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Form **990-PF****Return of Private Foundation**

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

OMB No 1545-0052

2016

Open to Public Inspection

Department of the Treasury
Internal Revenue Service

- ▶ 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.

For calendar year 2016 or tax year beginning

, and ending

Name of foundation BNY MELLON FOUNDATION OF SOUTHWESTERN PA		A Employer identification number 23-7423500
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N A - P O Box 185		B Telephone number (see instructions) (412) 234-0023
City or town, state or province, country, and ZIP or foreign postal code Pittsburgh PA 15230-0185		
Foreign country name Foreign province/state/country Foreign postal code		
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		
H Check type of organization ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		
I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ 78,121,440		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	1,346,589	1,334,164		
	5a Gross rents				
	6a Net rental income or (loss)				
	6b Net gain or (loss) from sale of assets not on line 10	808,470			
	6c Gross sales price for all assets on line 6a 22,385,618				
	7 Capital gain net income (from Part IV, line 2)		808,470		
	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)	358,244	373,230			
12 Total. Add lines 1 through 11	2,513,303	2,515,864	0		
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.				
	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	8,979	8,979		
	18 Taxes (attach schedule) (see instructions)	62,800	27,210		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	164,409	164,409		
	24 Total operating and administrative expenses. Add lines 13 through 23	236,188	200,598	0	0
	25 Contributions, gifts, grants paid	3,857,750			3,857,750
26 Total expenses and disbursements. Add lines 24 and 25	4,093,938	200,598	0	3,857,750	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-1,580,635				
b Net investment income (if negative, enter -0-)		2,315,266			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing			
	2	Savings and temporary cash investments	1,376,153	972,637	972,637
	3	Accounts receivable ▶			
		Less: allowance for doubtful accounts ▶			
	4	Pledges receivable ▶			
		Less: allowance for doubtful accounts ▶			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7	Other notes and loans receivable (attach schedule) ▶			
		Less: allowance for doubtful accounts ▶			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments—U S and state government obligations (attach schedule)			
	b	Investments—corporate stock (attach schedule)			
	c	Investments—corporate bonds (attach schedule)			
Liabilities	11	Investments—land, buildings, and equipment: basis ▶			
		Less: accumulated depreciation (attach schedule) ▶			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	68,721,357	67,608,995	77,148,803
	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)	70,097,510	68,581,632	78,121,440
	17	Accounts payable and accrued expenses			
	18	Grants payable			
Net Assets or Fund Balances	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	Total liabilities (add lines 17 through 22)	0	0	
		Foundations that follow SFAS 117, check here ▶ ☐			
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
		Foundations that do not follow SFAS 117, check here ▶ ☒			
	27	Capital stock, trust principal, or current funds	70,097,510	68,581,632	
	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)	70,097,510	68,581,632	
	31	Total liabilities and net assets/fund balances (see instructions)	70,097,510	68,581,632	

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	70,097,510
2	Enter amount from Part I, line 27a	2	-1,580,635
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	80,368
4	Add lines 1, 2, and 3	4	68,597,243
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	15,611
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	68,581,632

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Page **3****Part IV Capital Gains and Losses for Tax on Investment Income**

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

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

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

(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			
b			
c			
d			
e			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	808,470
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	4,015,753	79,977,938	0.050211
2014	4,003,879	81,096,558	0.049372
2013	3,673,500	77,795,554	0.047220
2012	3,399,000	71,741,620	0.047378
2011	3,737,000	73,710,734	0.050698

2 Total of line 1, column (d)	2	0.244879
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	0.048976
4 Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	76,031,210
5 Multiply line 4 by line 3	5	3,723,705
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	23,153
7 Add lines 5 and 6	7	3,746,858
8 Enter qualifying distributions from Part XII, line 4 If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate. See the Part VI instructions	8	3,857,750

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			
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-)			0
3	Add lines 1 and 2			23,153
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-			23,153
6	Credits/Payments			
a	2016 estimated tax payments and 2015 overpayment credited to 2016	6a	84,590	
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			84,590
8	Enter any penalty for underpayment of estimated tax. Check here ☒ if Form 2220 is attached			
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed			0
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid			61,437
11	Enter the amount of line 10 to be: Credited to 2017 estimated tax 23,153 Refunded			38,284

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)? <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.</i>		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year (1) On the foundation ▶ \$ _____ (2) On foundation managers ▶ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers ▶ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities</i>		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?	X	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T.</i>		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col. (c), and Part XV</i>	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) PA		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by <i>General Instruction G</i> ? <i>If "No," attach explanation</i>	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2016 or the taxable year beginning in 2016 (see instructions for Part XIV)? <i>If "Yes," complete Part XIV</i>		X
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X

Part VII-A Statements Regarding Activities (continued)

11	At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)	11	Yes	No
12	Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)	12		X
13	Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address ▶ N/A	13	X	
14	The books are in care of ▶ BNY MELLON, N A Telephone no ▶ (412) 234-0023 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			
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	Yes	No
				X

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

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

1a	During the year did the foundation (either directly or indirectly)		Yes	No
(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	N/A	
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)? ☐ Yes ☒ No
Organizations relying on a current notice regarding disaster assistance check here ☐
- c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? ☐ Yes ☒ No
If "Yes," attach the statement required by Regulations section 53.4945–5(d) N/A
- 6a** Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract? ☐ Yes ☒ No
- b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No
If "Yes" to 6b, file Form 8870
- 7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction? ☐ Yes ☒ No
- b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No

5b	N/A
6b	X
7b	N/A

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Attached Statement	00	0		
	00	0		
	00	0		
	00	0		
	00	0		

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

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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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities	1a	75,814,654
b	Average of monthly cash balances	1b	1,374,392
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	77,189,046
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	77,189,046
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see instructions)	4	1,157,836
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	76,031,210
6	Minimum investment return. Enter 5% of line 5	6	3,801,561

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	3,801,561
2a	Tax on investment income for 2016 from Part VI, line 5	2a	23,153
b	Income tax for 2016. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	23,153
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	3,778,408
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	3,778,408
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	3,778,408

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	3,857,750
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	3,857,750
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	23,153
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	3,834,597

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				3,778,408
2 Undistributed income, if any, as of the end of 2016				
a Enter amount for 2015 only			0	
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2016				
a From 2011	191,776			
b From 2012				
c From 2013				
d From 2014	73,293			
e From 2015	114,850			
f Total of lines 3a through e	379,919			
4 Qualifying distributions for 2016 from Part XII, line 4: ► \$ 3,857,750				
a Applied to 2015, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see instructions)				
c Treated as distributions out of corpus (Election required—see instructions)				
d Applied to 2016 distributable amount				3,778,408
e Remaining amount distributed out of corpus	79,342			
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	459,261			
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				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)				
8 Excess distributions carryover from 2011 not applied on line 5 or line 7 (see instructions)	191,776			
9 Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a	267,485			
10 Analysis of line 9				
a Excess from 2012				
b Excess from 2013				
c Excess from 2014	73,293			
d Excess from 2015	114,850			
e Excess from 2016	79,342			

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)

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

Tax year	Prior 3 years			(e) Total
(a) 2016	(b) 2015	(c) 2014	(d) 2013	
				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.

KENYA BOSWELL P O. BOX 185 PITTSBURGH, PA 15230

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

PROVIDED UPON INITIAL CONTACT

- c** Any submission deadlines

PROVIDED UPON INITIAL CONTACT

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

PROVIDED UPON INITIAL CONTACT

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 <i>Paid during the year</i> See Attached Statement				
Total			▶ 3a	3,857,750
b <i>Approved for future payment</i> NONE				
Total			▶ 3b	NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
		(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
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	1,346,589	
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	808,470	
9	Net income or (loss) from special events					
10	Gross profit or (loss) from sales of inventory					
11	Other revenue a See Attached Statement		-14,986		373,230	
b						
c						
d						
e						
12	Subtotal. Add columns (b), (d), and (e)		-14,986		2,528,289	0
13	Total. Add line 12, columns (b), (d), and (e)					2,513,303

(See worksheet in line 13 instructions to verify calculations)

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

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 1 of 7

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

Recipient(s) paid during the year

Name

CARNEGIE MELLON UNIVERSITY

Street

5000 FORBES AVENUE

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

35,000

Name

THE PITTSBURGH FOUNDATION

Street

FIVE PPG PLACE, SUITE 250

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

Name

PITTSBURGH PROMISE

Street

1901 CENTRE AVENUE, SUITE 204

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

ALLEGHENY CONFERENCE ON COMMUNITY DEVELOPMENT

Street

11 STANWIX STREET, 17TH FLOOR

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

281,750

Name

HIGHER ACHIEVEMENT PITTSBURGH

Street

211 N. WHITFIELD STREET, SUITE 475

City

PITTSBURGH

State

PA

Zip Code

15206

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

HOMELESS CHILDREN'S EDUCATION FUND

Street

2100 SMALLMAN STREET, 2ND FLOOR

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

46,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 2 of 7

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

Recipient(s) paid during the year

Name

CARNEGIE MELLON UNIVERSITY

Street

5000 FORBES AVENUE

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

135,000

Name

WOMEN'S CENTER AND SHELTER OF GREATER PITTSBURGH

Street

PO BOX 9024

City

PITTSBURGH

State

PA

Zip Code

15224

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

15,000

Name

GREATER PITTSBURGH LITERACY COUNCIL

Street

411 SEVENTH AVENUE, SUITE 550

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

Name

THE COMMUNITY FOUNDATION OF WESTMORELAND COUNTY

Street

951 OLD SALEM ROAD, PENTHOUSE SUITE

City

GREENSBURG

State

PA

Zip Code

15601

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

Name

BIG BROTHERS BIG SISTERS OF GREATER PITTSBURGH INC

Street

5989 CENTRE AVENUE

City

PITTSBURGH

State

PA

Zip Code

15206

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

30,000

Name

MANCHESTER CRAFTSMEN'S GUILD

Street

1815 METROPOLITAN STREET

City

PITTSBURGH

State

PA

Zip Code

15233

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

25,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 3 of 7

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

Recipient(s) paid during the year

Name

PITTSBURGH SYMPHONY ORCHESTRA

Street

600 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

150,000

Name

ACHIEVA

Street

711 BINGHAM STREET

City

PITTSBURGH

State

PA

Zip Code

15203

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

COMMUNITY COLLEGE OF ALLEGHENY COUNTY

Street

808 RIDGE AVENUE

City

PITTSBURGH

State

PA

Zip Code

15212

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

175,000

Name

NEW CENTURY CAREERS

Street

305 EAST CARSON STREET

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

PENNSYLVANIA WOMEN WORK

Street

650 SMITHFIELD STREET, SUITE 520

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

PITTSBURGH COMMUNITY REINVESTMENT GROUP

Street

1901 CENTRE AVENUE, SUITE 200

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

75,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 4 of 7

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

Recipient(s) paid during the year

Name

PITTSBURGH PUBLIC THEATER

Street

621 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

PROGRAM TO AID CITIZEN ENTERPRISE

Street

TWO GATEWAY CENTER, SUITE 1700, 603 STANWIX STREET

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

75,000

Name

PTC TECHCELERATE INC

Street

2000 TECHNOLOGY DRIVE, SUITE 100

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

55,000

Name

REBUILDING TOGETHER PITTSBURGH

Street

7800 SUSQUEHANNA STREET

City

PITTSBURGH

State

PA

Zip Code

15208

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

75,000

Name

UNITED WAY OF SOUTHWESTERN PENNSYLVANIA

Street

1250 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15230

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

YWCA GREATER PITTSBURGH

Street

305 WOOD STREET

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

150,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 5 of 7

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

Recipient(s) paid during the year

Name

412 FOOD RESCUE

Street

6022 BROAD STREET

City

PITTSBURGH

State

PA

Zip Code

15206

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

ACTION- HOUSING INC

Street

611 WILLIAM PENN PLACE, SUITE 800

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

NEIGHBORHOOD ALLIES

Street

225 ROSS STREET, SUITE 202

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

URBAN INNOVATION21

Street

1435 BEDFORD AVENUE

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

290,000

Name

INNOVATION WORKS INC.

Street

TWO ALLEGHENY CENTER, SUITE 100

City

PITTSBURGH

State

PA

Zip Code

15212

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

150,000

Name

PHIPPS CONSERVATORY AND BOTANICAL GARDENS INC

Street

ONE SCHENLEY PARK

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

150,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 6 of 7

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

Recipient(s) paid during the year

Name

CONSTRUCTION JUNCTION INC

Street

214 NORTH LEXINGTON STREET

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

175,000

Name

THREE RIVERS WORKFORCE INVESTMENT BOARD

Street

CENTRE CITY TOWER, SUITE 2600, 650 SMITHFIELD STREET

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

175,000

Name

CARNEGIE SCIENCE CENTER

Street

ONE ALLEGHENY AVENUE

City

PITTSBURGH

State

PA

Zip Code

15212

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

200,000

Name

EASTSIDE NEIGHBORHOOD EMPLOYMENT CENTER

Street

5321 PENN AVENUE

City

PITTSBURGH

State

PA

Zip Code

15224

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

75,000

Name

JEWISH FEDERATION OF GREATER PITTSBURGH

Street

234 MCKEE PLACE

City

PITTSBURGH

State

PA

Zip Code

15213

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

75,000

Name

COMMUNITY DESIGN CENTER OF PITTSBURGH

Street

307 FORBES AVENUE, SUITE 1500

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

80,000

BNY MELLON FOUNDATION OF SOUTHWESTERN PA

23-7423500 Page 7 of 7

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

Recipient(s) paid during the year

Name

UNIVERSITY OF PITTSBURGH

Street

5TH FLOOR CRAIG HALL, 200 SOUTH CRAIG STREET

City

PITTSBURGH

State

PA

Zip Code

15260

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

EXTRA MILE EDUCATION FOUNDATION

Street

603 STANWIX STREET, SUITE 348

City

PITTSBURGH

State

PA

Zip Code

15222

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

35,000

Name

UNIVERSITY OF PITTSBURGH, INSTITUTE OF POLITICS

Street

4227 FIFTH AVENUE, 710 ALUMNI HALL

City

PITTSBURGH

State

PA

Zip Code

15260

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

35,000

Name

REGIONAL OPPORTUNITY CENTER DBA VIBRANT PITTSBURGH

Street

707 GRANT STREET, SUITE 2305

City

PITTSBURGH

State

PA

Zip Code

15219

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

35,000

Name

WORLD AFFAIRS COUNCIL

Street

2640 BNY MELLON CENTER, 500 GRANT STREET

City

PITTSBURGH

State

PA

Zip Code

15230

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

35,000

Name**Street****City****State****Zip Code****Foreign Country****Relationship****Foundation Status****Purpose of grant/contribution****Amount**

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

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
1	KENYA BOSWELL		C/O BNY MELLON, P O BOX 185	PITTSBURGH	PA	15230		PRESIDENT	0.25	0		
2	IAN K STEWART		C/O BNY MELLON, P O BOX 185	PITTSBURGH	PA	15230		TREASURER	0.25	0		
3	DONALD J HEBERLE		C/O BNY MELLON, P O BOX 185	PITTSBURGH	PA	15230		CHAIRMAN	0.25	0		
4	JYOTTI CHOPRA		C/O BNY MELLON, P O BOX 185	PITTSBURGH	PA	15230		BOARD MEMBER	0.25	0		
5	JARED L COHON		C/O BNY MELLON, P O BOX 185	PITTSBURGH	PA	15230		BOARD MEMBER	0.25	0		
6	MARY JO DRESSEL		C/O BNY MELLON, P O BOX 185	PITTSBURGH	PA	15230		BOARD MEMBER	0.25	0		
7	FRANK M HAMMOND		C/O BNY MELLON, P O BOX 185	PITTSBURGH	PA	15230		BOARD MEMBER	0.25	0		
8	JOANNE Y JAXTIMER		C/O BNY MELLON, P O BOX 185	PITTSBURGH	PA	15230		BOARD MEMBER	0.25	0		
9	MARK A NORDENBERG		C/O BNY MELLON, P O BOX 185	PITTSBURGH	PA	15230		BOARD MEMBER	0.25	0		
10	DAVID S SHAPIRA		C/O BNY MELLON, P O BOX 185	PITTSBURGH	PA	15230		BOARD MEMBER	0.25	0		
11	WILLIAM E STRICKLAND, JR		C/O BNY MELLON, P O BOX 185	PITTSBURGH	PA	15230		BOARD MEMBER	0.25	0		

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		70,900		Capital Gains/Losses Other sales		22,385,618		21,577,148		808,470				
		0		0		0		0		0				
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1 U S TREASURY NOTE 0.75%	912828TWO	X				4/29/2015	5/11/2016	5,005	4,996				0	9
2 U S TREASURY NOTE 0.75%	912828TWO	X				4/29/2015	6/16/2016	5,006	4,996				0	10
3 U S TREASURY NOTE 0.75%	912828TWO	X				4/29/2015	8/30/2016	5,003	4,996				0	7
4 U S TREASURY NOTE 0.75%	912828TWO	X				4/29/2015	9/9/2016	15,004	14,989				0	15
5 U S TREASURY NOTE 0.75%	912828TWO	X				4/29/2015	10/03/2016	10,003	9,993				0	10
6 U S TREASURY NOTE 0.75%	912828TWO	X				3/24/2015	9/28/2016	5,005	4,992				0	13
7 WFRBS 2011-C5 A2 2.684%	92936JAZ7	X				12/11/2014	6/15/2016	1,935	1,992				0	-57
8 CVS HEALTH CORPORATION	126650100	X				8/25/2015	5/26/2016	110,582	117,840				0	-7,258
9 CVS HEALTH CORPORATION	126650100	X				8/25/2015	6/9/2016	1,941	2,067				0	-126
10 CVS HEALTH CORPORATION	126650100	X				8/25/2015	8/12/2016	938	1,034				0	-96
11 CVS HEALTH CORPORATION	126650100	X				8/25/2015	8/11/2016	47,456	50,547				0	-3,091
12 CVS HEALTH CORPORATION	126650100	X				9/22/2015	8/11/2016	53,279	54,835				0	-1,556
13 CALIFORNIA RESOURCES CO	13057Q107	X				4/21/2015	4/5/2016	6	8				0	-2
14 CALIFORNIA RESOURCES CO	13057Q107	X				6/2/2015	4/5/2016	1	1				0	0
15 CALIFORNIA RESOURCES CO	13057Q107	X				6/2/2015	4/5/2016	11	14				0	-3
16 BIOMARIN PHARMACEUTICA	09061G101	X				2/23/2015	8/1/2016	1,003	1,077				0	-74
17 BIOMARIN PHARMACEUTICA	09061G101	X				2/23/2015	9/14/2016	949	1,077				0	-128
18 BIOGEN INC	09062X103	X				8/3/2015	1/20/2016	264	323				0	-59
19 BIOGEN INC	09062X103	X				8/4/2015	1/20/2016	16,907	21,120				0	-4,213
20 BIOGEN INC	09062X103	X				2/4/2014	1/20/2016	6,604	7,690				0	-1,086
21 BIOGEN INC	09062X103	X				2/4/2014	6/9/2016	3,005	3,691				0	-686
22 BIOGEN INC	09062X103	X				2/4/2014	8/12/2016	1,811	1,848				0	-35
23 BIOGEN INC	09062X103	X				2/4/2014	9/14/2016	598	615				0	-17
24 BIOGEN INC	09062X103	X				2/4/2014	12/19/2016	127,195	137,185				0	-9,990
25 BIOGEN INC	09062X103	X				9/29/2014	6/25/2016	1,462	1,458				0	-496
26 FNMA POOL # AK2439 3.5%	3138E6V94	X				9/29/2014	6/25/2016	807	853				0	4
27 FNMA POOL # AK2439 3.5%	3138E6V94	X				9/29/2014	6/25/2016	887	940				0	-46
28 FNMA POOL # AK2717A 4.0%	3138E7A11	X				2/23/2012	2/25/2016	52	55				0	-53
29 FNMA POOL # AK2717A 4.0%	3138E7A11	X				8/27/2014	3/3/2016	2,184	2,172				0	-3
30 FNMA POOL # AK2717A 4.0%	3138E7A11	X				2/23/2012	3/3/2016	35,229	35,007				0	12
31 FNMA POOL # AK2717A 4.0%	3138E7A11	X				2/23/2012	3/25/2016	82	87				0	222
32 FNMA POOL # AK2717A 4.0%	3138E7A11	X				6/8/2015	8/12/2016	87,000	90,843				0	-5
33 BNY MELLON M/C MULTI-STF	05569M508	X				6/8/2015	10/27/2016	142,000	152,983				0	-3,843
34 BNY MELLON M/C MULTI-STF	05569M508	X				6/30/2016	8/12/2016	1,278	1,279				0	-10,983
35 BNY MELLON SIT US GOV SE	05569M780	X				6/29/2016	8/12/2016	18,722	18,738				0	-1
36 BNY MELLON SIT US GOV SE	05569M780	X				6/29/2016	9/14/2016	460,000	461,558				0	-16
37 BNY MELLON SIT US GOV SE	05569M780	X				6/29/2016	10/27/2016	23,000	23,117				0	-1,558
38 BNY MELLON SIT US GOV SE	05569M780	X				6/29/2016	11/1/2016	1,004,042	1,012,887				0	-117
39 BNY MELLON SIT US GOV SE	05569M780	X				7/29/2016	11/1/2016	1,144	1,152				0	-8,545
40 BNY MELLON SIT US GOV SE	05569M780	X				8/31/2016	11/1/2016	1,132	1,138				0	-8
41 BNY MELLON SIT US GOV SE	05569M780	X				9/30/2016	11/1/2016	784	788				0	-6
42 BNY MELLON SIT US GOV SE	05569M780	X				10/31/2016	11/1/2016	854	857				0	-4
43 BNY MELLON INTERMEDIATE	05569M814	X				7/10/2012	8/12/2016	32,000	33,179				0	-3
44 BNY MELLON INTERMEDIATE	05569M814	X				7/10/2012	10/27/2016	60,516	60,516				0	-1,179
45 BNY MELLON INTERMEDIATE	05569M814	X				7/10/2012	11/15/2016	300,000	316,255				0	-2,516
46 BNY MELLON INTERNATIONAL	05569M871	X				5/21/2014	6/29/2016	758,000	909,313				0	-16,255
47 BNY MELLON INTERNATIONAL	05569M871	X				5/21/2014	8/12/2016	67,000	76,125				0	-151,313
48 BNY MELLON INTERNATIONAL	05569M871	X				5/21/2014	9/14/2016	49,941	56,641				0	-9,125
49 BNY MELLON INTERNATIONAL	05569M871	X				9/15/2014	9/14/2016	265,979	300,000				0	-6,700
50 BNY MELLON INTERNATIONAL	05569M871	X				2/11/2014	9/14/2016	199,080	220,804				0	-34,021
51 BNY MELLON INTERNATIONAL	05569M871	X				2/11/2014	10/27/2016	100,000	111,712				0	-21,724
52 BANK OF AMERICA CORP	060505104	X				2/25/2015	3/15/2016	673	825				0	-11,712
53 BANK OF AMERICA CORP	060505104	X				2/25/2015	6/9/2016	7,936	9,240				0	-152
54 BANK OF AMERICA CORP	060505104	X				2/25/2015	8/12/2016	4,011	4,620				0	-1,304
55 BANK OF AMERICA CORP	060505104	X				2/25/2015	9/14/2016	1,870	1,980				0	-609
56 BANK OF AMERICA CORP	060505104	X				2/25/2015	12/12/2016	15,675	13,674				0	-110
57 BANK OF AMERICA CORP	060505104	X				2/25/2015	12/12/2016	82,008	59,567				0	2,001
58 BANK OF AMERICA CORP	060505104	X				2/23/2015	6/9/2016	1,660	2,154				0	22,441
59 BIOMARIN PHARMACEUTICA	09061G101	X				4/15/2011	2/24/2016	8,151	8,348				0	-494
60 FNMA POOL # AL0201 5.0%	3138EGGK4	X				4/15/2011	2/25/2016	324	348				0	-197
61 FNMA POOL # AL0201 5.0%	3138EGGK4	X				6/8/2016	7/25/2016	517	549				0	-24
62 FNMA AL4082 3.5% 101	3138ELRC9	X				6/8/2016	8/25/2016	419	445				0	-32
63 FNMA AL4082 3.5% 101	3138ELRC9	X				6/8/2016	9/25/2016	603	640				0	-26
64 FNMA AL4082 3.5% 101	3138ELRC9	X				6/8/2016	10/25/2016	415	440				0	-37
65 FNMA AL4082 3.5% 101	3138ELRC9	X				6/8/2016	12/25/2016	419	445				0	-25
66 FNMA AL4082 3.5% 101	3138ELRC9	X				6/8/2016	1/25/2017	441	468				0	-26
67 FNMA AL4082 3.5% 101	3138ELRC9	X				9/23/2013	2/25/2016	616	616				0	-28
68 FNMA AL4082 3.5% 101	3138ELTY9	X				9/23/2013	2/25/2016	639	703				0	-27
69 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	4/25/2016	816	816				0	-56
70 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	5/25/2016	844	927				0	-64
71 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	5/25/2016	844	927				0	-73
72 FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	5/25/2016	844	927				0	-83

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

Long Term CG Distributions		Amount		Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions	Description	CUSIP #	70,900							Capital Gains/Losses	Other sales	22,385,618	0	21,577,148	0	808,470	0
73	FNMA POOL #AL4166 5.5%	3138ELTY9		X				9/23/2013	6/25/2016	758		833				0	-75
74	FNMA POOL #AL4166 5.5%	3138ELTY9		X				9/23/2013	7/6/2016	33,161		32,240				0	921
75	FNMA POOL #AL4166 5.5%	3138ELTY9		X				9/23/2013	7/25/2016	631		694				0	-63
76	FNMA POOL #AL4191 3.5%	3138ELUR2		X				1/30/2014	2/25/2016	606		639				0	-33
77	FNMA POOL #AL4191 3.5%	3138ELUR2		X				1/30/2014	3/25/2016	454		479				0	-25
78	FNMA POOL #AL4191 3.5%	3138ELUR2		X				1/30/2014	4/25/2016	441		441				0	-23
79	FNMA POOL #AL4191 3.5%	3138ELUR2		X				1/30/2014	5/25/2016	637		672				0	-35
80	FNMA POOL #AL4191 3.5%	3138ELUR2		X				1/30/2014	6/25/2016	619		653				0	-34
81	FNMA POOL #AL4191 3.5%	3138ELUR2		X				1/30/2014	7/25/2016	596		629				0	-33
82	FNMA POOL #AL4191 3.5%	3138ELUR2		X				1/30/2014	8/25/2016	517		545				0	-28
83	FNMA POOL #AL4191 3.5%	3138ELUR2		X				1/30/2014	9/25/2016	522		550				0	-28
84	FNMA POOL #AL4191 3.5%	3138ELUR2		X				1/30/2014	10/25/2016	382		402				0	-20
85	FNMA POOL #AL4191 3.5%	3138ELUR2		X				1/30/2014	1/25/2017	473		499				0	-26
86	HARTFORD FINL SVCS GROL	416515104		X				10/20/2014	9/14/2016	2,401		2,189				0	212
87	HARTFORD FINL SVCS GROL	416515104		X				10/20/2014	1/9/2016	835		730				0	105
88	HERSHEY CO	427866108		X				12/19/2014	1/26/2016	42,829		52,546				0	-9,717
89	HERSHEY CO	427866108		X				12/19/2014	1/26/2016	12,825		15,869				0	-3,044
90	HERSHEY CO	427866108		X				1/7/2015	1/26/2016	36,135		47,141				0	-9,006
91	HERSHEY CO	427866108		X				12/18/2014	3/22/2016	70,041		80,676				0	-10,635
92	HERSHEY CO	427866108		X				1/7/2015	3/22/2016	9,968		10,499				0	-531
93	HOME DEPOT INC	437076102		X				9/23/2011	3/15/2016	519		132				0	387
94	HOME DEPOT INC	437076102		X				9/23/2011	6/9/2016	7,369		1,879				0	5,490
95	HOME DEPOT INC	437076102		X				9/23/2011	8/1/2016	3,876		923				0	2,953
96	HOME DEPOT INC	437076102		X				9/23/2011	9/14/2016	1,514		396				0	1,118
97	HONEYWELL INTL INC	438516106		X				11/20/2008	3/15/2016	649		145				0	504
98	HONEYWELL INTL INC	438516106		X				11/20/2008	6/9/2016	8,072		1,670				0	6,402
99	HONEYWELL INTL INC	438516106		X				11/20/2008	8/1/2016	4,043		847				0	3,196
100	HONEYWELL INTL INC	438516106		X				11/20/2008	9/14/2016	1,704		363				0	1,341
101	HYDRO-QUEBEC 2.0%	448814J80		X				6/23/2011	3/1/2016	25,097		24,995				0	102
102	HYDRO-QUEBEC 2.0%	448814J80		X				6/23/2011	6/30/2016	5,000		4,999				0	1
103	ILLINOIS TOOL WKS INC	452308109		X				8/4/2015	6/9/2016	976		866				0	90
104	ILLINOIS TOOL WKS INC	452308109		X				8/4/2015	9/19/2016	4,676		3,810				0	866
105	FNMA POOL #AL4191 3.5%	3138ELUR2		X				1/30/2014	1/25/2016	719		758				0	-39
106	ILLINOIS TOOL WKS INC	452308109		X				8/3/2015	6/9/2016	2,718		2,214				0	504
107	ILLINOIS TOOL WKS INC	452308109		X				8/3/2015	8/1/2016	4,150		3,188				0	962
108	ILLINOIS TOOL WKS INC	452308109		X				8/3/2015	9/14/2016	1,852		1,417				0	435
109	FNMA POOL #AL4191 3.5%	3138ELUR2		X				1/30/2014	12/25/2016	410		432				0	-22
110	INTEL CORP	458140100		X				1/4/2016	11/5/2016	5,414		6,038				0	-624
111	PRIZER INC	717081103		X				6/26/2015	3/15/2016	592		685				0	-93
112	PRIZER INC	717081103		X				12/17/2014	3/15/2016	4,440		4,860				0	-420
113	PRIZER INC	717081103		X				6/26/2015	6/9/2016	7,779		7,531				0	248
114	PRIZER INC	717081103		X				6/26/2015	8/1/2016	4,106		3,765				0	341
115	PRIZER INC	717081103		X				10/22/2013	9/14/2016	8,816		7,989				0	827
116	PRIZER INC	717081103		X				1/8/2015	9/14/2016	16,615		15,930				0	685
117	PRIZER INC	717081103		X				6/26/2015	9/14/2016	3,052		3,081				0	-29
118	PRIZER INC	717081103		X				6/26/2015	9/14/2016	60,694		26,038				0	34,656
119	PRIZER INC	717081103		X				6/26/2015	10/6/2016	1,017		1,027				0	-10
120	PRIZER INC	717081103		X				11/20/2008	10/6/2016	28,181		12,219				0	15,962
121	PHILIP MORRIS INTERNAT	718172109		X				4/30/2015	3/15/2016	960		832				0	128
122	PHILIP MORRIS INTERNAT	718172109		X				7/23/2014	3/15/2016	980		852				0	108
123	PHILIP MORRIS INTERNAT	718172109		X				7/16/2015	3/15/2016	4,801		4,267				0	534
124	PHILIP MORRIS INTERNAT	718172109		X				4/26/2015	3/15/2016	5,762		4,976				0	786
125	PHILIP MORRIS INTERNAT	718172109		X				2/14/2014	4/6/2016	3,016		2,412				0	604
126	PHILIP MORRIS INTERNAT	718172109		X				3/4/2014	4/6/2016	9,048		7,316				0	1,732
127	PHILIP MORRIS INTERNAT	718172109		X				3/4/2014	4/6/2016	4,021		3,264				0	757
128	PHILIP MORRIS INTERNAT	718172109		X				4/28/2015	4/6/2016	1,005		829				0	176
129	PHILIP MORRIS INTERNAT	718172109		X				9/23/2011	4/6/2016	1,709		1,087				0	622
130	MONSTER BEVERAGE CORP	61174X109		X				11/3/2014	6/9/2016	6,438		2,927				0	3,511
131	MONSTER BEVERAGE CORP	61174X109		X				11/3/2014	8/12/2016	3,383		1,463				0	1,920
132	MONSTER BEVERAGE CORP	61174X109		X				11/3/2014	9/14/2016	1,286		627				0	659
133	NATIONAL GRID PLC-SP ADR	636274300		X				9/23/2011	3/15/2016	6,081		4,389				0	1,692
134	NATIONAL GRID PLC-SP ADR	636274300		X				9/23/2011	3/15/2016	3,470		2,438				0	1,032
135	NATIONAL GRID PLC-SP ADR	636274300		X				9/23/2011	3/17/2016	19,266		13,167				0	6,099
136	ASS MANAGED FUTURES ST	638721729		X				12/29/2014	6/24/2016	52,073		52,745				0	-672
137	MONDELEZ INTERNATIONAL	609207105		X				4/4/2016	9/14/2016	851		819				0	32
138	MONSTER BEVERAGE CORP	61174X109		X				11/3/2014	3/15/2016	395		209				0	186
139	ASS MANAGED FUTURES ST	638721729		X				4/8/2015	6/24/2016	14,003		15,643				0	-1,640
140	PHILIP MORRIS INTERNAT	718172109		X				4/30/2015	6/9/2016	9,351		7,859				0	1,492
141	PHILIP MORRIS INTERNAT	718172109		X				4/30/2015	8/12/2016	4,599		3,829				0	770
142	PHILIP MORRIS INTERNAT	718172109		X				4/30/2015	9/14/2016	1,966		1,665				0	301
143	PHILIP MORRIS INTERNAT	718172109		X				4/30/2015	10/3/2016	42,035		35,963				0	6,072
144	PHILIP MORRIS INTERNAT	718172109		X				9/29/2015	10/3/2016	65,193		52,657				0	12,536

Long Term CG Distributions	70,900
Short Term CG Distributions	0

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		70,900		Capital Gains/Losses		22,385,618		21,577,148		808,470				
		0		Other sales		0		0		0				
Description	CUSIP #	Check "X" if to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
217 U.S. TREASURY NOTE 0.625%	912828TS9	X				12/8/2015	4/22/2016	9,984	9,953					31
218 U.S. TREASURY NOTE 0.625%	912828TS9	X				12/8/2015	5/11/2016	4,997	4,977					20
219 U.S. TREASURY NOTE 0.625%	912828TS9	X				5/28/2014	5/18/2016	9,980	9,923					57
220 U.S. TREASURY NOTE 0.625%	912828TS9	X				7/23/2014	5/18/2016	4,990	4,961					29
221 U.S. TREASURY NOTE 0.625%	912828TS9	X				7/23/2014	5/24/2016	4,988	4,911					27
222 U.S. TREASURY NOTE 0.625%	912828TS9	X				9/18/2014	5/24/2016	9,975	9,911					64
223 U.S. TREASURY NOTE 0.625%	912828TS9	X				9/18/2014	6/7/2016	19,977	19,824					153
224 U.S. TREASURY NOTE 0.625%	912828TS9	X				9/26/2013	6/23/2016	29,984	29,694					290
225 U.S. TREASURY NOTE 0.625%	912828TS9	X				9/26/2013	7/19/2016	4,999	4,949					50
226 U.S. TREASURY NOTE 0.625%	912828TS9	X				1/14/2014	7/19/2016	14,996	14,859					137
227 U.S. TREASURY NOTE 0.625%	912828TS9	X				1/15/2014	7/19/2016	19,995	19,802					193
228 U.S. TREASURY NOTE 0.625%	912828TS9	X				1/15/2014	8/30/2016	15,002	14,853					149
229 U.S. TREASURY NOTE 0.625%	912828TS9	X				1/15/2014	7/15/2016	5,107	5,102					51
230 WFRBS 2011-C5 A2 2.684%	92936JAZ7	X				12/1/2014	7/15/2016	2,043	2,102					-59
231 WFRBS 2011-C5 A2 2.684%	92936JAZ7	X				11/1/2011	8/15/2016	1,176	1,188					-12
232 WFRBS 2011-C5 A2 2.684%	92936JAZ7	X				12/1/2014	8/15/2016	471	484					-13
233 WFRBS 2011-C5 A2 2.684%	92936JAZ7	X				1/11/2011	9/15/2016	4,084	4,124					-40
234 WFRBS 2011-C5 A2 2.684%	92936JAZ7	X				12/1/2014	9/15/2016	1,633	1,681					-48
235 WFRBS 2011-C5 A2 2.684%	92936JAZ7	X				1/11/2011	10/17/2016	2,295	2,318					-23
236 WFRBS 2011-C5 A2 2.684%	92936JAZ7	X				12/1/2014	10/17/2016	918	945					-27
237 WFRBS 2011-C5 A2 2.684%	92936JAZ7	X				6/10/2014	5/25/2016	25,413	27,628					-2,215
238 WACHOVIA CORP 5.625%	929903CH3	X				6/24/2014	5/25/2016	5,083	5,514					-431
239 WACHOVIA CORP 5.625%	929903CH3	X				9/10/2012	3/17/2016	5,001	4,994					7
240 WALGREEN CO 3.1%	931422AH2	X				9/10/2012	4/5/2016	10,105	9,989					116
241 WALGREEN CO 3.1%	931422AH2	X				6/18/2014	4/5/2016	5,053	4,911					142
242 WALGREEN CO 3.1%	931422AH2	X				9/15/2014	4/5/2016	5,053	4,871					182
243 WALGREEN CO 3.1%	931422AH2	X				9/10/2015	3/15/2016	497	526					-29
244 WELLS FARGO & COMPANY 949746101	949746101	X				9/10/2015	6/9/2016	6,387	6,840					-453
245 WELLS FARGO & COMPANY 949746101	949746101	X				9/10/2015	7/20/2016	46,044	49,985					-3,941
246 WELLS FARGO & COMPANY 949746101	949746101	X				9/10/2015	8/1/2016	1,810	2,105					-195
247 WELLS FARGO & COMPANY 949746101	949746101	X				9/10/2015	9/14/2016	1,411	1,578					-167
248 WELLS FARGO & COMPANY 949746101	949746101	X				7/12/2016	9/8/2016	5,147	5,168					-21
249 WELLS FARGO & COMPANY 949746101	949746101	X				5/25/2016	7/12/2016	30,366	29,987					379
250 WELLS FARGO BANK NA 1.7	94988J5D5	X				2/6/2015	1/7/2016	29,997	31,831					-1,834
251 YUMI BRANDS INC 988498101	988498101	X				9/23/2011	3/15/2016	781	510					271
252 YUMI BRANDS INC 988498101	988498101	X				9/23/2011	6/9/2016	6,708	4,079					2,629
253 YUMI BRANDS INC 988498101	988498101	X				9/23/2011	8/1/2016	2,684	1,530					1,154
254 YUMI BRANDS INC 988498101	988498101	X				9/23/2011	9/14/2016	1,741	1,020					721
255 YUMI BRANDS INC 988498101	988498101	X				9/23/2011	12/6/2016	80,243	41,512					38,731
256 YUM CHINA HOLDINGS INC 98850P109	98850P109	X				11/16/2016	12/6/2016	2,796	2,761					35
257 YUM CHINA HOLDINGS INC 98850P109	98850P109	X				5/27/2016	6/9/2016	5,492	5,658					-166
258 ZIMMER BIOMET HOLDINGS 98956P102	98956P102	X				5/27/2016	8/1/2016	2,485	2,337					148
259 ZIMMER BIOMET HOLDINGS 98956P102	98956P102	X				5/27/2016	9/14/2016	986	984					2
260 ZIMMER BIOMET HOLDINGS 98956P102	98956P102	X				6/22/2015	12/0/2016	41,383	43,870					-2,477
261 ALLERGAN PLC G0177J108	G0177J108	X				6/26/2015	12/0/2016	15,920	16,926					-1,006
262 ALLERGAN PLC G0177J108	G0177J108	X				9/30/2013	12/0/2016	35,025	17,425					17,600
263 ALLERGAN PLC G0177J108	G0177J108	X				9/30/2013	3/15/2016	285	144					141
264 ALLERGAN PLC G0177J108	G0177J108	X				6/5/2014	10/5/2016	5,235	5,789					-553
265 BLACKROCK INC 6.25% 09247XAC5	09247XAC5	X				5/5/2009	10/5/2016	15,708	15,028					680
266 BLACKROCK INC 6.25% 09247XAC5	09247XAC5	X				5/5/2009	11/4/2016	15,661	15,028					633
267 BLACKROCK INC 6.25% 09247XAC5	09247XAC5	X				12/17/2015	3/15/2016	2,757	3,372					-615
268 BLOCK H & R INC 093671105	093671105	X				12/17/2015	8/3/2016	3,968	5,732					-1,764
269 BLOCK H & R INC 093671105	093671105	X				12/17/2015	11/21/2016	6,975	10,114					-3,139
270 BLOCK H & R INC 093671105	093671105	X				6/9/2016	11/21/2016	232	216					16
271 BLOCK H & R INC 093671105	093671105	X				10/6/2014	9/23/2016	5,433	5,308					125
272 BOSTON PROPERTIES LP 4 10112RAS3	10112RAS3	X				8/30/2011	9/23/2016	21,731	19,678					2,053
273 BOSTON PROPERTIES LP 4 10112RAS3	10112RAS3	X				1/6/2016	2/4/2016	6,597	7,454					-857
274 BRISTOL-MYERS SQUIBB CO 110122108	110122108	X				1/6/2016	3/15/2016	1,278	1,253					25
275 BRISTOL-MYERS SQUIBB CO 110122108	110122108	X				1/6/2016	3/15/2016	5,113	5,421					-308
276 BRISTOL-MYERS SQUIBB CO 110122108	110122108	X				12/0/2016	6/9/2016	5,095	4,385					710
277 BRISTOL-MYERS SQUIBB CO 110122108	110122108	X				12/0/2016	8/1/2016	2,287	1,879					408
278 BRISTOL-MYERS SQUIBB CO 110122108	110122108	X				12/0/2016	9/14/2016	1,103	1,253					-150
279 BRISTOL-MYERS SQUIBB CO 110122108	110122108	X				8/25/2015	3/15/2016	912	930					-18
280 CVS HEALTH CORPORATION 126650100	126650100	X				12/16/2014	6/25/2016	671	720					-49
281 FNNIA POOL # AL6150 4.0%	3138ENZ05	X				12/16/2014	7/25/2016	613	658					-45
282 FNNIA POOL # AL6150 4.0%	3138ENZ05	X				9/12/2015	6/27/2016	512	549					-37
283 FNNIA POOL # AL6150 4.0%	3138ENZ05	X				9/12/2015	7/6/2016	6,095	4,056					2,039
284 NEXTERA ENERGY INC 65339P101	65339P101	X				12/4/2015	3/15/2016	614	2,463					-1,849
285 NEXTERA ENERGY INC 65339P101	65339P101	X				12/4/2015	6/9/2016	4,946	5,957					-1,011
286 NIKE INC CLASS B 654106103	654106103	X				12/4/2015	8/1/2016	2,774	3,310					-536
287 NIKE INC CLASS B 654106103	654106103	X				12/4/2015	8/1/2016	2,774	3,310					-536

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		70,900		Capital Gains/Losses		22,385,618		21,577,148		808,470				
		0		Other sales		0		0		0				
Description	CUSIP #	Check "X" if to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
289 NIKE INC CLASS B	654106103	X				12/4/2015	9/14/2016	1,654	1,986					-332
290 NUCOR CORP	670346105	X				7/31/2013	3/15/2016	3,156	3,296					-140
291 NUCOR CORP	670346105	X				3/6/2013	3/15/2016	451	467					-16
292 NUCOR CORP	670346105	X				4/24/2013	6/9/2016	4,034	3,486					548
293 NUCOR CORP	670346105	X				4/24/2013	8/1/2016	2,126	1,743					383
294 NUCOR CORP	670346105	X				4/24/2013	9/14/2016	904	871					33
295 NUCOR CORP	670346105	X				6/9/2016	12/1/2016	622	508					116
296 NUCOR CORP	670346105	X				3/6/2013	12/1/2016	9,326	6,998					2,328
297 OCCIDENTAL PETROLEUM C	674599105	X				4/21/2015	3/15/2016	4,061	4,784					-723
298 OCCIDENTAL PETROLEUM C	674599105	X				6/2/2015	3/15/2016	677	796					-119
299 OCCIDENTAL PETROLEUM C	674599105	X				6/2/2015	6/8/2016	8,320	8,742					-422
300 OCCIDENTAL PETROLEUM C	674599105	X				3/26/2015	9/8/2016	1,513	1,476					37
301 OCCIDENTAL PETROLEUM C	674599105	X				3/26/2015	9/8/2016	15,926	16,978					-52
302 OCCIDENTAL PETROLEUM C	674599105	X				6/9/2016	9/9/2016	736	755					-19
303 ORACLE CORP 2.375%	68389XA08	X				7/23/2015	4/29/2016	41,359	40,566					793
304 FNMA POOL #AL6150 4.0%	3138ENZ05	X				12/16/2014	2/25/2016	1,424	1,527					-103
305 FNMA POOL #AL6150 4.0%	3138ENZ05	X				12/16/2014	3/10/2016	52,166	52,688					-522
306 FNMA POOL #AL6150 4.0%	3138ENZ05	X				12/16/2014	3/25/2016	2,093	2,245					-152
307 FNMA POOL #AL6150 4.0%	3138ENZ05	X				12/16/2014	4/25/2016	756	811					-55
308 FNMA POOL #AL6150 4.0%	3138ENZ05	X				12/16/2014	5/25/2016	480	515					-35
309 ORACLE CORP 2.5%	68389XB80	X				4/28/2015	4/5/2016	5,126	4,982					144
310 PNC FINANCIAL SERVICES G	693475105	X				9/23/2011	1/19/2016	101,179	55,242					45,937
311 PNC FINANCIAL SERVICES G	693475105	X				9/23/2011	1/20/2016	95,627	53,285					42,342
312 P P G INDUSTRIES INC	693506107	X				2/3/2016	3/15/2016	4,503	4,077					426
313 PPL CORP	693511106	X				5/1/2014	3/15/2016	4,375	3,391					984
314 CHEVRON CORPORATION	166764100	X				9/23/2011	3/15/2016	1,851	1,802					49
315 CHEVRON CORPORATION	166764100	X				9/23/2011	5/3/2016	44,182	39,278					4,904
316 CHEVRON CORPORATION	166764100	X				9/23/2011	6/8/2016	5,979	5,315					664
317 CHEVRON CORPORATION	166764100	X				9/23/2011	6/8/2016	7,421	6,486					935
318 CHEVRON CORPORATION	166764100	X				3/3/2016	6/8/2016	2,165	1,822					343
319 CHEVRON CORPORATION	166764100	X				9/23/2011	6/9/2016	6,178	5,405					773
320 CHEVRON CORPORATION	166764100	X				6/9/2016	7/27/2016	309	309					-1
321 CHEVRON CORPORATION	166764100	X				3/3/2016	7/27/2016	2,975	2,517					458
322 CHEVRON CORPORATION	166764100	X				9/23/2011	7/27/2016	55,693	49,098					6,595
323 CHEVRON CORPORATION	166764100	X				9/23/2011	8/1/2016	2,376	2,162					214
324 CHEVRON CORPORATION	166764100	X				9/23/2011	9/14/2016	986	901					85
325 CITIGROUP INC 2.5%	172967HC8	X				5/1/2014	10/31/2016	15,201	15,201					4
326 CITIGROUP INC 2.5%	172967HC8	X				2/1/2014	10/31/2016	25,342	25,188					154
327 CITIGROUP INC 2.5%	172967HC8	X				2/1/2014	11/1/2016	10,137	10,075					62
328 CITIGROUP INC 2.5%	172967HC8	X				9/26/2014	11/1/2016	30,485	29,771					714
329 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	3/15/2016	218	223					-5
330 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	6/9/2016	4,129	4,011					118
331 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	8/1/2016	2,441	2,451					-10
332 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	9/14/2016	1,226	1,114					112
333 COGNIZANT TECHNOLOGY S	192446102	X				12/1/2015	3/15/2016	1,180	1,302					-142
334 COGNIZANT TECHNOLOGY S	192446102	X				12/1/2015	6/9/2016	5,479	5,859					-380
335 FNMA POOL #AL6150 4.0%	3138ENZ05	X				12/16/2014	9/25/2016	670	719					-49
336 FNMA POOL #AL6150 4.0%	3138ENZ05	X				12/16/2014	10/25/2016	614	659					-45
337 FNMA POOL #AL6150 4.0%	3138ENZ05	X				12/16/2014	11/25/2016	495	531					-36
338 FNMA POOL #AL6150 4.0%	3138ENZ05	X				12/16/2014	12/25/2016	471	506					-35
339 FNMA POOL #AL6150 4.0%	3138ENZ05	X				12/16/2014	1/25/2017	481	515					-34
340 FNMA POOL #AL6895 3.5%	3138EPV4	X				6/8/2015	1/25/2016	356	367					-11
341 FNMA POOL #AL6895 3.5%	3138EPV4	X				7/28/2015	1/25/2016	102	105					-3
342 FNMA POOL #AL6895 3.5%	3138EPV4	X				6/8/2015	2/25/2016	120	124					-4
343 FNMA POOL #AL6895 3.5%	3138EPV4	X				7/28/2015	2/25/2016	94	94					-2
344 FNMA POOL #AL6895 3.5%	3138EPV4	X				6/8/2015	3/25/2016	91	94					-3
345 FNMA POOL #AL6895 3.5%	3138EPV4	X				5/1/2014	6/13/2016	26	27					-1
346 PPL CORP	693511106	X				6/9/2016	6/13/2016	19,844	14,412					5,432
347 PPL CORP	693511106	X				10/27/2015	3/15/2016	389	392					-3
348 PALO ALTO NETWORKS INC	697435105	X				10/27/2015	6/9/2016	616	634					-18
349 PALO ALTO NETWORKS INC	697435105	X				10/27/2015	7/21/2016	29,819	29,807					-5,988
350 PALO ALTO NETWORKS INC	697435105	X				3/31/2015	7/21/2016	29,774	34,577					-4,803
351 PALO ALTO NETWORKS INC	697435105	X				3/31/2015	8/1/2016	2,302	2,648					-346
352 PALO ALTO NETWORKS INC	697435105	X				3/1/2015	8/2/2016	28,629	33,253					-4,624
353 PALO ALTO NETWORKS INC	697435105	X				3/25/2015	8/2/2016	25,842	28,329					-2,487
354 PALO ALTO NETWORKS INC	697435105	X				3/25/2015	9/14/2016	739	694					45
355 PANERA BREAD CO CL A	69840W108	X				4/20/2016	6/9/2016	5,253	5,229					24
356 PANERA BREAD CO CL A	69840W108	X				4/20/2016	8/1/2016	2,658	2,615					43
357 PANERA BREAD CO CL A	69840W108	X				4/20/2016	9/14/2016	1,026	1,089					-63
358 PANERA BREAD CO CL A	69840W108	X				9/14/2016	9/14/2016	12,054	13,409					-1,355
359 CARDINAL HEALTH INC	14149Y108	X				9/23/2011	3/15/2016	633	356					277
360 CELANESE CORP-SER A	150870103	X				9/23/2011	3/15/2016	633	356					277

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

Long Term CG Distributions													Amount		Totals		Gross Sales		Cost or Other Basis Expenses Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions													70,900		Capital Gains/Losses		22 385 618		21 577 148		808 470	
													0		Other sales		0		0		0	
Description	CUSIP #	Check "X" to include in Part IV	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss									
361 CELANESE CORP -SER A	150870103	X			9/23/2011	6/9/2016	4,989	2,489					2,480									
362 CELANESE CORP -SER A	150870103	X			9/23/2011	8/1/2016	2,516	1,422					1,094									
363 CELANESE CORP -SER A	150870103	X			9/23/2011	9/14/2016	1,225	711					514									
364 CELGENE CORP	151020104	X			10/24/2014	6/9/2016	2,234	2,159					75									
365 CELGENE CORP	151020104	X			10/24/2014	8/1/2016	1,027	925					102									
366 CELGENE CORP	151020104	X			8/11/2016	9/14/2016	634	583					49									
367 CHEESECAKE FACTORY INC	163072101	X			2/19/2015	3/15/2016	531	496					35									
368 CHEESECAKE FACTORY INC	163072101	X			2/19/2015	4/18/2016	25,605	24,779					826									
369 CHEESECAKE FACTORY INC	163072101	X			12/17/2014	4/18/2016	3,380	3,218					162									
370 CHEESECAKE FACTORY INC	163072101	X			12/15/2014	4/19/2016	504	487					17									
371 CHEESECAKE FACTORY INC	163072101	X			12/17/2014	4/19/2016	12,304	11,896					408									
372 CHEESECAKE FACTORY INC	163072101	X			12/16/2014	4/19/2016	53,049	50,823					2,126									
373 CHEESECAKE FACTORY INC	163072101	X			12/16/2014	4/20/2016	48,343	46,373					1,970									
374 CHEVRON CORPORATION	166764100	X			11/30/2015	3/15/2016	5,554	5,481					73									
375 FNMA POOL #AL6895 3.5%	3138EPUV4	X			6/8/2015	4/25/2016	237	245					-8									
376 FNMA POOL #AL6895 3.5%	3138EPUV4	X			7/28/2015	4/25/2016	68	70					-2									
377 FNMA POOL #AL6895 3.5%	3138EPUV4	X			6/8/2015	5/25/2016	244	252					-8									
378 FNMA POOL #AL6895 3.5%	3138EPUV4	X			7/28/2015	5/25/2016	70	72					-2									
379 FNMA POOL #AL6895 3.5%	3138EPUV4	X			6/8/2015	6/25/2016	345	357					-12									
380 FNMA POOL #AL6895 3.5%	3138EPUV4	X			7/28/2015	6/25/2016	99	102					-3									
381 FNMA POOL #AL6895 3.5%	3138EPUV4	X			6/8/2015	7/25/2016	475	491					-16									
382 FNMA POOL #AL6895 3.5%	3138EPUV4	X			7/28/2015	7/25/2016	136	141					-5									
383 FNMA POOL #AL6895 3.5%	3138EPUV4	X			6/8/2015	8/25/2016	228	236					-8									
384 FNMA POOL #AL6895 3.5%	3138EPUV4	X			7/28/2015	8/25/2016	65	68					-3									
385 FNMA POOL #AL6895 3.5%	3138EPUV4	X			6/8/2015	9/25/2016	347	359					-12									
386 FNMA POOL #AL6895 3.5%	3138EPUV4	X			7/28/2015	9/25/2016	99	103					-4									
387 FNMA AL6223 POOL 4.5%	3138EN4H9	X			2/24/2015	5/25/2016	1,209	1,317					-108									
388 FNMA AL6223 POOL 4.5%	3138EN4H9	X			5/15/2015	5/25/2016	76	82					-6									
389 FNMA AL6223 POOL 4.5%	3138EN4H9	X			2/24/2015	6/25/2016	1,399	1,524					-125									
390 FNMA AL6223 POOL 4.5%	3138EN4H9	X			5/15/2015	6/25/2016	87	95					-8									
391 FNMA AL6223 POOL 4.5%	3138EN4H9	X			2/24/2015	7/25/2016	1,062	1,157					-95									
392 FNMA AL6223 POOL 4.5%	3138EN4H9	X			5/15/2015	7/25/2016	66	72					-6									
393 FNMA AL6223 POOL 4.5%	3138EN4H9	X			2/24/2015	8/25/2016	828	903					-75									
394 FNMA AL6223 POOL 4.5%	3138EN4H9	X			5/15/2015	8/25/2016	52	56					-4									
395 FNMA AL6223 POOL 4.5%	3138EN4H9	X			2/24/2015	9/25/2016	1,314	1,432					-118									
396 FNMA AL6223 POOL 4.5%	3138EN4H9	X			5/15/2015	9/25/2016	82	90					-8									
397 FNMA AL6223 POOL 4.5%	3138EN4H9	X			2/24/2015	9/28/2016	54,146	53,710					436									
398 FNMA AL6223 POOL 4.5%	3138EN4H9	X			5/15/2015	9/28/2016	1,826	1,811					15									
399 FNMA AL6223 POOL 4.5%	3138EN4H9	X			5/15/2015	10/25/2016	1,418	1,545					-127									
400 FNMA POOL #AL5630 4.0%	3138ENHG7	X			9/3/2014	2/25/2016	346	367					-21									
401 FNMA POOL #AL5630 4.0%	3138ENHG7	X			9/3/2014	3/25/2016	38	40					-2									
402 FNMA POOL #AL5630 4.0%	3138ENHG7	X			9/3/2014	4/25/2016	351	373					-22									
403 FNMA POOL #AL5630 4.0%	3138ENHG7	X			9/3/2014	5/25/2016	345	367					-22									
404 FNMA POOL #AL5630 4.0%	3138ENHG7	X			9/3/2014	6/25/2016	153	163					-10									
405 FNMA POOL #AL5630 4.0%	3138ENHG7	X			9/3/2014	7/25/2016	772	820					-48									
406 FNMA POOL #AL5630 4.0%	3138ENHG7	X			9/3/2014	7/28/2016	22,008	21,673					335									
407 FNMA POOL #AL5630 4.0%	3138ENHG7	X			9/3/2014	8/25/2016	431	458					-27									
408 FNMA AL6223 POOL 4.5%	3138EN4H9	X			5/15/2015	4/25/2016	70	77					-7									
409 CALIFORNIA RESOURCES CO	13057Q107	X			3/25/2015	4/13/2016	0	0					0									
410 CAPITAL ONE FINANCIAL CO	14040H105	X			4/15/2013	3/15/2016	1,376	1,076					300									
411 CAPITAL ONE FINANCIAL CO	14040H105	X			4/15/2013	6/9/2016	5,672	4,304					1,368									
412 CAPITAL ONE FINANCIAL CO	14040H105	X			4/15/2013	9/1/2016	3,347	2,690					657									
413 CAPITAL ONE FINANCIAL CO	14040H105	X			4/15/2013	9/14/2016	1,414	1,076					338									
414 CAPITAL ONE FINANCIAL CO	14040H105	X			4/15/2013	10/4/2016	45,994	33,890					12,104									
415 CAPITAL ONE FINANCIAL CO	14040H105	X			4/15/2013	10/5/2016	203,423	148,471					54,952									
416 CARDINAL HEALTH INC	14149Y108	X			6/5/2014	3/15/2016	809	712					97									
417 CARDINAL HEALTH INC	14149Y108	X			6/5/2014	6/9/2016	4,762	4,271					491									
418 CARDINAL HEALTH INC	14149Y108	X			6/5/2014	8/1/2016	1,651	1,424					227									
419 CARDINAL HEALTH INC	14149Y108	X			6/4/2014	9/14/2016	126,570	119,126					7,444									
420 CARDINAL HEALTH INC	14149Y108	X			6/5/2014	9/14/2016	24,109	22,779					1,330									
421 FNMA AL6223 POOL 4.5%	3138EN4H9	X			2/24/2015	2/25/2016	1,206	1,314					-108									
422 FNMA AL6223 POOL 4.5%	3138EN4H9	X			5/15/2015	2/25/2016	75	82					-7									
423 FNMA AL6223 POOL 4.5%	3138EN4H9	X			2/24/2015	3/25/2016	1,229	1,339					-110									
424 FNMA AL6223 POOL 4.5%	3138EN4H9	X			5/15/2015	3/25/2016	77	84					-7									
425 FNMA AL6223 POOL 4.5%	3138EN4H9	X			2/24/2015	4/25/2016	1,128	1,229					-101									
426 CALIFORNIA RESOURCES CO	13057Q107	X			3/25/2015	4/13/2016	25	30					-5									
427 FNMA POOL #AL6895 3.5%	3138EPUV4	X			6/8/2015	10/25/2016	508	525					-17									
428 FNMA POOL #AL6895 3.5%	3138EPUV4	X			7/28/2015	10/25/2016	145	150					-5									
429 FNMA POOL #AL6895 3.5%	3138EPUV4	X			6/8/2015	11/25/2016	388	401					-13									
430 FNMA POOL #AL6895 3.5%	3138EPUV4	X			7/28/2015	11/25/2016	111	115					-4									
431 FNMA POOL #AL6895 3.5%	3138EPUV4	X			6/8/2015	12/25/2016	404	417					-13									
432 FNMA POOL #AL6895 3.5%	3138EPUV4	X			7/28/2015	12/25/2016	115	120					-5									

[illegible]

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

Long Term CG Distributions		Amount		Totals		Capital Gains/Losses		Gross Sales		Cost or Other Basis Expenses, Depreciation and Adjustments		Net Gain or Loss		
Short Term CG Distributions		70,900		0		Other sales		22,385,618		21,577,148		808,470		
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 QUALCOMM INC	747525103	X				9/2/2016	9/14/2016	1,231	1,268					-37
506 REGIONS FINL CORP NEW	7591EP100	X				3/10/2015	3/15/2016	3,623	4,333					-710
507 REGIONS FINL CORP NEW	7591EP100	X				3/10/2015	10/24/2016	20,339	18,487					1,852
508 SALESFORCE COM INC	79466L302	X				9/23/2011	3/15/2016	1,440	589					851
509 SALESFORCE COM INC	79466L302	X				3/30/2016	6/9/2016	828	741					87
510 SALESFORCE COM INC	79466L302	X				3/31/2016	6/9/2016	6,624	5,908					716
511 SALESFORCE COM INC	79466L302	X				3/31/2016	7/12/2016	27,939	25,109					2,830
512 SALESFORCE COM INC	79466L302	X				3/31/2016	8/1/2016	3,228	2,954					274
513 SALESFORCE COM INC	79466L302	X				8/19/2016	9/14/2016	1,475	1,547					-72
514 SALESFORCE COM INC	79466L302	X				3/31/2016	10/13/2016	3,536	3,692					-156
515 SALESFORCE COM INC	79466L302	X				8/19/2016	10/13/2016	48,795	53,387					-4,592
516 SALESFORCE COM INC	79466L302	X				9/23/2011	10/13/2016	2,122	884					1,238
517 SALESFORCE COM INC	79466L302	X				9/23/2011	10/14/2016	45,391	18,563					26,798
518 SALESFORCE COM INC	79466L302	X				9/23/2011	10/18/2016	54,529	22,098					32,431
519 SCHLUMBERGER LTD	806857108	X				6/4/2015	3/15/2016	2,900	3,632					-732
520 SCHLUMBERGER LTD	806857108	X				1/22/2015	3/15/2016	725	813					-88
521 SCHLUMBERGER LTD	806857108	X				5/26/2015	3/15/2016	725	912					-187
522 SCHLUMBERGER LTD	806857108	X				1/22/2015	4/5/2016	8,544	7,316					-1,228
523 SCHLUMBERGER LTD	806857108	X				1/22/2015	4/12/2016	10,556	11,381					-825
524 COGNIZANT TECHNOLOGY S	192446102	X				12/1/2015	6/27/2016	78,875	92,448					-13,573
525 COGNIZANT TECHNOLOGY S	192446102	X				12/9/2015	6/27/2016	19,997	21,691					-1,694
526 COGNIZANT TECHNOLOGY S	192446102	X				12/9/2015	6/30/2016	38,806	40,972					-2,166
527 COGNIZANT TECHNOLOGY S	192446102	X				12/14/2015	6/30/2016	51,932	54,077					-2,145
528 COGNIZANT TECHNOLOGY S	192446102	X				9/30/2016	11/28/2016	67,200	56,795					10,405
529 COMCAST CORP CL A	20030N101	X				7/27/2015	1/7/2016	2,847	2,691					156
530 COMCAST CORP CL A	20030N101	X				4/16/2012	1/7/2016	30,343	33,880					-3,537
531 COMCAST CORP CL A	20030N101	X				4/16/2012	1/13/2016	23,171	12,467					10,704
532 COMCAST CORP CL A	20030N101	X				4/16/2012	1/21/2016	42,512	23,450					19,062
533 COMCAST CORP CL A	20030N101	X				4/16/2012	3/15/2016	1,177	594					11,339
534 COMCAST CORP CL A	20030N101	X				4/2/2013	3/15/2016	589	423					583
535 COMCAST CORP CL A	20030N101	X				1/12/2014	3/15/2016	2,944	2,747					166
536 COMCAST CORP CL A	20030N101	X				4/2/2015	3/15/2016	1,766	1,733					33
537 COMCAST CORP CL A	20030N101	X				3/4/2013	3/15/2016	589	402					187
538 COMCAST CORP CL A	20030N101	X				4/16/2012	6/9/2016	5,665	2,672					2,993
539 COMCAST CORP CL A	20030N101	X				7/19/2016	8/1/2016	3,381	3,356					25
540 COMCAST CORP CL A	20030N101	X				3/4/2013	8/18/2016	6,068	3,622					2,436
541 COMCAST CORP CL A	20030N101	X				7/19/2016	8/19/2016	49,219	49,667					-448
542 COMCAST CORP CL A	20030N101	X				4/16/2012	8/19/2016	5,321	2,375					2,946
543 COMCAST CORP CL A	20030N101	X				3/4/2013	8/30/2016	3,262	2,012					1,250
544 COMCAST CORP CL A	20030N101	X				4/16/2012	9/2/2016	45,559	20,482					25,077
545 COMCAST CORP CL A	20030N101	X				4/16/2012	9/14/2016	1,302	594					708
546 COMCAST CORP CL A	20030N101	X				4/16/2012	11/15/2016	26,122	11,577					14,545
547 COMCAST CORP CL A	20030N101	X				4/13/2012	11/15/2016	26,122	11,562					14,560
548 COMCAST CORP CL A	20030N101	X				6/11/2015	12/20/2016	9,758	18,597					-8,839
549 CONOCOPHILLIPS	20825C104	X				10/9/2015	12/20/2016	3,701	6,164					-2,463
550 CONOCOPHILLIPS	20825C104	X				11/30/2015	12/20/2016	3,028	4,880					-1,852
551 CONOCOPHILLIPS	20825C104	X				6/8/2016	8/17/2016	4,715	5,248					-533
552 CONOCOPHILLIPS	20825C104	X				8/14/2015	3/15/2016	574	511					63
553 CONSTELLATION BRANDS IN	21038P108	X				8/14/2015	6/9/2016	5,085	4,213					872
554 CONSTELLATION BRANDS IN	21038P108	X				8/14/2015	8/17/2016	2,622	2,043					579
555 CONSTELLATION BRANDS IN	21038P108	X				12/4/2015	9/14/2016	1,136	894					242
556 CONSTELLATION BRANDS IN	21038P108	X				12/4/2015	3/15/2016	461	501					-40
557 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	6/9/2016	3,688	4,004					-316
558 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	8/1/2016	2,011	2,002					9
559 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	9/14/2016	754	834					-80
560 COSTCO WHSL CORP NEW	22160K105	X				3/30/2016	11/7/2016	45,133	44,583					550
561 CREDIT SUISSE GRP FUN 2	225433AD3	X				9/28/2015	12/5/2016	49	52					-3
562 FNMA POOL #AL6970 3 5%	3138EPWB3	X				7/12/2015	2/25/2016	149	154					-5
563 FNMA POOL #AL6970 3 5%	3138EPWB3	X				9/28/2015	2/25/2016	25	26					-1
564 FNMA POOL #AL6970 3 5%	3138EPWB3	X				7/1/2015	3/25/2016	124	129					-5
565 FNMA POOL #AL6970 3 5%	3138EPWB3	X				9/28/2015	3/25/2016	21	22					-1
566 FNMA POOL #AL6970 3 5%	3138EPWB3	X				7/1/2015	4/25/2016	456	473					-17
567 FNMA POOL #AL6970 3 5%	3138EPWB3	X				9/28/2015	4/25/2016	76	80					-4
568 FNMA POOL #AL6970 3 5%	3138EPWB3	X				7/1/2015	5/25/2016	233	241					-8
569 FNMA POOL #AL6970 3 5%	3138EPWB3	X				9/28/2015	5/25/2016	39	41					-2
570 FNMA POOL #AL6970 3 5%	3138EPWB3	X				7/1/2015	6/25/2016	516	536					-20
571 FNMA POOL #AL6970 3 5%	3138EPWB3	X				9/28/2015	6/25/2016	86	90					-4
572 FNMA POOL #AL6970 3 5%	3138EPWB3	X				9/28/2015	7/6/2016	4,762	4,702					60
573 FNMA POOL #AL6970 3 5%	3138EPWB3	X				7/1/2015	7/6/2016	28,279	27,549					730
574 FNMA POOL #AL6970 3 5%	3138EPWB3	X				7/1/2015	7/25/2016	277	288					-11
575 FNMA POOL #AL7654 3 0%	3138EQQ60	X				4/21/2016	6/25/2016	607	629					-22

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		70,900		Capital Gains/Losses		22,385,618		21,577,148		808,470				
		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
577 FIMA POOL # AL7654 3.0%	3138EQQ00	X				4/21/2016	7/25/2016	638	661					-23
578 FIMA POOL # AL7654 3.0%	3138EQQ00	X				4/21/2016	8/25/2016	629	652					-23
579 FIMA POOL # AL7654 3.0%	3138EQQ00	X				4/21/2016	8/31/2016	47,305	46,713					592
580 FIMA POOL # AL7654 3.0%	3138EQQ00	X				4/21/2016	9/25/2016	782	810					-28
581 FIMA AL9121 4.0%	3138ERD31	X				11/1/2016	12/25/2016	560	596					-36
582 FIMA AL9121 4.0%	3138ERD31	X				11/1/2016	1/25/2017	603	641					-38
583 FIMA AR8596 3.5%	3138WGRS7	X				7/8/2013	2/25/2016	41	41					0
584 FIMA AR8596 3.5%	3138WGRS7	X				7/8/2013	3/25/2016	751	750					1
585 FIMA AR8596 3.5%	3138WGRS7	X				12/18/2014	3/25/2016	125	131					-6
586 FIMA AR8596 3.5%	3138WGRS7	X				12/18/2014	4/1/2016	3,574	3,559					15
587 FIMA AR8596 3.5%	3138WGRS7	X				7/8/2013	4/1/2016	21,399	20,395					1,004
588 FIMA AR8596 3.5%	3138WGRS7	X				7/8/2013	4/25/2016	45	45					0
589 FIMA AS7601 4.0%	3138WHNT5	X				8/25/2016	9/25/2016	37	40					-3
590 FIMA AS7601 4.0%	3138WHNT5	X				8/25/2016	10/25/2016	33	36					-3
591 FIMA AS7601 4.0%	3138WHNT5	X				8/10/2016	10/25/2016	535	576					-41
592 FIMA AS7601 4.0%	3138WHNT5	X				8/25/2016	11/25/2016	72	77					-5
593 FIMA AS7601 4.0%	3138WHNT5	X				8/10/2016	11/25/2016	1,146	1,234					-88
594 FIMA AS7601 4.0%	3138WHNT5	X				8/25/2016	12/9/2016	5,070	5,207					-137
595 FIMA AS7601 4.0%	3138WHNT5	X				8/10/2016	12/9/2016	79,410	81,280					-1,870
596 FIMA AS7601 4.0%	3138WHNT5	X				8/26/2015	4/12/2016	3,770	3,460					310
597 SCHLUMBERGER LTD	808857108	X				5/26/2015	6/9/2016	800	912					-112
598 SCHLUMBERGER LTD	808857108	X				7/22/2015	6/9/2016	4,801	5,073					-272
599 SCHLUMBERGER LTD	808857108	X				7/22/2015	8/1/2016	3,125	3,382					-257
600 SCHLUMBERGER LTD	808857108	X				7/22/2015	8/23/2016	44,170	45,657					-1,487
601 SCHLUMBERGER LTD	808857108	X				9/23/2011	8/23/2016	1,636	1,206					430
602 SCHLUMBERGER LTD	808857108	X				9/23/2011	9/14/2016	1,530	1,206					324
603 SCHWAB CHARLES CORP INC	808513105	X				6/29/2015	3/15/2016	825	971					-146
604 SCHWAB CHARLES CORP INC	808513105	X				6/29/2015	6/9/2016	6,101	6,797					-686
605 SCHWAB CHARLES CORP INC	808513105	X				6/29/2015	8/1/2016	3,112	3,560					-448
606 SCHWAB CHARLES CORP INC	808513105	X				6/29/2015	9/14/2016	1,510	1,618					-108
607 SEMPRA ENERGY	816851109	X				5/6/2015	1/6/2016	43,214	48,361					-5,147
608 SEMPRA ENERGY	816851109	X				6/29/2015	1/6/2016	38,874	41,932					-3,058
609 SEMPRA ENERGY	816851109	X				6/2/2015	1/6/2016	4,610	5,316					-706
610 SEMPRA ENERGY	816851109	X				9/23/2011	1/7/2016	75,834	75,834					0
611 SEMPRA ENERGY	816851109	X				6/29/2015	1/7/2016	24,529	27,789					-3,260
612 SEMPRA ENERGY	816851109	X				6/2/2015	1/7/2016	8,528	10,312					-1,784
613 SEMPRA ENERGY	816851109	X				6/4/2015	1/7/2016	1,143	1,366					-223
614 SEMPRA ENERGY	816851109	X				6/4/2015	3/15/2016	100	105					-5
615 SEMPRA ENERGY	816851109	X				8/12/2015	3/15/2016	2,285	2,395					-100
616 SEMPRA ENERGY	816851109	X				8/14/2013	3/15/2016	613	431					182
617 SERVICE NOW INC	81762P102	X				8/14/2013	3/17/2016	52,334	37,037					15,297
618 SERVICE NOW INC	81762P102	X				8/14/2013	3/30/2016	1,840	1,292					548
619 SERVICE NOW INC	81762P102	X				8/9/2013	3/30/2016	63,786	44,430					19,356
620 SERVICE NOW INC	81762P102	X				8/9/2013	3/31/2016	65,010	45,712					19,298
621 SIMON PROPERTY GROUP	82807CD7	X				1/19/2010	8/2/2016	22,607	19,924					2,683
622 SIMON PROPERTY GROUP	82807CD7	X				1/19/2010	8/11/2016	39,557	34,867					4,690
623 SIMON PROPERTY GROUP	82807CD7	X				3/20/2015	2/2/2016	3,138	5,076					-1,938
624 SOUTHWESTERN ENERGY	84567AL3	X				3/20/2015	2/3/2016	9,431	15,230					-5,799
625 SOUTHWESTERN ENERGY	84567AL3	X				11/17/2016	12/7/2016	49	41					8
626 STANLEY BLACK & DECKER	854502101	X				1/16/2014	3/15/2016	3,584	3,473					111
627 STANLEY BLACK & DECKER	854502804	X				1/16/2014	11/17/2016	3,400	3,578					-178
628 STANLEY BLACK & DECKER	854502804	X				12/7/2014	11/17/2016	11,700	11,932					-232
629 STANLEY BLACK & DECKER	854502804	X				6/9/2016	11/17/2016	300	367					-67
630 STANLEY BLACK & DECKER	854502804	X				6/1/2015	12/20/2016	5,390	4,989					401
631 STARBUCKS CORP	855244AH2	X				6/1/2015	1/20/2016	10,780	9,960					820
632 STARBUCKS CORP	855244AH2	X				6/1/2015	1/27/2016	10,526	9,960					566
633 STARBUCKS CORP	855244AH2	X				6/1/2015	1/27/2016	5,254	4,860					274
634 STARBUCKS CORP	855244AH2	X				6/20/2012	3/15/2016	5,059	5,172					-653
635 STARWOOD PROPERTY TRU	85571B105	X				12/18/2014	8/1/2016	16,000	17,138					-1,138
636 DREYFUS SELECT MGR SIC	86271F529	X				12/18/2014	10/27/2016	25,586	28,821					-3,235
637 DREYFUS SELECT MGR SIC	86271F529	X				5/21/2014	10/27/2016	414	453					-39
638 DREYFUS SELECT MGR SIC	86271F529	X				12/31/2015	8/1/2016	21,000	19,304					1,696
639 DREYFUS INTERNATIONAL S	86271F537	X				9/22/2011	10/27/2016	34,573	26,353					8,220
640 DREYFUS INTERNATIONAL S	86271F537	X				5/21/2014	3/15/2016	48,921	62,897					-13,976
641 DREYFUS SELECT MGR SIC	86271F560	X				10/27/2014	8/1/2016	51,079	65,209					-14,130
642 DREYFUS SELECT MGR SIC	86271F560	X				10/27/2014	8/1/2016	16,000	18,346					-2,346
643 DREYFUS SELECT MGR SIC	86271F560	X				10/27/2014	10/27/2016	381	446					-65
644 DREYFUS SELECT MGR SIC	86271F560	X				2/11/2014	10/27/2016	25,619	29,569					-3,950
645 TAIWAN SEMICONDUCTOR N	874039100	X				2/4/2016	3/15/2016	1,982	1,852					130
646 TAIWAN SEMICONDUCTOR N	874039100	X				6/30/2016	8/1/2016	2,859	2,626					233
647 TAIWAN SEMICONDUCTOR N	874039100	X				6/30/2016	9/14/2016	1,146	1,050					96
648 TAIWAN SEMICONDUCTOR N	874039100	X												

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

Totals															Net Gain or Loss	
Capital Gains/Losses										Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss		
Other sales										22,385,618		21,577,148		808,470		
Amount										70,900		0		0		
Long Term CG Distributions																
Short Term CG Distributions																
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss		
648 TAIWAN SEMICONDUCTOR N	874039100	X				6/30/2016	9/23/2016	44,999	39,123					5,876		
649 TAIWAN SEMICONDUCTOR N	874039100	X				6/30/2016	9/30/2016	306	262					44		
650 TAIWAN SEMICONDUCTOR N	874039100	X				6/27/2016	9/30/2016	7,033	5,728					1,305		
651 TAIWAN SEMICONDUCTOR N	882508104	X				4/12/2016	8/1/2016	4,203	3,498					705		
652 3M CO	885791101	X				9/3/2015	3/15/2016	487	428					59		
653 3M CO	885791101	X				9/3/2015	6/9/2016	5,105	4,276					829		
654 3M CO	885791101	X				9/3/2015	8/1/2016	2,671	2,138					533		
655 3M CO	885791101	X				9/3/2015	9/14/2016	1,228	998					230		
656 TIME WARNER INC	887317303	X				8/14/2014	3/15/2016	706	758					-52		
657 TIME WARNER INC	887317303	X				12/31/2015	10/27/2016	427	399					28		
658 DREYFUS INTERNATIONAL S	887317303	X				8/6/2014	3/15/2016	7,057	7,533					-476		
659 TIME WARNER INC	887317303	X				8/14/2014	6/9/2016	8,242	8,336					-94		
660 TIME WARNER INC	887317303	X				8/14/2014	8/1/2016	3,840	3,789					51		
661 TIME WARNER INC	887317303	X				8/14/2014	9/14/2016	2,287	2,273					14		
662 TIME WARNER INC	887317303	X				5/11/2016	7/12/2016	6	6					0		
663 UBS COM MTG TR 2012-C13	90286GAC5	X				6/14/2016	7/12/2016	9	10					-1		
664 UBS COM MTG TR 2012-C13	90286GAC5	X				5/11/2016	8/12/2016	21	23					-2		
665 UBS COM MTG TR 2012-C13	90286GAC5	X				6/14/2016	8/12/2016	32	35					-3		
666 UBS COM MTG TR 2012-C13	90286GAC5	X				5/11/2016	9/12/2016	22	23					-1		
667 UBS COM MTG TR 2012-C13	90286GAC5	X				6/14/2016	9/12/2016	32	35					-3		
668 UBS COM MTG TR 2012-C13	90286GAC5	X				5/11/2016	10/13/2016	24	26					-2		
669 UBS COM MTG TR 2012-C13	90286GAC5	X				6/14/2016	10/13/2016	36	39					-3		
670 UBS COM MTG TR 2012-C13	90286GAC5	X				9/5/2012	6/9/2016	100,000	108,158					-8,158		
671 DFA EMERG MKTS CORE EQ	233203421	X				9/5/2012	8/1/2016	31,000	30,898					102		
672 DFA EMERG MKTS CORE EQ	233203421	X				9/5/2012	10/27/2016	53,000	52,164					836		
673 DFA EMERG MKTS CORE EQ	233203421	X				1/6/2016	3/15/2016	2,647	2,391					256		
674 DTE ENERGY COMPANY	233331107	X				1/6/2016	6/13/2016	2,819	2,391					428		
675 DTE ENERGY COMPANY	233331107	X				1/7/2016	6/13/2016	11,275	9,512					1,763		
676 DTE ENERGY COMPANY	233331107	X				3/17/2016	6/9/2016	3,752	2,732					1,020		
677 DEVON ENERGY CORPORAT	25179M103	X				3/17/2016	8/1/2016	1,794	1,366					428		
678 DEVON ENERGY CORPORAT	25179M103	X				3/17/2016	8/1/2016	1,200	820					380		
679 DEVON ENERGY CORPORAT	25179M103	X				3/17/2016	8/27/2016	148,550	106,769					42,881		
680 DEVON ENERGY CORPORAT	25179M103	X				9/23/2011	6/9/2016	3,914	1,182					2,732		
681 WALT DISNEY COITHE	254687106	X				9/23/2011	8/1/2016	1,909	591					1,318		
682 WALT DISNEY COITHE	254687106	X				9/14/2015	3/15/2016	2,910	2,723					187		
683 DOMINION RES INC VA NEW	25746U109	X				1/6/2016	3/15/2016	728	685					43		
684 DOMINION RES INC VA NEW	25746U109	X				1/6/2016	6/9/2016	5,146	4,798					348		
685 DOMINION RES INC VA NEW	25746U109	X				9/14/2015	6/17/2016	6,658	6,127					531		
686 DOMINION RES INC VA NEW	25746U109	X				11/30/2015	6/17/2016	4,439	4,047					392		
687 DOMINION RES INC VA NEW	25746U109	X				7/13/2016	7/13/2016	26,383	21,516					4,867		
688 DOMINION RES INC VA NEW	25746U109	X				7/14/2016	7/19/2016	54	44					10		
689 DOMINION RES INC VA NEW	25746U109	X				1/6/2016	8/1/2016	3,105	2,742					363		
690 DOMINION RES INC VA NEW	25746U109	X				1/6/2016	8/23/2016	47,062	42,501					4,561		
691 DOMINION RES INC VA NEW	25746U109	X				7/13/2016	10/28/2016	3,496	3,658					-162		
692 DOMINION RES INC VA NEW	25746U109	X				7/18/2013	3/15/2016	5,753	5,205					548		
693 DOMINION RES INC VA NEW	25746U109	X				7/18/2013	7/12/2016	13,230	14,040					-810		
694 DOMINION RES INC VA NEW	25746U109	X				8/28/2013	7/12/2016	7,840	8,259					-419		
695 DOMINION RES INC VA NEW	25746U109	X				6/9/2016	7/12/2016	490	577					-87		
696 DOW CHEMICAL CO	260543103	X				7/31/2013	3/15/2016	4,996	3,533					1,463		
697 DOW CHEMICAL CO	260543103	X				10/7/2014	3/15/2016	500	500					0		
698 DOW CHEMICAL CO	260543103	X				10/7/2014	6/9/2016	5,360	5,001					359		
699 DOW CHEMICAL CO	260543103	X				10/7/2014	8/1/2016	2,666	2,500					166		
700 DOW CHEMICAL CO	260543103	X				10/7/2014	9/14/2016	1,046	1,000					46		
701 DOW CHEMICAL CO	260543103	X				7/20/2015	8/1/2016	21,000	22,078					-1,078		
702 DREYFUS SELECT MGR US	26186X809	X				7/20/2015	10/27/2016	35,000	36,434					-1,434		
703 DREYFUS SELECT MGR US	26186X809	X				2/11/2014	8/1/2016	17,000	17,967					-967		
704 DREYFUS FLOATING RATE IN	261949739	X				2/11/2014	10/27/2016	28,000	29,322					-1,322		
705 DREYFUS FLOATING RATE IN	261949739	X				9/5/2012	8/1/2016	13,000	14,605					-1,605		
706 DREYFUS INFL TN ADJ SEC	261967780	X				9/5/2012	10/27/2016	22,000	24,696					-2,696		
707 DREYFUS INFL TN ADJ SEC	261967780	X				8/10/2016	12/25/2016	1,619	1,743					-124		
708 FNMA AS7601 4.0% 7/10	3138X56Q5	X				1/6/2014	2/25/2016	204	224					-20		
709 FNMA AS7601 4.0% 7/10	3138X56Q5	X				6/23/2014	2/25/2016	102	114					-12		
710 FNMA AS7601 4.0% 7/10	3138X56Q5	X				1/6/2014	3/25/2016	12	13					-1		
711 FNMA AS7601 4.0% 7/10	3138X56Q5	X				6/23/2014	3/25/2016	6	6					0		
712 FNMA AS7601 4.0% 7/10	3138X56Q5	X				1/6/2014	4/25/2016	614	673					-59		
713 FNMA AS7601 4.0% 7/10	3138X56Q5	X				6/23/2014	4/25/2016	307	342					-35		
714 FNMA AS7601 4.0% 7/10	3138X56Q5	X				1/6/2014	5/25/2016	305	334					-29		
715 FNMA AS7601 4.0% 7/10	3138X56Q5	X				6/23/2014	5/25/2016	153	170					-17		
716 FNMA AS7601 4.0% 7/10	3138X56Q5	X				1/6/2014	6/25/2016	11	12					-1		
717 FNMA AS7601 4.0% 7/10	3138X56Q5	X				6/23/2014	6/25/2016	5	6					-1		
718 FNMA AS7601 4.0% 7/10	3138X56Q5	X				1/6/2014	7/25/2016	115	126					-11		
719 FNMA AS7601 4.0% 7/10	3138X56Q5	X				6/23/2014	7/25/2016	58	64					-6		
720 FNMA AS7601 4.0% 7/10	3138X56Q5	X				6/23/2014	7/25/2016	58	64					-6		

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis		Expenses, Depreciation and Adjustments		Net Gain or Loss		
Short Term CG Distributions		70,900		Other sales		22,385,618		0		21,577,148		808,470		
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 POOL # AU6278 5.0%	3138X56Q5	X				16/2014	8/25/2016	10	11				0	-1
722 FNMA POOL # AU6278 5.0%	3138X56Q5	X				6/23/2014	8/25/2016	5	5				0	0
723 FNMA POOL # AU6278 5.0%	3138X56Q5	X				16/2014	9/25/2016	12	13				0	-1
724 FNMA POOL # AU6278 5.0%	3138X56Q5	X				6/23/2014	9/25/2016	6	7				0	-1
725 FNMA POOL # AU6278 5.0%	3138X56Q5	X				16/2014	10/25/2016	10	11				0	-1
726 FNMA POOL # AU6278 5.0%	3138X56Q5	X				6/23/2014	10/25/2016	5	6				0	-1
727 FNMA POOL # AU6278 5.0%	3138X56Q5	X				16/2014	10/11/2016	10	10				0	0
728 UNITED STATES TREAS 1.1%	912828N63	X				4/12/2016	10/11/2016	15,059	15,111				0	-52
729 UNITED STATES TREAS 1.1%	912828P87	X				4/15/2016	4/28/2016	9,882	9,966				0	-84
730 U.S. TREASURY NOTE 0.75%	912828T20	X				3/24/2015	10/7/2016	15,000	14,977				0	23
731 U.S. TREASURY NOTE 0.75%	912828T20	X				3/24/2015	10/11/2016	4,999	4,992				0	7
732 U.S. TREASURY NOTE 0.75%	912828T20	X				9/16/2015	10/11/2016	14,998	14,967				0	31
733 U.S. TREASURY NOTE 0.75%	912828T20	X				2/26/2015	10/18/2016	10,004	9,960				0	44
734 U.S. TREASURY NOTE 0.75%	912828T20	X				2/26/2015	11/8/2016	10,005	9,960				0	45
735 U.S. TREASURY NOTE 0.75%	912828T20	X				2/19/2015	11/8/2016	5,002	4,977				0	21
736 U.S. TREASURY NOTE 0.75%	912828T20	X				2/19/2015	11/14/2016	4,998	4,977				0	-3
737 U.S. TREASURY NOTE 0.75%	912828T20	X				9/30/2014	3/4/2016	28,944	27,906				0	1,038
738 U.S. TREASURY NOTE 0.75%	912828T20	X				9/30/2014	11/29/2016	9,993	9,935				0	58
739 U.S. TREASURY NOTE 0.75%	912828T20	X				6/14/2016	6/14/2016	15,076	15,079				0	-3
740 U.S. TREASURY NB 1% 5/31/1	912828VE7	X				6/14/2016	6/16/2016	25,143	25,132				0	11
741 UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	11/21/2016	25,000	25,028				0	-28
742 UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	2/11/2016	30,108	30,034				0	74
743 UNITED STATES TREAS 0.87	912828WH9	X				12/30/2015	3/9/2016	15,018	14,986				0	32
744 UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	3/9/2016	40,048	39,960				0	88
745 UNITED STATES TREAS 0.87	912828WH9	X				6/4/2014	3/10/2016	15,018	15,017				0	1
746 UNITED STATES TREAS 0.87	912828WH9	X				6/9/2014	3/10/2016	20,024	20,008				0	16
747 UNITED STATES TREAS 0.87	912828WH9	X				6/16/2014	3/10/2016	15,018	14,991				0	27
748 UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	4/11/2016	5,014	4,995				0	19
749 UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	4/20/2016	15,045	14,985				0	60
750 UNITED TECHNOLOGIES COI	913017I09	X				9/23/2011	3/15/2016	960	987				0	273
751 U.S. TREASURY NOTE 0.75%	912828T20	X				9/30/2014	11/14/2016	9,996	9,935				0	61
752 DREYFUS NEWTON INTERN	26203E695	X				9/30/2015	10/27/2016	33,000	34,496				0	-1,496
753 DU PONT (E) DE NEMOURS	263534I09	X				9/23/2011	2/3/2016	21,828	14,953				0	6,875
754 DU PONT (E) DE NEMOURS	263534I09	X				8/12/2015	2/3/2016	574	528				0	46
755 DUKE ENERGY CORP	26441C204	X				8/12/2015	3/15/2016	3,107	3,018				0	89
756 DUKE ENERGY CORP	26441C204	X				8/12/2015	4/5/2016	3,994	3,772				0	222
757 DUKE ENERGY CORP	26441C204	X				9/23/2011	4/5/2016	2,397	1,755				0	642
758 DUKE ENERGY CORP	26441C204	X				6/9/2016	8/1/2016	855	812				0	43
759 FNMA POOL # AY5580 3.5%	3138YKFW8	X				6/8/2016	12/5/2017	760	801				0	-41
760 FNMA AY8429 3.5% 8/1	3138YKFW8	X				12/8/2016	12/5/2017	758	781				0	-23
761 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	2/25/2016	56	61				0	-5
762 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	3/25/2016	62	68				0	-6
763 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	4/25/2016	58	63				0	-5
764 FNMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	5/25/2016	57	63				0	-6
765 UNITED TECHNOLOGIES COI	913017I09	X				9/23/2011	6/9/2016	5,106	3,434				0	1,672
766 UNITED TECHNOLOGIES COI	913017I09	X				9/23/2011	8/12/2016	2,989	1,923				0	1,066
767 UNITED TECHNOLOGIES COI	913017I09	X				9/23/2011	9/14/2016	1,118	755				0	383
768 UNITED HEALTH GROUP INC	91324P102	X				9/14/2016	9/14/2016	1,332	1,332				0	0
769 UNIVERSAL HEALTH SERV	913903I00	X				9/22/2015	3/15/2016	339	417				0	-78
770 UNIVERSAL HEALTH SERV	913903I00	X				9/22/2015	6/9/2016	4,409	4,447				0	-38
771 UNIVERSAL HEALTH SERV	913903I00	X				9/22/2015	8/1/2016	2,055	2,223				0	-168
772 UNIVERSAL HEALTH SERV	913903I00	X				9/22/2015	9/14/2016	842	973				0	-131
773 VALERO ENERGY CORP NEW	91913Y100	X				2/11/2016	3/15/2016	636	547				0	89
774 VALERO ENERGY CORP NEW	91913Y100	X				8/27/2015	3/15/2016	4,453	4,166				0	287
775 VALERO ENERGY CORP NEW	91913Y100	X				7/21/2014	3/15/2016	636	494				0	152
776 VALERO ENERGY CORP NEW	91913Y100	X				2/11/2016	3/17/2016	51,995	44,311				0	7,684
777 VALERO ENERGY CORP NEW	91913Y100	X				7/21/2014	4/5/2016	3,161	2,421				0	740
778 VALERO ENERGY CORP NEW	91913Y100	X				5/3/2016	6/9/2016	5,911	6,414				0	-503
779 VALERO ENERGY CORP NEW	91913Y100	X				5/3/2016	8/1/2016	3,602	4,081				0	-479
780 DREYFUS INFL TN ADJ SEC	261967780	X				9/5/2012	11/15/2016	300,000	341,028				0	-41,028
781 DREYFUS HIGH YIELD-I	261980759	X				6/30/2015	8/12/2016	1,143	1,205				0	-62
782 DREYFUS HIGH YIELD-I	261980759	X				7/31/2015	8/12/2016	5,969	6,292				0	-293
783 DREYFUS HIGH YIELD-I	261980759	X				8/12/2015	8/12/2016	5,916	6,041				0	-125
784 DREYFUS HIGH YIELD-I	261980759	X				10/30/2015	8/12/2016	3,973	4,018				0	-45
785 DREYFUS HIGH YIELD-I	261980759	X				10/30/2015	10/27/2016	1,809	1,800				0	9
786 DREYFUS HIGH YIELD-I	261980759	X				8/31/2016	10/27/2016	6,333	6,313				0	20
787 DREYFUS HIGH YIELD-I	261980759	X				9/30/2016	10/27/2016	5,772	5,754				0	18
788 DREYFUS HIGH YIELD-I	261980759	X				12/21/2011	10/27/2016	15,085	15,013				0	72
789 DREYFUS HIGH YIELD-I	261980759	X				10/31/2016	11/15/2016	5,872	5,787				0	-85
790 DREYFUS HIGH YIELD-I	261980759	X				12/21/2011	11/15/2016	194,213	197,083				0	-2,870
791 DREYFUS GLOBAL REAL ES	261986277	X				12/28/2015	6/23/2016	18,717	17,237				0	1,480
792 DREYFUS GLOBAL REAL ES	261986277	X				3/15/2016	6/23/2016	42,740	40,000				0	2,740

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		70,900		Capital Gains/Losses		22,385,618		21,577,143		808,470				
		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
793 DREYFUS GLOBAL REAL ES	261986277	X				11/24/2008	6/23/2016	16,043	7,490				0	8,553
794 DREYFUS GLOBAL REAL ES	261986277	X				11/24/2008	8/1/2016	16,000	7,041				0	8,959
795 DREYFUS GLOBAL REAL ES	261986277	X				11/24/2008	10/27/2016	24,000	11,851				0	12,149
796 DREYFUS OPPORTUNISTIC S	26200C403	X				12/11/2013	6/9/2016	84,596	96,158				0	-11,562
797 DREYFUS OPPORTUNISTIC S	26200C403	X				5/21/2014	6/9/2016	10,599	12,349				0	-1,650
798 DREYFUS OPPORTUNISTIC S	26200C403	X				10/27/2014	6/9/2016	59,705	66,431				0	-6,726
799 DREYFUS OPPORTUNISTIC S	26200C403	X				10/27/2014	8/1/2016	15,000	16,821				0	-1,821
800 DREYFUS OPPORTUNISTIC S	26200C403	X				10/27/2014	10/27/2016	658	749				0	-91
801 DREYFUS OPPORTUNISTIC S	26200C403	X				6/8/2015	10/27/2016	24,342	26,876				0	-2,534
802 DREYFUS INTL SMALL CAP	26201F777	X				6/8/2015	6/9/2016	170,000	177,369				0	-7,369
803 DREYFUS INTL SMALL CAP	26201F777	X				6/8/2015	6/29/2016	758,000	850,617				0	-92,617
804 DREYFUS INTL SMALL CAP	26201F777	X				6/8/2015	8/1/2016	25,000	26,439				0	-1,439
805 DREYFUS INTL SMALL CAP	26201F777	X				6/8/2015	10/27/2016	42,000	44,621				0	-2,621
806 DREYFUS NEWTON INTERN	26203E695	X				6/10/2013	8/1/2016	25,000	25,932				0	-932
807 DREYFUS NEWTON INTERN	26203E695	X				6/10/2013	9/14/2016	355,358	370,809				0	-15,451
808 DREYFUS NEWTON INTERN	26203E695	X				12/16/2015	9/14/2016	20,869	21,470				0	-601
809 DREYFUS NEWTON INTERN	26203E695	X				9/3/2015	9/14/2016	3,773	3,873				0	-100
810 DYNIEGY INC	26817R207	X				10/13/2015	12/6/2016	281	794				0	-513
811 DYNIEGY INC	26817R207	X				3/2/2016	12/6/2016	4,994	6,880				0	-1,886
812 DYNIEGY INC	26817R207	X				3/18/2016	12/6/2016	4,057	6,504				0	-2,447
813 EASTMAN CHEMICAL CO 3.6	277432AN0	X				5/29/2012	11/14/2016	5,234	4,889				0	245
814 EASTMAN CHEMICAL CO 3.6	277432AN0	X				5/7/2014	11/14/2016	5,234	5,070				0	164
815 EASTMAN CHEMICAL CO 3.6	277432AN0	X				5/29/2012	11/14/2016	16,748	15,876				0	872
816 ELECTRONIC ARTS INC	285512109	X				9/15/2014	2/3/2016	24,557	14,973				0	9,584
817 ELECTRONIC ARTS INC	285512109	X				9/15/2014	2/4/2016	80,811	50,784				0	30,047
818 EXELON CORP	30161N101	X				8/19/2015	3/15/2016	1,030	1,025				0	5
819 EXELON CORP	30161N101	X				8/19/2015	3/17/2016	70,509	69,032				0	1,477
820 EXELON CORP	30161N101	X				8/20/2015	19,547	19,112	435				0	31
821 EXELON CORP	30161N101	X				8/20/2015	5/31/2016	46,383	46,414				0	-31
822 EXELON CORP	30161N101	X				8/20/2015	6/9/2016	4,203	4,085				0	108
823 EXELON CORP	30161N101	X				8/20/2015	8/1/2016	1,877	1,708				0	171
824 EXELON CORP	30161N101	X				8/20/2015	9/14/2016	659	683				0	-24
825 EXELON CORP PFD	30231G102	X				7/22/2015	3/3/2016	4,255	4,688				0	-433
826 EXON MOBIL CORP	3140EVJN8	X				7/22/2015	3/3/2016	17,246	17,292				0	-46
827 FNMA BC1168	4.0% 6/1	X				8/31/2016	11/25/2016	785	844				0	-59
828 FNMA BC1168	4.0% 6/1	X				8/31/2016	12/9/2016	67,994	69,575				0	-1,581
829 FNMA BC1168	4.0% 6/1	X				8/31/2016	12/25/2016	1,355	1,458				0	-103
830 FNMA POOL # BC2681	3.0%	X				3/3/2016	4/25/2016	250	256				0	-6
831 FNMA POOL # BC2681	3.0%	X				3/3/2016	5/25/2016	403	412				0	-9
832 FNMA POOL # BC2681	3.0%	X				3/3/2016	6/25/2016	352	360				0	-8
833 FNMA POOL # BC2681	3.0%	X				3/3/2016	7/25/2016	115	117				0	-2
834 FNMA POOL # BC2681	3.0%	X				3/3/2016	8/12/2016	60,059	59,068				0	991
835 FNMA POOL # BC2681	3.0%	X				3/3/2016	8/25/2016	995	1,017				0	-22
836 FNMA POOL # BC2681	3.0%	X				3/3/2016	9/25/2016	101	104				0	-3
837 FNMA BC9007	4.0% 11/1	X				12/9/2016	1/25/2017	709	749				0	-40
838 FNMA POOL # BD1480	3.5%	X				9/28/2016	11/25/2016	70	74				0	-4
839 FNMA POOL # BD1480	3.5%	X				9/28/2016	12/25/2016	70	74				0	-4
840 FNMA POOL # BD1480	3.5%	X				9/28/2016	1/25/2017	74	79				0	-5
841 FNMA POOL # 962301	4.5%	X				5/20/2009	2/24/2016	6,311	6,084				0	227
842 FNMA POOL # 962301	4.5%	X				5/20/2009	2/25/2016	77	80				0	-3
843 FNMA POOL # 981644	4.5%	X				10/14/2009	2/24/2016	3,527	3,532				0	-5
844 FNMA POOL # 981644	4.5%	X				10/14/2009	2/25/2016	39	41				0	-2
845 FNMA MA2609	3.5% 5/1	X				7/26/2016	9/25/2016	1,136	1,197				0	-61
846 FNMA MA2609	3.5% 5/1	X				7/26/2016	10/25/2016	1,629	1,716				0	-87
847 FNMA MA2609	3.5% 5/1	X				7/26/2016	11/25/2016	2,181	2,297				0	-116
848 FNMA POOL MA2484	4.0%	X				5/23/2016	8/25/2016	79	85				0	-6
849 FNMA POOL MA2484	4.0%	X				5/23/2016	9/13/2016	4,978	4,961				0	17
850 FNMA POOL MA2484	4.0%	X				3/3/2016	9/13/2016	9,586	9,550				0	36
851 FNMA POOL MA2484	4.0%	X				3/3/2016	9/25/2016	1,035	1,106				0	-71
852 FNMA POOL MA2484	4.0%	X				3/3/2016	10/25/2016	620	663				0	-43
853 FNMA POOL MA2484	4.0%	X				3/3/2016	11/25/2016	547	585				0	-38
854 FNMA POOL MA2484	4.0%	X				3/3/2016	12/25/2016	690	737				0	-47
855 FNMA POOL MA2484	4.0%	X				12/2/2016	1/25/2017	1,088	1,150				0	-62
856 FN MA2487	3.0% 12/0	X				11/24/2015	10/25/2016	177	177				0	0
857 FN MA2487	3.0% 12/0	X				11/24/2015	2/25/2016	149	150				0	-1
858 FN MA2487	3.0% 12/0	X				11/24/2015	3/25/2016	235	236				0	-1
859 FN MA2487	3.0% 12/0	X				11/24/2015	4/25/2016	20	20				0	0
860 FN MA2487	3.0% 12/0	X				11/24/2015	4/25/2016	650	652				0	-2
861 FN MA2487	3.0% 12/0	X				11/24/2015	4/25/2016	54	55				0	-1
862 FN MA2487	3.0% 12/0	X				11/24/2015	5/25/2016	291	291				0	0
863 FN MA2487	3.0% 12/0	X				11/24/2015	5/25/2016	24	25				0	-1
864 FN MA2487	3.0% 12/0	X				11/3/2016	6/14/2016	4,934	4,854				0	80

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

Long Term CG Distributions Short Term CG Distributions	Description	CUSIP #	Check "X" if to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Totals		
												Capital Gains/Losses Other sales	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments
												0	22,385,618	21,577,148
												0		808,470
865	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	2/15/2016	35	31				
866	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	3/15/2016	220	234				
867	FN MA2487 3.0% 12/0	31418BX2	X				11/24/2015	9/25/2016	14,125	13,601				
868	FN MA2487 3.0% 12/0	31418BX2	X				11/24/2015	10/25/2016	271	271				
869	FNMA POOL #MA2495 3.5%	31418BX24	X				2/4/2016	3/25/2016	218	229				
870	FNMA POOL #MA2495 3.5%	31418BX24	X				2/4/2016	4/25/2016	522	547				
871	FNMA POOL #MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	217	228				
872	FNMA POOL #MA2495 3.5%	31418BX24	X				2/4/2016	5/25/2016	522	547				
873	FNMA POOL #MA2495 3.5%	31418BX24	X				2/19/2016	5/25/2016	218	228				
874	FNMA POOL #MA2495 3.5%	31418BX24	X				2/4/2016	6/25/2016	408	427				
875	FNMA POOL #MA2495 3.5%	31418BX24	X				2/19/2016	6/25/2016	170	178				
876	FNMA POOL #MA2495 3.5%	31418BX24	X				2/4/2016	7/25/2016	661	693				
877	FNMA POOL #MA2495 3.5%	31418BX24	X				2/19/2016	8/23/2016	275	289				
878	FNMA POOL #MA2495 3.5%	31418BX24	X				2/19/2016	8/23/2016	24,704	24,583				
879	FNMA POOL #MA2495 3.5%	31418BX24	X				2/4/2016	8/23/2016	57,374	57,085				
880	FNMA POOL #MA2495 3.5%	31418BX24	X				2/4/2016	8/25/2016	1,012	1,080				
881	FNMA POOL #MA2495 3.5%	31418BX24	X				2/19/2016	8/25/2016	421	442				
882	FNMA POOL #MA2495 3.5%	31418BX24	X				2/4/2016	9/25/2016	1,817	1,905				
883	FNMA POOL #MA2522 3.5%	31418BYU4	X				4/1/2016	5/25/2016	147	155				
884	FNMA POOL #MA2522 3.5%	31418BYU4	X				4/1/2016	6/25/2016	352	370				
885	FNMA POOL #MA2522 3.5%	31418BYU4	X				4/1/2016	7/25/2016	406	427				
886	FNMA POOL #MA2522 3.5%	31418BYU4	X				4/1/2016	8/25/2016	430	452				
887	FNMA POOL #MA2522 3.5%	31418BYU4	X				4/1/2016	9/25/2016	650	682				
888	FNMA POOL #MA2522 3.5%	31418BYU4	X				4/1/2016	9/29/2016	28,618	28,444				
889	FNMA POOL #MA2561 3.0%	31418BZ33	X				3/3/2016	4/25/2016	518	540				
890	FNMA POOL #MA2561 3.0%	31418BZ33	X				3/3/2016	4/25/2016	259	270				
891	FNMA POOL #MA2561 3.0%	31418BZ33	X				2/23/2016	4/25/2016	518	540				
892	FNMA POOL #MA2561 3.0%	31418BZ33	X				3/3/2016	5/25/2016	327	340				
893	FNMA POOL #MA2561 3.0%	31418BZ33	X				5/23/2016	5/25/2016	945	961				
894	FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	10/15/2016	141	148				
895	FHLMC GOLD POOL T49005	31287CAE2	X				10/21/2014	2/25/2016	94	97				
896	FNMA MA1897 3.5% 5/	31418BD89	X				12/19/2014	2/25/2016	0	0				
897	FNMA MA1897 3.5% 5/	31418BD89	X				5/23/2014	3/25/2016	30	30				
898	FNMA MA1897 3.5% 5/	31418BD89	X				10/21/2014	3/25/2016	3	3				
899	FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	1/15/2016	141	147				
900	FNMA MA1897 3.5% 5/	31418BD89	X				12/18/2014	3/25/2016	1	1				
901	FNMA MA1897 3.5% 5/	31418BD89	X				5/23/2014	4/25/2016	35	35				
902	FNMA MA1897 3.5% 5/	31418BD89	X				10/21/2014	4/25/2016	4	4				
903	FNMA MA1897 3.5% 5/	31418BD89	X				12/18/2014	4/25/2016	1	1				
904	FNMA MA1897 3.5% 5/	31418BD89	X				5/23/2014	5/25/2016	1,565	1,593				
905	FNMA MA1897 3.5% 5/	31418BD89	X				10/21/2014	5/25/2016	156	160				
906	FNMA MA1897 3.5% 5/	31418BD89	X				12/18/2014	5/25/2016	0	0				
907	FNMA MA1897 3.5% 5/	31418BD89	X				5/23/2014	6/25/2016	33	34				
908	FNMA MA1897 3.5% 5/	31418BD89	X				10/21/2014	6/25/2016	3	3				
909	FNMA MA1897 3.5% 5/	31418BD89	X				12/18/2014	6/25/2016	1	2				
910	FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	12/15/2016	141	147				
911	FNMA MA1897 3.5% 5/	31418BD89	X				5/23/2014	6/25/2016	32	33				
912	FNMA MA1897 3.5% 5/	31418BD89	X				10/21/2014	6/25/2016	3	3				
913	FNMA MA1897 3.5% 5/	31418BD89	X				5/23/2014	7/25/2016	917	933				
914	FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	1/15/2017	146	153				
915	FNMA MA1897 3.5% 5/	31418BD89	X				5/23/2014	8/25/2016	92	94				
916	FNMA MA1897 3.5% 5/	31418BD89	X				5/23/2014	9/15/2016	29	30				
917	FHLMC GOLD POOL T49005	31287CAE2	X				2/19/2014	1/15/2016	141	147				
918	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	1/15/2016	291	302				
919	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	2/15/2016	295	296				
920	FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	2/15/2016	122	127				
921	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	3/15/2016	459	477				
922	FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	3/15/2016	197	205				
923	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	4/15/2016	1,311	1,362				
924	FHLMC GOLD POOL #G0871	3128MJY4	X				9/28/2016	12/15/2016	313	331				
925	FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	4/15/2016	562	586				
926	FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	4/20/2016	30,135	30,027				
927	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	4/20/2016	68,897	68,185				
928	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	5/15/2016	1,546	1,605				
929	FHLMC GOLD G08733 3.5%	3128MJY78	X				12/8/2016	1/15/2017	216	221				
930	FHLMC GOLD POOL #G0871	3128MJY4	X				9/28/2016	1/15/2016	199	210				
931	FHLMC GOLD POOL #G0871	3128MJY4	X				9/28/2016	1/15/2016	337	356				
932	FHLMC GOLD POOL #G0871	3128MJY4	X				11/2/2016	12/15/2016	52	55				
933	FHLMC GOLD POOL #G0871	3128MJY4	X				8/1/2013	1/15/2017	56	59				
934	FHLMC GOLD G18473 3.0%	3128MQ30	X				8/2/2013	2/15/2016	39	40				
935	FHLMC GOLD G18473 3.0%	3128MQ30	X				8/1/2013	2/23/2016	59,840	59,678				
936	FHLMC GOLD G18473 3.0%	3128MQ30	X				8/1/2013	2/23/2016	1,162	1,162				

Long Term CG Distributions	70,900
Short Term CG Distributions	0

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

Long Term CG Distributions		Amount		Check "x" to include in Part IV	Purchaser	Check "x" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Capital Gains/Losses		Totals		Net Gain or Loss	
Short Term CG Distributions	Description	CUSIP #	70,900							0	Gross Sales Price	Other sales	Gross Sales		Cost or Other Basis
1009	INGERSOLL-RAND PLC	G47791101		X				2/16/2012	9/14/2016	1,270	636			0	634
1010	INVESCO LTD	G49181108		X				9/23/2011	3/15/2016	585	317			0	268
1011	INVESCO LTD	G49181108		X				9/23/2011	6/9/2016	6,106	3,331			0	2,775
1012	INVESCO LTD	G49181108		X				7/20/2016	8/1/2016	3,185	3,086			0	99
1013	INVESCO LTD	G49181108		X				7/20/2016	9/14/2016	1,819	1,683			0	136
1014	NABORS INDUSTRIES LTD	G6359F103		X				8/23/2016	9/14/2016	739	821			0	-82
1015	NABORS INDUSTRIES LTD	G6359F103		X				11/16/2016	11/30/2016	8,885	7,429			0	1,456
1016	NABORS INDUSTRIES LTD	G6359F103		X				10/28/2016	11/30/2016	40,063	29,982			0	10,081
1017	NABORS INDUSTRIES LTD	G6359F103		X				10/28/2016	12/1/2016	2,791	2,076			0	715
1018	NABORS INDUSTRIES LTD	G6359F103		X				10/28/2016	12/6/2016	23,434	16,563			0	6,871
1019	NABORS INDUSTRIES LTD	G6359F103		X				8/23/2016	12/6/2016	23,947	14,372			0	9,575
1020	ALLIED WORLD ASSURANCE	H01531104		X				6/9/2016	12/5/2016	462	376			0	86
1021	NXP SEMICONDUCTORS N.V.	N6596X109		X				2/4/2016	3/15/2016	1,553	1,521			0	32
1022	NXP SEMICONDUCTORS N.V.	N6596X109		X				2/4/2016	6/9/2016	6,305	5,322			0	983
1023	NXP SEMICONDUCTORS N.V.	N6596X109		X				7/21/2016	8/1/2016	6,739	6,757			0	-18
1024	DUKE ENERGY CORP	26441C204		X				9/23/2011	8/1/2016	3,422	2,340			0	1,082
1025	DUKE ENERGY CORP	26441C204		X				9/23/2011	8/9/2016	10,661	7,370			0	3,291
1026	DYNEGY INC/NEW	26817R108		X				6/1/2016	6/9/2016	4,768	4,515			0	253
1027	DYNEGY INC/NEW	26817R108		X				6/1/2016	8/1/2016	2,389	3,141			0	-752
1028	DYNEGY INC/NEW	26817R108		X				6/1/2016	9/14/2016	726	1,178			0	-452
1029	DYNEGY INC/NEW	26817R108		X				5/31/2016	12/7/2016	11,734	27,243			0	-15,509
1030	DYNEGY INC/NEW	26817R108		X				6/1/2016	12/7/2016	5,280	12,761			0	-7,501
1031	DYNEGY INC/NEW	26817R108		X				7/27/2016	12/7/2016	3,480	6,940			0	-3,460
1032	DYNEGY INC/NEW	26817R108		X				3/18/2016	12/8/2016	3,023	5,071			0	-2,048
1033	DYNEGY INC/NEW	26817R108		X				3/17/2016	12/8/2016	3,840	6,394			0	-2,554
1034	DYNEGY INC/NEW	26817R108		X				7/27/2016	12/8/2016	23,452	47,127			0	-23,675
1035	DYNEGY INC/NEW	26817R108		X				3/18/2016	12/8/2016	12,128	20,686			0	-8,568
1036	DYNEGY INC/NEW	26817R108		X				3/17/2016	12/9/2016	38,583	61,352			0	-22,769
1037	DYNEGY INC/NEW	26817R108		X				11/16/2016	12/9/2016	2,738	2,878			0	-140
1038	DYNEGY INC	26817R207		X				11/11/2014	3/15/2016	273	667			0	-394
1039	DYNEGY INC	26817R207		X				11/12/2014	3/15/2016	1,137	2,784			0	-1,647
1040	DYNEGY INC	26817R207		X				12/12/2014	3/15/2016	910	1,975			0	-1,065
1041	DYNEGY INC	26817R207		X				12/15/2014	3/15/2016	884	1,847			0	-963
1042	DYNEGY INC	26817R207		X				12/15/2014	10/28/2016	2,440	5,930			0	-3,490
1043	DYNEGY INC	26817R207		X				10/12/2015	10/28/2016	520	1,147			0	-627
1044	DYNEGY INC	26817R207		X				10/13/2015	10/28/2016	640	1,412			0	-772
1045	DYNEGY INC	26817R207		X				10/9/2015	12/6/2016	375	1,038			0	-663
1046	NXP SEMICONDUCTORS N.V.	N6596X109		X				7/21/2016	10/13/2016	34,531	28,716			0	5,815
1047	NXP SEMICONDUCTORS N.V.	N6596X109		X				7/12/2016	10/13/2016	20,109	15,973			0	4,136
1048	NXP SEMICONDUCTORS N.V.	N6596X109		X				7/12/2016	10/27/2016	46,199	38,883			0	7,316
1049	NXP SEMICONDUCTORS N.V.	N6596X109		X				2/4/2016	10/27/2016	7,800	5,931			0	1,869
1050	NXP SEMICONDUCTORS N.V.	N6596X109		X				2/4/2016	10/28/2016	91,684	69,952			0	21,732
1051	NXP SEMICONDUCTORS N.V.	N6596X109		X				2/4/2016	11/2/2016	93,408	71,473			0	21,935
1052	NXP SEMICONDUCTORS N.V.	N6596X109		X				2/4/2016	11/11/2016	36,326	28,285			0	8,041
1053	NXP SEMICONDUCTORS N.V.	N6596X109		X				2/11/2016	11/11/2016	70,309	47,167			0	23,142
1054	BROADCOM LTD	Y09827109		X				2/3/2016	3/15/2016	266	265			0	1
1055	BROADCOM LTD	Y09827109		X				1/13/2016	3/15/2016	4,295	3,672			0	623
1056	BROADCOM LTD	Y09827109		X				3/17/2016	6/9/2016	10,662	9,847			0	815
1057	BROADCOM LTD	Y09827109		X				3/17/2016	8/1/2016	5,381	4,999			0	382
1058	BROADCOM LTD	Y09827109		X				3/17/2016	9/2/2016	16,642	16,361			0	2,281
1059	BROADCOM LTD	Y09827109		X				3/17/2016	9/14/2016	2,359	2,121			0	238
1060	EXXON MOBIL CORP	30231G102		X				7/27/2015	3/3/2016	55,024	53,499			0	1,525
1061	EXXON MOBIL CORP	30231G102		X				8/21/2015	3/3/2016	13,961	12,573			0	1,368
1062	EXXON MOBIL CORP	30231G102		X				12/15/2015	3/3/2016	7,391	7,141			0	250
1063	EXXON MOBIL CORP	30231G102		X				8/21/2015	3/17/2016	42,897	37,719			0	5,178
1064	EXXON MOBIL CORP	30231G102		X				9/23/2011	3/17/2016	11,776	9,591			0	2,185
1065	EXXON MOBIL CORP	30231G102		X				9/23/2011	8/1/2016	1,719	1,370			0	349
1066	EXXON MOBIL CORP	30231G102		X				9/23/2011	9/14/2016	1,694	1,370			0	324
1067	FACEBOOK INC-A	30303M102		X				5/4/2015	3/15/2016	1,215	868			0	347
1068	FACEBOOK INC-A	30303M102		X				5/4/2015	6/9/2016	14,349	9,547			0	4,802
1069	FACEBOOK INC-A	30303M102		X				5/4/2015	8/1/2016	7,586	4,813			0	2,773
1070	FACEBOOK INC-A	30303M102		X				5/4/2015	9/14/2016	1,680	1,026			0	654
1071	FACEBOOK INC-A	30303M102		X				12/16/2014	9/14/2016	1,660	980			0	680
1072	FACEBOOK INC-A	30303M102		X				12/16/2014	9/30/2016	27,914	16,434			0	11,480
1073	FACEBOOK INC-A	30303M102		X				12/16/2014	11/14/2016	50,442	32,793			0	17,649
1074	FACEBOOK INC-A	30303M102		X				12/16/2014	11/16/2016	11,358	11,332			0	26
1075	FACEBOOK INC-A	30303M102		X				12/16/2014	1/16/2018	27,165	17,480			0	9,675
1076	FLHMC GOLD T49004 3.0%	31287CAD4		X				11/5/2013	2/15/2016	91	93			0	-2
1077	FLHMC GOLD T49004 3.0%	31287CAD4		X				11/5/2013	3/15/2016	1,188	1,215			0	-27
1078	FLHMC GOLD T49004 3.0%	31287CAD4		X				11/5/2013	4/15/2016	85	87			0	-2
1079	FLHMC GOLD T49004 3.0%	31287CAD4		X				11/5/2013	5/15/2016	83	85			0	-2
1080	FLHMC GOLD T49004 3.0%	31287CAD4		X				11/5/2013	6/15/2016	76	77			0	-1

Part I, Line 6 (980-PF) - Gain/Loss from Sale of Assets Other Than Inventory

Long Term CG Distributions		70,900		Capital Gains/Losses		22,365,618		21,577,148		808,471				
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
1081 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	7/15/2016	79	80					-1
1082 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	8/15/2016	80	81					-1
1083 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	9/15/2016	940	962					-22
1084 FHLMC GOLD T49004 3.0%	31287CAD4	X				10/15/2013	10/15/2016	55	56					-1
1085 EXXON MOBIL CORP	30231G102	X				9/23/2011	6/9/2016	5,444	4,110					1,334
1086 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2016	55	56					-1
1087 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	12/15/2016	55	57					-2
1088 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	1/15/2017	55	57					-2
1089 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	2/15/2016	138	144					-6
1090 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	4/15/2016	142	149					-7
1091 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	5/15/2016	142	148					-6
1092 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	6/15/2016	140	146					-6
1093 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	7/15/2016	140	146					-6
1094 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	8/15/2016	141	147					-6
1095 FHMA POOL # MA2670 3.0%	31418B6G6	X				7/8/2016	12/5/2017	343	358					-15
1096 FHMA POOL # MA2670 3.0%	31418B6G6	X				12/7/2016	12/5/2017	31	31					0
1097 FHMA MA1860 4.5% 4/	31418B862	X				4/1/2014	2/25/2016	78	83					-5
1098 FHMA MA1860 4.5% 4/	31418B862	X				5/15/2015	2/25/2016	156	170					-14
1099 FHMA MA1860 4.5% 4/	31418B862	X				4/1/2014	3/25/2016	196	209					-13
1100 FHMA MA1860 4.5% 4/	31418B862	X				5/15/2015	3/25/2016	391	427					-36
1101 FHMA MA1860 4.5% 4/	31418B862	X				4/1/2014	4/25/2016	281	300					-19
1102 FHMA MA1860 4.5% 4/	31418B862	X				5/15/2015	4/25/2016	561	613					-52
1103 FHMA MA1860 4.5% 4/	31418B862	X				4/1/2014	5/25/2016	245	261					-16
1104 FHMA MA1860 4.5% 4/	31418B862	X				5/15/2015	5/25/2016	490	534					-44
1105 FHMA MA1860 4.5% 4/	31418B862	X				5/15/2015	6/14/2016	13,966	13,969					-3
1106 FHMA MA1860 4.5% 4/	31418B862	X				4/1/2014	6/14/2016	6,384	6,249					135
1107 FHMA MA1860 4.5% 4/	31418B862	X				4/1/2014	6/25/2016	209	223					-14
1108 FHLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	3/15/2016	139	145					-6
1109 FHMA MA1860 4.5% 4/	31418B862	X				5/15/2015	6/25/2016	418	456					-38
1110 FHMA MA1860 4.5% 4/	31418B862	X				4/1/2014	7/25/2016	548	586					-38
1111 FHMA MA2609 3.5% 5/	31418B311	X				7/25/2016	12/8/2016	127,849	131,156					-3,307
1112 FHMA MA2609 3.5% 5/	31418B311	X				7/26/2016	12/25/2016	3,264	3,439					-175
1113 FHMA MA2653 4.0% 6/	31418B8P7	X				7/26/2016	9/25/2016	162	174					-12
1114 FHMA MA2653 4.0% 6/	31418B8P7	X				7/28/2016	10/25/2016	106	114					-8
1115 FHMA MA2653 4.0% 6/	31418B8P7	X				7/28/2016	11/25/2016	307	330					-23
1116 FHMA MA2653 4.0% 6/	31418B8P7	X				7/28/2016	12/25/2016	162	174					-12
1117 FHMA MA2653 4.0% 6/	31418B8P7	X				7/28/2016	12/25/2016	81	87					-6
1118 FHMA MA2653 4.0% 6/	31418B8P7	X				7/28/2016	12/25/2016	270	290					-20
1119 FHMA MA2653 4.0% 6/	31418B8P7	X				11/2/2016	12/5/2017	135	145					-10
1120 FHMA MA2653 4.0% 6/	31418B8P7	X				7/8/2016	8/25/2016	231	241					-10
1121 FHMA POOL # MA2670 3.0%	31418B6G6	X				7/8/2016	9/25/2016	294	306					-12
1122 FHMA POOL # MA2670 3.0%	31418B6G6	X				7/8/2016	10/25/2016	281	303					-12
1123 FHMA POOL # MA2670 3.0%	31418B6G6	X				7/8/2016	11/25/2016	312	325					-13
1124 FHMA POOL # MA2670 3.0%	31418B6G6	X				7/8/2016	12/25/2016	446	465					-19
1125 NXP SEMICONDUCTORS N.V.	N6596X109	X				7/21/2016	9/2/2016	17,586	16,892					694
1126 NXP SEMICONDUCTORS N.V.	N6596X109	X				2/23/2016	5/25/2016	2,485	2,534					-49
1127 FHMA POOL # MA2561 3.0%	31418B233	X				3/3/2016	6/25/2016	173	180					-7
1128 FHMA POOL # MA2561 3.0%	31418B233	X				2/23/2016	6/25/2016	346	361					-15
1129 FHMA POOL # MA2561 3.0%	31418B233	X				2/24/2016	6/25/2016	140	150					-10
1130 FHLMC GOLD POOL C91339 4	3128P7PY3	X				12/29/2014	3/15/2016	17	19					-2
1131 FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	4/15/2016	207	221					-14
1132 FHLMC GOLD POOL C91339 4	3128P7PY3	X				12/29/2014	4/15/2016	26	28					-2
1133 FHLMC GOLD POOL C91339 4	3128P7PY3	X				2/4/2014	5/15/2016	248	265					-17
1134 FHLMC GOLD POOL C91339 4	3128P7PY3	X				11/13/2012	6/25/2016	55	61					-6
1135 FHMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	7/8/2016	2,730	2,654					76
1136 FHMA POOL # 745418 5.5%	31403DDX4	X				11/13/2012	7/25/2016	54	60					-6
1137 FHMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	6/25/2016	493	517					-24
1138 FHMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	7/25/2016	1,971	2,065					-94
1139 FHMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	7/26/2016	98,932	98,572					360
1140 FHMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	8/25/2016	2,989	3,132					-143
1141 FHMA POOL # BA0431 3.5% 2	3140E4PR2	X				6/21/2016	8/25/2016	187	193					-6
1142 FHMA POOL # BC0885 3.0%	3140EUX2	X				6/21/2016	9/25/2016	319	328					-9
1143 FHMA POOL # BC0885 3.0%	3140EUX2	X				6/21/2016	10/25/2016	349	359					-10
1144 FHMA POOL # BC0885 3.0%	3140EUX2	X				6/21/2016	11/25/2016	492	506					-14
1145 FHMA POOL # BC0885 3.0%	3140EUX2	X				6/21/2016	12/25/2016	435	447					-12
1146 FHMA POOL # BC0885 3.0%	3140EUX2	X				6/21/2016	12/5/2017	392	403					-11
1147 FHMA POOL # BC0885 3.0%	3140EUX2	X				11/19/2015	12/5/2016	651	660					-9
1148 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	2/25/2016	972	986					-14
1149 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	3/25/2016	755	766					-11
1150 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	4/25/2016	978	991					-13
1151 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	5/25/2016	487	494					-7
1152 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	5/25/2016	487	494					-7

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

Long Term CG Distributions	Short Term CG Distributions	Amount		Check "x" to include in Part IV	Purchaser	Check "x" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Capital Gains/Losses		Totals		Net Gain or Loss				
		Description	CUSIP #							Gross Sales Price	Other sales	Gross Sales	Cost or Other Basis		Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments
1225	FHLMC GOLD A92821	5.0%	312941D20	X				7/22/2010	3/15/2016	117	125			-8				
1226	FHLMC GOLD A92821	5.0%	312941D20	X				6/23/2014	3/15/2016	274	304			-30				
1227	FHLMC GOLD A92821	5.0%	312941D20	X				7/22/2010	4/15/2016	187	198			-11				
1228	FHLMC GOLD A92821	5.0%	312941D20	X				6/23/2014	4/15/2016	436	483			-47				
1229	FHLMC GOLD A92821	5.0%	312941D20	X				7/22/2010	5/15/2016	114	122			-8				
1230	FHLMC GOLD A92821	5.0%	312941D20	X				6/23/2014	5/15/2016	267	296			-29				
1231	FHLMC GOLD A92821	5.0%	312941D20	X				7/22/2010	6/15/2016	238	252			-14				
1232	FHLMC GOLD A92821	5.0%	312941D20	X				6/23/2014	6/15/2016	554	615			-61				
1233	FHLMC GOLD A92821	5.0%	312941D20	X				7/22/2010	7/15/2016	226	240			-14				
1234	FHLMC GOLD A92821	5.0%	312941D20	X				6/23/2014	7/15/2016	526	583			-57				
1235	FHLMC GOLD A92821	5.0%	312941D20	X				7/22/2010	8/15/2016	125	133			-8				
1236	FHLMC GOLD A92821	5.0%	312941D20	X				6/23/2014	8/15/2016	293	324			-31				
1237	FHLMC GOLD A92821	5.0%	312941D20	X				7/22/2010	9/15/2016	126	134			-8				
1238	FHLMC GOLD A92821	5.0%	312941D20	X				6/23/2014	9/15/2016	295	327			-32				
1239	FHLMC GOLD A92821	5.0%	312941D20	X				7/22/2010	10/15/2016	266	266			-16				
1240	FHLMC GOLD A92821	5.0%	312941D20	X				6/23/2014	10/15/2016	583	647			-64				
1241	FHLMC GOLD A92821	5.0%	312941D20	X				7/22/2010	11/15/2016	84	89			-5				
1242	FHLMC GOLD A92821	5.0%	312941D20	X				8/12/2016	10/25/2016	275	285			-10				
1243	FHLMC GOLD A92821	5.0%	312941D20	X				8/12/2016	11/25/2016	293	305			-12				
1244	FHLMC GOLD A92821	5.0%	312941D20	X				8/12/2016	12/25/2016	272	283			-11				
1245	FHLMC GOLD A92821	5.0%	312941D20	X				10/28/2016	12/25/2016	19	19			0				
1246	FHLMC GOLD A92821	5.0%	312941D20	X				9/12/2016	1/25/2017	367	382			-15				
1247	FHLMC GOLD A92821	5.0%	312941D20	X				3/8/2010	3/15/2016	234	244			-10				
1248	FHLMC GOLD A92821	5.0%	312941D20	X				3/8/2010	4/15/2016	27	28			-1				
1249	FHLMC GOLD A92821	5.0%	312941D20	X				3/8/2010	5/15/2016	30	31			-1				
1250	FHLMC GOLD A92821	5.0%	312941D20	X				3/8/2010	6/15/2016	47	49			-2				
1251	FHLMC GOLD A92821	5.0%	312941D20	X				3/8/2010	7/15/2016	266	277			-11				
1252	FHLMC GOLD A92821	5.0%	312941D20	X				3/8/2010	8/15/2016	351	366			-15				
1253	FHLMC GOLD A92821	5.0%	312941D20	X				3/8/2010	9/15/2016	72	75			-3				
1254	FHLMC GOLD A92821	5.0%	312941D20	X				3/8/2010	10/15/2016	25	26			-1				
1255	FHLMC GOLD A92821	5.0%	312941D20	X				3/8/2010	11/15/2016	271	290			-19				
1256	FHLMC GOLD A92821	5.0%	312941D20	X				12/29/2014	9/15/2016	34	36			-2				
1257	FHLMC GOLD A92821	5.0%	312941D20	X				2/4/2014	10/15/2016	226	241			-15				
1258	FHLMC GOLD A92821	5.0%	312941D20	X				12/29/2014	11/15/2016	226	241			-2				
1259	FHLMC GOLD A92821	5.0%	312941D20	X				12/29/2014	12/15/2016	28	30			-2				
1260	FHLMC GOLD A92821	5.0%	312941D20	X				2/4/2014	12/15/2016	204	218			-14				
1261	FHLMC GOLD A92821	5.0%	312941D20	X				12/29/2014	12/15/2016	26	27			-1				
1262	FHLMC GOLD A92821	5.0%	312941D20	X				2/4/2014	11/15/2017	226	242			-16				
1263	FHLMC GOLD A92821	5.0%	312941D20	X				12/29/2014	1/15/2017	28	30			-2				
1264	FHLMC GOLD A92821	5.0%	312941D20	X				10/23/2013	2/15/2016	444	475			-31				
1265	FHLMC GOLD A92821	5.0%	312941D20	X				10/23/2013	3/15/2016	383	410			-27				
1266	FHLMC GOLD A92821	5.0%	312941D20	X				10/23/2013	4/15/2016	699	747			-48				
1267	FHLMC GOLD A92821	5.0%	312941D20	X				10/23/2013	5/15/2016	865	925			-60				
1268	FHLMC GOLD A92821	5.0%	312941D20	X				10/23/2013	6/15/2016	1,102	1,177			-75				
1269	FHLMC GOLD A92821	5.0%	312941D20	X				10/23/2013	7/15/2016	189	202			-13				
1270	FHLMC GOLD A92821	5.0%	312941D20	X				10/23/2013	8/15/2016	373	398			-25				
1271	FHLMC GOLD A92821	5.0%	312941D20	X				10/23/2013	9/15/2016	388	415			-27				
1272	FHLMC GOLD A92821	5.0%	312941D20	X				10/23/2013	10/15/2016	204	218			-14				
1273	FHLMC GOLD A92821	5.0%	312941D20	X				10/23/2013	11/15/2016	463	495			-32				
1274	FHLMC GOLD A92821	5.0%	312941D20	X				10/23/2013	12/15/2016	844	902			-58				
1275	FHLMC GOLD A92821	5.0%	312941D20	X				12/29/2014	5/15/2016	31	33			-2				
1276	FHLMC GOLD A92821	5.0%	312941D20	X				2/4/2014	6/15/2016	195	208			-13				
1277	FHLMC GOLD A92821	5.0%	312941D20	X				12/29/2014	6/15/2016	24	26			-2				
1278	FHLMC GOLD A92821	5.0%	312941D20	X				2/4/2014	7/15/2016	202	216			-14				
1279	FHLMC GOLD A92821	5.0%	312941D20	X				12/29/2014	7/15/2016	25	27			-2				
1280	FHLMC GOLD A92821	5.0%	312941D20	X				2/4/2014	8/15/2016	251	268			-17				
1281	FHLMC GOLD A92821	5.0%	312941D20	X				12/29/2014	8/15/2016	31	34			-3				
1282	FHLMC GOLD A92821	5.0%	312941D20	X				3/6/2010	2/15/2016	570	609			-39				
1283	FHLMC GOLD A92821	5.0%	312941D20	X				3/6/2010	2/15/2016	300	312			-12				
1284	FHLMC GOLD A92821	5.0%	312941D20	X				3/6/2010	7/25/2016	288	300			-12				
1285	FHLMC GOLD A92821	5.0%	312941D20	X				2/23/2016	7/25/2016	576	602			-26				
1286	FHLMC GOLD A92821	5.0%	312941D20	X				3/6/2010	8/25/2016	339	354			-15				
1287	FHLMC GOLD A92821	5.0%	312941D20	X				2/23/2016	8/25/2016	678	708			-30				
1288	FHLMC GOLD A92821	5.0%	312941D20	X				2/23/2016	9/25/2016	475	495			-20				
1289	FHLMC GOLD A92821	5.0%	312941D20	X				2/23/2016	9/25/2016	950	992			-42				
1290	FHLMC GOLD A92821	5.0%	312941D20	X				6/3/2016	9/25/2016	158	166			-8				
1291	FHLMC GOLD A92821	5.0%	312941D20	X				3/3/2016	10/25/2016	495	516			-21				
1292	FHLMC GOLD A92821	5.0%	312941D20	X				2/23/2016	10/25/2016	990	1,034			-44				
1293	FHLMC GOLD A92821	5.0%	312941D20	X				8/30/2016	10/25/2016	165	173			-8				
1294	FHLMC GOLD A92821	5.0%	312941D20	X				11/25/2016	11/25/2016	1,020	1,063			-43				
1295	FHLMC GOLD A92821	5.0%	312941D20	X				2/23/2016	11/25/2016	2,040	2,130			-90				

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

Description	CUSIP #	Check "x" to include in Part IV	Purchaser	Check "x" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Totals		Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
								Capital Gains/Losses	Other Sales			
Long Term CG Distributions	Amount	70,900						22,365,618	0	21,577,148	808,470	0
Short Term CG Distributions	Amount	0										
1297 FNNMA POOL #MA2561	30%	X	31418BZ33			8/3/2016	11/25/2016	340	357			-17
1298 FNNMA POOL #MA2561	30%	X	31418BZ33			3/3/2016	12/25/2016	557	581			-24
1299 FNNMA POOL #MA2561	30%	X	31418BZ33			2/23/2016	12/25/2016	1,114	1,164			-50
1300 FNNMA POOL #MA2561	30%	X	31418BZ33			3/3/2016	12/25/2016	195	195			-9
1301 FNNMA POOL #MA2561	30%	X	31418BZ33			3/3/2016	12/25/2016	970	1,011			-41
1302 FNNMA POOL #MA2561	40%	X	31418BZ33			6/14/2016	8/25/2016	1,710	1,835			-125
1303 FNNMA POOL #MA2561	40%	X	31418BZ33			6/14/2016	8/25/2016	69,307	69,388			-81
1304 FNNMA POOL #MA2561	40%	X	31418BZ33			6/14/2016	8/25/2016	1,652	1,773			-121
1305 FNNMA POOL #MA2705	30%	X	31418CAF1			7/8/2016	8/25/2016	172	179			-7
1306 FNNMA POOL #MA2705	30%	X	31418CAF1			7/8/2016	8/25/2016	268	280			-11
1307 FNNMA POOL #MA2705	30%	X	31418CAF1			7/8/2016	8/25/2016	255	266			-11
1308 FNNMA POOL #MA2705	30%	X	31418CAF1			9/28/2016	10/25/2016	24	24			-1
1309 FNNMA POOL #MA2705	30%	X	31418CAF1			7/8/2016	11/25/2016	273	284			-11
1310 FNNMA POOL #MA2705	30%	X	31418CAF1			9/28/2016	11/25/2016	25	26			-1
1311 FNNMA POOL #MA2705	30%	X	31418CAF1			7/8/2016	12/25/2016	341	355			-14
1312 FNNMA POOL #MA2705	30%	X	31418CAF1			9/28/2016	12/25/2016	31	32			-1
1313 FNNMA POOL #MA2705	30%	X	31418CAF1			7/8/2016	12/25/2016	380	396			-16
1314 FNNMA POOL #MA2705	30%	X	31418CAF1			9/28/2016	12/25/2016	35	36			-1
1315 FNNMA POOL #MA2705	50%	X	312941D20			6/23/2014	11/15/2016	196	217			-21
1316 FNNMA POOL #MA2705	50%	X	312941D20			7/22/2010	12/15/2016	212	225			-13
1317 FNNMA POOL #MA2705	50%	X	312941D20			6/23/2014	12/15/2016	485	549			-64
1318 FNNMA POOL #MA2705	50%	X	312941D20			7/22/2010	11/15/2016	110	117			-7
1319 FNNMA POOL #MA2705	50%	X	312941D20			6/23/2014	11/15/2016	257	285			-28
1320 FNNMA POOL #MA2705	30%	X	31418CAF1			11/28/2016	12/25/2016	26	26			-16
1321 FNNMA POOL #MA2705	30%	X	31418CAF1			8/31/2016	10/25/2016	344	362			-18
1322 FNNMA POOL #MA2705	30%	X	31418CAF1			8/31/2016	11/25/2016	287	302			-15
1323 FNNMA POOL #MA2705	30%	X	31418CAF1			8/31/2016	12/25/2016	287	302			-15
1324 FNNMA POOL #MA2705	30%	X	31418CAF1			8/31/2016	11/25/2016	661	629			-32
1325 FNNMA POOL #MA2705	30%	X	31418CAF1			11/21/2016	12/25/2016	157	162			-5
1326 FNNMA POOL #MA2705	2.5%	X	31418CAF1			9/13/2016	10/25/2016	543	561			-18
1327 FNNMA POOL #MA2705	2.5%	X	31418CAF1			9/13/2016	11/25/2016	566	584			-18
1328 FNNMA POOL #MA2705	2.5%	X	31418CAF1			10/11/2016	11/25/2016	100	103			-3
1329 FNNMA POOL #MA2705	2.5%	X	31418CAF1			10/19/2016	11/25/2016	67	69			-2
1330 FNNMA POOL #MA2705	2.5%	X	31418CAF1			9/13/2016	12/25/2016	597	577			-20
1331 FNNMA POOL #MA2705	2.5%	X	31418CAF1			10/11/2016	12/25/2016	102	106			-4
1332 FNNMA POOL #MA2705	2.5%	X	31418CAF1			10/18/2016	12/25/2016	68	70			-2
1333 FNNMA POOL #MA2705	2.5%	X	31418CAF1			9/13/2016	12/25/2016	656	678			-22
1334 FNNMA POOL #MA2705	2.5%	X	31418CAF1			10/11/2016	11/25/2016	116	120			-4
1335 FNNMA POOL #MA2705	2.5%	X	31418CAF1			10/18/2016	12/25/2016	77	80			-3
1336 FNNMA POOL #MA2705	2.5%	X	31418CAF1			12/8/2016	12/25/2016	39	39			-0
1337 FNNMA POOL #MA2705	2.5%	X	31418CAF1			12/9/2016	12/25/2016	199	210			-11
1338 FNNMA POOL #MA2705	4.0%	X	345397WD1			6/7/2012	10/31/2016	15,146	14,999			-147
1339 FNNMA POOL #MA2705	4.0%	X	345397WD1			6/24/2014	2/20/2016	655	662			-7
1340 FNNMA POOL #MA2705	3.0%	X	36179NX45			10/20/2014	2/20/2016	50	52			-2
1341 FNNMA POOL #MA2705	3.0%	X	36179NX45			6/24/2014	2/20/2016	485	500			-15
1342 FNNMA POOL #MA2705	4.5%	X	312944PM7			3/3/2015	7/15/2016	0	0			-26
1343 FNNMA POOL #MA2705	4.5%	X	312944PM7			12/17/2010	8/15/2016	1,424	1,450			-26
1344 FNNMA POOL #MA2705	4.5%	X	312944PM7			3/3/2015	8/15/2016	178	193			-15
1345 FNNMA POOL #MA2705	4.5%	X	312944PM7			3/3/2015	8/15/2016	0	0			-0
1346 FNNMA POOL #MA2705	4.5%	X	312944PM7			12/17/2010	9/15/2016	1,727	1,760			-33
1347 FNNMA POOL #MA2705	4.5%	X	312944PM7			10/30/2014	9/15/2016	217	234			-17
1348 FNNMA POOL #MA2705	4.5%	X	312944PM7			3/3/2015	9/15/2016	0	0			-0
1349 FNNMA POOL #MA2705	4.5%	X	312944PM7			12/17/2010	10/15/2016	1,401	1,428			-27
1350 FNNMA POOL #MA2705	4.5%	X	312944PM7			8/25/2016	12/20/2016	318	333			-15
1351 FNNMA POOL #MA2705	3.0%	X	36179SJT5			8/25/2016	12/20/2016	318	333			-15
1352 FNNMA POOL #MA2705	3.0%	X	36179SJT5			11/28/2016	12/20/2016	41	41			-1
1353 FNNMA POOL #MA2705	3.0%	X	36179SJT5			12/7/2016	12/20/2016	40	41			-1
1354 FNNMA POOL #MA2705	3.5%	X	36179SJT5			10/3/2016	12/20/2016	478	509			-31
1355 FNNMA POOL #MA2705	3.5%	X	36179SJT5			10/3/2016	12/20/2016	674	717			-43
1356 FNNMA POOL #MA2705	4.0%	X	36179SJT5			10/3/2016	12/20/2016	571	608			-37
1357 FNNMA POOL #MA2705	4.0%	X	36179SJT5			10/3/2016	12/20/2016	3,224	3,465			-241
1358 FNNMA POOL #MA2705	4.0%	X	36179SJT5			10/3/2016	12/20/2016	105,467	105,928			-461
1359 FNNMA POOL #MA2705	4.0%	X	36179SJT5			9/23/2011	7/25/2016	11,845	11,845			-0
1360 FNNMA POOL #MA2705	4.0%	X	484368103			9/23/2011	10/28/2016	6,741	3,527			3,214
1361 FNNMA POOL #MA2705	4.0%	X	484368103			9/23/2011	10/28/2016	6,188	3,593			2,595
1362 FNNMA POOL #MA2705	4.0%	X	500255104			17/2016	3/15/2016	475	509			-34
1363 FNNMA POOL #MA2705	4.0%	X	500255104			17/2016	3/15/2016	3,801	4,074			-273
1364 FNNMA POOL #MA2705	4.0%	X	500255104			17/2016	3/15/2016	98,792	120,676			-21,886
1365 FNNMA POOL #MA2705	4.0%	X	500255104			17/2016	12/8/2016	8,208	7,129			1,079
1366 FNNMA POOL #MA2705	4.0%	X	500255104			17/2016	12/12/2016	3,895	3,895			-0
1367 FNNMA POOL #MA2705	4.0%	X	512807A01			5/23/2016	10/13/2016	15,150	14,955			195

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

Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss							
Long Term CG Distributions		Capital Gains/Losses		Other sales		Other Sales		Other Sales							
Short Term CG Distributions		Other sales		Other Sales		Other Sales		Other Sales							
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
1369 LAM RESEARCH CORP	3 4	512807A01	X				8/30/2016	10/13/2016	20,200	20,595					-395
1370 LILLY ELI & CO		532457108	X				1/6/2016	2/4/2016	6,742	7,551					-809
1371 LILLY ELI & CO		532457108	X				1/20/2016	3/15/2016	714	818					-104
1372 LILLY ELI & CO		532457108	X				1/6/2016	3/15/2016	714	839					-125
1373 LILLY ELI & CO		532457108	X				8/12/2015	3/15/2016	3,572	4,155					-583
1374 LILLY ELI & CO		532457108	X				1/20/2016	6/9/2016	2,975	3,271					-296
1375 LILLY ELI & CO		532457108	X				1/20/2016	8/1/2016	3,326	3,271					55
1376 AMGEN INC		031162100	X				10/12/2015	7/8/2016	45,239	43,670					1,569
1377 AMGEN INC		031162100	X				10/12/2015	8/1/2016	1,393	1,230					163
1378 AMGEN INC		031162100	X				10/12/2015	9/14/2016	509	461					48
1379 AMGEN INC		031162100	X				9/16/2013	9/14/2016	170	117					53
1380 AMGEN INC		031162100	X				9/16/2013	10/19/2016	101,093	73,137					27,956
1381 ANADARKO PETROLEUM CO		032511404	X				7/15/2015	5/26/2016	75,520	101,385					-25,865
1382 ANADARKO PETROLEUM CO		032511404	X				10/9/2015	1/15/2016	2,710	3,697					-987
1383 BNY MELLON CORP BOND-M		05569M509	X				7/10/2012	11/15/2016	166,999	166,216					783
1384 BNY MELLON MIC MULTI-ST		05569M509	X				6/6/2015	6/9/2016	275,000	292,434					-17,434
1385 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	6/25/2016	213	224					-11
1386 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	6/25/2016	4	5					-1
1387 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	7/25/2016	281	295					-14
1388 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	7/25/2016	6	6					0
1389 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	8/25/2016	231	242					-11
1390 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	8/25/2016	5	5					0
1391 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	9/25/2016	303	318					-15
1392 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	9/25/2016	6	6					0
1393 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	10/25/2016	195	204					-9
1394 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	10/25/2016	4	4					0
1395 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	11/25/2016	169	177					-8
1396 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	11/25/2016	3	4					-1
1397 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	12/25/2016	174	182					-8
1398 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	12/25/2016	4	4					0
1399 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	12/25/2016	362	380					-18
1400 FNMA POOL # AJ1758	3 5%	3138ASU2	X				9/14/2011	1/25/2017	7	8					-1
1401 FNMA POOL # AJ1758	3 5%	3138ASU2	X				10/20/2014	3/20/2016	38	39					-1
1402 FNMA POOL # AJ1758	3 5%	3138ASU2	X				6/24/2014	4/20/2016	647	654					-7
1403 FNMA POOL # AJ1758	3 5%	3138ASU2	X				10/20/2014	4/20/2016	50	51					-1
1404 FNMA POOL # AJ1758	3 5%	3138ASU2	X				6/24/2014	5/20/2016	752	760					-8
1405 FNMA POOL # AJ1758	3 5%	3138ASU2	X				10/20/2014	5/20/2016	58	60					-2
1406 FNMA POOL # AJ1758	3 5%	3138ASU2	X				6/24/2014	6/20/2016	503	508					-5
1407 FNMA POOL # AJ1758	3 5%	3138ASU2	X				10/20/2014	6/20/2016	39	40					-1
1408 FNMA POOL # AJ1758	3 5%	3138ASU2	X				6/24/2014	7/20/2016	677	684					-7
1409 FNMA POOL # AJ1758	3 5%	3138ASU2	X				10/20/2014	7/20/2016	52	54					-2
1410 FNMA POOL # AJ1758	3 5%	3138ASU2	X				6/24/2014	8/20/2016	860	868					-8
1411 FNMA POOL # AJ1758	3 5%	3138ASU2	X				10/20/2014	8/20/2016	66	68					-2
1412 FNMA POOL # AJ1758	3 5%	3138ASU2	X				10/20/2014	8/25/2016	3,429	3,367					62
1413 FNMA POOL # AJ1758	3 5%	3138ASU2	X				12/17/2010	2/15/2016	1,134	1,155					-21
1414 FNMA POOL # AJ1758	3 5%	3138ASU2	X				1/30/2014	2/15/2016	135	145					-10
1415 FNMA POOL # AJ1758	3 5%	3138ASU2	X				3/3/2015	2/15/2016	7	8					-1
1416 FNMA POOL # AJ1758	3 5%	3138ASU2	X				12/17/2010	3/15/2016	1,160	1,182					-22
1417 FNMA POOL # AJ1758	3 5%	3138ASU2	X				1/30/2014	3/15/2016	145	157					-12
1418 FNMA POOL # AJ1758	3 5%	3138ASU2	X				3/3/2015	3/15/2016	0	0					0
1419 FNMA POOL # AJ1758	3 5%	3138ASU2	X				12/17/2010	4/15/2016	1,048	1,068					-20
1420 FNMA POOL # AJ1758	3 5%	3138ASU2	X				1/30/2014	4/15/2016	131	142					-11
1421 FNMA POOL # AJ1758	3 5%	3138ASU2	X				3/3/2015	4/15/2016	0	0					0
1422 FNMA POOL # AJ1758	3 5%	3138ASU2	X				12/17/2010	5/15/2016	1,372	1,398					-26
1423 FNMA POOL # AJ1758	3 5%	3138ASU2	X				1/30/2014	5/15/2016	172	186					-14
1424 FNMA POOL # AJ1758	3 5%	3138ASU2	X				3/3/2015	5/15/2016	0	0					0
1425 FNMA POOL # AJ1758	3 5%	3138ASU2	X				12/17/2010	6/15/2016	1,609	1,639					-30
1426 FNMA POOL # AJ1758	3 5%	3138ASU2	X				1/30/2014	6/15/2016	202	218					-16
1427 FNMA POOL # AJ1758	3 5%	3138ASU2	X				3/3/2015	6/15/2016	0	0					0
1428 FNMA POOL # AJ1758	3 5%	3138ASU2	X				12/17/2010	7/15/2016	1,478	1,506					-28
1429 FNMA POOL # AJ1758	3 5%	3138ASU2	X				1/30/2014	7/15/2016	185	200					-15
1430 FNMA POOL # AJ1758	3 5%	3138ASU2	X				5/28/2015	3/15/2016	117	127					-10
1431 FNMA POOL # AJ1758	3 5%	3138ASU2	X				10/20/2015	3/15/2016	39	42					-3
1432 FNMA POOL # AJ1758	3 5%	3138ASU2	X				3/13/2015	4/15/2016	275	297					-22
1433 FNMA POOL # AJ1758	3 5%	3138ASU2	X				5/28/2015	4/15/2016	118	127					-9
1434 FNMA POOL # AJ1758	3 5%	3138ASU2	X				10/20/2015	4/15/2016	39	42					-3
1435 FNMA POOL # AJ1758	3 5%	3138ASU2	X				3/13/2015	4/21/2016	30,393	30,490					-97
1436 FNMA POOL # AJ1758	3 5%	3138ASU2	X				5/28/2015	4/21/2016	13,026	13,060					-34
1437 ALTRIA GROUP INC		02209S103	X				7/16/2015	3/15/2016	1,237	1,054					183
1438 AMAZON COM INC		023135106	X				10/30/2015	6/9/2016	13,095	11,309					1,786
1439 AMAZON COM INC		023135106	X				10/30/2015	8/1/2016	8,910	5,654					3,256
1440 AMAZON COM INC		023135106	X				10/30/2015	9/14/2016	2,290	1,885					405

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

Long Term CG Distributions		Amount		Capital Gains/Losses		Sales		Depreciation and Adjustments		or Loss				
Short Term CG Distributions		70,900	0	Other sales		22,385,618	0	21,577,148	0	808,470	0			
Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1441 AMERICAN TOWER CORP	03027X100	X				6/18/2015	3/15/2016	980	960				0	20
1442 AMERICAN TOWER CORP	03027X100	X				6/18/2015	6/9/2016	5,881	5,185				0	696
1443 AMERICAN TOWER CORP	03027X100	X				6/18/2015	8/12/2016	3,151	2,593				0	558
1444 AMERICAN TOWER CORP	03027X100	X				6/18/2015	9/14/2016	1,187	1,056				0	131
1445 AMERICAN TOWER CORP	03027X308	X				6/5/2014	3/15/2016	3,670	3,884				0	-214
1446 AMERICAN TOWER CORP	03027X407	X				8/27/2015	3/15/2016	3,106	3,185				0	-79
1447 AMCAR 2013-2 A3	03064JAC9	X				4/3/2013	1/8/2016	3,750	3,749				0	1
1448 AMCAR 2013-2 A3	03064JAC9	X				4/3/2013	2/8/2016	385	385				0	0
1449 AMGEN INC	031162100	X				10/12/2015	12/22/2016	3,573	3,523				0	50
1450 AMGEN INC	031162100	X				10/12/2015	2/8/2016	10,737	11,640				0	-903
1451 AMGEN INC	031162100	X				10/12/2015	3/15/2016	432	461				0	-29
1452 AMGEN INC	031162100	X				10/12/2015	6/9/2016	3,766	3,690				0	76
1453 FHLMC GOLD G60103	31335ADG0	X				7/8/2015	4/15/2016	151	156				0	-5
1454 FHLMC GOLD G60103	31335ADG0	X				7/8/2015	5/15/2016	1,169	1,209				0	-40
1455 FHLMC GOLD G60103	31335ADG0	X				7/8/2015	6/8/2016	88,535	86,726				0	1,809
1456 FHLMC GOLD G60103	31335ADG0	X				7/8/2015	6/15/2016	1,448	1,497				0	-49
1457 FNMA 2014-28 ND	3136AJK47	X				4/11/2014	12/5/2016	445	454				0	-9
1458 FNMA 2014-28 ND	3136AJK47	X				4/11/2014	2/25/2016	302	308				0	-6
1459 ALTRIA GROUP INC	02209S103	X				10/20/2015	3/15/2016	3,712	3,590				0	122
1460 FNMA 2014-28 ND	3136AJK47	X				4/11/2014	3/25/2016	286	292				0	-6
1461 FNMA POOL # AJ1758	3138ASU2	X				9/14/2011	4/25/2016	5	6				0	-1
1462 FNMA POOL # AJ1758	3138ASU2	X				9/14/2011	5/25/2016	141	148				0	-7
1463 FNMA POOL # AJ1758	3138ASU2	X				9/14/2011	5/25/2016	3	3				0	0
1464 GNMA MA3665	36179SCA3	X				5/17/2016	6/20/2016	59	64				0	-5
1465 GNMA MA3665	36179SCA3	X				5/17/2016	7/20/2016	833	897				0	-64
1466 GNMA MA3665	36179SCA3	X				5/17/2016	7/20/2016	833	897				0	-64
1467 GNMA MA3665	36179SCA3	X				5/17/2016	7/20/2016	2,915	3,140				0	-225
1468 GNMA MA3665	36179SCA3	X				5/17/2016	7/20/2016	1,666	1,795				0	-129
1469 GNMA MA3665	36179SCA3	X				6/23/2016	7/20/2016	416	449				0	-33
1470 GNMA MA3665	36179SCA3	X				5/17/2016	8/10/2016	9,814	9,843				0	-29
1471 GNMA MA3665	36179SCA3	X				5/17/2016	8/10/2016	34,348	34,450				0	-102
1472 GNMA MA3665	36179SCA3	X				5/17/2016	8/10/2016	19,627	19,692				0	-65
1473 GNMA MA3665	36179SCA3	X				6/23/2016	8/10/2016	4,907	4,923				0	-16
1474 GNMA MA3665	36179SCA3	X				5/17/2016	8/10/2016	5,183	5,199				0	-16
1475 GNMA MA3665	36179SCA3	X				5/17/2016	8/20/2016	4,312	4,644				0	-332
1476 GNMA II POOL MA3737	36179SEJ2	X				7/26/2016	9/20/2016	1,671	1,790				0	-119
1477 GNMA II POOL MA3737	36179SEJ2	X				7/26/2016	10/6/2016	112,095	112,095				0	0
1478 GNMA II POOL MA3737	36179SEJ2	X				7/26/2016	10/20/2016	2,306	2,470				0	-164
1479 GNMA II MA3873	36179SUS7	X				8/25/2016	10/20/2016	161	168				0	-7
1480 GNMA II MA3873	36179SUS7	X				8/25/2016	10/20/2016	161	168				0	-7
1481 GNMA II MA3873	36179SUS7	X				8/25/2016	11/20/2016	245	257				0	-12
1482 GNMA II MA3873	36179SUS7	X				8/25/2016	11/20/2016	245	257				0	-12
1483 GNMA II MA3873	36179SUS7	X				8/25/2016	12/20/2016	420	440				0	-20
1484 GNMA II MA3873	36179SUS7	X				8/25/2016	12/20/2016	420	440				0	-20
1485 GNMA II MA3873	36179SUS7	X				11/28/2016	12/20/2016	53	54				0	-1
1486 GNMA II POOL #MA4070	36179SQX8	X				12/7/2016	12/20/2016	184	196				0	-12
1487 GNMA II POOL #MA4070	36179SQX8	X				11/22/2016	12/20/2016	3,672	3,900				0	-228
1488 GNMA II MA4129	36179SSS7	X				12/7/2016	12/20/2016	155	167				0	-12
1489 GNMA POOL # AK6980	36183QXK3	X				8/25/2015	11/5/2016	1,785	1,909				0	-124
1490 JOHNSON & JOHNSON	478160104	X				7/21/2015	11/6/2016	6,532	6,524				0	8
1491 JOHNSON & JOHNSON	478160104	X				8/12/2015	11/6/2016	1,608	1,572				0	36
1492 JOHNSON & JOHNSON	478160104	X				8/4/2015	12/20/2016	60,614	63,532				0	-2,918
1493 JOHNSON & JOHNSON	478160104	X				8/3/2015	12/20/2016	5,364	5,581				0	-227
1494 JOHNSON & JOHNSON	478160104	X				8/12/2015	12/20/2016	3,853	3,930				0	-77
1495 JOHNSON & JOHNSON	478160104	X				8/3/2015	3/15/2016	1,081	997				0	84
1496 JOHNSON & JOHNSON	478160104	X				2/8/2016	3/15/2016	3,027	2,854				0	173
1497 JOHNSON & JOHNSON	478160104	X				8/3/2015	5/19/2016	45,709	40,561				0	5,148
1498 JOHNSON & JOHNSON	478160104	X				8/3/2015	6/9/2016	4,210	3,588				0	622
1499 JOHNSON & JOHNSON	478160104	X				7/9/2015	6/9/2016	2,339	1,980				0	359
1500 JOHNSON & JOHNSON	478160104	X				7/9/2015	8/1/2016	3,513	2,772				0	741
1501 JOHNSON & JOHNSON	478160104	X				7/9/2015	9/14/2016	1,411	1,188				0	223
1502 JOHNSON & JOHNSON	478160104	X				7/9/2015	10/6/2016	36,035	30,101				0	5,934
1503 KIMBERLY CLARK CORP	494368103	X				3/4/2014	3/15/2016	2,419	1,916				0	503
1504 KIMBERLY CLARK CORP	494368103	X				6/4/2015	3/15/2016	4,838	3,869				0	969
1505 KIMBERLY CLARK CORP	494368103	X				9/22/2015	3/15/2016	3,360	2,686				0	674
1506 KIMBERLY CLARK CORP	494368103	X				3/4/2014	3/15/2016	134	106				0	28
1507 KIMBERLY CLARK CORP	494368103	X				2/14/2014	4/12/2016	3,032	2,329				0	703
1508 KIMBERLY CLARK CORP	494368103	X				3/4/2014	4/12/2016	3,308	2,548				0	760
1509 KIMBERLY CLARK CORP	494368103	X				9/22/2014	4/12/2016	6,064	4,550				0	1,514
1510 KIMBERLY CLARK CORP	494368103	X				9/22/2014	7/25/2016	2,120	1,634				0	466
1511 KIMBERLY CLARK CORP	494368103	X				6/9/2016	7/25/2016	663	653				0	10
1512 ANALOG DEVICES INC	032654105	X				10/21/2015	11/6/2016	59,490	71,228				0	-11,738

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

Long Term CG Distributions			Amount		Totals										Gross Sales		Cost or Other Basis Expenses, Depreciation and Adjustments		Net Gain or Loss		
Short Term CG Distributions					70,900	Capital Gains/Losses										22,385,618		21,577,148		808,470	
					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	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss							
1513 ANALOG DEVICES INC	032654105	X				10/21/2015	1/7/2016	107,343	131,131					0							
1514 ANALOG DEVICES INC	032654105	X				10/21/2015	3/15/2016	2,782	3,120					0							
1515 ANALOG DEVICES INC	032654105	X				8/25/2015	3/15/2016	556	530					0							
1516 ANALOG DEVICES INC	032654105	X				7/27/2016	7/27/2016	11,471	9,548					0							
1517 ANALOG DEVICES INC	032654105	X				2/4/2016	7/27/2016	5,098	4,124					0							
1518 ANALOG DEVICES INC	032654105	X				6/9/2016	7/27/2016	637	575					0							
1519 ANHEUSER BUSCH INBEV SF	035244108	X				4/14/2014	1/8/2016	28,656	25,743					0							
1520 ANHEUSER BUSCH INBEV SF	035244108	X				4/15/2014	1/6/2016	41,780	37,434					0							
1521 ANHEUSER BUSCH INBEV SF	035244108	X				4/15/2014	3/15/2016	117	108					0							
1522 ANHEUSER BUSCH INBEV SF	035244108	X				4/15/2014	4/4/2016	75,807	64,943					0							
1523 APPLE INC	037833100	X				10/15/2015	1/4/2016	9,385	10,160					0							
1524 APPLE INC	037833100	X				10/21/2015	1/4/2016	3,094	3,454					0							
1525 APPLE INC	037833100	X				11/20/2008	1/5/2016	61,112	6,872					0							
1526 APPLE INC	037833100	X				11/20/2008	3/15/2016	1,048	116					0							
1527 APPLE INC	037833100	X				3/30/2016	6/8/2016	24,127	26,724					0							
1528 APPLE INC	037833100	X				3/31/2016	6/8/2016	25,115	27,787					0							
1529 APPLE INC	037833100	X				11/20/2008	6/9/2016	81,279	9,526					0							
1530 APPLE INC	037833100	X				11/20/2008	7/9/2016	7,971	927					0							
1531 APPLE INC	037833100	X				11/20/2008	8/1/2016	3,814	417					0							
1532 APPLE INC	037833100	X				11/20/2008	9/8/2016	45,961	5,041					0							
1533 APPLE INC	037833100	X				11/20/2008	9/14/2016	1,671	174					0							
1534 APPLE INC	037833100	X				11/20/2008	11/14/2016	52,236	5,736					0							
1535 ARES CAPITAL CORP	04010L103	X				8/2/2013	3/15/2016	2,215	2,896					0							
1536 ARES CAPITAL CORP	04010L103	X				8/1/2013	3/15/2016	2,353	3,059					0							
1537 BNY MELLON CORP BOND-M	05569M368	X				6/23/2016	8/1/2016	30,000	29,632					0							
1538 BNY MELLON CORP BOND-M	05569M368	X				9/14/2016	10/27/2016	53,000	52,959					0							
1539 BNY MELLON CORP BOND-M	05569M368	X				6/23/2016	11/15/2016	47,486	47,868					0							
1540 BNY MELLON CORP BOND-M	05569M368	X				9/14/2016	11/15/2016	85,504	87,041					0							
1541 HALLIBURTON CO	408216101	X				4/12/2016	6/22/2016	4,019	3,399					0							
1542 HALLIBURTON CO	408216101	X				12/31/2014	6/22/2016	32,597	28,697					0							
1543 HALLIBURTON CO	408216101	X				11/20/2008	6/22/2016	16,522	5,146					0							
1544 HALLIBURTON CO	408216101	X				11/20/2008	8/1/2016	2,524	835					0							
1545 HALLIBURTON CO	408216101	X				4/12/2016	8/17/2016	3,610	3,021					0							
1546 HALLIBURTON CO	408216101	X				11/20/2008	9/14/2016	822	278					0							
1547 HALLIBURTON CO	408216H3	X				11/6/2015	5/12/2016	20,200	19,964					0							
1548 HARLEY DAVIDSON INC	412822108	X				8/16/2013	1/7/2016	37,601	50,830					0							
1549 HARLEY DAVIDSON INC	412822108	X				8/19/2013	1/7/2016	81,686	110,185					0							
1550 HARTFORD FINL SVCS GRO	416515104	X				10/20/2014	3/15/2016	444	365					0							
1551 HARTFORD FINL SVCS GRO	416515104	X				10/20/2014	6/9/2016	5,788	4,742					0							
1552 HARTFORD FINL SVCS GRO	416515104	X				10/20/2014	7/20/2016	47,141	39,398					0							
1553 ILLY ELL & CO	532457108	X				1/20/2016	9/14/2016	781	818					0							
1554 LOCKHEED MARTIN CORP	539830109	X				9/23/2011	3/15/2016	11,056	3,745					0							
1555 LOCKHEED MARTIN CORP	539830109	X				6/9/2016	8/9/2016	1,040	962					0							
1556 LOCKHEED MARTIN CORP	539830109	X				9/23/2011	8/9/2016	14,827	4,186					0							
1557 HALLIBURTON CO	408216101	X				6/9/2016	6/22/2016	447	457					0							
1558 MICROSOFT CORPORATION	594918104	X				4/20/2016	5/6/2016	45,236	51,079					0							
1559 MICROSOFT CORPORATION	594918104	X				4/20/2016	6/9/2016	10,341	11,226					0							
1560 MICROSOFT CORPORATION	594918104	X				1/5/2016	6/23/2016	33,148	35,310					0							
1561 MICROSOFT CORPORATION	594918104	X				1/6/2016	6/23/2016	58,527	61,013					0							
1562 MICROSOFT CORPORATION	594918104	X				9/24/2015	4/12/2016	1,628	1,303					0							
1563 MICROSOFT CORPORATION	594918104	X				1/7/2016	6/23/2016	106,696	108,966					0							
1564 MICROSOFT CORPORATION	594918104	X				4/20/2016	6/23/2016	9,323	10,104					0							
1565 MICROSOFT CORPORATION	594918104	X				9/22/2015	6/23/2016	19,682	16,573					0							
1566 MICROSOFT CORPORATION	594918104	X				6/9/2016	7/6/2016	513	517					0							
1567 MICROSOFT CORPORATION	594918104	X				9/22/2015	8/1/2016	2,817	2,191					0							
1568 MICROSOFT CORPORATION	594918104	X				9/24/2015	7/6/2016	2,051	1,737					0							
1569 GNMA POOL # MA3598	36179R7K9	X				4/15/2016	7/26/2016	76,439	76,819					0							
1570 GNMA POOL # MA3598	36179R7K9	X				4/15/2016	8/20/2016	1,868	2,006					0							
1571 GNMA II POOL # MA2753	36179RBW8	X				4/9/2015	1/20/2016	485	501					0							
1572 GNMA II POOL # MA2753	36179RBW8	X				5/11/2015	1/20/2016	224	230					0							
1573 GNMA II POOL # MA2753	36179RBW8	X				4/9/2015	2/20/2016	423	437					0							
1574 GNMA II POOL # MA2753	36179RBW8	X				5/11/2015	2/20/2016	195	200					0							
1575 GNMA II POOL # MA2753	36179RBW8	X				11/3/2016	2/20/2016	65	67					0							
1576 GNMA II POOL # MA2753	36179RBW8	X				4/9/2015	3/3/2016	63,154	63,145					0							
1577 GNMA II POOL # MA2753	36179RBW8	X				5/11/2015	3/3/2016	4,858	4,823					0							
1578 GNMA II POOL # MA2753	36179RBW8	X				4/9/2015	3/20/2016	450	465					0							
1579 GNMA II POOL # MA2753	36179RBW8	X				5/11/2015	3/20/2016	208	213					0							
1580 GNMA II POOL # MA2753	36179RBW8	X				11/3/2016	3/20/2016	69	71					0							
1581 GNMA II POOL # MA2753	36179RBW8	X				5/11/2015	4/20/2016	293	300					0							
1582 GNMA II POOL # MA2753	36179RBW8	X				1/3/2016	4/20/2016	117	120					0							
1583 GNMA II POOL # MA2753	36179RBW8	X				5/11/2015	5/20/2016	283	301					0							
1584 GNMA II POOL # MA2753	36179RBW8	X				1/13/2016	5/20/2016	117	120					0							

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

Long Term CG Distributions		Amount		Totals												Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
		Short Term CG Distributions		Capital Gains/Losses										Other sales							
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							
1585 GNMA II POOL # MA2753 3.0%	36179RBW8	X				5/11/2015	6/20/2016	327	335					-8							
1586 GNMA II POOL # MA2753 3.0%	36179RBW8	X				1/13/2016	6/20/2016	131	134					-3							
1587 GNMA II POOL # MA2753 3.0%	36179RBW8	X				5/11/2015	7/20/2016	364	374					-10							
1588 AT&T INC	00206R102	X				6/30/2015	1/13/2016	11,570	12,120					-550							
1589 AT&T INC	00206R102	X				6/4/2015	3/15/2016	2,042	2,118					-76							
1590 AT&T INC	00206R102	X				8/12/2015	1/13/2016	384	336					-48							
1591 AT&T INC	00206R102	X				6/4/2015	3/15/2016	7,291	6,707					584							
1592 AT&T INC	00206R102	X				6/8/2016	6/9/2016	8,421	8,370					51							
1593 AT&T INC	00206R102	X				6/8/2016	8/12/2016	3,894	3,587					307							
1594 AT&T INC	00206R102	X				6/9/2016	9/14/2016	1,596	1,594					2							
1595 AT&T INC	00206R102	X				5/5/2015	10/6/2016	4,690	4,123					567							
1596 AT&T INC	00206R102	X				6/4/2015	10/6/2016	391	353					38							
1597 AT&T INC	00206R102	X				6/9/2016	10/6/2016	391	401					-10							
1598 AT&T INC	00206R102	X				2/3/2015	10/6/2016	1,563	1,368					195							
1599 AT&T INC	00206R102	X				2/3/2015	10/20/2016	6,183	5,470					713							
1600 ABBOTT LABORATORIES	002824100	X				4/8/2014	3/15/2016	397	379					18							
1601 ABBOTT LABORATORIES	002824100	X				4/8/2014	6/9/2016	3,498	3,409					89							
1602 ABBOTT LABORATORIES	002824100	X				4/8/2014	8/1/2016	1,613	1,515					298							
1603 GNMA POOL II MA3107 4.5%	36179RNY1	X				10/9/2015	2/12/2016	29,154	29,362					-208							
1604 GNMA POOL II MA3107 4.5%	36179RNY1	X				11/2/2015	2/12/2016	34,013	34,201					-188							
1605 GNMA POOL II MA3107 4.5%	36179RNY1	X				11/3/2016	2/12/2016	4,859	4,882					-23							
1606 GNMA POOL II MA3107 4.5%	36179RNY1	X				10/9/2015	2/20/2016	769	831					-62							
1607 GNMA POOL II MA3107 4.5%	36179RNY1	X				11/2/2015	2/20/2016	897	968					-71							
1608 GNMA POOL II MA3107 4.5%	36179RNY1	X				11/3/2016	2/20/2016	128	138					-10							
1609 GNMA MA3247 5.0% 11	36178RTC3	X				6/7/2016	7/20/2016	2,069	2,243					-174							
1610 GNMA MA3247 5.0% 11	36178RTC3	X				8/20/2016	8/20/2016	1,693	1,835					-142							
1611 GNMA MA3247 5.0% 11	36178RTC3	X				6/7/2016	8/20/2016	1,615	1,751					-136							
1612 GNMA MA3247 5.0% 11	36178RTC3	X				6/7/2016	10/20/2016	1,504	1,630					-126							
1613 GNMA MA3247 5.0% 11	36178RTC3	X				6/7/2016	11/20/2016	771	835					-64							
1614 GNMA MA3247 5.0% 11	36178RTC3	X				6/7/2016	12/20/2016	25,479	25,675					-196							
1615 GNMA MA3247 5.0% 11	36178RTC3	X				6/7/2016	12/20/2016	927	1,005					-78							
1616 GNMA II MA3456 4.5% 21	36179RZV4	X				2/12/2016	3/20/2016	391	421					-30							
1617 GNMA II MA3456 4.5% 21	36179RZV4	X				2/12/2016	4/20/2016	1,665	1,794					-129							
1618 GNMA II MA3456 4.5% 21	36179RZV4	X				3/2/2016	4/20/2016	128	138					-10							
1619 GNMA II MA3456 4.5% 21	36179RZV4	X				2/12/2016	5/17/2016	63,916	63,248					-666							
1620 GNMA II MA3456 4.5% 21	36179RZV4	X				3/2/2016	5/17/2016	4,840	4,867					-27							
1621 GNMA II MA3456 4.5% 21	36179RZV4	X				2/12/2016	5/20/2016	4,245	4,574					-329							
1622 GNMA II MA3456 4.5% 21	36179RZV4	X				3/2/2016	5/20/2016	327	352					-25							
1623 GNMA MA3665 4.5% 51	36178SCA3	X				5/17/2016	6/20/2016	29	32					-3							
1624 GNMA MA3665 4.5% 51	36178SCA3	X				5/17/2016	6/20/2016	29	32					-3							
1625 GNMA MA3665 4.5% 51	36178SCA3	X				5/17/2016	6/20/2016	103	111					-8							
1626 AETNA INC	00817Y108	X				1/13/2016	8/1/2016	2,060	1,901					159							
1627 FNMA 2014-28 ND 3.0% 3	3138AJK47	X				4/11/2014	4/25/2016	363	370					-7							
1628 FNMA 2014-28 ND 3.0% 3	3138AJK47	X				4/11/2014	5/25/2016	400	408					-8							
1629 FNMA 2014-28 ND 3.0% 3	3138AJK47	X				4/11/2014	6/25/2016	481	491					-10							
1630 FNMA 2014-28 ND 3.0% 3	3138AJK47	X				4/11/2014	7/25/2016	668	681					-13							
1631 FNMA 2014-28 ND 3.0% 3	3138AJK47	X				4/11/2014	8/25/2016	518	529					-11							
1632 FNMA 2014-28 ND 3.0% 3	3138AJK47	X				4/11/2014	9/25/2016	648	661					-13							
1633 FNMA 2014-28 ND 3.0% 3	3138AJK47	X				4/11/2014	10/25/2016	749	763					-14							
1634 FNMA 2014-28 ND 3.0% 3	3138AJK47	X				4/11/2014	11/25/2016	496	506					-10							
1635 FNMA 2014-28 ND 3.0% 3	3138AJK47	X				4/11/2014	12/25/2016	476	485					-9							
1636 FNMA POOL # 255364 6.0%	31371LTV1	X				2/17/2009	2/24/2016	16,857	15,310					1,547							
1637 FNMA POOL # 255384 6.0%	31371LTV1	X				2/17/2009	2/25/2016	116	120					-4							
1638 FNMA POOL # 555528 6.0%	31385XD86	X				2/20/2009	2/24/2016	14,795	13,368					1,427							
1639 FNMA POOL # 555528 6.0%	31385XD95	X				2/20/2009	2/25/2016	207	215					-8							
1640 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	2/25/2016	1,788	1,87					-9							
1641 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	3/25/2016	1,380	1,450					-70							
1642 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	4/25/2016	3,997	4,202					-205							
1643 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	5/25/2016	816	816					-40							
1644 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	6/25/2016	2,888	3,036					-148							
1645 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	7/8/2016	101,266	96,109					5,157							
1646 FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	7/25/2016	3,693	3,882					-189							
1647 FNMA POOL # AH1758 3.5% 3	3138A5SU2	X				9/14/2011	2/25/2016	307	322					-15							
1648 FNMA POOL # AH1758 3.5% 3	3138A5SU2	X				9/14/2011	2/25/2016	6	7					-1							
1649 FNMA POOL # AH1758 3.5% 3	3138A5SU2	X				9/14/2011	3/25/2016	359	377					-18							
1650 FNMA POOL # AH1758 3.5% 3	3138A5SU2	X				9/14/2011	3/25/2016	7	8					-1							
1651 FNMA POOL # AH1758 3.5% 3	3138A5SU2	X				9/14/2011	4/25/2016	263	276					-13							
1652 GNMA POOL II AM4931 3.5%	36184SPQ7	X				6/16/2015	2/20/2016	225	234					-9							
1653 GNMA POOL II AM4931 3.5%	36184SPQ7	X				6/16/2015	3/20/2016	241	251					-10							
1654 GNMA POOL II AM4931 3.5%	36184SPQ7	X				6/16/2015	4/18/2016	45,207	44,447					760							
1655 GNMA POOL II AM4931 3.5%	36184SPQ7	X				6/16/2015	4/20/2016	190	198					-8							
1656 GNMA AM6018 4.0% 81	36185CAT1	X				2/29/2016	4/15/2016	48,663	48,517					166							

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

Long Term CG Distributions		Short Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss		
				70,900		Capital Gains/Losses		22,385,618		21,577,148		808,470		
				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
1657 GNMA ARM918 4.0% 8	36185CAT1	X				2/24/2016	4/15/2016	48,683	48,495				0	187
1658 GNMA ARM918 4.0% 8	36185CAT1	X				2/29/2016	4/15/2016	2,518	2,694				0	-176
1659 GNMA ARM918 4.0% 8	36185CAT1	X				2/24/2016	4/15/2016	2,518	2,693				0	-175
1660 GALLAGHER ARTHUR J & CO	363576109	X				9/17/2012	3/15/2016	848	893				0	-45
1661 GALLAGHER ARTHUR J & CO	363576109	X				9/17/2012	3/15/2016	4,666	4,109				0	557
1662 GALLAGHER ARTHUR J & CO	363576109	X				10/24/2016	10/24/2016	2,433	1,868				0	565
1663 GALLAGHER ARTHUR J & CO	363576109	X				6/9/2016	10/24/2016	487	483				0	4
1664 GALLAGHER ARTHUR J & CO	363576109	X				9/21/2012	10/24/2016	2,433	1,866				0	567
1665 GENERAL ELECTRIC CO	369604103	X				1/22/2016	3/15/2016	563	563				0	43
1666 GENERAL ELECTRIC CO	369604103	X				9/23/2011	3/15/2016	6,694	3,286				0	3,378
1667 GENERAL ELECTRIC CO	369604103	X				1/22/2016	6/9/2016	5,138	4,786				0	352
1668 GENERAL ELECTRIC CO	369604103	X				1/22/2016	8/1/2016	2,252	2,488				0	236
1669 GENERAL ELECTRIC CO	369604103	X				1/22/2016	9/14/2016	1,191	1,126				0	65
1670 HALLIBURTON CO	406216101	X				12/31/2014	3/15/2016	693	786				0	-93
1671 HALLIBURTON CO	406216101	X				12/31/2014	6/9/2016	5,460	4,716				0	744
1672 LOCKHEED MARTIN CORP	539830109	X				9/23/2011	1/8/2016	13,176	4,039				0	9,137
1673 LOWE'S COMPANIES INC	548681107	X				12/1/2015	3/15/2016	4,388	4,626				0	-238
1674 MARATHON PETROLEUM CO	56585A102	X				1/1/2016	3/15/2016	1,454	2,189				0	-735
1675 MARATHON PETROLEUM CO	56585A102	X				1/20/2016	3/15/2016	2,181	2,383				0	-202
1676 MARATHON PETROLEUM CO	56585A102	X				11/12/2015	6/9/2016	4,078	6,020				0	-1,942
1677 MARATHON PETROLEUM CO	56585A102	X				11/12/2015	8/1/2016	2,715	3,831				0	-1,116
1678 MARATHON PETROLEUM CO	56585A102	X				11/12/2015	9/14/2016	833	1,094				0	-261
1679 MASSACHUSETTS ST 4.2	57582PMW2	X				1/12/2011	6/29/2016	27,953	25,044				0	2,909
1680 MC DONALD'S CORPORATION	580135101	X				1/17/2016	3/15/2016	7,408	7,062				0	346
1681 MC DONALD'S CORPORATION	580135101	X				12/1/2015	3/15/2016	1,235	1,144				0	91
1682 MC DONALD'S CORPORATION	580135101	X				10/20/2015	7/25/2016	4,588	3,741				0	847
1683 MC DONALD'S CORPORATION	580135101	X				12/1/2015	7/25/2016	2,804	2,516				0	288
1684 MC DONALD'S CORPORATION	580135101	X				6/9/2016	7/25/2016	765	737				0	28
1685 MC DONALD'S CORPORATION	580135101	X				10/16/2015	7/25/2016	5,225	4,253				0	972
1686 MERCK & CO INC	58933Y105	X				1/13/2014	3/15/2016	4,710	4,787				0	-77
1687 MERCK & CO INC	58933Y105	X				1/24/2014	3/15/2016	523	520				0	3
1688 MERCK & CO INC	58933Y105	X				1/24/2014	6/9/2016	4,574	4,158				0	416
1689 MERCK & CO INC	58933Y105	X				1/24/2014	8/1/2016	1,763	1,559				0	204
1690 MERCK & CO INC	58933Y105	X				8/11/2016	9/14/2016	1,844	1,911				0	-67
1691 MICROSOFT CORPORATION	594918104	X				1/5/2016	2/1/2016	23,488	26,483				0	-2,985
1692 MICROSOFT CORPORATION	594918104	X				1/5/2016	3/15/2016	1,064	1,103				0	-39
1693 MICROSOFT CORPORATION	594918104	X				14/20/16	3/15/2016	3,725	3,743				0	-18
1694 MICROSOFT CORPORATION	594918104	X				14/20/16	4/12/2016	2,170	2,139				0	31
1695 FLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	10/15/2016	176	190				0	-14
1696 FLMC GOLD A95828 4.5%	312944PM7	X				3/3/2015	10/15/2016	0	0				0	0
1697 FLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	11/15/2016	1,820	1,854				0	-34
1698 FLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	11/15/2016	228	246				0	-18
1699 FLMC GOLD A95828 4.5%	312944PM7	X				3/3/2015	11/15/2016	0	0				0	0
1700 FLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	12/15/2016	1,537	1,567				0	-30
1701 FLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	12/15/2016	193	208				0	-15
1702 FLMC GOLD A95828 4.5%	312944PM7	X				3/3/2015	12/15/2016	0	0				0	0
1703 FLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	1/15/2017	1,221	1,244				0	-23
1704 FLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	1/15/2017	163	165				0	-12
1705 GNMA II POOL # MA1598 3.0%	36179NX45	X				6/24/2014	8/25/2016	44,575	42,929				0	1,646
1706 GNMA II POOL # MA1598 3.0%	36179NX45	X				6/24/2014	9/20/2016	706	713				0	-7
1707 GNMA II POOL # MA1598 3.0%	36179NX45	X				10/20/2014	9/20/2016	54	56				0	-2
1708 GNMA II POOL # MA3597 3.5%	36179R7J2	X				4/16/2016	6/20/2016	247	261				0	-14
1709 GNMA II POOL # MA3597 3.5%	36179R7J2	X				4/19/2016	7/20/2016	498	527				0	-29
1710 GNMA II POOL # MA3597 3.5%	36179R7J2	X				4/19/2016	8/20/2016	606	641				0	-35
1711 GNMA II POOL # MA3597 3.5%	36179R7J2	X				4/19/2016	9/20/2016	788	834				0	-46
1712 GNMA II POOL # MA3597 3.5%	36179R7J2	X				4/19/2016	10/4/2016	49,823	49,661				0	162
1713 GNMA II POOL # MA3597 3.5%	36179R7J2	X				4/19/2016	10/20/2016	813	860				0	-47
1714 GNMA II POOL # MA3598 4.0%	36179R7K9	X				4/15/2016	5/20/2016	209	225				0	-16
1715 GNMA II POOL # MA3598 4.0%	36179R7K9	X				4/15/2016	5/20/2016	84	90				0	-6
1716 GNMA II POOL # MA3598 4.0%	36179R7K9	X				4/15/2016	6/20/2016	414	445				0	-31
1717 GNMA II POOL # MA3598 4.0%	36179R7K9	X				4/15/2016	6/20/2016	166	178				0	-12
1718 GNMA II POOL # MA3598 4.0%	36179R7K9	X				4/15/2016	7/20/2016	965	1,036				0	-71
1719 GNMA II POOL # MA3598 4.0%	36179R7K9	X				4/15/2016	7/20/2016	386	415				0	-29
1720 GNMA II POOL # MA3598 4.0%	36179R7K9	X				4/15/2016	7/25/2016	31,374	31,544				0	-170
1721 FLMC GOLD G30719 4.0%	3132J4AV1	X				10/20/2015	4/12/2016	3,669	3,674				0	-5
1722 FLMC GOLD G30719 4.0%	3132J4AV1	X				10/20/2015	5/15/2016	625	674				0	-49
1723 FLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	2/15/2016	28	29				0	-1
1724 FLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	3/15/2016	29	30				0	-1
1725 FLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	5/15/2016	359	377				0	-18
1726 FLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	5/15/2016	25	27				0	-2
1727 FLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	6/15/2016	26	27				0	-1
1728 FLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	7/8/2016	16,377	15,890				0	487

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

Long Term CG Distributions		Short Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses Depreciation and Adjustments		Net Gain or Loss	
				70,900		Capital Gains/Losses		22,385,618		21,577,148		808,470	
				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	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1729 FHLMC GOLD 0245830 4.0%	3132M6E92	X			4/11/2014	7/15/2016	385	384					-19
1730 FHLMC GOLD POOL 04120 3	3132W6KW1	X			8/23/2016	10/15/2016	399	421					-22
1731 FHLMC GOLD POOL 04120 3	3132W6KW1	X			8/23/2016	11/15/2016	832	878					-46
1732 FHLMC GOLD POOL 04120 3	3132W6KW1	X			8/23/2016	12/8/2016	78,290	80,537					-2,247
1733 FHLMC GOLD POOL 04120 3	3132W6KW1	X			8/23/2016	12/15/2016	1,475	1,557					-82
1734 FHLMC GOLD POOL 04259 3	3132WF3E7	X			9/29/2016	11/15/2016	196	208					-12
1735 FHLMC GOLD POOL 04259 3	3132WF3E7	X			9/29/2016	12/15/2016	255	270					-15
1736 FHLMC GOLD POOL 04259 3	3132WF3E7	X			9/29/2016	11/15/2017	263	278					-15
1737 FHLMC GOLD 043259 3.5%	3132MGTR8	X			7/8/2015	11/5/2016	116	120					-4
1738 FHLMC GOLD 060103 3.5%	3133ADG00	X			7/8/2015	11/5/2016	217	224					-7
1739 FHLMC GOLD 060103 3.5%	3133ADG00	X			7/8/2015	12/15/2016	147	152					-5
1740 FHLMC GOLD 060103 3.5%	3133ADG00	X			7/8/2015	11/15/2016	149	154					-5
1741 GNMA II POOL # MA2753 3.0%	36179RBV8	X			5/11/2015	7/20/2016	146	149					-3
1742 GNMA II POOL # MA2753 3.0%	36179RBV8	X			5/11/2015	8/20/2016	470	482					-12
1743 GNMA II POOL # MA2753 3.0%	36179RBV8	X			5/11/2015	8/20/2016	188	193					-5
1744 GNMA II POOL # MA2753 3.0%	36179RBV8	X			5/11/2015	8/25/2016	22,131	21,696					435
1745 GNMA II POOL # MA2753 3.0%	36179RBV8	X			5/11/2015	8/25/2016	8,852	8,685					187
1746 GNMA II POOL # MA2753 3.0%	36179RBV8	X			5/11/2015	9/20/2016	610	628					-16
1747 GNMA II POOL # MA2753 3.0%	36179RBV8	X			11/2/2015	9/20/2016	244	250					-6
1748 GNMA G2 MA3036 4.5%	36179RLR8	X			11/2/2015	11/20/2016	316	341					-25
1749 GNMA G2 MA3036 4.5%	36179RLR8	X			11/2/2015	2/17/2016	9,400	9,444					-44
1750 GNMA G2 MA3036 4.5%	36179RLR8	X			11/2/2015	2/17/2016	209	225					-16
1751 GNMA POOL II MA3107 4.5%	36179RNY1	X			10/9/2015	12/01/2016	992	1,071					-79
1752 GNMA POOL II MA3107 4.5%	36179RNY1	X			11/2/2015	12/01/2016	1,157	1,248					-91
1753 AETNA INC	00817Y108	X			11/3/2016	9/14/2016	901	845					56
1754 AETNA INC	00817Y108	X			11/3/2016	11/4/2016	148,651	147,340					1,311
1755 AGILENT TECHNOLOGIES INC	00846U101	X			11/3/2016	3/15/2016	2,678	2,862					-184
1756 AGILENT TECHNOLOGIES INC	00846U101	X			12/9/2015	6/9/2016	5,064	4,539					525
1757 AGILENT TECHNOLOGIES INC	00846U101	X			12/9/2015	8/1/2016	2,859	2,476					393
1758 AGILENT TECHNOLOGIES INC	00846U101	X			12/9/2015	9/14/2016	893	825					68
1759 AGILENT TECHNOLOGIES INC	00846U101	X			12/9/2015	10/6/2016	27,358	23,906					3,452
1760 AGILENT TECHNOLOGIES INC	00846U101	X			12/9/2015	10/18/2016	46,795	42,505					4,290
1761 ALLY FINANCIAL INC	02005N100	X			11/7/2015	3/15/2016	531	693					-162
1762 ALLY FINANCIAL INC	02005N100	X			11/7/2015	6/9/2016	3,731	4,852					-1,121
1763 ALLY FINANCIAL INC	02005N100	X			11/7/2015	8/1/2016	1,947	2,542					-595
1764 ALLY FINANCIAL INC	02005N100	X			11/7/2015	9/14/2016	968	1,155					-187
1765 ALPHABET INC/CA-CL A	02079K305	X			7/17/2015	3/15/2016	1,496	1,392					104
1766 ALPHABET INC/CA-CL A	02079K305	X			7/17/2015	6/9/2016	14,868	13,923					945
1767 ALPHABET INC/CA-CL A	02079K305	X			7/17/2015	8/1/2016	8,820	7,568					1,252
1768 ALPHABET INC/CA-CL A	02079K305	X			8/2/2016	9/14/2016	3,165	3,188					-23
1769 ALPHABET INC/CA-CL A	02079K305	X			9/23/2016	12/2/2016	41,943	44,824					-2,881
1770 ALPHABET INC/CA-CL A	02079K305	X			8/2/2016	12/2/2016	16,015	16,737					-722
1771 ALPHABET INC/CA-CL A	02079K305	X			8/2/2016	12/7/2016	33,411	34,271					-860
1772 ALPHABET INC/CA-CL A	02079K305	X			11/16/2016	12/7/2016	14,763	14,769					-6
1773 FINMA POOL # AK2439 3.5%	3138EV94	X			2/8/2012	2/25/2016	145	154					-9
1774 FINMA POOL # AK2439 3.5%	3138EV94	X			3/14/2014	2/25/2016	41	44					-3
1775 FINMA POOL # AK2439 3.5%	3138EV94	X			9/29/2014	2/25/2016	21	22					-1
1776 FINMA POOL # AK2439 3.5%	3138EV94	X			12/15/2014	2/25/2016	21	22					-1
1777 FINMA POOL # AK2439 3.5%	3138EV94	X			2/8/2012	3/25/2016	130	138					-8
1778 FINMA POOL # AK2439 3.5%	3138EV94	X			3/14/2014	3/25/2016	39	39					-2
1779 FINMA POOL # AK2439 3.5%	3138EV94	X			9/29/2014	3/25/2016	19	20					-1
1780 FINMA POOL # AK2439 3.5%	3138EV94	X			12/15/2014	3/25/2016	19	20					-1
1781 FINMA POOL # AK2439 3.5%	3138EV94	X			2/8/2012	4/25/2016	438	464					-26
1782 FINMA POOL # AK2439 3.5%	3138EV94	X			3/14/2014	4/25/2016	125	132					-7
1783 FINMA POOL # AK2439 3.5%	3138EV94	X			9/29/2014	4/25/2016	63	66					-3
1784 FINMA POOL # AK2439 3.5%	3138EV94	X			12/15/2014	4/25/2016	63	66					-3
1785 FINMA POOL # AK2439 3.5%	3138EV94	X			2/8/2012	5/25/2016	341	361					-20
1786 FINMA POOL # AK2439 3.5%	3138EV94	X			3/14/2014	5/25/2016	97	103					-6
1787 FINMA POOL # AK2439 3.5%	3138EV94	X			9/29/2014	5/25/2016	49	51					-2
1788 FINMA POOL # AK2439 3.5%	3138EV94	X			12/15/2014	5/25/2016	49	52					-3
1789 FINMA POOL # AK2439 3.5%	3138EV94	X			2/8/2012	6/8/2016	16,221	16,236					-15
1790 FINMA POOL # AK2439 3.5%	3138EV94	X			3/14/2014	6/8/2016	4,635	4,635					0
1791 FINMA POOL # AK2439 3.5%	3138EV94	X			12/15/2014	6/8/2016	2,317	2,321					-4
1792 FINMA POOL # AK6980 4.0%	3618QXHX3	X			8/25/2015	2/15/2016	686	734					-48
1793 GNMA POOL # AK6980 4.0%	3618QXHX3	X			8/25/2015	2/24/2016	49,381	49,504					-123
1794 GNMA POOL # AK6980 4.0%	3618QXHX3	X			8/25/2015	3/15/2016	1,623	1,735					-112
1795 GNMA POOL II AM4931 3.5%	002824100	X			6/16/2015	12/09/2016	238	248					-10
1796 ABBOTT LABORATORIES	00287Y109	X			4/8/2014	9/14/2016	812	758					54
1797 ABBVIE INC	00287Y109	X			7/11/2014	16/2016	15,381	14,480					901
1798 ABBVIE INC	00287Y109	X			11/13/2014	1/13/2016	160,614	160,486					128
1799 ABBVIE INC	00287Y109	X			5/6/2015	10/27/2016	30,093	29,969					124
1800 ACTIVISION BLIZZARD INC	00507V109	X			10/13/2015	2/3/2016	25,644	25,717					-73

Long Term CG Distributions	70,900
Short Term CG Distributions	0

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

		358,244	373,230	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OTHER MUTUAL FUND REVENUE	369,710	369,710	
2	OTHER INCOME	2,796	2,796	
3	FUGIO PE FUND VIII OTHER INCOME	2	2	
4	FUGIO PE FUND VII OTHER INCOME	722	722	
5	FUGIO PE FUND VII - UBTI	-3,143		
6	FUGIO PE FUND VIII - UBTI	-11,843		

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

		62,800	27,210	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	27,210	27,210		
2	ESTIMATED EXCISE TAX	35,590			

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

		164,409	164,409	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FUGIO PE FUND VII PARTNERSHIP EXPENSES	69,785	69,785		
2	FUGIO PE FUND VIII PARTNERSHIP EXPENSES	72,220	72,220		
3	FUGIO PE FUND IX PARTNERSHIP EXPENSES	22,404	22,404		

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

		68,721,357		67,608,995		77,148,803	
Asset Description		Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year		
1				0			
2	EXELON CORP CONV PFD		0	22,015	20,816		
3	GALLAGHER ARTHUR J & CO		0	19,105	26,500		
4	GENERAL ELECTRIC CO		0	15,992	33,180		
5	HALLIBURTON COMPANY COM		0	10,247	15,686		
6	HESS CORP PFD		0	20,917	22,098		
7	INTEL CORPORATION		0	29,797	31,918		
8	JOHNSON & JOHNSON COM		0	13,846	16,014		
9	KLA TENCOR CORP		0	11,169	12,589		
10	KOHL'S CORP		0	9,531	9,382		
11	ELI LILLY & CO COM		0	24,386	22,065		
12	LOCKHEED MARTIN CORP		0	9,715	31,742		
13	LOWES COMPANIES INC COM		0	7,899	17,780		
14	MARATHON PETROLEUM CORP		0	14,128	18,126		
15	MATTEL INC		0	14,270	13,227		
16	MC DONALDS CORPORATION COMMON		0	23,799	27,996		
17	MERCK & CO INC		0	21,707	24,137		
18	MICROSOFT CORP COM		0	9,122	13,049		
19	MONDELEZ INTERNATIONAL INC		0	17,691	17,289		
20	NAVIENT CORP W/D		0	18,228	18,566		
21	NEW RESIDENTIAL INVESTMENT		0	22,491	27,038		
22	NUCOR CORP		0	10,911	13,690		
23	PPG INDUSTRIES INC		0	18,062	18,004		
24	PACWEST BANCORP DEL		0	13,646	16,876		
25	PEPSICO INC		0	15,779	24,065		
26	PFIZER INC COM		0	22,369	23,710		
27	PHILIP MORRIS INTERNATIONAL		0	19,757	28,270		
28	PLAINS GP HOLDINGS LP		0	17,399	20,531		
29	PROCTER & GAMBLE CO COM		0	24,339	26,906		
30	QUALCOMM INC		0	23,840	24,124		
31	SEMPRA ENERGY		0	11,930	12,379		
32	SOUTHWESTERN ENERGY CO CONV PFD		0	9,742	8,405		
33	STANLEY BLACK & DECKER INC		0	15,598	18,121		
34	DOMINION RESOURCES INC CONV PFD		0	21,182	20,525		
35	DOW CHEMICAL COMPANY COMMON		0	17,874	28,610		
36	DUPONT FABROS TECHNOLOGY INC		0	14,721	15,376		
37	STARWOOD PROPERTY TRUST INC		0	20,881	28,316		
38	TAIWAN SEMICONDUCTOR ADR		0	11,823	14,662		
39	VERIZON COMMUNICATIONS INC		0	8,264	11,744		
40	WAL MART STORES INC		0	13,282	12,442		
41	WELLS FARGO & CO NEW		0	21,820	24,800		
42	WESTERN DIGITAL CORP		0	11,797	13,590		
43	034357-BNY FDN SW PA-022103-DIV-SUB		0	1	0		
44	ALLERGAN PLC		0	180,014	223,241		
45	ACCENTURE PLC IRELAND SHS CL A		0	136,483	162,459		
46	EATON CORP PLC		0	194,534	273,056		

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

Asset Description		68,721,357		67,608,995		77,148,803	
		Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	End of Year	FMV	
47	INGERSOLL-RAND PLC		0	149,094		338,430	
48	INVESCO LTD		0	178,243		296,422	
49	INABORS INDUSTRIES LTD COM		0	127,248		205,164	
50	BROADCOM LTD		0	244,420		503,794	
51	A B B FIN USA INC 2 875% 5/08/22		0	54,005		55,563	
52	AT&T INC		0	58,514		58,167	
53	AT&T INC		0	256,210		323,653	
54	ABBOTT LABORATORIES		0	127,870		129,442	
55	ABBVIE INC 2 9% 11/06/22		0	30,433		29,632	
56	ADOBE SYSTEMS INC 3.25% 2/01/25		0	29,712		30,015	
57	ADOBE SYS INC COM		0	109,088		277,038	
58	ADVANTAGE DYN TOTAL RET -Y		0	830,209		949,072	
59	AGILENT TECHNOLOGIES INC		0	118,475		130,302	
60	ALEXANDRIA REAL ESTATE 4 3% 1/15/26		0	26,954		25,694	
61	ALEXION PHARMACEUTICALS INC		0	189,349		174,716	
62	ALLY FINANCIAL INC		0	291,183		264,949	
63	ALPHABET INC/CA		0	464,558		642,677	
64	AMAZON COM INC		0	44,609		44,532	
65	AMAZON COM INC		0	177,375		524,159	
66	AMERICAN TOWER CORP-CL A		0	202,107		225,415	
67	AMGEN INC 5 65% 6/15/42		0	55,965		54,811	
68	ANHEUSER-BUSH INBEV FI 4.9% 2/01/46		0	46,397		48,639	
69	APACHE CORP 3 25% 4/15/22		0	24,506		25,393	
70	APPLE INC 4 375% 5/13/45		0	29,715		30,820	
71	APPLE COMPUTER INC COM		0	28,883		241,021	
72	ARROW ELECTRONICS INC 3 5% 4/01/22		0	34,827		34,651	
73	BP CAP MKTS P L C 4 75% 3/10/19		0	38,872		37,102	
74	BNY MELLON CORP BOND-M		0	1,965,775		1,973,947	
75	BNY MELLON MID CAP STK FD CL M		0	5,700,834		6,658,156	
76	BNY MELLON INTERMEDIATE BOND FD C		0	2,292,374		2,207,821	
77	BNY MELLON INTL FD CL M SHSS		0	4,375,223		4,690,419	
78	BANK AMER CORP		0	297,370		398,463	
79	BANK OF AMERICA CORP 2 6% 1/15/19		0	50,140		50,428	
80	BANK OF AMERICA CORP 3 95% 4/21/25		0	59,825		59,729	
81	BIOMARIN PHARMACEUTICAL INC		0	120,342		99,905	
82	BIAGEN INC 2 9% 9/15/20		0	40,112		40,510	
83	BLACKROCK INC		0	15,028		15,527	
84	BOSTON PROPERTIES LP		0	24,598		26,414	
85	BRISTOL MYERS SQUIBB CO COM		0	141,209		164,216	
86	BURLINGTN NORTH SANTA 3.45% 9/15/2		0	46,820		46,996	
87	CVS HEALTH CORP		0	34,455		37,640	
88	CABOT OIL & GAS CORP		0	156,006		151,606	
89	CALIFORNIA ST EARTHQ 2 805% 7/01/19		0	34,999		35,412	
90	CELANESE CORP DEL		0	111,942		239,370	
91	CELGENE CORP 2 875% 8/15/20		0	24,967		25,286	
92	CELGENE CORP		0	166,360		175,940	

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

		68,721,357	67,608,995	77,148,803
	Asset Description	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
93	TEXAS INSTRUMENTS INC	0	12,828	16,053
94	TIME WARNER INC	0	34,078	43,438
95	UNITED HEALTH GROUP INC	0	12,865	15,364
96	VALERO ENERGY CORP NEW	0	18,187	25,278
97	CITIZENS BANK NA/PROVIDENCE RI	0	30,051	29,816
98	CITIZENS FINANCIAL GROUP INC	0	203,415	329,221
99	COMCAST CORP 3.125% 7/15/22	0	55,338	56,150
100	COMCAST CORP NEW CL A	0	65,316	147,767
101	CONSTELLATION BRANDS INC	0	166,214	198,536
102	CONSUMERS ENERGY CO 3.25% 8/15/4	0	14,883	13,242
103	RABOBANK NEDERLAND	0	60,334	59,105
104	COSTCO WHSL CORP NEW	0	157,749	210,224
105	CREDIT SUISSE GRP FU 3.125% 12/10/20	0	45,461	44,859
106	CUBESMART LP 4.8% 7/15/22	0	33,148	32,300
107	DFA EMERG MKTS CORE EQUITY	0	2,546,379	2,455,113
108	DEUTSCHE BK AG LONDON	0	35,756	35,828
109	DISNEY (WALT) COMPANY HOLDING CO.	0	128,121	234,808
110	DOMINION RES INC VA NEW	0	165,351	184,582
111	DOW CHEMICAL COMPANY COMMON	0	188,665	220,869
112	DREYFUS SELECT MGR US EQ-Y	0	1,578,952	1,537,476
113	DREYFUS FLOATING RATE INC-Y	0	1,313,544	1,273,898
114	DREYFUS INFL TN ADJ SEC-Y	0	676,329	641,810
115	DREYFUS PREM LT TRM HI YLD-R	0	881,085	1,078,011
116	DREYFUS GLOBAL REAL ES SEC-Y	0	579,137	1,071,909
117	DREYFUS GROWTH & VALUE FDS INC	0	970,250	1,263,420
118	DREYFUS INTL SMALL CAP-Y	0	2,053,443	1,977,872
119	DREYFUS/NEWTON INTERN EQTY-Y	0	1,250,985	1,538,810
120	EASTMAN CHEMICAL CO 3.6% 8/15/22	0	23,814	24,610
121	EBAY INC 2.6% 7/15/22	0	48,019	48,464
122	ELECTRONIC ARTS	0	190,890	188,236
123	ENTERPRISE PRODUCTS 2.55% 10/15/19	0	20,258	20,204
124	EXELON CORP 3.4% 4/15/26	0	25,033	24,530
125	EXELON CORP	0	183,676	204,422
126	EXXON MOBIL CORP	0	30,059	30,065
127	EXXON MOBIL CORP	0	146,788	194,240
128	FACEBOOK INC	0	161,412	435,119
129	FHLMC GOLD POOL #G0871 3.5% 8/01/46	0	35,934	34,804
130	FHLMC GOLD G08733 3.5% 11/01/46	0	61,251	61,171
131	FHLMC GOLD POOL J15724 4.0% 6/01/26	0	19,232	18,934
132	FHLMC GOLD POOL C91339 4.0% 10/01/30	0	11,339	11,250
133	FHLMC GOLD POOL C91738 4.0% 11/01/33	0	19,121	19,109
134	FG GOLD POOL T49004 3.0% 9/01/27	0	6,899	6,846
135	FHLMC GOLD POOL T49005 3.5% 12/01/28	0	21,293	20,896
136	FHLMC GOLD POOL A90393 5.0% 12/01/39	0	11,403	12,078
137	FHLMC GOLD A92821 5.0% 7/01/40	0	28,158	28,049
138	FHLMC GOLD A95828 4.5% 12/01/40	0	83,104	88,102

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

Asset Description		Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
139	FHLMC GOLD POOL Q4259 3.5% 8/01/46		0	36,244	35,116
140	FHLMC GOLD Q43259 3.5% 9/01/46		0	60,985	60,649
141	FNMA REMIC TRUST 2014- 3.0% 3/25/40		0	31,283	31,220
142	FNMA POOL 0AJ1758		0	12,143	12,075
143	FNMA AL4082 3.5% 10/01/27		0	18,767	18,446
144	FNMA POOL AL4191 3.5% 1/01/28		0	24,651	24,404
145	FNMA POOL # AL6150 4.0% 8/01/27		0	24,441	24,064
146	FNMA POOL # AL6895 3.5% 5/1/45		0	48,581	48,280
147	FNMA AL9121 4.0% 7/01/29		0	24,587	24,387
148	FNMA POOL AU6278 5.0% 11/01/43		0	11,896	11,888
149	FNMA POOL # AY5580 3.5% 6/01/45		0	72,366	70,427
150	CHEVRONTXACO CORP		0	160,895	213,155
151	CHICAGO ILL 6.034% 1/01/42		0	60,000	50,492
152	CITIGROUP INC 4.45% 9/29/27		0	84,388	81,268
153	FNMA AY8429 3.5% 8/01/45		0	47,760	47,647
154	FNMA POOL # BC0885 3.0% 5/01/46		0	54,233	52,436
155	FNMA BC9007 4.0% 11/01/46		0	73,699	73,416
156	FNMA POOL # BD1480 3.5% 9/01/46		0	52,825	51,097
157	FNMA MA1897 3.5% 5/01/44		0	13,405	13,371
158	FNMA POOL MA2484 4.0% 12/01/45		0	40,388	39,900
159	FNMA POOL MA2561 3.0% 3/01/31		0	89,757	88,282
160	FNMA MA2653 4.0% 6/01/46		0	30,744	30,107
161	FNMA POOL # MA2670 3.0% 7/01/46		0	60,338	57,792
162	FNMA POOL # MA2705 3.0% 7/01/46		0	61,004	58,249
163	FNMA POOL # MA2737 3.0% 9/01/46		0	76,579	73,437
164	FNMA POOL #MA2752 3.0% 9/01/31		0	76,938	75,459
165	FNMA MA2775 2.5% 9/01/31		0	116,441	112,998
166	FNMA POOL MA2879 4.0% 12/01/46		0	73,927	73,664
167	FIDELITY NATL INFORM 3.875% 6/05/24		0	46,940	45,912
168	FLORIDA ST HURRICANE 2.995% 7/01/20		0	90,000	92,155
169	FORD MOTOR CREDIT CO 3.219% 1/09/22		0	40,755	39,552
170	GNMA II MA3873 3.0% 8/20/46		0	91,777	89,149
171	GNMA POOL II MA3874 3.5% 8/20/46		0	51,571	50,433
172	GNMA II POOL #MA4070 4.0% 11/20/46		0	111,162	111,262
173	GNMA II MA4129 4.5% 12/20/46		0	21,488	21,380
174	GENERAL ELECTRIC CO		0	187,170	209,508
175	GENERAL ELEC CAP CORP		0	76,122	77,634
176	GOLDMAN SACHS GROUP		0	45,516	67,917
177	HSBC FINANCE CORP		0	71,031	73,063
178	HALLIBURTON COMPANY COM		0	57,284	207,706
179	HARTFORD FINL SVCS GROUP INC COM		0	254,173	304,484
180	HOME DEPOT INC USD 0.05		0	80,015	299,669
181	HONEYWELL INTL INC		0	75,396	321,600
182	ILLINOIS TOOL WORKS INC COM		0	253,276	352,440
183	INCYTE GENOMICS INC		0	123,030	127,945
184	INTEL CORP 2.7% 12/15/22		0	24,796	25,113

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

Asset Description		Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
185	INTEL CORP		0	45,411	50,341
186	INTEL CORPORATION		0	200,214	220,522
187	INTERCONTINENTALEXCHANGE GRO		0	139,255	289,999
188	JPMORGAN CHASE & CO 3 375% 5/01/23		0	39,248	39,857
189	JOHNSON & JOHNSON COM		0	185,514	219,475
190	KIMCO REALTY CORP 3 4% 11/01/22		0	37,035	35,517
191	KROGER CO/THE 2 6% 2/01/21		0	30,148	29,938
192	ELI LILLY & CO COM		0	232,168	211,824
193	MARATHON PETROLEUM CORP		0	220,166	250,743
194	MASSACHUSETTS ST		0	10,018	10,734
195	MERCK & CO INC		0	213,380	229,004
196	MET LIFE GLOB FNDG 7 717% 2/15/19		0	46,391	50,339
197	MICROSOFT CORP 3 75% 2/12/45		0	44,645	42,199
198	MICROSOFT CORP COM		0	79,000	111,231
199	MICRON TECHNOLOGY		0	277,149	336,034
200	MONDELEZ INTERNATIONAL INC		0	208,950	222,537
201	MONSTER BEVERAGE CORP		0	114,684	219,306
202	MORGAN STANLEY 4 875% 11/01/22		0	76,544	80,380
203	NYSE EURONEXT		0	44,931	45,251
204	ASG MANAGED FUTURES STRAT-Y		0	927,122	908,663
205	ASG GLOBAL ALTERNATIVES FUND-Y		0	1,109,905	1,122,681
206	NEW YORK N Y		0	40,551	38,897
207	NEW YORK N Y CITY MU 6 282% 6/15/42		0	59,372	62,171
208	NIKE INC CL B		0	234,939	222,940
209	NUCOR CORP		0	142,974	192,845
210	NVIDIA CORP		0	262,241	400,275
211	OAKLAND CA UNIF SCH 9 5% 8/01/34		0	35,402	35,555
212	ONTARIO (PROVINCE OF) 4 0% 10/07/19		0	34,940	36,980
213	ORACLE CORP		0	41,266	40,485
214	ORACLE CORP 2.5% 5/15/22		0	30,016	29,792
215	PALO ALTO NETWORKS INC		0	135,604	122,924
216	PANERA BREAD CO		0	201,925	191,964
217	PEPSICO INC 4 5% 1/15/20		0	50,995	53,802
218	PEPSICO INC		0	174,754	345,593
219	PETROLEOS MEXICANOS		0	57,692	55,165
220	PFIZER INC COM		0	78,170	168,246
221	PHILADELPHIA PA SCH 5 06% 9/01/42		0	30,000	28,420
222	PHILIP MORRIS INTERNATIONAL		0	94,828	220,674
223	PIONEER NAT RES CO		0	154,500	180,610
224	PRES & FELLOWS OF HAR 3 15% 7/15/46		0	14,974	13,420
225	PROCTER & GAMBLE CO COM		0	242,658	298,484
226	PUBLIC SERVICE ENTERP 1 6% 11/15/19		0	14,982	14,784
227	QUALCOMM INC		0	341,033	343,604
228	ROYAL BK CANADA 1 25% 6/16/17		0	49,981	50,014
229	SALESFORCE COM INC		0	66,078	147,326
230	SCHLUMBERGER LIMITED COM		0	143,019	196,779

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

		68,721,357	67,608,995	77,148,803
Asset Description	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
231 SCHWAB CHARLES CORP NEW		0	276,380	339,442
232 SCRIPPS NETWORKS INTERACTIVE I		0	39,512	40,088
233 SOUTH CAROLINA ST PU 2 388% 12/01/23		0	25,000	24,226
234 SPECTRA ENERGY PARTNER 3 5% 3/15/2		0	19,923	19,535
235 DREYFUS SELECT MGER S/C GR-Y		0	1,055,661	1,224,269
236 DREYFUS INTENATION STOCK-Y		0	1,185,409	1,495,054
237 DREYFUS SELECT MGER S/C VL-Y		0	1,033,587	1,312,904
238 SYNCHRONY FINANCIAL		0	210,501	275,289
239 TAIWAN SEMICONDUCTOR ADR		0	232,242	246,962
240 TANGER PROPERTIES LP 3.125% 9/01/26		0	24,927	23,484
241 TELEFONICA EMISIONES SAU		0	58,461	64,288
242 TEVA PHARMACEUTICALS 3 15% 10/01/26		0	39,894	36,877
243 3M CO		0	173,330	215,713
244 TIME WARNER INC 4.0% 1/15/22		0	51,940	51,911
245 TIME WARNER INC		0	305,736	394,808
246 TSS 4 8 04/01/26 CORP 4 8% 4/01/26		0	52,701	53,876
247 TOYOTA MOTOR CREDIT 1.55% 7/13/18		0	39,912	39,990
248 TRANSCANADA PIPELINES LTD DEB		0	17,180	18,888
249 EACM ABSOLUTE RETURN FD LTD 08/01/		0	750,000	735,420
250 FUGIO PRIVATE EQUITY FUND IX, LP		0	240,000	240,312
251 LIAB-FUGIO IX		0	0	0
252 BNY MELLON PE FUND VIII, LP		0	1,250,000	1,237,424
253 LIAB-BNY MPE FUND VIII, LP		0	0	0
254 21ST CENTY FOX AMER 6 15% 3/01/37		0	29,642	29,256
255 UBS COM MTG TR 2012-C1 3 4% 5/10/45		0	26,516	25,736
256 U S TREASURY BOND 3 0% 5/15/45		0	58,778	59,189
257 U S TREASURY BOND 2.875% 8/15/45		0	28,729	28,869
258 U S TREASURY BOND		0	89,057	75,537
259 U S ETREASURY NOTE 2 25% 8/15/46		0	39,197	33,633
260 U S TREASURY INFLATIO 0 125% 4/15/20		0	30,698	31,287
261 US TREAS-CPI INFLATION INDEX		0	39,894	41,146
262 UNITED STATES TREAS 1 125% 1/15/19		0	280,936	279,465
263 U S TREASURY NOTE 2 625%		0	331,292	325,686
264 U S TREASURY NOTE		0	64,049	63,246
265 US TREAS-CPI		0	88,671	88,535
266 U S TREASURY NOTE 0 75% 10/31/17		0	29,640	29,973
267 ALLERGAN PLC		0	13,203	14,281
268 EATON CORP PLC		0	18,946	27,507
269 INVESCO LTD		0	13,606	13,653
270 JOHNSON CTLS INTL PLC		0	13,894	13,181
271 NABORS INDUSTRIES LTD COM		0	10,188	15,908
272 ALLIED WORLD ASSURANCE COMPANY		0	12,729	18,798
273 BROADCOM LTD.		0	18,104	25,101
274 AT&T INC		0	20,035	25,093
275 ABBOTT LABORATORIES		0	13,921	11,907
276 AGILENT TECHNOLOGIES INC		0	11,425	13,212

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

Asset Description		Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
277	ALTRIA GROUP INC		0	20,463	26,372
278	AMERICAN TOWER CORP PFD		0	17,137	16,666
279	AMERICAN TOWER CORP CONV PFD		0	15,074	15,884
280	ANADARKO PETROLEUM CORP CONV PF		0	22,229	22,742
281	APPLE COMPUTER INC COM		0	26,155	29,071
282	ARES CAP CORP		0	27,608	25,724
283	AUTOMATIC DATA PROCESSING INC CON		0	12,646	14,389
284	BRISTOL MYERS SQUIBB CO COM		0	18,461	21,623
285	CME GROUP INC		0	13,364	16,149
286	CSX CORP COM		0	19,765	24,073
287	CHEVRONTXACO CORP		0	10,323	15,419
288	COMCAST CORP NEW CL A		0	12,879	22,096
289	CONOCOPHILLIPS		0	14,312	15,042
290	CORNING INC COM		0	12,666	14,805
291	DISNEY (WALT) COMPANY HOLDING CO		0	24,339	25,742
292	US TREASURY INFLATIO 0 375% 7/15/25		0	65,806	65,894
293	UNITED TECHNOLOGIES CORP		0	150,509	236,231
294	UNITED HEALTH GROUP INC		0	305,666	360,250
295	UNIVERSAL HEALTH SVCS INC CL B		0	173,467	133,507
296	UNIV OF CALIFORNIA 4 131% 5/15/45		0	35,124	34,510
297	VALERO ENERGY CORP NEW		0	70,441	216,574
298	VAN ECK CM COMMODITY INDX-I		0	1,271,354	940,882
299	VERIZON COMMUNICATION 6 55% 9/15/4		0	63,042	62,449
300	VERIZON COMMUNICATIONS INC		0	66,162	98,219
301	VISA INC		0	252,874	255,906
302	VIRTUS EMERGING MKTS OPPOR-I		0	767,585	729,694
303	VOYA FINANCIAL INC		0	239,646	274,148
304	WFRBS 2013-C13 A4 3 001% 5/15/45		0	36,049	35,365
305	WELLS FARGO & COMPANY 2 6% 7/22/20		0	25,841	25,144
306	WELLS FARGO & COMPANY 4 9% 11/17/4		0	41,252	41,085
307	WELLS FARGO & CO NEW		0	107,535	227,604
308	WILLIAMS CO INC		0	160,131	163,485
309	YUM BRANDS INC		0	110,889	188,090
310	ZIMMER HLDGS INC		0	183,050	154,903
311	BNY MELLON PRIVATE EQUITY FUND VII		0	1,694,000	2,168,967
312	LIAB-BNY MELLON PRIV EQUITY FUND VI		0	0	0
313	THE OPTIMA PARTNERS FOCUS FUND		0	2,254,633	2,475,349
314	OPTIMA PARTNERS GLOBAL FD LTD		0	2,390,682	2,627,454
315			0	1	0
316	THE OPTIMA FUTURES FUND LTD		0	1,430,000	1,423,839
317	EACM ABSOLUTE RETURN FUND LTD		0	1,600,000	1,744,480

Part III (990-PF) - Changes in Net Assets or Fund Balances**Line 3 - Other increases not included in Part III, Line 2**

1	PURCHASE OF ACCRUED INTEREST CARRYOVER FROM PRIOR YEAR	1	1,507
2	FUGIO VIII INCOME ADJUSTMENT	2	56,490
3	FUGIO IX INCOME ADJUSTMENT	3	22,371
4	Total	4	80,368

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

1	BASIS CHANGE ON DIVIDENDS TREATED AS RETURN OF CAPITAL	1	9,773
2	RETURN OF CAPITAL BASIS ADJUSTMENT ON SALES	2	474
3	PURCHASE OF ACCRUED INTEREST CARRYOVER TO NEXT YEAR	3	2,326
4	FUGIO VII INCOME ADJUSTMENT	4	846
5	COST BASIS ADJUSTMENT	5	2,192
6	Total	6	15,611

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9	10	15	17	10	13	17	57	7.258	-126	-96	-3.091	-1.556	-2	-2	-3	-3	-74	-128	-59	4.213	1.086	-66	-151	-35	-17	-9.980	-496	4	4	-46	-53	-3	-3	-12	222	-5	-3.843	-10.983	-16	-1	-1.558	-2.516	-16.255	-34.021	-21.724	-11.712	-152	-130.304	-609	-110	-110	2.201	22.441	494	-27	-32	-37	-26	-25	-28	-56					
737	570	Minus	TV Over	Losses	9	10	15	17	10	13	17	57	7.258	-126	-96	-3.091	-1.556	-2	-2	-3	-3	-74	-128	-59	4.213	1.086	-66	-151	-35	-17	-9.980	-496	4	4	-46	-53	-3	-3	-12	222	-5	-3.843	-10.983	-16	-1	-1.558	-2.516	-16.255	-34.021	-21.724	-11.712	-152	-130.304	-609	-110	-110	2.201	22.441	494	-27	-32	-37	-26	-25	-28	-56

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

Amount		70,900		22,314,718		0		21,577,148		737,570		737,570	
Long Term CG Distributions		Short Term CG Distributions		Gross Sales Price		Depreciation Allowed		Adjustments		Cost or Other Basis or Expense of Sale		Gain or Loss	
Description of Property Sold		Acquisition Method		Date Acquired		Date Sold		F M V as of 12/31/16		Adjusted Basis as of 12/31/16		Excess of FMV Over Adjusted Basis	
CUSIP #													
139 ASG MANAGED FUTURES ST		638721729		4/10/2015		6/24/2016		14,003		15,643		-1,640	
140 PHILIP MORRIS INTERNAT		718172109		4/30/2015		6/9/2016		9,351		7,659		1,692	
141 PHILIP MORRIS INTERNAT		718172109		4/30/2015		8/1/2016		4,599		3,829		770	
142 PHILIP MORRIS INTERNAT		718172109		4/30/2015		9/14/2016		1,966		1,665		301	
143 PHILIP MORRIS INTERNAT		718172109		4/30/2015		10/3/2016		42,035		35,963		6,072	
144 PHILIP MORRIS INTERNAT		718172109		9/29/2015		10/3/2016		65,183		52,657		12,526	
145 PHILIP MORRIS INTERNAT		718172109		11/20/2015		10/3/2016		2,724		1,664		1,060	
146 UNITED STATES TREAS 11		912828P87		3/17/2016		5/3/2016		4,977		4,943		34	
147 UNITED STATES TREAS 11		912828P87		4/15/2016		5/3/2016		4,977		4,983		-6	
148 UNITED STATES TREAS 11		912828P87		4/19/2016		5/3/2016		9,954		9,948		6	
149 UNITED STATES TREAS 11		912828P87		3/17/2016		5/3/2016		4,977		4,940		37	
150 UNITED STATES TREAS 11		912828P87		5/12/2016		6/28/2016		5,036		4,983		53	
151 U S TREASURY NOTE 2.625		912828PT1		4/29/2015		2/4/2016		5,244		5,244		0	
152 U S TREASURY NOTE 2.625		912828PT1		4/29/2015		2/4/2016		20,733		20,862		-129	
153 U S TREASURY NOTE 2.625		912828PT1		4/29/2015		4/20/2016		25,800		26,202		-402	
154 U S TREASURY NOTE 2.625		912828PT1		4/29/2015		5/11/2016		15,491		15,721		-230	
155 U S TREASURY NOTE 2.625		912828PT1		4/29/2015		8/17/2016		10,272		10,481		-209	
156 UNITED STATES TREAS 0.625		912828R93		6/30/2016		8/8/2016		4,950		5,001		-11	
157 U S TREASURY NOTE 0.625		912828TS9		1/30/2016		3/30/2016		19,967		19,957		10	
158 U S TREASURY NOTE 0.625		912828TS9		10/22/2015		3/30/2016		4,992		5,003		-11	
159 U S TREASURY NOTE 0.625		912828TS9		3/4/2016		3/30/2016		19,967		19,932		35	
160 U S TREASURY NOTE 0.625		912828TS9		3/4/2016		4/13/2016		4,993		4,983		10	
161 ASG MANAGED FUTURES ST		638721729		10/15/2015		6/24/2016		11,425		11,298		127	
162 ASG MANAGED FUTURES ST		638721729		10/15/2015		8/1/2016		12,000		11,537		463	
163 ASG MANAGED FUTURES ST		638721729		10/15/2015		10/27/2016		21,000		22,785		-1,785	
164 ASG GLOBAL ALTERNATIVES		638721885		4/9/2013		6/23/2016		3,938		4,470		-532	
165 ASG GLOBAL ALTERNATIVES		638721885		12/27/2013		6/23/2016		8,898		10,545		-1,647	
166 ASG GLOBAL ALTERNATIVES		638721885		12/29/2014		6/23/2016		3,450		4,059		-609	
167 ASG GLOBAL ALTERNATIVES		638721885		4/8/2015		6/23/2016		5,352		6,509		-1,157	
168 ASG GLOBAL ALTERNATIVES		638721885		11/24/2015		6/23/2016		133,362		150,968		-17,606	
169 ASG GLOBAL ALTERNATIVES		638721885		11/24/2015		8/1/2016		5,200		5,832		-632	
170 ASG GLOBAL ALTERNATIVES		638721885		11/24/2015		10/27/2016		25,000		27,724		-2,724	
171 NAVIENT CORP		63938C108		4/21/2014		3/15/2016		2,706		3,959		-1,253	
172 NETFLIX COM INC		64110L106		1/7/2016		6/9/2016		2,922		3,558		-636	
173 NETFLIX COM INC		64110L106		1/7/2016		7/19/2016		36,125		50,167		-14,042	
174 NETFLIX COM INC		64110L106		1/13/2016		7/19/2016		31,172		39,492		-8,320	
175 NETFLIX COM INC		64110L106		1/21/2016		7/19/2016		19,386		24,156		-4,770	
176 NEW JERSEY ST ECON 1.05		6459186N8		4/24/2014		6/15/2016		40,000		40,000		0	
177 NEW RESIDENTIAL INVESTM		64828T201		5/15/2013		3/15/2016		4,142		4,584		-442	
178 NEXTERA ENERGY INC		65339F101		6/9/2016		3/15/2016		5,777		3,976		1,801	
179 NEXTERA ENERGY INC		65339F101		6/9/2016		6/23/2016		495		495		0	
180 NEXTERA ENERGY INC		65339F101		9/1/2015		6/23/2016		16,325		10,498		5,827	
181 PEPSCO INC		713448108		11/20/2008		3/15/2016		811		411		400	
182 PEPSCO INC		713448108		6/1/2012		3/15/2016		6,891		4,458		2,433	
183 PEPSCO INC		713448108		6/1/2012		4/15/2016		12,517		8,173		4,344	
184 PEPSCO INC		713448108		11/20/2008		6/9/2016		8,704		4,315		4,389	
185 PEPSCO INC		713448108		11/20/2008		8/1/2016		4,460		2,106		2,354	
186 PEPSCO INC		713448108		11/20/2008		9/14/2016		1,891		925		966	
187 PETROBRAS INTEL FIN 5.125		71645WAL5		12/18/2014		10/6/2016		15,000		15,112		-112	
188 PETROBRAS INTEL FIN 5.375		71645WAW2		5/9/2014		4/15/2016		8,500		10,328		-1,728	
189 PETROBRAS INTEL FIN 5.375		71645WAW2		7/28/2014		4/15/2016		4,300		5,217		-917	
190 PETROBRAS INTEL FIN 5.375		71645WAW2		1/20/2011		4/18/2016		4,213		4,990		-777	
191 PETROBRAS INTEL FIN 5.375		71645WAW2		1/20/2011		4/19/2016		12					

APPENDIX

[illegible]

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

Long Term CG Distributions		Short Term CG Distributions		Amount		Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
				70,900	0												
415	CAPITAL ONE FINANCIAL CO			14040H105			6/5/2013	10/5/2016	203,423			148,471	54,952			0	737,570
416	CARDINAL HEALTH INC			14149Y108			6/5/2014	3/15/2016	809			712	97			0	54,952
417	CARDINAL HEALTH INC			14149Y108			6/5/2014	6/9/2016	4,271			4,271	491			0	491
418	CARDINAL HEALTH INC			14149Y108			6/5/2014	8/1/2016	1,651			1,424	227			0	227
419	CARDINAL HEALTH INC			14149Y108			6/5/2014	9/14/2016	126,570			119,126	7,444			0	7,444
420	CARDINAL HEALTH INC			14149Y108			6/5/2014	9/14/2016	24,109			22,779	1,330			0	1,330
421	FNMA AL6223 POOL 4.5%			3138EN4H9			2/24/2015	2/25/2016	1,206			1,314	-108			0	-108
422	FNMA AL6223 POOL 4.5%			3138EN4H9			5/15/2015	2/25/2016	75			82	-7			0	-7
423	FNMA AL6223 POOL 4.5%			3138EN4H9			2/24/2015	3/25/2016	1,229			1,339	-110			0	-110
424	FNMA AL6223 POOL 4.5%			3138EN4H9			5/15/2015	3/25/2016	77			84	-7			0	-7
425	FNMA AL6223 POOL 4.5%			3138EN4H9			2/24/2015	4/25/2016	1,128			1,229	-101			0	-101
426	CALIFORNIA RESOURCES CO			13057Q107			3/26/2015	4/5/2016	25			30	-5			0	-5
427	FNMA POOL # AL6895 3.5%			3138EPV4			6/8/2015	10/25/2016	508			525	-17			0	-17
428	FNMA POOL # AL6895 3.5%			3138EPV4			7/28/2015	10/25/2016	145			150	-5			0	-5
429	FNMA POOL # AL6895 3.5%			3138EPV4			6/8/2015	11/25/2016	388			401	-13			0	-13
430	FNMA POOL # AL6895 3.5%			3138EPV4			7/28/2015	11/25/2016	111			115	-4			0	-4
431	FNMA POOL # AL6895 3.5%			3138EPV4			6/8/2015	12/25/2016	404			417	-13			0	-13
432	FNMA POOL # AL6895 3.5%			3138EPV4			7/28/2015	12/25/2016	115			120	-5			0	-5
433	FNMA POOL # AL6895 3.5%			3138EPV4			11/21/2016	12/25/2016	58			60	-2			0	-2
434	FNMA POOL # AL6895 3.5%			3138EPV4			6/8/2015	1/25/2017	127			132	-5			0	-5
435	FNMA POOL # AL6895 3.5%			3138EPV4			7/28/2015	1/25/2017	36			38	-2			0	-2
436	FNMA POOL # AL6895 3.5%			3138EPV4			11/21/2016	1/25/2017	18			19	-1			0	-1
437	FNMA POOL # AL6278 5.0%			3138X56Q5			6/23/2014	11/25/2016	5			5	0			0	0
438	FNMA POOL # AL6278 5.0%			3138X56Q5			1/6/2014	12/25/2016	11			11	-1			0	-1
439	FNMA POOL # AL6278 5.0%			3138X56Q5			6/23/2014	12/25/2016	5			6	-1			0	-1
440	FNMA POOL # AL6278 5.0%			3138X56Q5			1/6/2014	12/25/2017	10			11	-1			0	-1
441	FNMA POOL # AL6278 5.0%			3138X56Q5			6/23/2014	12/25/2017	5			6	-1			0	-1
442	FNMA POOL # AY5580 3.5%			3138YKFV8			6/8/2016	7/25/2016	548			578	-30			0	-30
443	FNMA POOL # AY5580 3.5%			3138YKFV8			6/8/2016	8/25/2016	585			617	-32			0	-32
444	FNMA POOL # AY5580 3.5%			3138YKFV8			6/8/2016	9/25/2016	800			843	-43			0	-43
445	FNMA POOL # AY5580 3.5%			3138YKFV8			8/23/2016	9/25/2016	53			57	-4			0	-4
446	FNMA POOL # AY5580 3.5%			3138YKFV8			6/8/2016	10/25/2016	1,070			1,129	-59			0	-59
447	FNMA POOL # AY5580 3.5%			3138YKFV8			8/23/2016	10/25/2016	71			78	-7			0	-7
448	FNMA POOL # AY5580 3.5%			3138YKFV8			6/8/2016	11/25/2016	1,016			1,072	-56			0	-56
449	FNMA POOL # AY5580 3.5%			3138YKFV8			8/23/2016	11/25/2016	68			72	-4			0	-4
450	FNMA POOL # AY5580 3.5%			3138YKFV8			6/8/2016	12/25/2016	1,257			1,326	-69			0	-69
451	FNMA POOL # AY5580 3.5%			3138YKFV8			8/23/2016	12/25/2016	84			89	-5			0	-5
452	UBS COM MTG TR 2012-C13			90289GAC5			5/11/2016	11/13/2016	22			23	-1			0	-1
453	UBS COM MTG TR 2012-C13			90289GAC5			6/14/2016	11/13/2016	33			35	-2			0	-2
454	UBS COM MTG TR 2012-C13			90289GAC5			5/11/2016	12/13/2016	24			26	-2			0	-2
455	UBS COM MTG TR 2012-C13			90289GAC5			6/14/2016	12/13/2016	36			39	-3			0	-3
456	UNION PAC CORP			907818108			9/23/2011	12/23/2016	135,753			80,648	55,105			0	55,105
457	UNION PAC CORP			907818108			8/4/2015	12/23/2016	53,386			74,057	-20,671			0	-20,671
458	UNITED MEXICAN STATE 5.6%			910860AU2			11/19/2008	9/9/2016	40,708			39,742	966			0	966
459	UNITED PARCEL SERVICE CL			911312106			9/23/2011	3/15/2016	4,361			2,892	1,469			0	1,469
460	UNITED PARCEL SERVICE CL			911312106			9/23/2011	9/16/2016	18,844			10,958	7,886			0	7,886
461	UNITED PARCEL SERVICE CL			911312106			6/9/2016	9/16/2016	319			315	4			0	4
462	U S TREASURY BOND 2.5%			912810RK6			10/8/2015	11/3/2016	4,618			4,589	29			0	29
463	U S TREASURY BOND 2.5%			912810RK6			10/15/2015	11/3/2016	4,618			4,622	-4			0	-4
464	U S TREASURY BOND 3.0%			912810RM2			6/1/2015	11/5/2016	20,730			20,248	482			0	482
465	U S TREASURY BOND 3.0%			912810RM2			11/3/2015	11/5/2016	10,365			9,992	373			0	373
466	U S TREASURY BOND 3.0%			912810RM2			11/3/2015	21/0/2016	22,045			19,984	2,061			0	2,061
467	U S TREASURY BOND 3.0%			912810RM2			9/9/2015	21/0/2016	5,511			4,960	551			0	551
468	U S TREASURY BOND 3.0%			912810RM2			9/9/2015	10/19/2016	27,504			24,798	2,705			0	2,705
469	UNITED STATES TREAS 1.37			912828A42			10/13/2016	10/31/2016	34,472			34,628	-156			0	-156
470	UNITED STATES TREAS 2.0			912828A42			11/9/2015	12/0/2016	10,270			10,093	177			0	177
471	UNITED STATES TREAS 2.0			912828A42			11/9/2015	2/4/2016	36,159			35,327	832			0	832
472	US TREASURY I/F 2.25%			912828G38			2/3/2016	5/3/2016	10,427			10,368	41			0	41
473	U S TREASURY INFLATIO 0.1			912828K33			8/13/2015	3/17/2016	30,887			30,150	737			0	737
474	U S TREASURY INFLATIO 0.1			912828K33			9/28/2015	3/17/2016	29			29	0			0	0
475	UNITED STATES TREASU 0.8			912828M72			2/10/2016	5/9/2016	5,015			5,016	-1			0	-1
476	UNITED STATES TREASU 0.8			912828M72			2/10/2016	5/11/2016	5,014			5,016	-2			0	-2
477	UNITED STATES TREASU 0.8			912828M72			2/10/2016	5/18/2016	5,005			5,016	-11			0	-11
478	UNITED STATES TREASU 0.8			912828M72			2/10/2016	6/23/2016	5,011			5,016	-5			0	-5
479	UNITED STATES TREASU 0.8			912828M72			2/10/2016	8/6/2016	10,031			10,031	-7			0	-7
480	UNITED STATES TREASU 0.8			912828M72			6/14/2016	8/8/2016	25,060			25,071	-11			0	-11
481	U S TREASURY BOND 2.5%			912810RK6			5/19/2015	1/13/2016	27,710			26,874	836			0	836
482	UNITED STATES TREASU 0.8			912828M72			11/5/2016	8/25/2016	5,010			5,003	7			0	7
483	UNITED STATES TREASU 0.8			912828M72			1/15/2016	9/6/2016	25,045			25,015	30			0	30

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

Long Term CG Distributions															Amount		Short Term CG Distributions														
															70,900		0														
	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/89	Adjusted Basis as of 12/31/89	Excess of FMV Over Adjusted Basis	Excess FMV Over Adj. Basis or Losses																	
484	FNMA POOL #AL6895 3.5%	3138EPV4		7/1/2015	12/5/2017	18			0	19	-1	0	0	737,570																	
485	FNMA POOL #AL6895 3.5%	3138EPW63		6/9/2016	12/5/2016	297			0	308	-11	0	0	737,570																	
486	PHILIP MORRIS INTERNAT	718172109		12/5/2016	12/8/2016	537			0	610	-73	0	0	737,570																	
487	PHILIP MORRIS INTERNAT	718172109		9/23/2011	12/8/2016	895			0	879	16	0	0	737,570																	
488	PHILIP MORRIS INTERNAT	718172109		11/20/2014	2/11/2016	4,832			0	3,453	1,379	0	0	737,570																	
489	PHILLIPS 66	718546104		12/10/2014	2/11/2016	23,986			0	25,630	-1,644	0	0	737,570																	
490	PHILLIPS 66	718546104		12/10/2014	2/11/2016	727			0	671	56	0	0	737,570																	
491	PHILLIPS 66	718546104		12/11/2014	2/11/2016	79,225			0	73,809	5,416	0	0	737,570																	
492	PIONEER NATURAL RESOUR	723787107		2/19/2015	3/15/2016	268			0	320	-52	0	0	737,570																	
493	PIONEER NATURAL RESOUR	723787107		2/19/2015	5/3/2016	20,072			0	20,186	-114	0	0	737,570																	
494	PIONEER NATURAL RESOUR	723787107		2/17/2015	5/3/2016	23,736			0	23,428	308	0	0	737,570																	
495	PIONEER NATURAL RESOUR	723787107		2/17/2015	6/9/2016	4,110			0	3,931	179	0	0	737,570																	
496	PIONEER NATURAL RESOUR	723787107		2/17/2015	8/1/2016	2,038			0	2,044	-6	0	0	737,570																	
497	PIONEER NATURAL RESOUR	723787107		2/17/2015	8/25/2016	46,865			0	40,880	5,985	0	0	737,570																	
498	PIONEER NATURAL RESOUR	723787107		2/17/2015	9/14/2016	704			0	629	75	0	0	737,570																	
499	PLAINS GP HOLDINGS LP	72651A207		12/5/2016	12/15/2016	2			0	2	0	0	0	737,570																	
500	PROCTER & GAMBLE CO	742718109		1/26/2016	3/15/2016	1,622			0	1,582	40	0	0	737,570																	
501	PROCTER & GAMBLE CO	742718109		12/1/2015	3/15/2016	3,245			0	3,036	209	0	0	737,570																	
502	PROCTER & GAMBLE CO	742718109		1/26/2016	6/9/2016	7,475			0	7,118	357	0	0	737,570																	
503	PROCTER & GAMBLE CO	742718109		1/26/2016	8/1/2016	4,313			0	3,955	358	0	0	737,570																	
504	PROCTER & GAMBLE CO	742718109		1/26/2016	9/14/2016	1,740			0	1,582	158	0	0	737,570																	
505	QUALCOMM INC	747525103		9/2/2016	9/14/2016	1,231			0	1,268	-37	0	0	737,570																	
506	REGIONS FINL CORP NEW	7591EP100		3/10/2015	3/15/2016	3,623			0	4,333	-710	0	0	737,570																	
507	REGIONS FINL CORP NEW	7591EP100		3/10/2015	10/24/2016	20,339			0	18,487	1,852	0	0	737,570																	
508	SALESFORCE COM INC	794661302		9/23/2011	3/15/2016	1,440			0	589	851	0	0	737,570																	
509	SALESFORCE COM INC	794661302		3/30/2016	6/9/2016	828			0	741	87	0	0	737,570																	
510	SALESFORCE COM INC	794661302		3/31/2016	6/9/2016	6,624			0	5,908	716	0	0	737,570																	
511	SALESFORCE COM INC	794661302		3/31/2016	7/12/2016	27,939			0	25,109	2,830	0	0	737,570																	
512	SALESFORCE COM INC	794661302		3/31/2016	8/1/2016	3,228			0	2,954	274	0	0	737,570																	
513	SALESFORCE COM INC	794661302		8/19/2016	9/14/2016	1,475			0	1,547	-72	0	0	737,570																	
514	SALESFORCE COM INC	794661302		3/31/2016	10/13/2016	3,536			0	3,692	-156	0	0	737,570																	
515	SALESFORCE COM INC	794661302		8/19/2016	10/13/2016	48,795			0	53,387	-4,592	0	0	737,570																	
516	SALESFORCE COM INC	794661302		9/23/2011	10/13/2016	2,122			0	884	1,238	0	0	737,570																	
517	SALESFORCE COM INC	794661302		9/23/2011	10/14/2016	45,351			0	18,563	26,798	0	0	737,570																	
518	SALESFORCE COM INC	794661302		9/23/2011	10/18/2016	54,529			0	22,098	32,431	0	0	737,570																	
519	SCHLUMBERGER LTD	806857108		6/4/2015	3/15/2016	2,900			0	3,632	-732	0	0	737,570																	
520	SCHLUMBERGER LTD	806857108		1/22/2015	3/15/2016	725			0	813	-88	0	0	737,570																	
521	SCHLUMBERGER LTD	806857108		5/26/2015	3/15/2016	725			0	912	-187	0	0	737,570																	
522	SCHLUMBERGER LTD	806857108		1/22/2015	4/5/2016	6,544			0	7,316	-772	0	0	737,570																	
523	SCHLUMBERGER LTD	806857108		1/22/2015	4/12/2016	10,556			0	11,361	-825	0	0	737,570																	
524	COGNIZANT TECHNOLOGY S	192446102		12/1/2015	6/27/2016	78,875			0	92,448	-13,573	0	0	737,570																	
525	COGNIZANT TECHNOLOGY S	192446102		12/9/2015	6/27/2016	19,997			0	21,691	-1,694	0	0	737,570																	
526	COGNIZANT TECHNOLOGY S	192446102		12/9/2015	6/30/2016	38,806			0	40,972	-2,166	0	0	737,570																	
527	COGNIZANT TECHNOLOGY S	192446102		12/14/2015	6/30/2016	51,932			0	54,077	-2,145	0	0	737,570																	
528	COGNIZANT TECHNOLOGY S	192446102		9/30/2016	11/28/2016	67,200			0	56,795	10,405	0	0	737,570																	
529	COGNIZANT TECHNOLOGY S	192446102		11/16/2016	11/28/2016	2,847			0	2,691	156	0	0	737,570																	
530	COMCAST CORP CL A	20030N101		7/27/2015	1/7/2016	30,343			0	33,880	-3,537	0	0	737,570																	
531	COMCAST CORP CL A	20030N101		4/16/2012	1/7/2016	23,171			0	12,467	10,704	0	0	737,570																	
532	COMCAST CORP CL A	20030N101		4/16/2012	1/13/2016	42,512			0	23,450	19,062	0	0	737,570																	
533	COMCAST CORP CL A	20030N101		4/16/2012	1/21/2016	24,993			0	13,654	11,339	0	0	737,570																	
534	COMCAST CORP CL A	20030N101		4/16/2012	3/15/2016	1,177			0	594	583	0	0	737,570																	
535	COMCAST CORP CL A	20030N101		4/2/2013	3/15/2016	589			0	423	166	0	0	737,570																	
536	COMCAST CORP CL A	20030N101		1/24/2014	3/15/2016	2,944			0	2,747	197	0	0	737,570																	
537	COMCAST CORP CL A	20030N101		4/2/2015	3/15/2016	1,766			0	1,733	33	0	0	737,570																	
538	COMCAST CORP CL A	20030N101		3/4/2013	3/15/2016	589			0	402	187	0	0	737,570																	
539	COMCAST CORP CL A	20030N101		4/16/2012	6/9/2016	5,665			0	2,672	2,993	0	0	737,570																	
540	COMCAST CORP CL A	20030N101		7/19/2016	8/1/2016	3,381			0	3,356	25	0	0	737,570																	
541	COMCAST CORP CL A	20030N101		3/4/2013	8/18/2016	6,058			0	3,622	2,436	0	0	737,570																	
542	COMCAST CORP CL A	20030N101		7/19/2016	8/19/2016	49,219			0	49,667	-448	0	0	737,570																	
543	COMCAST CORP CL A	20030N101		4/16/2012	8/19/2016	5,321			0	2,375	2,946	0	0	737,570																	
544	COMCAST CORP CL A	20030N101		3/4/2013	8/30/2016	3,262			0	2,012	1,250	0	0	737,570																	
545	COMCAST CORP CL A	20030N101		4/16/2012	9/2/2016	45,559			0	20,482	25,077	0	0	737,570																	
546	COMCAST CORP CL A	20030N101		4/16/2012	9/14/2016	1,302			0	1,177	708	0	0	737,570																	
547	COMCAST CORP CL A	20030N101		4/16/2012	11/15/2016	26,122			0	11,577	14,545	0	0	737,570																	
548	COMCAST CORP CL A	20030N101		4/13/2012	1/15/2016	26,122			0	11,562	14,560	0	0	737,570																	
549	CONOCOPHILLIPS	20825C104		6/11/2015	1/20/2016	9,758			0	18,587	-8,829	0	0	737,570																	
550	CONOCOPHILLIPS	20825C104		10/9/2015	1/20/2016	3,701			0	6,164	-2,463	0	0	737,570																	
551	CONOCOPHILLIPS	20825C104		11/30/2015	1/20/2016	3,028			0	4,880	-1,852	0	0	737,570																	
552	CONOCOPHILLIPS	20825C104		6/8/2016	8/17/2016	4,715			0	5,248	-533	0	0	737,570																	

[illegible]

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

Long Term CG Distributions	Short Term CG Distributions	Amount		Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/16	Adjusted Basis as of 12/31/16	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
		70,900	0												
622	Simon Property Group	828807CD7			1/19/2010	8/2/2016	22,607			19,924	2,683				737,570
623	SIMON PROPERTY GROUP	828807CD7			1/19/2010	8/11/2016	34,867			34,867	0				2,683
624	SOUTHWESTERN ENERGY	845467AL3			3/20/2015	2/2/2016	3,138			5,076	-1,938				4,690
625	SOUTHWESTERN ENERGY	845467AL3			3/20/2015	2/3/2016	9,431			15,230	-5,799				-1,938
626	STANLEY BLACK & DECKER	854502101			1/17/2016	12/7/2016	49			41	8				-5,799
627	STANLEY BLACK & DECKER	854502804			1/16/2014	3/15/2016	3,584			3,473	111				8
628	STANLEY BLACK & DECKER	854502804			1/16/2014	11/17/2016	3,400			3,578	-178				111
629	STANLEY BLACK & DECKER	854502804			1/27/2014	11/17/2016	11,700			11,932	-232				-232
630	STANLEY BLACK & DECKER	854502804			6/9/2016	11/17/2016	300			357	-57				-57
631	STARBUCKS CORP	855244AH2			6/1/2015	1/20/2016	5,390			4,989	401				401
632	STARBUCKS CORP	855244AH2			6/1/2015	1/20/2016	10,780			9,960	820				820
633	STARBUCKS CORP	855244AH2			6/1/2015	1/27/2016	10,526			9,960	566				566
634	STARBUCKS CORP	855244AH2			6/1/2015	1/27/2016	5,254			4,980	274				274
635	STARWOOD PROPERTY TRU	85571B105			6/20/2012	3/15/2016	5,059			5,712	-653				-653
636	DREYFUS SELECT MGR S/C	86271F529			12/18/2014	8/1/2016	16,000			17,138	-1,138				-1,138
637	DREYFUS SELECT MGR S/C	86271F529			10/27/2016	10/27/2016	25,588			28,821	-3,235				-3,235
638	DREYFUS SELECT MGR S/C	86271F529			5/21/2014	10/27/2016	414			453	-39				-39
639	DREYFUS INTERNATIONAL S	86271F537			12/31/2015	8/1/2016	21,000			19,304	1,696				1,696
640	DREYFUS INTERNATIONAL S	86271F537			9/22/2011	10/27/2016	34,573			26,353	8,220				8,220
641	DREYFUS SELECT MGR S/C	86271F560			5/21/2014	3/15/2016	48,921			62,897	-13,976				-13,976
642	DREYFUS SELECT MGR S/C	86271F560			10/27/2014	3/15/2016	51,079			65,209	-14,130				-14,130
643	DREYFUS SELECT MGR S/C	86271F560			10/27/2014	8/1/2016	16,000			18,346	-2,346				-2,346
644	DREYFUS SELECT MGR S/C	86271F560			10/27/2014	10/27/2016	381			446	-65				-65
645	DREYFUS SELECT MGR S/C	86271F560			2/1/2014	10/27/2016	25,619			29,569	-3,950				-3,950
646	TAIWAN SEMICONDUCTOR N	874039100			2/4/2016	3/15/2016	1,962			1,852	130				130
647	TAIWAN SEMICONDUCTOR N	874039100			6/30/2016	8/1/2016	2,859			2,626	233				233
648	TAIWAN SEMICONDUCTOR N	874039100			6/30/2016	9/14/2016	1,146			1,050	96				96
649	TAIWAN SEMICONDUCTOR N	874039100			6/30/2016	9/23/2016	44,999			38,123	5,876				5,876
650	TAIWAN SEMICONDUCTOR N	874039100			6/9/2016	9/30/2016	308			262	44				44
651	TAIWAN SEMICONDUCTOR N	874039100			6/27/2016	9/30/2016	7,033			5,728	1,305				1,305
652	TEXAS INSTRUMENTS INC	882508104			4/12/2016	8/1/2016	4,203			3,498	705				705
653	3M CO	88579Y101			9/3/2015	3/15/2016	487			428	59				59
654	3M CO	88579Y101			9/3/2015	6/9/2016	5,105			4,276	829				829
655	3M CO	88579Y101			9/3/2015	8/1/2016	2,671			2,138	533				533
656	3M CO	88579Y101			9/3/2015	9/14/2016	1,228			998	230				230
657	TIME WARNER INC	887317303			12/31/2015	10/27/2016	706			758	-52				-52
658	DREYFUS INTERNATIONAL S	86271F537			8/6/2014	3/15/2016	427			399	28				28
659	TIME WARNER INC	887317303			8/6/2014	3/15/2016	7,057			7,533	-476				-476
660	TIME WARNER INC	887317303			8/14/2014	8/1/2016	8,242			8,336	-94				-94
661	TIME WARNER INC	887317303			8/14/2014	8/1/2016	3,840			3,789	51				51
662	TIME WARNER INC	887317303			5/11/2016	7/12/2016	2,287			2,273	14				14
663	UBS COM MTG TR 2012-C13	90269GAC5			6/14/2016	7/12/2016	6			6	0				0
664	UBS COM MTG TR 2012-C13	90269GAC5			6/14/2016	7/12/2016	9			10	-1				-1
665	UBS COM MTG TR 2012-C13	90269GAC5			5/11/2016	8/12/2016	21			23	-2				-2
666	UBS COM MTG TR 2012-C13	90269GAC5			6/14/2016	8/12/2016	32			35	-3				-3
667	UBS COM MTG TR 2012-C13	90269GAC5			5/11/2016	9/12/2016	22			23	-1				-1
668	UBS COM MTG TR 2012-C13	90269GAC5			5/14/2016	9/12/2016	32			35	-3				-3
669	UBS COM MTG TR 2012-C13	90269GAC5			5/14/2016	10/13/2016	24			26	-2				-2
670	UBS COM MTG TR 2012-C13	90269GAC5			9/5/2012	6/9/2016	36			39	-3				-3
671	DFA EMERG MKTS CORE EQ	233203421			9/5/2012	6/9/2016	100,000			106,158	-6,158				-6,158
672	DFA EMERG MKTS CORE EQ	233203421			9/5/2012	8/1/2016	31,000			30,898	102				102
673	DFA EMERG MKTS CORE EQ	233203421			9/5/2012	10/27/2016	53,000			52,164	836				836
674	DTE ENERGY COMPANY	233331107			1/6/2016	3/15/2016	2,647			2,391	256				256
675	DTE ENERGY COMPANY	233331107			1/6/2016	6/13/2016	2,819			2,391	428				428
676	DTE ENERGY COMPANY	233331107			1/7/2016	6/13/2016	11,275			9,512	1,763				1,763
677	DEVON ENERGY CORPORAT	25179M103			3/17/2016	6/9/2016	3,752			3,732	20				20
678	DEVON ENERGY CORPORAT	25179M103			3/17/2016	8/1/2016	1,794			1,366	428				428
679	DEVON ENERGY CORPORAT	25179M103			3/17/2016	9/14/2016	1,200			820	380				380
680	DEVON ENERGY CORPORAT	25179M103			3/17/2016	9/27/2016	148,550			106,269	42,281				42,281
681	WALT DISNEY COITHE	254687106			9/23/2011	6/9/2016	3,914			1,182	2,732				2,732
682	WALT DISNEY COITHE	254687106			9/23/2011	8/1/2016	1,909			591	1,318				1,318
683	DOMINION RES INC VA NEW	25746U109			9/14/2015	3/15/2016	2,910			2,723	187				187
684	DOMINION RES INC VA NEW	25746U109			1/8/2016	3/15/2016	728			685	43				43
685	DOMINION RES INC VA NEW	25746U109			1/8/2016	6/9/2016	5,146			4,798	348				348
686	DOMINION RES INC VA NEW	25746U109			9/14/2015	6/17/2016	6,658			6,127	531				531
687	DOMINION RES INC VA NEW	25746U109			11/30/2015	6/17/2016	4,439			4,047	392				392
688	DOMINION RES INC VA NEW	25746U109			7/13/2016	7/13/2016	26,383			21,516	4,867				4,867
689	DOMINION RES INC VA NEW	25746U109			7/14/2016	7/19/2016	54			44	10				10
690	DOMINION RES INC VA NEW	25746U109			1/9/2016	8/1/2016	3,105			2,742	363				363

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57	58	59	60	61	62	63	64	65	66	67	68	69	70	71	72	73	74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92	93	94	95	96	97	98	99	100
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57	58	59	60	61	62	63	64	65	66	67	68	69	70	71	72	73	74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92	93	94	95	96	97	98	99	100	

Long Term CG Distributions	70,900
Short Term CG Distributions	0

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

Long Term CG Distributions		Amount		Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
Short Term CG Distributions	Amount	Short Term CG Distributions	Amount												
Description of Property Sold		CUSIP #													
829 FNMA BC1168	4.0% 6/1	3140EVJ#8		8/31/2016	12/25/2016	1,355				1,458	-103				737,570
830 FNMA POOL # BC2681	3.0%	3140EVI#7		3/3/2016	4/25/2016	250				256	-6				-103
831 FNMA POOL # BC2681	3.0%	3140EVI#7		3/3/2016	5/25/2016	403				412	-9				-9
832 FNMA POOL # BC2681	3.0%	3140EVI#7		3/3/2016	6/25/2016	352				360	-8				-8
833 FNMA POOL # BC2681	3.0%	3140EVI#7		3/3/2016	7/25/2016	115				117	-2				-2
834 FNMA POOL # BC2681	3.0%	3140EVI#7		3/3/2016	8/12/2016	60,959				59,068	991				991
835 FNMA POOL # BC2681	3.0%	3140EVI#7		3/3/2016	8/25/2016	995				1,017	-22				-22
836 FNMA POOL # BC2681	3.0%	3140EVI#7		3/3/2016	9/25/2016	101				104	-3				-3
837 FNMA BC9007	4.0% 11/1	3140FSA#6		12/9/2016	1/25/2017	709				749	-40				-40
838 FNMA POOL # BD1480	3.5%	3140FUE#5		9/28/2016	11/25/2016	70				74	-4				-4
839 FNMA POOL # BD1480	3.5%	3140FUE#5		9/28/2016	12/25/2016	74				79	-5				-5
840 FNMA POOL # BD1480	3.5%	3140FUE#5		9/28/2016	1/25/2017	6,311				6,084	227				227
841 FNMA POOL # 962301	4.5%	3141ACRW#0		5/20/2009	2/24/2016	77				80	-3				-3
842 FNMA POOL # 962301	4.5%	3141ACRW#0		5/20/2009	2/25/2016	3,627				3,532	95				95
843 FNMA POOL # 961844	4.5%	3141SEBM#0		10/14/2009	2/24/2016	39				41	-2				-2
844 FNMA POOL # 961844	4.5%	3141SEBM#0		10/14/2009	2/25/2016	1,136				1,197	-61				-61
845 FNMA MA2609	3.5% 5/1	31418B3T1		7/26/2016	9/25/2016	1,629				1,716	-87				-87
846 FNMA MA2609	3.5% 5/1	31418B3T1		7/26/2016	10/25/2016	2,181				2,297	-116				-116
847 FNMA MA2609	3.5% 5/1	31418B3T1		7/26/2016	11/25/2016	79				85	-6				-6
848 FNMA POOL MA2484	4.0%	31418BXN1		5/23/2016	8/25/2016	9,978				9,961	17				17
849 FNMA POOL MA2484	4.0%	31418BXN1		5/23/2016	9/13/2016	9,550				9,550	36				36
850 FNMA POOL MA2484	4.0%	31418BXN1		5/23/2016	9/13/2016	1,035				1,106	-71				-71
851 FNMA POOL MA2484	4.0%	31418BXN1		3/3/2016	9/25/2016	620				683	-63				-63
852 FNMA POOL MA2484	4.0%	31418BXN1		3/3/2016	10/25/2016	547				585	-38				-38
853 FNMA POOL MA2484	4.0%	31418BXN1		3/3/2016	11/25/2016	690				737	-47				-47
854 FNMA POOL MA2484	4.0%	31418BXN1		3/3/2016	12/25/2016	1,150				1,150	-62				-62
855 FNMA POOL MA2484	4.0%	31418BXN1		12/2/2016	1/25/2017	177				177	0				0
856 FN MA2487	3.0% 12/0	31418BX#2		11/24/2015	1/25/2016	149				150	-1				-1
857 FN MA2487	3.0% 12/0	31418BX#2		11/24/2015	2/25/2016	235				236	-1				-1
858 FN MA2487	3.0% 12/0	31418BX#2		11/24/2015	3/25/2016	20				20	0				0
859 FN MA2487	3.0% 12/0	31418BX#2		11/24/2015	3/25/2016	650				652	-2				-2
860 FN MA2487	3.0% 12/0	31418BX#2		11/24/2015	4/25/2016	54				55	-1				-1
861 FN MA2487	3.0% 12/0	31418BX#2		11/24/2015	4/25/2016	291				291	0				0
862 FN MA2487	3.0% 12/0	31418BX#2		11/24/2015	5/25/2016	24				25	-1				-1
863 FN MA2487	3.0% 12/0	31418BX#2		11/24/2015	5/25/2016	4,934				4,854	80				80
864 FN MA2487	3.0% 12/0	31418BX#2		11/24/2015	6/14/2016	35				37	-2				-2
865 FN MA2487	3.0% 12/0	31418BX#2		3/26/2014	2/15/2016	220				234	-14				-14
866 FN MA2487	3.0% 12/0	31418BX#2		2/4/2014	3/15/2016	14,125				13,601	524				524
867 FN MA2487	3.0% 12/0	31418BX#2		11/24/2015	9/28/2016	271				272	-1				-1
868 FN MA2487	3.0% 12/0	31418BX#2		11/24/2015	10/25/2016	218				229	-11				-11
869 FNMA POOL # MA2495	3.5%	31418BX#2		2/4/2016	3/25/2016	522				547	-25				-25
870 FNMA POOL # MA2495	3.5%	31418BX#2		2/4/2016	4/25/2016	217				228	-11				-11
871 FNMA POOL # MA2495	3.5%	31418BX#2		2/19/2016	4/25/2016	522				547	-25				-25
872 FNMA POOL # MA2495	3.5%	31418BX#2		2/19/2016	5/25/2016	218				228	-10				-10
873 FNMA POOL # MA2495	3.5%	31418BX#2		2/19/2016	5/25/2016	408				427	-19				-19
874 FNMA POOL # MA2495	3.5%	31418BX#2		2/19/2016	6/25/2016	170				178	-8				-8
875 FNMA POOL # MA2495	3.5%	31418BX#2		2/19/2016	6/25/2016	661				693	-32				-32
876 FNMA POOL # MA2495	3.5%	31418BX#2		2/19/2016	7/25/2016	275				289	-14				-14
877 FNMA POOL # MA2495	3.5%	31418BX#2		2/19/2016	8/23/2016	24,704				24,583	121				121
878 FNMA POOL # MA2495	3.5%	31418BX#2		2/19/2016	8/23/2016	57,374				57,055	319				319
879 FNMA POOL # MA2495	3.5%	31418BX#2		2/4/2016	8/23/2016	1,012				1,060	-48				-48
880 FNMA POOL # MA2495	3.5%	31418BX#2		2/19/2016	8/25/2016	421				442	-21				-21
881 FNMA POOL # MA2495	3.5%	31418BX#2		2/19/2016	8/25/2016	1,817				1,905	-88				-88
882 FNMA POOL # MA2495	3.5%	31418BX#2		2/4/2016	9/25/2016	147				155	-8				-8
883 FNMA POOL # MA2495	3.5%	31418BX#2		4/1/2016	5/25/2016	352				370	-18				-18
884 FNMA POOL # MA2495	3.5%	31418BX#2		4/1/2016	6/25/2016	406				427	-21				-21
885 FNMA POOL # MA2495	3.5%	31418BX#2		4/1/2016	7/25/2016	650				682	-32				-32
886 FNMA POOL # MA2495	3.5%	31418BX#2		4/1/2016	8/25/2016	28,618				28,444	174				174
887 FNMA POOL # MA2495	3.5%	31418BX#2		4/1/2016	9/25/2016	580				609	-29				-29
888 FNMA POOL # MA2495	3.5%	31418BX#2		4/1/2016	10/25/2016	259				270	-11				-11
889 FNMA POOL # MA2495	3.5%	31418BX#2		3/3/2016	4/25/2016	518				540	-22				-22
890 FNMA POOL # MA2495	3.5%	31418BX#2		2/23/2016	4/25/2016	945				961	-16				-16
891 FNMA POOL # MA2495	3.5%	31418BX#2		3/3/2016	4/25/2016	141				148	-7				-7
892 FNMA POOL # MA2495	3.5%	31418BX#2		5/23/2014	2/25/2016	94				97	-3				-3
893 FNMA MA1897	3.5% 5/1	31418BD#9		2/19/2014	10/15/2016	30				30	0				0
894 FNMA MA1897	3.5% 5/1	31418BD#9		2/19/2014	2/25/2016	30				30	0				0
895 FNMA MA1897	3.5% 5/1	31418BD#9		10/21/2014	2/25/2016	30				30	0				0
896 FNMA MA1897	3.5% 5/1	31418BD#9		12/18/2014	2/25/2016	30				30	0				0
897 FNMA MA1897	3.5% 5/1	31418BD#9		5/23/2014	3/25/2016	30				30	0				0

Long Term CG Distributions	70 900
Short Term CG Distributions	0

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Long Term CG Distributions	Short Term CG Distributions	Amount		Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj. Basis or Losses
		70,900	0												
967 VERIZON COMMUNICATIONS					9/29/2015	9/14/2016	514		0	436	78				737,570
968 VERIZON COMMUNICATIONS					6/18/2015	9/9/2016	20,889		0	21,057	-168				-168
969 VALERO ENERGY CORP NEW					5/3/2016	10/28/2016	2,961		0	2,915	46				46
970 VERIZON COMMUNICATIONS					6/18/2015	10/6/2016	10,421		0	10,528	-107				-107
971 VISA INC-CLASS A SHRS					10/19/2015	3/15/2016	715		0	771	-56				-56
972 VISA INC-CLASS A SHRS					10/19/2015	6/9/2016	5,694		0	5,395	299				299
973 VISA INC-CLASS A SHRS					7/20/2016	8/1/2016	3,309		0	3,978	-69				-69
974 VISA INC-CLASS A SHRS					7/20/2016	9/14/2016	1,633		0	1,591	42				42
975 VIRTUS EMERGING MKTS OF					9/5/2012	8/1/2016	11,000		0	10,430	570				570
976 VIRTUS EMERGING MKTS OF					9/5/2012	10/27/2016	18,000		0	17,119	881				881
977 VOYA FINANCIAL INC					10/22/2015	3/15/2016	927		0	1,220	-293				-293
978 VOYA FINANCIAL INC					10/22/2015	6/9/2016	4,034		0	5,288	-1,254				-1,254
979 VOYA FINANCIAL INC					10/22/2015	8/1/2016	2,293		0	3,661	-1,368				-1,368
980 VOYA FINANCIAL INC					10/22/2015	9/14/2016	862		0	1,220	-358				-358
981 WFRBS 2011-C5 A2 2.684%					11/1/2011	4/15/2016	3,530		0	3,565	-35				-35
982 WFRBS 2011-C5 A2 2.684%					12/1/2014	4/15/2016	1,412		0	1,453	-41				-41
983 WFRBS 2011-C5 A2 2.684%					11/1/2011	5/15/2016	3,571		0	4,010	-39				-39
984 WFRBS 2011-C5 A2 2.684%					12/1/2014	5/15/2016	1,588		0	1,635	-47				-47
985 WFRBS 2011-C5 A2 2.684%					11/1/2011	6/15/2016	4,838		0	4,886	-48				-48
986 ALLERGAN PLC					5/19/2016	6/9/2016	5,194		0	4,777	417				417
987 ALLERGAN PLC					5/19/2016	9/14/2016	2,794		0	2,502	292				292
988 ALLERGAN PLC					5/19/2016	9/14/2016	978		0	910	68				68
989 ACCENTURE PLC-CL A					11/7/2014	2/11/2016	24,282		0	21,697	2,585				2,585
990 ACCENTURE PLC-CL A					2/4/2016	3/15/2016	2,025		0	1,940	85				85
991 ACCENTURE PLC-CL A					3/15/2016	4/20/2016	347		0	320	27				27
992 ACCENTURE PLC-CL A					11/7/2014	4/20/2016	73,212		0	52,823	20,389				20,389
993 ACCENTURE PLC-CL A					11/7/2014	6/9/2016	3,937		0	2,754	1,183				1,183
994 ACCENTURE PLC-CL A					11/7/2014	8/1/2016	1,917		0	1,419	498				498
995 ACCENTURE PLC-CL A					11/7/2014	9/14/2016	770		0	584	186				186
996 ACCENTURE PLC-CL A					1/15/2016	10/7/2016	9,294		0	8,015	1,279				1,279
997 ACCENTURE PLC-CL A					2/4/2016	10/7/2016	2,091		0	1,837	254				254
998 ACCENTURE PLC-CL A					6/9/2016	10/7/2016	232		0	239	-7				-7
999 ACCENTURE PLC-CL A					11/7/2014	10/7/2016	14,290		0	10,264	4,026				4,026
1000 ACCENTURE PLC-CL A					11/6/2014	10/7/2016	39,732		0	28,451	11,281				11,281
1001 EATON CORP PLC					8/4/2015	3/15/2016	1,200		0	1,194	6				6
1002 EATON CORP PLC					11/30/2012	3/15/2016	4,801		0	3,819	982				982
1003 EATON CORP PLC					8/4/2015	6/9/2016	6,282		0	5,714	568				568
1004 EATON CORP PLC					8/4/2015	9/14/2016	3,814		0	3,429	385				385
1005 EATON CORP PLC					8/4/2015	9/14/2016	1,257		0	1,131	126				126
1006 INGERSOLL-RAND PLC					2/16/2012	3/15/2016	581		0	318	263				263
1007 INGERSOLL-RAND PLC					2/16/2012	6/9/2016	7,222		0	3,498	3,724				3,724
1008 INGERSOLL-RAND PLC					2/16/2012	8/1/2016	3,974		0	1,908	2,066				2,066
1009 INGERSOLL-RAND PLC					2/16/2012	9/14/2016	1,270		0	636	634				634
1010 INVESCO LTD					9/23/2011	3/15/2016	585		0	317	268				268
1011 INVESCO LTD					7/20/2016	6/9/2016	6,108		0	3,331	2,775				2,775
1012 INVESCO LTD					7/20/2016	8/1/2016	3,185		0	3,066	99				99
1013 INVESCO LTD					7/20/2016	9/14/2016	1,819		0	1,683	136				136
1014 NABORS INDUSTRIES LTD					8/23/2016	9/14/2016	739		0	821	-82				-82
1015 NABORS INDUSTRIES LTD					11/16/2016	11/30/2016	8,885		0	7,429	1,456				1,456
1016 NABORS INDUSTRIES LTD					10/28/2016	11/30/2016	40,063		0	29,982	10,081				10,081
1017 NABORS INDUSTRIES LTD					10/28/2016	12/1/2016	2,791		0	2,078	715				715
1018 NABORS INDUSTRIES LTD					10/28/2016	12/6/2016	23,434		0	16,563	6,871				6,871
1019 NABORS INDUSTRIES LTD					8/23/2016	12/6/2016	23,947		0	14,372	9,575				9,575
1020 ALLIED WORLD ASSURANCE					6/9/2016	12/5/2016	462		0	376	86				86
1021 NXP SEMICONDUCTORS NV					2/4/2016	3/15/2016	1,553		0	1,521	32				32
1022 NXP SEMICONDUCTORS NV					2/4/2016	6/9/2016	6,305		0	5,322	983				983
1023 NXP SEMICONDUCTORS NV					7/21/2016	8/1/2016	6,739		0	6,757	-18				-18
1024 DUKE ENERGY CORP					9/23/2011	8/1/2016	3,422		0	2,340	1,082				1,082
1025 DUKE ENERGY CORP					9/23/2011	9/9/2016	10,661		0	7,370	3,291				3,291
1026 DYNEGY INC/NEW					6/1/2016	6/9/2016	4,768		0	4,515	253				253
1027 DYNEGY INC/NEW					6/1/2016	8/1/2016	2,389		0	3,141	-752				-752
1028 DYNEGY INC/NEW					6/1/2016	9/14/2016	726		0	1,178	-452				-452
1029 DYNEGY INC/NEW					5/31/2016	12/7/2016	11,734		0	27,243	-15,509				-15,509
1030 DYNEGY INC/NEW					6/1/2016	12/7/2016	5,260		0	12,761	-7,501				-7,501
1031 DYNEGY INC/NEW					7/27/2016	12/7/2016	3,480		0	6,940	-3,460				-3,460
1032 DYNEGY INC/NEW					3/18/2016	12/8/2016	3,023		0	5,071	-2,048				-2,048
1033 DYNEGY INC/NEW					7/27/2016	12/8/2016	3,840		0	6,394	-2,554				-2,554
1034 DYNEGY INC/NEW					7/27/2016	12/8/2016	23,452		0	47,127	-23,675				-23,675
1035 DYNEGY INC/NEW					3/18/2016	12/8/2016	12,128		0	20,696	-8,568				-8,568

[illegible]

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Long Term CG Distributions		Short Term CG Distributions		70,900		0		22 314,718		0		0		21,577,148		737,570		0		Excess of FMV Over Adjusted Basis		0		Gains Minus Excess FMV Over Adj. Basis or Losses		737,570	
Description of Property Sold		CUSIP #		Date Acquired		Date Sold		Gross Sales Price		Depreciation Allowed		Adjustments		Cost or Other Basis Plus Expense of Sale		Gain or Loss		FMV as of 12/31/89		Adjusted Basis as of 12/31/89		0		0		0	
1105 FNMA MA1860	4.5% 4/	31418BB62		5/15/2015	6/14/2016			13,966						0	13,969		-3			0							
1106 FNMA MA1860	4.5% 4/	31418BB62		4/1/2014	6/14/2016			6,384						0	6,249		135			0							
1107 FNMA MA1860	4.5% 4/	31418BB62		4/1/2014	6/25/2016			209						0	223		-14			0							
1108 FHLMC GOLD POOL T49005		31287CAE2		2/19/2014	3/15/2016			139						0	145		-6			0							
1109 FNMA MA1860	4.5% 4/	31418BB62		5/15/2015	6/25/2016			418						0	456		-38			0							
1110 FNMA MA1860	4.5% 4/	31418BB62		4/1/2014	7/25/2016			548						0	586		-38			0							
1111 FNMA MA2609	3.5% 5/	31418BS31		7/26/2016	12/8/2016			127,849						0	131,156		-3,307			0							
1112 FNMA MA2609	3.5% 5/	31418BS31		7/26/2016	12/25/2016			3,264						0	3,439		-175			0							
1113 FNMA MA2653	4.0% 6/	31418BS57		7/28/2016	9/25/2016			162						0	174		-12			0							
1114 FNMA MA2653	4.0% 6/	31418BS57		7/28/2016	10/25/2016			106						0	114		-8			0							
1115 FNMA MA2653	4.0% 6/	31418BS57		7/28/2016	11/25/2016			307						0	330		-23			0							
1116 FNMA MA2653	4.0% 6/	31418BS57		7/28/2016	12/25/2016			162						0	174		-12			0							
1117 FNMA MA2653	4.0% 6/	31418BS57		11/2/2016	12/25/2016			81						0	87		-6			0							
1118 FNMA MA2653	4.0% 6/	31418BS57		7/28/2016	1/25/2017			270						0	290		-20			0							
1119 FNMA MA2653	4.0% 6/	31418BS57		11/2/2016	1/25/2017			135						0	145		-10			0							
1120 FNMA POOL # MA2670	3.0%	31418B6G6		7/8/2016	8/25/2016			231						0	241		-10			0							
1121 FNMA POOL # MA2670	3.0%	31418B6G6		7/8/2016	9/25/2016			294						0	306		-12			0							
1122 FNMA POOL # MA2670	3.0%	31418B6G6		7/8/2016	10/25/2016			291						0	303		-12			0							
1123 FNMA POOL # MA2670	3.0%	31418B6G6		7/8/2016	11/25/2016			312						0	325		-13			0							
1124 FNMA POOL # MA2670	3.0%	31418B6G6		7/8/2016	12/25/2016			446						0	465		-19			0							
1125 NXP SEMICONDUCTORS N V		N6596X109		7/21/2016	9/2/2016			17,586						0	16,892		694			0							
1126 NXP SEMICONDUCTORS N V		N6596X109		7/21/2016	9/14/2016			2,485						0	2,534		-49			0							
1127 FNMA POOL MA2661	3.0%	31418B233		2/23/2016	5/25/2016			653						0	682		-29			0							
1128 FNMA POOL MA2661	3.0%	31418B233		3/3/2016	6/25/2016			173						0	180		-7			0							
1129 FNMA POOL MA2661	3.0%	31418B233		2/23/2016	6/25/2016			346						0	361		-15			0							
1130 FHLMC GOLD POOL C91339		3128P7PY3		2/4/2014	3/15/2016			140						0	150		-10			0							
1131 FHLMC GOLD POOL C91339		3128P7PY3		12/29/2014	3/15/2016			17						0	19		-2			0							
1132 FHLMC GOLD POOL C91339		3128P7PY3		2/4/2014	4/15/2016			207						0	221		-14			0							
1133 FHLMC GOLD POOL C91339		3128P7PY3		12/29/2014	4/15/2016			26						0	28		-2			0							
1134 FHLMC GOLD POOL C91339		3128P7PY3		2/4/2014	5/15/2016			248						0	265		-17			0							
1135 FNMA POOL # 745418	5.5%	31403DDX4		11/13/2012	6/25/2016			55						0	61		-6			0							
1136 FNMA POOL # 745418	5.5%	31403DDX4		11/13/2012	7/8/2016			2,730						0	2,654		76			0							
1137 FNMA POOL # 745418	5.5%	31403DDX4		11/13/2012	7/25/2016			54						0	60		-6			0							
1138 FNMA POOL # BA0431	3.5% 2	3140E4PR2		4/20/2016	6/25/2016			493						0	517		-24			0							
1139 FNMA POOL # BA0431	3.5% 2	3140E4PR2		4/20/2016	7/25/2016			1,971						0	2,065		-94			0							
1140 FNMA POOL # BA0431	3.5% 2	3140E4PR2		4/20/2016	7/26/2016			98,932						0	98,572		360			0							
1141 FNMA POOL # BA0431	3.5% 2	3140E4PR2		4/20/2016	8/25/2016			2,989						0	3,132		-143			0							
1142 FNMA POOL # BC0885	3.0%	3140EUBX2		6/21/2016	8/25/2016			187						0	193		-6			0							
1143 FNMA POOL # BC0885	3.0%	3140EUBX2		6/21/2016	9/25/2016			319						0	328		-9			0							
1144 FNMA POOL # BC0885	3.0%	3140EUBX2		6/21/2016	10/25/2016			349						0	359		-10			0							
1145 FNMA POOL # BC0885	3.0%	3140EUBX2		6/21/2016	11/25/2016			492						0	506		-12			0							
1146 FNMA POOL # BC0885	3.0%	3140EUBX2		6/21/2016	12/25/2016			435						0	447		-12			0							
1147 FNMA POOL # BC0885	3.0%	3140EUBX2		6/21/2016	1/25/2017			392						0	403		-11			0							
1148 FN BC0048	2.5% 11/01	3140EUBS7		11/19/2015	1/25/2016			651						0	660		-9			0							
1149 FN BC0048	2.5% 11/01	3140EUBS7		11/19/2015	2/25/2016			972						0	986		-14			0							
1150 FN BC0048	2.5% 11/01	3140EUBS7		11/19/2015	3/25/2016			755						0	766		-11			0							
1151 FN BC0048	2.5% 11/01	3140EUBS7		11/19/2015	4/25/2016			978						0	991		-13			0							
1152 FN BC0048	2.5% 11/01	3140EUBS7		11/19/2015	5/25/2016			487						0	494		-7			0							
1153 FN BC0048	2.5% 11/01	3140EUBS7		4/21/2016	5/25/2016			54						0	56		-2			0							
1154 FN BC0048	2.5% 11/01	3140EUBS7		11/19/2015	6/25/2016			1,769						0	1,794		-25			0							
1155 FN BC0048	2.5% 11/01	3140EUBS7		4/21/2016	6/25/2016			197						0	202		-5			0							
1156 FN BC0048	2.5% 11/01	3140EUBS7		11/19/2015	7/25/2016			1,942						0	1,969		-27			0							
1157 FN BC0048																											

Long Term CG Distributions										Amount			
Short Term CG Distributions										70,900	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
1174 FNMA MA1897	3 5% 5/	314188DB9	10/21/2014	9/25/2016	137			0	140	-3	0	0	-3
1175 FNMA MA1897	3 5% 5/	314188DB9	5/23/2014	10/25/2016	702			0	715	-13	0	0	-13
1176 FNMA MA1897	3 5% 5/	314188DB9	10/21/2014	10/25/2016	70			0	72	-2	0	0	-2
1177 FNMA MA1897	3 5% 5/	314188DB9	5/23/2014	11/25/2016	760			0	774	-14	0	0	-14
1178 FNMA MA1897	3 5% 5/	314188DB9	10/21/2014	11/25/2016	76			0	78	-2	0	0	-2
1179 FNMA MA1897	3 5% 5/	314188DB9	5/23/2014	12/25/2016	823			0	838	-15	0	0	-15
1180 FNMA MA1897	3 5% 5/	314188DB9	10/21/2014	12/25/2016	82			0	84	-2	0	0	-2
1181 FNMA MA1897	3 5% 5/	314188DB9	5/23/2014	1/25/2017	21			0	22	-1	0	0	-1
1182 FNMA MA1897	3 5% 5/	314188DB9	10/21/2014	1/25/2017	2			0	2	0	0	0	0
1183 FNMA POOL MA2484	4 0%	314188XN1	3/3/2016	4/25/2016	273			0	292	-19	0	0	-19
1184 FNMA POOL MA2484	4 0%	314188XN1	3/3/2016	5/25/2016	200			0	214	-14	0	0	-14
1185 FNMA POOL MA2484	4 0%	314188XN1	3/3/2016	6/25/2016	725			0	775	-50	0	0	-50
1186 FNMA POOL MA2484	4 0%	314188XN1	5/23/2016	6/25/2016	91			0	97	-6	0	0	-6
1187 FNMA POOL MA2484	4 0%	314188XN1	3/3/2016	7/25/2016	306			0	327	-21	0	0	-21
1188 FNMA POOL MA2484	4 0%	314188XN1	5/23/2016	7/25/2016	38			0	41	-3	0	0	-3
1189 FNMA POOL MA2484	4 0%	314188XN1	3/3/2016	8/25/2016	633			0	677	-44	0	0	-44
1190 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	3/8/2016	6/15/2016	57			0	61	-4	0	0	-4
1191 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	2/4/2014	7/15/2016	217			0	230	-13	0	0	-13
1192 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	3/26/2014	7/15/2016	54			0	57	-3	0	0	-3
1193 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	3/8/2016	7/15/2016	54			0	58	-4	0	0	-4
1194 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	2/4/2014	8/15/2016	161			0	161	-9	0	0	-9
1195 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	3/26/2014	8/15/2016	38			0	40	-2	0	0	-2
1196 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	3/8/2016	8/15/2016	38			0	41	-3	0	0	-3
1197 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	2/4/2014	9/15/2016	424			0	450	-26	0	0	-26
1198 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	3/26/2014	9/15/2016	106			0	112	-6	0	0	-6
1199 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	3/8/2016	9/15/2016	106			0	114	-8	0	0	-8
1200 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	2/4/2014	10/15/2016	342			0	364	-22	0	0	-22
1201 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	3/26/2014	10/15/2016	86			0	91	-5	0	0	-5
1202 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	3/8/2016	10/15/2016	86			0	92	-6	0	0	-6
1203 FLMC GOLD POOL C91738	3 0% 12/0	3128P74X8	2/4/2014	11/15/2016	205			0	21				

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

Long Term CG Distributions										Short Term CG Distributions										Amount	
Description of Property Sold										CUSIP #										70,903	
																				0	
1243 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1244 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1245 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1246 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1247 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1248 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1249 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1250 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1251 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1252 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1253 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1254 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1255 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1256 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1257 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1258 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1259 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1260 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1261 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1262 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1263 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1264 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1265 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1266 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1267 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1268 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1269 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1270 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1271 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1272 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1273 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1274 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1275 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1276 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1277 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1278 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1279 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1280 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1281 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1282 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1283 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1284 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1285 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1286 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1287 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1288 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1289 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1290 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1291 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1292 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1293 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1294 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1295 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1296 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1297 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1298 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1299 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1300 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1301 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1302 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1303 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1304 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1305 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1306 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1307 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1308 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1309 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1310 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	
1311 FNMA POOL # MA2737 3.0%										31418CBF0										737 570	

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

Long Term CG Distributions		Amount		Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Excess FMV Over Adj Basis or Losses	737 570	737 570
Short Term CG Distributions		70,900	0														
1312	FNMA POOL # MA2705 3.0%	31418CAF1			9/28/2016	12/25/2016	31		0	32	-1	0	0	0	0	0	737 570
1313	FNMA POOL # MA2705 3.0%	31418CAF1			7/8/2016	1/25/2017	380		0	396	-16	0	0	0	0	0	737 570
1314	FNMA POOL # MA2705 3.0%	31418CAF1			9/28/2016	1/25/2017	35		0	36	-1	0	0	0	0	0	737 570
1315	FHLMC GOLD A92821 5.0%	312941D20			6/23/2014	11/15/2016	196		0	217	-21	0	0	0	0	0	737 570
1316	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010	12/15/2016	212		0	225	-13	0	0	0	0	0	737 570
1317	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010	12/15/2016	495		0	549	-54	0	0	0	0	0	737 570
1318	FHLMC GOLD A92821 5.0%	312941D20			7/22/2010	11/15/2017	110		0	117	-7	0	0	0	0	0	737 570
1319	FHLMC GOLD A92821 5.0%	312941D20			6/23/2014	11/15/2017	257		0	285	-28	0	0	0	0	0	737 570
1320	FNMA POOL # MA2737 3.0%	31418CBF0			1/12/2016	1/25/2017	26		0	26	0	0	0	0	0	0	737 570
1321	FNMA POOL # MA2752 3.0%	31418CBW3			8/31/2016	10/25/2016	344		0	362	-18	0	0	0	0	0	737 570
1322	FNMA POOL # MA2752 3.0%	31418CBW3			8/31/2016	11/25/2016	287		0	302	-15	0	0	0	0	0	737 570
1323	FNMA POOL # MA2752 3.0%	31418CBW3			8/31/2016	12/25/2016	287		0	302	-15	0	0	0	0	0	737 570
1324	FNMA POOL # MA2752 3.0%	31418CBW3			8/31/2016	12/25/2016	629		0	661	-32	0	0	0	0	0	737 570
1325	FNMA POOL # MA2752 3.0%	31418CBW3			11/21/2016	12/25/2017	157		0	162	-5	0	0	0	0	0	737 570
1326	FNMA MA2775 2.5% 10	31418CCM4			9/13/2016	10/25/2016	543		0	561	-18	0	0	0	0	0	737 570
1327	FNMA MA2775 2.5% 10	31418CCM4			9/13/2016	11/25/2016	565		0	584	-19	0	0	0	0	0	737 570
1328	FNMA MA2775 2.5% 10	31418CCM4			10/11/2016	11/25/2016	100		0	103	-3	0	0	0	0	0	737 570
1329	FNMA MA2775 2.5% 10	31418CCM4			10/18/2016	11/25/2016	67		0	69	-2	0	0	0	0	0	737 570
1330	FNMA MA2775 2.5% 10	31418CCM4			9/13/2016	12/25/2016	577		0	597	-20	0	0	0	0	0	737 570
1331	FNMA MA2775 2.5% 10	31418CCM4			10/11/2016	12/25/2016	102		0	106	-4	0	0	0	0	0	737 570
1332	FNMA MA2775 2.5% 10	31418CCM4			10/18/2016	12/25/2016	68		0	70	-2	0	0	0	0	0	737 570
1333	FNMA MA2775 2.5% 10	31418CCM4			9/13/2016	12/25/2016	656		0	678	-22	0	0	0	0	0	737 570
1334	FNMA MA2775 2.5% 10	31418CCM4			10/11/2016	12/25/2017	116		0	120	-4	0	0	0	0	0	737 570
1335	FNMA MA2775 2.5% 10	31418CCM4			10/18/2016	12/25/2017	77		0	80	-3	0	0	0	0	0	737 570
1336	FNMA MA2775 2.5% 10	31418CCM4			12/8/2016	12/25/2017	39		0	39	0	0	0	0	0	0	737 570
1337	FNMA POOL MA2879 4.0%	31418CFV1			12/9/2016	12/25/2017	199		0	210	-11	0	0	0	0	0	737 570
1338	FORD MOTOR CREDIT CO 3	345397WD1			6/7/2012	10/28/2016	25,244		0	24,999	245	0	0	0	0	0	737 570
1339	FORD MOTOR CREDIT CO 3	345397WD1			6/7/2012	10/31/2016	15,146		0	14,999	147	0	0	0	0	0	737 570
1340	GNMA II POOL # MA1599 3.0%	36179NX45			6/24/2014	2/20/2016	655		0	662	-7	0	0	0	0	0	737 570
1341	GNMA II POOL # MA1599 3.0%	36179NX45			10/20/2014	2/20/2016	50		0	52	-2	0	0	0	0	0	737 570
1342	GNMA II POOL # MA1599 3.0%	36179NX45			6/24/2014	3/20/2016	495		0	500	-5	0	0	0	0	0	737 570
1343	FHLMC GOLD A95828 4.5%	312944PM7			3/3/2015	7/15/2016	1,424		0	1,450	-26	0	0	0	0	0	737 570
1344	FHLMC GOLD A95828 4.5%	312944PM7			1/30/2014	8/15/2016	178		0	193	-15	0	0	0	0	0	737 570
1345	FHLMC GOLD A95828 4.5%	312944PM7			3/3/2015	8/15/2016	0		0	0	0	0	0	0	0	0	737 570
1346	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010	9/15/2016	1,727		0	1,760	-33	0	0	0	0	0	737 570
1347	FHLMC GOLD A95828 4.5%	312944PM7			1/30/2014	9/15/2016	217		0	234	-17	0	0	0	0	0	737 570
1348	FHLMC GOLD A95828 4.5%	312944PM7			3/3/2015	9/15/2016	0		0	0	0	0	0	0	0	0	737 570
1349	FHLMC GOLD A95828 4.5%	312944PM7			12/17/2010	10/15/2016	1,401		0	1,428	-27	0	0	0	0	0	737 570
1350	FHLMC GOLD A95828 4.5%	312944PM7			8/25/2016	12/20/2017	318		0	333	-15	0	0	0	0	0	737 570
1351	GNMA II MA3873 3.0% 8	36179SJT5			8/25/2016	12/20/2017	318		0	333	-15	0	0	0	0	0	737 570
1352	GNMA II MA3873 3.0% 8	36179SJT5			11/28/2016	12/20/2017	40		0	41	-1	0	0	0	0	0	737 570
1353	GNMA II MA3873 3.0% 8	36179SJT5			10/7/2016	12/20/2017	40		0	41	-1	0	0	0	0	0	737 570
1354	GNMA II MA3873 3.0% 8	36179SJT5			10/7/2016	12/20/2017	478		0	509	-31	0	0	0	0	0	737 570
1355	GNMA POOL II MA3874 3.5%	36179SJT5			10/3/2016	12/20/2016	674		0	717	-43	0	0	0	0	0	737 570
1356	GNMA POOL II MA3874 3.5%	36179SJT5			10/3/2016	12/20/2016	571		0	608	-37	0	0	0	0	0	737 570
1357	GNMA POOL II MA3874 3.5%	36179SJT5			10/6/2016	11/20/2016	3,224		0	3,465	-241	0	0	0	0	0	737 570
1358	GNMA POOL II MA3875 4.0%	36179SJT5			10/6/2016	11/22/2016	105,467		0	106,928	-1,461	0	0	0	0	0	737 570
1359	GNMA POOL II MA3875 4.0%	36179SJT5			9/23/2011	7/25/2016	23,588		0	11,845	11,743	0	0	0	0	0	737 570
1360	KIMBERLY CLARK CORP	494368103			9/23/2011	8/17/2016	6,741		0	3,527	3,214	0	0	0	0	0	737 570
1361	KIMBERLY CLARK CORP	494368103			9/23/2011	10/28/2016	6,188		0	3,593	2,595	0	0	0	0	0	737 570
1362	KIMBERLY CLARK CORP	494368103			1/7/2016	3/15/2016	475		0	509	-34	0	0	0	0	0	737 570
1363	KOHL'S CORP	500255104			1/7/2016	3/15/2016	98,792		0	120,678	-21,886	0	0	0	0	0	737 570
1364	KOHL'S CORP	500255104			1/7/2016	5/9/2016	8,208		0	7,129	1,079	0	0	0	0	0	737 570
1365	KOHL'S CORP	500255104			1/7/2016	12/8/2016	3,895		0	3,564	331	0	0	0	0	0	737 570
1366	LAM RESEARCH CORP 3.4	512807AQ1			5/23/2016	12/12/2016	15,150		0	14,955	195	0	0	0	0	0	737 570
1367	LAM RESEARCH CORP 3.4	512807AQ1			8/30/2016	10/13/2016	20,200		0	20,595	-395	0	0	0	0	0	737 570
1368	LILLY ELI & CO	532457108			1/6/2016	2/4/2016	6,742		0	7,551	-809	0	0	0	0	0	737 570
1369	LILLY ELI & CO	532457108			1/20/2016	3/15/2016	714		0	818	-104	0	0	0	0	0	737 570
1370	LILLY ELI & CO	532457108			8/12/2015	3/15/2016	3,572		0	4,155	-583	0	0	0	0	0	737 570
1371	LILLY ELI & CO	532457108			1/20/2016	6/9/2016	2,975		0	3,271	-296	0	0	0	0	0	737 570
1372	LILLY ELI & CO	532457108			1/20/2016	8/12/2016	3,326		0	3,271	55	0	0	0	0	0	737 570
1373	LILLY ELI & CO	532457108			10/12/2015	7/8/2016	45,239		0	43,670	1,569	0	0	0	0	0	737 570
1374	LILLY ELI & CO	532457108			10/12/2015	7/8/2016	1,393		0	1,230	163	0	0	0	0	0	737 570
1375	AMGEN INC	031162100			10/12/2015	8/12/2016	509		0	461	48	0	0	0	0	0	737 570
1376	AMGEN INC	031162100			10/12/2015	8/12/2016	170		0	117	53	0	0	0	0	0	737 570
1377	AMGEN INC	031162100			9/16/2013	10/19/2016	101,093		0	73,137	27,956	0	0	0	0	0	737 570
1378	AMGEN INC	031162100			9/16/2013	10/19/2016	101,093		0	73,137	27,956	0	0	0	0	0	737 570
1379	AMGEN INC	031162100			9/16/2013	10/19/2016	101,093		0	73,137	27,956	0	0	0	0	0	737 570

Long Term CG Distributions	70,900
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Long Term CG Distributions	70,900
Short Term CG Distributions	0

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

Long Term CG Distributions	Short Term CG Distributions	Amount		Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F.M.V. as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
		70,900	0												
1519 ANHEUSER BUSCH INBEV SF		03524A108			4/14/2014	1/6/2016	28,556			25,743	2,813				737,570
1520 ANHEUSER BUSCH INBEV SF		03524A108			4/15/2014	1/6/2016	41,780			37,434	4,346				2,913
1521 ANHEUSER BUSCH INBEV SF		03524A108			4/15/2014	3/15/2016	117			108	9				4,346
1522 ANHEUSER BUSCH INBEV SF		03524A108			4/15/2014	4/4/2016	75,807			64,943	10,864				9
1523 APPLE INC		037833100			10/15/2015	1/4/2016	9,385			10,160	-775				10,864
1524 APPLE INC		037833100			10/21/2015	1/4/2016	3,084			3,454	-360				-775
1525 APPLE INC		037833100			11/20/2008	1/5/2016	61,112			6,872	54,240				-360
1526 APPLE INC		037833100			11/20/2008	3/15/2016	1,048			116	932				54,240
1527 APPLE INC		037833100			3/30/2016	6/8/2016	24,127			26,724	-2,597				932
1528 APPLE INC		037833100			3/31/2016	6/8/2016	25,115			27,787	-2,672				-2,597
1529 APPLE INC		037833100			11/20/2008	6/9/2016	81,279			9,526	71,753				-2,672
1530 APPLE INC		037833100			11/20/2008	6/9/2016	7,971			927	7,044				71,753
1531 APPLE INC		037833100			11/20/2008	8/1/2016	3,814			417	3,397				7,044
1532 APPLE INC		037833100			11/20/2008	9/8/2016	45,961			5,041	40,920				3,397
1533 APPLE INC		037833100			11/20/2008	9/14/2016	1,871			174	1,697				40,920
1534 APPLE INC		037833100			11/20/2008	11/14/2016	52,238			5,736	46,500				1,697
1535 ARES CAPITAL CORP		04010103			8/2/2013	3/15/2016	2,215			2,896	-681				46,500
1536 ARES CAPITAL CORP		04010103			8/1/2013	3/15/2016	2,353			3,059	-706				-681
1537 BNY MELLON CORP BOND-M		05569M368			6/23/2016	8/1/2016	30,000			29,632	368				-706
1538 BNY MELLON CORP BOND-M		05569M368			9/14/2016	10/27/2016	53,000			52,959	41				368
1539 BNY MELLON CORP BOND-M		05569M368			6/23/2016	11/15/2016	47,496			47,868	-372				41
1540 BNY MELLON CORP BOND-M		05569M368			9/14/2016	11/15/2016	85,504			87,041	-1,537				-372
1541 HALLIBURTON CO		406216101			4/12/2016	6/22/2016	4,019			3,399	620				1,537
1542 HALLIBURTON CO		406216101			12/31/2014	6/22/2016	32,597			28,687	3,910				620
1543 HALLIBURTON CO		406216101			11/20/2008	6/22/2016	16,522			5,146	11,376				3,910
1544 HALLIBURTON CO		406216101			11/20/2008	8/1/2016	2,524			835	1,689				11,376
1545 HALLIBURTON CO		406216101			4/12/2016	8/1/2016	3,610			3,021	589				1,689
1546 HALLIBURTON CO		406216101			11/20/2008	9/14/2016	822			278	544				589
1547 HALLIBURTON CO		406216101			11/5/2015	5/12/2016	20,200			19,884	216				544
1548 HARLEY DAVIDSON INC		412822108			8/16/2013	1/7/2016	37,601			50,830	-13,229				-13,229
1549 HARLEY DAVIDSON INC		412822108			8/19/2013	1/7/2016	81,686			110,185	-28,499				-28,499
1550 HARFORD FINL SVCS GROL		416515104			10/20/2014	3/15/2016	444			365	79				79
1551 HARFORD FINL SVCS GROL		416515104			10/20/2014	6/9/2016	5,788			4,742	1,046				1,046
1552 HARFORD FINL SVCS GROL		416515104			10/20/2014	7/20/2016	47,141			39,398	7,743				7,743
1553 LILLY ELI & CO		532457108			1/20/2016	9/14/2016	781			818	-37				-37
1554 LOCKHEED MARTIN CORP		539830109			9/23/2011	3/15/2016	11,056			3,745	7,311				7,311
1555 LOCKHEED MARTIN CORP		539830109			6/9/2016	8/9/2016	1,040			962	78				78
1556 LOCKHEED MARTIN CORP		539830109			9/23/2011	8/9/2016	14,827			4,186	10,641				10,641
1557 HALLIBURTON CO		406216101			6/9/2016	6/22/2016	447			457	-10				-10
1558 MICROSOFT CORPORATION		594918104			4/20/2016	5/6/2016	45,236			51,079	-5,843				-5,843
1559 MICROSOFT CORPORATION		594918104			4/20/2016	6/9/2016	10,341			11,226	-885				-885
1560 MICROSOFT CORPORATION		594918104			1/5/2016	6/23/2016	33,148			35,310	-2,162				-2,162
1561 MICROSOFT CORPORATION		594918104			1/6/2016	6/23/2016	58,527			61,013	-2,486				-2,486
1562 MICROSOFT CORPORATION		594918104			9/24/2015	4/12/2016	1,628			1,303	325				325
1563 MICROSOFT CORPORATION		594918104			1/7/2016	6/23/2016	106,696			108,986	-2,290				-2,290
1564 MICROSOFT CORPORATION		594918104			4/20/2016	6/23/2016	9,323			10,104	-781				-781
1565 MICROSOFT CORPORATION		594918104			9/22/2016	6/23/2016	19,682			16,573	3,109				3,109
1566 MICROSOFT CORPORATION		594918104			6/9/2016	7/6/2016	513			517	-4				-4
1567 MICROSOFT CORPORATION		594918104			9/22/2015	8/1/2016	2,817			2,181	636				636
1568 MICROSOFT CORPORATION		594918104			9/24/2015	7/6/2016	2,051			1,737	314				314
1569 GNMA POOL # MA3598 4 05		36179RWK9			4/15/2016	7/26/2016	76,439			78,819	-380				-380
1570 GNMA POOL # MA3598 4 05		36179RWK9			4/15/2016	8/20/2016	1,868			2,006	-138				-138
1571 GNMA II POOL # MA2753 3 05		36179RW8			4/9/2015	1/20/2016	485			501	-16				-16
1572 GNMA II POOL # MA2753 3 05		36179RW8			5/11/2015	1/20/2016	224			230	-6				-6
1573 GNMA II POOL # MA2753 3 05		36179RW8			4/9/2015	2/20/2016	423			437	-14				-14
1574 GNMA II POOL # MA2753 3 05		36179RW8			1/13/2016	2/20/2016	195			200	-5				-5
1575 GNMA II POOL # MA2753 3 05		36179RW8			1/13/2016	2/20/2016	65			67	-2				-2
1576 GNMA II POOL # MA2753 3 05		36179RW8			4/9/2015	3/3/2016	63,154			63,145	9				9
1577 GNMA II POOL # MA2753 3 05		36179RW8			5/11/2015	3/3/2016	4,858			4,823	35				35
1578 GNMA II POOL # MA2753 3 05		36179RW8			4/9/2015	3/20/2016	450			465	-15				-15
1579 GNMA II POOL # MA2753 3 05		36179RW8			5/11/2015	3/20/2016	208			213	-5				-5
1580 GNMA II POOL # MA2753 3 05		36179RW8			1/13/2016	3/20/2016	69			71	-2				-2
1581 GNMA II POOL # MA2753 3 05		36179RW8			5/11/2015	4/20/2016	293			300	-7				-7
1582 GNMA II POOL # MA2753 3 05		36179RW8			1/13/2016	4/20/2016	117			120	-3				-3
1583 GNMA II POOL # MA2753 3 05		36179RW8			5/11/2015	5/20/2016	293			301	-8				-8
1584 GNMA II POOL # MA2753 3 05		36179RW8			1/13/2016	5/20/2016	117			120	-3				-3
1585 GNMA II POOL # MA2753 3 05		36179RW8			5/11/2015	6/20/2016	327			335	-8				-8
1586 GNMA II POOL # MA2753 3 05		36179RW8			1/13/2016	6/20/2016	131			134	-3				-3
1587 GNMA II POOL # MA2753 3 05		36179RW8			5/11/2015	7/20/2016	364			374	-10				-10

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

Long Term CG Distributions										Amount		70,900		0		22,314,718		0		737,570		0		737,570		Gains Minus Excess FMV Over Adj Basis or Losses			
Short Term CG Distributions										0		0		0		0		0		0		0		0		0		0	
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses																
1588 AT&T INC	00206R102		6/30/2015	1/13/2016	11,570		0	12,120	-550		0	0	-550																
1589 AT&T INC	00206R102		6/4/2015	1/13/2016	2,042		0	2,118	-76		0	0	-76																
1590 AT&T INC	00206R102		8/12/2015	3/15/2016	336		0	336	48		0	0	48																
1591 AT&T INC	00206R102		6/4/2015	3/15/2016	7,291		0	6,707	584		0	0	584																
1592 AT&T INC	00206R102		6/8/2015	6/9/2016	8,370		0	8,370	51		0	0	51																
1593 AT&T INC	00206R102		6/8/2016	8/1/2016	3,894		0	3,587	307		0	0	307																
1594 AT&T INC	00206R102		6/8/2016	9/14/2016	1,596		0	1,594	2		0	0	2																
1595 AT&T INC	00206R102		5/5/2015	10/6/2016	4,990		0	4,123	567		0	0	567																
1596 AT&T INC	00206R102		6/4/2015	10/6/2016	391		0	353	38		0	0	38																
1597 AT&T INC	00206R102		6/9/2016	10/6/2016	391		0	401	-10		0	0	-10																
1598 AT&T INC	00206R102		2/3/2015	10/6/2016	1,563		0	1,368	195		0	0	195																
1599 AT&T INC	00206R102		2/3/2015	10/20/2016	6,183		0	5,470	713		0	0	713																
1600 ABBOTT LABORATORIES	002824100		4/8/2014	3/15/2016	379		0	379	18		0	0	18																
1601 ABBOTT LABORATORIES	002824100		4/8/2014	6/9/2016	3,498		0	3,409	89		0	0	89																
1602 ABBOTT LABORATORIES	002824100		4/8/2014	8/1/2016	1,813		0	1,515	298		0	0	298																
1603 GNMA POOL II MA3107 4.5%	36179RNY1		10/9/2015	2/12/2016	29,154		0	29,362	-208		0	0	-208																
1604 GNMA POOL II MA3107 4.5%	36179RNY1		11/2/2015	2/12/2016	34,013		0	34,201	-188		0	0	-188																
1605 GNMA POOL II MA3107 4.5%	36179RNY1		1/13/2016	2/12/2016	4,859		0	4,882	-23		0	0	-23																
1606 GNMA POOL II MA3107 4.5%	36179RNY1		10/9/2015	2/20/2016	769		0	831	-62		0	0	-62																
1607 GNMA POOL II MA3107 4.5%	36179RNY1		11/2/2015	2/20/2016	897		0	968	-71		0	0	-71																
1608 GNMA POOL II MA3107 4.5%	36179RNY1		1/13/2016	2/20/2016	128		0	138	-10		0	0	-10																
1609 GNMA MA3247 5.0% 11	36179RTC3		6/7/2016	7/20/2016	2,069		0	2,243	-174		0	0	-174																
1610 GNMA MA3247 5.0% 11	36179RTC3		6/7/2016	8/20/2016	1,693		0	1,835	-142		0	0	-142																
1611 GNMA MA3247 5.0% 11	36179RTC3		6/7/2016	9/20/2016	1,615		0	1,751	-136		0	0	-136																
1612 GNMA MA3247 5.0% 11	36179RTC3		6/7/2016	10/20/2016	1,504		0	1,630	-126		0	0	-126																
1613 GNMA MA3247 5.0% 11	36179RTC3		6/7/2016	11/20/2016	771		0	835	-64		0	0	-64																
1614 GNMA MA3247 5.0% 11	36179RTC3		6/7/2016	12/7/2016	25,479		0	25,675	-196		0	0	-196																
1615 GNMA MA3247 5.0% 11	36179RTC3		6/7/2016	12/20/2016	927		0	1,005	-78		0	0	-78																
1616 GNMA II MA3456 4.5% 2	36179RZV4		2/12/2016	3/20/2016	391		0	421	-30		0	0	-30																
1617 GNMA II MA3456 4.5% 2	36179RZV4		2/12/2016	4/20/2016	1,665		0	1,794	-129		0	0	-129																
1618 GNMA II MA3456 4.5% 2	36179RZV4		3/2/2016	4/20/2016	128		0	138	-10		0	0	-10																
1619 GNMA II MA3456 4.5% 2	36179RZV4		2/12/2016	5/17/2016	62,918		0	63,248	-330		0	0	-330																
1620 GNMA II MA3456 4.5% 2	36179RZV4		3/2/2016	5/17/2016	4,840		0	4,867	-27		0	0	-27																
1621 GNMA II MA3456 4.5% 2	36179RZV4		2/12/2016	5/20/2016	4,245		0	4,574	-329		0	0	-329																
1622 GNMA II MA3456 4.5% 2	36179RZV4		3/2/2016	5/20/2016	327		0	352	-25		0	0	-25																
1623 GNMA MA3665 4.5% 5	36179SCA3		5/17/2016	6/20/2016	29		0	32	-3		0	0	-3																
1624 GNMA MA3665 4.5% 5	36179SCA3		5/17/2016	6/20/2016	29		0	32	-3		0	0	-3																
1625 GNMA MA3665 4.5% 5	36179SCA3		5/17/2016	6/20/2016	103		0	111	-8		0	0	-8																
1626 AETNA INC	00817Y108		1/13/2016	8/1/2016	2,060		0	1,901	159		0	0	159																
1627 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	4/25/2016	363		0	370	-7		0	0	-7																
1628 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	5/25/2016	400		0	408	-8		0	0	-8																
1629 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	6/25/2016	491		0	491	-10		0	0	-10																
1630 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	7/25/2016	668		0	681	-13		0	0	-13																
1631 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	8/25/2016	518		0	529	-11		0	0	-11																
1632 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	9/25/2016	648		0	661	-13		0	0	-13																
1633 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	10/25/2016	749		0	763	-14		0	0	-14																
1634 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	11/25/2016	496		0	506	-10		0	0	-10																
1635 FNMA 2014-28 ND 3.0%	3136AJK47		4/11/2014	12/25/2016	476		0	485	-9		0	0	-9																
1636 FNMA POOL # 255364 6.0%	31371LV1		2/17/2009	2/24/2016	16,857		0	15,310	1,547		0	0	1,547																
1637 FNMA POOL # 255364 6.0%	31371LV1		2/17/2009	2/25/2016	116		0	120	-4		0	0	-4																
1638 FNMA POOL # 555528 6.0%	31385XD95		2/20/2009	2/24/2016	14,795		0	13,368	1,407		0	0	1,407																
1639 FNMA POOL # 555528 6.0%	31385XD95		2/20/2009	2/25/2016	207		0	215	-8		0	0	-8																
1640 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	2/25/2016	178		0	187	-9		0	0	-9																
1641 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	3/25/2016	1,380		0	1,450	-70		0	0	-70																
1642 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	4/25/2016	3,997		0	4,202	-205		0	0	-205																
1643 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	5/25/2016	776		0	816	-40		0	0	-40																
1644 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	6/25/2016	2,888		0	3,036	-148		0	0	-148																
1645 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	7/25/2016	1,012		0	96,109	5,157		0	0	5,157																
1646 FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	8/25/2016	3,693		0	3,682	-189		0	0	-189																
1647 FNMA POOL # A11758 3.5%	3138ASU2		9/14/2011	2/25/2016	307		0	322	-15		0	0	-15																
1648 FNMA POOL # A11758 3.5%	3138ASU2		9/14/2011	2/25/2016	6		0	7	-1		0	0	-1																
1649 FNMA POOL # A11758 3.5%	3138ASU2		9/14/2011	3/25/2016	359		0	377	-18		0	0	-18																
1650 FNMA POOL # A11758 3.5%	3138ASU2		9/14/2011	3/25/2016	7		0	8	-1		0	0	-1																
1651 FNMA POOL # A11758 3.5%	3138ASU2		9/14/2011	4/25/2016	263		0	276	-13		0	0	-13																
1652 GNMA POOL II AM4931 3.5%	36184SPQ7		6/16/2015	2/20/2016	225		0	234	-9		0	0	-9																
1653 GNMA POOL II AM4931 3.5%	36184SPQ7		6/16/2015	3/20/2016	241		0	251	-10		0	0	-10																
1654 GNMA POOL II AM4931 3.5%	36184SPQ7		6/16/2015	4/18/2016	45,207		0	44,447	760		0	0	760																
1655 GNMA POOL II AM4931 3.5%	36184SPQ7		6/16/2015	4/20/2016	190		0	198	-8		0	0	-8																
1656 GNMA AM9018 4.0% 8/1	36185CAT1		2/29/2016	4/15/2016	48,683		0	48,517	166		0	0	166																

Long Term CG Distributions	70,900
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions		Amount		Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	FMV as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Excess FMV Over Adj. Basis or Losses	737,570
Short Term CG Distributions	70,900	0	0													
1726 FHLMC GOLD Q25830 4.0%	3132M6EB2				4/11/2014	5/15/2016	25			27	-2	0	0	0	0	737,570
1727 FHLMC GOLD Q25830 4.0%	3132M6EB2				4/11/2014	6/15/2016	26			27	-1	0	0	0	0	737,570
1728 FHLMC GOLD Q25830 4.0%	3132M6EB2				4/11/2014	7/8/2016	16,377			15,890	487	0	0	0	0	487
1729 FHLMC GOLD Q25830 4.0%	3132M6EB2				4/11/2014	7/15/2016	365			384	-19	0	0	0	0	-19
1730 FHLMC GOLD Q4120 3.5%	3132M6EB2				8/23/2016	10/15/2016	399			421	-22	0	0	0	0	-22
1731 FHLMC GOLD Q4120 3.5%	3132M6EB2				8/23/2016	11/15/2016	832			878	-46	0	0	0	0	-46
1732 FHLMC GOLD Q4120 3.5%	3132M6EB2				8/23/2016	12/8/2016	78,290			80,537	-2,247	0	0	0	0	-2,247
1733 FHLMC GOLD Q4120 3.5%	3132M6EB2				8/23/2016	12/15/2016	1,475			1,557	-82	0	0	0	0	-82
1734 FHLMC GOLD Q4259 3.5%	3132M6EB2				9/29/2016	11/15/2016	196			208	-12	0	0	0	0	-12
1735 FHLMC GOLD Q4259 3.5%	3132M6EB2				9/29/2016	12/15/2016	255			270	-15	0	0	0	0	-15
1736 FHLMC GOLD Q4259 3.5%	3132M6EB2				9/29/2016	11/15/2017	263			278	-15	0	0	0	0	-15
1737 FHLMC GOLD Q4259 3.5%	3132M6EB2				12/8/2016	11/15/2017	116			120	-4	0	0	0	0	-4
1738 FHLMC GOLD G60103 3.5%	31335ADG0				7/8/2015	1/15/2016	217			224	-7	0	0	0	0	-7
1739 FHLMC GOLD G60103 3.5%	31335ADG0				7/8/2015	2/15/2016	147			152	-5	0	0	0	0	-5
1740 FHLMC GOLD G60103 3.5%	31335ADG0				7/8/2015	3/15/2016	149			154	-5	0	0	0	0	-5
1741 GNMMA II POOL # MA2753 3.0%	36179RBW8				1/13/2016	7/20/2016	146			149	-3	0	0	0	0	-3
1742 GNMMA II POOL # MA2753 3.0%	36179RBW8				5/11/2016	8/20/2016	470			482	-12	0	0	0	0	-12
1743 GNMMA II POOL # MA2753 3.0%	36179RBW8				1/13/2016	8/20/2016	188			193	-5	0	0	0	0	-5
1744 GNMMA II POOL # MA2753 3.0%	36179RBW8				5/11/2016	8/25/2016	22,131			21,666	465	0	0	0	0	465
1745 GNMMA II POOL # MA2753 3.0%	36179RBW8				1/13/2016	8/25/2016	8,852			8,665	187	0	0	0	0	187
1746 GNMMA II POOL # MA2753 3.0%	36179RBW8				5/11/2016	9/20/2016	610			626	-16	0	0	0	0	-16
1747 GNMMA II POOL # MA2753 3.0%	36179RBW8				1/13/2016	9/20/2016	244			250	-6	0	0	0	0	-6
1748 GNMMA G2 MA3036 4.5%	36179RLR8				11/2/2015	1/20/2016	316			341	-25	0	0	0	0	-25
1749 GNMMA G2 MA3036 4.5%	36179RLR8				11/2/2015	2/17/2016	9,400			9,444	-44	0	0	0	0	-44
1750 GNMMA G2 MA3036 4.5%	36179RLR8				11/2/2015	2/20/2016	209			225	-16	0	0	0	0	-16
1751 GNMMA POOL II MA3107 4.5%	36179RNY1				10/9/2015	1/20/2016	992			1,071	-79	0	0	0	0	-79
1752 GNMMA POOL II MA3107 4.5%	36179RNY1				11/2/2015	1/20/2016	1,157			1,248	-91	0	0	0	0	-91
1753 AETNA INC	00817Y108				1/13/2016	9/14/2016	901			845	56	0	0	0	0	56
1754 AETNA INC	00817Y108				1/13/2016	1/14/2016	148,551			147,340	1,311	0	0	0	0	1,311
1755 AGILENT TECHNOLOGIES INC	00846U101				1/6/2016	3/15/2016	2,878			2,862	16	0	0	0	0	16
1756 AGILENT TECHNOLOGIES INC	00846U101				12/9/2015	6/9/2016	5,064			4,539	525	0	0	0	0	525
1757 AGILENT TECHNOLOGIES INC	00846U101				12/9/2015	8/1/2016	2,869			2,476	393	0	0	0	0	393
1758 AGILENT TECHNOLOGIES INC	00846U101				12/9/2015	9/14/2016	893			825	68	0	0	0	0	68
1759 AGILENT TECHNOLOGIES INC	00846U101				12/9/2015	10/5/2016	27,358			23,926	3,432	0	0	0	0	3,432
1760 AGILENT TECHNOLOGIES INC	00846U101				12/9/2015	10/18/2016	46,795			42,505	4,290	0	0	0	0	4,290
1761 ALLY FINANCIAL INC	02005N100				1/7/2015	3/15/2016	531			693	-162	0	0	0	0	-162
1762 ALLY FINANCIAL INC	02005N100				1/7/2015	6/9/2016	3,731			4,852	-1,121	0	0	0	0	-1,121
1763 ALLY FINANCIAL INC	02005N100				1/7/2015	8/1/2016	1,947			2,542	-595	0	0	0	0	-595
1764 ALLY FINANCIAL INC	02005N100				1/7/2015	9/14/2016	968			1,155	-187	0	0	0	0	-187
1765 ALPHABET INC/CA-CL A	02079K305				7/17/2015	3/15/2016	1,496			1,392	104	0	0	0	0	104
1766 ALPHABET INC/CA-CL A	02079K305				7/17/2015	6/9/2016	14,868			13,923	945	0	0	0	0	945
1767 ALPHABET INC/CA-CL A	02079K305				7/17/2015	8/1/2016	8,820			7,658	1,162	0	0	0	0	1,162
1768 ALPHABET INC/CA-CL A	02079K305				8/2/2016	9/14/2016	3,165			3,188	-23	0	0	0	0	-23
1769 ALPHABET INC/CA-CL A	02079K305				9/23/2016	12/2/2016	41,943			44,824	-2,881	0	0	0	0	-2,881
1770 ALPHABET INC/CA-CL A	02079K305				8/2/2016	12/2/2016	16,015			16,737	-722	0	0	0	0	-722
1771 ALPHABET INC/CA-CL A	02079K305				8/2/2016	12/7/2016	33,411			34,271	-860	0	0	0	0	-860
1772 ALPHABET INC/CA-CL A	02079K305				11/16/2016	12/7/2016	14,763			14,769	-6	0	0	0	0	-6
1773 FNMMA POOL # AK2439 3.5%	3138E6V94				2/8/2012	2/25/2016	145			154	-9	0	0	0	0	-9
1774 FNMMA POOL # AK2439 3.5%	3138E6V94				3/14/2014	2/25/2016	41			44	-3	0	0	0	0	-3
1775 FNMMA POOL # AK2439 3.5%	3138E6V94				9/29/2014	2/25/2016	21			22	-1	0	0	0	0	-1
1776 FNMMA POOL # AK2439 3.5%	3138E6V94				2/8/2012	2/25/2016	21			22	-1	0	0	0	0	-1
1777 FNMMA POOL # AK2439 3.5%	3138E6V94				2/8/2012	3/25/2016	130			138	-8	0	0	0	0	-8
1778 FNMMA POOL # AK2439 3.5%	3138E6V94				3/14/2014	3/25/2016	37			39	-2	0	0	0	0	-2
1779 FNMMA POOL # AK2439 3.5%	3138E6V94				9/29/2014	3/25/2016	19			20	-1	0	0	0	0	-1
1780 FNMMA POOL # AK2439 3.5%	3138E6V94				12/15/2014	3/25/2016	19			20	-1	0	0	0	0	-1
1781 FNMMA POOL # AK2439 3.5%	3138E6V94				2/8/2012	4/25/2016	438			464	-26	0	0	0	0	-26
1782 FNMMA POOL # AK2439 3.5%	3138E6V94				3/14/2014	4/25/2016	125			132	-7	0	0	0	0	-7
1783 FNMMA POOL # AK2439 3.5%	3138E6V94				9/29/2014	4/25/2016	63			66	-3	0	0	0	0	-3
1784 FNMMA POOL # AK2439 3.5%	3138E6V94				12/15/2014	4/25/2016	63			66	-3	0	0	0	0	-3
1785 FNMMA POOL # AK2439 3.5%	3138E6V94				2/8/2012	5/25/2016	341			361	-20	0	0	0	0	-20
1786 FNMMA POOL # AK2439 3.5%	3138E6V94				9/29/2014	5/25/2016	97			103	-6	0	0	0	0	-6
1787 FNMMA POOL # AK2439 3.5%	3138E6V94				9/29/2014	5/25/2016	49			51	-2	0	0	0	0	-2
1788 FNMMA POOL # AK2439 3.5%	3138E6V94				12/15/2014	5/25/2016	49			52	-3	0	0	0	0	-3
1789 FNMMA POOL # AK2439 3.5%	3138E6V94				2/8/2012	6/8/2016	16,221			16,236	-15	0	0	0	0	-15
1790 FNMMA POOL # AK2439 3.5%	3138E6V94				3/14/2014	6/8/2016	4,635			4,635	0	0	0	0	0	0
1791 FNMMA POOL # AK2439 3.5%	3138E6V94				12/15/2014	6/8/2016	2,317			2,321	-4	0	0	0	0	-4
1792 GNMMA POOL # AK6880 4.0%	36183QXH3				8/25/2015	2/15/2016	686			734	-48	0	0	0	0	-48
1793 GNMMA POOL # AK6880 4.0%	36183QXH3				8/25/2015	2/24/2016	49,381			49,504	-123	0	0	0	0	-123
1794 GNMMA POOL # AK6880 4.0%	36183QXH3				8/25/2015	3/15/2016	1,923			1,735	-112	0	0	0	0	-112

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

Part XVI-A, Lines 11a-11e (990-PF) - Other Revenue

		Unrelated Business Income		Excluded by Section 512, 513, or 514		
	Program Service Revenue	Business Code	Amount	Exclusion Code	Amount	Related or Exempt Function Income
1	OTHER MUTUAL INCOME			42	369,710	
2	OTHER INCOME			42	2,796	
3	FUGIO VII OTHER INCOME			42	722	
4	FUGIO VIII OTHER INCOME			42	2	
5	FUGIO VII UBTI	525990	-3,143			
6	FUGIO VIII UBTI	525990	-11,843			
7						
8						
9						
10						
11						
12						
13						
14						
15						
16						
17						
18						
19						
20						

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

	Date		Amount
1 Credit from prior year return	11/15/2016	1	49,000
2 First quarter estimated tax payment	5/10/2016	2	9,810
3 Second quarter estimated tax payment	6/9/2016	3	9,660
4 Third quarter estimated tax payment	9/9/2016	4	4,370
5 Fourth quarter estimated tax payment	12/8/2016	5	11,750
6 Other payments		6	
7 Total		7	84,590