
28	EXELON CORP	30161N101	X				8/20/2015	11/17/2016	951	1,024				0	-73
29	EXXON MOBIL CORP	30231G102	X				7/8/1976	3/3/2016	25,541	1,017				0	24,524
30	EXXON MOBIL CORP	30231G102	X				6/18/2014	3/3/2016	13,058	16,293				0	-3,235
31	EXXON MOBIL CORP	30231G102	X				6/18/2014	3/17/2016	25,234	30,742				0	-5,508
32	EXXON MOBIL CORP	30231G102	X				6/18/2014	11/17/2016	1,704	2,049				0	-345
33	FACEBOOK INC-A	30303M102	X				5/2/2014	9/30/2016	11,268	5,363				0	5,905
34	FACEBOOK INC-A	30303M102	X				5/2/2014	11/14/2016	7,073	3,717				0	3,356
35	FACEBOOK INC-A	30303M102	X				5/22/2014	11/14/2016	17,046	8,971				0	8,075
36	FACEBOOK INC-A	30303M102	X				5/22/2014	11/16/2016	17,798	9,276				0	8,522
37	FACEBOOK INC-A	30303M102	X				5/22/2014	11/17/2016	6,443	3,356				0	3,087
38	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	2/15/2016	61	62				0	-1
39	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	3/15/2016	792	810				0	-18
40	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	4/15/2016	57	58				0	-1
41	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	5/15/2016	55	57				0	-2
42	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	6/15/2016	50	52				0	-2
43	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	7/15/2016	52	54				0	-2
44	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	8/15/2016	53	54				0	-1
45	FNMA BC1168 4 0% 6/	3140EVJN8	X				8/31/2016	12/25/2016	775	833				0	-58
46	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	4/25/2016	167	171				0	-4
47	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	5/25/2016	269	274				0	-5
48	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	6/25/2016	235	240				0	-5
49	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	7/25/2016	76	78				0	-2
50	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	8/12/2016	40,039	39,379				0	660
51	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	9/25/2016	633	661				0	-28
52	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	10/25/2016	330	344				0	-14
53	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	10/25/2016	660	689				0	-29
54	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	11/25/2016	680	709				0	-29
55	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	11/25/2016	1,360	1,420				0	-60
56	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	12/25/2016	371	387				0	-16
57	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	12/25/2016	743	776				0	-33
58	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	1/25/2017	582	606				0	-24
59	FNMA POOL # MA2558 4 0%	31418BZY5	X				6/14/2016	8/25/2016	1,099	1,179				0	-80
60	FNMA POOL # MA2558 4 0%	31418BZY5	X				6/14/2016	8/31/2016	44,554	44,606				0	-52
61	FNMA POOL # MA2558 4 0%	31418BZY5	X				6/14/2016	9/25/2016	1,062	1,140				0	-78
62	FNMA POOL # MA2705 3 0%	31418CAF1	X				7/8/2016	8/25/2016	109	114				0	-5
63	FNMA POOL # MA2705 3 0%	31418CAF1	X				7/8/2016	9/25/2016	171	178				0	-7
64	FNMA POOL # MA2705 3 0%	31418CAF1	X				7/8/2016	10/25/2016	162	169				0	-7
65	FNMA POOL # MA2705 3 0%	31418CAF1	X				9/28/2016	10/25/2016	23	24				0	-1
66	SERVICENOW INC	81762P102	X				8/15/2013	3/17/2016	609	435				0	174
67	SERVICENOW INC	81762P102	X				8/15/2013	3/30/2016	2,453	1,739				0	714
68	SERVICENOW INC	81762P102	X				4/16/2014	3/30/2016	27,293	23,597				0	3,696
69	DOMINION RES INC VA NEW	25746U109	X				1/6/2016	11/17/2016	712	685				0	27
70	DOW CHEMICAL CO	260543103	X				10/7/2014	11/17/2016	2,124	2,000				0	124
71	DREYFUS HIGH YIELD-I	261980759	X				11/14/2013	6/24/2016	125,000	140,468				0	-15,468
72	DREYFUS/NEWTON INTERN	26203E695	X				5/5/2015	12/29/2016	50,000	57,677				0	-7,677

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	1,542	Capital Gains/Losses		7,499,688	7,143,141	356,547
Short Term CG Distributions	0	Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
73	DYNEGY INC/NEW	26817R108	X				3/17/2016	11/17/2016	943	1,360				0	-417
74	DYNEGY INC/NEW	26817R108	X				3/17/2016	12/7/2016	9,225	15,508				0	-6,283
75	DYNEGY INC/NEW	26817R108	X				5/31/2016	12/8/2016	3,187	7,328				0	-4,141
76	DYNEGY INC/NEW	26817R108	X				3/17/2016	12/8/2016	8,192	13,876				0	-5,684
77	DYNEGY INC/NEW	26817R108	X				3/18/2016	12/8/2016	6,827	11,650				0	-4,823
78	DYNEGY INC/NEW	26817R108	X				5/31/2016	12/8/2016	1,044	2,443				0	-1,399
79	DYNEGY INC/NEW	26817R108	X				5/31/2016	12/9/2016	1,112	2,443				0	-1,331
80	FNMA AS7601 4 0% 7/(	3138WHNT5	X				8/10/2016	11/25/2016	717	771				0	-54
81	FNMA AS7601 4 0% 7/(	3138WHNT5	X				8/10/2016	12/9/2016	49,694	50,864				0	-1,170
82	FNMA AS7601 4 0% 7/(	3138WHNT5	X				8/10/2016	12/25/2016	952	1,025				0	-73
83	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	2/25/2016	306	336				0	-30
84	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	3/25/2016	17	19				0	-2
85	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	4/25/2016	921	1,010				0	-89
86	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	5/25/2016	458	502				0	-44
87	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	6/25/2016	16	18				0	-2
88	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	7/25/2016	173	190				0	-17
89	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	8/25/2016	15	16				0	-1
90	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	9/25/2016	18	20				0	-2
91	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	10/25/2016	15	16				0	-1
92	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	11/25/2016	14	16				0	-2
93	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	12/25/2016	16	17				0	-1
94	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	1/25/2017	15	17				0	-2
95	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	7/25/2016	365	385				0	-20
96	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	8/25/2016	390	411				0	-21
97	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	9/25/2016	533	562				0	-29
98	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	6/15/2016	93	97				0	-4
99	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	7/15/2016	93	98				0	-5
100	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	8/15/2016	94	98				0	-4
101	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	9/15/2016	94	98				0	-4
102	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	10/15/2016	94	98				0	-4
103	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	11/15/2016	94	98				0	-4
104	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	12/15/2016	94	98				0	-4
105	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	1/15/2017	98	102				0	-4
106	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	2/15/2016	82	87				0	-5
107	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	3/15/2016	43	46				0	-3
108	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	4/15/2016	81	86				0	-5
109	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	5/15/2016	26	28				0	-2
110	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	8/25/2016	663	678				0	-15
111	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	9/25/2016	68	69				0	-1
112	FNMA BC9007 4 0% 11/	3140F5AH6	X				12/9/2016	1/25/2017	456	481				0	-25
113	FNMA POOL # BD1480 3 5%	3140F8UE5	X				9/28/2016	11/25/2016	42	44				0	-2
114	FNMA POOL # BD1480 3 5%	3140F8UE5	X				9/28/2016	12/25/2016	42	44				0	-2
115	FNMA POOL # BD1480 3 5%	3140F8UE5	X				9/28/2016	1/25/2017	45	47				0	-2
116	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	10/25/2016	714	753				0	-39
117	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	11/25/2016	677	714				0	-37
118	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	12/25/2016	838	884				0	-46
119	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	1/25/2017	475	501				0	-26
120	FNMA AY8429 3 5% 8/(	3138YNLK1	X				12/8/2016	1/25/2017	455	469				0	-14
121	FNMA POOL # 745418 5 5%	31403DDX4	X				11/13/2012	2/25/2016	31	34				0	-3
122	FNMA POOL # 745418 5 5%	31403DDX4	X				4/1/2013	2/25/2016	74	82				0	-8
123	FNMA POOL # 745418 5 5%	31403DDX4	X				11/13/2012	3/25/2016	34	38				0	-4
124	FNMA POOL # 745418 5 5%	31403DDX4	X				4/1/2013	3/25/2016	82	90				0	-8
125	FNMA POOL # 745418 5 5%	31403DDX4	X				11/13/2012	4/25/2016	32	35				0	-3
126	FNMA POOL # 745418 5 5%	31403DDX4	X				4/1/2013	4/25/2016	77	85				0	-8
127	FNMA POOL # 745418 5 5%	31403DDX4	X				11/13/2012	5/25/2016	32	35				0	-3
128	FNMA POOL # 745418 5 5%	31403DDX4	X				4/1/2013	5/25/2016	76	84				0	-8
129	FNMA POOL # 745418 5 5%	31403DDX4	X				11/13/2012	6/25/2016	31	34				0	-3
130	FNMA POOL # 745418 5 5%	31403DDX4	X				4/1/2013	6/25/2016	74	81				0	-7
131	FNMA POOL # 745418 5 5%	31403DDX4	X				4/1/2013	7/8/2016	3,722	3,625				0	97
132	FNMA POOL # 745418 5 5%	31403DDX4	X				11/13/2012	7/8/2016	1,435	1,395				0	40
133	PALO ALTO NETWORKS INC	697435105	X				4/21/2015	8/2/2016	4,940	5,987				0	-1,047
134	PALO ALTO NETWORKS INC	697435105	X				4/21/2015	11/17/2016	1,149	1,075				0	74
135	PANERA BREAD CO CL A	69840W108	X				4/18/2016	11/17/2016	1,675	1,686				0	-11
136	PEPSICO INC	713448108	X				2/4/2005	11/17/2016	2,947	1,598				0	1,349
137	PETROBRAS INFL FIN 6 125	71645WAL5	X				12/18/2014	10/6/2016	10,000	10,075				0	-75
138	SCHLUMBERGER LTD	806857108	X				2/15/2013	8/23/2016	22,085	21,646				0	439
139	SCHLUMBERGER LTD	806857108	X				2/15/2013	11/17/2016	801	802				0	-1
140	SCHWAB CHARLES CORP NE	808513105	X				5/11/2015	11/17/2016	2,215	1,925				0	290
141	SEMPRA ENERGY	816851109	X				6/19/2013	1/6/2016	37,212	33,085				0	4,127
142	SEMPRA ENERGY	816851109	X				6/19/2013	1/7/2016	6,330	5 911				0	419
143	SEMPRA ENERGY	816851109	X				5/6/2015	1/7/2016	18,902	22,217				0	-3,315
144	SEMPRA ENERGY	816851109	X				5/7/2015	1/7/2016	18,551	21,932				0	-3,381

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses		7,499,688	7,143,141	356,547
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
145	SEMPRA ENERGY	816851109	X				6/29/2015	1/7/2016	28,134	31,872				0	-3,738
146	SERVICENOW INC	81762P102	X				8/14/2013	3/17/2016	23,124	16,365				0	6,759
147	DYNEGY INC/NEW	26817R108	X				6/1/2016	12/9/2016	4,278	9,816				0	-5,538
148	DYNEGY INC/NEW	26817R108	X				7/27/2016	12/9/2016	13,346	25,177				0	-11,831
149	EASTMAN CHEMICAL CO 3 6	277432AN0	X				5/30/2012	11/14/2016	10,468	9,979				0	489
150	EASTMAN CHEMICAL CO 3 6	277432AN0	X				5/7/2014	11/14/2016	5,234	5,070				0	164
151	ELECTRONIC ARTS INC	285512109	X				8/29/2014	2/3/2016	599	378				0	221
152	ELECTRONIC ARTS INC	285512109	X				9/15/2014	2/3/2016	10,781	6,574				0	4,207
153	ELECTRONIC ARTS INC	285512109	X				9/15/2014	2/4/2016	36,627	23,008				0	13,619
154	ELECTRONIC ARTS INC	285512109	X				10/28/2016	11/17/2016	796	798				0	-2
155	EXELON CORP	30161N101	X				8/19/2015	3/17/2016	33,160	32,466				0	694
156	EXELON CORP	30161N101	X				8/20/2015	3/17/2016	7,679	7,508				0	171
157	EXELON CORP	30161N101	X				8/20/2015	5/31/2016	21,145	21,159				0	-14
158	SERVICENOW INC	81762P102	X				8/29/2014	3/31/2016	20,657	20,796				0	-139
159	SIMON PROPERTY GROUP 5	828807CD7	X				6/4/2014	8/2/2016	5,652	5,835				0	-183
160	SIMON PROPERTY GROUP 5	828807CD7	X				1/19/2010	8/2/2016	16,955	14,943				0	2,012
161	SIMON PROPERTY GROUP 5	828807CD7	X				1/19/2010	8/11/2016	16,953	14,943				0	2,010
162	SOUTHWESTERN ENERGY	845467AL3	X				3/20/2015	2/2/2016	3,138	5,076				0	-1,938
163	SOUTHWESTERN ENERGY	845467AL3	X				3/20/2015	2/3/2016	3,144	5,076				0	-1,932
164	SOUTHWESTERN ENERGY	845467AL3	X				6/16/2015	2/3/2016	3,144	5,075				0	-1,931
165	STARBUCKS CORP 4 3%	855244AH2	X				6/1/2015	1/20/2016	5,390	4,989				0	401
166	STARBUCKS CORP 4 3%	855244AH2	X				6/16/2015	1/20/2016	5,390	5,018				0	372
167	STARBUCKS CORP 4 3%	855244AH2	X				6/1/2015	1/20/2016	5,390	4,980				0	410
168	STARBUCKS CORP 4 3%	855244AH2	X				6/1/2015	1/27/2016	10,526	9,960				0	566
169	SYNCHRONY FINANCIAL	87165B103	X				10/5/2016	11/17/2016	2,981	2,519				0	462
170	TAIWAN SEMICONDUCTOR M	874039100	X				6/27/2016	9/23/2016	20,839	17,177				0	3,662
171	TAIWAN SEMICONDUCTOR M	874039100	X				6/27/2016	11/17/2016	2,666	2,240				0	426
172	3M CO	88579Y101	X				9/3/2015	11/17/2016	1,553	1,283				0	270
173	TIME WARNER INC	887317303	X				8/13/2014	11/17/2016	2,716	2,225				0	491
174	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	7/12/2016	9	10				0	-1
175	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	8/12/2016	32	34				0	-2
176	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	9/12/2016	32	35				0	-3
177	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	10/13/2016	36	39				0	-3
178	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	11/13/2016	33	35				0	-2
179	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	12/13/2016	36	39				0	-3
180	SERVICENOW INC	81762P102	X				4/16/2014	3/31/2016	8,810	7,689				0	1,121
181	UNION PAC CORP	907818108	X				6/19/2013	1/22/2016	37,301	42,458				0	-5,157
182	UNION PAC CORP	907818108	X				8/15/2014	1/22/2016	14,213	20,874				0	-6,661
183	UNION PAC CORP	907818108	X				8/3/2015	1/22/2016	693	963				0	-270
184	UNION PAC CORP	907818108	X				8/4/2015	1/22/2016	33,280	46,165				0	-12,885
185	UNITED MEXICAN STATE 5 6	91086QAU2	X				3/3/2006	9/9/2016	15,265	14,868				0	397
186	U S TREASURY BOND 2 5	912810RK6	X				5/5/2015	1/13/2016	23,092	22,916				0	176
187	U S TREASURY BOND 2 5	912810RK6	X				5/19/2015	2/10/2016	19,935	17,881				0	2,054
188	U S TREASURY BOND 3 0	912810RM2	X				6/1/2015	1/15/2016	10,365	10,124				0	241
189	U S TREASURY BOND 3 0	912810RM2	X				11/3/2015	1/15/2016	10,365	9,992				0	373
190	U S TREASURY BOND 3 0	912810RM2	X				11/3/2015	10/19/2016	11,002	9,992				0	1,010
191	FNMA POOL # 962003 5 5%	31414CGL6	X				2/25/2008	2/25/2016	8	8				0	0
192	FNMA POOL # 962003 5 5%	31414CGL6	X				4/7/2008	2/25/2016	5	5				0	0
193	FNMA POOL # 962003 5 5%	31414CGL6	X				2/25/2008	3/25/2016	8	8				0	0
194	FNMA POOL # 962003 5 5%	31414CGL6	X				4/7/2008	3/25/2016	5	5				0	0
195	FNMA POOL # 962003 5 5%	31414CGL6	X				2/25/2008	4/25/2016	104	104				0	0
196	FNMA POOL # 962003 5 5%	31414CGL6	X				4/7/2008	4/25/2016	70	70				0	0
197	FNMA POOL # 962003 5 5%	31414CGL6	X				2/25/2008	5/25/2016	113	113				0	0
198	FNMA POOL # 962003 5 5%	31414CGL6	X				4/7/2008	5/25/2016	76	76				0	0
199	FNMA POOL # 962003 5 5%	31414CGL6	X				2/25/2008	6/25/2016	113	112				0	1
200	FNMA POOL # 962003 5 5%	31414CGL6	X				4/7/2008	6/25/2016	75	76				0	-1
201	FNMA POOL # 962003 5 5%	31414CGL6	X				4/7/2008	7/8/2016	2,526	2,277				0	249
202	FNMA POOL # 962003 5 5%	31414CGL6	X				2/25/2008	7/8/2016	3,551	3,157				0	394
203	FNMA POOL # 962003 5 5%	31414CGL6	X				2/25/2008	7/25/2016	213	212				0	1
204	FNMA POOL # 962301 4 5%	31414CRW0	X				9/19/2011	2/24/2016	3,653	3,666				0	-13
205	FNMA POOL # 962301 4 5%	31414CRW0	X				9/19/2011	2/25/2016	45	48				0	-3
206	FNMA POOL # AA7694 4 5%	31416RRQ8	X				11/10/2009	2/24/2016	3,011	2,960				0	51
207	FNMA POOL # AA7694 4 5%	31416RRQ8	X				11/10/2009	2/25/2016	97	100				0	-3
208	FNMA MA2609 3 5% 5/	31418B3T1	X				7/26/2016	9/25/2016	673	709				0	-36
209	FNMA MA2609 3 5% 5/	31418B3T1	X				7/26/2016	10/25/2016	965	1,017				0	-52
210	FNMA MA2609 3 5% 5/	31418B3T1	X				7/26/2016	11/25/2016	1,292	1,361				0	-69
211	FNMA MA2609 3 5% 5/	31418B3T1	X				7/26/2016	12/8/2016	75,763	77,722				0	-1,959
212	FNMA MA2609 3 5% 5/	31418B3T1	X				7/26/2016	12/25/2016	1,934	2,038				0	-104
213	FNMA MA2653 4 0% 6/	31418B5P7	X				7/28/2016	9/25/2016	122	131				0	-9
214	FNMA MA2653 4 0% 6/	31418B5P7	X				7/28/2016	10/25/2016	79	85				0	-6
215	FNMA MA2653 4 0% 6/	31418B5P7	X				7/28/2016	11/25/2016	230	248				0	-18
216	FNMA MA2653 4 0% 6/	31418B5P7	X				7/28/2016	12/25/2016	121	130				0	-9

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses		7,499,688	7,143,141	356,547
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
217	FNMA MA2653 4 0% 6/	31418B5P7	X				11/2/2016	12/25/2016	40	44				0	-4
218	FNMA MA2653 4 0% 6/	31418B5P7	X				7/28/2016	1/25/2017	203	218				0	-15
219	FNMA MA2653 4 0% 6/	31418B5P7	X				11/2/2016	1/25/2017	68	73				0	-5
220	FNMA POOL # MA2705 3 0%	31418CAF1	X				7/8/2016	11/25/2016	174	181				0	-7
221	FNMA POOL # MA2705 3 0%	31418CAF1	X				9/28/2016	11/25/2016	25	26				0	-1
222	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	9/15/2016	627	641				0	-14
223	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	10/15/2016	37	37				0	0
224	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	11/15/2016	37	38				0	-1
225	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	12/15/2016	37	38				0	-1
226	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	1/15/2017	37	38				0	-1
227	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	2/15/2016	92	96				0	-4
228	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	3/15/2016	93	97				0	-4
229	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	4/15/2016	95	99				0	-4
230	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	5/15/2016	95	99				0	-4
231	FNMA POOL # BA0431 3 5% 2	3140E4PR2	X				4/20/2016	7/25/2016	1,182	1,239				0	-57
232	FNMA POOL # BA0431 3 5% 2	3140E4PR2	X				4/20/2016	7/26/2016	59,359	59,143				0	216
233	FNMA POOL # BA0431 3 5% 2	3140E4PR2	X				4/20/2016	8/25/2016	1,793	1,879				0	-86
234	FNMA POOL # BC0885 3 0%	3140EU6X2	X				6/21/2016	8/25/2016	119	123				0	-4
235	FNMA POOL # BC0885 3 0%	3140EU6X2	X				6/21/2016	9/25/2016	203	209				0	-6
236	FNMA POOL # 745418 5 5%	31403DDX4	X				11/13/2012	7/25/2016	103	113				0	-10
237	FNMA POOL # BA0431 3 5% 2	3140E4PR2	X				4/20/2016	6/25/2016	296	310				0	-14
238	FNMA POOL # BC0885 3 0%	3140EU6X2	X				6/21/2016	10/25/2016	222	229				0	-7
239	FNMA POOL # BC0885 3 0%	3140EU6X2	X				6/21/2016	11/25/2016	313	322				0	-9
240	FNMA POOL # BC0885 3 0%	3140EU6X2	X				6/21/2016	12/25/2016	277	285				0	-8
241	FNMA POOL # BC0885 3 0%	3140EU6X2	X				6/21/2016	1/25/2017	249	256				0	-7
242	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	1/25/2016	398	404				0	-6
243	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	2/25/2016	594	602				0	-8
244	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	3/25/2016	461	468				0	-7
245	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	4/25/2016	597	606				0	-9
246	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	5/25/2016	298	302				0	-4
247	FN BC0048 2 5% 11/0	3140EUBS7	X				4/21/2016	5/25/2016	54	56				0	-2
248	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	6/25/2016	1,081	1,096				0	-15
249	FN BC0048 2 5% 11/0	3140EUBS7	X				4/21/2016	6/25/2016	197	202				0	-5
250	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	7/25/2016	1,186	1,203				0	-17
251	FN BC0048 2 5% 11/0	3140EUBS7	X				4/21/2016	7/25/2016	216	222				0	-6
252	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	8/25/2016	777	788				0	-11
253	FN BC0048 2 5% 11/0	3140EUBS7	X				4/21/2016	8/25/2016	141	146				0	-5
254	FN BC0048 2 5% 11/0	3140EUBS7	X				4/21/2016	9/13/2016	9,261	9,237				0	24
255	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	9/13/2016	49,948	49,064				0	884
256	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	9/25/2016	955	969				0	-14
257	FNMA BC1168 4 0% 6/	3140EVJN8	X				8/31/2016	10/25/2016	724	779				0	-55
258	FNMA BC1168 4 0% 6/	3140EVJN8	X				8/31/2016	11/25/2016	448	482				0	-34
259	FNMA BC1168 4 0% 6/	3140EVJN8	X				8/31/2016	12/9/2016	38,854	39,757				0	-903
260	PETROBRAS INTL FIN C 5 37	71645WAR2	X				5/9/2014	4/18/2016	4,213	5,164				0	-951
261	PETROBRAS INTL FIN C 5 37	71645WAR2	X				1/20/2011	4/19/2016	4,300	4,990				0	-690
262	PETROBRAS INTL FIN C 5 37	71645WAR2	X				5/9/2014	4/19/2016	4,300	5,164				0	-864
263	PFIZER INC	717081103	X				7/7/2009	9/14/2016	38,248	16,517				0	21,731
264	PFIZER INC	717081103	X				10/22/2013	9/14/2016	3,119	2,827				0	292
265	PFIZER INC	717081103	X				10/22/2013	10/6/2016	13,419	12,291				0	1,128
266	PFIZER INC	717081103	X				10/22/2013	11/17/2016	1,588	1,536				0	52
267	PHILIP MORRIS INTERNAT	718172109	X				1/24/2007	10/3/2016	51,570	24,356				0	27,214
268	PHILIP MORRIS INTERNAT	718172109	X				1/24/2007	11/17/2016	1,794	919				0	875
269	PHILLIPS 66	718546104	X				11/20/2014	2/11/2016	11,629	12,427				0	-798
270	PHILLIPS 66	718546104	X				12/10/2014	2/11/2016	16,717	15,434				0	1,283
271	PHILLIPS 66	718546104	X				12/11/2014	2/11/2016	18,898	17,606				0	1,292
272	PIONEER NATURAL RESOUR	723787107	X				2/17/2015	5/3/2016	19,753	19,497				0	256
273	PIONEER NATURAL RESOUR	723787107	X				2/17/2015	8/25/2016	17,484	15,252				0	2,232
274	PIONEER NATURAL RESOUR	723787107	X				2/19/2015	8/25/2016	4,506	4,005				0	501
275	PIONEER NATURAL RESOUR	723787107	X				2/19/2015	11/17/2016	1,410	1,282				0	128
276	PROCTER & GAMBLE CO	742718109	X				6/19/2013	11/17/2016	3,324	3,165				0	159
277	SALESFORCE COM INC	79466L302	X				6/19/2013	7/12/2016	12,326	5,769				0	6,557
278	SALESFORCE COM INC	79466L302	X				6/19/2013	10/13/2016	24,044	13,076				0	10,968
279	SALESFORCE COM INC	79466L302	X				6/19/2013	10/14/2016	7,920	4,230				0	3,690
280	SALESFORCE COM INC	79466L302	X				6/16/2014	10/14/2016	14,400	10,928				0	3,472
281	SALESFORCE COM INC	79466L302	X				6/16/2014	10/18/2016	25,447	19,124				0	6,323
282	PETROBRAS INTL FIN C 5 37	71645WAR2	X				2/25/2013	4/15/2016	4,300	5,457				0	-1,157
283	SALESFORCE COM INC	79466L302	X				6/16/2014	11/17/2016	2,257	1,639				0	618
284	AT&T INC	00206R102	X				8/4/2015	11/17/2016	2,631	2,432				0	199
285	ABBOTT LABORATORIES	002824100	X				4/8/2014	11/17/2016	1,206	1,136				0	70
286	ABBVIE INC 1 8% 5/14	00287YAN9	X				5/5/2015	10/27/2016	20,062	19,980				0	82
287	ACTIVISION BLIZZARD INC	00507V109	X				10/9/2015	2/3/2016	11,507	11,208				0	299
288	ACTIVISION BLIZZARD INC	00507V109	X				10/9/2015	2/4/2016	16,864	16,972				0	-108

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses		7,499,688	7,143,141	356,547
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
289	ACTIVISION BLIZZARD INC	00507V109	X				10/13/2015	2/4/2016	21,001	21,761				0	-760
290	ADOBE SYSTEMS INC	00724F101	X				6/19/2013	7/12/2016	12,676	6,033				0	6,643
291	ADOBE SYSTEMS INC	00724F101	X				6/19/2013	9/30/2016	12,532	5,383				0	7,149
292	ADOBE SYSTEMS INC	00724F101	X				6/19/2013	11/17/2016	3,278	1,439				0	1,839
293	ADVANSIX INC	00773T101	X				6/19/2013	10/6/2016	699	539				0	160
294	ADVANSIX INC	00773T101	X				6/19/2013	11/3/2016	11	8				0	3
295	AETNA INC	00817Y108	X				1/13/2016	11/4/2016	70,330	69,710				0	620
296	AGILENT TECHNOLOGIES IN	00846U101	X				12/8/2015	10/6/2016	12,264	10,717				0	1,547
297	AGILENT TECHNOLOGIES IN	00846U101	X				12/8/2015	10/18/2016	2,726	2,473				0	253
298	AGILENT TECHNOLOGIES IN	00846U101	X				12/9/2015	10/18/2016	19,536	17,745				0	1,791
299	AGILENT TECHNOLOGIES IN	00846U101	X				12/9/2015	11/17/2016	1,377	1,238				0	139
300	ALEXION PHARMACEUTICAL	015351109	X				11/4/2016	11/17/2016	1,340	1,503				0	-163
301	ALLY FINANCIAL INC	02005N100	X				1/7/2015	11/17/2016	1,725	2,079				0	-354
302	ALPHABET INC/CA-CL A	02079K305	X				7/16/2014	11/17/2016	4,713	3,565				0	1,148
303	ALPHABET INC/CA-CL A	02079K305	X				7/16/2014	12/2/2016	25,929	20,199				0	5,730
304	ABBVIE INC	00287Y109	X				7/18/2014	1/13/2016	68,088	72,549				0	-4,461
305	ALPHABET INC/CA-CL A	02079K305	X				7/16/2014	12/7/2016	21,756	16,635				0	5,121
306	AMAZON COM INC	023135106	X				5/2/2011	11/17/2016	4,543	1,206				0	3,337
307	AMERICAN TOWER CORP	03027X100	X				6/11/2015	11/17/2016	1,910	1,682				0	228
308	AMCAR 2013-2 A3 0 65% 1	03064JAC9	X				4/3/2013	1/8/2016	1,704	1,704				0	0
309	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	11/25/2016	67	69				0	-2
310	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	12/25/2016	373	386				0	-13
311	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	12/25/2016	68	70				0	-2
312	FNMA MA2775 2 5% 10	31418CCM4	X				11/4/2016	12/25/2016	34	35				0	-1
313	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	1/25/2017	424	439				0	-15
314	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	1/25/2017	77	80				0	-3
315	FNMA MA2775 2 5% 10	31418CCM4	X				11/4/2016	1/25/2017	39	40				0	-1
316	FNMA POOL MA2879 4 0%	31418CFV1	X				12/9/2016	1/25/2017	128	135				0	-7
317	FORD MOTOR CREDIT CO 3	345397WD1	X				9/17/2013	10/28/2016	5,049	5,089				0	-40
318	FORD MOTOR CREDIT CO 3	345397WD1	X				6/7/2012	10/28/2016	10,097	10,000				0	97
319	FORD MOTOR CREDIT CO 3	345397WD1	X				6/7/2012	10/31/2016	10,097	10,000				0	97
320	GNMA II POOL # MA1599 3 0%	36179NX45	X				6/24/2014	2/20/2016	403	407				0	-4
321	GNMA II POOL # MA1599 3 0%	36179NX45	X				7/30/2014	2/20/2016	50	50				0	0
322	GNMA II POOL # MA1599 3 0%	36179NX45	X				6/24/2014	3/20/2016	304	307				0	-3
323	GNMA II POOL # MA1599 3 0%	36179NX45	X				7/30/2014	3/20/2016	38	38				0	0
324	GNMA II POOL # MA1599 3 0%	36179NX45	X				6/24/2014	4/20/2016	398	402				0	-4
325	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	11/25/2016	366	378				0	-12
326	GNMA II POOL # MA1599 3 0%	36179NX45	X				7/30/2014	4/20/2016	50	50				0	0
327	GNMA II POOL # MA1599 3 0%	36179NX45	X				6/24/2014	5/20/2016	463	468				0	-5
328	U S TREASURY BOND 3 0%	912810RM2	X				9/9/2015	10/19/2016	11,002	9,920				0	1,082
329	U S TREASURY NOTE	9128282A7	X				10/27/2016	10/31/2016	19,397	19,345				0	52
330	UNITED STATES TREAS 1 37	9128282D1	X				10/13/2016	10/31/2016	4,925	4,947				0	-22
331	UNITED STATES TREAS 2 0	912828A42	X				11/9/2015	1/20/2016	10,270	10,093				0	177
332	UNITED STATES TREAS 2 0	912828A42	X				1/28/2014	2/4/2016	10,331	9,883				0	448
333	UNITED STATES TREAS 2 0	912828A42	X				11/9/2015	2/4/2016	15,497	15,140				0	357
334	US TREASURY N/B 2 25%	912828G38	X				2/3/2016	5/3/2016	5,213	5,193				0	20
335	U S TREASURY INFLATIO 0 1	912828K33	X				8/13/2015	3/17/2016	20,458	20,100				0	358
336	FNMA POOL # MA2737 3 0%	31418CBF0	X				8/12/2016	11/25/2016	189	196				0	-7
337	FNMA POOL # MA2737 3 0%	31418CBF0	X				8/12/2016	12/25/2016	175	182				0	-7
338	FNMA POOL # MA2737 3 0%	31418CBF0	X				8/12/2016	1/25/2017	236	246				0	-10
339	FNMA POOL #MA2752 3 0%	31418CBW3	X				8/31/2016	10/25/2016	201	211				0	-10
340	FNMA POOL #MA2752 3 0%	31418CBW3	X				8/31/2016	11/25/2016	167	176				0	-9
341	FNMA POOL #MA2752 3 0%	31418CBW3	X				8/31/2016	12/25/2016	167	176				0	-9
342	FNMA POOL #MA2752 3 0%	31418CBW3	X				8/31/2016	1/25/2017	367	385				0	-18
343	FNMA POOL #MA2752 3 0%	31418CBW3	X				11/21/2016	1/25/2017	105	108				0	-3
344	FNMA POOL # MA2705 3 0%	31418CAF1	X				7/8/2016	12/25/2016	217	226				0	-9
345	FNMA POOL # MA2705 3 0%	31418CAF1	X				9/28/2016	12/25/2016	31	32				0	-1
346	FNMA POOL # MA2705 3 0%	31418CAF1	X				7/8/2016	1/25/2017	242	252				0	-10
347	FNMA POOL # MA2705 3 0%	31418CAF1	X				9/28/2016	1/25/2017	35	36				0	-1
348	FNMA POOL # MA2737 3 0%	31418CBF0	X				8/12/2016	10/25/2016	176	183				0	-7
349	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	10/25/2016	351	363				0	-12
350	CVS HEALTH CORPORATION	126650100	X				8/25/2015	5/26/2016	50,441	53,752				0	-3,311
351	CVS HEALTH CORPORATION	126650100	X				8/25/2015	8/11/2016	20,865	22,224				0	-1,359
352	CVS HEALTH CORPORATION	126650100	X				9/22/2015	8/11/2016	25,718	26,469				0	-751
353	CAPITAL ONE FINANCIAL CO	14040H105	X				9/30/2010	10/4/2016	21,172	11,481				0	9,691
354	CAPITAL ONE FINANCIAL CO	14040H105	X				9/30/2010	10/6/2016	8,742	4,751				0	3,991
355	CAPITAL ONE FINANCIAL CO	14040H105	X				5/3/2012	10/6/2016	32,054	24,622				0	7,432
356	CAPITAL ONE FINANCIAL CO	14040H105	X				6/19/2013	10/6/2016	8,014	6,849				0	1,165
357	CAPITAL ONE FINANCIAL CO	14040H105	X				1/21/2014	10/6/2016	21,855	21,815				0	40
358	BIOGEN INC	09062X103	X				2/4/2014	12/19/2016	41,638	44,908				0	-3,270
359	BIOGEN INC	09062X103	X				8/3/2015	12/19/2016	4,848	5,498				0	-650
360	BIOGEN INC	09062X103	X				8/4/2015	12/19/2016	12,548	14,520				0	-1,972

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

	Amount		Totals	Gross Sales	Cost or Other Basis Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	1,542	Capital Gains/Losses		7,499,688	7,143,141	356,547
Short Term CG Distributions	0	Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
361	BLACKROCK INC 6 25%	09247XAC5	X				3/14/2013	10/5/2016	5,236	6,064				0	-828
362	BLACKROCK INC 6 25%	09247XAC5	X				6/16/2015	10/5/2016	5,236	5,552				0	-316
363	BLACKROCK INC 6 25%	09247XAC5	X				9/12/2007	11/4/2016	10,440	9,920				0	520
364	BOSTON PROPERTIES LP 4 1	10112RAS3	X				1/9/2013	9/23/2016	5,433	5,435				0	-2
365	BOSTON PROPERTIES LP 4 1	10112RAS3	X				6/12/2014	9/23/2016	5,433	5,318				0	115
366	BOSTON PROPERTIES LP 4 1	10112RAS3	X				8/30/2011	9/23/2016	5,433	4,920				0	513
367	BRISTOL-MYERS SQUIBB CO	110122108	X				6/19/2013	11/17/2016	1,135	935				0	200
368	BIOGEN INC	09062X103	X				2/4/2014	11/17/2016	1,275	1,230				0	45
369	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	12/25/2016	317	323				0	-6
370	FNMA POOL # 255364 6 0%	31371LTV1	X				1/3/2007	2/24/2016	700	619				0	81
371	FNMA POOL # 255364 6 0%	31371LTV1	X				2/20/2009	2/24/2016	1,239	1,121				0	118
372	FNMA POOL # 255364 6 0%	31371LTV1	X				5/2/2005	2/24/2016	3,266	2,923				0	343
373	FNMA POOL # 255364 6 0%	31371LTV1	X				1/3/2007	2/25/2016	12	12				0	0
374	FNMA POOL # 255364 6 0%	31371LTV1	X				2/20/2009	2/25/2016	8	9				0	-1
375	FNMA POOL # 255364 6 0%	31371LTV1	X				5/2/2005	2/25/2016	15	16				0	-1
376	FNMA POOL # 555528 6 0%	31385XD95	X				12/7/2005	2/24/2016	3,754	3,296				0	458
377	FNMA POOL # 555528 6 0%	31385XD95	X				12/7/2005	2/25/2016	52	53				0	-1
378	ANHEUSER BUSCH INBEV SP	03524A108	X				4/15/2014	1/6/2016	29,378	26,322				0	3,056
379	ANHEUSER BUSCH INBEV SP	03524A108	X				4/15/2014	4/4/2016	34,252	29,343				0	4,909
380	APPLE INC	037833100	X				9/4/2009	1/5/2016	5,977	1,392				0	4,585
381	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	2/25/2016	55	58				0	-3
382	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	3/25/2016	427	449				0	-22
383	APPLE INC	037833100	X				10/24/2013	1/5/2016	21,642	15,926				0	5,716
384	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	4/25/2016	1,237	1,301				0	-64
385	APPLE INC	037833100	X				10/24/2013	6/8/2016	59,328	45,503				0	13,825
386	APPLE INC	037833100	X				10/24/2013	9/8/2016	20,603	14,788				0	5,815
387	ANALOG DEVICES INC	032654105	X				10/21/2015	1/7/2016	48,580	59,346				0	-10,766
388	APPLE INC	037833100	X				10/24/2013	11/14/2016	24,905	17,898				0	7,007
389	APPLE INC	037833100	X				10/24/2013	11/17/2016	3,294	2,275				0	1,019
390	BANK OF AMERICA CORP	060505104	X				2/25/2015	11/17/2016	3,425	2,805				0	620
391	ANHEUSER BUSCH INBEV SP	03524A108	X				4/14/2014	1/6/2016	2,528	2,271				0	257
392	BANK OF AMERICA CORP	060505104	X				2/25/2015	12/12/2016	44,071	32,011				0	12,060
393	BIOMARIN PHARMACEUTICA	09061G101	X				2/23/2015	11/17/2016	908	1,077				0	-169
394	BIOGEN INC	09062X103	X				2/4/2014	1/20/2016	10,831	12,611				0	-1,780
395	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	11/15/2016	112	119				0	-7
396	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	12/15/2016	146	154				0	-8
397	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	1/15/2017	150	159				0	-9
398	AMCAR 2013-2 A3 0 65% 1	03064JAC9	X				4/3/2013	2/8/2016	175	175				0	0
399	AMGEN INC	031162100	X				9/16/2013	7/8/2016	21,027	15,422				0	5,605
400	FHLMC GOLD Q43259 3 5%	3132WGTR8	X				12/8/2016	1/15/2017	78	80				0	-2
401	FHLMC GOLD G60103 3 5%	31335ADG0	X				7/8/2015	1/15/2016	133	137				0	-4
402	AMGEN INC	031162100	X				9/16/2013	10/19/2016	19,056	13,786				0	5,270
403	FHLMC GOLD G60103 3 5%	31335ADG0	X				7/8/2015	2/15/2016	90	93				0	-3
404	FHLMC GOLD G60103 3 5%	31335ADG0	X				7/8/2015	3/15/2016	91	94				0	-3
405	AMGEN INC	031162100	X				10/12/2015	10/19/2016	28,745	27,371				0	1,374
406	ANACOR PHARMACEUTICAL	032420101	X				7/15/2015	5/26/2016	34,173	45,877				0	-11,704
407	FHLMC GOLD G60103 3 5%	31335ADG0	X				7/8/2015	4/15/2016	92	95				0	-3
408	FHLMC GOLD G60103 3 5%	31335ADG0	X				7/8/2015	5/15/2016	715	739				0	-24
409	ANALOG DEVICES INC	032654105	X				10/21/2015	1/6/2016	26,928	32,241				0	-5,313
410	FHLMC GOLD G60103 3 5%	31335ADG0	X				7/8/2015	6/8/2016	54,105	52,999				0	1,106
411	FHLMC GOLD G60103 3 5%	31335ADG0	X				7/8/2015	6/15/2016	885	915				0	-30
412	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	1/25/2016	297	303				0	-6
413	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	2/25/2016	201	205				0	-4
414	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	3/25/2016	191	194				0	-3
415	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	4/25/2016	242	247				0	-5
416	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	5/25/2016	267	272				0	-5
417	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	12/15/2016	922	973				0	-51
418	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	6/25/2016	321	327				0	-6
419	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	7/25/2016	445	454				0	-9
420	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	8/25/2016	346	352				0	-6
421	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	9/25/2016	432	440				0	-8
422	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	10/25/2016	499	509				0	-10
423	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	11/25/2016	331	337				0	-6
424	CAPITAL ONE FINANCIAL CO	14040H105	X				1/22/2014	10/6/2016	25,498	25,446				0	52
425	CARDINAL HEALTH INC	14149Y108	X				6/5/2014	9/14/2016	70,819	66,914				0	3,905
426	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	7/25/2016	1,143	1,201				0	-58
427	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	2/25/2016	219	230				0	-11
428	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	3/25/2016	257	269				0	-12
429	CELANESE CORP -SER A	150870103	X				6/19/2013	11/17/2016	2,366	1,436				0	930
430	CELGENE CORP	151020104	X				10/24/2014	11/17/2016	973	823				0	150
431	CHEESECAKE FACTORY INC	163072101	X				12/16/2014	4/18/2016	13,110	12,392				0	718
432	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	4/25/2016	188	197				0	-9

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

	Amount		Totals	Gross Sales	Cost or Other Basis Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	1,542	Capital Gains/Losses		7,499,688	7,143,141	356,547
Short Term CG Distributions	0	Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
433	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	5/25/2016	240	252				0	-12
434	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	6/25/2016	894	940				0	-46
435	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	5/25/2016	101	106				0	-5
436	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	7/8/2016	31,344	29,748				0	1,596
437	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	6/25/2016	152	160				0	-8
438	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	10/25/2016	139	146				0	-7
439	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	11/25/2016	121	127				0	-6
440	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	12/25/2016	124	130				0	-6
441	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	1/25/2017	259	271				0	-12
442	FNMA POOL # AK2439 3 5%	3138E6V94	X				2/8/2012	2/25/2016	83	88				0	-5
443	FNMA POOL # AK2439 3 5%	3138E6V94	X				3/14/2014	2/25/2016	41	44				0	-3
444	FNMA POOL # AK2439 3 5%	3138E6V94	X				2/8/2012	3/25/2016	75	79				0	-4
445	FNMA POOL # AK2439 3 5%	3138E6V94	X				3/14/2014	3/25/2016	37	39				0	-2
446	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	7/25/2016	201	211				0	-10
447	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	8/25/2016	165	173				0	-8
448	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	9/25/2016	216	227				0	-11
449	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	1/25/2017	210	222				0	-12
450	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	2/25/2016	754	821				0	-67
451	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/25/2015	2/25/2016	75	82				0	-7
452	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/28/2015	2/25/2016	75	82				0	-7
453	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	3/25/2016	768	837				0	-69
454	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/25/2015	3/25/2016	77	84				0	-7
455	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/28/2015	3/25/2016	77	84				0	-7
456	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	4/25/2016	705	768				0	-63
457	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/25/2015	4/25/2016	70	77				0	-7
458	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/28/2015	4/25/2016	70	77				0	-7
459	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	5/25/2016	756	823				0	-67
460	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/25/2015	5/25/2016	76	82				0	-6
461	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/28/2015	5/25/2016	76	82				0	-6
462	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	6/25/2016	874	953				0	-79
463	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/25/2015	6/25/2016	87	95				0	-8
464	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/28/2015	6/25/2016	87	95				0	-8
465	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	7/25/2016	664	723				0	-59
466	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/25/2015	7/25/2016	66	72				0	-6
467	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/28/2015	7/25/2016	66	72				0	-6
468	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	8/25/2016	518	564				0	-46
469	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/25/2015	8/25/2016	52	56				0	-4
470	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	12/25/2016	91	96				0	-5
471	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	12/25/2016	182	192				0	-10
472	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/28/2015	8/25/2016	52	56				0	-4
473	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	9/25/2016	821	895				0	-74
474	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/25/2015	9/25/2016	82	89				0	-7
475	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/28/2015	9/25/2016	82	89				0	-7
476	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	9/28/2016	33,841	33,569				0	272
477	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/28/2015	9/28/2016	3,384	3,354				0	30
478	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/25/2015	9/28/2016	2,284	2,262				0	22
479	FNMA AL6223 POOL 4 5%	3138EN4H9	X				9/25/2015	10/25/2016	1,001	1,089				0	-88
480	FNMA POOL # AL5630 4 0%	3138ENHG7	X				9/3/2014	3/25/2016	23	24				0	-1
481	FNMA POOL # AL5630 4 0%	3138ENHG7	X				9/3/2014	4/25/2016	211	224				0	-13
482	GNMA POOL II MA3875 4 0%	36179SJU2	X				10/6/2016	11/22/2016	65,289	66,193				0	-904
483	GNMA II POOL #MA4070 4 0%	36179SQX8	X				11/22/2016	1/20/2017	2,387	2,535				0	-148
484	GNMA II MA4129 4 5% 12	36179SSS7	X				12/7/2016	1/20/2017	117	125				0	-8
485	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	1/15/2016	1,041	1,113				0	-72
486	GNMA POOL # AK6980 4 0%	36183QXH3	X				12/7/2015	1/15/2016	149	159				0	-10
487	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	2/15/2016	400	428				0	-28
488	GNMA POOL # AK6980 4 0%	36183QXH3	X				12/7/2015	2/15/2016	57	61				0	-4
489	GNMA POOL # AK6980 4 0%	36183QXH3	X				12/7/2015	2/24/2016	4,115	4,127				0	-12
490	FNMA POOL # AL5630 4 0%	3138ENHG7	X				9/3/2014	2/25/2016	207	220				0	-13
491	FNMA POOL # AK2439 3 5%	3138E6V94	X				2/8/2012	4/25/2016	250	265				0	-15
492	FNMA POOL # AK2439 3 5%	3138E6V94	X				3/14/2014	4/25/2016	125	132				0	-7
493	FNMA POOL # AK2439 3 5%	3138E6V94	X				2/8/2012	5/25/2016	195	206				0	-11
494	FNMA POOL # AK2439 3 5%	3138E6V94	X				3/14/2014	5/25/2016	97	103				0	-6
495	FNMA POOL # AK2439 3 5%	3138E6V94	X				2/8/2012	6/8/2016	9,269	9,278				0	-9
496	FNMA POOL # AK2439 3 5%	3138E6V94	X				3/14/2014	6/8/2016	4,168	4,168				0	0
497	FNMA POOL # AK2439 3 5%	3138E6V94	X				3/14/2014	6/25/2016	440	466				0	-26
498	FNMA POOL # AK2717A 4 0%	3138E7AT1	X				2/23/2012	2/25/2016	522	553				0	-31
499	FNMA POOL # AK2717A 4 0%	3138E7AT1	X				4/7/2015	2/25/2016	104	112				0	-8
500	FNMA POOL # AK2717A 4 0%	3138E7AT1	X				2/23/2012	3/3/2016	20,775	20,644				0	131
501	FNMA POOL # AK2717A 4 0%	3138E7AT1	X				2/23/2012	3/25/2016	55	58				0	-3
502	FNMA POOL # AL0219 3 282%	3138EGG57	X				10/20/2011	2/9/2016	8,550	8,317				0	233
503	FNMA POOL # AL0219 3 282%	3138EGG57	X				10/20/2011	2/25/2016	22	23				0	-1
504	FNMA POOL # AL0201 5 0%	3138EGGK4	X				4/15/2011	2/24/2016	3,705	3,795				0	-90

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses		7,499,688	7,143,141	356,547
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
505	CHEESECAKE FACTORY INC	163072101	X				12/16/2014	4/19/2016	12,304	11,811				0	493
506	CHEESECAKE FACTORY INC	163072101	X				12/17/2014	4/19/2016	6,555	6,338				0	217
507	CHEESECAKE FACTORY INC	163072101	X				2/19/2015	4/19/2016	10,943	10,754				0	189
508	CHEESECAKE FACTORY INC	163072101	X				2/19/2015	4/20/2016	21,850	21,459				0	391
509	CHEVRON CORPORATION	166764100	X				6/19/2013	5/3/2016	12,768	15,349				0	-2,581
510	CHEVRON CORPORATION	166764100	X				4/30/2014	5/3/2016	6,283	7,791				0	-1,508
511	CHEVRON CORPORATION	166764100	X				4/30/2014	7/27/2016	25,956	31,918				0	-5,962
512	CHEVRON CORPORATION	166764100	X				4/30/2014	11/17/2016	1,510	1,759				0	-249
513	CITIGROUP INC 2 5% 7/	172967HU8	X				9/26/2014	10/31/2016	25,396	24,809				0	587
514	CITIGROUP INC 2 5% 7/	172967HU8	X				9/26/2014	11/1/2016	25,404	24,809				0	595
515	CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	11/17/2016	2,209	1,560				0	649
516	COGNIZANT TECHNOLOGY S	192446102	X				12/1/2015	6/27/2016	35,549	41,667				0	-6,118
517	COGNIZANT TECHNOLOGY S	192446102	X				12/9/2015	6/27/2016	10,554	11,448				0	-894
518	COGNIZANT TECHNOLOGY S	192446102	X				12/9/2015	6/30/2016	18,832	19,884				0	-1,052
519	COGNIZANT TECHNOLOGY S	192446102	X				12/14/2015	6/30/2016	23,398	24,364				0	-966
520	COGNIZANT TECHNOLOGY S	192446102	X				9/30/2016	11/28/2016	29,044	24,547				0	4,497
521	COGNIZANT TECHNOLOGY S	192446102	X				11/17/2016	11/28/2016	1,708	1,689				0	19
522	COMCAST CORP CL A	20030N101	X				6/19/2013	1/7/2016	24,275	17,832				0	6,443
523	COMCAST CORP CL A	20030N101	X				6/19/2013	1/13/2016	4,305	3,242				0	1,063
524	FNMA POOL # AK2717A 4 0	3138E7AT1	X				4/7/2015	3/3/2016	4,167	4,186				0	-19
525	COMCAST CORP CL A	20030N101	X				10/14/2013	1/21/2016	11,410	9,737				0	1,673
526	FNMA POOL # AL0201 5 0%	3138EGGK4	X				4/15/2011	2/25/2016	147	158				0	-11
527	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	7/25/2016	323	343				0	-20
528	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	8/25/2016	262	278				0	-16
529	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	9/25/2016	377	400				0	-23
530	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	10/25/2016	259	275				0	-16
531	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	11/25/2016	262	278				0	-16
532	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	12/25/2016	285	302				0	-17
533	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	1/25/2017	276	293				0	-17
534	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	2/25/2016	345	379				0	-34
535	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	3/25/2016	394	432				0	-38
536	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	4/25/2016	457	502				0	-45
537	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	5/25/2016	519	570				0	-51
538	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	6/25/2016	467	513				0	-46
539	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	7/8/2016	20,407	19,840				0	567
540	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	7/25/2016	388	427				0	-39
541	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	2/25/2016	135	141				0	-6
542	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	2/25/2016	269	284				0	-15
543	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	3/25/2016	101	106				0	-5
544	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	3/25/2016	202	213				0	-11
545	COMCAST CORP CL A	20030N101	X				10/14/2013	1/13/2016	15,067	12,983				0	2,084
546	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	4/25/2016	93	98				0	-5
547	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	4/25/2016	186	196				0	-10
548	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	5/25/2016	142	149				0	-7
549	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	5/25/2016	283	299				0	-16
550	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	6/25/2016	138	144				0	-6
551	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	6/25/2016	275	290				0	-15
552	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	7/25/2016	133	139				0	-6
553	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	7/25/2016	265	280				0	-15
554	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	8/25/2016	115	121				0	-6
555	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	8/25/2016	230	242				0	-12
556	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	9/25/2016	116	122				0	-6
557	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	9/25/2016	232	245				0	-13
558	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	10/25/2016	85	89				0	-4
559	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	10/25/2016	170	179				0	-9
560	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	11/25/2016	160	168				0	-8
561	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	11/25/2016	320	337				0	-17
562	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	1/25/2017	105	110				0	-5
563	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	3/15/2016	947	1,012				0	-65
564	GNMA POOL # AK6980 4 0%	36183QXH3	X				12/7/2015	3/15/2016	135	145				0	-10
565	GNMA POOL II AM4931 3 5%	36184SPQ7	X				6/16/2015	1/20/2016	158	165				0	-7
566	GNMA POOL II AM4931 3 5%	36184SPQ7	X				6/16/2015	2/20/2016	150	156				0	-6
567	GNMA POOL II AM4931 3 5%	36184SPQ7	X				6/16/2015	3/20/2016	161	167				0	-6
568	GNMA POOL II AM4931 3 5%	36184SPQ7	X				6/16/2015	4/18/2016	30,138	29,632				0	506
569	GNMA POOL II AM4931 3 5%	36184SPQ7	X				6/16/2015	4/20/2016	126	132				0	-6
570	GNMA AM9018 4 0% 8/	36185CAT1	X				2/29/2016	4/15/2016	34,078	33,962				0	116
571	GNMA AM9018 4 0% 8/	36185CAT1	X				2/24/2016	4/15/2016	29,210	29,097				0	113
572	GNMA AM9018 4 0% 8/	36185CAT1	X				2/29/2016	4/15/2016	1,763	1,886				0	-123
573	GNMA AM9018 4 0% 8/	36185CAT1	X				2/24/2016	4/15/2016	1,511	1,616				0	-105
574	GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	2/15/2016	124	139				0	-15
575	GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	3/15/2016	291	325				0	-34
576	GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	4/15/2016	268	299				0	-31

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses		7,499,688	7,143,141	356,547
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
577	GNMA POOL # 781830 5.0%	36241KA73	X				11/5/2015	5/15/2016	178	199				0	-21
578	GNMA POOL # 781830 5.0%	36241KA73	X				11/5/2015	6/7/2016	9,460	9,516				0	-56
579	GNMA POOL # 781830 5.0%	36241KA73	X				11/5/2015	6/15/2016	169	189				0	-20
580	GNMA POOL # 782011 5.0%	36241KGU6	X				5/10/2007	2/15/2016	58	58				0	0
581	GNMA POOL # 782011 5.0%	36241KGU6	X				5/10/2007	3/15/2016	45	45				0	0
582	GNMA POOL # 782011 5.0%	36241KGU6	X				5/10/2007	4/15/2016	47	47				0	0
583	GNMA POOL # 782011 5.0%	36241KGU6	X				5/10/2007	5/15/2016	51	51				0	0
584	GNMA POOL # AK6980 4.0%	36183QXH3	X				8/25/2015	2/24/2016	28,806	28,878				0	-72
585	GNMA POOL # 782011 5.0%	36241KGU6	X				5/10/2007	6/7/2016	4,081	3,632				0	449
586	FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	5/25/2016	207	220				0	-13
587	FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	6/25/2016	92	98				0	-6
588	FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	7/25/2016	463	492				0	-29
589	FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	7/28/2016	13,205	13,004				0	201
590	FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	8/25/2016	259	275				0	-16
591	FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	2/25/2016	841	902				0	-61
592	FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	3/10/2016	37,261	37,634				0	-373
593	FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	3/25/2016	1,237	1,326				0	-89
594	FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	4/25/2016	283	304				0	-21
595	FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	5/25/2016	180	193				0	-13
596	FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	6/25/2016	252	270				0	-18
597	FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	7/25/2016	230	247				0	-17
598	FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	8/25/2016	192	206				0	-14
599	FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	9/25/2016	251	270				0	-19
600	FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	10/25/2016	230	247				0	-17
601	FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	11/25/2016	186	199				0	-13
602	FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	12/25/2016	177	190				0	-13
603	FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	1/25/2017	180	193				0	-13
604	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	1/25/2016	203	210				0	-7
605	FNMA POOL # AL6895 3.5%	3138EPUV4	X				7/28/2015	1/25/2016	102	105				0	-3
606	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	2/25/2016	69	71				0	-2
607	FNMA POOL # AL6895 3.5%	3138EPUV4	X				7/28/2015	2/25/2016	34	36				0	-2
608	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	3/25/2016	52	54				0	-2
609	FNMA POOL # AL6895 3.5%	3138EPUV4	X				7/28/2015	3/25/2016	26	27				0	-1
610	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	4/25/2016	135	140				0	-5
611	FNMA POOL # AL6895 3.5%	3138EPUV4	X				7/28/2015	4/25/2016	68	70				0	-2
612	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	5/25/2016	140	144				0	-4
613	FNMA POOL # AL6895 3.5%	3138EPUV4	X				7/28/2015	5/25/2016	70	72				0	-2
614	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	6/25/2016	197	204				0	-7
615	FNMA POOL # AL6895 3.5%	3138EPUV4	X				7/28/2015	6/25/2016	99	102				0	-3
616	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	7/25/2016	271	281				0	-10
617	FNMA POOL # AL6895 3.5%	3138EPUV4	X				7/28/2015	7/25/2016	136	141				0	-5
618	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	8/25/2016	130	135				0	-5
619	FNMA POOL # AL6895 3.5%	3138EPUV4	X				7/28/2015	8/25/2016	65	68				0	-3
620	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	9/25/2016	198	205				0	-7
621	FNMA POOL # MA2495 3.5% 1	31418BXZ4	X				2/19/2016	4/25/2016	130	137				0	-7
622	FNMA POOL # MA2495 3.5% 1	31418BXZ4	X				2/4/2016	5/25/2016	348	365				0	-17
623	FNMA POOL # MA2495 3.5% 1	31418BXZ4	X				2/19/2016	5/25/2016	131	137				0	-6
624	FNMA POOL # MA2495 3.5% 1	31418BXZ4	X				2/4/2016	6/25/2016	272	285				0	-13
625	FNMA POOL # MA2495 3.5% 1	31418BXZ4	X				2/19/2016	6/25/2016	102	107				0	-5
626	FNMA POOL # MA2495 3.5% 1	31418BXZ4	X				2/4/2016	7/25/2016	441	462				0	-21
627	FNMA POOL # MA2495 3.5% 1	31418BXZ4	X				2/19/2016	7/25/2016	165	173				0	-8
628	FNMA POOL # MA2495 3.5% 1	31418BXZ4	X				2/19/2016	8/23/2016	14,822	14,750				0	72
629	FNMA POOL # MA2495 3.5% 1	31418BXZ4	X				2/4/2016	8/23/2016	38,287	38,074				0	213
630	FNMA POOL # MA2495 3.5% 1	31418BXZ4	X				2/4/2016	8/25/2016	674	707				0	-33
631	FNMA POOL # MA2495 3.5% 1	31418BXZ4	X				2/19/2016	8/25/2016	253	265				0	-12
632	FNMA POOL # MA2495 3.5% 1	31418BXZ4	X				2/4/2016	9/25/2016	1,176	1,232				0	-56
633	FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	5/25/2016	98	103				0	-5
634	FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	6/25/2016	235	246				0	-11
635	FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	7/25/2016	271	284				0	-13
636	FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	8/25/2016	287	301				0	-14
637	FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	9/25/2016	433	455				0	-22
638	GNMA POOL # 782011 5.0%	36241KGU6	X				5/10/2007	6/15/2016	46	46				0	0
639	GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	2/15/2016	62	62				0	0
640	GNMA POOL # 782105 5.0%	36241KKS6	X				6/14/2007	3/15/2016	7	7				0	0
641	GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	3/15/2016	54	54				0	0
642	GNMA POOL # 782105 5.0%	36241KKS6	X				6/14/2007	4/15/2016	12	12				0	0
643	GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	4/15/2016	89	88				0	1
644	GNMA POOL # 782105 5.0%	36241KKS6	X				6/14/2007	5/15/2016	15	15				0	0
645	GNMA POOL # 782105 5.0%	36241KKS6	X				6/14/2007	2/15/2016	8	8				0	0
646	GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	5/15/2016	111	110				0	1
647	GNMA POOL # 782105 5.0%	36241KKS6	X				6/14/2007	6/7/2016	650	582				0	68
648	GNMA POOL # 782105 5.0%	36241KKS6	X				5/10/2007	6/15/2016	80	80				0	0

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses		7,499,688	7,143,141	356,547
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
649	GENERAL ELECTRIC CO	369604103	X				1/22/2016	11/17/2016	1,539	1,408				0	131
650	HALLIBURTON CO	406216101	X				6/19/2013	6/22/2016	22,774	22,485				0	289
651	HALLIBURTON CO	406216101	X				6/19/2013	11/17/2016	1,936	1,764				0	172
652	HALLIBURTON CO 3 375%	406216BH3	X				11/5/2015	5/12/2016	15,150	14,988				0	162
653	HARLEY DAVIDSON INC	412822108	X				8/19/2013	1/7/2016	44,949	60,631				0	-15,682
654	HARLEY DAVIDSON INC	412822108	X				8/23/2013	1/7/2016	8,644	11,966				0	-3,322
655	HARTFORD FINL SVCS GROU	416515104	X				10/20/2014	7/20/2016	21,825	18,240				0	3,585
656	HARTFORD FINL SVCS GROU	416515104	X				10/20/2014	11/17/2016	1,872	1,459				0	413
657	HERSHEY CO	427866108	X				12/18/2014	1/8/2016	7,538	9,090				0	-1,552
658	HERSHEY CO	427866108	X				12/19/2014	1/8/2016	12,163	14,923				0	-2,760
659	HERSHEY CO	427866108	X				12/19/2014	1/26/2016	22,932	28,375				0	-5,443
660	HERSHEY CO	427866108	X				12/19/2014	3/22/2016	13,811	16,184				0	-2,373
661	GNMA POOL # 782105 5 0%	36241KKS6	X				5/10/2007	6/7/2016	4,813	4,298				0	515
662	GNMA POOL # 782105 5 0%	36241KKS6	X				6/14/2007	6/15/2016	11	11				0	0
663	HERSHEY CO	427866108	X				1/7/2015	3/22/2016	21,792	25,513				0	-3,721
664	HONEYWELL INTL INC	438516106	X				6/19/2013	11/17/2016	2,486	1,770				0	716
665	HYDRO-QUEBEC 2 0%	448814JB0	X				7/29/2014	3/1/2016	5,019	5,127				0	-108
666	HYDRO-QUEBEC 2 0%	448814JB0	X				6/23/2011	3/1/2016	10,039	9,998				0	41
667	HYDRO-QUEBEC 2 0%	448814JB0	X				6/23/2011	6/30/2016	5,000	4,999				0	1
668	ILLINOIS TOOL WKS INC	452308109	X				8/15/2014	11/17/2016	2,731	1,909				0	822
669	INTEL CORP	458140100	X				6/23/2016	11/11/2016	19,978	19,130				0	848
670	INTEL CORP	458140100	X				6/23/2016	11/16/2016	26,044	24,737				0	1 307
671	INTEL CORP	458140100	X				6/23/2016	11/17/2016	3,143	2,968				0	175
672	INTERCONTINENTAL EXCHA	45866F104	X				10/19/2011	7/20/2016	25,237	11,906				0	13,331
673	INTERCONTINENTAL EXCHA	45866F104	X				6/19/2013	7/20/2016	17,614	12,262				0	5,352
674	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	9/25/2016	99	103				0	-4
675	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	10/25/2016	290	300				0	-10
676	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	10/25/2016	145	150				0	-5
677	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	11/25/2016	222	229				0	-7
678	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	11/25/2016	111	115				0	-4
679	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	12/25/2016	231	238				0	-7
680	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	12/25/2016	115	120				0	-5
681	HOME DEPOT INC	437076102	X				6/19/2013	11/17/2016	2,185	1,312				0	873
682	JOHNSON & JOHNSON	478160104	X				7/9/2015	5/19/2016	21 002	18 516				0	2,486
683	JOHNSON & JOHNSON	478160104	X				7/9/2015	10/6/2016	6,045	5,050				0	995
684	JOHNSON & JOHNSON	478160104	X				8/3/2015	10/6/2016	10,313	8,670				0	1,643
685	KOHLS CORP	500255104	X				1/7/2016	5/9/2016	44,602	54,483				0	-9,881
686	LAM RESEARCH CORP 3 4	512807AQ1	X				5/23/2016	10/13/2016	10,100	9,970				0	130
687	LAM RESEARCH CORP 3 4	512807AQ1	X				8/30/2016	10/13/2016	10,100	10,297				0	-197
688	LILLY ELI & CO	532457108	X				1/20/2016	11/17/2016	1,535	1,635				0	-100
689	MARATHON PETROLEUM CO	56585A102	X				11/12/2015	11/17/2016	870	1,094				0	-224
690	MASSACHUSETTS ST 4 2	57582PWK2	X				1/12/2011	6/29/2016	16,772	15,027				0	1,745
691	MERCK & CO INC	58933Y105	X				1/24/2014	11/17/2016	1,871	1,559				0	312
692	MICROSOFT CORPORATION	594918104	X				9/22/2015	2/11/2016	10,770	9,595				0	1,175
693	MICROSOFT CORPORATION	594918104	X				9/22/2015	5/6/2016	19,884	17,445				0	2,439
694	MICROSOFT CORPORATION	594918104	X				9/22/2015	6/23/2016	56,455	47,539				0	8,916
695	MICROSOFT CORPORATION	594918104	X				1/5/2016	6/23/2016	26,415	28,138				0	-1,723
696	MICROSOFT CORPORATION	594918104	X				1/6/2016	6/23/2016	22,789	23,757				0	-968
697	MICROSOFT CORPORATION	594918104	X				1/6/2016	9/2/2016	4,602	4,320				0	282
698	MICROSOFT CORPORATION	594918104	X				1/7/2016	9/2/2016	21,286	19,575				0	1,711
699	MICROSOFT CORPORATION	594918104	X				1/7/2016	10/13/2016	17,105	15,872				0	1,233
700	MICROSOFT CORPORATION	594918104	X				1/7/2016	11/17/2016	1,217	1,058				0	159
701	JOHNSON & JOHNSON	478160104	X				8/3/2015	11/17/2016	2,440	2,093				0	347
702	MONDELEZ INTERNATIONAL	609207105	X				3/22/2016	11/17/2016	1,285	1,201				0	84
703	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	1/25/2017	73	75				0	-2
704	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	1/25/2017	36	38				0	-2
705	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	1/25/2016	198	206				0	-8
706	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	2/25/2016	99	103				0	-4
707	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	3/25/2016	83	86				0	-3
708	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	4/25/2016	304	315				0	-11
709	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	5/25/2016	155	161				0	-6
710	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	6/25/2016	344	357				0	-13
711	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	7/6/2016	18,881	18,394				0	487
712	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	7/25/2016	158	164				0	-6
713	FNMA POOL # AL7654 3 0%	3138EQQG0	X				4/21/2016	6/25/2016	364	377				0	-13
714	FNMA POOL # AL7654 3 0%	3138EQQG0	X				4/21/2016	7/25/2016	383	396				0	-13
715	FNMA POOL # AL7654 3 0%	3138EQQG0	X				4/21/2016	8/25/2016	378	391				0	-13
716	FNMA POOL # AL7654 3 0%	3138EQQG0	X				4/21/2016	8/31/2016	28,383	28,028				0	355
717	FNMA POOL # AL7654 3 0%	3138EQQG0	X				4/21/2016	9/25/2016	469	486				0	-17
718	FNMA AL9121 4 0% 7/0	3138ERD31	X				11/1/2016	12/25/2016	336	358				0	-22
719	FNMA AL9121 4 0% 7/0	3138ERD31	X				11/1/2016	1/25/2017	362	385				0	-23
720	FNMA AR8596 3 5% 6/	3138W6RS7	X				7/8/2013	2/25/2016	21	21				0	0

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	1,542		Capital Gains/Losses	7,499,688	7,143,141	356,547
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
721	FNMA AR8596 3.5% 6/	3138W6RS7	X				9/9/2013	2/25/2016	7	7				0	0
722	FNMA AR8596 3.5% 6/	3138W6RS7	X				4/7/2015	2/25/2016	7	7				0	0
723	FNMA AR8596 3.5% 6/	3138W6RS7	X				7/8/2013	3/25/2016	375	375				0	0
724	FNMA AR8596 3.5% 6/	3138W6RS7	X				9/9/2013	3/25/2016	125	124				0	1
725	FNMA AR8596 3.5% 6/	3138W6RS7	X				4/7/2015	3/25/2016	125	132				0	-7
726	FNMA AR8596 3.5% 6/	3138W6RS7	X				7/8/2013	4/1/2016	10,735	10,231				0	504
727	FNMA AR8596 3.5% 6/	3138W6RS7	X				4/7/2015	4/1/2016	3,574	3,585				0	-11
728	FNMA AR8596 3.5% 6/	3138W6RS7	X				9/9/2013	4/1/2016	3,529	3,341				0	188
729	FNMA AR8596 3.5% 6/	3138W6RS7	X				9/9/2013	4/25/2016	32	32				0	0
730	FNMA AS7601 4.0% 7/	3138WHNT5	X				8/10/2016	10/25/2016	335	360				0	-25
731	FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	9/28/2016	19,079	18,963				0	116
732	FNMA POOL MA2522 3.5%	31418BYU4	X				4/1/2016	10/25/2016	387	406				0	-19
733	FNMA POOL MA2561 3.0%	31418BZ33	X				3/3/2016	4/25/2016	173	180				0	-7
734	FNMA POOL MA2561 3.0%	31418BZ33	X				2/23/2016	4/25/2016	345	360				0	-15
735	FNMA POOL MA2561 3.0%	31418BZ33	X				3/3/2016	5/25/2016	218	227				0	-9
736	FNMA POOL MA2561 3.0%	31418BZ33	X				2/23/2016	5/25/2016	435	455				0	-20
737	FNMA POOL MA2561 3.0%	31418BZ33	X				3/3/2016	6/25/2016	115	120				0	-5
738	FNMA POOL MA2561 3.0%	31418BZ33	X				2/23/2016	6/25/2016	231	241				0	-10
739	FNMA POOL MA2561 3.0%	31418BZ33	X				3/3/2016	7/25/2016	192	200				0	-8
740	FNMA POOL MA2561 3.0%	31418BZ33	X				2/23/2016	7/25/2016	384	401				0	-17
741	FNMA POOL MA2561 3.0%	31418BZ33	X				3/3/2016	8/25/2016	226	236				0	-10
742	FNMA POOL MA2561 3.0%	31418BZ33	X				2/23/2016	8/25/2016	452	472				0	-20
743	FNMA POOL MA2561 3.0%	31418BZ33	X				3/3/2016	9/25/2016	317	330				0	-13
744	INTERCONTINENTAL EXCHA	45866F104	X				6/19/2013	11/17/2016	2,199	1,464				0	735
745	JOHNSON & JOHNSON	478160104	X				7/9/2015	1/20/2016	29,638	30,695				0	-1,057
746	FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	4/15/2016	375	391				0	-16
747	FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	4/20/2016	20,090	20,018				0	72
748	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	4/20/2016	44,151	43,828				0	323
749	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	5/15/2016	1,005	1,044				0	-39
750	FNMA POOL # MA2670 3.0%	31418B6G6	X				7/8/2016	8/25/2016	147	153				0	-6
751	FNMA POOL # MA2670 3.0%	31418B6G6	X				7/8/2016	9/25/2016	187	195				0	-8
752	FNMA POOL # MA2670 3.0%	31418B6G6	X				7/8/2016	10/25/2016	185	193				0	-8
753	FNMA POOL # MA2670 3.0%	31418B6G6	X				7/8/2016	11/25/2016	199	207				0	-8
754	FNMA POOL # MA2670 3.0%	31418B6G6	X				7/8/2016	12/25/2016	284	296				0	-12
755	FNMA POOL # MA2670 3.0%	31418B6G6	X				7/8/2016	1/25/2017	219	228				0	-9
756	FNMA MA1860 4.5% 4/	31418BB62	X				4/1/2014	2/25/2016	117	125				0	-8
757	FNMA MA1860 4.5% 4/	31418BB62	X				5/15/2015	2/25/2016	39	42				0	-3
758	FNMA MA1860 4.5% 4/	31418BB62	X				4/1/2014	3/25/2016	293	313				0	-20
759	FNMA MA1860 4.5% 4/	31418BB62	X				5/15/2015	3/25/2016	98	107				0	-9
760	FNMA MA1860 4.5% 4/	31418BB62	X				4/1/2014	4/25/2016	421	450				0	-29
761	FNMA MA1860 4.5% 4/	31418BB62	X				5/15/2015	4/25/2016	140	153				0	-13
762	FNMA MA1860 4.5% 4/	31418BB62	X				4/1/2014	5/25/2016	367	392				0	-25
763	FNMA MA1860 4.5% 4/	31418BB62	X				5/15/2015	5/25/2016	122	134				0	-12
764	FNMA MA1860 4.5% 4/	31418BB62	X				5/15/2015	6/14/2016	3,491	3,492				0	-1
765	FNMA MA1860 4.5% 4/	31418BB62	X				4/1/2014	6/14/2016	10,075	9,861				0	214
766	FNMA MA1860 4.5% 4/	31418BB62	X				4/1/2014	6/25/2016	313	334				0	-21
767	FNMA MA1860 4.5% 4/	31418BB62	X				5/15/2015	6/25/2016	104	114				0	-10
768	FNMA MA1860 4.5% 4/	31418BB62	X				4/1/2014	7/25/2016	366	390				0	-24
769	FNMA MA1897 3.5% 5/	31418BDB9	X				5/23/2014	2/25/2016	661	673				0	-12
770	U S TREASURY NOTE 0.625%	912828TS9	X				3/4/2016	5/18/2016	4,990	4,980				0	10
771	U S TREASURY NOTE 0.625%	912828TS9	X				5/28/2014	5/24/2016	9,975	9,909				0	66
772	FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	6/15/2016	4	4				0	0
773	FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	7/15/2016	8	8				0	0
774	FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	8/15/2016	46	49				0	-3
775	FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	9/15/2016	9	10				0	-1
776	FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	10/15/2016	103	109				0	-6
777	FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	11/15/2016	94	99				0	-5
778	FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	12/15/2016	15	16				0	-1
779	FHLMC GOLD G05938 5.0%	3128M74X1	X				7/19/2010	1/15/2017	9	9				0	0
780	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	1/15/2016	187	194				0	-7
781	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	2/15/2016	183	190				0	-7
782	U S TREASURY NOTE 0.625%	912828TS9	X				12/8/2015	5/18/2016	4,990	4,974				0	16
783	FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	2/15/2016	82	85				0	-3
784	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	3/15/2016	295	307				0	-12
785	FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	3/15/2016	131	137				0	-6
786	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	4/15/2016	843	876				0	-33
787	UNITED STATES TREAS 1.1	912828P87	X				3/17/2016	5/3/2016	4,977	4,939				0	38
788	UNITED STATES TREAS 1.1	912828P87	X				5/12/2016	6/28/2016	5,036	4,983				0	53
789	U S TREASURY NOTE 2.625	912828PT1	X				4/29/2015	5/11/2016	10,327	10,481				0	-154
790	UNITED STATES TREAS 0.62	912828R93	X				6/30/2016	7/8/2016	5,000	5,001				0	-1
791	U S TREASURY NOTE 1.25	912828ST8	X				2/12/2015	2/4/2016	5,042	4,974				0	68
792	U S TREASURY NOTE 1.25	912828ST8	X				1/8/2014	2/11/2016	5,067	4,887				0	180

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses		7,499,688	7,143,141	356,547
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
793	U S TREASURY NOTE 1 25	912828ST8	X				2/12/2015	2/11/2016	15,202	14,881				0	321
794	U S TREASURY NOTE 0 625	912828TS9	X				1/30/2015	3/30/2016	9,984	9,979				0	5
795	U S TREASURY NOTE 0 625	912828TS9	X				10/22/2015	3/30/2016	4,992	5,003				0	-11
796	U S TREASURY NOTE 0 625	912828TS9	X				3/4/2016	3/30/2016	9,984	9,966				0	18
797	U S TREASURY NOTE 0 625	912828TS9	X				3/4/2016	4/13/2016	4,993	4,983				0	10
798	U S TREASURY NOTE 0 625	912828TS9	X				3/4/2016	5/11/2016	4,997	4,983				0	14
799	UNITED STATES TREAS 1 1	912828P87	X				4/19/2016	5/3/2016	4,977	4,973				0	4
800	FNMA MA1897 3 5% 5/	31418BDB9	X				11/2/2015	2/25/2016	94	98				0	-4
801	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	3/25/2016	21	21				0	0
802	FNMA MA1897 3 5% 5/	31418BDB9	X				11/2/2015	3/25/2016	3	3				0	0
803	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	4/25/2016	24	25				0	-1
804	FNMA MA1897 3 5% 5/	31418BDB9	X				11/2/2015	4/25/2016	3	4				0	-1
805	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	5/25/2016	1,096	1,115				0	-19
806	FNMA MA1897 3 5% 5/	31418BDB9	X				11/2/2015	5/25/2016	157	162				0	-5
807	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	6/25/2016	23	24				0	-1
808	FNMA MA1897 3 5% 5/	31418BDB9	X				11/2/2015	6/25/2016	3	3				0	0
809	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	7/25/2016	642	653				0	-11
810	FNMA MA1897 3 5% 5/	31418BDB9	X				11/2/2015	7/25/2016	92	95				0	-3
811	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	8/25/2016	20	21				0	-1
812	FNMA MA1897 3 5% 5/	31418BDB9	X				11/2/2015	8/25/2016	3	3				0	0
813	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	9/25/2016	959	976				0	-17
814	FNMA MA1897 3 5% 5/	31418BDB9	X				11/2/2015	9/25/2016	137	142				0	-5
815	GNMA II POOL # MA1599 3 0	36179NX45	X				7/30/2014	5/20/2016	58	58				0	0
816	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	6/20/2016	309	313				0	-4
817	GNMA II POOL # MA1599 3 0	36179NX45	X				7/30/2014	6/20/2016	39	39				0	0
818	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	7/20/2016	416	421				0	-5
819	GNMA II POOL # MA1599 3 0	36179NX45	X				7/30/2014	7/20/2016	52	52				0	0
820	U S TREASURY NOTE 0 75	912828TW0	X				2/19/2015	5/11/2016	5,005	4,977				0	28
821	U S TREASURY NOTE 0 75	912828TW0	X				9/30/2014	7/19/2016	5,005	4,940				0	65
822	U S TREASURY NOTE 0 75	912828TW0	X				9/30/2014	8/1/2016	10,015	9,880				0	135
823	U S TREASURY NOTE 0 75	912828TW0	X				9/30/2014	8/30/2016	10,005	9,880				0	125
824	U S TREASURY NOTE 0 75	912828TW0	X				9/30/2014	9/9/2016	10,003	9,880				0	123
825	U S TREASURY NOTE 0 75	912828TW0	X				9/30/2014	9/28/2016	5,005	4,940				0	65
826	U S TREASURY NOTE 0 75	912828TW0	X				9/30/2014	10/7/2016	10,000	9,880				0	120
827	U S TREASURY NOTE 0 75	912828TW0	X				9/30/2014	10/27/2016	20,005	19,760				0	245
828	U S TREASURY NOTE 0 75	912828TW0	X				9/30/2014	11/8/2016	5,002	4,940				0	62
829	U S TREASURY NOTE 0 75	912828TW0	X				9/30/2014	11/14/2016	14,994	14,820				0	174
830	U S TREASURY NOTE 0 75	912828TW0	X				9/30/2014	11/29/2016	4,996	4,940				0	56
831	US TREASURY N/B 1% 5/31/1	912828VE7	X				6/14/2016	8/8/2016	25,114	25,132				0	-18
832	UNITED STATES TREAS 0 87	912828WH9	X				6/9/2014	1/8/2016	10,000	10,004				0	-4
833	UNITED STATES TREASU 0 8	912828M72	X				2/10/2016	5/11/2016	10,028	10,031				0	-3
834	UNITED STATES TREASU 0 8	912828M72	X				2/10/2016	5/18/2016	5,005	5,016				0	-11
835	UNITED STATES TREASU 0 8	912828M72	X				6/14/2016	8/31/2016	5,010	5,014				0	-4
836	UNITED STATES TREASU 0 8	912828M72	X				6/14/2016	9/8/2016	5,009	5,014				0	-5
837	UNITED STATES TREASU 0 8	912828M72	X				1/15/2016	9/8/2016	10,018	10,006				0	12
838	UNITED STATES TREASU 0 8	912828M72	X				1/15/2016	10/11/2016	10,010	10,006				0	4
839	US TREAS INFL INDX 1 375	912828MF4	X				6/23/2010	3/4/2016	23,155	22,325				0	830
840	UNITED STATES TREAS 1 1	912828P87	X				4/15/2016	4/26/2016	4,941	4,983				0	-42
841	UNITED STATES TREAS 1 1	912828P87	X				3/17/2016	5/3/2016	4,977	4,942				0	35
842	U S TREASURY INFLATIO 0 1	912828K33	X				9/28/2015	3/17/2016	19	19				0	0
843	UNITED STATES TREASU 0 8	912828M72	X				2/10/2016	4/22/2016	5,008	5,016				0	-8
844	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	2/20/2016	130	134				0	-4
845	GNMA II POOL # MA2753 3 0	36179RBW8	X				1/13/2016	2/20/2016	33	33				0	0
846	GNMA II POOL # MA2753 3 0	36179RBW8	X				4/9/2015	3/3/2016	38,864	38,858				0	6
847	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	3/3/2016	0	0				0	0
848	GNMA II POOL # MA2753 3 0	36179RBW8	X				4/9/2015	3/20/2016	277	286				0	-9
849	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	3/20/2016	138	142				0	-4
850	U S TREASURY NOTE 0 625	912828TS9	X				7/23/2014	6/7/2016	4,994	4,932				0	62
851	U S TREASURY NOTE 0 625	912828TS9	X				1/14/2014	6/23/2016	9,995	9,826				0	169
852	U S TREASURY NOTE 0 625	912828TS9	X				7/23/2014	6/23/2016	4,997	4,922				0	75
853	U S TREASURY NOTE 0 625	912828TS9	X				1/15/2014	7/19/2016	19,995	19,614				0	381
854	U S TREASURY NOTE 0 75	912828TW0	X				4/29/2015	3/10/2016	19,950	19,985				0	-35
855	U S TREASURY NOTE 0 75	912828TW0	X				3/24/2015	3/14/2016	14,956	14,977				0	-21
856	U S TREASURY NOTE 0 75	912828TW0	X				4/29/2015	3/14/2016	14,956	14,989				0	-33
857	U S TREASURY NOTE 0 75	912828TW0	X				9/16/2015	3/14/2016	4,985	4,989				0	-4
858	U S TREASURY NOTE 0 75	912828TW0	X				2/26/2015	3/14/2016	4,985	4,980				0	5
859	U S TREASURY NOTE 0 75	912828TW0	X				2/26/2015	4/11/2016	5,004	4,980				0	24
860	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	8/20/2016	529	534				0	-5
861	GNMA II POOL # MA1599 3 0	36179NX45	X				7/30/2014	8/20/2016	66	66				0	0
862	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	8/25/2016	27,431	26,418				0	1,013
863	GNMA II POOL # MA1599 3 0	36179NX45	X				7/30/2014	8/25/2016	3,429	3,260				0	169
864	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	9/20/2016	434	439				0	-5

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses		7,499,688	7,143,141	356,547
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
865	GNMA II POOL # MA1599 3 0%	36179NX45	X				7/30/2014	9/20/2016	54	54				0	0
866	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	6/20/2016	173	183				0	-10
867	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	7/20/2016	348	369				0	-21
868	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	8/20/2016	424	449				0	-25
869	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	9/20/2016	552	584				0	-32
870	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	10/4/2016	34,876	34,763				0	113
871	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	10/20/2016	569	602				0	-33
872	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	5/20/2016	139	150				0	-11
873	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	5/20/2016	56	60				0	-4
874	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	6/20/2016	276	296				0	-20
875	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	6/20/2016	110	119				0	-9
876	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	7/20/2016	643	691				0	-48
877	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	7/20/2016	257	276				0	-19
878	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	7/26/2016	20,916	21,029				0	-113
879	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	7/26/2016	50,960	51,213				0	-253
880	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	8/20/2016	1,245	1,337				0	-92
881	GNMA II POOL # MA2753 3 0%	36179RBW8	X				4/9/2015	1/20/2016	298	308				0	-10
882	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	1/20/2016	149	153				0	-4
883	GNMA II POOL # MA2753 3 0%	36179RBW8	X				4/9/2015	2/20/2016	260	269				0	-9
884	UNITED STATES TREAS 0 87	912828WH9	X				6/20/2014	3/9/2016	30,036	29,970				0	66
885	UNITED STATES TREAS 0 87	912828WH9	X				12/30/2015	3/9/2016	5,006	4,995				0	11
886	UNITED STATES TREAS 0 87	912828WH9	X				6/16/2014	3/10/2016	10,012	9,994				0	18
887	UNITED STATES TREAS 0 87	912828WH9	X				12/30/2015	3/10/2016	5,006	4,995				0	11
888	UNITED TECHNOLOGIES CO	913017109	X				6/19/2013	11/17/2016	1,815	1,633				0	182
889	UNITEDHEALTH GROUP INC	91324P102	X				9/14/2016	11/17/2016	2,704	2,398				0	306
890	UNIVERSAL HEALTH SERVIC	913903100	X				9/21/2015	11/17/2016	1,231	1,387				0	-156
891	VALERO ENERGY CORP NEV	91913Y100	X				6/19/2013	3/17/2016	1,284	761				0	523
892	VALERO ENERGY CORP NEV	91913Y100	X				6/25/2014	3/17/2016	21,825	17,372				0	4,453
893	UNITED STATES TREAS 0 87	912828WH9	X				12/11/2015	1/8/2016	5,000	4,999				0	1
894	VALERO ENERGY CORP NEV	91913Y100	X				6/25/2014	10/28/2016	21,819	18,905				0	2,914
895	VALERO ENERGY CORP NEV	91913Y100	X				6/25/2014	11/3/2016	6,333	5,620				0	713
896	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	10/25/2016	492	500				0	-8
897	FNMA MA1897 3 5% 5/	31418BDB9	X				11/2/2015	10/25/2016	70	73				0	-3
898	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	11/25/2016	532	542				0	-10
899	FNMA MA1897 3 5% 5/	31418BDB9	X				11/2/2015	11/25/2016	76	79				0	-3
900	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	12/25/2016	576	587				0	-11
901	FNMA MA1897 3 5% 5/	31418BDB9	X				11/2/2015	12/25/2016	82	85				0	-3
902	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	1/25/2017	15	15				0	0
903	FNMA MA1897 3 5% 5/	31418BDB9	X				11/2/2015	1/25/2017	2	2				0	0
904	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	4/25/2016	170	182				0	-12
905	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	5/25/2016	125	134				0	-9
906	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	6/25/2016	453	485				0	-32
907	FNMA POOL MA2484 4 0%	31418BXN1	X				5/23/2016	6/25/2016	91	97				0	-6
908	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	7/25/2016	191	205				0	-14
909	FNMA POOL MA2484 4 0%	31418BXN1	X				5/23/2016	7/25/2016	38	41				0	-3
910	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	8/25/2016	396	423				0	-27
911	FNMA POOL MA2484 4 0%	31418BXN1	X				5/23/2016	8/25/2016	79	85				0	-6
912	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	8/20/2016	376	386				0	-10
913	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	8/20/2016	94	96				0	-2
914	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	8/25/2016	17,705	17,357				0	348
915	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	8/25/2016	4,426	4,333				0	93
916	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	9/20/2016	488	500				0	-12
917	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	9/20/2016	122	125				0	-3
918	GNMA POOL II MA3107 4 5%	36179RNY1	X				10/9/2015	1/20/2016	661	714				0	-53
919	GNMA POOL II MA3107 4 5%	36179RNY1	X				11/2/2015	1/20/2016	661	713				0	-52
920	GNMA POOL II MA3107 4 5%	36179RNY1	X				10/9/2015	2/12/2016	19,336	19,575				0	-239
921	GNMA POOL II MA3107 4 5%	36179RNY1	X				11/2/2015	2/12/2016	19,336	19,543				0	-207
922	GNMA POOL II MA3107 4 5%	36179RNY1	X				1/13/2016	2/12/2016	4,859	4,882				0	-23
923	GNMA POOL II MA3107 4 5%	36179RNY1	X				10/9/2015	2/20/2016	513	554				0	-41
924	GNMA POOL II MA3107 4 5%	36179RNY1	X				11/2/2015	2/20/2016	513	553				0	-40
925	GNMA POOL II MA3107 4 5%	36179RNY1	X				1/13/2016	2/20/2016	128	138				0	-10
926	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	7/20/2016	1,293	1,402				0	-109
927	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	8/20/2016	1,058	1,147				0	-89
928	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	9/20/2016	1,009	1,094				0	-85
929	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	10/20/2016	940	1,019				0	-79
930	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	11/20/2016	482	522				0	-40
931	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	12/7/2016	15,924	16,047				0	-123
932	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	12/20/2016	579	628				0	-49
933	GNMA II MA3456 4 5% 2/	36179RZV4	X				2/12/2016	3/20/2016	240	259				0	-19
934	GNMA II MA3456 4 5% 2/	36179RZV4	X				2/12/2016	4/20/2016	1,024	1,104				0	-80
935	GNMA II MA3456 4 5% 2/	36179RZV4	X				3/2/2016	4/20/2016	128	138				0	-10
936	GNMA II MA3456 4 5% 2/	36179RZV4	X				2/12/2016	5/17/2016	38,619	38,922				0	-303

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses		7,499,688	7,143,141	356,547
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
937	GNMA II MA3456 4 5% 2/	36179RZV4	X				3/2/2016	5/17/2016	4,840	4,867				0	-27
938	VALERO ENERGY CORP NEV	91913Y100	X				5/22/2015	11/3/2016	9,787	10,372				0	-585
939	VALERO ENERGY CORP NEV	91913Y100	X				5/26/2015	11/3/2016	4,606	4,804				0	-198
940	VALERO ENERGY CORP NEV	91913Y100	X				5/26/2015	11/17/2016	1,928	1,802				0	126
941	VERIZON COMMUNICATIONS	92343V104	X				6/19/2013	9/2/2016	6,833	6,675				0	158
942	VERIZON COMMUNICATIONS	92343V104	X				8/12/2015	9/2/2016	14,717	13,256				0	1,461
943	VERIZON COMMUNICATIONS	92343V104	X				8/12/2015	11/17/2016	958	947				0	11
944	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	7/20/2016	73	75				0	-2
945	VERIZON COMMUNICATION	92343VBP8	X				6/18/2015	9/9/2016	15,667	15,792				0	-125
946	VERIZON COMMUNICATION	92343VBP8	X				6/18/2015	10/6/2016	5,210	5,264				0	-54
947	VISA INC-CLASS A SHRS	92826C839	X				10/19/2015	11/17/2016	1,620	1,541				0	79
948	VIRTUS EMERGING MKTS OP	92828W361	X				4/17/2014	10/4/2016	200,000	192,636				0	7,364
949	VOYA FINANCIAL INC	929089100	X				10/19/2015	11/17/2016	2,242	2,399				0	-157
950	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				11/1/2011	4/15/2016	4,236	4,278				0	-42
951	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				12/1/2014	4/15/2016	1,412	1,453				0	-41
952	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				11/1/2011	5/15/2016	4,765	4,813				0	-48
953	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				12/1/2014	5/15/2016	1,588	1,635				0	-47
954	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				11/1/2011	6/15/2016	5,805	5,863				0	-58
955	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				12/1/2014	6/15/2016	1,935	1,992				0	-57
956	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				11/1/2011	7/15/2016	6,128	6,189				0	-61
957	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				12/1/2014	7/15/2016	2,043	2,102				0	-59
958	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				11/1/2011	8/15/2016	1,412	1,426				0	-14
959	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				12/1/2014	8/15/2016	471	484				0	-13
960	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				11/1/2011	9/15/2016	4,900	4,949				0	-49
961	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				12/1/2014	9/15/2016	1,633	1,681				0	-48
962	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				11/1/2011	10/17/2016	2,754	2,781				0	-27
963	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				12/1/2014	10/17/2016	918	945				0	-27
964	FNMA POOL MA2484 4 0%	31418BXN1	X				5/23/2016	9/13/2016	4,978	4,961				0	17
965	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	9/13/2016	4,732	4,714				0	18
966	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	9/25/2016	690	737				0	-47
967	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	10/25/2016	414	442				0	-28
968	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	11/25/2016	365	390				0	-25
969	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	12/25/2016	460	492				0	-32
970	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	3/20/2016	35	35				0	0
971	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	4/20/2016	234	240				0	-6
972	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	4/20/2016	59	60				0	-1
973	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	5/20/2016	235	241				0	-6
974	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	5/20/2016	59	60				0	-1
975	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	6/20/2016	262	268				0	-6
976	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	6/20/2016	65	67				0	-2
977	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	7/20/2016	291	299				0	-8
978	WACHOVIA CORP 5 625%	929903CH3	X				6/10/2014	5/25/2016	15,148	16,577				0	-1,429
979	WACHOVIA CORP 5 625%	929903CH3	X				6/24/2014	5/25/2016	5,083	5,514				0	-431
980	WALGREEN CO 3 1%	931422AH2	X				5/29/2013	3/17/2016	5,001	4,951				0	50
981	WALGREEN CO 3 1%	931422AH2	X				6/18/2014	4/5/2016	5,053	4,911				0	142
982	WALGREEN CO 3 1%	931422AH2	X				6/24/2014	4/5/2016	5,053	4,905				0	148
983	WELLS FARGO & COMPANY	949746101	X				11/15/2002	7/20/2016	14,831	7,346				0	7,485
984	WELLS FARGO & COMPANY	949746101	X				9/2/2010	7/20/2016	6,495	3,326				0	3,169
985	WELLS FARGO & COMPANY	949746101	X				9/2/2010	11/17/2016	1,584	745				0	839
986	WELLS FARGO & COMPANY	94974BGM6	X				7/12/2016	9/8/2016	5,147	5,168				0	-21
987	WELLS FARGO BANK NA 1 7	94988J5D5	X				5/25/2016	7/12/2016	20,144	19,991				0	153
988	WILLIAMS COS INC	969457100	X				9/27/2016	11/17/2016	910	915				0	-5
989	FHLMC GOLD G08733 3 5%	3128MJY79	X				12/8/2016	1/15/2017	144	148				0	-4
990	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	11/15/2016	132	140				0	-8
991	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	12/15/2016	208	221				0	-13
992	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	1/15/2017	224	238				0	-14
993	FHLMC GOLD G18473 3 0%	3128MMQ30	X				8/1/2013	2/15/2016	347	356				0	-9
994	FHLMC GOLD G18473 3 0%	3128MMQ30	X				8/1/2013	2/23/2016	33,560	33,006				0	554
995	FHLMC GOLD G18489 3 0%	3128MMRK1	X				11/18/2013	2/15/2016	218	225				0	-7
996	FHLMC GOLD G18489 3 0%	3128MMRK1	X				9/25/2014	2/15/2016	44	45				0	-1
997	FHLMC GOLD G18489 3 0%	3128MMRK1	X				11/18/2013	3/3/2016	17,692	17,530				0	162
998	FHLMC GOLD G18489 3 0%	3128MMRK1	X				9/25/2014	3/3/2016	3,538	3,507				0	31
999	FHLMC GOLD G18489 3 0%	3128MMRK1	X				11/18/2013	3/15/2016	245	254				0	-9
1000	FHLMC GOLD G18489 3 0%	3128MMRK1	X				9/25/2014	3/15/2016	49	51				0	-2
1001	FHLMC GOLD POOL C91738 4	3128P74X8	X				2/4/2014	2/15/2016	69	74				0	-5
1002	FHLMC GOLD POOL C91738 4	3128P74X8	X				3/26/2014	2/15/2016	35	37				0	-2
1003	FHLMC GOLD POOL C91738 4	3128P74X8	X				2/4/2014	3/15/2016	110	117				0	-7
1004	FHLMC GOLD POOL C91738 4	3128P74X8	X				3/26/2014	3/15/2016	55	58				0	-3
1005	FHLMC GOLD POOL C91738 4	3128P74X8	X				2/4/2014	4/15/2016	85	91				0	-6
1006	FHLMC GOLD POOL C91738 4	3128P74X8	X				3/26/2014	4/15/2016	43	45				0	-2
1007	FHLMC GOLD POOL C91738 4	3128P74X8	X				2/4/2014	5/15/2016	68	72				0	-4
1008	FHLMC GOLD POOL C91738 4	3128P74X8	X				3/26/2014	5/15/2016	34	36				0	-2

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses		7,499,688	7,143,141	356,547
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1009	FHLMC GOLD POOL C91738 4	3128P74X8	X				2/4/2014	6/15/2016	114	121				0	-7
1010	FHLMC GOLD POOL C91738 4	3128P74X8	X				3/26/2014	6/15/2016	57	60				0	-3
1011	FHLMC GOLD POOL C91738 4	3128P74X8	X				2/4/2014	7/15/2016	108	115				0	-7
1012	FHLMC GOLD POOL C91738 4	3128P74X8	X				3/26/2014	7/15/2016	54	57				0	-3
1013	FHLMC GOLD POOL C91738 4	3128P74X8	X				2/4/2014	8/15/2016	76	81				0	-5
1014	FHLMC GOLD POOL C91738 4	3128P74X8	X				3/26/2014	8/15/2016	38	40				0	-2
1015	FHLMC GOLD POOL C91738 4	3128P74X8	X				2/4/2014	9/15/2016	212	225				0	-13
1016	FHLMC GOLD POOL C91738 4	3128P74X8	X				3/26/2014	9/15/2016	106	112				0	-6
1017	FHLMC GOLD POOL C91738 4	3128P74X8	X				2/4/2014	10/15/2016	171	182				0	-11
1018	FHLMC GOLD POOL C91738 4	3128P74X8	X				3/26/2014	10/15/2016	86	91				0	-5
1019	FHLMC GOLD POOL C91738 4	3128P74X8	X				2/4/2014	11/15/2016	103	109				0	-6
1020	FHLMC GOLD POOL C91738 4	3128P74X8	X				3/26/2014	11/15/2016	51	54				0	-3
1021	FHLMC GOLD POOL C91738 4	3128P74X8	X				2/4/2014	12/15/2016	138	147				0	-9
1022	FHLMC GOLD POOL C91738 4	3128P74X8	X				3/26/2014	12/15/2016	69	73				0	-4
1023	FHLMC GOLD POOL C91738 4	3128P74X8	X				2/4/2014	1/15/2017	99	105				0	-6
1024	GNMA II MA3456 4 5% 2	36179RZV4	X				2/12/2016	5/20/2016	2,612	2,815				0	-203
1025	GNMA II MA3456 4 5% 2	36179RZV4	X				3/2/2016	5/20/2016	327	352				0	-25
1026	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	6/20/2016	29	32				0	-3
1027	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	6/20/2016	15	16				0	-1
1028	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	6/20/2016	74	79				0	-5
1029	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	6/20/2016	29	32				0	-3
1030	INVESCO LTD	G491BT108	X				6/19/2013	11/17/2016	2,238	2,421				0	-183
1031	NABORS INDUSTRIES LTD	G6359F103	X				8/23/2016	11/17/2016	841	624				0	217
1032	NABORS INDUSTRIES LTD	G6359F103	X				8/23/2016	11/17/2016	1,601	1,211				0	390
1033	NABORS INDUSTRIES LTD	G6359F103	X				8/23/2016	11/30/2016	22,132	14,064				0	8,068
1034	NABORS INDUSTRIES LTD	G6359F103	X				8/23/2016	12/6/2016	21,381	12,832				0	8,549
1035	NXP SEMICONDUCTORS N V	N6596X109	X				2/4/2016	9/2/2016	7,034	6,083				0	951
1036	NXP SEMICONDUCTORS N V	N6596X109	X				2/4/2016	10/13/2016	26,000	19,465				0	6,535
1037	NXP SEMICONDUCTORS N V	N6596X109	X				2/4/2016	10/27/2016	25,999	19,769				0	6,230
1038	NXP SEMICONDUCTORS N V	N6596X109	X				2/4/2016	10/28/2016	44,846	34,216				0	10,630
1039	NXP SEMICONDUCTORS N V	N6596X109	X				2/4/2016	11/2/2016	3,379	2,585				0	794
1040	NXP SEMICONDUCTORS N V	N6596X109	X				2/11/2016	11/2/2016	32,792	21,618				0	11,174
1041	NXP SEMICONDUCTORS N V	N6596X109	X				7/12/2016	11/2/2016	7,552	6,131				0	1,421
1042	NXP SEMICONDUCTORS N V	N6596X109	X				7/12/2016	11/11/2016	22,851	18,877				0	3,974
1043	NXP SEMICONDUCTORS N V	N6596X109	X				7/21/2016	11/11/2016	28,319	24,493				0	3,826
1044	BROADCOM LTD	Y09827109	X				10/14/2013	9/2/2016	7,250	1,848				0	5,402
1045	BROADCOM LTD	Y09827109	X				10/14/2013	11/17/2016	4,889	1,276				0	3,613
1046	FHLMC GOLD POOL C91738 4	3128P74X8	X				3/26/2014	1/15/2017	50	52				0	-2
1047	FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	2/15/2016	91	97				0	-6
1048	FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	3/15/2016	87	93				0	-6
1049	FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	4/15/2016	129	138				0	-9
1050	FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	5/15/2016	155	166				0	-11
1051	FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	6/15/2016	122	130				0	-8
1052	FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	7/15/2016	126	135				0	-9
1053	FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	8/15/2016	157	168				0	-11
1054	FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	9/15/2016	169	181				0	-12
1055	FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	10/15/2016	141	151				0	-10
1056	FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	11/15/2016	141	151				0	-10
1057	FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	12/15/2016	128	136				0	-8
1058	FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	1/15/2017	141	151				0	-10
1059	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	2/15/2016	376	402				0	-26
1060	FHLMC GOLD POOL J15724 4	3128PVLD0	X				12/15/2014	2/15/2016	34	36				0	-2
1061	INGERSOLL-RAND PLC	G47791101	X				6/19/2013	11/17/2016	2,998	1,840				0	1,158
1062	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	3/15/2016	324	347				0	-23
1063	FHLMC GOLD POOL J15724 4	3128PVLD0	X				12/15/2014	3/15/2016	29	31				0	-2
1064	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	4/15/2016	592	632				0	-40
1065	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	7/20/2016	833	897				0	-64
1066	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	7/20/2016	416	449				0	-33
1067	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	7/20/2016	2,082	2,243				0	-161
1068	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	7/20/2016	833	897				0	-64
1069	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	8/10/2016	4,907	4,922				0	-15
1070	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	8/10/2016	6,920	6,940				0	-20
1071	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	8/10/2016	24,534	24,607				0	-73
1072	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	8/10/2016	9,814	9,846				0	-32
1073	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	8/20/2016	2,695	2,903				0	-208
1074	GNMA II POOL MA3737 4 0%	36179SEJ2	X				7/26/2016	9/20/2016	987	1,058				0	-71
1075	GNMA II POOL MA3737 4 0%	36179SEJ2	X				7/26/2016	10/6/2016	66,238	66,238				0	0
1076	GNMA II POOL MA3737 4 0%	36179SEJ2	X				7/26/2016	10/20/2016	1,362	1,459				0	-97
1077	GNMA II MA3873 3 0% 8	36179SJS7	X				8/25/2016	10/20/2016	101	105				0	-4
1078	GNMA II MA3873 3 0% 8	36179SJS7	X				8/25/2016	10/20/2016	101	105				0	-4
1079	GNMA II MA3873 3 0% 8	36179SJS7	X				8/25/2016	11/20/2016	153	161				0	-8
1080	GNMA II MA3873 3 0% 8	36179SJS7	X				8/25/2016	11/20/2016	153	160				0	-7

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis Expenses *Depreciation and Adjustments*	Net Gain or Loss
Capital Gains/Losses		7,499,688	7,143,141	356,547
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1081	GNMA II MA3873 3.0% 8/	36179SJS7	X				8/25/2016	12/20/2016	263	275				0	-12
1082	GNMA II MA3873 3.0% 8/	36179SJS7	X				8/25/2016	12/20/2016	263	275				0	-12
1083	GNMA II MA3873 3.0% 8/	36179SJS7	X				11/28/2016	12/20/2016	53	54				0	-1
1084	GNMA II MA3873 3.0% 8/	36179SJS7	X				8/25/2016	1/20/2017	199	208				0	-9
1085	GNMA II MA3873 3.0% 8/	36179SJS7	X				8/25/2016	1/20/2017	199	208				0	-9
1086	GNMA II MA3873 3.0% 8/	36179SJS7	X				11/28/2016	1/20/2017	40	41				0	-1
1087	GNMA POOL II MA3874 3.5%	36179SJT5	X				10/3/2016	11/20/2016	287	305				0	-18
1088	GNMA POOL II MA3874 3.5%	36179SJT5	X				10/3/2016	12/20/2016	404	430				0	-26
1089	GNMA POOL II MA3874 3.5%	36179SJT5	X				10/3/2016	1/20/2017	343	365				0	-22
1090	GNMA POOL II MA3875 4.0%	36179SJU2	X				10/6/2016	11/20/2016	1,996	2,145				0	-149
1091	YUM! BRANDS INC	988498101	X				6/19/2013	11/17/2016	1,215	1,035				0	180
1092	YUM CHINA HOLDINGS INC	98850P109	X				6/19/2013	11/17/2016	540	410				0	130
1093	YUM CHINA HOLDINGS INC	98850P109	X				6/19/2013	12/6/2016	23,436	17,209				0	6,227
1094	YUM CHINA HOLDINGS INC	98850P109	X				4/24/2014	12/6/2016	8,567	6,753				0	1,814
1095	YUM CHINA HOLDINGS INC	98850P109	X				4/25/2014	12/6/2016	5,212	4,180				0	1,032
1096	ZIMMER BIOMET HOLDINGS,	98956P102	X				5/26/2016	11/17/2016	1,614	1,960				0	-346
1097	ALLERGAN PLC	G0177J108	X				9/30/2013	1/20/2016	41,343	20,593				0	20,750
1098	ALLERGAN PLC	G0177J108	X				9/30/2013	11/17/2016	1,391	1,008				0	383
1099	ACCENTURE PLC-CL A	G1151C101	X				11/7/2014	2/11/2016	11,107	10,014				0	1,093
1100	ACCENTURE PLC-CL A	G1151C101	X				11/7/2014	4/20/2016	32,576	23,533				0	9,043
1101	ACCENTURE PLC-CL A	G1151C101	X				11/7/2014	10/7/2016	25,160	18,108				0	7,052
1102	ACCENTURE PLC-CL A	G1151C101	X				11/7/2014	11/17/2016	1,180	834				0	346
1103	EATON CORP PLC	G29183103	X				11/30/2012	11/17/2016	1,953	1,338				0	615
1104	FHLMC GOLD POOL J15724 4	3128PVLD0	X				12/15/2014	4/15/2016	54	57				0	-3
1105	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	5/15/2016	732	782				0	-50
1106	FHLMC GOLD POOL J15724 4	3128PVLD0	X				12/15/2014	5/15/2016	67	71				0	-4
1107	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	6/15/2016	932	996				0	-64
1108	FHLMC GOLD POOL J15724 4	3128PVLD0	X				12/15/2014	6/15/2016	85	90				0	-5
1109	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	7/15/2016	160	171				0	-11
1110	FHLMC GOLD POOL J15724 4	3128PVLD0	X				12/15/2014	7/15/2016	15	16				0	-1
1111	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	8/15/2016	315	337				0	-22
1112	FHLMC GOLD POOL J15724 4	3128PVLD0	X				12/15/2014	8/15/2016	29	31				0	-2
1113	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	9/15/2016	328	351				0	-23
1114	FHLMC GOLD POOL J15724 4	3128PVLD0	X				12/15/2014	9/15/2016	30	32				0	-2
1115	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	10/15/2016	173	185				0	-12
1116	FHLMC GOLD POOL J15724 4	3128PVLD0	X				12/15/2014	10/15/2016	16	17				0	-1
1117	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	11/15/2016	392	419				0	-27
1118	FHLMC GOLD POOL J15724 4	3128PVLD0	X				12/15/2014	11/15/2016	36	38				0	-2
1119	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	12/15/2016	714	763				0	-49
1120	FHLMC GOLD POOL J15724 4	3128PVLD0	X				12/15/2014	12/15/2016	65	69				0	-4
1121	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	1/15/2017	482	515				0	-33
1122	FHLMC GOLD POOL J15724 4	3128PVLD0	X				12/15/2014	1/15/2017	44	47				0	-3
1123	FHLMC GOLD A90393 5.0%	312938NJ8	X				3/8/2010	2/15/2016	214	223				0	-9
1124	FHLMC GOLD A90393 5.0%	312938NJ8	X				3/8/2010	3/15/2016	167	174				0	-7
1125	FHLMC GOLD A90393 5.0%	312938NJ8	X				3/8/2010	4/15/2016	19	20				0	-1
1126	FHLMC GOLD A90393 5.0%	312938NJ8	X				3/8/2010	5/15/2016	21	22				0	-1
1127	FHLMC GOLD A90393 5.0%	312938NJ8	X				3/8/2010	6/15/2016	34	35				0	-1
1128	FHLMC GOLD A90393 5.0%	312938NJ8	X				3/8/2010	7/15/2016	190	198				0	-8
1129	FHLMC GOLD G30719 4.0%	3132J4AV1	X				3/13/2015	4/15/2016	157	170				0	-13
1130	FHLMC GOLD G30719 4.0%	3132J4AV1	X				5/28/2015	4/15/2016	79	85				0	-6
1131	FHLMC GOLD G30719 4.0%	3132J4AV1	X				10/20/2015	4/15/2016	39	42				0	-3
1132	FHLMC GOLD G30719 4.0%	3132J4AV1	X				10/28/2015	4/15/2016	39	42				0	-3
1133	FHLMC GOLD G30719 4.0%	3132J4AV1	X				3/13/2015	4/21/2016	17,298	17,423				0	-125
1134	FHLMC GOLD G30719 4.0%	3132J4AV1	X				5/28/2015	4/21/2016	8,594	8,706				0	-112
1135	FHLMC GOLD G30719 4.0%	3132J4AV1	X				10/20/2015	4/21/2016	4,242	4,348				0	-106
1136	FHLMC GOLD G30719 4.0%	3132J4AV1	X				10/28/2015	4/21/2016	3,853	3,844				0	9
1137	FHLMC GOLD G30719 4.0%	3132J4AV1	X				10/28/2015	5/15/2016	454	488				0	-34
1138	FHLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	2/15/2016	14	15				0	-1
1139	FHLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	3/15/2016	14	15				0	-1
1140	FHLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	4/15/2016	180	189				0	-9
1141	FHLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	5/15/2016	13	13				0	0
1142	FHLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	6/15/2016	13	14				0	-1
1143	FHLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	7/8/2016	8,199	7,945				0	254
1144	FHLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	7/15/2016	183	192				0	-9
1145	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	10/15/2016	249	263				0	-14
1146	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	11/15/2016	520	549				0	-29
1147	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	12/8/2016	48,981	50,336				0	-1,355
1148	FN MA2487 3.0% 12/0	31418BXR2	X				11/24/2015	7/25/2016	417	418				0	-1
1149	FN MA2487 3.0% 12/0	31418BXR2	X				11/24/2015	8/25/2016	147	147				0	0
1150	FN MA2487 3.0% 12/0	31418BXR2	X				11/24/2015	9/25/2016	250	251				0	-1
1151	FN MA2487 3.0% 12/0	31418BXR2	X				11/24/2015	9/28/2016	14,150	13,601				0	549
1152	FN MA2487 3.0% 12/0	31418BXR2	X				11/24/2015	10/25/2016	271	272				0	-1

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses		7,499,688	7,143,141	356,547
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1153	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/4/2016	3/25/2016	145	152				0	-7
1154	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/4/2016	4/25/2016	348	365				0	-17
1155	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	4/25/2016	434	435				0	-1
1156	FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	4/25/2016	54	55				0	-1
1157	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	5/25/2016	194	194				0	0
1158	FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	5/25/2016	24	25				0	-1
1159	FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	6/14/2016	4,954	4,854				0	100
1160	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	6/14/2016	24,403	23,739				0	664
1161	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	6/25/2016	570	572				0	-2
1162	FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	6/25/2016	71	72				0	-1
1163	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	12/15/2016	48	52				0	-4
1164	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	1/15/2017	687	700				0	-13
1165	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	1/15/2017	191	206				0	-15
1166	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	1/15/2017	38	42				0	-4
1167	FHLMC GOLD G30719 4 0%	3132J4AV1	X				3/13/2015	1/15/2016	225	243				0	-18
1168	FHLMC GOLD G30719 4 0%	3132J4AV1	X				5/28/2015	1/15/2016	112	121				0	-9
1169	FHLMC GOLD G30719 4 0%	3132J4AV1	X				10/20/2015	1/15/2016	56	61				0	-5
1170	FHLMC GOLD G30719 4 0%	3132J4AV1	X				10/28/2015	1/15/2016	56	60				0	-4
1171	FHLMC GOLD G30719 4 0%	3132J4AV1	X				3/13/2015	2/15/2016	244	263				0	-19
1172	FHLMC GOLD G30719 4 0%	3132J4AV1	X				5/28/2015	2/15/2016	122	132				0	-10
1173	FHLMC GOLD G30719 4 0%	3132J4AV1	X				10/20/2015	2/15/2016	61	66				0	-5
1174	FHLMC GOLD G30719 4 0%	3132J4AV1	X				10/28/2015	2/15/2016	61	66				0	-5
1175	FHLMC GOLD G30719 4 0%	3132J4AV1	X				3/13/2015	3/15/2016	156	169				0	-13
1176	FHLMC GOLD G30719 4 0%	3132J4AV1	X				5/28/2015	3/15/2016	78	85				0	-7
1177	FHLMC GOLD G30719 4 0%	3132J4AV1	X				10/20/2015	3/15/2016	39	42				0	-3
1178	FHLMC GOLD G30719 4 0%	3132J4AV1	X				10/28/2015	3/15/2016	39	42				0	-3
1179	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	8/15/2016	251	261				0	-10
1180	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	9/15/2016	52	54				0	-2
1181	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	10/15/2016	18	18				0	0
1182	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	11/15/2016	21	21				0	0
1183	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	12/15/2016	207	215				0	-8
1184	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	1/15/2017	53	55				0	-2
1185	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	2/15/2016	149	159				0	-10
1186	FHLMC GOLD A92821 5 0%	312941D20	X				6/23/2014	2/15/2016	12	14				0	-2
1187	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	3/15/2016	235	249				0	-14
1188	FHLMC GOLD A92821 5 0%	312941D20	X				6/23/2014	3/15/2016	20	22				0	-2
1189	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	4/15/2016	381	397				0	-16
1190	FHLMC GOLD A92821 5 0%	312941D20	X				6/23/2014	4/15/2016	31	34				0	-3
1191	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	5/15/2016	229	243				0	-14
1192	FHLMC GOLD A92821 5 0%	312941D20	X				6/23/2014	5/15/2016	19	21				0	-2
1193	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	6/15/2016	481	505				0	-24
1194	FHLMC GOLD A92821 5 0%	312941D20	X				6/23/2014	6/15/2016	40	44				0	-4
1195	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	7/15/2016	457	479				0	-22
1196	FHLMC GOLD A92821 5 0%	312941D20	X				6/23/2014	7/15/2016	38	42				0	-4
1197	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	8/15/2016	257	266				0	-9
1198	FHLMC GOLD A92821 5 0%	312941D20	X				6/23/2014	8/15/2016	21	23				0	-2
1199	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	9/15/2016	253	268				0	-15
1200	FHLMC GOLD A92821 5 0%	312941D20	X				6/23/2014	9/15/2016	21	23				0	-2
1201	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	10/15/2016	500	531				0	-31
1202	FHLMC GOLD A92821 5 0%	312941D20	X				6/23/2014	10/15/2016	45	46				0	-1
1203	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	11/15/2016	168	178				0	-10
1204	FHLMC GOLD A92821 5 0%	312941D20	X				6/23/2014	11/15/2016	14	16				0	-2
1205	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	12/15/2016	430	451				0	-21
1206	FHLMC GOLD A92821 5 0%	312941D20	X				6/23/2014	12/15/2016	35	39				0	-4
1207	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	1/15/2017	225	234				0	-9
1208	FHLMC GOLD A92821 5 0%	312941D20	X				6/23/2014	1/15/2017	18	20				0	-2
1209	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	2/15/2016	640	650				0	-10
1210	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	2/15/2016	179	191				0	-12
1211	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	2/15/2016	37	39				0	-2
1212	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	3/15/2016	655	665				0	-10
1213	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	3/15/2016	183	196				0	-13
1214	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	3/15/2016	36	39				0	-3
1215	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	4/15/2016	592	601				0	-9
1216	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	4/15/2016	166	177				0	-11
1217	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	4/15/2016	33	36				0	-3
1218	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	5/15/2016	774	787				0	-13
1219	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	5/15/2016	216	232				0	-16
1220	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	5/15/2016	45	47				0	-2
1221	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	6/15/2016	907	923				0	-16
1222	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	6/15/2016	251	272				0	-21
1223	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	6/15/2016	52	55				0	-3
1224	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	7/15/2016	834	848				0	-14

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses		7,499,688	7,143,141	356,547
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1225	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	7/15/2016	233	249				0	-16
1226	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	7/15/2016	48	50				0	-2
1227	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	8/15/2016	803	816				0	-13
1228	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	8/15/2016	225	241				0	-16
1229	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	8/15/2016	46	48				0	-2
1230	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	9/15/2016	974	990				0	-16
1231	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	9/15/2016	272	292				0	-20
1232	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	9/15/2016	56	59				0	-3
1233	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	10/15/2016	790	803				0	-13
1234	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	10/15/2016	221	236				0	-15
1235	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	10/15/2016	46	48				0	-2
1236	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	11/15/2016	1,025	1,043				0	-18
1237	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	11/15/2016	285	307				0	-22
1238	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	11/15/2016	58	62				0	-4
1239	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	12/15/2016	866	882				0	-16
1240	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	12/15/2016	241	259				0	-18
1241	FNMA POOL MA2484 4 0%	31418BXN1	X				12/2/2016	1/25/2017	727	766				0	-39
1242	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	1/25/2016	118	118				0	0
1243	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	2/25/2016	100	100				0	0
1244	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	3/25/2016	157	157				0	0
1245	FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	3/25/2016	20	20				0	0
1246	NB CROSSROADS 2010		X						41,006	0					41,006
1247	MERITECH		X						6,482	0					6,482

Part I, Line 11 (990-PF) - Other Income

		1,042	1,042	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OTHER PARTNERSHIP INCOME - NB CROSSROADS 2010	1,038	1,038	
2	ROYALTIES INCOME - NB CROSSROADS 2010	4	4	

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

		18,557	8,197	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAXES WITHHELD	8,197	8,197		
2	ESTIMATED EXCISE PAYMENTS	10,360			

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

		18,691	18,691	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	INVESTMENT INTEREST EXPENSE	6,019	6,019		
2	OTHER MISC FEES FROM PARTNERSHIP	150	150		
3	PARTNERSHIP PROFESSIONAL FEES - NB CRO	12,431	12,431		
4	PARTNERSHIP PROFESSIONAL FEES - MERITE	91	91		

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

			21,409,860	22,253,557	23,448,248
	Asset Description	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
1				0	
2	DREYFUS PREM LT TRM HI YLD-R		0	394,161	369,346
3	DREYFUS GLOBAL REAL ES SEC-Y		0	400,000	371,554
4	DREYFUS/NEWTON INTERN EQTY-Y		0	1,222,323	1,099,832
5	ELECTRONIC ARTS		0	86,311	85,061
6	EXELON CORP		0	83,088	92,274
7	EXXON MOBIL CORP		0	77,126	87,372
8	FACEBOOK INC		0	131,570	196,276
9	GENERAL ELECTRIC CO		0	84,180	94,484
10	HALLIBURTON COMPANY COM		0	78,924	93,577
11	HARTFORD FINL SVCS GROUP INC COM		0	113,940	137,232
12	HOME DEPOT INC USD 0 05		0	77,774	135,153
13	HONEYWELL INTL INC		0	100,919	145,044
14	ILLINOIS TOOL WORKS INC COM		0	113,160	158,953
15	INCYTE GENOMICS INC		0	55,488	57,756
16	INTEL CORPORATION		0	93,662	99,380
17	INTERCONTINENTALEXCHANGE GRO		0	86,072	130,612
18	ISHARES TR S&P MIDCAP 400 INDEX FD		0	2,238,272	2,585,587
19	ISHARES TR S & P SMALL CAP 600		0	1,469,193	1,754,755
20	JOHNSON & JOHNSON COM		0	83,863	98,965
21	ELI LILLY & CO COM		0	104,936	95,615
22	MARATHON PETROLEUM CORP		0	100,535	113,288
23	MERCK & CO INC		0	97,854	103,022
24	MICROSOFT CORP COM		0	44,692	50,333
25	MICRON TECHNOLOGY		0	124,818	151,248
26	MONDELEZ INTERNATIONAL INC		0	94,484	100,629
27	MONSTER BEVERAGE CORP		0	50,924	99,721
28	ASG MANAGED FUTURES STRAT-Y		0	300,000	261,205
29	NIKE INC CL B		0	107,988	100,643
30	NUCOR CORP		0	65,378	86,899
31	NVIDIA CORP		0	117,606	180,391
32	PALO ALTO NETWORKS INC		0	66,019	55,397
33	PANERA BREAD CO		0	91,245	86,548
34	PEPSICO INC		0	93,649	155,794
35	PFIZER INC COM		0	75,989	75,938
36	PHILIP MORRIS INTERNATIONAL		0	84,449	99,724
37	PIONEER NAT RES CO		0	69,665	81,392
38	PROCTER & GAMBLE CO COM		0	129,482	134,528
39	QUALCOMM INC		0	153,420	154,524
40	SALESFORCE COM INC		0	72,299	66,406
41	SCHLUMBERGER LIMITED COM		0	93,694	88,987
42	SCHWAB CHARLES CORP NEW		0	124,356	153,144
43	SYNCHRONY FINANCIAL		0	95,714	124,043
44	TAIWAN SEMICONDUCTOR ADR		0	105,771	111,550
45	3M CO		0	77,680	97,321
46	TIME WARNER INC		0	139,554	177,615

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

			21,409,860	22,253,557	23,448,248
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
47	NB CROSSROADS 2010 FUND - A		0	500,000	392,966
48	UNITED TECHNOLOGIES CORP		0	93,359	106,551
49	UNITED HEALTH GROUP INC		0	137,436	162,441
50	UNIVERSAL HEALTH SVCS INC CL B		0	78,579	60,211
51	DREYFUS SELECT MGR L/S EQ-Y		0	550,000	550,899
52	DREYFUS FLOATING RATE INC-Y		0	232,752	224,779
53	VALERO ENERGY CORP NEW		0	79,377	97,698
54	VERIZON COMMUNICATIONS INC		0	36,969	44,305
55	VISA INC		0	114,000	115,470
56	VIRTUS EMERGING MKTS OPPOR-I		0	712,703	649,806
57	VOYA FINANCIAL INC		0	108,401	123,543
58	WELLS FARGO & CO NEW		0	70,804	102,835
59	WILLIAMS CO INC		0	72,300	73,802
60	YUM BRANDS INC		0	71,060	84,862
61	ZIMMER HLDGS INC		0	83,024	69,866
62	A.B.B FIN USA INC 2 875% 5/08/22		0	29,103	30,307
63	AT&T INC		0	32,894	31,727
64	ABBVIE INC 2 9% 11/06/22		0	20,288	19,755
65	ADOBE SYSTEMS INC 3 25% 2/01/25		0	19,807	20,010
66	ALEXANDRIA REAL ESTATE 4 3% 1/15/26		0	16,172	15,416
67	AMAZON.COM INC		0	29,401	29,688
68	AMGEN INC 5.65% 6/15/42		0	39,243	38,368
69	ANHEUSER-BUSH INBEV FI 4.9% 2/01/46		0	24,941	27,022
70	APACHE CORP 3 25% 4/15/22		0	14,711	15,236
71	APPLE INC 4.375% 5/13/45		0	24,799	25,683
72	ARROW ELECTRONICS INC 3 5% 4/01/22		0	24,958	24,751
73	BP CAP MKTS P L C 4.75% 3/10/19		0	22,213	21,201
74	BANK OF AMERICA CORP 2.6% 1/15/19		0	30,084	30,256
75	BANK OF AMERICA CORP 3.95% 4/21/25		0	39,592	39,820
76	BIOGEN INC 2 9% 9/15/20		0	19,958	20,255
77	BLACKROCK INC		0	14,879	15,527
78	BOSTON PROPERTIES LP		0	14,759	15,848
79	BURLINGTN NORTH SANTA 3.45% 9/15/21		0	31,202	31,331
80	CVS HEALTH CORP		0	19,689	21,509
81	CALIFORNIA ST EARTHQ 2 805% 7/01/19		0	19,999	20,236
82	CELGENE CORP 2.875% 8/15/20		0	14,979	15,172
83	CHICAGO ILL 6.034% 1/01/42		0	30,000	25,246
84	CITIGROUP INC 4 45% 9/29/27		0	52,742	50,792
85	CITIZENS BANK NA/PROVIDENCE RI		0	20,038	19,877
86	COMCAST CORP 3 125% 7/15/22		0	34,920	35,732
87	CONSUMERS ENERGY CO 3.25% 8/15/46		0	9,922	8,828
88	RABOBANK NEDERLAND		0	38,139	37,612
89	CREDIT SUISSE GRP FU 3 125% 12/10/20		0	25,256	24,922
90	CUBESMART LP 4.8% 7/15/22		0	22,117	21,533
91	DEUTSCHE BK AG LONDON		0	20,432	20,473
92	EASTMAN CHEMICAL CO 3.6% 8/15/22		0	14,911	15,381

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

			21,409,860	22,253,557	23,448,248
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
93	EBAY INC 2 6% 7/15/22		0	28,471	29,078
94	ENTERPRISE PRODUCTS 2 55% 10/15/19		0	10,129	10,102
95	EXELON CORP 3 4% 4/15/26		0	15,015	14,718
96	EXXON MOBIL CORP		0	15,000	15,032
97	FHLMC GOLD POOL #G0871 3.5% 8/01/46		0	20,542	19,888
98	FHLMC GOLD G08733 3 5% 11/01/46		0	40,834	40,781
99	FHLMC GOLD G05938 5 0% 1/01/36		0	1,456	1,494
100	FHLMC GOLD POOL J15724 4 0% 6/01/26		0	17,747	17,478
101	TSS 4 8 04/01/26 CORP 4 8% 4/01/26		0	31,619	32,326
102	TOYOTA MOTOR CREDIT 1 55% 7/13/18		0	24,945	24,994
103	ALLERGAN PLC		0	105,298	100,805
104	ACCENTURE PLC IRELAND SHS CL A		0	66,917	72,972
105	EATON CORP PLC		0	101,821	122,909
106	INGERSOLL-RAND PLC		0	96,656	152,331
107	INVESCO LTD		0	147,425	133,799
108	NABORS INDUSTRIES LTD COM		0	60,749	92,496
109	BROADCOM LTD		0	132,293	226,973
110	AT&T INC		0	123,762	145,878
111	ABBOTT LABORATORIES		0	59,991	58,383
112	ADOBE SYS INC COM		0	84,079	124,878
113	AGILENT TECHNOLOGIES INC		0	53,235	58,772
114	ALEXION PHARMACEUTICALS INC		0	85,644	78,793
115	ALLY FINANCIAL INC		0	131,745	119,446
116	ALPHABET INC/CA		0	255,906	290,037
117	FHLMC GOLD POOL C91339 4 0% 10/01/30		0	6,298	6,250
118	FHLMC GOLD POOL C91738 4.0% 11/01/33		0	9,534	9,555
119	FG GOLD POOL T49004 3.0% 9/01/27		0	4,599	4,564
120	FHLMC GOLD POOL T49005 3 5% 12/01/28		0	14,195	13,931
121	FHLMC GOLD POOL A90393 5 0% 12/01/39		0	8,145	8,627
122	FHLMC GOLD A92821 5 0% 7/01/40		0	17,821	18,232
123	FHLMC GOLD A95828 4 5% 12/01/40		0	55,877	58,734
124	FHLMC GOLD POOL Q4259 3 5% 8/01/46		0	20,711	20,066
125	FHLMC GOLD Q43259 3 5% 9/01/46		0	40,657	40,432
126	FNMA REMIC TRUST 2014- 3 0% 3/25/40		0	20,855	20,814
127	FNMA POOL 0AJ1758		0	8,500	8,452
128	FNMA AL4082 3.5% 10/01/27		0	11,729	11,529
129	FNMA POOL AL4191 3.5% 1/01/28		0	16,409	16,269
130	FNMA POOL # AL6150 4.0% 8/01/27		0	9,165	9,024
131	FNMA POOL # AL6895 3 5% 5/1/45		0	26,495	26,334
132	NTI-MERITECH CAPITAL PARTNERS II LP		0	387,814	67,834
133	LIABILITY MERITECH CAPITAL II		0	0	0
134	FNMA POOL # AY5580 3 5% 6/01/45		0	45,206	44,017
135	FNMA AY8429 3.5% 8/01/45		0	28,656	28,588
136	FNMA POOL # BC0885 3 0% 5/01/46		0	34,512	33,368
137	FNMA BC9007 4 0% 11/01/46		0	47,378	47,196
138	FNMA POOL # BD1480 3 5% 9/01/46		0	31,695	30,658

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

			21,409,860	22,253,557	23,448,248
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
139	FNMA MA1897 3 5% 5/01/44		0	9,766	9,725
140	FNMA POOL MA2484 4 0% 12/01/45		0	26,925	26,600
141	FNMA POOL MA2561 3 0% 3/01/31		0	53,824	52,969
142	FNMA MA2653 4.0% 6/01/46		0	20,495	20,071
143	FNMA POOL # MA2670 3 0% 7/01/46		0	35,305	33,712
144	FNMA POOL # MA2705 3.0% 7/01/46		0	40,672	38,833
145	FNMA POOL # MA2737 3.0% 9/01/46		0	46,057	44,062
146	FNMA POOL #MA2752 3 0% 9/01/31		0	46,146	45,275
147	FNMA MA2775 2.5% 9/01/31		0	70,942	68,782
148	FNMA POOL MA2879 4 0% 12/01/46		0	47,524	47,356
149	FIDELITY NATL INFORM 3.875% 6/05/24		0	31,293	30,608
150	FLORIDA ST HURRICANE 2 995% 7/01/20		0	45,000	46,077
151	FORD MOTOR CREDIT CO 3 219% 1/09/22		0	25,473	24,720
152	GNMA II MA3873 3 0% 8/20/46		0	56,115	54,480
153	GNMA POOL II MA3874 3 5% 8/20/46		0	30,943	30,260
154	GNMA II POOL #MA4070 4.0% 11/20/46		0	68,798	68,876
155	GNMA II MA4129 4.5% 12/20/46		0	16,116	16,035
156	GENERAL ELEC CAP CORP		0	49,503	49,908
157	GOLDMAN SACHS GROUP		0	36,741	43,220
158	HSBC FINANCE CORP		0	59,692	61,822
159	INTEL CORP 2 7% 12/15/22		0	14,864	15,068
160	INTEL CORP		0	25,203	27,967
161	JPMORGAN CHASE & CO 3 375% 5/01/23		0	24,530	24,910
162	KIMCO REALTY CORP 3.4% 11/01/22		0	15,872	15,222
163	KROGER CO/THE 2 6% 2/01/21		0	14,993	14,969
164	MET LIFE GLOB FNDG 7.717% 2/15/19		0	31,697	33,559
165	MICROSOFT CORP 3 75% 2/12/45		0	24,798	23,444
166	MORGAN STANLEY 4 875% 11/01/22		0	46,321	48,228
167	NYSE EURONEXT		0	30,048	30,167
168	NEW YORK N Y		0	23,172	22,227
169	NEW YORK N Y CITY MU 6 282% 6/15/42		0	38,498	39,564
170	FNMA AL9121 4 0% 7/01/29		0	14,752	14,632
171	FNMA POOL AU6278 5 0% 11/01/43		0	11,836	11,888
172	OAKLAND CA UNIF SCH 9 5% 8/01/34		0	23,609	23,703
173	ONTARIO (PROVINCE OF) 4 0% 10/07/19		0	34,940	36,980
174	ORACLE CORP		0	20,633	20,243
175	ORACLE CORP 2.5% 5/15/22		0	19,804	19,861
176	PEPSICO INC 4.5% 1/15/20		0	32,158	32,282
177	PETROLEOS MEXICANOS		0	36,846	35,105
178	PHILADELPHIA PA SCH 5 06% 9/01/42		0	20,000	18,947
179	PRES & FELLOWS OF HAR 3.15% 7/15/46		0	9,983	8,947
180	PUBLIC SERVICE ENTERP 1 6% 11/15/19		0	9,988	9,856
181	ROYAL BK CANADA 1.25% 6/16/17		0	34,988	35,010
182	SCRIPPS NETWORKS INTERACTIVE I		0	19,680	20,044
183	SOUTH CAROLINA ST PU 2 388% 12/01/23		0	15,000	14,536
184	SPECTRA ENERGY PARTNER 3 5% 3/15/2		0	14,799	14,651

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

			21,409,860	22,253,557	23,448,248
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
185	TANGER PROPERTIES LP 3 125% 9/01/26		0	19,947	18,787
186	TELEFONICA EMISIONES SAU		0	40,203	42,858
187	TEVA PHARMACEUTICALS 3 15% 10/01/2		0	24,934	23,048
188	TIME WARNER INC 4.0% 1/15/22		0	31,649	31,147
189	21ST CENTY FOX AMER 6 15% 3/01/37		0	27,380	29,256
190	UBS COM MTG TR 2012-C1 3.4% 5/10/45		0	15,875	15,442
191	U S TREASURY BOND 3 0% 5/15/45		0	53,917	54,256
192	U S TREASURY BOND 2 875% 8/15/45		0	19,152	19,246
193	U S TREASURY BOND		0	36,716	31,103
194	U S ETREASURY NOTE 2.25% 8/15/46		0	24,487	21,020
195	U S TREASURY INFLATIO 0.125% 4/15/20		0	20,466	20,858
196	US TREAS-CPI INFLATION INDEX		0	5,699	5,878
197	UNITED STATES TREAS 1 125% 1/15/19		0	165,750	164,685
198	U S. TREASURY NOTE 2.625%		0	197,235	193,376
199	U S TREASURY NOTE		0	39,426	38,920
200	US TREAS-CPI		0	66,531	66,402
201	U S TREASURY NOTE 0.75% 10/31/17		0	54,341	54,950
202	US TREASURY INFLATIO 0 375% 7/15/25		0	40,496	40,550
203	UNITED STATES TREAS 1.375% 8/31/23		0	14,841	14,212
204	UNIV OF CALIFORNIA 4.131% 5/15/45		0	20,082	19,720
205	VERIZON COMMUNICATION 6 55% 9/15/4		0	37,816	37,469
206	WELLS FARGO & COMPANY 2.6% 7/22/2		0	15,504	15,087
207	WELLS FARGO & COMPANY 4 9% 11/17/4		0	25,515	25,678
208	AMAZON COM INC		0	108,415	236,209
209	AMERICAN TOWER CORP-CL A		0	90,602	101,664
210	APPLE COMPUTER INC COM		0	95,036	108,755
211	BNY MELLON INTL FD CL M SHSS		0	2,146,024	2,015,249
212	BANK AMER CORP		0	134,143	179,673
213	BIOMARIN PHARMACEUTICAL INC		0	54,380	44,485
214	BRISTOL MYERS SQUIBB CO COM		0	70,502	74,219
215	CABOT OIL & GAS CORP		0	70,211	68,211
216	CELANESE CORP DEL		0	65,570	107,874
217	CELGENE CORP		0	74,798	79,289
218	CHEVRONTEXACO CORP		0	85,559	96,161
219	CITIZENS FINANCIAL GROUP INC		0	90,764	148,577
220	COMCAST CORP NEW CL A		0	61,861	66,978
221	CONSTELLATION BRANDS INC		0	74,502	89,533
222	COSTCO WHSL CORP NEW		0	81,480	94,785
223	DFA EMERG MKTS CORE EQUITY		0	355,384	300,071
224	DISNEY (WALT) COMPANY HOLDING CO.		0	67,676	106,617
225	DOMINION RES INC VA NEW		0	74,687	83,483
226	DOW CHEMICAL COMPANY COMMON		0	84,990	99,563

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

Line 3 - Other increases not included in Part III, Line 2

1	PARTNERSHIP DISTRIBUTIONS	1	17,500
2	PURCHASE OF ACCRUED INTEREST C/O FROM PY	2	903
3	COST BASIS ADJUSTMENT	3	492
4	Total	4	18,895

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

1	NB CROSSROADS PARTNERSHIP K-1 ADJUSTMENT	1	33,618
2	MERITECH PARTNERSHIP K-1 ADJUSTMENT	2	6,465
3	BASIS CHANGE ON DIVS TREATED AS ROC - EATON CORP PLC	3	3,453
4	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	4	1,455
5	ROC BASIS ADJUSTMENT	5	84
6	Total	6	45,075

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7 498 146	0	0	7,143,141	355 005	0	0	0	355 005
1	MONSTER BEVERAGE CORP	61174X109		1/13/2014	11/17/2016	1,683		0	929	754	0	0	0	754
2	NETFLIX COM INC	64110L106		1/7/2016	7/19/2016	17,508		0	24,313	-6,805	0	0	0	-6,805
3	NETFLIX COM INC	64110L106		1/13/2016	7/19/2016	14,091		0	17,853	-3,762	0	0	0	-3,762
4	NETFLIX COM INC	64110L106		1/21/2016	7/19/2016	8,711		0	10,854	-2,143	0	0	0	-2,143
5	NEW JERSEY ST ECON 1 09	6459186N8		4/24/2014	6/15/2016	25,000		0	25,000	0	0	0	0	0
6	NIKE INC CLASS B	654106103		4/21/2015	11/17/2016	1,548		0	1,503	45	0	0	0	45
7	NUCOR CORP	670346105		6/19/2013	11/17/2016	1,195		0	896	299	0	0	0	299
8	NVIDIA CORP	67066G104		10/13/2016	11/17/2016	3,754		0	2,617	1,137	0	0	0	1,137
9	ORACLE CORP 2 375%	68389XAQ8		7/23/2015	4/29/2016	20,679		0	20,283	396	0	0	0	396
10	ORACLE CORP 2 5% 5	68389XBB0		4/28/2015	4/5/2016	5,126		0	4,982	144	0	0	0	144
11	PNC FINANCIAL SERVICES G	693475105		6/19/2013	1/19/2016	45,556		0	38 350	7,206	0	0	0	7,206
12	PNC FINANCIAL SERVICES G	693475105		6/19/2013	1/20/2016	43,132		0	37,057	6,075	0	0	0	6,075
13	PALO ALTO NETWORKS INC	697435105		3/31/2015	7/21/2016	24,453		0	28,397	-3,944	0	0	0	-3,944
14	PALO ALTO NETWORKS INC	697435105		3/31/2015	8/2/2016	20,775		0	24,130	-3,355	0	0	0	-3,355
15	COMCAST CORP CL A	20030N101		10/14/2013	8/19/2016	25,275		0	17,620	7,655	0	0	0	7,655
16	COMCAST CORP CL A	20030N101		10/14/2013	9/2/2016	660		0	464	196	0	0	0	196
17	COMCAST CORP CL A	20030N101		12/16/2013	9/2/2016	20,469		0	15,352	5,117	0	0	0	5,117
18	COMCAST CORP CL A	20030N101		12/16/2013	11/15/2016	670		0	495	175	0	0	0	175
19	COMCAST CORP CL A	20030N101		7/8/2015	11/15/2016	24,782		0	23,147	1,635	0	0	0	1,635
20	COMCAST CORP CL A	20030N101		7/8/2015	11/17/2016	1,365		0	1 251	114	0	0	0	114
21	CONSTELLATION BRANDS IN	21036P108		8/13/2015	11/17/2016	1,545		0	1,274	271	0	0	0	271
22	COSTCO WHSL CORP NEW	22160K105		6/19/2013	11/17/2016	754		0	562	192	0	0	0	192
23	CREDIT SUISSE GRP FUN 2 7	225433AD3		3/30/2016	11/7/2016	25,074		0	24,729	345	0	0	0	345
24	DFA EMERG MKTS CORE EQ	233203421		5/5/2015	3/30/2016	200,000		0	244,616	-44,616	0	0	0	-44,616
25	DEVON ENERGY CORPORAT	25179M103		3/17/2016	9/27/2016	70,265		0	50,266	19,999	0	0	0	19,999
26	WALT DISNEY CO/THE	254687106		6/8/2012	11/17/2016	993		0	459	534	0	0	0	534
27	DOMINION RES INC VA NEW	25746U109		1/6/2016	8/23/2016	22,013		0	19 879	2,134	0	0	0	2,134
28	EXELON CORP	30161N101		8/20/2015	11/17/2016	951		0	1,024	-73	0	0	0	-73
29	EXXON MOBIL CORP	30231G102		7/8/1976	3/3/2016	25,541		0	1,017	24,524	0	0	0	24,524
30	EXXON MOBIL CORP	30231G102		6/18/2014	3/3/2016	13,058		0	16,293	-3,235	0	0	0	-3,235
31	EXXON MOBIL CORP	30231G102		6/18/2014	3/17/2016	25,234		0	30,742	-5,508	0	0	0	-5,508
32	EXXON MOBIL CORP	30231G102		6/18/2014	11/17/2016	1,704		0	2,049	-345	0	0	0	-345
33	FACEBOOK INC-A	30303M102		5/2/2014	9/30/2016	11,268		0	5 363	5,905	0	0	0	5,905
34	FACEBOOK INC-A	30303M102		5/2/2014	11/14/2016	7,073		0	3,717	3,356	0	0	0	3,356
35	FACEBOOK INC-A	30303M102		5/22/2014	11/14/2016	17,046		0	8,971	8,075	0	0	0	8,075
36	FACEBOOK INC-A	30303M102		5/22/2014	11/16/2016	17,798		0	9,276	8,522	0	0	0	8,522
37	FACEBOOK INC-A	30303M102		5/22/2014	11/17/2016	6,443		0	3,356	3,087	0	0	0	3,087
38	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	2/15/2016	61		0	62	-1	0	0	0	-1
39	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	3/15/2016	792		0	810	-18	0	0	0	-18
40	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	4/15/2016	57		0	58	-1	0	0	0	-1
41	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	5/15/2016	55		0	57	-2	0	0	0	-2
42	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	6/15/2016	50		0	52	-2	0	0	0	-2
43	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	7/15/2016	52		0	54	-2	0	0	0	-2
44	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	8/15/2016	53		0	54	-1	0	0	0	-1
45	FNMA BC1168 4 0% 6/	3140EVJN8		8/31/2016	12/25/2016	775		0	833	-58	0	0	0	-58
46	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	4/25/2016	167		0	171	-4	0	0	0	-4
47	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	5/25/2016	269		0	274	-5	0	0	0	-5
48	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	6/25/2016	235		0	240	-5	0	0	0	-5
49	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	7/25/2016	76		0	78	-2	0	0	0	-2
50	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	8/12/2016	40,039		0	39,379	660	0	0	0	660
51	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	9/25/2016	633		0	661	-28	0	0	0	-28
52	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	10/25/2016	330		0	344	-14	0	0	0	-14
53	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	10/25/2016	660		0	689	-29	0	0	0	-29
54	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	11/25/2016	680		0	709	-29	0	0	0	-29
55	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	11/25/2016	1,360		0	1 420	-60	0	0	0	-60
56	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	12/25/2016	371		0	387	-16	0	0	0	-16
57	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	12/25/2016	743		0	776	-33	0	0	0	-33
58	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	1/25/2017	582		0	606	-24	0	0	0	-24
59	FNMA POOL # MA2558 4 0%	31418BZY5		6/14/2016	8/25/2016	1,099		0	1,179	-80	0	0	0	-80
60	FNMA POOL # MA2558 4 0%	31418BZY5		6/14/2016	8/31/2016	44,554		0	44,606	-52	0	0	0	-52
61	FNMA POOL # MA2558 4 0%	31418BZY5		6/14/2016	9/25/2016	1,062		0	1,140	-78	0	0	0	-78
62	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	8/25/2016	109		0	114	-5	0	0	0	-5
63	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	9/25/2016	171		0	178	-7	0	0	0	-7
64	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	10/25/2016	162		0	169	-7	0	0	0	-7
65	FNMA POOL # MA2705 3 0%	31418CAF1		9/28/2016	10/25/2016	23		0	24	-1	0	0	0	-1
66	SERVICENOW INC	81762P102		8/15/2013	3/17/2016	609		0	435	174	0	0	0	174
67	SERVICENOW INC	81762P102		8/15/2013	3/30/2016	2,453		0	1,739	714	0	0	0	714
68	SERVICENOW INC	81762P102		4/16/2014	3/30/2016	27,293		0	23 597	3,696	0	0	0	3,696
69	DOMINION RES INC VA NEW	25746U109		1/6/2016	11/17/2016	712		0	685	27	0	0	0	27

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	*Gains Minus* Excess FMV Over Adj Basis or Losses
						7,498 146	0	0	7,143,141	355,005	0	0	0	355 005
70	DOW CHEMICAL CO	260543103		10/7/2014	11/17/2016	2,124		0	2 000	124	0	0	0	124
71	DREYFUS HIGH YIELD-I	261980759		11/14/2013	6/24/2016	125,000		0	140,468	-15,468	0	0	0	-15,468
72	DREYFUS/NEWTON INTERN	26203E695		5/5/2015	12/29/2016	50,000		0	57,677	-7,677	0	0	0	-7,677
73	DYNEGY INC/NEW	26817R108		3/17/2016	11/17/2016	943		0	1,360	-417	0	0	0	-417
74	DYNEGY INC/NEW	26817R108		3/17/2016	12/7/2016	9,225		0	15 508	-6,283	0	0	0	-6,283
75	DYNEGY INC/NEW	26817R108		5/31/2016	12/8/2016	3,187		0	7,328	-4,141	0	0	0	-4,141
76	DYNEGY INC/NEW	26817R108		3/17/2016	12/8/2016	8,192		0	13,876	-5,684	0	0	0	-5,684
77	DYNEGY INC/NEW	26817R108		3/18/2016	12/8/2016	6,827		0	11,650	-4,823	0	0	0	-4,823
78	DYNEGY INC/NEW	26817R108		5/31/2016	12/8/2016	1,044		0	2,443	-1,399	0	0	0	-1,399
79	DYNEGY INC/NEW	26817R108		5/31/2016	12/9/2016	1,112		0	2,443	-1,331	0	0	0	-1,331
80	FNMA AS7601 4 0% 7/(	3138WHNT5		8/10/2016	11/25/2016	717		0	771	-54	0	0	0	-54
81	FNMA AS7601 4 0% 7/(	3138WHNT5		8/10/2016	12/9/2016	49,694		0	50,864	-1,170	0	0	0	-1,170
82	FNMA AS7601 4 0% 7/(	3138WHNT5		8/10/2016	12/25/2016	952		0	1,025	-73	0	0	0	-73
83	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	2/25/2016	306		0	336	-30	0	0	0	-30
84	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	3/25/2016	17		0	19	-2	0	0	0	-2
85	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	4/25/2016	921		0	1 010	-89	0	0	0	-89
86	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	5/25/2016	458		0	502	-44	0	0	0	-44
87	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	6/25/2016	16		0	18	-2	0	0	0	-2
88	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	7/25/2016	173		0	190	-17	0	0	0	-17
89	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	8/25/2016	15		0	16	-1	0	0	0	-1
90	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	9/25/2016	18		0	20	-2	0	0	0	-2
91	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	10/25/2016	15		0	16	-1	0	0	0	-1
92	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	11/25/2016	14		0	16	-2	0	0	0	-2
93	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	12/25/2016	16		0	17	-1	0	0	0	-1
94	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	1/25/2017	15		0	17	-2	0	0	0	-2
95	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	7/25/2016	365		0	385	-20	0	0	0	-20
96	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	8/25/2016	390		0	411	-21	0	0	0	-21
97	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	9/25/2016	533		0	562	-29	0	0	0	-29
98	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	6/15/2016	93		0	97	-4	0	0	0	-4
99	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	7/15/2016	93		0	98	-5	0	0	0	-5
100	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	8/15/2016	94		0	98	-4	0	0	0	-4
101	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	9/15/2016	94		0	98	-4	0	0	0	-4
102	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	10/15/2016	94		0	98	-4	0	0	0	-4
103	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	11/15/2016	94		0	98	-4	0	0	0	-4
104	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	12/15/2016	94		0	98	-4	0	0	0	-4
105	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	1/15/2017	98		0	102	-4	0	0	0	-4
106	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	2/15/2016	82		0	87	-5	0	0	0	-5
107	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	3/15/2016	43		0	46	-3	0	0	0	-3
108	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	4/15/2016	81		0	86	-5	0	0	0	-5
109	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	5/15/2016	26		0	28	-2	0	0	0	-2
110	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	8/25/2016	663		0	678	-15	0	0	0	-15
111	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	9/25/2016	68		0	69	-1	0	0	0	-1
112	FNMA BC9007 4 0% 11/	3140F5AH6		12/9/2016	1/25/2017	456		0	481	-25	0	0	0	-25
113	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	11/25/2016	42		0	44	-2	0	0	0	-2
114	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	12/25/2016	42		0	44	-2	0	0	0	-2
115	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	1/25/2017	45		0	47	-2	0	0	0	-2
116	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	10/25/2016	714		0	753	-39	0	0	0	-39
117	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	11/25/2016	677		0	714	-37	0	0	0	-37
118	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	12/25/2016	838		0	884	-46	0	0	0	-46
119	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	1/25/2017	475		0	501	-26	0	0	0	-26
120	FNMA AY8429 3 5% 8/(	3138YNLK1		12/8/2016	1/25/2017	455		0	469	-14	0	0	0	-14
121	FNMA POOL # 745418 5 5%	31403DDX4		11/13/2012	2/25/2016	31		0	34	-3	0	0	0	-3
122	FNMA POOL # 745418 5 5%	31403DDX4		4/1/2013	2/25/2016	74		0	82	-8	0	0	0	-8
123	FNMA POOL # 745418 5 5%	31403DDX4		11/13/2012	3/25/2016	34		0	38	-4	0	0	0	-4
124	FNMA POOL # 745418 5 5%	31403DDX4		4/1/2013	3/25/2016	82		0	90	-8	0	0	0	-8
125	FNMA POOL # 745418 5 5%	31403DDX4		11/13/2012	4/25/2016	32		0	35	-3	0	0	0	-3
126	FNMA POOL # 745418 5 5%	31403DDX4		4/1/2013	4/25/2016	77		0	85	-8	0	0	0	-8
127	FNMA POOL # 745418 5 5%	31403DDX4		11/13/2012	5/25/2016	32		0	35	-3	0	0	0	-3
128	FNMA POOL # 745418 5 5%	31403DDX4		4/1/2013	5/25/2016	76		0	84	-8	0	0	0	-8
129	FNMA POOL # 745418 5 5%	31403DDX4		11/13/2012	6/25/2016	31		0	34	-3	0	0	0	-3
130	FNMA POOL # 745418 5 5%	31403DDX4		4/1/2013	6/25/2016	74		0	81	-7	0	0	0	-7
131	FNMA POOL # 745418 5 5%	31403DDX4		4/1/2013	7/8/2016	3,722		0	3,625	97	0	0	0	97
132	FNMA POOL # 745418 5 5%	31403DDX4		11/13/2012	7/8/2016	1,435		0	1,395	40	0	0	0	40
133	PALO ALTO NETWORKS INC	697435105		4/21/2015	8/2/2016	4,940		0	5 987	-1,047	0	0	0	-1,047
134	PALO ALTO NETWORKS INC	697435105		4/21/2015	11/17/2016	1,149		0	1,075	74	0	0	0	74
135	PANERA BREAD CO CL A	69840W108		4/18/2016	11/17/2016	1,675		0	1,686	-11	0	0	0	-11
136	PEPSICO INC	713448108		2/4/2005	11/17/2016	2,947		0	1,598	1,349	0	0	0	1,349
137	PETROBRAS INFL FIN 6 125	71645WAL5		12/18/2014	10/6/2016	10,000		0	10,075	-75	0	0	0	-75
138	SCHLUMBERGER LTD	806857108		2/15/2013	8/23/2016	22,085		0	21,646	439	0	0	0	439

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7,498 146	0	0	7,143,141	355 005	0	0	0	355 005
139	SCHLUMBERGER LTD	806857108		2/15/2013	11/17/2016	801		0	802	-1	0	0	0	-1
140	SCHWAB CHARLES CORP NE	808513105		5/11/2015	11/17/2016	2,215		0	1,925	290	0	0	0	290
141	SEMPRA ENERGY	816851109		6/19/2013	1/6/2016	37,212		0	33 085	4,127	0	0	0	4,127
142	SEMPRA ENERGY	816851109		6/19/2013	1/7/2016	6,330		0	5,911	419	0	0	0	419
143	SEMPRA ENERGY	816851109		5/6/2015	1/7/2016	18,902		0	22 217	-3,315	0	0	0	-3,315
144	SEMPRA ENERGY	816851109		5/7/2015	1/7/2016	18,551		0	21,932	-3,381	0	0	0	-3 381
145	SEMPRA ENERGY	816851109		6/29/2015	1/7/2016	28,134		0	31,872	-3,738	0	0	0	-3,738
146	SERVICENOW INC	81762P102		8/14/2013	3/17/2016	23,124		0	16,365	6,759	0	0	0	6,759
147	DYNEGY INC/NEW	26817R108		6/1/2016	12/9/2016	4 278		0	9,816	-5,538	0	0	0	-5,538
148	DYNEGY INC/NEW	26817R108		7/27/2016	12/9/2016	13,346		0	25,177	-11,831	0	0	0	-11,831
149	EASTMAN CHEMICAL CO 3 6	277432AN0		5/30/2012	11/14/2016	10,468		0	9,979	489	0	0	0	489
150	EASTMAN CHEMICAL CO 3 6	277432AN0		5/7/2014	11/14/2016	5,234		0	5,070	164	0	0	0	164
151	ELECTRONIC ARTS INC	285512109		8/29/2014	2/3/2016	599		0	378	221	0	0	0	221
152	ELECTRONIC ARTS INC	285512109		9/15/2014	2/3/2016	10,781		0	6,574	4,207	0	0	0	4,207
153	ELECTRONIC ARTS INC	285512109		9/15/2014	2/4/2016	36,627		0	23,008	13,619	0	0	0	13,619
154	ELECTRONIC ARTS INC	285512109		10/28/2016	11/17/2016	796		0	798	-2	0	0	0	-2
155	EXELON CORP	30161N101		8/19/2015	3/17/2016	33,160		0	32,466	694	0	0	0	694
156	EXELON CORP	30161N101		8/20/2015	3/17/2016	7,679		0	7 508	171	0	0	0	171
157	EXELON CORP	30161N101		8/20/2015	5/31/2016	21,145		0	21,159	-14	0	0	0	-14
158	SERVICENOW INC	81762P102		8/29/2014	3/31/2016	20,657		0	20 796	-139	0	0	0	-139
159	SIMON PROPERTY GROUP 5	828807CD7		6/4/2014	8/2/2016	5,652		0	5,835	-183	0	0	0	-183
160	SIMON PROPERTY GROUP 5	828807CD7		1/19/2010	8/2/2016	16,955		0	14,943	2,012	0	0	0	2 012
161	SIMON PROPERTY GROUP 5	828807CD7		1/19/2010	8/11/2016	16,953		0	14,943	2,010	0	0	0	2,010
162	SOUTHWESTERN ENERGY	845467AL3		3/20/2015	2/2/2016	3,138		0	5,076	-1,938	0	0	0	-1,938
163	SOUTHWESTERN ENERGY	845467AL3		3/20/2015	2/3/2016	3,144		0	5,076	-1,932	0	0	0	-1,932
164	SOUTHWESTERN ENERGY	845467AL3		6/16/2015	2/3/2016	3,144		0	5,075	-1 931	0	0	0	-1,931
165	STARBUCKS CORP 4 3%	855244AH2		6/1/2015	1/20/2016	5,390		0	4 989	401	0	0	0	401
166	STARBUCKS CORP 4 3%	855244AH2		6/16/2015	1/20/2016	5,390		0	5,018	372	0	0	0	372
167	STARBUCKS CORP 4 3%	855244AH2		6/1/2015	1/20/2016	5,390		0	4 980	410	0	0	0	410
168	STARBUCKS CORP 4 3%	855244AH2		6/1/2015	1/27/2016	10,526		0	9,960	566	0	0	0	566
169	SYNCHRONY FINANCIAL	87165B103		10/5/2016	11/17/2016	2,981		0	2,519	462	0	0	0	462
170	TAIWAN SEMICONDUCTOR M	874039100		6/27/2016	9/23/2016	20,839		0	17,177	3,662	0	0	0	3,662
171	TAIWAN SEMICONDUCTOR M	874039100		6/27/2016	11/17/2016	2,666		0	2,240	426	0	0	0	426
172	3M CO	88579Y101		9/3/2015	11/17/2016	1,553		0	1,283	270	0	0	0	270
173	TIME WARNER INC	887317303		8/13/2014	11/17/2016	2,716		0	2,225	491	0	0	0	491
174	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	7/12/2016	9		0	10	-1	0	0	0	-1
175	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	8/12/2016	32		0	34	-2	0	0	0	-2
176	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	9/12/2016	32		0	35	-3	0	0	0	-3
177	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	10/13/2016	36		0	39	-3	0	0	0	-3
178	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	11/13/2016	33		0	35	-2	0	0	0	-2
179	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	12/13/2016	36		0	39	-3	0	0	0	-3
180	SERVICENOW INC	81762P102		4/16/2014	3/31/2016	8,810		0	7 689	1,121	0	0	0	1,121
181	UNION PAC CORP	907818108		6/19/2013	1/22/2016	37,301		0	42,458	-5,157	0	0	0	-5,157
182	UNION PAC CORP	907818108		8/15/2014	1/22/2016	14,213		0	20,874	-6,661	0	0	0	-6,661
183	UNION PAC CORP	907818108		8/3/2015	1/22/2016	693		0	963	-270	0	0	0	-270
184	UNION PAC CORP	907818108		8/4/2015	1/22/2016	33,280		0	46,165	-12,885	0	0	0	-12,885
185	UNITED MEXICAN STATE 5 6	91086QAU2		3/3/2006	9/9/2016	15,265		0	14,868	397	0	0	0	397
186	U S TREASURY BOND 2 5	912810RK6		5/5/2015	1/13/2016	23 092		0	22,916	176	0	0	0	176
187	U S TREASURY BOND 2 5	912810RK6		5/19/2015	2/10/2016	19,935		0	17,881	2,054	0	0	0	2,054
188	U S TREASURY BOND 3 0	912810RM2		6/1/2015	1/15/2016	10,365		0	10,124	241	0	0	0	241
189	U S TREASURY BOND 3 0	912810RM2		11/3/2015	1/15/2016	10,365		0	9,992	373	0	0	0	373
190	U S TREASURY BOND 3 0	912810RM2		11/3/2015	10/19/2016	11,002		0	9,992	1,010	0	0	0	1,010
191	FNMA POOL # 962003 5 5%	31414CGL6		2/25/2008	2/25/2016	8		0	8	0	0	0	0	0
192	FNMA POOL # 962003 5 5%	31414CGL6		4/7/2008	2/25/2016	5		0	5	0	0	0	0	0
193	FNMA POOL # 962003 5 5%	31414CGL6		2/25/2008	3/25/2016	8		0	8	0	0	0	0	0
194	FNMA POOL # 962003 5 5%	31414CGL6		4/7/2008	3/25/2016	5		0	5	0	0	0	0	0
195	FNMA POOL # 962003 5 5%	31414CGL6		2/25/2008	4/25/2016	104		0	104	0	0	0	0	0
196	FNMA POOL # 962003 5 5%	31414CGL6		4/7/2008	4/25/2016	70		0	70	0	0	0	0	0
197	FNMA POOL # 962003 5 5%	31414CGL6		2/25/2008	5/25/2016	113		0	113	0	0	0	0	0
198	FNMA POOL # 962003 5 5%	31414CGL6		4/7/2008	5/25/2016	76		0	76	0	0	0	0	0
199	FNMA POOL # 962003 5 5%	31414CGL6		2/25/2008	6/25/2016	113		0	112	1	0	0	0	1
200	FNMA POOL # 962003 5 5%	31414CGL6		4/7/2008	6/25/2016	75		0	76	-1	0	0	0	-1
201	FNMA POOL # 962003 5 5%	31414CGL6		4/7/2008	7/8/2016	2,526		0	2,277	249	0	0	0	249
202	FNMA POOL # 962003 5 5%	31414CGL6		2/25/2008	7/8/2016	3,551		0	3,157	394	0	0	0	394
203	FNMA POOL # 962003 5 5%	31414CGL6		2/25/2008	7/25/2016	213		0	212	1	0	0	0	1
204	FNMA POOL # 962301 4 5%	31414CRW0		9/19/2011	2/24/2016	3,653		0	3,666	-13	0	0	0	-13
205	FNMA POOL # 962301 4 5%	31414CRW0		9/19/2011	2/25/2016	45		0	48	-3	0	0	0	-3
206	FNMA POOL # AA7694 4 5%	31416RRQ8		11/10/2009	2/24/2016	3,011		0	2,960	51	0	0	0	51
207	FNMA POOL # AA7694 4 5%	31416RRQ8		11/10/2009	2/25/2016	97		0	100	-3	0	0	0	-3

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7,498 146	0	0	7 143,141	355 005	0	0	0	355,005
208	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	9/25/2016	673		0	709	-36	0	0	0	-36
209	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	10/25/2016	965		0	1,017	-52	0	0	0	-52
210	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	11/25/2016	1,292		0	1,361	-69	0	0	0	-69
211	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	12/8/2016	75 763		0	77,722	-1 959	0	0	0	-1,959
212	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	12/25/2016	1,934		0	2,038	-104	0	0	0	-104
213	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	9/25/2016	122		0	131	-9	0	0	0	-9
214	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	10/25/2016	79		0	85	-6	0	0	0	-6
215	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	11/25/2016	230		0	248	-18	0	0	0	-18
216	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	12/25/2016	121		0	130	-9	0	0	0	-9
217	FNMA MA2653 4 0% 6/	31418B5P7		11/2/2016	12/25/2016	40		0	44	-4	0	0	0	-4
218	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	1/25/2017	203		0	218	-15	0	0	0	-15
219	FNMA MA2653 4 0% 6/	31418B5P7		11/2/2016	1/25/2017	68		0	73	-5	0	0	0	-5
220	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	11/25/2016	174		0	181	-7	0	0	0	-7
221	FNMA POOL # MA2705 3 0%	31418CAF1		9/28/2016	11/25/2016	25		0	26	-1	0	0	0	-1
222	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	9/15/2016	627		0	641	-14	0	0	0	-14
223	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	10/15/2016	37		0	37	0	0	0	0	0
224	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	11/15/2016	37		0	38	-1	0	0	0	-1
225	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	12/15/2016	37		0	38	-1	0	0	0	-1
226	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	1/15/2017	37		0	38	-1	0	0	0	-1
227	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	2/15/2016	92		0	96	-4	0	0	0	-4
228	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	3/15/2016	93		0	97	-4	0	0	0	-4
229	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	4/15/2016	95		0	99	-4	0	0	0	-4
230	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	5/15/2016	95		0	99	-4	0	0	0	-4
231	FNMA POOL # BA0431 3 5% 2	3140E4PR2		4/20/2016	7/25/2016	1,182		0	1,239	-57	0	0	0	-57
232	FNMA POOL # BA0431 3 5% 2	3140E4PR2		4/20/2016	7/26/2016	59,359		0	59,143	216	0	0	0	216
233	FNMA POOL # BA0431 3 5% 2	3140E4PR2		4/20/2016	8/25/2016	1,793		0	1,879	-86	0	0	0	-86
234	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	8/25/2016	119		0	123	-4	0	0	0	-4
235	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	9/25/2016	203		0	209	-6	0	0	0	-6
236	FNMA POOL # 745418 5 5%	31403DDX4		11/13/2012	7/25/2016	103		0	113	-10	0	0	0	-10
237	FNMA POOL # BA0431 3 5% 2	3140E4PR2		4/20/2016	6/25/2016	296		0	310	-14	0	0	0	-14
238	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	10/25/2016	222		0	229	-7	0	0	0	-7
239	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	11/25/2016	313		0	322	-9	0	0	0	-9
240	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	12/25/2016	277		0	285	-8	0	0	0	-8
241	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	1/25/2017	249		0	256	-7	0	0	0	-7
242	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	1/25/2016	398		0	404	-6	0	0	0	-6
243	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	2/25/2016	594		0	602	-8	0	0	0	-8
244	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	3/25/2016	461		0	468	-7	0	0	0	-7
245	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	4/25/2016	597		0	606	-9	0	0	0	-9
246	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	5/25/2016	298		0	302	-4	0	0	0	-4
247	FN BC0048 2 5% 11/0	3140EUBS7		4/21/2016	5/25/2016	54		0	56	-2	0	0	0	-2
248	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	6/25/2016	1,081		0	1,096	-15	0	0	0	-15
249	FN BC0048 2 5% 11/0	3140EUBS7		4/21/2016	6/25/2016	197		0	202	-5	0	0	0	-5
250	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	7/25/2016	1,186		0	1,203	-17	0	0	0	-17
251	FN BC0048 2 5% 11/0	3140EUBS7		4/21/2016	7/25/2016	216		0	222	-6	0	0	0	-6
252	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	8/25/2016	777		0	788	-11	0	0	0	-11
253	FN BC0048 2 5% 11/0	3140EUBS7		4/21/2016	8/25/2016	141		0	146	-5	0	0	0	-5
254	FN BC0048 2 5% 11/0	3140EUBS7		4/21/2016	9/13/2016	9,261		0	9,237	24	0	0	0	24
255	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	9/13/2016	49,948		0	49,064	884	0	0	0	884
256	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	9/25/2016	955		0	969	-14	0	0	0	-14
257	FNMA BC1168 4 0% 6/	3140EVJN8		8/31/2016	10/25/2016	724		0	779	-55	0	0	0	-55
258	FNMA BC1168 4 0% 6/	3140EVJN8		8/31/2016	11/25/2016	448		0	482	-34	0	0	0	-34
259	FNMA BC1168 4 0% 6/	3140EVJN8		8/31/2016	12/9/2016	38 854		0	39,757	-903	0	0	0	-903
260	PETROBRAS INTL FIN C 5 37	71645WAR2		5/9/2014	4/18/2016	4,213		0	5 164	-951	0	0	0	-951
261	PETROBRAS INTL FIN C 5 37	71645WAR2		1/20/2011	4/19/2016	4,300		0	4,990	-690	0	0	0	-690
262	PETROBRAS INTL FIN C 5 37	71645WAR2		5/9/2014	4/19/2016	4,300		0	5,164	-864	0	0	0	-864
263	PFIZER INC	717081103		7/7/2009	9/14/2016	38,248		0	16,517	21,731	0	0	0	21,731
264	PFIZER INC	717081103		10/22/2013	9/14/2016	3,119		0	2,827	292	0	0	0	292
265	PFIZER INC	717081103		10/22/2013	10/6/2016	13,419		0	12,291	1,128	0	0	0	1,128
266	PFIZER INC	717081103		10/22/2013	11/17/2016	1,588		0	1,536	52	0	0	0	52
267	PHILIP MORRIS INTERNAT	718172109		1/24/2007	10/3/2016	51,570		0	24,356	27,214	0	0	0	27,214
268	PHILIP MORRIS INTERNAT	718172109		1/24/2007	11/17/2016	1,794		0	919	875	0	0	0	875
269	PHILLIPS 66	718546104		11/20/2014	2/11/2016	11,629		0	12,427	-798	0	0	0	-798
270	PHILLIPS 66	718546104		12/10/2014	2/11/2016	16,717		0	15,434	1 283	0	0	0	1,283
271	PHILLIPS 66	718546104		12/11/2014	2/11/2016	18,898		0	17,606	1,292	0	0	0	1,292
272	PIONEER NATURAL RESOUR	723787107		2/17/2015	5/3/2016	19,753		0	19,497	256	0	0	0	256
273	PIONEER NATURAL RESOUR	723787107		2/17/2015	8/25/2016	17,484		0	15,252	2,232	0	0	0	2,232
274	PIONEER NATURAL RESOUR	723787107		2/19/2015	8/25/2016	4,506		0	4,005	501	0	0	0	501
275	PIONEER NATURAL RESOUR	723787107		2/19/2015	11/17/2016	1,410		0	1,282	128	0	0	0	128
276	PROCTER & GAMBLE CO	742718109		6/19/2013	11/17/2016	3,324		0	3,165	159	0	0	0	159

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7,498 146	0	0	7,143,141	355 005	0	0	0	355,005
277	SALESFORCE COM INC	79466L302		6/19/2013	7/12/2016	12,326		0	5,769	6,557	0	0	0	6,557
278	SALESFORCE COM INC	79466L302		6/19/2013	10/13/2016	24,044		0	13,076	10 968	0	0	0	10,968
279	SALESFORCE COM INC	79466L302		6/19/2013	10/14/2016	7,920		0	4 230	3,690	0	0	0	3,690
280	SALESFORCE COM INC	79466L302		6/16/2014	10/14/2016	14,400		0	10,928	3,472	0	0	0	3,472
281	SALESFORCE COM INC	79466L302		6/16/2014	10/18/2016	25,447		0	19 124	6,323	0	0	0	6,323
282	PETROBRAS INTL FIN C 5 375	71645WAR2		2/25/2013	4/15/2016	4,300		0	5,457	-1,157	0	0	0	-1 157
283	SALESFORCE COM INC	79466L302		6/16/2014	11/17/2016	2,257		0	1,639	618	0	0	0	618
284	AT&T INC	00206R102		8/4/2015	11/17/2016	2,631		0	2,432	199	0	0	0	199
285	ABBOTT LABORATORIES	002824100		4/8/2014	11/17/2016	1,206		0	1,136	70	0	0	0	70
286	ABBVIE INC 1 8% 5/14	00287YAN9		5/5/2015	10/27/2016	20,062		0	19,980	82	0	0	0	82
287	ACTIVISION BLIZZARD INC	00507V109		10/9/2015	2/3/2016	11,507		0	11,208	299	0	0	0	299
288	ACTIVISION BLIZZARD INC	00507V109		10/9/2015	2/4/2016	16,864		0	16,972	-108	0	0	0	-108
289	ACTIVISION BLIZZARD INC	00507V109		10/13/2015	2/4/2016	21,001		0	21,761	-760	0	0	0	-760
290	ADOBE SYSTEMS INC	00724F101		6/19/2013	7/12/2016	12,676		0	6,033	6,643	0	0	0	6,643
291	ADOBE SYSTEMS INC	00724F101		6/19/2013	9/30/2016	12,532		0	5,383	7,149	0	0	0	7,149
292	ADOBE SYSTEMS INC	00724F101		6/19/2013	11/17/2016	3,278		0	1 439	1,839	0	0	0	1,839
293	ADVANSIX INC	00773T101		6/19/2013	10/6/2016	699		0	539	160	0	0	0	160
294	ADVANSIX INC	00773T101		6/19/2013	11/3/2016	11		0	8	3	0	0	0	3
295	AETNA INC	00817Y108		1/13/2016	11/4/2016	70,330		0	69,710	620	0	0	0	620
296	AGILENT TECHNOLOGIES IN	00846U101		12/8/2015	10/6/2016	12,264		0	10,717	1,547	0	0	0	1,547
297	AGILENT TECHNOLOGIES IN	00846U101		12/8/2015	10/18/2016	2,726		0	2,473	253	0	0	0	253
298	AGILENT TECHNOLOGIES IN	00846U101		12/9/2015	10/18/2016	19,536		0	17,745	1,791	0	0	0	1,791
299	AGILENT TECHNOLOGIES IN	00846U101		12/9/2015	11/17/2016	1,377		0	1,238	139	0	0	0	139
300	ALEXION PHARMACEUTICAL	015351109		11/4/2016	11/17/2016	1,340		0	1,503	-163	0	0	0	-163
301	ALLY FINANCIAL INC	02005N100		1/7/2015	11/17/2016	1,725		0	2,079	-354	0	0	0	-354
302	ALPHABET INC/CA-CL A	02079K305		7/16/2014	11/17/2016	4,713		0	3,565	1,148	0	0	0	1 148
303	ALPHABET INC/CA-CL A	02079K305		7/16/2014	12/2/2016	25,929		0	20 199	5,730	0	0	0	5,730
304	ABBVIE INC	00287Y109		7/18/2014	1/13/2016	68,088		0	72,549	-4 461	0	0	0	-4 461
305	ALPHABET INC/CA-CL A	02079K305		7/16/2014	12/7/2016	21,756		0	16 635	5,121	0	0	0	5,121
306	AMAZON COM INC	023135106		5/2/2011	11/17/2016	4 543		0	1,206	3,337	0	0	0	3 337
307	AMERICAN TOWER CORP	03027X100		6/11/2015	11/17/2016	1,910		0	1 682	228	0	0	0	228
308	AMCAR 2013-2 A3 0 65% 1	03064JAC9		4/3/2013	1/8/2016	1,704		0	1,704	0	0	0	0	0
309	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	11/25/2016	67		0	69	-2	0	0	0	-2
310	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	12/25/2016	373		0	386	-13	0	0	0	-13
311	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	12/25/2016	68		0	70	-2	0	0	0	-2
312	FNMA MA2775 2 5% 10	31418CCM4		11/4/2016	12/25/2016	34		0	35	-1	0	0	0	-1
313	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	1/25/2017	424		0	439	-15	0	0	0	-15
314	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	1/25/2017	77		0	80	-3	0	0	0	-3
315	FNMA MA2775 2 5% 10	31418CCM4		11/4/2016	1/25/2017	39		0	40	-1	0	0	0	-1
316	FNMA POOL MA2879 4 0%	31418CFV1		12/9/2016	1/25/2017	128		0	135	-7	0	0	0	-7
317	FORD MOTOR CREDIT CO 3	345397WD1		9/17/2013	10/28/2016	5,049		0	5,089	-40	0	0	0	-40
318	FORD MOTOR CREDIT CO 3	345397WD1		6/7/2012	10/28/2016	10,097		0	10,000	97	0	0	0	97
319	FORD MOTOR CREDIT CO 3	345397WD1		6/7/2012	10/31/2016	10,097		0	10,000	97	0	0	0	97
320	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	2/20/2016	403		0	407	-4	0	0	0	-4
321	GNMA II POOL # MA1599 3 0%	36179NX45		7/30/2014	2/20/2016	50		0	50	0	0	0	0	0
322	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	3/20/2016	304		0	307	-3	0	0	0	-3
323	GNMA II POOL # MA1599 3 0%	36179NX45		7/30/2014	3/20/2016	38		0	38	0	0	0	0	0
324	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	4/20/2016	398		0	402	-4	0	0	0	-4
325	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	11/25/2016	366		0	378	-12	0	0	0	-12
326	GNMA II POOL # MA1599 3 0%	36179NX45		7/30/2014	4/20/2016	50		0	50	0	0	0	0	0
327	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	5/20/2016	463		0	468	-5	0	0	0	-5
328	U S TREASURY BOND 3 0%	912810RM2		9/9/2015	10/19/2016	11 002		0	9,920	1,082	0	0	0	1,082
329	U S TREASURY NOTE	9128282A7		10/27/2016	10/31/2016	19,397		0	19 345	52	0	0	0	52
330	UNITED STATES TREAS 1 37	9128282D1		10/13/2016	10/31/2016	4,925		0	4,947	-22	0	0	0	-22
331	UNITED STATES TREAS 2 0	912828A42		11/9/2015	1/20/2016	10,270		0	10,093	177	0	0	0	177
332	UNITED STATES TREAS 2 0	912828A42		1/28/2014	2/4/2016	10,331		0	9,883	448	0	0	0	448
333	UNITED STATES TREAS 2 0	912828A42		11/9/2015	2/4/2016	15,497		0	15,140	357	0	0	0	357
334	US TREASURY N/B 2 25%	912828G38		2/3/2016	5/3/2016	5,213		0	5,193	20	0	0	0	20
335	U S TREASURY INFLATIO 0 1	912828K33		8/13/2015	3/17/2016	20,458		0	20,100	358	0	0	0	358
336	FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	11/25/2016	189		0	196	-7	0	0	0	-7
337	FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	12/25/2016	175		0	182	-7	0	0	0	-7
338	FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	1/25/2017	236		0	246	-10	0	0	0	-10
339	FNMA POOL #MA2752 3 0%	31418CBW3		8/31/2016	10/25/2016	201		0	211	-10	0	0	0	-10
340	FNMA POOL #MA2752 3 0%	31418CBW3		8/31/2016	11/25/2016	167		0	176	-9	0	0	0	-9
341	FNMA POOL #MA2752 3 0%	31418CBW3		8/31/2016	12/25/2016	167		0	176	-9	0	0	0	-9
342	FNMA POOL #MA2752 3 0%	31418CBW3		8/31/2016	1/25/2017	367		0	385	-18	0	0	0	-18
343	FNMA POOL #MA2752 3 0%	31418CBW3		11/21/2016	1/25/2017	105		0	108	-3	0	0	0	-3
344	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	12/25/2016	217		0	226	-9	0	0	0	-9
345	FNMA POOL # MA2705 3 0%	31418CAF1		9/28/2016	12/25/2016	31		0	32	-1	0	0	0	-1

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7,498 146	0	0	7,143,141	355 005	0	0	0	355 005
346	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	1/25/2017	242		0	252	-10	0	0	0	-10
347	FNMA POOL # MA2705 3 0%	31418CAF1		9/28/2016	1/25/2017	35		0	36	-1	0	0	0	-1
348	FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	10/25/2016	176		0	183	-7	0	0	0	-7
349	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	10/25/2016	351		0	363	-12	0	0	0	-12
350	CVS HEALTH CORPORATION	126650100		8/25/2015	5/26/2016	50,441		0	53 752	-3,311	0	0	0	-3,311
351	CVS HEALTH CORPORATION	126650100		8/25/2015	8/11/2016	20,865		0	22,224	-1,359	0	0	0	-1 359
352	CVS HEALTH CORPORATION	126650100		9/22/2015	8/11/2016	25,718		0	26,469	-751	0	0	0	-751
353	CAPITAL ONE FINANCIAL CO	14040H105		9/30/2010	10/4/2016	21,172		0	11,481	9,691	0	0	0	9 691
354	CAPITAL ONE FINANCIAL CO	14040H105		9/30/2010	10/6/2016	8,742		0	4,751	3,991	0	0	0	3,991
355	CAPITAL ONE FINANCIAL CO	14040H105		5/3/2012	10/6/2016	32,054		0	24,622	7,432	0	0	0	7,432
356	CAPITAL ONE FINANCIAL CO	14040H105		6/19/2013	10/6/2016	8,014		0	6,849	1,165	0	0	0	1,165
357	CAPITAL ONE FINANCIAL CO	14040H105		1/21/2014	10/6/2016	21,855		0	21,815	40	0	0	0	40
358	BIOGEN INC	09062X103		2/4/2014	12/19/2016	41,638		0	44,908	-3,270	0	0	0	-3,270
359	BIOGEN INC	09062X103		8/3/2015	12/19/2016	4,848		0	5,498	-650	0	0	0	-650
360	BIOGEN INC	09062X103		8/4/2015	12/19/2016	12,548		0	14,520	-1,972	0	0	0	-1,972
361	BLACKROCK INC 6 25%	09247XAC5		3/14/2013	10/5/2016	5,236		0	6 064	-828	0	0	0	-828
362	BLACKROCK INC 6 25%	09247XAC5		6/16/2015	10/5/2016	5,236		0	5,552	-316	0	0	0	-316
363	BLACKROCK INC 6 25%	09247XAC5		9/12/2007	11/4/2016	10,440		0	9,920	520	0	0	0	520
364	BOSTON PROPERTIES LP 4 1	10112RAS3		1/9/2013	9/23/2016	5,433		0	5,435	-2	0	0	0	-2
365	BOSTON PROPERTIES LP 4 1	10112RAS3		6/12/2014	9/23/2016	5,433		0	5 318	115	0	0	0	115
366	BOSTON PROPERTIES LP 4 1	10112RAS3		8/30/2011	9/23/2016	5,433		0	4,920	513	0	0	0	513
367	BRISTOL-MYERS SQUIBB CO	110122108		6/19/2013	11/17/2016	1,135		0	935	200	0	0	0	200
368	BIOGEN INC	09062X103		2/4/2014	11/17/2016	1,275		0	1,230	45	0	0	0	45
369	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	12/25/2016	317		0	323	-6	0	0	0	-6
370	FNMA POOL # 255364 6 0%	31371LTV1		1/3/2007	2/24/2016	700		0	619	81	0	0	0	81
371	FNMA POOL # 255364 6 0%	31371LTV1		2/20/2009	2/24/2016	1,239		0	1,121	118	0	0	0	118
372	FNMA POOL # 255364 6 0%	31371LTV1		5/2/2005	2/24/2016	3,266		0	2 923	343	0	0	0	343
373	FNMA POOL # 255364 6 0%	31371LTV1		1/3/2007	2/25/2016	12		0	12	0	0	0	0	0
374	FNMA POOL # 255364 6 0%	31371LTV1		2/20/2009	2/25/2016	8		0	9	-1	0	0	0	-1
375	FNMA POOL # 255364 6 0%	31371LTV1		5/2/2005	2/25/2016	15		0	16	-1	0	0	0	-1
376	FNMA POOL # 555528 6 0%	31385XD95		12/7/2005	2/24/2016	3,754		0	3 296	458	0	0	0	458
377	FNMA POOL # 555528 6 0%	31385XD95		12/7/2005	2/25/2016	52		0	53	-1	0	0	0	-1
378	ANHEUSER BUSCH INBEV SP	03524A108		4/15/2014	1/6/2016	29,378		0	26,322	3,056	0	0	0	3,056
379	ANHEUSER BUSCH INBEV SP	03524A108		4/15/2014	4/4/2016	34,252		0	29,343	4,909	0	0	0	4,909
380	APPLE INC	037833100		9/4/2009	1/5/2016	5,977		0	1,392	4,585	0	0	0	4,585
381	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	2/25/2016	55		0	58	-3	0	0	0	-3
382	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	3/25/2016	427		0	449	-22	0	0	0	-22
383	APPLE INC	037833100		10/24/2013	1/5/2016	21,642		0	15,926	5,716	0	0	0	5,716
384	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	4/25/2016	1 237		0	1,301	-64	0	0	0	-64
385	APPLE INC	037833100		10/24/2013	6/8/2016	59,328		0	45,503	13,825	0	0	0	13,825
386	APPLE INC	037833100		10/24/2013	9/8/2016	20,603		0	14,788	5,815	0	0	0	5 815
387	ANALOG DEVICES INC	032654105		10/21/2015	1/7/2016	48,580		0	59 346	-10,766	0	0	0	-10,766
388	APPLE INC	037833100		10/24/2013	11/14/2016	24 905		0	17,898	7,007	0	0	0	7,007
389	APPLE INC	037833100		10/24/2013	11/17/2016	3,294		0	2,275	1,019	0	0	0	1,019
390	BANK OF AMERICA CORP	060505104		2/25/2015	11/17/2016	3,425		0	2,805	620	0	0	0	620
391	ANHEUSER BUSCH INBEV SP	03524A108		4/14/2014	1/6/2016	2 528		0	2,271	257	0	0	0	257
392	BANK OF AMERICA CORP	060505104		2/25/2015	12/12/2016	44,071		0	32,011	12,060	0	0	0	12,060
393	BIOMARIN PHARMACEUTICA	09061G101		2/23/2015	11/17/2016	908		0	1,077	-169	0	0	0	-169
394	BIOGEN INC	09062X103		2/4/2014	1/20/2016	10,831		0	12 611	-1,780	0	0	0	-1,780
395	FHLMC GOLD POOL Q4259 3	3132WF3E7		9/29/2016	11/15/2016	112		0	119	-7	0	0	0	-7
396	FHLMC GOLD POOL Q4259 3	3132WF3E7		9/29/2016	12/15/2016	146		0	154	-8	0	0	0	-8
397	FHLMC GOLD POOL Q4259 3	3132WF3E7		9/29/2016	1/15/2017	150		0	159	-9	0	0	0	-9
398	AMCAR 2013-2 A3 0 65% 1	03064JAC9		4/3/2013	2/8/2016	175		0	175	0	0	0	0	0
399	AMGEN INC	031162100		9/16/2013	7/8/2016	21,027		0	15,422	5,605	0	0	0	5,605
400	FHLMC GOLD Q43259 3 5%	3132WGTR8		12/8/2016	1/15/2017	78		0	80	-2	0	0	0	-2
401	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	1/15/2016	133		0	137	-4	0	0	0	-4
402	AMGEN INC	031162100		9/16/2013	10/19/2016	19,056		0	13,786	5,270	0	0	0	5,270
403	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	2/15/2016	90		0	93	-3	0	0	0	-3
404	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	3/15/2016	91		0	94	-3	0	0	0	-3
405	AMGEN INC	031162100		10/12/2015	10/19/2016	28,745		0	27,371	1,374	0	0	0	1,374
406	ANACOR PHARMACEUTICAL	032420101		7/15/2015	5/26/2016	34,173		0	45,877	-11,704	0	0	0	-11 704
407	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	4/15/2016	92		0	95	-3	0	0	0	-3
408	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	5/15/2016	715		0	739	-24	0	0	0	-24
409	ANALOG DEVICES INC	032654105		10/21/2015	1/6/2016	26,928		0	32 241	-5,313	0	0	0	-5,313
410	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	6/8/2016	54 105		0	52,999	1,106	0	0	0	1,106
411	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	6/15/2016	885		0	915	-30	0	0	0	-30
412	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	1/25/2016	297		0	303	-6	0	0	0	-6
413	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	2/25/2016	201		0	205	-4	0	0	0	-4
414	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	3/25/2016	191		0	194	-3	0	0	0	-3

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7,498 146	0	0	7,143,141	355 005	0	0	0	355 005
415	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	4/25/2016	242		0	247	-5	0	0	0	-5
416	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	5/25/2016	267		0	272	-5	0	0	0	-5
417	FHLMC GOLD POOL Q4120 3	3132WEKW1		8/23/2016	12/15/2016	922		0	973	-51	0	0	0	-51
418	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	6/25/2016	321		0	327	-6	0	0	0	-6
419	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	7/25/2016	445		0	454	-9	0	0	0	-9
420	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	8/25/2016	346		0	352	-6	0	0	0	-6
421	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	9/25/2016	432		0	440	-8	0	0	0	-8
422	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	10/25/2016	499		0	509	-10	0	0	0	-10
423	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	11/25/2016	331		0	337	-6	0	0	0	-6
424	CAPITAL ONE FINANCIAL CO	14040H105		1/22/2014	10/6/2016	25,498		0	25,446	52	0	0	0	52
425	CARDINAL HEALTH INC	14149Y108		6/5/2014	9/14/2016	70,819		0	66,914	3,905	0	0	0	3,905
426	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	7/25/2016	1,143		0	1,201	-58	0	0	0	-58
427	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	2/25/2016	219		0	230	-11	0	0	0	-11
428	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	3/25/2016	257		0	269	-12	0	0	0	-12
429	CELANESE CORP -SER A	150870103		6/19/2013	11/17/2016	2,366		0	1,436	930	0	0	0	930
430	CELGENE CORP	151020104		10/24/2014	11/17/2016	973		0	823	150	0	0	0	150
431	CHEESECAKE FACTORY INC	163072101		12/16/2014	4/18/2016	13 110		0	12,392	718	0	0	0	718
432	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	4/25/2016	188		0	197	-9	0	0	0	-9
433	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	5/25/2016	240		0	252	-12	0	0	0	-12
434	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	6/25/2016	894		0	940	-46	0	0	0	-46
435	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	5/25/2016	101		0	106	-5	0	0	0	-5
436	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	7/8/2016	31,344		0	29,748	1,596	0	0	0	1,596
437	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	6/25/2016	152		0	160	-8	0	0	0	-8
438	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	10/25/2016	139		0	146	-7	0	0	0	-7
439	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	11/25/2016	121		0	127	-6	0	0	0	-6
440	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	12/25/2016	124		0	130	-6	0	0	0	-6
441	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	1/25/2017	259		0	271	-12	0	0	0	-12
442	FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	2/25/2016	83		0	88	-5	0	0	0	-5
443	FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	2/25/2016	41		0	44	-3	0	0	0	-3
444	FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	3/25/2016	75		0	79	-4	0	0	0	-4
445	FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	3/25/2016	37		0	39	-2	0	0	0	-2
446	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	7/25/2016	201		0	211	-10	0	0	0	-10
447	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	8/25/2016	165		0	173	-8	0	0	0	-8
448	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	9/25/2016	216		0	227	-11	0	0	0	-11
449	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	1/25/2017	210		0	222	-12	0	0	0	-12
450	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	2/25/2016	754		0	821	-67	0	0	0	-67
451	FNMA AL6223 POOL 4 5%	3138EN4H9		9/25/2015	2/25/2016	75		0	82	-7	0	0	0	-7
452	FNMA AL6223 POOL 4 5%	3138EN4H9		9/28/2015	2/25/2016	75		0	82	-7	0	0	0	-7
453	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	3/25/2016	768		0	837	-69	0	0	0	-69
454	FNMA AL6223 POOL 4 5%	3138EN4H9		9/25/2015	3/25/2016	77		0	84	-7	0	0	0	-7
455	FNMA AL6223 POOL 4 5%	3138EN4H9		9/28/2015	3/25/2016	77		0	84	-7	0	0	0	-7
456	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	4/25/2016	705		0	768	-63	0	0	0	-63
457	FNMA AL6223 POOL 4 5%	3138EN4H9		9/25/2015	4/25/2016	70		0	77	-7	0	0	0	-7
458	FNMA AL6223 POOL 4 5%	3138EN4H9		9/28/2015	4/25/2016	70		0	77	-7	0	0	0	-7
459	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	5/25/2016	756		0	823	-67	0	0	0	-67
460	FNMA AL6223 POOL 4 5%	3138EN4H9		9/25/2015	5/25/2016	76		0	82	-6	0	0	0	-6
461	FNMA AL6223 POOL 4 5%	3138EN4H9		9/28/2015	5/25/2016	76		0	82	-6	0	0	0	-6
462	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	6/25/2016	874		0	953	-79	0	0	0	-79
463	FNMA AL6223 POOL 4 5%	3138EN4H9		9/25/2015	6/25/2016	87		0	95	-8	0	0	0	-8
464	FNMA AL6223 POOL 4 5%	3138EN4H9		9/28/2015	6/25/2016	87		0	95	-8	0	0	0	-8
465	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	7/25/2016	664		0	723	-59	0	0	0	-59
466	FNMA AL6223 POOL 4 5%	3138EN4H9		9/25/2015	7/25/2016	66		0	72	-6	0	0	0	-6
467	FNMA AL6223 POOL 4 5%	3138EN4H9		9/28/2015	7/25/2016	66		0	72	-6	0	0	0	-6
468	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	8/25/2016	518		0	564	-46	0	0	0	-46
469	FNMA AL6223 POOL 4 5%	3138EN4H9		9/25/2015	8/25/2016	52		0	56	-4	0	0	0	-4
470	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	12/25/2016	91		0	96	-5	0	0	0	-5
471	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	12/25/2016	182		0	192	-10	0	0	0	-10
472	FNMA AL6223 POOL 4 5%	3138EN4H9		9/28/2015	8/25/2016	52		0	56	-4	0	0	0	-4
473	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	9/25/2016	821		0	895	-74	0	0	0	-74
474	FNMA AL6223 POOL 4 5%	3138EN4H9		9/25/2015	9/25/2016	82		0	89	-7	0	0	0	-7
475	FNMA AL6223 POOL 4 5%	3138EN4H9		9/28/2015	9/25/2016	82		0	89	-7	0	0	0	-7
476	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	9/28/2016	33,841		0	33,569	272	0	0	0	272
477	FNMA AL6223 POOL 4 5%	3138EN4H9		9/28/2015	9/28/2016	3,384		0	3,354	30	0	0	0	30
478	FNMA AL6223 POOL 4 5%	3138EN4H9		9/25/2015	9/28/2016	2,284		0	2,262	22	0	0	0	22
479	FNMA AL6223 POOL 4 5%	3138EN4H9		9/25/2015	10/25/2016	1,001		0	1,089	-88	0	0	0	-88
480	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	3/25/2016	23		0	24	-1	0	0	0	-1
481	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	4/25/2016	211		0	224	-13	0	0	0	-13
482	GNMA POOL II MA3875 4 0%	36179SJU2		10/6/2016	11/22/2016	65,289		0	66,193	-904	0	0	0	-904
483	GNMA II POOL #MA4070 4 0%	36179SQX8		11/22/2016	1/20/2017	2,387		0	2,535	-148	0	0	0	-148

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7,498 146	0	0	7,143,141	355,005	0	0	0	355 005
484	GNMA II MA4129 4 5% 12	36179SSS7		12/7/2016	1/20/2017	117		0	125	-8	0	0	0	-8
485	GNMA POOL # AK6980 4 0%	36183QXH3		8/25/2015	1/15/2016	1,041		0	1,113	-72	0	0	0	-72
486	GNMA POOL # AK6980 4 0%	36183QXH3		12/7/2015	1/15/2016	149		0	159	-10	0	0	0	-10
487	GNMA POOL # AK6980 4 0%	36183QXH3		8/25/2015	2/15/2016	400		0	428	-28	0	0	0	-28
488	GNMA POOL # AK6980 4 0%	36183QXH3		12/7/2015	2/15/2016	57		0	61	-4	0	0	0	-4
489	GNMA POOL # AK6980 4 0%	36183QXH3		12/7/2015	2/24/2016	4,115		0	4,127	-12	0	0	0	-12
490	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	2/25/2016	207		0	220	-13	0	0	0	-13
491	FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	4/25/2016	250		0	265	-15	0	0	0	-15
492	FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	4/25/2016	125		0	132	-7	0	0	0	-7
493	FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	5/25/2016	195		0	206	-11	0	0	0	-11
494	FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	5/25/2016	97		0	103	-6	0	0	0	-6
495	FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	6/8/2016	9,269		0	9,278	-9	0	0	0	-9
496	FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	6/8/2016	4 168		0	4,168	0	0	0	0	0
497	FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	6/25/2016	440		0	466	-26	0	0	0	-26
498	FNMA POOL # AK2717A 4 0%	3138E7AT1		2/23/2012	2/25/2016	522		0	553	-31	0	0	0	-31
499	FNMA POOL # AK2717A 4 0%	3138E7AT1		4/7/2015	2/25/2016	104		0	112	-8	0	0	0	-8
500	FNMA POOL # AK2717A 4 0%	3138E7AT1		2/23/2012	3/3/2016	20 775		0	20,644	131	0	0	0	131
501	FNMA POOL # AK2717A 4 0%	3138E7AT1		2/23/2012	3/25/2016	55		0	58	-3	0	0	0	-3
502	FNMA POOL # AL0219 3 282%	3138EGG57		10/20/2011	2/9/2016	8,550		0	8,317	233	0	0	0	233
503	FNMA POOL # AL0219 3 282%	3138EGG57		10/20/2011	2/25/2016	22		0	23	-1	0	0	0	-1
504	FNMA POOL # AL0201 5 0%	3138EGGK4		4/15/2011	2/24/2016	3,705		0	3,795	-90	0	0	0	-90
505	CHEESECAKE FACTORY INC	163072101		12/16/2014	4/19/2016	12,304		0	11,811	493	0	0	0	493
506	CHEESECAKE FACTORY INC	163072101		12/17/2014	4/19/2016	6,555		0	6,338	217	0	0	0	217
507	CHEESECAKE FACTORY INC	163072101		2/19/2015	4/19/2016	10,943		0	10,754	189	0	0	0	189
508	CHEESECAKE FACTORY INC	163072101		2/19/2015	4/20/2016	21,850		0	21,459	391	0	0	0	391
509	CHEVRON CORPORATION	166764100		6/19/2013	5/3/2016	12 768		0	15,349	-2,581	0	0	0	-2,581
510	CHEVRON CORPORATION	166764100		4/30/2014	5/3/2016	6,283		0	7 791	-1,508	0	0	0	-1,508
511	CHEVRON CORPORATION	166764100		4/30/2014	7/27/2016	25,956		0	31,918	-5 962	0	0	0	-5 962
512	CHEVRON CORPORATION	166764100		4/30/2014	11/17/2016	1,510		0	1 759	-249	0	0	0	-249
513	CITIGROUP INC 2 5% 7/	172967HU8		9/26/2014	10/31/2016	25 396		0	24,809	587	0	0	0	587
514	CITIGROUP INC 2 5% 7/	172967HU8		9/26/2014	11/1/2016	25,404		0	24,809	595	0	0	0	595
515	CITIZENS FINANCIAL GROUP	174610105		1/19/2016	11/17/2016	2,209		0	1,560	649	0	0	0	649
516	COGNIZANT TECHNOLOGY S	192446102		12/1/2015	6/27/2016	35,549		0	41,667	-6,118	0	0	0	-6,118
517	COGNIZANT TECHNOLOGY S	192446102		12/9/2015	6/27/2016	10,554		0	11,448	-894	0	0	0	-894
518	COGNIZANT TECHNOLOGY S	192446102		12/9/2015	6/30/2016	18,832		0	19,884	-1,052	0	0	0	-1,052
519	COGNIZANT TECHNOLOGY S	192446102		12/14/2015	6/30/2016	23,398		0	24,364	-966	0	0	0	-966
520	COGNIZANT TECHNOLOGY S	192446102		9/30/2016	11/28/2016	29,044		0	24,547	4,497	0	0	0	4,497
521	COGNIZANT TECHNOLOGY S	192446102		11/17/2016	11/28/2016	1,708		0	1,689	19	0	0	0	19
522	COMCAST CORP CL A	20030N101		6/19/2013	1/7/2016	24 275		0	17,832	6 443	0	0	0	6 443
523	COMCAST CORP CL A	20030N101		6/19/2013	1/13/2016	4,305		0	3,242	1,063	0	0	0	1,063
524	FNMA POOL # AK2717A 4 0%	3138E7AT1		4/7/2015	3/3/2016	4,167		0	4,186	-19	0	0	0	-19
525	COMCAST CORP CL A	20030N101		10/14/2013	1/21/2016	11,410		0	9,737	1,673	0	0	0	1,673
526	FNMA POOL # AL0201 5 0%	3138EGGK4		4/15/2011	2/25/2016	147		0	158	-11	0	0	0	-11
527	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	7/25/2016	323		0	343	-20	0	0	0	-20
528	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	8/25/2016	262		0	278	-16	0	0	0	-16
529	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	9/25/2016	377		0	400	-23	0	0	0	-23
530	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	10/25/2016	259		0	275	-16	0	0	0	-16
531	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	11/25/2016	262		0	278	-16	0	0	0	-16
532	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	12/25/2016	285		0	302	-17	0	0	0	-17
533	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	1/25/2017	276		0	293	-17	0	0	0	-17
534	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	2/25/2016	345		0	379	-34	0	0	0	-34
535	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	3/25/2016	394		0	432	-38	0	0	0	-38
536	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	4/25/2016	457		0	502	-45	0	0	0	-45
537	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	5/25/2016	519		0	570	-51	0	0	0	-51
538	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	6/25/2016	467		0	513	-46	0	0	0	-46
539	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	7/8/2016	20,407		0	19,840	567	0	0	0	567
540	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	7/25/2016	388		0	427	-39	0	0	0	-39
541	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	2/25/2016	135		0	141	-6	0	0	0	-6
542	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	2/25/2016	269		0	284	-15	0	0	0	-15
543	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	3/25/2016	101		0	106	-5	0	0	0	-5
544	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	3/25/2016	202		0	213	-11	0	0	0	-11
545	COMCAST CORP CL A	20030N101		10/14/2013	1/13/2016	15,067		0	12,983	2,084	0	0	0	2,084
546	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	4/25/2016	93		0	98	-5	0	0	0	-5
547	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	4/25/2016	186		0	196	-10	0	0	0	-10
548	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	5/25/2016	142		0	149	-7	0	0	0	-7
549	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	5/25/2016	283		0	299	-16	0	0	0	-16
550	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	6/25/2016	138		0	144	-6	0	0	0	-6
551	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	6/25/2016	275		0	290	-15	0	0	0	-15
552	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	7/25/2016	133		0	139	-6	0	0	0	-6

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7,498 146	0	0	7,143,141	355,005	0	0	0	355,005
553	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	7/25/2016	265		0	280	-15	0	0	0	-15
554	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	8/25/2016	115		0	121	-6	0	0	0	-6
555	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	8/25/2016	230		0	242	-12	0	0	0	-12
556	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	9/25/2016	116		0	122	-6	0	0	0	-6
557	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	9/25/2016	232		0	245	-13	0	0	0	-13
558	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	10/25/2016	85		0	89	-4	0	0	0	-4
559	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	10/25/2016	170		0	179	-9	0	0	0	-9
560	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	11/25/2016	160		0	168	-8	0	0	0	-8
561	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	11/25/2016	320		0	337	-17	0	0	0	-17
562	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	1/25/2017	105		0	110	-5	0	0	0	-5
563	GNMA POOL # AK6980 4 0%	36183QXH3		8/25/2015	3/15/2016	947		0	1,012	-65	0	0	0	-65
564	GNMA POOL # AK6980 4 0%	36183QXH3		12/7/2015	3/15/2016	135		0	145	-10	0	0	0	-10
565	GNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	1/20/2016	158		0	165	-7	0	0	0	-7
566	GNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	2/20/2016	150		0	156	-6	0	0	0	-6
567	GNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	3/20/2016	161		0	167	-6	0	0	0	-6
568	GNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	4/18/2016	30,138		0	29 632	506	0	0	0	506
569	GNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	4/20/2016	126		0	132	-6	0	0	0	-6
570	GNMA AM9018 4 0% 8/	36185CAT1		2/29/2016	4/15/2016	34,078		0	33 962	116	0	0	0	116
571	GNMA AM9018 4 0% 8/	36185CAT1		2/24/2016	4/15/2016	29 210		0	29,097	113	0	0	0	113
572	GNMA AM9018 4 0% 8/	36185CAT1		2/29/2016	4/15/2016	1,763		0	1,886	-123	0	0	0	-123
573	GNMA AM9018 4 0% 8/	36185CAT1		2/24/2016	4/15/2016	1,511		0	1,616	-105	0	0	0	-105
574	GNMA POOL # 781830 5 0%	36241KA73		11/5/2015	2/15/2016	124		0	139	-15	0	0	0	-15
575	GNMA POOL # 781830 5 0%	36241KA73		11/5/2015	3/15/2016	291		0	325	-34	0	0	0	-34
576	GNMA POOL # 781830 5 0%	36241KA73		11/5/2015	4/15/2016	268		0	299	-31	0	0	0	-31
577	GNMA POOL # 781830 5 0%	36241KA73		11/5/2015	5/15/2016	178		0	199	-21	0	0	0	-21
578	GNMA POOL # 781830 5 0%	36241KA73		11/5/2015	6/7/2016	9,460		0	9,516	-56	0	0	0	-56
579	GNMA POOL # 781830 5 0%	36241KA73		11/5/2015	6/15/2016	169		0	189	-20	0	0	0	-20
580	GNMA POOL # 782011 5 0%	36241KGU6		5/10/2007	2/15/2016	58		0	58	0	0	0	0	0
581	GNMA POOL # 782011 5 0%	36241KGU6		5/10/2007	3/15/2016	45		0	45	0	0	0	0	0
582	GNMA POOL # 782011 5 0%	36241KGU6		5/10/2007	4/15/2016	47		0	47	0	0	0	0	0
583	GNMA POOL # 782011 5 0%	36241KGU6		5/10/2007	5/15/2016	51		0	51	0	0	0	0	0
584	GNMA POOL # AK6980 4 0%	36183QXH3		8/25/2015	2/24/2016	28 806		0	28,878	-72	0	0	0	-72
585	GNMA POOL # 782011 5 0%	36241KGU6		5/10/2007	6/7/2016	4,081		0	3,632	449	0	0	0	449
586	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	5/25/2016	207		0	220	-13	0	0	0	-13
587	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	6/25/2016	92		0	98	-6	0	0	0	-6
588	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	7/25/2016	463		0	492	-29	0	0	0	-29
589	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	7/28/2016	13,205		0	13,004	201	0	0	0	201
590	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	8/25/2016	259		0	275	-16	0	0	0	-16
591	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	2/25/2016	841		0	902	-61	0	0	0	-61
592	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	3/10/2016	37,261		0	37,634	-373	0	0	0	-373
593	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	3/25/2016	1,237		0	1,326	-89	0	0	0	-89
594	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	4/25/2016	283		0	304	-21	0	0	0	-21
595	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	5/25/2016	180		0	193	-13	0	0	0	-13
596	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	6/25/2016	252		0	270	-18	0	0	0	-18
597	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	7/25/2016	230		0	247	-17	0	0	0	-17
598	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	8/25/2016	192		0	206	-14	0	0	0	-14
599	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	9/25/2016	251		0	270	-19	0	0	0	-19
600	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	10/25/2016	230		0	247	-17	0	0	0	-17
601	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	11/25/2016	186		0	199	-13	0	0	0	-13
602	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	12/25/2016	177		0	190	-13	0	0	0	-13
603	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	1/25/2017	180		0	193	-13	0	0	0	-13
604	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	1/25/2016	203		0	210	-7	0	0	0	-7
605	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	1/25/2016	102		0	105	-3	0	0	0	-3
606	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	2/25/2016	69		0	71	-2	0	0	0	-2
607	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	2/25/2016	34		0	36	-2	0	0	0	-2
608	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	3/25/2016	52		0	54	-2	0	0	0	-2
609	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	3/25/2016	26		0	27	-1	0	0	0	-1
610	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	4/25/2016	135		0	140	-5	0	0	0	-5
611	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	4/25/2016	68		0	70	-2	0	0	0	-2
612	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	5/25/2016	140		0	144	-4	0	0	0	-4
613	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	5/25/2016	70		0	72	-2	0	0	0	-2
614	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	6/25/2016	197		0	204	-7	0	0	0	-7
615	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	6/25/2016	99		0	102	-3	0	0	0	-3
616	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	7/25/2016	271		0	281	-10	0	0	0	-10
617	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	7/25/2016	136		0	141	-5	0	0	0	-5
618	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	8/25/2016	130		0	135	-5	0	0	0	-5
619	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	8/25/2016	65		0	68	-3	0	0	0	-3
620	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	9/25/2016	198		0	205	-7	0	0	0	-7
621	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/19/2016	4/25/2016	130		0	137	-7	0	0	0	-7

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7 498 146	0	0	7,143,141	355,005	0	0	0	355,005
622	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	5/25/2016	348		0	365	-17	0	0	0	-17
623	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/19/2016	5/25/2016	131		0	137	-6	0	0	0	-6
624	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	6/25/2016	272		0	285	-13	0	0	0	-13
625	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/19/2016	6/25/2016	102		0	107	-5	0	0	0	-5
626	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	7/25/2016	441		0	462	-21	0	0	0	-21
627	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/19/2016	7/25/2016	165		0	173	-8	0	0	0	-8
628	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/19/2016	8/23/2016	14,822		0	14,750	72	0	0	0	72
629	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	8/23/2016	38,287		0	38,074	213	0	0	0	213
630	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	8/25/2016	674		0	707	-33	0	0	0	-33
631	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/19/2016	8/25/2016	253		0	265	-12	0	0	0	-12
632	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	9/25/2016	1,176		0	1,232	-56	0	0	0	-56
633	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	5/25/2016	98		0	103	-5	0	0	0	-5
634	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	6/25/2016	235		0	246	-11	0	0	0	-11
635	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	7/25/2016	271		0	284	-13	0	0	0	-13
636	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	8/25/2016	287		0	301	-14	0	0	0	-14
637	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	9/25/2016	433		0	455	-22	0	0	0	-22
638	GNMA POOL # 782011 5 0%	36241KGU6		5/10/2007	6/15/2016	46		0	46	0	0	0	0	0
639	GNMA POOL # 782105 5 0%	36241KKS6		5/10/2007	2/15/2016	62		0	62	0	0	0	0	0
640	GNMA POOL # 782105 5 0%	36241KKS6		6/14/2007	3/15/2016	7		0	7	0	0	0	0	0
641	GNMA POOL # 782105 5 0%	36241KKS6		5/10/2007	3/15/2016	54		0	54	0	0	0	0	0
642	GNMA POOL # 782105 5 0%	36241KKS6		6/14/2007	4/15/2016	12		0	12	0	0	0	0	0
643	GNMA POOL # 782105 5 0%	36241KKS6		5/10/2007	4/15/2016	89		0	88	1	0	0	0	1
644	GNMA POOL # 782105 5 0%	36241KKS6		6/14/2007	5/15/2016	15		0	15	0	0	0	0	0
645	GNMA POOL # 782105 5 0%	36241KKS6		6/14/2007	2/15/2016	8		0	8	0	0	0	0	0
646	GNMA POOL # 782105 5 0%	36241KKS6		5/10/2007	5/15/2016	111		0	110	1	0	0	0	1
647	GNMA POOL # 782105 5 0%	36241KKS6		6/14/2007	6/7/2016	650		0	582	68	0	0	0	68
648	GNMA POOL # 782105 5 0%	36241KKS6		5/10/2007	6/15/2016	80		0	80	0	0	0	0	0
649	GENERAL ELECTRIC CO	369604103		1/22/2016	11/17/2016	1,539		0	1,408	131	0	0	0	131
650	HALLIBURTON CO	406216101		6/19/2013	6/22/2016	22,774		0	22 485	289	0	0	0	289
651	HALLIBURTON CO	406216101		6/19/2013	11/17/2016	1,936		0	1,764	172	0	0	0	172
652	HALLIBURTON CO 3 375%	406216BH3		11/5/2015	5/12/2016	15,150		0	14 988	162	0	0	0	162
653	HARLEY DAVIDSON INC	412822108		8/19/2013	1/7/2016	44,949		0	60,631	-15,682	0	0	0	-15,682
654	HARLEY DAVIDSON INC	412822108		8/23/2013	1/7/2016	8,644		0	11,966	-3,322	0	0	0	-3,322
655	HARTFORD FINL SVCS GROU	416515104		10/20/2014	7/20/2016	21,825		0	18,240	3,585	0	0	0	3,585
656	HARTFORD FINL SVCS GROU	416515104		10/20/2014	11/17/2016	1,872		0	1,459	413	0	0	0	413
657	HERSHEY CO	427866108		12/18/2014	1/8/2016	7,538		0	9,090	-1,552	0	0	0	-1,552
658	HERSHEY CO	427866108		12/19/2014	1/8/2016	12,163		0	14,923	-2,760	0	0	0	-2,760
659	HERSHEY CO	427866108		12/19/2014	1/26/2016	22,932		0	28,375	-5,443	0	0	0	-5,443
660	HERSHEY CO	427866108		12/19/2014	3/22/2016	13,811		0	16,184	-2,373	0	0	0	-2 373
661	GNMA POOL # 782105 5 0%	36241KKS6		5/10/2007	6/7/2016	4,813		0	4,298	515	0	0	0	515
662	GNMA POOL # 782105 5 0%	36241KKS6		6/14/2007	6/15/2016	11		0	11	0	0	0	0	0
663	HERSHEY CO	427866108		1/7/2015	3/22/2016	21,792		0	25,513	-3,721	0	0	0	-3,721
664	HONEYWELL INTL INC	438516106		6/19/2013	11/17/2016	2,486		0	1,770	716	0	0	0	716
665	HYDRO-QUEBEC 2 0%	448814JB0		7/29/2014	3/1/2016	5,019		0	5 127	-108	0	0	0	-108
666	HYDRO-QUEBEC 2 0%	448814JB0		6/23/2011	3/1/2016	10,039		0	9,998	41	0	0	0	41
667	HYDRO-QUEBEC 2 0%	448814JB0		6/23/2011	6/30/2016	5,000		0	4,999	1	0	0	0	1
668	ILLINOIS TOOL WKS INC	452308109		8/15/2014	11/17/2016	2,731		0	1,909	822	0	0	0	822
669	INTEL CORP	458140100		6/23/2016	11/11/2016	19,978		0	19,130	848	0	0	0	848
670	INTEL CORP	458140100		6/23/2016	11/16/2016	26,044		0	24,737	1,307	0	0	0	1,307
671	INTEL CORP	458140100		6/23/2016	11/17/2016	3,143		0	2,968	175	0	0	0	175
672	INTERCONTINENTAL EXCHA	45866F104		10/19/2011	7/20/2016	25,237		0	11,906	13,331	0	0	0	13,331
673	INTERCONTINENTAL EXCHA	45866F104		6/19/2013	7/20/2016	17,614		0	12,262	5 352	0	0	0	5 352
674	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	9/25/2016	99		0	103	-4	0	0	0	-4
675	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	10/25/2016	290		0	300	-10	0	0	0	-10
676	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	10/25/2016	145		0	150	-5	0	0	0	-5
677	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	11/25/2016	222		0	229	-7	0	0	0	-7
678	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	11/25/2016	111		0	115	-4	0	0	0	-4
679	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	12/25/2016	231		0	238	-7	0	0	0	-7
680	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	12/25/2016	115		0	120	-5	0	0	0	-5
681	HOME DEPOT INC	437076102		6/19/2013	11/17/2016	2,185		0	1,312	873	0	0	0	873
682	JOHNSON & JOHNSON	478160104		7/9/2015	5/19/2016	21,002		0	18,516	2,486	0	0	0	2,486
683	JOHNSON & JOHNSON	478160104		7/9/2015	10/6/2016	6,045		0	5,050	995	0	0	0	995
684	JOHNSON & JOHNSON	478160104		8/3/2015	10/6/2016	10,313		0	8,670	1,643	0	0	0	1,643
685	KOHLS CORP	500255104		1/7/2016	5/9/2016	44,602		0	54 483	-9,881	0	0	0	-9,881
686	LAM RESEARCH CORP 3 4	512807AQ1		5/23/2016	10/13/2016	10,100		0	9,970	130	0	0	0	130
687	LAM RESEARCH CORP 3 4	512807AQ1		8/30/2016	10/13/2016	10,100		0	10 297	-197	0	0	0	-197
688	LILLY ELI & CO	532457108		1/20/2016	11/17/2016	1,535		0	1,635	-100	0	0	0	-100
689	MARATHON PETROLEUM CO	56585A102		11/12/2015	11/17/2016	870		0	1,094	-224	0	0	0	-224
690	MASSACHUSETTS ST 4 2	57582PWK2		1/12/2011	6/29/2016	16,772		0	15,027	1,745	0	0	0	1,745

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7,498 146	0	0	7,143,141	355 005	0	0	0	355 005
691	MERCK & CO INC	58933Y105		1/24/2014	11/17/2016	1,871		0	1,559	312	0	0	0	312
692	MICROSOFT CORPORATION	594918104		9/22/2015	2/11/2016	10,770		0	9,595	1,175	0	0	0	1,175
693	MICROSOFT CORPORATION	594918104		9/22/2015	5/6/2016	19,884		0	17 445	2,439	0	0	0	2,439
694	MICROSOFT CORPORATION	594918104		9/22/2015	6/23/2016	56 455		0	47,539	8,916	0	0	0	8 916
695	MICROSOFT CORPORATION	594918104		1/5/2016	6/23/2016	26,415		0	28 138	-1,723	0	0	0	-1,723
696	MICROSOFT CORPORATION	594918104		1/6/2016	6/23/2016	22,789		0	23,757	-968	0	0	0	-968
697	MICROSOFT CORPORATION	594918104		1/6/2016	9/2/2016	4,602		0	4,320	282	0	0	0	282
698	MICROSOFT CORPORATION	594918104		1/7/2016	9/2/2016	21,286		0	19,575	1,711	0	0	0	1,711
699	MICROSOFT CORPORATION	594918104		1/7/2016	10/13/2016	17,105		0	15,872	1,233	0	0	0	1,233
700	MICROSOFT CORPORATION	594918104		1/7/2016	11/17/2016	1 217		0	1,058	159	0	0	0	159
701	JOHNSON & JOHNSON	478160104		8/3/2015	11/17/2016	2,440		0	2,093	347	0	0	0	347
702	MONDELEZ INTERNATIONAL	609207105		3/22/2016	11/17/2016	1,285		0	1,201	84	0	0	0	84
703	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	1/25/2017	73		0	75	-2	0	0	0	-2
704	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	1/25/2017	36		0	38	-2	0	0	0	-2
705	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	1/25/2016	198		0	206	-8	0	0	0	-8
706	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	2/25/2016	99		0	103	-4	0	0	0	-4
707	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	3/25/2016	83		0	86	-3	0	0	0	-3
708	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	4/25/2016	304		0	315	-11	0	0	0	-11
709	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	5/25/2016	155		0	161	-6	0	0	0	-6
710	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	6/25/2016	344		0	357	-13	0	0	0	-13
711	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	7/6/2016	18,881		0	18,394	487	0	0	0	487
712	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	7/25/2016	158		0	164	-6	0	0	0	-6
713	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	6/25/2016	364		0	377	-13	0	0	0	-13
714	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	7/25/2016	383		0	396	-13	0	0	0	-13
715	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	8/25/2016	378		0	391	-13	0	0	0	-13
716	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	8/31/2016	28,383		0	28,028	355	0	0	0	355
717	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	9/25/2016	469		0	486	-17	0	0	0	-17
718	FNMA AL9121 4 0% 7/(	3138ERD31		11/1/2016	12/25/2016	336		0	358	-22	0	0	0	-22
719	FNMA AL9121 4 0% 7/(	3138ERD31		11/1/2016	1/25/2017	362		0	385	-23	0	0	0	-23
720	FNMA AR8596 3 5% 6/(	3138W6RS7		7/8/2013	2/25/2016	21		0	21	0	0	0	0	0
721	FNMA AR8596 3 5% 6/(	3138W6RS7		9/9/2013	2/25/2016	7		0	7	0	0	0	0	0
722	FNMA AR8596 3 5% 6/(	3138W6RS7		4/7/2015	2/25/2016	7		0	7	0	0	0	0	0
723	FNMA AR8596 3 5% 6/(	3138W6RS7		7/8/2013	3/25/2016	375		0	375	0	0	0	0	0
724	FNMA AR8596 3 5% 6/(	3138W6RS7		9/9/2013	3/25/2016	125		0	124	1	0	0	0	1
725	FNMA AR8596 3 5% 6/(	3138W6RS7		4/7/2015	3/25/2016	125		0	132	-7	0	0	0	-7
726	FNMA AR8596 3 5% 6/(	3138W6RS7		7/8/2013	4/1/2016	10,735		0	10,231	504	0	0	0	504
727	FNMA AR8596 3 5% 6/(	3138W6RS7		4/7/2015	4/1/2016	3,574		0	3,585	-11	0	0	0	-11
728	FNMA AR8596 3 5% 6/(	3138W6RS7		9/9/2013	4/1/2016	3,529		0	3,341	188	0	0	0	188
729	FNMA AR8596 3 5% 6/(	3138W6RS7		9/9/2013	4/25/2016	32		0	32	0	0	0	0	0
730	FNMA AS7601 4 0% 7/(	3138WHNT5		8/10/2016	10/25/2016	335		0	360	-25	0	0	0	-25
731	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	9/28/2016	19 079		0	18,963	116	0	0	0	116
732	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	10/25/2016	387		0	406	-19	0	0	0	-19
733	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	4/25/2016	173		0	180	-7	0	0	0	-7
734	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	4/25/2016	345		0	360	-15	0	0	0	-15
735	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	5/25/2016	218		0	227	-9	0	0	0	-9
736	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	5/25/2016	435		0	455	-20	0	0	0	-20
737	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	6/25/2016	115		0	120	-5	0	0	0	-5
738	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	6/25/2016	231		0	241	-10	0	0	0	-10
739	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	7/25/2016	192		0	200	-8	0	0	0	-8
740	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	7/25/2016	384		0	401	-17	0	0	0	-17
741	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	8/25/2016	226		0	236	-10	0	0	0	-10
742	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	8/25/2016	452		0	472	-20	0	0	0	-20
743	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	9/25/2016	317		0	330	-13	0	0	0	-13
744	INTERCONTINENTAL EXCHA(	45866F104		6/19/2013	11/17/2016	2,199		0	1,464	735	0	0	0	735
745	JOHNSON & JOHNSON	478160104		7/9/2015	1/20/2016	29,638		0	30,695	-1,057	0	0	0	-1,057
746	FHLMC GOLD POOL G08671 3	3128MJW97		1/20/2016	4/15/2016	375		0	391	-16	0	0	0	-16
747	FHLMC GOLD POOL G08671 3	3128MJW97		1/20/2016	4/20/2016	20,090		0	20,018	72	0	0	0	72
748	FHLMC GOLD POOL G08671 3	3128MJW97		10/9/2015	4/20/2016	44,151		0	43,828	323	0	0	0	323
749	FHLMC GOLD POOL G08671 3	3128MJW97		10/9/2015	5/15/2016	1,005		0	1,044	-39	0	0	0	-39
750	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	8/25/2016	147		0	153	-6	0	0	0	-6
751	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	9/25/2016	187		0	195	-8	0	0	0	-8
752	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	10/25/2016	185		0	193	-8	0	0	0	-8
753	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	11/25/2016	199		0	207	-8	0	0	0	-8
754	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	12/25/2016	284		0	296	-12	0	0	0	-12
755	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	1/25/2017	219		0	228	-9	0	0	0	-9
756	FNMA MA1860 4 5% 4/(	31418BB62		4/1/2014	2/25/2016	117		0	125	-8	0	0	0	-8
757	FNMA MA1860 4 5% 4/(	31418BB62		5/15/2015	2/25/2016	39		0	42	-3	0	0	0	-3
758	FNMA MA1860 4 5% 4/(	31418BB62		4/1/2014	3/25/2016	293		0	313	-20	0	0	0	-20
759	FNMA MA1860 4 5% 4/(	31418BB62		5/15/2015	3/25/2016	98		0	107	-9	0	0	0	-9

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7,498 146	0	0	7,143,141	355 005	0	0	0	355,005
760	FNMA MA1860 4 5% 4/	31418BB62		4/1/2014	4/25/2016	421		0	450	-29	0	0	0	-29
761	FNMA MA1860 4 5% 4/	31418BB62		5/15/2015	4/25/2016	140		0	153	-13	0	0	0	-13
762	FNMA MA1860 4 5% 4/	31418BB62		4/1/2014	5/25/2016	367		0	392	-25	0	0	0	-25
763	FNMA MA1860 4 5% 4/	31418BB62		5/15/2015	5/25/2016	122		0	134	-12	0	0	0	-12
764	FNMA MA1860 4 5% 4/	31418BB62		5/15/2015	6/14/2016	3,491		0	3 492	-1	0	0	0	-1
765	FNMA MA1860 4 5% 4/	31418BB62		4/1/2014	6/14/2016	10,075		0	9,861	214	0	0	0	214
766	FNMA MA1860 4 5% 4/	31418BB62		4/1/2014	6/25/2016	313		0	334	-21	0	0	0	-21
767	FNMA MA1860 4 5% 4/	31418BB62		5/15/2015	6/25/2016	104		0	114	-10	0	0	0	-10
768	FNMA MA1860 4 5% 4/	31418BB62		4/1/2014	7/25/2016	366		0	390	-24	0	0	0	-24
769	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	2/25/2016	661		0	673	-12	0	0	0	-12
770	U S TREASURY NOTE 0 625%	912828TS9		3/4/2016	5/18/2016	4,990		0	4,980	10	0	0	0	10
771	U S TREASURY NOTE 0 625%	912828TS9		5/28/2014	5/24/2016	9,975		0	9,909	66	0	0	0	66
772	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	6/15/2016	4		0	4	0	0	0	0	0
773	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	7/15/2016	8		0	8	0	0	0	0	0
774	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	8/15/2016	46		0	49	-3	0	0	0	-3
775	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	9/15/2016	9		0	10	-1	0	0	0	-1
776	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	10/15/2016	103		0	109	-6	0	0	0	-6
777	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	11/15/2016	94		0	99	-5	0	0	0	-5
778	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	12/15/2016	15		0	16	-1	0	0	0	-1
779	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	1/15/2017	9		0	9	0	0	0	0	0
780	FHLMC GOLD POOL G08671	3128MJW97		10/9/2015	1/15/2016	187		0	194	-7	0	0	0	-7
781	FHLMC GOLD POOL G08671	3128MJW97		10/9/2015	2/15/2016	183		0	190	-7	0	0	0	-7
782	U S TREASURY NOTE 0 625%	912828TS9		12/8/2015	5/18/2016	4,990		0	4,974	16	0	0	0	16
783	FHLMC GOLD POOL G08671	3128MJW97		1/20/2016	2/15/2016	82		0	85	-3	0	0	0	-3
784	FHLMC GOLD POOL G08671	3128MJW97		10/9/2015	3/15/2016	295		0	307	-12	0	0	0	-12
785	FHLMC GOLD POOL G08671	3128MJW97		1/20/2016	3/15/2016	131		0	137	-6	0	0	0	-6
786	FHLMC GOLD POOL G08671	3128MJW97		10/9/2015	4/15/2016	843		0	876	-33	0	0	0	-33
787	UNITED STATES TREAS 1 1	912828P87		3/17/2016	5/3/2016	4 977		0	4,939	38	0	0	0	38
788	UNITED STATES TREAS 1 1	912828P87		5/12/2016	6/28/2016	5,036		0	4 983	53	0	0	0	53
789	U S TREASURY NOTE 2 625	912828PT1		4/29/2015	5/11/2016	10 327		0	10,481	-154	0	0	0	-154
790	UNITED STATES TREAS 0 62	912828R93		6/30/2016	7/8/2016	5,000		0	5 001	-1	0	0	0	-1
791	U S TREASURY NOTE 1 25	912828ST8		2/12/2015	2/4/2016	5,042		0	4,974	68	0	0	0	68
792	U S TREASURY NOTE 1 25	912828ST8		1/8/2014	2/11/2016	5,067		0	4 887	180	0	0	0	180
793	U S TREASURY NOTE 1 25	912828ST8		2/12/2015	2/11/2016	15,202		0	14,881	321	0	0	0	321
794	U S TREASURY NOTE 0 625%	912828TS9		1/30/2015	3/30/2016	9,984		0	9,979	5	0	0	0	5
795	U S TREASURY NOTE 0 625%	912828TS9		10/22/2015	3/30/2016	4,992		0	5,003	-11	0	0	0	-11
796	U S TREASURY NOTE 0 625%	912828TS9		3/4/2016	3/30/2016	9 984		0	9,966	18	0	0	0	18
797	U S TREASURY NOTE 0 625%	912828TS9		3/4/2016	4/13/2016	4,993		0	4,983	10	0	0	0	10
798	U S TREASURY NOTE 0 625%	912828TS9		3/4/2016	5/11/2016	4 997		0	4,983	14	0	0	0	14
799	UNITED STATES TREAS 1 1	912828P87		4/19/2016	5/3/2016	4,977		0	4,973	4	0	0	0	4
800	FNMA MA1897 3 5% 5/	31418BDB9		11/2/2015	2/25/2016	94		0	98	-4	0	0	0	-4
801	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	3/25/2016	21		0	21	0	0	0	0	0
802	FNMA MA1897 3 5% 5/	31418BDB9		11/2/2015	3/25/2016	3		0	3	0	0	0	0	0
803	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	4/25/2016	24		0	25	-1	0	0	0	-1
804	FNMA MA1897 3 5% 5/	31418BDB9		11/2/2015	4/25/2016	3		0	4	-1	0	0	0	-1
805	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	5/25/2016	1,096		0	1,115	-19	0	0	0	-19
806	FNMA MA1897 3 5% 5/	31418BDB9		11/2/2015	5/25/2016	157		0	162	-5	0	0	0	-5
807	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	6/25/2016	23		0	24	-1	0	0	0	-1
808	FNMA MA1897 3 5% 5/	31418BDB9		11/2/2015	6/25/2016	3		0	3	0	0	0	0	0
809	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	7/25/2016	642		0	653	-11	0	0	0	-11
810	FNMA MA1897 3 5% 5/	31418BDB9		11/2/2015	7/25/2016	92		0	95	-3	0	0	0	-3
811	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	8/25/2016	20		0	21	-1	0	0	0	-1
812	FNMA MA1897 3 5% 5/	31418BDB9		11/2/2015	8/25/2016	3		0	3	0	0	0	0	0
813	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	9/25/2016	959		0	976	-17	0	0	0	-17
814	FNMA MA1897 3 5% 5/	31418BDB9		11/2/2015	9/25/2016	137		0	142	-5	0	0	0	-5
815	GNMA II POOL # MA1599 3 0%	36179NX45		7/30/2014	5/20/2016	58		0	58	0	0	0	0	0
816	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	6/20/2016	309		0	313	-4	0	0	0	-4
817	GNMA II POOL # MA1599 3 0%	36179NX45		7/30/2014	6/20/2016	39		0	39	0	0	0	0	0
818	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	7/20/2016	416		0	421	-5	0	0	0	-5
819	GNMA II POOL # MA1599 3 0%	36179NX45		7/30/2014	7/20/2016	52		0	52	0	0	0	0	0
820	U S TREASURY NOTE 0 75%	912828TW0		2/19/2015	5/11/2016	5,005		0	4,977	28	0	0	0	28
821	U S TREASURY NOTE 0 75%	912828TW0		9/30/2014	7/19/2016	5,005		0	4,940	65	0	0	0	65
822	U S TREASURY NOTE 0 75%	912828TW0		9/30/2014	8/1/2016	10 015		0	9,880	135	0	0	0	135
823	U S TREASURY NOTE 0 75%	912828TW0		9/30/2014	8/30/2016	10,005		0	9 880	125	0	0	0	125
824	U S TREASURY NOTE 0 75%	912828TW0		9/30/2014	9/9/2016	10 003		0	9,880	123	0	0	0	123
825	U S TREASURY NOTE 0 75%	912828TW0		9/30/2014	9/28/2016	5,005		0	4,940	65	0	0	0	65
826	U S TREASURY NOTE 0 75%	912828TW0		9/30/2014	10/7/2016	10,000		0	9,880	120	0	0	0	120
827	U S TREASURY NOTE 0 75%	912828TW0		9/30/2014	10/27/2016	20,005		0	19 760	245	0	0	0	245
828	U S TREASURY NOTE 0 75%	912828TW0		9/30/2014	11/8/2016	5,002		0	4,940	62	0	0	0	62

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7,498 146	0	0	7,143,141	355 005	0	0	0	355 005
829	U S TREASURY NOTE 0 75%	912828TW0		9/30/2014	11/14/2016	14,994		0	14,820	174	0	0	0	174
830	U S TREASURY NOTE 0 75%	912828TW0		9/30/2014	11/29/2016	4 996		0	4,940	56	0	0	0	56
831	US TREASURY N/B 1% 5/31/1	912828VE7		6/14/2016	8/8/2016	25,114		0	25,132	-18	0	0	0	-18
832	UNITED STATES TREAS 0 87	912828WH9		6/9/2014	1/8/2016	10 000		0	10,004	-4	0	0	0	-4
833	UNITED STATES TREASU 0 8	912828M72		2/10/2016	5/11/2016	10,028		0	10 031	-3	0	0	0	-3
834	UNITED STATES TREASU 0 8	912828M72		2/10/2016	5/18/2016	5,005		0	5,016	-11	0	0	0	-11
835	UNITED STATES TREASU 0 8	912828M72		6/14/2016	8/31/2016	5,010		0	5,014	-4	0	0	0	-4
836	UNITED STATES TREASU 0 8	912828M72		6/14/2016	9/8/2016	5,009		0	5,014	-5	0	0	0	-5
837	UNITED STATES TREASU 0 8	912828M72		1/15/2016	9/8/2016	10,018		0	10,006	12	0	0	0	12
838	UNITED STATES TREASU 0 8	912828M72		1/15/2016	10/11/2016	10,010		0	10,006	4	0	0	0	4
839	US TREAS INFL INDX 1 375%	912828MF4		6/23/2010	3/4/2016	23,155		0	22,325	830	0	0	0	830
840	UNITED STATES TREAS 1 1	912828P87		4/15/2016	4/26/2016	4,941		0	4,983	-42	0	0	0	-42
841	UNITED STATES TREAS 1 1	912828P87		3/17/2016	5/3/2016	4 977		0	4,942	35	0	0	0	35
842	U S TREASURY INFLATIO 0 1	912828K33		9/28/2015	3/17/2016	19		0	19	0	0	0	0	0
843	UNITED STATES TREASU 0 8	912828M72		2/10/2016	4/22/2016	5,008		0	5,016	-8	0	0	0	-8
844	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	2/20/2016	130		0	134	-4	0	0	0	-4
845	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	2/20/2016	33		0	33	0	0	0	0	0
846	GNMA II POOL # MA2753 3 0%	36179RBW8		4/9/2015	3/3/2016	38,864		0	38,858	6	0	0	0	6
847	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	3/3/2016	0		0	0	0	0	0	0	0
848	GNMA II POOL # MA2753 3 0%	36179RBW8		4/9/2015	3/20/2016	277		0	286	-9	0	0	0	-9
849	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	3/20/2016	138		0	142	-4	0	0	0	-4
850	U S TREASURY NOTE 0 625%	912828TS9		7/23/2014	6/7/2016	4,994		0	4,932	62	0	0	0	62
851	U S TREASURY NOTE 0 625%	912828TS9		1/14/2014	6/23/2016	9,995		0	9,826	169	0	0	0	169
852	U S TREASURY NOTE 0 625%	912828TS9		7/23/2014	6/23/2016	4,997		0	4,922	75	0	0	0	75
853	U S TREASURY NOTE 0 625%	912828TS9		1/15/2014	7/19/2016	19,995		0	19,614	381	0	0	0	381
854	U S TREASURY NOTE 0 75%	912828TW0		4/29/2015	3/10/2016	19,950		0	19,985	-35	0	0	0	-35
855	U S TREASURY NOTE 0 75%	912828TW0		3/24/2015	3/14/2016	14,956		0	14,977	-21	0	0	0	-21
856	U S TREASURY NOTE 0 75%	912828TW0		4/29/2015	3/14/2016	14 956		0	14,989	-33	0	0	0	-33
857	U S TREASURY NOTE 0 75%	912828TW0		9/16/2015	3/14/2016	4,985		0	4 989	-4	0	0	0	-4
858	U S TREASURY NOTE 0 75%	912828TW0		2/26/2015	3/14/2016	4 985		0	4,980	5	0	0	0	5
859	U S TREASURY NOTE 0 75%	912828TW0		2/26/2015	4/11/2016	5,004		0	4,980	24	0	0	0	24
860	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	8/20/2016	529		0	534	-5	0	0	0	-5
861	GNMA II POOL # MA1599 3 0%	36179NX45		7/30/2014	8/20/2016	66		0	66	0	0	0	0	0
862	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	8/25/2016	27,431		0	26,418	1,013	0	0	0	1,013
863	GNMA II POOL # MA1599 3 0%	36179NX45		7/30/2014	8/25/2016	3,429		0	3,260	169	0	0	0	169
864	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	9/20/2016	434		0	439	-5	0	0	0	-5
865	GNMA II POOL # MA1599 3 0%	36179NX45		7/30/2014	9/20/2016	54		0	54	0	0	0	0	0
866	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	6/20/2016	173		0	183	-10	0	0	0	-10
867	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	7/20/2016	348		0	369	-21	0	0	0	-21
868	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	8/20/2016	424		0	449	-25	0	0	0	-25
869	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	9/20/2016	552		0	584	-32	0	0	0	-32
870	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	10/4/2016	34,876		0	34 763	113	0	0	0	113
871	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	10/20/2016	569		0	602	-33	0	0	0	-33
872	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	5/20/2016	139		0	150	-11	0	0	0	-11
873	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	5/20/2016	56		0	60	-4	0	0	0	-4
874	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	6/20/2016	276		0	296	-20	0	0	0	-20
875	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	6/20/2016	110		0	119	-9	0	0	0	-9
876	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	7/20/2016	643		0	691	-48	0	0	0	-48
877	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	7/20/2016	257		0	276	-19	0	0	0	-19
878	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	7/26/2016	20,916		0	21,029	-113	0	0	0	-113
879	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	7/26/2016	50,960		0	51 213	-253	0	0	0	-253
880	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	8/20/2016	1,245		0	1,337	-92	0	0	0	-92
881	GNMA II POOL # MA2753 3 0%	36179RBW8		4/9/2015	1/20/2016	298		0	308	-10	0	0	0	-10
882	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	1/20/2016	149		0	153	-4	0	0	0	-4
883	GNMA II POOL # MA2753 3 0%	36179RBW8		4/9/2015	2/20/2016	260		0	269	-9	0	0	0	-9
884	UNITED STATES TREAS 0 87	912828WH9		6/20/2014	3/9/2016	30,036		0	29,970	66	0	0	0	66
885	UNITED STATES TREAS 0 87	912828WH9		12/30/2015	3/9/2016	5,006		0	4,995	11	0	0	0	11
886	UNITED STATES TREAS 0 87	912828WH9		6/16/2014	3/10/2016	10,012		0	9,994	18	0	0	0	18
887	UNITED STATES TREAS 0 87	912828WH9		12/30/2015	3/10/2016	5,006		0	4,995	11	0	0	0	11
888	UNITED TECHNOLOGIES CO	913017109		6/19/2013	11/17/2016	1,815		0	1,633	182	0	0	0	182
889	UNITEDHEALTH GROUP INC	91324P102		9/14/2016	11/17/2016	2,704		0	2,398	306	0	0	0	306
890	UNIVERSAL HEALTH SERVIC	913903100		9/21/2015	11/17/2016	1,231		0	1 387	-156	0	0	0	-156
891	VALERO ENERGY CORP NEV	91913Y100		6/19/2013	3/17/2016	1,284		0	761	523	0	0	0	523
892	VALERO ENERGY CORP NEV	91913Y100		6/25/2014	3/17/2016	21,825		0	17,372	4,453	0	0	0	4,453
893	UNITED STATES TREAS 0 87	912828WH9		12/11/2015	1/8/2016	5,000		0	4,999	1	0	0	0	1
894	VALERO ENERGY CORP NEV	91913Y100		6/25/2014	10/28/2016	21,819		0	18,905	2,914	0	0	0	2,914
895	VALERO ENERGY CORP NEV	91913Y100		6/25/2014	11/3/2016	6,333		0	5,620	713	0	0	0	713
896	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	10/25/2016	492		0	500	-8	0	0	0	-8
897	FNMA MA1897 3 5% 5/	31418BDB9		11/2/2015	10/25/2016	70		0	73	-3	0	0	0	-3

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7,498,146	0	0	7,143,141	355,005	0	0	0	355,005
898	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	11/25/2016	532		0	542	-10	0	0	0	-10
899	FNMA MA1897 3 5% 5/	31418BDB9		11/2/2015	11/25/2016	76		0	79	-3	0	0	0	-3
900	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	12/25/2016	576		0	587	-11	0	0	0	-11
901	FNMA MA1897 3 5% 5/	31418BDB9		11/2/2015	12/25/2016	82		0	85	-3	0	0	0	-3
902	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	1/25/2017	15		0	15	0	0	0	0	0
903	FNMA MA1897 3 5% 5/	31418BDB9		11/2/2015	1/25/2017	2		0	2	0	0	0	0	0
904	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	4/25/2016	170		0	182	-12	0	0	0	-12
905	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	5/25/2016	125		0	134	-9	0	0	0	-9
906	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	6/25/2016	453		0	485	-32	0	0	0	-32
907	FNMA POOL MA2484 4 0%	31418BXN1		5/23/2016	6/25/2016	91		0	97	-6	0	0	0	-6
908	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	7/25/2016	191		0	205	-14	0	0	0	-14
909	FNMA POOL MA2484 4 0%	31418BXN1		5/23/2016	7/25/2016	38		0	41	-3	0	0	0	-3
910	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	8/25/2016	396		0	423	-27	0	0	0	-27
911	FNMA POOL MA2484 4 0%	31418BXN1		5/23/2016	8/25/2016	79		0	85	-6	0	0	0	-6
912	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	8/20/2016	376		0	386	-10	0	0	0	-10
913	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	8/20/2016	94		0	96	-2	0	0	0	-2
914	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	8/25/2016	17,705		0	17,357	348	0	0	0	348
915	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	8/25/2016	4,426		0	4,333	93	0	0	0	93
916	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	9/20/2016	488		0	500	-12	0	0	0	-12
917	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	9/20/2016	122		0	125	-3	0	0	0	-3
918	GNMA POOL II MA3107 4 5%	36179RNY1		10/9/2015	1/20/2016	661		0	714	-53	0	0	0	-53
919	GNMA POOL II MA3107 4 5%	36179RNY1		11/2/2015	1/20/2016	661		0	713	-52	0	0	0	-52
920	GNMA POOL II MA3107 4 5%	36179RNY1		10/9/2015	2/12/2016	19,336		0	19,575	-239	0	0	0	-239
921	GNMA POOL II MA3107 4 5%	36179RNY1		11/2/2015	2/12/2016	19,336		0	19,543	-207	0	0	0	-207
922	GNMA POOL II MA3107 4 5%	36179RNY1		1/13/2016	2/12/2016	4,859		0	4,882	-23	0	0	0	-23
923	GNMA POOL II MA3107 4 5%	36179RNY1		10/9/2015	2/20/2016	513		0	554	-41	0	0	0	-41
924	GNMA POOL II MA3107 4 5%	36179RNY1		11/2/2015	2/20/2016	513		0	553	-40	0	0	0	-40
925	GNMA POOL II MA3107 4 5%	36179RNY1		1/13/2016	2/20/2016	128		0	138	-10	0	0	0	-10
926	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	7/20/2016	1,293		0	1,402	-109	0	0	0	-109
927	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	8/20/2016	1,058		0	1,147	-89	0	0	0	-89
928	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	9/20/2016	1,009		0	1,094	-85	0	0	0	-85
929	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	10/20/2016	940		0	1,019	-79	0	0	0	-79
930	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	11/20/2016	482		0	522	-40	0	0	0	-40
931	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	12/7/2016	15,924		0	16,047	-123	0	0	0	-123
932	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	12/20/2016	579		0	628	-49	0	0	0	-49
933	GNMA II MA3456 4 5% 2/	36179RZV4		2/12/2016	3/20/2016	240		0	259	-19	0	0	0	-19
934	GNMA II MA3456 4 5% 2/	36179RZV4		2/12/2016	4/20/2016	1,024		0	1,104	-80	0	0	0	-80
935	GNMA II MA3456 4 5% 2/	36179RZV4		3/2/2016	4/20/2016	128		0	138	-10	0	0	0	-10
936	GNMA II MA3456 4 5% 2/	36179RZV4		2/12/2016	5/17/2016	38,619		0	38,922	-303	0	0	0	-303
937	GNMA II MA3456 4 5% 2/	36179RZV4		3/2/2016	5/17/2016	4,840		0	4,867	-27	0	0	0	-27
938	VALERO ENERGY CORP NEV	91913Y100		5/22/2015	11/3/2016	9,787		0	10,372	-585	0	0	0	-585
939	VALERO ENERGY CORP NEV	91913Y100		5/26/2015	11/3/2016	4,606		0	4,804	-198	0	0	0	-198
940	VALERO ENERGY CORP NEV	91913Y100		5/26/2015	11/17/2016	1,928		0	1,802	126	0	0	0	126
941	VERIZON COMMUNICATIONS	92343V104		6/19/2013	9/2/2016	6,833		0	6,675	158	0	0	0	158
942	VERIZON COMMUNICATIONS	92343V104		8/12/2015	9/2/2016	14,717		0	13,256	1,461	0	0	0	1,461
943	VERIZON COMMUNICATIONS	92343V104		8/12/2015	11/17/2016	958		0	947	11	0	0	0	11
944	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	7/20/2016	73		0	75	-2	0	0	0	-2
945	VERIZON COMMUNICATION	92343VBP8		6/18/2015	9/9/2016	15,667		0	15,792	-125	0	0	0	-125
946	VERIZON COMMUNICATION	92343VBP8		6/18/2015	10/6/2016	5,210		0	5,264	-54	0	0	0	-54
947	VISA INC-CLASS A SHRS	92826C839		10/19/2015	11/17/2016	1,620		0	1,541	79	0	0	0	79
948	VIRTUS EMERGING MKTS OP	92828W361		4/17/2014	10/4/2016	200,000		0	192,636	7,364	0	0	0	7,364
949	VOYA FINANCIAL INC	929089100		10/19/2015	11/17/2016	2,242		0	2,399	-157	0	0	0	-157
950	WFRBS 2011-C5 A2 2 684%	92936JAZ7		11/1/2011	4/15/2016	4,236		0	4,278	-42	0	0	0	-42
951	WFRBS 2011-C5 A2 2 684%	92936JAZ7		12/1/2014	4/15/2016	1,412		0	1,453	-41	0	0	0	-41
952	WFRBS 2011-C5 A2 2 684%	92936JAZ7		11/1/2011	5/15/2016	4,765		0	4,813	-48	0	0	0	-48
953	WFRBS 2011-C5 A2 2 684%	92936JAZ7		12/1/2014	5/15/2016	1,588		0	1,635	-47	0	0	0	-47
954	WFRBS 2011-C5 A2 2 684%	92936JAZ7		11/1/2011	6/15/2016	5,805		0	5,863	-58	0	0	0	-58
955	WFRBS 2011-C5 A2 2 684%	92936JAZ7		12/1/2014	6/15/2016	1,935		0	1,992	-57	0	0	0	-57
956	WFRBS 2011-C5 A2 2 684%	92936JAZ7		11/1/2011	7/15/2016	6,128		0	6,189	-61	0	0	0	-61
957	WFRBS 2011-C5 A2 2 684%	92936JAZ7		12/1/2014	7/15/2016	2,043		0	2,102	-59	0	0	0	-59
958	WFRBS 2011-C5 A2 2 684%	92936JAZ7		11/1/2011	8/15/2016	1,412		0	1,426	-14	0	0	0	-14
959	WFRBS 2011-C5 A2 2 684%	92936JAZ7		12/1/2014	8/15/2016	471		0	484	-13	0	0	0	-13
960	WFRBS 2011-C5 A2 2 684%	92936JAZ7		11/1/2011	9/15/2016	4,900		0	4,949	-49	0	0	0	-49
961	WFRBS 2011-C5 A2 2 684%	92936JAZ7		12/1/2014	9/15/2016	1,633		0	1,681	-48	0	0	0	-48
962	WFRBS 2011-C5 A2 2 684%	92936JAZ7		11/1/2011	10/17/2016	2,754		0	2,781	-27	0	0	0	-27
963	WFRBS 2011-C5 A2 2 684%	92936JAZ7		12/1/2014	10/17/2016	918		0	945	-27	0	0	0	-27
964	FNMA POOL MA2484 4 0%	31418BXN1		5/23/2016	9/13/2016	4,978		0	4,961	17	0	0	0	17
965	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	9/13/2016	4,732		0	4,714	18	0	0	0	18
966	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	9/25/2016	690		0	737	-47	0	0	0	-47

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7 498 146	0	0	7,143,141	355 005	0	0	0	355,005
967	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	10/25/2016	414		0	442	-28	0	0	0	-28
968	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	11/25/2016	365		0	390	-25	0	0	0	-25
969	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	12/25/2016	460		0	492	-32	0	0	0	-32
970	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	3/20/2016	35		0	35	0	0	0	0	0
971	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	4/20/2016	234		0	240	-6	0	0	0	-6
972	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	4/20/2016	59		0	60	-1	0	0	0	-1
973	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	5/20/2016	235		0	241	-6	0	0	0	-6
974	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	5/20/2016	59		0	60	-1	0	0	0	-1
975	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	6/20/2016	262		0	268	-6	0	0	0	-6
976	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	6/20/2016	65		0	67	-2	0	0	0	-2
977	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	7/20/2016	291		0	299	-8	0	0	0	-8
978	WACHOVIA CORP 5 625%	929903CH3		6/10/2014	5/25/2016	15,148		0	16,577	-1,429	0	0	0	-1,429
979	WACHOVIA CORP 5 625%	929903CH3		6/24/2014	5/25/2016	5,083		0	5,514	-431	0	0	0	-431
980	WALGREEN CO 3 1%	931422AH2		5/29/2013	3/17/2016	5,001		0	4 951	50	0	0	0	50
981	WALGREEN CO 3 1%	931422AH2		6/18/2014	4/5/2016	5,053		0	4,911	142	0	0	0	142
982	WALGREEN CO 3 1%	931422AH2		6/24/2014	4/5/2016	5,053		0	4 905	148	0	0	0	148
983	WELLS FARGO & COMPANY	949746101		11/15/2002	7/20/2016	14,831		0	7,346	7,485	0	0	0	7 485
984	WELLS FARGO & COMPANY	949746101		9/2/2010	7/20/2016	6,495		0	3,326	3,169	0	0	0	3,169
985	WELLS FARGO & COMPANY	949746101		9/2/2010	11/17/2016	1,584		0	745	839	0	0	0	839
986	WELLS FARGO & COMPANY	94974BGM6		7/12/2016	9/8/2016	5,147		0	5,168	-21	0	0	0	-21
987	WELLS FARGO BANK NA 1 7	94988J5D5		5/25/2016	7/12/2016	20,144		0	19,991	153	0	0	0	153
988	WILLIAMS COS INC	969457100		9/27/2016	11/17/2016	910		0	915	-5	0	0	0	-5
989	FHLMC GOLD G08733 3 5%	3128MJY79		12/8/2016	1/15/2017	144		0	148	-4	0	0	0	-4
990	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	11/15/2016	132		0	140	-8	0	0	0	-8
991	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	12/15/2016	208		0	221	-13	0	0	0	-13
992	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	1/15/2017	224		0	238	-14	0	0	0	-14
993	FHLMC GOLD G18473 3 0%	3128MMQ30		8/1/2013	2/15/2016	347		0	356	-9	0	0	0	-9
994	FHLMC GOLD G18473 3 0%	3128MMQ30		8/1/2013	2/23/2016	33 560		0	33,006	554	0	0	0	554
995	FHLMC GOLD G18489 3 0%	3128MMRK1		11/18/2013	2/15/2016	218		0	225	-7	0	0	0	-7
996	FHLMC GOLD G18489 3 0%	3128MMRK1		9/25/2014	2/15/2016	44		0	45	-1	0	0	0	-1
997	FHLMC GOLD G18489 3 0%	3128MMRK1		11/18/2013	3/3/2016	17,692		0	17,530	162	0	0	0	162
998	FHLMC GOLD G18489 3 0%	3128MMRK1		9/25/2014	3/3/2016	3,538		0	3,507	31	0	0	0	31
999	FHLMC GOLD G18489 3 0%	3128MMRK1		11/18/2013	3/15/2016	245		0	254	-9	0	0	0	-9
1000	FHLMC GOLD G18489 3 0%	3128MMRK1		9/25/2014	3/15/2016	49		0	51	-2	0	0	0	-2
1001	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	2/15/2016	69		0	74	-5	0	0	0	-5
1002	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	2/15/2016	35		0	37	-2	0	0	0	-2
1003	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	3/15/2016	110		0	117	-7	0	0	0	-7
1004	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	3/15/2016	55		0	58	-3	0	0	0	-3
1005	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	4/15/2016	85		0	91	-6	0	0	0	-6
1006	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	4/15/2016	43		0	45	-2	0	0	0	-2
1007	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	5/15/2016	68		0	72	-4	0	0	0	-4
1008	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	5/15/2016	34		0	36	-2	0	0	0	-2
1009	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	6/15/2016	114		0	121	-7	0	0	0	-7
1010	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	6/15/2016	57		0	60	-3	0	0	0	-3
1011	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	7/15/2016	108		0	115	-7	0	0	0	-7
1012	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	7/15/2016	54		0	57	-3	0	0	0	-3
1013	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	8/15/2016	76		0	81	-5	0	0	0	-5
1014	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	8/15/2016	38		0	40	-2	0	0	0	-2
1015	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	9/15/2016	212		0	225	-13	0	0	0	-13
1016	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	9/15/2016	106		0	112	-6	0	0	0	-6
1017	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	10/15/2016	171		0	182	-11	0	0	0	-11
1018	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	10/15/2016	86		0	91	-5	0	0	0	-5
1019	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	11/15/2016	103		0	109	-6	0	0	0	-6
1020	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	11/15/2016	51		0	54	-3	0	0	0	-3
1021	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	12/15/2016	138		0	147	-9	0	0	0	-9
1022	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	12/15/2016	69		0	73	-4	0	0	0	-4
1023	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	1/15/2017	99		0	105	-6	0	0	0	-6
1024	GNMA II MA3456 4 5% 2/	36179RZV4		2/12/2016	5/20/2016	2,612		0	2,815	-203	0	0	0	-203
1025	GNMA II MA3456 4 5% 2/	36179RZV4		3/2/2016	5/20/2016	327		0	352	-25	0	0	0	-25
1026	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	6/20/2016	29		0	32	-3	0	0	0	-3
1027	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	6/20/2016	15		0	16	-1	0	0	0	-1
1028	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	6/20/2016	74		0	79	-5	0	0	0	-5
1029	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	6/20/2016	29		0	32	-3	0	0	0	-3
1030	INVESCO LTD	G491BT108		6/19/2013	11/17/2016	2,238		0	2,421	-183	0	0	0	-183
1031	NABORS INDUSTRIES LTD	G6359F103		8/23/2016	11/17/2016	841		0	624	217	0	0	0	217
1032	NABORS INDUSTRIES LTD	G6359F103		8/23/2016	11/17/2016	1,601		0	1,211	390	0	0	0	390
1033	NABORS INDUSTRIES LTD	G6359F103		8/23/2016	11/30/2016	22,132		0	14,064	8,068	0	0	0	8,068
1034	NABORS INDUSTRIES LTD	G6359F103		8/23/2016	12/6/2016	21,381		0	12 832	8,549	0	0	0	8,549
1035	NXP SEMICONDUCTORS N V	N6596X109		2/4/2016	9/2/2016	7,034		0	6,083	951	0	0	0	951

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7 498 146	0	0	7,143,141	355 005	0	0	0	355 005
1036	NXP SEMICONDUCTORS N V	N6596X109		2/4/2016	10/13/2016	26,000		0	19,465	6,535	0	0	0	6,535
1037	NXP SEMICONDUCTORS N V	N6596X109		2/4/2016	10/27/2016	25,999		0	19,769	6 230	0	0	0	6,230
1038	NXP SEMICONDUCTORS N V	N6596X109		2/4/2016	10/28/2016	44,846		0	34,216	10,630	0	0	0	10,630
1039	NXP SEMICONDUCTORS N V	N6596X109		2/4/2016	11/2/2016	3,379		0	2,585	794	0	0	0	794
1040	NXP SEMICONDUCTORS N V	N6596X109		2/11/2016	11/2/2016	32,792		0	21 618	11,174	0	0	0	11,174
1041	NXP SEMICONDUCTORS N V	N6596X109		7/12/2016	11/2/2016	7,552		0	6,131	1,421	0	0	0	1,421
1042	NXP SEMICONDUCTORS N V	N6596X109		7/12/2016	11/11/2016	22,851		0	18,877	3,974	0	0	0	3,974
1043	NXP SEMICONDUCTORS N V	N6596X109		7/21/2016	11/11/2016	28,319		0	24,493	3,826	0	0	0	3,826
1044	BROADCOM LTD	Y09827109		10/14/2013	9/2/2016	7,250		0	1,848	5,402	0	0	0	5,402
1045	BROADCOM LTD	Y09827109		10/14/2013	11/17/2016	4,889		0	1,276	3,613	0	0	0	3,613
1046	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	1/15/2017	50		0	52	-2	0	0	0	-2
1047	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	2/15/2016	91		0	97	-6	0	0	0	-6
1048	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	3/15/2016	87		0	93	-6	0	0	0	-6
1049	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	4/15/2016	129		0	138	-9	0	0	0	-9
1050	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	5/15/2016	155		0	166	-11	0	0	0	-11
1051	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	6/15/2016	122		0	130	-8	0	0	0	-8
1052	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	7/15/2016	126		0	135	-9	0	0	0	-9
1053	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	8/15/2016	157		0	168	-11	0	0	0	-11
1054	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	9/15/2016	169		0	181	-12	0	0	0	-12
1055	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	10/15/2016	141		0	151	-10	0	0	0	-10
1056	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	11/15/2016	141		0	151	-10	0	0	0	-10
1057	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	12/15/2016	128		0	136	-8	0	0	0	-8
1058	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	1/15/2017	141		0	151	-10	0	0	0	-10
1059	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	2/15/2016	376		0	402	-26	0	0	0	-26
1060	FHLMC GOLD POOL J15724 4	3128PVLD0		12/15/2014	2/15/2016	34		0	36	-2	0	0	0	-2
1061	INGERSOLL-RAND PLC	G47791101		6/19/2013	11/17/2016	2 998		0	1,840	1,158	0	0	0	1,158
1062	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	3/15/2016	324		0	347	-23	0	0	0	-23
1063	FHLMC GOLD POOL J15724 4	3128PVLD0		12/15/2014	3/15/2016	29		0	31	-2	0	0	0	-2
1064	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	4/15/2016	592		0	632	-40	0	0	0	-40
1065	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	7/20/2016	833		0	897	-64	0	0	0	-64
1066	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	7/20/2016	416		0	449	-33	0	0	0	-33
1067	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	7/20/2016	2,082		0	2,243	-161	0	0	0	-161
1068	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	7/20/2016	833		0	897	-64	0	0	0	-64
1069	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/10/2016	4,907		0	4,922	-15	0	0	0	-15
1070	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/10/2016	6 920		0	6,940	-20	0	0	0	-20
1071	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/10/2016	24,534		0	24,607	-73	0	0	0	-73
1072	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/10/2016	9,814		0	9,846	-32	0	0	0	-32
1073	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/20/2016	2,695		0	2 903	-208	0	0	0	-208
1074	GNMA II POOL MA3737 4 0%	36179SEJ2		7/26/2016	9/20/2016	987		0	1,058	-71	0	0	0	-71
1076	GNMA II POOL MA3737 4 0%	36179SEJ2		7/26/2016	10/6/2016	66,238		0	66,238	0	0	0	0	0
1076	GNMA II POOL MA3737 4 0%	36179SEJ2		7/26/2016	10/20/2016	1 362		0	1,459	-97	0	0	0	-97
1077	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	10/20/2016	101		0	105	-4	0	0	0	-4
1078	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	10/20/2016	101		0	105	-4	0	0	0	-4
1079	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	11/20/2016	153		0	161	-8	0	0	0	-8
1080	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	11/20/2016	153		0	160	-7	0	0	0	-7
1081	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	12/20/2016	263		0	275	-12	0	0	0	-12
1082	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	12/20/2016	263		0	275	-12	0	0	0	-12
1083	GNMA II MA3873 3 0% 8/	36179SJS7		11/28/2016	12/20/2016	53		0	54	-1	0	0	0	-1
1084	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	1/20/2017	199		0	208	-9	0	0	0	-9
1085	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	1/20/2017	199		0	208	-9	0	0	0	-9
1086	GNMA II MA3873 3 0% 8/	36179SJS7		11/28/2016	1/20/2017	40		0	41	-1	0	0	0	-1
1087	GNMA POOL II MA3874 3 5%	36179SJT5		10/3/2016	11/20/2016	287		0	305	-18	0	0	0	-18
1088	GNMA POOL II MA3874 3 5%	36179SJT5		10/3/2016	12/20/2016	404		0	430	-26	0	0	0	-26
1089	GNMA POOL II MA3874 3 5%	36179SJT5		10/3/2016	1/20/2017	343		0	365	-22	0	0	0	-22
1090	GNMA POOL II MA3875 4 0%	36179SJU2		10/6/2016	11/20/2016	1,996		0	2,145	-149	0	0	0	-149
1091	YUM! BRANDS INC	988498101		6/19/2013	11/17/2016	1,215		0	1,035	180	0	0	0	180
1092	YUM CHINA HOLDINGS INC	98850P109		6/19/2013	11/17/2016	540		0	410	130	0	0	0	130
1093	YUM CHINA HOLDINGS INC	98850P109		6/19/2013	12/6/2016	23,436		0	17,209	6,227	0	0	0	6,227
1094	YUM CHINA HOLDINGS INC	98850P109		4/24/2014	12/6/2016	8,567		0	6,753	1,814	0	0	0	1,814
1095	YUM CHINA HOLDINGS INC	98850P109		4/25/2014	12/6/2016	5,212		0	4,180	1,032	0	0	0	1,032
1096	ZIMMER BIOMET HOLDINGS	98956P102		5/26/2016	11/17/2016	1,614		0	1,960	-346	0	0	0	-346
1097	ALLERGAN PLC	G0177J108		9/30/2013	1/20/2016	41,343		0	20,593	20,750	0	0	0	20,750
1098	ALLERGAN PLC	G0177J108		9/30/2013	11/17/2016	1,391		0	1,008	383	0	0	0	383
1099	ACCENTURE PLC-CL A	G1151C101		11/7/2014	2/11/2016	11,107		0	10 014	1,093	0	0	0	1,093
1100	ACCENTURE PLC-CL A	G1151C101		11/7/2014	4/20/2016	32,576		0	23,533	9,043	0	0	0	9,043
1101	ACCENTURE PLC-CL A	G1151C101		11/7/2014	10/7/2016	25,160		0	18,108	7,052	0	0	0	7,052
1102	ACCENTURE PLC-CL A	G1151C101		11/7/2014	11/17/2016	1,180		0	834	346	0	0	0	346
1103	EATON CORP PLC	G29183103		11/30/2012	11/17/2016	1,953		0	1,338	615	0	0	0	615
1104	FHLMC GOLD POOL J15724 4	3128PVLD0		12/15/2014	4/15/2016	54		0	57	-3	0	0	0	-3

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7,498,146	0	0	7,143,141	355 005	0	0	0	355,005
1105	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	5/15/2016	732		0	782	-50	0	0	0	-50
1106	FHLMC GOLD POOL J15724 4	3128PVLD0		12/15/2014	5/15/2016	67		0	71	-4	0	0	0	-4
1107	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	6/15/2016	932		0	996	-64	0	0	0	-64
1108	FHLMC GOLD POOL J15724 4	3128PVLD0		12/15/2014	6/15/2016	85		0	90	-5	0	0	0	-5
1109	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	7/15/2016	160		0	171	-11	0	0	0	-11
1110	FHLMC GOLD POOL J15724 4	3128PVLD0		12/15/2014	7/15/2016	15		0	16	-1	0	0	0	-1
1111	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	8/15/2016	315		0	337	-22	0	0	0	-22
1112	FHLMC GOLD POOL J15724 4	3128PVLD0		12/15/2014	8/15/2016	29		0	31	-2	0	0	0	-2
1113	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	9/15/2016	328		0	351	-23	0	0	0	-23
1114	FHLMC GOLD POOL J15724 4	3128PVLD0		12/15/2014	9/15/2016	30		0	32	-2	0	0	0	-2
1115	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	10/15/2016	173		0	185	-12	0	0	0	-12
1116	FHLMC GOLD POOL J15724 4	3128PVLD0		12/15/2014	10/15/2016	16		0	17	-1	0	0	0	-1
1117	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	11/15/2016	392		0	419	-27	0	0	0	-27
1118	FHLMC GOLD POOL J15724 4	3128PVLD0		12/15/2014	11/15/2016	36		0	38	-2	0	0	0	-2
1119	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	12/15/2016	714		0	763	-49	0	0	0	-49
1120	FHLMC GOLD POOL J15724 4	3128PVLD0		12/15/2014	12/15/2016	65		0	69	-4	0	0	0	-4
1121	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	1/15/2017	482		0	515	-33	0	0	0	-33
1122	FHLMC GOLD POOL J15724 4	3128PVLD0		12/15/2014	1/15/2017	44		0	47	-3	0	0	0	-3
1123	FHLMC GOLD A90393 5 0%	312938NJ8		3/8/2010	2/15/2016	214		0	223	-9	0	0	0	-9
1124	FHLMC GOLD A90393 5 0%	312938NJ8		3/8/2010	3/15/2016	167		0	174	-7	0	0	0	-7
1125	FHLMC GOLD A90393 5 0%	312938NJ8		3/8/2010	4/15/2016	19		0	20	-1	0	0	0	-1
1126	FHLMC GOLD A90393 5 0%	312938NJ8		3/8/2010	5/15/2016	21		0	22	-1	0	0	0	-1
1127	FHLMC GOLD A90393 5 0%	312938NJ8		3/8/2010	6/15/2016	34		0	35	-1	0	0	0	-1
1128	FHLMC GOLD A90393 5 0%	312938NJ8		3/8/2010	7/15/2016	190		0	198	-8	0	0	0	-8
1129	FHLMC GOLD G30719 4 0%	3132J4AV1		3/13/2015	4/15/2016	157		0	170	-13	0	0	0	-13
1130	FHLMC GOLD G30719 4 0%	3132J4AV1		5/28/2015	4/15/2016	79		0	85	-6	0	0	0	-6
1131	FHLMC GOLD G30719 4 0%	3132J4AV1		10/20/2015	4/15/2016	39		0	42	-3	0	0	0	-3
1132	FHLMC GOLD G30719 4 0%	3132J4AV1		10/28/2015	4/15/2016	39		0	42	-3	0	0	0	-3
1133	FHLMC GOLD G30719 4 0%	3132J4AV1		3/13/2015	4/21/2016	17,298		0	17 423	-125	0	0	0	-125
1134	FHLMC GOLD G30719 4 0%	3132J4AV1		5/28/2015	4/21/2016	8 594		0	8,706	-112	0	0	0	-112
1135	FHLMC GOLD G30719 4 0%	3132J4AV1		10/20/2015	4/21/2016	4,242		0	4,348	-106	0	0	0	-106
1136	FHLMC GOLD G30719 4 0%	3132J4AV1		10/28/2015	4/21/2016	3,853		0	3,844	9	0	0	0	9
1137	FHLMC GOLD G30719 4 0%	3132J4AV1		10/28/2015	5/15/2016	454		0	488	-34	0	0	0	-34
1138	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	2/15/2016	14		0	15	-1	0	0	0	-1
1139	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	3/15/2016	14		0	15	-1	0	0	0	-1
1140	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	4/15/2016	180		0	189	-9	0	0	0	-9
1141	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	5/15/2016	13		0	13	0	0	0	0	0
1142	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	6/15/2016	13		0	14	-1	0	0	0	-1
1143	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	7/8/2016	8 199		0	7,945	254	0	0	0	254
1144	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	7/15/2016	183		0	192	-9	0	0	0	-9
1145	FHLMC GOLD POOL Q4120 3	3132WEKW1		8/23/2016	10/15/2016	249		0	263	-14	0	0	0	-14
1146	FHLMC GOLD POOL Q4120 3	3132WEKW1		8/23/2016	11/15/2016	520		0	549	-29	0	0	0	-29
1147	FHLMC GOLD POOL Q4120 3	3132WEKW1		8/23/2016	12/8/2016	48,981		0	50,336	-1,355	0	0	0	-1,355
1148	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	7/25/2016	417		0	418	-1	0	0	0	-1
1149	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	8/25/2016	147		0	147	0	0	0	0	0
1150	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	9/25/2016	250		0	251	-1	0	0	0	-1
1151	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	9/28/2016	14,150		0	13,601	549	0	0	0	549
1152	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	10/25/2016	271		0	272	-1	0	0	0	-1
1153	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	3/25/2016	145		0	152	-7	0	0	0	-7
1154	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	4/25/2016	348		0	365	-17	0	0	0	-17
1155	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	4/25/2016	434		0	435	-1	0	0	0	-1
1156	FN MA2487 3 0% 12/0	31418BXR2		1/13/2016	4/25/2016	54		0	55	-1	0	0	0	-1
1157	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	5/25/2016	194		0	194	0	0	0	0	0
1158	FN MA2487 3 0% 12/0	31418BXR2		1/13/2016	5/25/2016	24		0	25	-1	0	0	0	-1
1159	FN MA2487 3 0% 12/0	31418BXR2		1/13/2016	6/14/2016	4,954		0	4,854	100	0	0	0	100
1160	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	6/14/2016	24,403		0	23,739	664	0	0	0	664
1161	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	6/25/2016	570		0	572	-2	0	0	0	-2
1162	FN MA2487 3 0% 12/0	31418BXR2		1/13/2016	6/25/2016	71		0	72	-1	0	0	0	-1
1163	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	12/15/2016	48		0	52	-4	0	0	0	-4
1164	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	1/15/2017	687		0	700	-13	0	0	0	-13
1165	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	1/15/2017	191		0	206	-15	0	0	0	-15
1166	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	1/15/2017	38		0	42	-4	0	0	0	-4
1167	FHLMC GOLD G30719 4 0%	3132J4AV1		3/13/2015	1/15/2016	225		0	243	-18	0	0	0	-18
1168	FHLMC GOLD G30719 4 0%	3132J4AV1		5/28/2015	1/15/2016	112		0	121	-9	0	0	0	-9
1169	FHLMC GOLD G30719 4 0%	3132J4AV1		10/20/2015	1/15/2016	56		0	61	-5	0	0	0	-5
1170	FHLMC GOLD G30719 4 0%	3132J4AV1		10/28/2015	1/15/2016	56		0	60	-4	0	0	0	-4
1171	FHLMC GOLD G30719 4 0%	3132J4AV1		3/13/2015	2/15/2016	244		0	263	-19	0	0	0	-19
1172	FHLMC GOLD G30719 4 0%	3132J4AV1		5/28/2015	2/15/2016	122		0	132	-10	0	0	0	-10
1173	FHLMC GOLD G30719 4 0%	3132J4AV1		10/20/2015	2/15/2016	61		0	66	-5	0	0	0	-5

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7 498 146	0	0	7,143,141	355 005	0	0	0	355 005
1174	FHLMC GOLD G30719 4 0%	3132J4AV1		10/28/2015	2/15/2016	61		0	66	-5	0	0	0	-5
1175	FHLMC GOLD G30719 4 0%	3132J4AV1		3/13/2015	3/15/2016	156		0	169	-13	0	0	0	-13
1176	FHLMC GOLD G30719 4 0%	3132J4AV1		5/28/2015	3/15/2016	78		0	85	-7	0	0	0	-7
1177	FHLMC GOLD G30719 4 0%	3132J4AV1		10/20/2015	3/15/2016	39		0	42	-3	0	0	0	-3
1178	FHLMC GOLD G30719 4 0%	3132J4AV1		10/28/2015	3/15/2016	39		0	42	-3	0	0	0	-3
1179	FHLMC GOLD A90393 5 0%	312938NJ8		3/8/2010	8/15/2016	251		0	261	-10	0	0	0	-10
1180	FHLMC GOLD A90393 5 0%	312938NJ8		3/8/2010	9/15/2016	52		0	54	-2	0	0	0	-2
1181	FHLMC GOLD A90393 5 0%	312938NJ8		3/8/2010	10/15/2016	18		0	18	0	0	0	0	0
1182	FHLMC GOLD A90393 5 0%	312938NJ8		3/8/2010	11/15/2016	21		0	21	0	0	0	0	0
1183	FHLMC GOLD A90393 5 0%	312938NJ8		3/8/2010	12/15/2016	207		0	215	-8	0	0	0	-8
1184	FHLMC GOLD A90393 5 0%	312938NJ8		3/8/2010	1/15/2017	53		0	55	-2	0	0	0	-2
1185	FHLMC GOLD A92821 5 0%	312941D20		7/22/2010	2/15/2016	149		0	159	-10	0	0	0	-10
1186	FHLMC GOLD A92821 5 0%	312941D20		6/23/2014	2/15/2016	12		0	14	-2	0	0	0	-2
1187	FHLMC GOLD A92821 5 0%	312941D20		7/22/2010	3/15/2016	235		0	249	-14	0	0	0	-14
1188	FHLMC GOLD A92821 5 0%	312941D20		6/23/2014	3/15/2016	20		0	22	-2	0	0	0	-2
1189	FHLMC GOLD A92821 5 0%	312941D20		7/22/2010	4/15/2016	381		0	397	-16	0	0	0	-16
1190	FHLMC GOLD A92821 5 0%	312941D20		6/23/2014	4/15/2016	31		0	34	-3	0	0	0	-3
1191	FHLMC GOLD A92821 5 0%	312941D20		7/22/2010	5/15/2016	229		0	243	-14	0	0	0	-14
1192	FHLMC GOLD A92821 5 0%	312941D20		6/23/2014	5/15/2016	19		0	21	-2	0	0	0	-2
1193	FHLMC GOLD A92821 5 0%	312941D20		7/22/2010	6/15/2016	481		0	505	-24	0	0	0	-24
1194	FHLMC GOLD A92821 5 0%	312941D20		6/23/2014	6/15/2016	40		0	44	-4	0	0	0	-4
1195	FHLMC GOLD A92821 5 0%	312941D20		7/22/2010	7/15/2016	457		0	479	-22	0	0	0	-22
1196	FHLMC GOLD A92821 5 0%	312941D20		6/23/2014	7/15/2016	38		0	42	-4	0	0	0	-4
1197	FHLMC GOLD A92821 5 0%	312941D20		7/22/2010	8/15/2016	257		0	266	-9	0	0	0	-9
1198	FHLMC GOLD A92821 5 0%	312941D20		6/23/2014	8/15/2016	21		0	23	-2	0	0	0	-2
1199	FHLMC GOLD A92821 5 0%	312941D20		7/22/2010	9/15/2016	253		0	268	-15	0	0	0	-15
1200	FHLMC GOLD A92821 5 0%	312941D20		6/23/2014	9/15/2016	21		0	23	-2	0	0	0	-2
1201	FHLMC GOLD A92821 5 0%	312941D20		7/22/2010	10/15/2016	500		0	531	-31	0	0	0	-31
1202	FHLMC GOLD A92821 5 0%	312941D20		6/23/2014	10/15/2016	45		0	46	-1	0	0	0	-1
1203	FHLMC GOLD A92821 5 0%	312941D20		7/22/2010	11/15/2016	168		0	178	-10	0	0	0	-10
1204	FHLMC GOLD A92821 5 0%	312941D20		6/23/2014	11/15/2016	14		0	16	-2	0	0	0	-2
1205	FHLMC GOLD A92821 5 0%	312941D20		7/22/2010	12/15/2016	430		0	451	-21	0	0	0	-21
1206	FHLMC GOLD A92821 5 0%	312941D20		6/23/2014	12/15/2016	35		0	39	-4	0	0	0	-4
1207	FHLMC GOLD A92821 5 0%	312941D20		7/22/2010	1/15/2017	225		0	234	-9	0	0	0	-9
1208	FHLMC GOLD A92821 5 0%	312941D20		6/23/2014	1/15/2017	18		0	20	-2	0	0	0	-2
1209	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	2/15/2016	640		0	650	-10	0	0	0	-10
1210	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	2/15/2016	179		0	191	-12	0	0	0	-12
1211	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	2/15/2016	37		0	39	-2	0	0	0	-2
1212	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	3/15/2016	655		0	665	-10	0	0	0	-10
1213	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	3/15/2016	183		0	196	-13	0	0	0	-13
1214	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	3/15/2016	36		0	39	-3	0	0	0	-3
1215	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	4/15/2016	592		0	601	-9	0	0	0	-9
1216	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	4/15/2016	166		0	177	-11	0	0	0	-11
1217	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	4/15/2016	33		0	36	-3	0	0	0	-3
1218	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	5/15/2016	774		0	787	-13	0	0	0	-13
1219	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	5/15/2016	216		0	232	-16	0	0	0	-16
1220	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	5/15/2016	45		0	47	-2	0	0	0	-2
1221	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	6/15/2016	907		0	923	-16	0	0	0	-16
1222	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	6/15/2016	251		0	272	-21	0	0	0	-21
1223	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	6/15/2016	52		0	55	-3	0	0	0	-3
1224	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	7/15/2016	834		0	848	-14	0	0	0	-14
1225	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	7/15/2016	233		0	249	-16	0	0	0	-16
1226	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	7/15/2016	48		0	50	-2	0	0	0	-2
1227	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	8/15/2016	803		0	816	-13	0	0	0	-13
1228	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	8/15/2016	225		0	241	-16	0	0	0	-16
1229	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	8/15/2016	46		0	48	-2	0	0	0	-2
1230	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	9/15/2016	974		0	990	-16	0	0	0	-16
1231	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	9/15/2016	272		0	292	-20	0	0	0	-20
1232	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	9/15/2016	56		0	59	-3	0	0	0	-3
1233	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	10/15/2016	790		0	803	-13	0	0	0	-13
1234	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	10/15/2016	221		0	236	-15	0	0	0	-15
1235	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	10/15/2016	46		0	48	-2	0	0	0	-2
1236	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	11/15/2016	1,025		0	1,043	-18	0	0	0	-18
1237	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	11/15/2016	285		0	307	-22	0	0	0	-22
1238	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	11/15/2016	58		0	62	-4	0	0	0	-4
1239	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	12/15/2016	866		0	882	-16	0	0	0	-16
1240	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	12/15/2016	241		0	259	-18	0	0	0	-18
1241	FNMA POOL MA2484 4 0%	31418BXN1		12/2/2016	1/25/2017	727		0	766	-39	0	0	0	-39
1242	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	1/25/2016	118		0	118	0	0	0	0	0

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

	Amount
Long Term CG Distributions	1,542
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						7,498,146	0	0	7,143,141	355,005	0	0	0	355,005
1243	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	2/25/2016	100		0	100	0	0	0	0	0
1244	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	3/25/2016	157		0	157	0	0	0	0	0
1245	FN MA2487 3 0% 12/0	31418BXR2		1/13/2016	3/25/2016	20		0	20	0	0	0	0	0
1246	NB CROSSROADS 2010					41,006			0	41,006	0	0	0	41,006
1247	MERITECH					6,482			0	6,482	0	0	0	6,482

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

											107,785	0	0
	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
1	BNY Mellon, N A	X	P O Box 185	Pittsburgh	PA	15230-0185		TRUSTEE	SEE ATTAC	103,113	NONE	NONE
2	BNY Mellon, N A	X	P O Box 185	Pittsburgh	PA	15230-0185		FEE	REIMBURSI	-12,881	N/A	N/A
3	STUART BELL		180 COURTRIGHT ST SUITE 100	WILKES-BARRE	PA	18702		CO-TRUSTEE	1 00	10,007	NONE	NONE
4	JOHN WALTON		600 EAST CATHEDRAL ROAD, APT	PHILADELPHIA	PA	19128		CO-TRUSTEE	1 00	7,546	NONE	NONE

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

		Date		Amount
1	Credit from prior year return		1	19,736
2	First quarter estimated tax payment	5/10/2016	2	4,470
3	Second quarter estimated tax payment	6/9/2016	3	2,200
4	Third quarter estimated tax payment		4	
5	Fourth quarter estimated tax payment	12/8/2016	5	3,690
6	Other payments		6	
7	Total		7	30,096

Part XIII, Line 2a, Column C (990-PF) - Prior Year Undistributed Income

1	Distributable amounts for 2015 that remained undistributed at the beginning of the 2016 tax year	1	108,984
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	108,984