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OMB No 1545-0052

2016

Open to Public Inspection

Form **990-PF****Return of Private Foundation**
or Section 4947(a)(1) Trust Treated as Private FoundationDepartment 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			A Employer identification number 31-1605320	
Number and street (or P O box number if mail is not delivered to street address) BNY Mellon, N.A - P O Box 185		Room/suite	B Telephone number (see instructions) (412) 234-0023	
City or town, state or province, country, and ZIP or foreign postal code Pittsburgh PA 15230-0185		C If exemption application is pending, check here ☐		
Foreign country name	Foreign province/state/county	Foreign postal code	D 1. Foreign organizations, check here ☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ☐	
G Check all that apply ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change			E If private foundation status was terminated under section 507(b)(1)(A), check here ☐	
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation			F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐	
I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ 35,365,352		J Accounting method. ☒ Cash ☐ Accrual ☐ Other (specify) _____		

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)	300,000			
	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	606,576	601,003		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	377,312			
	b Gross sales price for all assets on line 6a	10,448,364			
	7 Capital gain net income (from Part IV, line 2)		377,312		
	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)	160,953	167,561			
12 Total. Add lines 1 through 11	1,444,841	1,145,876	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	4,064	4,064		
	18 Taxes (attach schedule) (see instructions)	28,553	12,353		
	19 Depreciation (attach schedule) and depletion				
	20 Occupancy				
	21 Travel, conferences, and meetings				
	22 Printing and publications				
	23 Other expenses (attach schedule)	76,912	76,162		750
	24 Total operating and administrative expenses. Add lines 13 through 23	109,529	92,579	0	750
	25 Contributions, gifts, grants paid	2,050,000			2,050,000
26 Total expenses and disbursements. Add lines 24 and 25	2,159,529	92,579	0	2,050,750	
27 Subtract line 26 from line 12					
a Excess of revenue over expenses and disbursements	-714,688				
b Net investment income (if negative, enter -0-)		1,053,297			
c Adjusted net income (if negative, enter -0-)			0		

For Paperwork Reduction Act Notice, see instructions.

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BNY MELLON FOUNDATION

31-1605320

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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		654,384	553,775	553,775
	3	Accounts receivable ▶				
		Less: allowance for doubtful accounts ▶				
	4	Pledges receivable ▶				
		Less: allowance for doubtful accounts ▶				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)				
	7	Other notes and loans receivable (attach schedule) ▶				
		Less: allowance for doubtful accounts ▶				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges				
	10a	Investments—U S and state government obligations (attach schedule)				
	b	Investments—corporate stock (attach schedule)				
	c	Investments—corporate bonds (attach schedule)				
	11	Investments—land, buildings, and equipment: basis ▶				
	Less: accumulated depreciation (attach schedule) ▶					
12	Investments—mortgage loans					
13	Investments—other (attach schedule)		30,776,195	30,193,387	34,811,577	
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)		31,430,579	30,747,162	35,365,352	
Liabilities	17	Accounts payable and accrued expenses				
	18	Grants payable				
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe ▶)				
	23	Total liabilities (add lines 17 through 22)		0	0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ☐ and complete lines 24 through 26 and lines 30 and 31.					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here ☒ and complete lines 27 through 31.					
	27	Capital stock, trust principal, or current funds		31,430,579	30,747,162	
	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)		31,430,579	30,747,162		
31	Total liabilities and net assets/fund balances (see instructions)		31,430,579	30,747,162		

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	31,430,579
2	Enter amount from Part I, line 27a	2	-714,688
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	38,067
4	Add lines 1, 2, and 3	4	30,753,958
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	6,796
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	30,747,162

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Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co.)		(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a 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	377,312	
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

(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	1,850,750	36,116,215	0.051244
2014	1,835,750	36,766,845	0.049929
2013	1,660,000	35,334,581	0.046979
2012	1,660,750	32,502,830	0.051096
2011	1,699,500	33,423,766	0.050847
2 Total of line 1, column (d)		2	0.250095
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	0.050019
4 Enter the net value of noncharitable-use assets for 2016 from Part X, line 5		4	34,274,632
5 Multiply line 4 by line 3		5	1,714,383
6 Enter 1% of net investment income (1% of Part I, line 27b)		6	10,533
7 Add lines 5 and 6		7	1,724,916
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	2,050,750

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	1	10,533	
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).			
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	2	0	
3	Add lines 1 and 2	3	10,533	
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)	4		
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	10,533	
6	Credits/Payments			
a	2016 estimated tax payments and 2015 overpayment credited to 2016	6a	20,092	
b	Exempt foreign organizations—tax withheld at source	6b		
c	Tax paid with application for extension of time to file (Form 8868)	6c		
d	Backup withholding erroneously withheld	6d		
7	Total credits and payments Add lines 6a through 6d	7	20,092	
8	Enter any penalty for underpayment of estimated tax Check here ☒ if Form 2220 is attached	8		
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	0	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	9,559	
11	Enter the amount of line 10 to be: Credited to 2017 estimated tax Refunded	11	0	

Part VII-A Statements Regarding Activities

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?	Yes	No
1a			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
1b			
c	Did the foundation file Form 1120-POL for this year?		X
1c			
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
2			
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
3			
4a	Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
4a			
b	If "Yes," has it filed a tax return on Form 990-T for this year?	X	
4b			
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
5			
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	
6			
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	
7			
8a	Enter the states to which the foundation reports or with which it is registered (see instructions) NY		
8a			
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	
8b			
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
9			
10	Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses</i>		X
10			

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.

		Yes	No
1a	During the year did the foundation (either directly or indirectly)		
(1)	Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No		
(2)	Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No		
(3)	Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No		
(4)	Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No		
(5)	Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No		
(6)	Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No		
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? Organizations relying on a current notice regarding disaster assistance check here ▶ ☐	1b	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

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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**

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	34,081,148
b	Average of monthly cash balances	1b	715,433
c	Fair market value of all other assets (see instructions)	1c	
d	Total (add lines 1a, b, and c)	1d	34,796,581
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	34,796,581
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see instructions)	4	521,949
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	34,274,632
6	Minimum investment return. Enter 5% of line 5	6	1,713,732

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

1	Minimum investment return from Part X, line 6	1	1,713,732
2a	Tax on investment income for 2016 from Part VI, line 5	2a	10,533
b	Income tax for 2016 (This does not include the tax from Part VI)	2b	
c	Add lines 2a and 2b	2c	10,533
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	1,703,199
4	Recoveries of amounts treated as qualifying distributions	4	
5	Add lines 3 and 4	5	1,703,199
6	Deduction from distributable amount (see instructions)	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	1,703,199

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	2,050,750
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	2,050,750
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	10,533
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	2,040,217

Note. The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2015	(c) 2015	(d) 2016
1 Distributable amount for 2016 from Part XI, line 7				1,703,199
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	92,215			
b From 2012	87,800			
c From 2013				
d From 2014	51,875			
e From 2015	89,557			
f Total of lines 3a through e	321,447			
4 Qualifying distributions for 2016 from Part XII, line 4: \$ 2,050,750				
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				1,703,199
e Remaining amount distributed out of corpus	347,551			
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	668,998			
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)	92,215			
9 Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a	576,783			
10 Analysis of line 9				
a Excess from 2012	87,800			
b Excess from 2013				
c Excess from 2014	51,875			
d Excess from 2015	89,557			
e Excess from 2016	347,551			

N/A

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

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i> See Attached Statement				
Total			▶ 3a	2,050,000
b <i>Approved for future payment</i> NONE				
Total			▶ 3b	NONE

Schedule B
(Form 990, 990-EZ,
or 990-PF)Department of the Treasury
Internal Revenue Service**Schedule of Contributors**

OMB No 1545-0047

2016

▶ Attach to Form 990, Form 990-EZ, or Form 990-PF.

▶ Information about Schedule B (Form 990, 990-EZ, or 990-PF) and its instructions is at www.irs.gov/form990.

Name of the organization

BNY MELLON FOUNDATION

Employer identification number

31-1605320

Organization type (check one)

Filers of:

Section:

Form 990 or 990-EZ

☐ 501(c)() (enter number) organization☐ 4947(a)(1) nonexempt charitable trust **not** treated as a private foundation☐ 527 political organization

Form 990-PF

☒ 501(c)(3) exempt private foundation☐ 4947(a)(1) nonexempt charitable trust treated as a private foundation☐ 501(c)(3) taxable private foundationCheck if your organization is covered by the **General Rule** or a **Special Rule**.**Note:** Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.**General Rule**

- ☒
- For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, contributions totaling \$5,000 or more (in money or property) from any one contributor. Complete Parts I and II. See instructions for determining a contributor's total contributions.

Special Rules

- ☐ For an organization described in section 501(c)(3) filing Form 990 or 990-EZ that met the 33 1/3 % support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), that checked Schedule A (Form 990 or 990-EZ), Part II, line 13, 16a, or 16b, and that received from any one contributor, during the year, total contributions of the greater of (1) \$5,000 or (2) 2% of the amount on (i) Form 990, Part VIII, line 1h, or (ii) Form 990-EZ, line 1. Complete Parts I and II.
- ☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than \$1,000 *exclusively* for religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals. Complete Parts I, II, and III.
- ☐ For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions *exclusively* for religious, charitable, etc., purposes, but no such contributions totaled more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Don't complete any of the parts unless the **General Rule** applies to this organization because it received *nonexclusively* religious, charitable, etc., contributions totaling \$5,000 or more during the year. . . . ▶ \$

Caution: An organization that isn't covered by the General Rule and/or the Special Rules doesn't file Schedule B (Form 990, 990-EZ, or 990-PF), but it **must** answer "No" on Part IV, line 2, of its Form 990, or check the box on line H of its Form 990-EZ or on its Form 990-PF, Part I, line 2, to certify that it doesn't meet the filing requirements of Schedule B (Form 990, 990-EZ, or 990-PF).

Name of organization
BNY MELLON FOUNDATION

Employer identification number
31-1605320

Part II **Noncash Property** (See instructions). Use duplicate copies of Part II if additional space is needed.

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions)	(d) Date received
-----	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions)	(d) Date received
-----	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions)	(d) Date received
-----	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions)	(d) Date received
-----	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions)	(d) Date received
-----	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions)	(d) Date received
-----	----- ----- ----- -----	\$ -----	-----
(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions)	(d) Date received
-----	----- ----- ----- -----	\$ -----	-----

Name of organization
BNY MELLON FOUNDATION

Employer identification number
31-1605320

Part III **Exclusively** religious, charitable, etc., contributions to organizations described in section 501(c)(7), (8), or (10) that total more than \$1,000 for the year from any one contributor. Complete columns (a) through (e) and the following line entry. For organizations completing Part III, enter the total of *exclusively* religious, charitable, etc., contributions of \$1,000 or less for the year (Enter this information once. See instructions) ► \$ _____ 0
Use duplicate copies of Part III if additional space is needed

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-----	----- ----- -----	----- ----- -----	----- ----- -----
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	----- ----- -----		----- ----- -----
	For Prov	Country	
(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-----	----- ----- -----	----- ----- -----	----- ----- -----
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	----- ----- -----		----- ----- -----
	For Prov	Country	
(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-----	----- ----- -----	----- ----- -----	----- ----- -----
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	----- ----- -----		----- ----- -----
	For Prov	Country	
(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
-----	----- ----- -----	----- ----- -----	----- ----- -----
	(e) Transfer of gift		
	Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee
	----- ----- -----		----- ----- -----
	For Prov	Country	

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	MONIQUE R HERENA		C/O BNY MELLON	NEW YORK	NY	10286		CHAIRMAN	1 00	0		
2	DAISEY HOLMES		C/O BNY MELLON	NEW YORK	NY	10286		PRESIDENT	1 00	0		
3	JOSEPH M SAMULSKI		C/O BNY MELLON	NEW YORK	NY	10286		TREASURER	0 25	0		
4	JYOTI CHOPRA		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	0 25	0		
5	KIMBERLY B DAVIS		C/O BNY MELLON	NEW YORK	NY	10286		TREASURER	0 25	0		
6	JOANNE Y JAXTIMER		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	0 25	0		
7	BRIAN D OBERGFELL		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	0 25	0		
8	DOUGLAS SHULMAN		C/O BNY MELLON	NEW YORK	NY	10286		BOARD MEMBER	0 25	0		

BNY MELLON FOUNDATION

31-1605320 Page 1 of 5

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

Recipient(s) paid during the year

Name

ST PATRICK'S CATHEDRAL LANDMARK FOUNDATION

Street

460 MADISON AVENUE

City

NEW YORK

State

NY

Zip Code

10022

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

150,000

Name

BIG BROTHERS BIG SISTERS OF CENTRAL FLORIDA

Street

807 SOUTH ORLANDO AVENUE; SUITE R

City

WINTER PARK

State

FL

Zip Code

32789

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

20,000

Name

BIG BROTHERS BIG SISTERS OF ESSEX, HUDSON & UNION COUNTIES

Street

500 BROAD STREET, 2ND FLOOR

City

NEWARK

State

NJ

Zip Code

07102

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

40,000

Name

BIG BROTHERS BIG SISTERS OF DELAWARE

Street

413 LARCH CIRCLE

City

WILMINGTON

State

DE

Zip Code

19804

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

40,000

Name

BIG BROTHERS BIG SISTERS OF METROPOLITAN CHICAGO

Street

560 WEST LAKE STREET; 5TH FLOOR

City

CHICAGO

State

IL

Zip Code

60661

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

20,000

Name

BIG BROTHERS BIG SISTERS OF MIDDLE TENNESSEE

Street

1704 CHARLOTTE AVENUE, SUITE 130

City

NASHVILLE

State

TN

Zip Code

37203

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

20,000

BNY MELLON FOUNDATION

31-1605320 Page 2 of 5

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

Recipient(s) paid during the year

Name

PEACE INC

Street

217 SOUTH SALINA STREET

City

SYRACUSE

State

NY

Zip Code

13202

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

20,000

Name

BUROUGH OF MANHATTEN COMMUNITY COLLEGE

Street

199 CHAMBERS STREET, FLOOR 1330

City

NEW YORK

State

NY

Zip Code

10022

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

BIG BROTHERS AND SISTERS OF INDEPENDENCE REGION

Street

123 SOUTH BROAD STREET, SUITE 150

City

PHILADELPHIA

State

PA

Zip Code

19109

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

40,000

Name

THE CITY COLLEGE FUND

Street

160 CONVENT AVENUE, SHEPARD HALL #6

City

NEW YORK

State

NY

Zip Code

10031

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

FEEDING AMERICA

Street

35 EAST WACKER DRIVE, SUITE 2000

City

CHICAGO

State

IL

Zip Code

60540

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

GIRLS WHO CODE, INC

Street

28 WEST 23RD STREET, 4TH FLOOR

City

NEW YORK

State

NY

Zip Code

10010

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

BNY MELLON FOUNDATION

31-1605320 Page 3 of 5

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

Recipient(s) paid during the year

Name

GRAHAM WINDHAM

Street

1 PIERREPONT PLAZA, SUITE 901

City

BROOKLYN

State

NY

Zip Code

11201

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

75,000

Name

THE LEGAL AID SOCIETY

Street

199 WATER STREET

City

NEW YORK

State

NY

Zip Code

10038

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

PER SCHOLAS, INC.

Street

804 EST 138TH STREET, 2ND FLOOR

City

BRONX

State

NY

Zip Code

10454

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

UPWARDLY GLOBAL

Street

505 EIGHTH AVENUE, SUITE 602

City

NEW YORK

State

NY

Zip Code

10018

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

BENJAMIN FRANKLIN INSTITUTE OF TECHNOLOGY

Street

41 BERKELEY STREET

City

BOSTON

State

MA

Zip Code

02116

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

BUILD BOSTON

Street

6 BEACON STREET, SUITE 415

City

BOSTON

State

MA

Zip Code

02108

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

75,000

BNY MELLON FOUNDATION

31-1605320 Page 4 of 5

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

Recipient(s) paid during the year

Name

COMMONWEALTH CORPORATION

Street

2 OLIVER STREET, 5TH FLOOR

City

BOSTON

State

MA

Zip Code

02109

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

75,000

Name

MORGAN MEMORIAL GOODWILL INDUSTRIES

Street

1010 HARRISON AVENUE

City

BOSTON

State

MA

Zip Code

02119

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

GIRLS INC. OF NEW YORK CITY

Street

120 WALL STREET

City

NEW YORK

State

NY

Zip Code

10005

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

INTERNATIONAL RESCUE COMMITTEE

Street

122 EAST 42ND STREET

City

NEW YORK

State

NY

Zip Code

10168

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

MY BROTHER'S KEEPER ALLIANCE

Street

1101 30TH STREET NW

City

WASHINGTON

State

DC

Zip Code

20007

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

100,000

Name

MOBILITY INTERNATIONAL USA

Street

132 EAST BROADWAY, SUITE 343

City

EUGENE

State

OR

Zip Code

97401

Foreign Country**Relationship**

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

BNY MELLON FOUNDATION

31-1605320 Page 5 of 5

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

Recipient(s) paid during the year

Name

NPOWER

Street

3 METROTECH CENTER

City

BROOKLYN

State

NY

Zip Code

11201

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

125,000

Name

UNITED NATIONS FOUNDATION

Street

1750 PENNSYLVANIA AVENUE NW, SUITE 300

City

WASHINGTON

State

DC

Zip Code

20006

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

300,000

Name

CODE2040

Street

785 MARKET STREET, SUITE 850

City

SAN FRANCISCO

State

CA

Zip Code

94103

Foreign Country

Relationship

NONE

Foundation Status

PC

Purpose of grant/contribution

GENERAL OPERATING PURPOSES

Amount

50,000

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Name

Street

City

State

Zip Code

Foreign Country

Relationship

Foundation Status

Purpose of grant/contribution

Amount

Long Term CG Distributions	32,716
Short Term CG Distributions	0

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	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
Long Term CG Distributions	Amount	32,716													
Short Term CG Distributions	Amount	0													
73 FINMA AL6223 POOL 4 5%	3138EN4H9	X				1/4/2016	3/25/2016								
74 KIMBERLY CLARK CORP	494368103	X				9/23/2011	7/25/2016	77	10,204	84					7
75 MASSACHUSETTS ST 4 2	57582PMW2	X				1/12/2011	6/29/2016	10,204	5,124	5,124					5,080
76 MC DONALD'S CORPORATIO	580135101	X				1/12/2011	3/15/2016	3,087	1,181	10,018					1,163
77 MC DONALD'S CORPORATIO	580135101	X				1/12/2011	3/15/2016		2,943						144
78 MC DONALD'S CORPORATIO	580135101	X				1/12/2011	3/15/2016	617		572					45
79 MC DONALD'S CORPORATIO	580135101	X				1/12/2011	3/15/2016	1,912		1,559					353
80 MC DONALD'S CORPORATIO	580135101	X				1/12/2011	3/15/2016	382	1,147	1,029					118
81 MC DONALD'S CORPORATIO	580135101	X				6/9/2016	7/25/2016	382	369	369					13
82 MERCK & CO INC	58933Y105	X				1/12/2011	3/15/2016	2,421	1,971	1,971					450
83 MERCK & CO INC	58933Y105	X				1/12/2011	3/15/2016	1,047	1,040	1,040					7
84 MERCK & CO INC	58933Y105	X				1/12/2011	3/15/2016	1,570	1,570	1,570					26
85 ANALOG DEVICES INC	032654105	X				1/12/2011	3/15/2016	2,239	2,079	2,079					160
86 ANALOG DEVICES INC	032654105	X				1/12/2011	3/15/2016	27,445	32,860	32,860					-5,415
87 ANALOG DEVICES INC	032654105	X				1/12/2011	3/15/2016	49,594	60,584	60,584					-10,990
88 ANALOG DEVICES INC	032654105	X				1/12/2011	3/15/2016	1,113	1,248	1,248					-135
89 ANALOG DEVICES INC	032654105	X				8/25/2015	7/27/2016	5,098	4,243	4,243					855
90 ANALOG DEVICES INC	032654105	X				2/4/2016	7/27/2016	1,912	1,546	1,546					366
91 ANHEUSER BUSCH INBEV SF	035244108	X				6/9/2016	7/27/2016	637	575	575					62
92 LOWE'S COMPANIES INC	48661107	X				4/14/2014	1/6/2016	14,208	12,763	12,763					1,445
93 MARATHON PETROLEUM CO	56585A102	X				9/24/2012	3/15/2016	731	299	299					432
94 MARATHON PETROLEUM CO	56585A102	X				1/20/2016	3/15/2016	727	794	794					-67
95 LILLY ELI & CO	532457108	X				1/12/2015	3/15/2016	727	1,084	1,084					-367
96 LILLY ELI & CO	532457108	X				1/20/2016	6/9/2016	744	818	818					-74
97 MARATHON PETROLEUM CO	56585A102	X				1/12/2015	5/25/2016	2,154	2,453	2,453					-111
98 MARATHON PETROLEUM CO	56585A102	X				1/12/2015	5/25/2016	1,112	1,642	1,642					-1,129
99 MARATHON PETROLEUM CO	56585A102	X				1/12/2015	5/25/2016	2,084	2,736	2,736					-530
100 LOCKHEED MARTIN CORP	539830109	X				9/23/2011	3/15/2016	5,419	1,836	1,836					652
101 LOCKHEED MARTIN CORP	539830109	X				6/9/2016	8/9/2016	520	481	481					39
102 LOCKHEED MARTIN CORP	539830109	X				9/23/2011	8/9/2016	6,243	1,763	1,763					4,480
103 LOCKHEED MARTIN CORP	539830109	X				9/23/2011	1/18/2016	5,749	1,763	1,763					3,986
104 LOWE'S COMPANIES INC	48661107	X				1/12/2015	3/15/2016	1,463	1,542	1,542					79
105 KIMBERLY CLARK CORP	494368103	X				9/23/2011	8/17/2016	2,925	1,531	1,531					1,394
106 KOHL'S CORP	500255104	X				1/7/2016	12/12/2016	1,689	1,528	1,528					141
107 KIMBERLY CLARK CORP	494368103	X				9/23/2011	10/28/2016	2,636	1,531	1,531					1,105
108 LAM RESEARCH CORP 3 4	512807A01	X				5/23/2016	10/13/2016	10,100	9,970	9,970					130
109 KOHL'S CORP	500255104	X				1/7/2016	3/15/2016	950	1,018	1,018					-68
110 KOHL'S CORP	500255104	X				1/7/2016	3/15/2016	1,425	1,528	1,528					-103
111 KOHL'S CORP	500255104	X				1/7/2016	5/9/2016	44,602	54,483	54,483					-9,881
112 LAM RESEARCH CORP 3 4	512807A01	X				8/30/2016	10/13/2016	5,050	5,149	5,149					-99
113 KOHL'S CORP	500255104	X				1/7/2016	12/8/2016	3,518	3,055	3,055					463
114 LILLY ELI & CO	532457108	X				1/6/2016	2/4/2016	2,986	3,356	3,356					-360
115 LILLY ELI & CO	532457108	X				1/20/2016	3/15/2016	1,429	1,635	1,635					-206
116 LILLY ELI & CO	532457108	X				1/6/2016	3/15/2016	714	839	839					-125
117 LILLY ELI & CO	532457108	X				1/12/2015	3/15/2016	714	831	831					-117
118 LILLY ELI & CO	532457108	X				1/20/2016	5/25/2016	1,504	1,504	1,504					-131
119 APPLE INC	037833100	X				1/20/2008	9/14/2016	3,008	313	313					2,695
120 APPLE INC	037833100	X				1/20/2008	1/14/2016	23,216	2,553	2,553					20,663
121 ARES CAPITAL CORP	04010L103	X				8/2/2013	3/15/2016	554	724	724					-170
122 ARES CAPITAL CORP	04010L103	X				8/17/2013	3/15/2016	1,661	2,159	2,159					-498
123 BNY MELLON CORP BOND-M	05569M368	X				6/28/2012	9/27/2016	29,000	28,615	28,615					385
124 BNY MELLON CORP BOND-M	05569M368	X				6/23/2016	1/15/2016	34,233	34,500	34,500					-267
125 BNY MELLON CORP BOND-M	05569M368	X				9/14/2016	1/15/2016	88,411	90,000	90,000					-1,589
126 BNY MELLON CORP BOND-M	05569M368	X				6/28/2012	1/15/2016	53,566	52,689	52,689					877
127 BNY MELLON CORP BOND-M	05569M368	X				6/28/2012	1/15/2016	79,000	95,818	95,818					-6,818
128 BNY MELLON CORP BOND-M	05569M368	X				6/28/2012	1/15/2016	80,000	74,438	74,438					-4,562
129 BNY MELLON CORP BOND-M	05569M368	X				6/28/2012	1/15/2016	79,000	74,438	74,438					-4,562
130 BNY MELLON CORP BOND-M	05569M368	X				6/28/2012	1/15/2016	79,000	74,438	74,438					-4,562
131 BNY MELLON CORP BOND-M	05569M368	X				6/28/2012	1/15/2016	79,000	74,438	74,438					-4,562
132 ANHEUSER BUSCH INBEV SF	035244108	X				4/15/2014	1/6/2016	18,301	16,388	16,388					1,913
133 ANHEUSER BUSCH INBEV SF	035244108	X				4/15/2014	1/6/2016	583	539	539					44
134 ANHEUSER BUSCH INBEV SF	035244108	X				4/15/2014	1/6/2016	34,252	29,343	29,343					4,909
135 APPLE INC	037833100	X				10/15/2015	1/4/2016	4,022	4,354	4,354					-332
136 APPLE INC	037833100	X				10/15/2015	1/4/2016	1,341	1,497	1,497					-156
137 APPLE INC	037833100	X				11/20/2008	1/5/2016	28,134	3,168	3,168					24,966
138 APPLE INC	037833100	X				11/20/2008	1/5/2016	3,459	383	383					3,076
139 APPLE INC	037833100	X				3/30/2016	5/25/2016	4,930	5,476	5,476					-546
140 APPLE INC	037833100	X				3/30/2016	5/25/2016	6,032	6,681	6,681					-649
141 APPLE INC	037833100	X				3/31/2016	6/8/2016	11,272	12,471	12,471					-1,199
142 APPLE INC	037833100	X				11/20/2008	6/8/2016	4,046	4,699	4,699					-653
143 APPLE INC	037833100	X				11/20/2008	6/8/2016	1,993	2,321	2,321					-328
144 APPLE INC	037833100	X				11/20/2008	6/8/2016	2,132	2,321	2,321					-189

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		32,716	Capital Gains/Losses		10,448,364		10,071,052		377,312					
		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
145 BNY MELLON SIT US GOV SE	05569M780	X				7/29/2016	11/11/2016	510	514					4
146 BNY MELLON SIT US GOV SE	05569M780	X				8/31/2016	11/11/2016	512	514					2
147 BNY MELLON SIT US GOV SE	05569M780	X				9/30/2016	11/11/2016	360	362					2
148 BNY MELLON SIT US GOV SE	05569M780	X				10/31/2016	11/11/2016	401	403					2
149 BNY MELLON INTERMEDIATE	05569M814	X				6/28/2012	5/27/2016	33,000	34,408					-1,408
150 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	4/25/2016	423	461					-38
151 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	4/25/2016	70	77					-7
152 FNMA AL6223 POOL 4.5%	3138EN4H9	X				1/4/2016	4/25/2016	70	77					-7
153 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	5/25/2016	453	494					-41
154 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	5/25/2016	76	82					-6
155 FNMA AL6223 POOL 4.5%	3138EN4H9	X				1/4/2016	5/25/2016	76	82					-6
156 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	6/25/2016	525	572					-47
157 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	6/25/2016	87	95					-8
158 FNMA AL6223 POOL 4.5%	3138EN4H9	X				1/4/2016	6/25/2016	398	434					-36
159 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	7/25/2016	66	72					-6
160 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	7/25/2016	66	72					-6
161 FNMA AL6223 POOL 4.5%	3138EN4H9	X				1/4/2016	7/25/2016	311	338					-27
162 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	8/25/2016	52	56					-4
163 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	8/25/2016	52	56					-4
164 FNMA AL6223 POOL 4.5%	3138EN4H9	X				1/4/2016	9/25/2016	493	537					-44
165 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	9/25/2016	82	90					-8
166 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	9/25/2016	82	89					-7
167 FNMA AL6223 POOL 4.5%	3138EN4H9	X				1/4/2016	9/25/2016	20,305	20,141					164
168 FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	9/28/2016	3,384	3,357					27
169 FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	9/28/2016	2,651	2,628					23
170 FNMA AL6223 POOL 4.5%	3138EN4H9	X				1/4/2016	10/25/2016	667	727					-60
171 FNMA AL6223 POOL 4.5%	3138ENHG7	X				9/3/2014	2/25/2016	138	147					-9
172 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	3/25/2016	15	16					-1
173 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	4/25/2016	141	149					-8
174 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	5/25/2016	138	147					-9
175 FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	6/25/2016	61	65					-4
176 FNMA POOL # AL5630 4.0%	3138ENZQ5	X				12/16/2014	11/25/2016	186	199					-13
177 FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	12/25/2016	177	190					-13
178 FNMA POOL # AL6150 4.0%	3138ENZQ5	X				12/16/2014	12/5/2017	180	193					-13
179 FNMA POOL # AL6150 4.0%	3138ENZQ5	X				6/8/2015	1/25/2016	152	157					-5
180 FNMA POOL # AL6895 3.5%	3138EPUV4	X				7/28/2015	1/25/2016	51	53					-2
181 FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	2/25/2016	51	53					-2
182 FNMA POOL # AL6895 3.5%	3138EPUV4	X				7/28/2015	2/25/2016	17	18					-1
183 FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	3/25/2016	39	40					-1
184 FNMA POOL # AL6895 3.5%	3138EPUV4	X				7/28/2015	3/25/2016	13	14					-1
185 FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	4/25/2016	102	105					-3
186 FNMA POOL # AL6895 3.5%	3138EPUV4	X				7/28/2015	4/25/2016	34	35					-1
187 FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	5/25/2016	105	108					-3
188 ASG MANAGED FUTURES ST	63872T729	X				11/24/2015	6/24/2016	19,144	19,091					53
189 ASG MANAGED FUTURES ST	63872T729	X				10/15/2015	6/24/2016	15,356	15,186					170
191 ASG GLOBAL ALTERNATIVES	63872T885	X				4/8/2015	5/27/2016	2,129	2,560					-431
192 MONSTER BEVERAGE CORP	61174X109	X				1/13/2014	6/9/2016	1,839	836					1,003
193 MONSTER BEVERAGE CORP	61174X109	X				1/13/2014	9/14/2016	2,429	1,185					1,244
194 NATIONAL GRID PLC-SP ADP	636274300	X				9/23/2011	3/2/2016	2,702	1,951					751
195 NATIONAL GRID PLC-SP ADP	636274300	X				9/23/2011	3/15/2016	1,388	975					413
196 NATIONAL GRID PLC-SP ADP	636274300	X				9/23/2011	3/17/2016	8,563	5,852					2,711
197 ASG GLOBAL ALTERNATIVES	63872T885	X				12/27/2013	5/27/2016	371	435					-64
198 ASG MANAGED FUTURES ST	63872T729	X				12/29/2014	5/27/2016	11,610	12,037					-427
199 ASG MANAGED FUTURES ST	63872T729	X				11/24/2015	5/27/2016	890	909					-19
200 BNY MELLON INTERMEDIATE	05569M814	X				6/28/2012	11/15/2016	116,452	122,483					-6,031
201 BNY MELLON INTERMEDIATE	05569M814	X				12/17/2012	11/15/2016	1,257	1,320					-63
202 BNY MELLON INTERMEDIATE	05569M814	X				6/17/2013	11/15/2016	58,291	60,289					-1,998
203 BNY MELLON INTERNATIONAL	05569M871	X				5/21/2014	5/27/2016	79,000	89,760					-10,760
204 BNY MELLON INTERNATIONAL	05569M871	X				5/21/2014	6/29/2016	287,771	345,217					-57,446
205 BNY MELLON INTERNATIONAL	05569M871	X				9/15/2014	6/29/2016	50,229	59,923					-9,694
206 BNY MELLON INTERNATIONAL	05569M871	X				9/15/2014	9/14/2016	97,594	110,077					-12,483
207 BNY MELLON INTERNATIONAL	05569M871	X				11/1/2014	9/14/2016	122,406	135,763					-13,357
208 BANK OF AMERICA CORP	060505104	X				2/25/2015	3/15/2016	2,556	3,135					-579
209 BANK OF AMERICA CORP	060505104	X				2/25/2015	5/25/2016	3,557	3,860					-303
210 BANK OF AMERICA CORP	060505104	X				2/25/2015	6/9/2016	2,409	2,805					-396
211 BANK OF AMERICA CORP	060505104	X				2/25/2015	9/14/2016	3,428	3,630					-202
212 BANK OF AMERICA CORP	060505104	X				11/16/2016	12/12/2016	7,269	6,342					927
213 BANK OF AMERICA CORP	060505104	X				2/25/2015	12/12/2016	36,120	26,236					9,884
214 BIOMARIN PHARMACEUTICA	09061G101	X				2/23/2015	3/15/2016	838	1,077					-239
215 BIOMARIN PHARMACEUTICA	09061G101	X				2/23/2015	5/25/2016	884	1,077					-193
216 BIOMARIN PHARMACEUTICA	09061G101	X				2/23/2015	6/9/2016	830	1,077					-247

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				
		32,716		0		Capital Gains/Losses Other sales		Gross Sales Price		Date Sold		Date Acquired		Acquisition Method		Check "x" if Purchaser is a Business		Purchaser		Check "x" to include in Part IV		Cost or Other Basis		Valuation Method		Expense of Sale and Cost of Improvements		Depreciation		Adjustments		Net Gain or Loss																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
217	BIOMGEN INC	09062X103	X																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																						

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

Long Term CG Distributions		Amount		Short Term CG Distributions		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss		
		32,716		0		Capital Gains/Losses		10,448,364		10,071,052		377,312		
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 PFIZER INC	717081103	X				6/29/2015	9/14/2016	8,477	8,128				0	349
290 PFIZER INC	717081103	X				6/29/2015	9/14/2016	3,391	3,423				0	-32
291 PFIZER INC	717081103	X				11/20/2008	9/14/2016	27,465	11,782				0	15,683
292 PFIZER INC	717081103	X				6/26/2015	9/14/2016	2,033	2,054				0	-21
293 PFIZER INC	717081103	X				11/20/2008	10/6/2016	12,413	5,382				0	7,031
294 CHEESECAKE FACTORY INC	163072101	X				12/16/2014	4/19/2016	22,037	21,153				0	884
295 CHEESECAKE FACTORY INC	163072101	X				12/16/2014	4/20/2016	21,850	20,960				0	890
296 CHEVRON CORPORATION	166764100	X				9/23/2011	3/15/2016	1,851	1,802				0	49
297 CHEVRON CORPORATION	166764100	X				11/30/2015	3/15/2016	2,777	2,740				0	37
298 CHEVRON CORPORATION	166764100	X				9/23/2011	5/3/2016	20,368	18,108				0	2,260
299 CHEVRON CORPORATION	166764100	X				9/23/2011	5/3/2016	2,736	2,432				0	304
300 CHEVRON CORPORATION	166764100	X				9/23/2011	5/25/2016	2,727	2,432				0	295
301 CHEVRON CORPORATION	166764100	X				9/23/2011	6/8/2016	4,020	3,513				0	507
302 CHEVRON CORPORATION	166764100	X				3/3/2016	6/8/2016	103	87				0	16
303 CHEVRON CORPORATION	166764100	X				9/23/2011	6/9/2016	1,853	1,622				0	231
304 CHEVRON CORPORATION	166764100	X				6/9/2016	7/27/2016	103	103				0	0
305 CHEVRON CORPORATION	166764100	X				3/3/2016	7/27/2016	1,333	1,128				0	205
306 CHEVRON CORPORATION	166764100	X				9/23/2011	7/27/2016	24,730	21,801				0	2,929
307 CHEVRON CORPORATION	166764100	X				9/23/2011	9/14/2016	1,972	1,802				0	170
308 CITIGROUP INC	172967HC8	X				2/12/2014	10/31/2016	15,205	15,112				0	93
309 CITIGROUP INC	172967HC8	X				5/12/2014	10/31/2016	5,068	5,067				0	1
310 CITIGROUP INC	172967HC8	X				9/26/2014	11/1/2016	15,243	14,886				0	357
311 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	3/15/2016	1,309	1,337				0	-28
312 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	5/25/2016	1,861	1,783				0	78
313 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	6/9/2016	1,147	1,114				0	33
314 CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	9/14/2016	2,205	2,005				0	201
315 COGNIZANT TECHNOLOGY S	192446102	X				12/1/2015	3/15/2016	1,740	1,953				0	-213
316 COGNIZANT TECHNOLOGY S	192446102	X				12/1/2015	5/25/2016	2,519	2,604				0	-85
317 COGNIZANT TECHNOLOGY S	192446102	X				12/1/2015	6/9/2016	1,826	1,953				0	-127
318 COGNIZANT TECHNOLOGY S	192446102	X				12/1/2015	6/27/2016	33,328	39,063				0	-5,735
319 COGNIZANT TECHNOLOGY S	192446102	X				12/9/2015	6/27/2016	10,554	11,448				0	-894
320 COGNIZANT TECHNOLOGY S	192446102	X				12/9/2015	6/30/2016	16,550	17,473				0	-923
321 COGNIZANT TECHNOLOGY S	192446102	X				12/14/2015	6/30/2016	23,969	24,959				0	-990
322 COGNIZANT TECHNOLOGY S	192446102	X				9/30/2016	11/28/2016	29,614	25,028				0	4,586
323 COGNIZANT TECHNOLOGY S	192446102	X				11/16/2016	11/28/2016	1,708	1,615				0	93
324 COMCAST CORP CL A	20030N101	X				7/27/2015	1/7/2016	20,965	23,408				0	-2,443
325 COMCAST CORP CL A	20030N101	X				4/16/2012	1/7/2016	3,862	2,078				0	1,784
326 COMCAST CORP CL A	20030N101	X				4/16/2012	1/13/2016	19,372	10,686				0	8,686
327 COMCAST CORP CL A	20030N101	X				4/16/2012	1/21/2016	11,953	6,530				0	5,423
328 COMCAST CORP CL A	20030N101	X				11/24/2014	3/15/2016	1,766	1,648				0	118
329 COMCAST CORP CL A	20030N101	X				3/4/2013	3/15/2016	589	402				0	187
330 COMCAST CORP CL A	20030N101	X				4/16/2012	3/15/2016	1,766	890				0	876
331 FNMA POOL # A6278 5.0%	3138X56Q5	X				1/6/2014	8/25/2016	10	11				0	-1
332 FNMA POOL # A6278 5.0%	3138X56Q5	X				1/6/2014	9/25/2016	12	13				0	-1
333 FNMA POOL # A6278 5.0%	3138X56Q5	X				1/6/2014	10/25/2016	10	11				0	-1
334 FNMA POOL # A6278 5.0%	3138X56Q5	X				1/6/2014	12/25/2016	10	10				0	0
335 FNMA POOL # A6278 5.0%	3138X56Q5	X				1/6/2014	12/25/2016	10	11				0	-1
336 FNMA POOL # A6278 5.0%	3138X56Q5	X				1/6/2014	12/25/2016	10	11				0	-1
337 FNMA POOL # A6278 5.0%	3138X56Q5	X				6/6/2016	7/25/2016	256	270				0	-14
338 FNMA POOL # A6278 5.0%	3138X56Q5	X				6/6/2016	8/25/2016	273	288				0	-15
339 FNMA POOL # A6278 5.0%	3138X56Q5	X				6/6/2016	9/25/2016	373	394				0	-21
340 FNMA POOL # A6278 5.0%	3138X56Q5	X				6/6/2016	10/25/2016	489	527				0	-38
341 FNMA POOL # A6278 5.0%	3138X56Q5	X				9/22/2016	10/25/2016	71	76				0	-5
342 FNMA POOL # A6278 5.0%	3138X56Q5	X				6/6/2016	11/25/2016	474	500				0	-26
343 FNMA POOL # A6278 5.0%	3138X56Q5	X				9/22/2016	11/25/2016	587	619				0	-32
344 FNMA POOL # A6278 5.0%	3138X56Q5	X				6/6/2016	12/25/2016	84	89				0	-5
345 FNMA POOL # A6278 5.0%	3138X56Q5	X				9/22/2016	12/25/2016	21	21				0	0
346 FNMA POOL # A6278 5.0%	3138X56Q5	X				7/8/2013	3/25/2016	375	375				0	0
347 FNMA POOL # A6278 5.0%	3138X56Q5	X				7/8/2013	3/25/2016	10,703	10,201				0	502
348 FNMA POOL # A6278 5.0%	3138X56Q5	X				7/8/2013	4/25/2016	20	20				0	0
349 FNMA POOL # A6278 5.0%	3138X56Q5	X				8/10/2016	10/25/2016	234	252				0	-18
350 FNMA POOL # A6278 5.0%	3138X56Q5	X				9/22/2016	10/25/2016	33	36				0	-3
351 FNMA POOL # A6278 5.0%	3138X56Q5	X				9/22/2016	11/25/2016	502	540				0	-38
352 FNMA POOL # A6278 5.0%	3138X56Q5	X				9/22/2016	11/25/2016	72	77				0	-5
353 FNMA POOL # A6278 5.0%	3138X56Q5	X				9/22/2016	12/9/2016	5,070	5,210				0	-140
354 FNMA POOL # A6278 5.0%	3138X56Q5	X				8/10/2016	12/9/2016	34,685	35,502				0	-817
355 FNMA POOL # A6278 5.0%	3138X56Q5	X				8/10/2016	12/25/2016	762	820				0	-58
356 FNMA POOL # A6278 5.0%	3138X56Q5	X				1/6/2014	2/25/2016	204	224				0	-20
357 FNMA POOL # A6278 5.0%	3138X56Q5	X				1/6/2014	3/25/2016	12	13				0	-1
358 FNMA POOL # A6278 5.0%	3138X56Q5	X				1/6/2014	4/25/2016	614	673				0	-59
359 FNMA POOL # A6278 5.0%	3138X56Q5	X				1/6/2014	5/25/2016	305	334				0	-29

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

Description	CUSIP #	Check "X" if 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	Gross Sales	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
Long Term CG Distributions	32,718									10,448,364			10,071,052		377,312
Short Term CG Distributions	0									0			0		0
361 FNMA POOL # A06278 5.0%	3138X5605	X				1/6/2014	6/25/2016	11		12					-1
362 FNMA POOL # A06278 5.0%	3138X5605	X				1/6/2014	7/25/2016	115		126					-11
363 PNC FINANCIAL SERVICES GROUP INC	693475105	X				2/3/2011	1/20/2016	43,968		24,500					19,468
364 PPG INDUSTRIES INC	693506107	X				2/3/2011	3/15/2016	1,990		1,802					188
365 PPL CORP	693511106	X				5/1/2014	3/15/2016	2,188		1,695					493
366 PPL CORP	693511106	X				5/1/2014	6/13/2016	8,443		6,132					2,311
367 PPL CORP	693511106	X				6/9/2016	6/13/2016	389		392					-3
368 PALO ALTO NETWORKS INC	697435105	X				10/27/2015	3/15/2016	2,157		2,220					-63
369 PALO ALTO NETWORKS INC	697435105	X				10/27/2015	5/25/2016	2,924		3,171					-247
370 PALO ALTO NETWORKS INC	697435105	X				10/27/2015	6/9/2016	1,897		2,220					-323
371 PALO ALTO NETWORKS INC	697435105	X				10/27/2015	7/21/2016	8,995		11,257					-2,262
372 PALO ALTO NETWORKS INC	697435105	X				3/31/2015	7/21/2016	14,950		17,362					-2,412
373 PALO ALTO NETWORKS INC	697435105	X				3/31/2015	8/2/2016	14,441		16,774					-2,333
374 PALO ALTO NETWORKS INC	697435105	X				3/25/2015	8/2/2016	10,134		11,109					-1,075
375 PALO ALTO NETWORKS INC	697435105	X				3/25/2015	9/14/2016	1,478		1,389					89
376 PANERA BREAD CO CL A	69840W108	X				4/20/2016	5/25/2016	1,924		1,961					-37
377 PANERA BREAD CO CL A	69840W108	X				4/20/2016	6/9/2016	1,532		1,525					7
378 PANERA BREAD CO CL A	69840W108	X				4/20/2016	9/14/2016	1,948		1,961					-13
379 PEPSCO INC	713448108	X				11/20/2008	3/15/2016	2,940		1,489					1,451
380 PEPSCO INC	713448108	X				6/1/2012	3/15/2016	3,143		2,094					1,049
381 PEPSCO INC	713448108	X				6/1/2012	4/15/2016	5,483		3,580					1,903
382 PEPSCO INC	713448108	X				11/20/2008	5/25/2016	3,641		1,849					1,792
383 PEPSCO INC	713448108	X				11/20/2008	6/9/2016	2,590		1,284					1,306
384 PEPSCO INC	713448108	X				11/20/2008	9/14/2016	3,467		1,695					1,772
385 PETROBRAS INTL FIN C 5.37	71645WAR2	X				12/18/2014	10/6/2016	10,000		10,075					-75
386 PETROBRAS INTL FIN C 5.37	71645WAR2	X				5/9/2014	4/15/2016	4,300		5,164					-864
387 PETROBRAS INTL FIN C 5.37	71645WAR2	X				12/20/2011	4/18/2016	4,213		4,990					-777
388 PETROBRAS INTL FIN C 5.37	71645WAR2	X				12/20/2011	4/19/2016	4,300		4,990					-690
389 PFIZER INC	717081103	X				1/13/2015	1/6/2016	316		329					-13
390 PFIZER INC	717081103	X				6/26/2015	3/15/2016	6,330		6,213					117
391 PFIZER INC	717081103	X				6/26/2015	3/15/2016	2,072		2,396					-324
392 FNMA POOL # A16895 3.5%	3138EPV4	X				7/28/2015	5/25/2016	35		36					-1
393 FNMA POOL # A16895 3.5%	3138EPV4	X				6/8/2015	8/25/2016	148		153					-5
394 FNMA POOL # A16895 3.5%	3138EPV4	X				7/28/2015	6/25/2016	49		51					-2
395 FNMA POOL # A16895 3.5%	3138EPV4	X				6/8/2015	7/25/2016	204		210					-6
396 FNMA POOL # A16895 3.5%	3138EPV4	X				7/28/2015	7/25/2016	68		70					-2
397 FNMA POOL # A16895 3.5%	3138EPV4	X				6/8/2015	8/25/2016	98		101					-3
398 FNMA POOL # A16895 3.5%	3138EPV4	X				7/28/2015	8/25/2016	33		34					-1
399 FNMA POOL # A16895 3.5%	3138EPV4	X				6/8/2015	9/25/2016	149		154					-5
400 FNMA POOL # A16895 3.5%	3138EPV4	X				7/28/2015	9/25/2016	51		51					-1
401 FNMA POOL # A16895 3.5%	3138EPV4	X				6/8/2015	10/25/2016	218		225					-7
402 FNMA POOL # A16895 3.5%	3138EPV4	X				7/28/2015	10/25/2016	73		75					-2
403 FNMA POOL # A16895 3.5%	3138EPV4	X				9/22/2016	10/25/2016	73		77					-4
404 FNMA POOL # A16895 3.5%	3138EPV4	X				6/8/2015	11/25/2016	166		172					-6
405 FNMA POOL # A16895 3.5%	3138EPV4	X				7/28/2015	11/25/2016	55		57					-2
406 FNMA POOL # A16895 3.5%	3138EPV4	X				9/22/2016	12/25/2016	59		59					-4
407 FNMA POOL # A16895 3.5%	3138EPV4	X				6/8/2015	12/25/2016	173		179					-6
408 FNMA POOL # A16895 3.5%	3138EPV4	X				7/28/2015	12/25/2016	58		60					-2
409 FNMA POOL # A16895 3.5%	3138EPV4	X				9/22/2016	12/25/2016	58		62					-4
410 ASG GLOBAL ALTERNATIVES	63872T885	X				4/8/2013	11/15/2016	1,605		1,756					-153
411 ASG GLOBAL ALTERNATIVES	63872T885	X				12/27/2013	11/15/2016	3,247		3,712					-465
412 ASG GLOBAL ALTERNATIVES	63872T885	X				4/8/2014	11/15/2016	2,091		2,280					-189
413 ASG GLOBAL ALTERNATIVES	63872T885	X				12/29/2014	11/15/2016	1,406		1,596					-190
414 ASG GLOBAL ALTERNATIVES	63872T885	X				11/24/2015	11/15/2016	22,888		26,000					-3,112
415 ASG GLOBAL ALTERNATIVES	63872T885	X				6/20/2011	11/15/2016	38,763		42,146					-3,383
416 NAVIENT CORP	63938C108	X				4/21/2014	3/15/2016	1,240		1,833					-593
417 NETFLIX COM INC	64110L106	X				1/7/2016	3/15/2016	979		1,186					-207
418 NETFLIX COM INC	64110L106	X				1/7/2016	5/25/2016	992		1,186					-194
419 NETFLIX COM INC	64110L106	X				1/7/2016	6/9/2016	974		1,186					-212
420 NETFLIX COM INC	64110L106	X				1/7/2016	7/19/2016	15,202		21,111					-5,909
421 NETFLIX COM INC	64110L106	X				1/13/2016	7/19/2016	14,348		18,177					-3,829
422 NETFLIX COM INC	64110L106	X				1/21/2016	7/19/2016	8,967		11,173					-2,206
423 NEW JERSEY ST ECON 1.09	6455186N8	X				4/24/2014	6/15/2016	20,000		20,000					0
424 NEW RESIDENTIAL INVEST	64628T201	X				5/15/2013	3/15/2016	2,015		2,425					-410
425 NEXTERA ENERGY INC	65339F101	X				9/12/2015	3/15/2016	3,004		2,068					936
426 NEXTERA ENERGY INC	65339F101	X				6/9/2016	6/23/2016	124		124					0
427 NEXTERA ENERGY INC	65339F101	X				9/1/2015	6/23/2016	7,050		4,533					2,517
428 NEXTERA ENERGY INC	65339F101	X				9/1/2015	6/27/2016	2,929		1,829					1,100
429 NEXTERA ENERGY INC	65339F101	X				9/1/2015	7/6/2016	1,692		1,034					658
430 NIKE INC CLASS B	654106103	X				12/4/2015	3/15/2016	1,842		1,986					-144
431 NIKE INC CLASS B	654106103	X				12/4/2015	5/25/2016	2,256		2,848					-392
432 NIKE INC CLASS B	654106103	X				12/4/2015	6/9/2016	1,649		1,986					-337

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	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
Long Term CG Distributions	Amount	32,716												
Short Term CG Distributions	Amount	0												
Totals									Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Capital Gains/Losses									10,448,364		10,071,052		377,312	
Other sales									0		0		0	
433 NIKE INC CLASS B	654106103	X				12/4/2015	9/14/2016	2,205	2,648					-443
434 NUCOR CORP	670346105	X				4/24/2013	3/15/2016	1,353	1,307					46
435 NUCOR CORP	670346105	X				3/15/2013	3/15/2016	1,353	1,412					-59
436 NUCOR CORP	670346105	X				3/6/2013	3/15/2016	451	467					-16
437 NUCOR CORP	670346105	X				4/24/2013	5/25/2016	1,421	1,307					114
438 NUCOR CORP	670346105	X				4/24/2013	6/9/2016	1,513	1,307					206
439 NUCOR CORP	670346105	X				4/24/2013	9/14/2016	1,356	1,307					49
440 NUCOR CORP	670346105	X				3/6/2013	12/1/2016	4,352	3,266					1,086
441 OCCIDENTAL PETROLEUM C	674599105	X				4/21/2015	3/15/2016	1,354	1,595					-241
442 OCCIDENTAL PETROLEUM C	674599105	X				6/2/2015	3/15/2016	677	796					-119
443 OCCIDENTAL PETROLEUM C	674599105	X				6/2/2015	6/8/2016	3,025	3,179					-154
444 OCCIDENTAL PETROLEUM C	674599105	X				3/26/2015	6/8/2016	1,513	1,478					37
445 OCCIDENTAL PETROLEUM C	674599105	X				3/26/2015	8/9/2016	7,359	7,382					-23
446 ORACLE CORP 2.375%	68389XAO8	X				7/23/2015	4/29/2016	15,510	15,212					298
447 PNC FINANCIAL SERVICES G	693475105	X				9/23/2011	1/19/2016	46,409	25,338					21,071
448 BRISTOL-MYERS SQUIBB CO	110122108	X				12/01/2016	9/14/2016	1,655	1,879					-224
449 CVS HEALTH CORPORATION	126650100	X				8/25/2015	3/15/2016	1,521	1,551					-30
450 CVS HEALTH CORPORATION	126650100	X				8/25/2015	5/25/2016	1,959	2,067					-108
451 CVS HEALTH CORPORATION	126650100	X				8/25/2015	5/26/2016	49,471	52,718					-3,247
452 CVS HEALTH CORPORATION	126650100	X				8/25/2015	8/11/2016	21,350	22,741					-1,391
453 CVS HEALTH CORPORATION	126650100	X				9/22/2015	8/11/2016	24,262	24,970					-708
454 CALIFORNIA RESOURCES CO	130570107	X				4/21/2015	4/5/2016	2	3					-1
455 CALIFORNIA RESOURCES CO	130570107	X				6/2/2015	4/5/2016	1	1					0
456 CALIFORNIA RESOURCES CO	130570107	X				6/2/2015	4/5/2016	4	5					-1
457 CALIFORNIA RESOURCES CO	130570107	X				3/26/2015	4/5/2016	11	14					-3
458 CALIFORNIA RESOURCES CO	130570107	X				3/26/2015	4/13/2016	1	1					0
459 CAPITAL ONE FINANCIAL CO	14040H105	X				12/22/2014	3/15/2016	2,751	2,908					-157
460 CAPITAL ONE FINANCIAL CO	14040H105	X				12/22/2014	5/25/2016	2,161	2,181					-20
461 CAPITAL ONE FINANCIAL CO	14040H105	X				12/22/2014	6/9/2016	1,418	1,454					-36
462 CAPITAL ONE FINANCIAL CO	14040H105	X				4/15/2013	6/9/2016	709	538					171
463 CAPITAL ONE FINANCIAL CO	14040H105	X				4/15/2013	9/14/2016	2,827	2,152					675
464 CAPITAL ONE FINANCIAL CO	14040H105	X				4/15/2013	10/4/2016	19,712	14,324					5,388
465 CAPITAL ONE FINANCIAL CO	14040H105	X				4/15/2013	10/5/2016	90,656	86,167					4,489
466 CARDINAL HEALTH INC	14149Y108	X				6/5/2014	3/15/2016	1,617	1,424					193
467 CARDINAL HEALTH INC	14149Y108	X				6/5/2014	5/25/2016	1,552	1,424					128
468 CARDINAL HEALTH INC	14149Y108	X				6/5/2014	6/9/2016	1,587	1,424					163
469 CARDINAL HEALTH INC	14149Y108	X				8/9/2016	9/14/2016	5,274	5,866					-592
470 CARDINAL HEALTH INC	14149Y108	X				6/4/2014	9/14/2016	56,504	53,181					3,323
471 CARDINAL HEALTH INC	14149Y108	X				6/5/2014	9/14/2016	11,301	10,678					623
472 CELANESE CORP-SER A	150870103	X				9/23/2011	3/15/2016	1,265	711					554
473 CELANESE CORP-SER A	150870103	X				9/23/2011	5/25/2016	2,828	1,422					1,406
474 CELANESE CORP-SER A	150870103	X				9/23/2011	6/9/2016	1,420	711					709
475 CELANESE CORP-SER A	150870103	X				9/23/2011	9/14/2016	1,838	1,067					771
476 CELGENE CORP	151020104	X				10/24/2014	3/15/2016	987	1,028					-41
477 CELGENE CORP	151020104	X				10/24/2014	5/25/2016	520	514					6
478 CELGENE CORP	151020104	X				10/24/2014	6/9/2016	532	514					18
479 CELGENE CORP	151020104	X				8/11/2016	3/15/2016	1,163	1,252					-89
480 CHEESECAKE FACTORY INC	163072101	X				2/19/2015	4/18/2016	1,583	1,487					96
481 CHEESECAKE FACTORY INC	163072101	X				2/19/2015	4/18/2016	13,110	12,687					423
482 CHEESECAKE FACTORY INC	163072101	X				12/15/2014	4/19/2016	504	487					17
483 CHEESECAKE FACTORY INC	163072101	X				12/17/2014	4/19/2016	6,555	6,338					217
484 CHEESECAKE FACTORY INC	163072101	X				2/19/2015	4/19/2016	706	694					12
485 FNMA POOL #AL6895 3.5%	3138EPV4	X				6/8/2015	12/5/2017	55	56					-1
486 FNMA POOL #AL6895 3.5%	3138EPV4	X				7/28/2015	12/5/2017	18	19					-1
487 FNMA POOL #AL6895 3.5%	3138EPV4	X				9/22/2016	12/5/2017	18	19					-1
488 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	12/5/2016	148	154					-6
489 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	12/5/2016	74	77					-3
490 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	12/5/2016	62	64					-2
491 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	12/5/2016	228	237					-9
492 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	12/5/2016	116	121					-5
493 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	12/5/2016	258	268					-10
494 FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	6/25/2016	14,161	13,795					366
495 FNMA POOL #AL6970 3.5%	3138EPW83	X				12/8/2016	12/5/2017	303	312					-9
496 FNMA POOL #AL6970 3.5%	3138EPW83	X				4/1/2013	3/25/2016	99	109					-10
497 FNMA POOL #AL6970 3.5%	3138EPW83	X				4/1/2013	3/25/2016	109	120					-11
498 FNMA POOL #AL6970 3.5%	3138EPW83	X				4/1/2013	3/25/2016	102	113					-11
499 FNMA POOL #AL6970 3.5%	3138EPW83	X				4/1/2013	3/25/2016	102	112					-10
500 FNMA POOL #AL6970 3.5%	3138EPW83	X				4/1/2013	3/25/2016	99	108					-9
501 FNMA POOL #AL6970 3.5%	3138EPW83	X				4/1/2013	3/25/2016	4,854	4,727					127
502 FNMA POOL #AL6970 3.5%	3138EPW83	X				4/1/2013	3/25/2016	97	106					-9
503 FNMA POOL #AL6970 3.5%	3138EPW83	X				6/8/2016	12/5/2017	380	401					-21
504 PHILIP MORRIS INTERNAT	718172109	X				9/2/2015	10/3/2016	29,181	23,578					5,603

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

Long Term CG Distributions		Amount	Totals															Net Gain or Loss			
Short Term CG Distributions		32,718	Capital Gains/Losses															Net Gain or Loss			
		0	Other sales															0			
			10,448,364															10,071,052		377,312	
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 PHILIP MORRIS INTERNAT	718172109	X				1/20/2008	10/3/2016	1,362	524					838							
506 PHILIP MORRIS INTERNAT	718172109	X				6/9/2016	12/8/2016	266	305					-37							
507 PHILIP MORRIS INTERNAT	718172109	X				9/23/2011	12/8/2016	2,416	1,726					690							
508 PHILLIPS 66	718546104	X				11/20/2014	2/11/2016	13,083	13,980					-897							
509 PHILLIPS 66	718546104	X				12/10/2014	2/11/2016	15,990	14,763					1,227							
510 PHILLIPS 66	718546104	X				2/11/2016	2/11/2016	18,898	17,608					1,292							
511 PIONEER NATURAL RESOUR	723787107	X				2/19/2015	3/15/2016	1,471	1,762					-291							
512 PIONEER NATURAL RESOUR	723787107	X				2/19/2015	5/3/2016	11,470	11,535					-65							
513 PIONEER NATURAL RESOUR	723787107	X				2/17/2015	5/3/2016	8,443	8,333					110							
514 PIONEER NATURAL RESOUR	723787107	X				2/17/2015	5/25/2016	1,640	1,572					68							
515 PIONEER NATURAL RESOUR	723787107	X				2/17/2015	6/9/2016	1,315	1,258					57							
516 PIONEER NATURAL RESOUR	723787107	X				2/17/2015	8/25/2016	21,089	18,396					2,693							
517 PIONEER NATURAL RESOUR	723787107	X				2/17/2015	9/14/2016	1,408	1,258					150							
518 PLAINS GP HOLDINGS LP	72651A207	X				12/5/2016	12/15/2016	11	12					-1							
519 PROCTER & GAMBLE CO	742718109	X				1/13/2015	3/15/2016	2,434	2,733					-299							
520 PROCTER & GAMBLE CO	742718109	X				12/1/2015	3/15/2016	1,622	1,518					104							
521 PROCTER & GAMBLE CO	742718109	X				1/13/2015	5/25/2016	810	911					-101							
522 PROCTER & GAMBLE CO	742718109	X				1/26/2016	5/25/2016	2,431	2,373					58							
523 PROCTER & GAMBLE CO	742718109	X				1/26/2016	6/9/2016	1,661	1,562					79							
524 PROCTER & GAMBLE CO	742718109	X				1/26/2016	9/14/2016	3,480	3,164					316							
525 QUALCOMM INC	747525103	X				9/2/2016	9/14/2016	3,078	3,169					-91							
526 REGIONS FINL CORP NEW	7591EP100	X				3/10/2015	3/15/2016	1,691	2,022					-331							
527 REGIONS FINL CORP NEW	7591EP100	X				3/10/2015	10/24/2016	8,793	7,992					801							
528 FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	1/25/2017	178	183					-5							
529 FN BC0048 2.5% 11/01	3140EUBS7	X				1/19/2015	1/25/2016	289	293					-4							
530 PHILIP MORRIS INTERNAT	718172109	X				4/30/2015	3/15/2016	2,881	2,497					384							
531 PHILIP MORRIS INTERNAT	718172109	X				4/28/2015	3/15/2016	1,921	1,659					262							
532 PHILIP MORRIS INTERNAT	718172109	X				7/16/2015	3/15/2016	1,921	1,707					214							
533 PHILIP MORRIS INTERNAT	718172109	X				3/4/2014	3/15/2016	960	816					144							
534 PHILIP MORRIS INTERNAT	718172109	X				2/14/2014	4/6/2016	2,011	1,608					403							
535 PHILIP MORRIS INTERNAT	718172109	X				3/4/2014	4/6/2016	4,021	3,251					770							
536 PHILIP MORRIS INTERNAT	718172109	X				3/4/2014	4/6/2016	1,005	816					189							
537 PHILIP MORRIS INTERNAT	718172109	X				9/23/2011	4/6/2016	1,307	831					476							
538 PHILIP MORRIS INTERNAT	718172109	X				4/30/2015	5/25/2016	3,946	3,330					616							
539 PHILIP MORRIS INTERNAT	718172109	X				4/30/2015	6/9/2016	2,439	1,998					441							
540 PHILIP MORRIS INTERNAT	718172109	X				4/30/2015	9/14/2016	3,932	3,330					602							
541 PHILIP MORRIS INTERNAT	718172109	X				4/30/2015	10/3/2016	18,098	15,484					2,614							
542 REGIONS FINL CORP NEW	7591EP100	X				6/9/2016	10/24/2016	212	194					18							
543 COMCAST CORP CL A	20030N101	X				4/16/2012	5/25/2016	2,498	1,187					1,311							
544 COMCAST CORP CL A	20030N101	X				4/16/2012	6/9/2016	1,888	890					998							
545 COMCAST CORP CL A	20030N101	X				3/4/2013	8/18/2016	2,692	1,610					1,082							
546 COMCAST CORP CL A	20030N101	X				7/19/2016	8/19/2016	23,279	23,491					-212							
547 COMCAST CORP CL A	20030N101	X				4/16/2012	8/19/2016	665	297					388							
548 COMCAST CORP CL A	20030N101	X				3/4/2013	8/30/2016	1,305	805					500							
549 COMCAST CORP CL A	20030N101	X				4/16/2012	9/2/2016	20,469	9,202					11,267							
550 COMCAST CORP CL A	20030N101	X				4/16/2012	9/14/2016	2,604	1,187					1,417							
551 COMCAST CORP CL A	20030N101	X				4/16/2012	11/15/2016	670	297					373							
552 FNMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	6/25/2016	222	232					-10							
553 FNMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	7/25/2016	887	929					-42							
554 FNMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	7/26/2016	44,520	44,358					162							
555 FNMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	8/25/2016	1,345	1,409					-64							
556 FNMA POOL # BC0885 3.0%	3140EUBX2	X				6/21/2016	9/25/2016	85	88					-3							
557 FNMA POOL # BC0885 3.0%	3140EUBX2	X				6/21/2016	9/25/2016	145	149					-4							
558 FNMA POOL # BC0885 3.0%	3140EUBX2	X				6/21/2016	10/25/2016	169	163					-4							
559 FNMA POOL # BC0885 3.0%	3140EUBX2	X				6/21/2016	11/25/2016	223	230					-7							
560 FNMA POOL # BC0885 3.0%	3140EUBX2	X				6/21/2016	12/25/2015	198	203					-5							
561 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	3/25/2016	336	340					-4							
562 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	4/25/2016	435	441					-6							
563 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	5/25/2016	216	219					-3							
564 FN BC0048 2.5% 11/01	3140EUBS7	X				4/21/2016	5/25/2016	271	281					-1							
565 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	6/25/2016	786	797					-11							
566 FN BC0048 2.5% 11/01	3140EUBS7	X				4/21/2016	6/25/2016	98	101					0							
567 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	7/25/2016	863	875					-12							
568 FN BC0048 2.5% 11/01	3140EUBS7	X				4/21/2016	7/25/2016	108	111					-3							
569 FN BC0048 2.5% 11/01	3140EUBS7	X				11/19/2015	8/25/2016	565	573					-8							
570 FN BC0048 2.5% 11/01	3140EUBS7	X				4/21/2016	8/25/2016	71	73					-2							
571 DEVON ENERGY CORPORAT	25179M103	X				3/17/2016	9/14/2016	1,600	1,093					507							
572 DEVON ENERGY CORPORAT	25179M103	X				3/17/2016	9/27/2016	66,065	47,261					18,804							
573 WALT DISNEY COITHE	254687106	X				9/23/2011	3/15/2016	980	295					685							
574 WALT DISNEY COITHE	254687106	X				9/23/2011	5/25/2016	1,998	591					1,407							
575 WALT DISNEY COITHE	254687106	X				9/23/2011	6/9/2016	978	295					683							
576 WALT DISNEY COITHE	254687106	X				9/23/2011	9/14/2016	922	295					627							

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			32,716		Capital Gains/Losses		10,448,364		10,071,052		377,312			
			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 DOMINION RES INC VA NEW	25748U109	X				1/6/2016	3/15/2016	1,455	1,371					84
578 FN BC0048	3140EUB57	X				1/19/2015	2/25/2016	432	438					-6
579 COMCAST CORP CL A	20030N101	X				4/13/2012	11/15/2016	22,103	9,783					12,320
580 CONOCOPHILLIPS	20825C104	X				6/11/2015	1/20/2016	4,038	7,691					-3,653
581 CONOCOPHILLIPS	20825C104	X				10/9/2015	1/20/2016	2,019	3,362					-1,343
582 CONOCOPHILLIPS	20825C104	X				11/30/2015	1/20/2016	1,009	1,627					-618
583 CONOCOPHILLIPS	20825C104	X				6/8/2016	8/17/2016	2,143	2,385					-242
584 CONSTELLATION BRANDS IN	21036P108	X				8/14/2015	3/15/2016	1,723	1,532					191
585 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	6/9/2016	1,076	1,168					-92
586 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	9/14/2016	1,508	1,668					-160
587 CONSTELLATION BRANDS IN	21036P108	X				8/14/2015	5/25/2016	2,206	1,787					419
588 CREDIT SUISSE GRP FUN 2	225433AD3	X				3/30/2016	11/7/2016	20,059	19,814					245
589 CONSTELLATION BRANDS IN	21036P108	X				8/14/2015	6/9/2016	1,541	1,277					264
590 CONSTELLATION BRANDS IN	21036P108	X				9/14/2015	9/14/2016	1,947	1,532					415
591 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	3/15/2016	1,230	1,335					-105
592 COSTCO WHSL CORP NEW	22160K105	X				12/4/2015	5/25/2016	1,425	1,668					-243
593 DFA EMERG MKTS CORE EQ	233203421	X				9/5/2012	5/27/2016	30,000	33,191					-3,191
594 DFA EMERG MKTS CORE EQ	233203421	X				6/9/2016	6/9/2016	50,000	53,079					-3,079
595 D T E ENERGY COMPANY	233331107	X				1/6/2016	3/15/2016	1,765	1,594					171
596 D T E ENERGY COMPANY	233331107	X				1/6/2016	8/13/2016	940	797					143
597 D T E ENERGY COMPANY	233331107	X				1/7/2016	6/13/2016	4,698	3,963					735
598 D T E ENERGY COMPANY	233331107	X				6/9/2016	6/13/2016	940	938					2
599 DEVON ENERGY CORPORAT	25179M103	X				3/17/2016	5/25/2016	1,399	1,093					306
600 DEVON ENERGY CORPORAT	25179M103	X				3/17/2016	6/9/2016	1,126	820					306
601 FN BC0048	3140EUB57	X				4/21/2016	9/13/2016	4,630	4,619					11
602 FN BC0048	3140EUB57	X				11/19/2015	9/13/2016	36,361	35,717					644
603 FN BC0048	3140EUB57	X				11/19/2015	9/25/2016	681	671					-10
604 FNMA BC1168	3140EUVN8	X				8/31/2016	10/25/2016	543	585					-42
605 FNMA BC1168	3140EUVN8	X				9/22/2016	10/25/2016	91	98					-7
606 FNMA BC1168	3140EUVN8	X				8/31/2016	11/25/2016	336	362					-26
607 FNMA BC1168	3140EUVN8	X				9/22/2016	11/25/2016	56	61					-5
608 FNMA BC1168	3140EUVN8	X				9/22/2016	12/9/2016	4,959	5,096					-137
609 FNMA BC1168	3140EUVN8	X				8/31/2016	12/9/2016	29,038	29,714					-676
610 FNMA BC1168	3140EUVN8	X				8/31/2016	12/25/2016	678	729					-51
611 FNMA POOL # BC2681	3140EW677	X				3/32/2016	4/25/2016	104	107					-3
612 FNMA POOL # BC2681	3140EW677	X				3/32/2016	5/25/2016	168	172					-4
613 FNMA POOL # BC2681	3140EW677	X				3/32/2016	6/25/2016	147	150					-3
614 FNMA POOL # BC2681	3140EW677	X				3/32/2016	7/25/2016	48	49					-1
615 FNMA POOL # BC2681	3140EW677	X				3/32/2016	8/12/2016	25,025	24,612					-413
616 FNMA POOL # BC2681	3140EW677	X				3/32/2016	8/25/2016	414	424					-10
617 FNMA POOL # BC2681	3140EW677	X				3/32/2016	9/25/2016	42	43					-1
618 FNMA BC9007	3140F5AH6	X				12/9/2016	1/25/2017	304	321					-17
619 FNMA POOL # BD1480	3140F8UE5	X				9/28/2016	11/25/2016	35	37					-2
620 FNMA POOL # BD1480	3140F8UE5	X				9/28/2016	12/25/2016	35	37					-2
621 FNMA POOL # BD1480	3140F8UE5	X				9/28/2016	1/25/2017	37	39					-2
622 FNMA POOL # 962301	31414CRW0	X				5/20/2009	2/24/2016	4,318	4,163					155
623 FNMA POOL # 962301	31414CRW0	X				5/20/2009	2/25/2016	53	54					-1
624 FNMA POOL # AA7694	31416RRQ8	X				9/25/2014	2/24/2016	502	503					-1
625 SALESFORCE COM INC	79466L302	X				9/23/2011	3/15/2016	2,160	884					1,276
626 SALESFORCE COM INC	79466L302	X				3/30/2016	5/25/2016	830	741					89
627 SALESFORCE COM INC	79466L302	X				3/31/2016	5/25/2016	2,489	2,215					274
628 SALESFORCE COM INC	79466L302	X				3/31/2016	6/9/2016	2,484	2,215					269
629 SALESFORCE COM INC	79466L302	X				3/31/2016	7/12/2016	12,326	11,077					1,249
630 SALESFORCE COM INC	79466L302	X				8/19/2016	9/14/2016	2,960	3,095					-145
631 SALESFORCE COM INC	79466L302	X				3/31/2016	10/13/2016	1,414	1,477					-63
632 SALESFORCE COM INC	79466L302	X				8/19/2016	10/13/2016	19,094	20,891					-1,797
633 SALESFORCE COM INC	79466L302	X				9/23/2011	10/13/2016	2,829	1,179					1,650
634 SALESFORCE COM INC	79466L302	X				9/23/2011	10/14/2016	20,880	8,545					12,335
635 SALESFORCE COM INC	79466L302	X				9/23/2011	10/18/2016	23,993	9,723					14,270
636 SCHLUMBERGER LTD	808657108	X				5/26/2015	3/15/2016	2,175	2,735					-560
637 SCHLUMBERGER LTD	808657108	X				6/4/2016	3/15/2016	1,450	1,816					-366
638 SCHLUMBERGER LTD	808657108	X				1/22/2015	4/5/2016	2,908	3,252					-344
639 SCHLUMBERGER LTD	808657108	X				1/22/2015	4/12/2016	4,524	4,878					-354
640 SCHLUMBERGER LTD	808657108	X				8/26/2015	4/12/2016	1,508	1,384					124
641 SCHLUMBERGER LTD	808657108	X				5/26/2015	5/25/2016	2,279	2,735					-456
642 SCHLUMBERGER LTD	808657108	X				5/26/2015	6/9/2016	1,600	1,824					-224
643 SCHLUMBERGER LTD	808657108	X				7/22/2015	8/23/2016	20,449	21,138					-689
644 SCHLUMBERGER LTD	808657108	X				7/22/2015	9/14/2016	1,530	1,691					-161
645 SCHWAB CHARLES CORP NE	809513105	X				9/23/2011	9/14/2016	765	603					162
646 SCHWAB CHARLES CORP NE	809513105	X				6/29/2015	3/15/2016	2,200	2,589					-389
647 SCHWAB CHARLES CORP NE	809513105	X				6/29/2015	5/25/2016	2,733	2,913					-180
648 SCHWAB CHARLES CORP NE	809513105	X				6/29/2015	6/9/2016	2,034	2,266					-232

Part 1, 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		32,716	Capital Gains/Losses Other sales		10,448,384		0		377,312						
		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
649	SCHWAB CHARLES CORP INC	808513105	X				6/29/2015	9/14/2016	2,415	2,589					174
650	SEMPRA ENERGY	816851109	X				5/6/2015	1/6/2016	21,792	24,387					-2,595
651	SEMPRA ENERGY	816851109	X				6/29/2015	1/6/2016	1,847	2,079					-232
652	SEMPRA ENERGY	816851109	X				6/29/2015	1/6/2016	14,128	15,239					-1,111
653	SEMPRA ENERGY	816851109	X				6/29/2015	1/6/2016	1,844	2,126					-282
654	SEMPRA ENERGY	816851109	X				9/23/2015	1/7/2016	59,169	33,466					25,703
655	SEMPRA ENERGY	816851109	X				6/29/2015	1/7/2016	13,803	15,637					-1,834
656	SEMPRA ENERGY	816851109	X				6/29/2015	1/7/2016	3,517	4,252					-735
657	SEMPRA ENERGY	816851109	X				6/29/2015	3/15/2016	499	532					-33
658	SEMPRA ENERGY	816851109	X				6/4/2015	3/15/2016	599	631					-32
659	SEMPRA ENERGY	816851109	X				8/12/2015	3/15/2016	399	417					-18
660	SERVICENOW INC	81762P102	X				8/14/2013	3/15/2016	1,226	961					365
661	SERVICENOW INC	81762P102	X				8/14/2013	3/17/2016	23,733	16,796					6,937
662	SERVICENOW INC	81762P102	X				3/30/2016	3/30/2016	1,840	1,292					548
663	DOMINION RES INC VA NEW	25746U109	X				9/14/2015	3/15/2016	1,455	1,362					93
664	DOMINION RES INC VA NEW	25746U109	X				1/6/2016	5/25/2016	2,824	2,742					82
665	DREYFUS HIGH YIELD-I	261980759	X				8/31/2015	5/27/2016	2,737	2,842					-105
666	DREYFUS HIGH YIELD-I	261980759	X				12/21/2011	5/27/2016	1,713	1,762					-49
667	DREYFUS HIGH YIELD-I	261980759	X				8/31/2016	1/15/2016	2,644	2,687					-43
668	DREYFUS HIGH YIELD-I	261980759	X				9/30/2016	1/15/2016	2,412	2,452					-40
669	DREYFUS HIGH YIELD-I	261980759	X				10/31/2016	1/15/2016	2,473	2,510					-37
670	DREYFUS HIGH YIELD-I	261980759	X				12/21/2011	1/15/2016	98,471	99,926					-1,455
671	DREYFUS GLOBAL REAL ES	261986277	X				1/24/2015	5/27/2016	16,000	15,841					159
672	FNMA POOL # AA7694	31416RRQ8	X				9/25/2014	2/25/2016	16	17					-1
673	FNMA MA2609	31418B3T1	X				7/26/2016	9/25/2016	463	488					-25
674	FNMA MA2609	31418B3T1	X				7/26/2016	10/25/2016	664	699					-35
675	FNMA MA2609	31418B3T1	X				7/26/2016	11/25/2016	888	936					-48
676	FNMA MA2609	31418B3T1	X				7/26/2016	12/25/2016	52,087	53,434					-1,347
677	FNMA MA2609	31418B3T1	X				7/26/2016	12/25/2016	1,330	1,401					-71
678	FNMA MA2653	31418B5P7	X				7/28/2016	9/25/2016	122	131					-9
679	FNMA MA2653	31418B5P7	X				7/28/2016	10/25/2016	79	85					-6
680	FNMA MA2653	31418B5P7	X				7/28/2016	11/25/2016	230	248					-18
681	FNMA MA2653	31418B5P7	X				7/28/2016	12/25/2016	121	130					-9
682	FNMA MA2653	31418B5P7	X				7/28/2016	1/25/2017	203	218					-15
683	FNMA POOL # MA2670	31418B6G6	X				7/8/2016	9/25/2016	105	109					-4
684	FNMA POOL # MA2670	31418B6G6	X				7/8/2016	9/25/2016	134	139					-5
685	FNMA POOL # MA2670	31418B6G6	X				7/8/2016	10/25/2016	132	138					-6
686	FNMA POOL # MA2670	31418B6G6	X				7/8/2016	11/25/2016	142	148					-6
687	DOMINION RES INC VA NEW	25746U109	X				1/6/2016	6/9/2016	1,371	1,470					99
688	DOMINION RES INC VA NEW	25746U109	X				9/14/2015	6/17/2016	2,959	2,723					236
689	DOMINION RES INC VA NEW	25746U109	X				11/30/2015	6/17/2016	1,480	1,349					131
690	DOMINION RES INC VA NEW	25746U109	X				6/9/2016	6/17/2016	740	736					4
691	DOMINION RES INC VA NEW	25746U109	X				7/13/2016	7/13/2016	11,407	9,303					2,104
692	DOMINION RES INC VA NEW	25746U109	X				7/14/2016	7/19/2016	9	7					2
693	DOMINION RES INC VA NEW	25746U109	X				1/6/2016	8/23/2016	21,254	19,194					2,060
694	DOMINION RES INC VA NEW	25746U109	X				1/6/2016	9/14/2016	1,470	1,371					99
695	DOMINION RESOURCES INC	25746U869	X				7/13/2016	10/28/2016	1,498	1,568					-70
696	FNMA POOL # MA2670	31418B6G6	X				9/22/2016	11/25/2016	28	30					-2
697	FNMA POOL # MA2670	31418B6G6	X				7/8/2016	12/25/2016	203	211					-8
698	FNMA POOL # MA2670	31418B6G6	X				9/22/2016	1/25/2017	41	42					-1
699	FNMA POOL # MA2670	31418B6G6	X				7/8/2016	1/25/2017	156	163					-7
700	FNMA POOL # MA2670	31418B6G6	X				9/22/2016	1/25/2017	31	33					-2
701	FNMA MA1860	31418B6B2	X				4/1/2014	2/25/2016	78	83					-5
702	FNMA MA1860	31418B6B2	X				5/15/2015	2/25/2016	39	42					-3
703	FNMA MA1860	31418B6B2	X				4/1/2014	3/25/2016	196	209					-13
704	FNMA MA1860	31418B6B2	X				5/15/2015	3/25/2016	98	107					-8
705	FNMA MA1860	31418B6B2	X				4/1/2014	4/25/2016	281	300					-19
706	FNMA MA1860	31418B6B2	X				5/15/2015	4/25/2016	140	153					-13
707	FNMA MA1860	31418B6B2	X				4/1/2014	5/25/2016	245	261					-16
708	FNMA MA1860	31418B6B2	X				5/15/2015	5/25/2016	122	134					-12
709	FNMA MA1860	31418B6B2	X				5/15/2015	6/14/2016	3,491	3,492					-1
710	FNMA MA1860	31418B6B2	X				4/1/2014	6/14/2016	6,684	6,541					143
711	FNMA MA1860	31418B6B2	X				4/1/2014	6/25/2016	209	223					-14
712	FNMA MA1860	31418B6B2	X				5/15/2015	6/25/2016	104	114					-10
713	FNMA MA1860	31418B6B2	X				4/1/2014	7/25/2016	274	293					-19
714	FNMA MA1897	31418BD89	X				5/23/2014	2/25/2016	472	481					-9
715	FNMA MA1897	31418BD89	X				5/23/2014	3/25/2016	15	15					0
716	SERVICENOW INC	81762P102	X				8/9/2013	3/30/2016	27,906	19,438					8,468
717	SERVICENOW INC	81762P102	X				8/9/2013	3/31/2016	29,467	20,720					8,747
718	SIMON PROPERTY GROUP	828807CD7	X				1/19/2010	8/2/2016	11,303	9,962					1,341
719	SIMON PROPERTY GROUP	828807CD7	X				1/19/2010	8/11/2016	16,963	14,943					2,010
720	3M CO	88579Y101	X				9/30/2015	5/25/2016	2,366	1,995					371

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" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Capital Gains/Losses		Gross Sales Price	Cost or Other Basis	Valuation Method	Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
									Totals	Other sales				Depreciation	Adjustments		Net Gain or Loss
721	3M CO	88579Y101	X				9/3/2015	6/9/2016	1,532		1,532	1,283				249	
722	3M CO	88579Y101	X				9/3/2015	9/14/2016	2,106		2,106	1,710				396	
723	TIME WARNER INC	887317303	X				8/14/2014	3/15/2016	2,117		2,117	2,273				-156	
724	TIME WARNER INC	887317303	X				8/6/2014	3/15/2016	2,823		2,823	3,013				-190	
725	TIME WARNER INC	887317303	X				8/14/2014	5/25/2016	2,926		2,926	3,031				-105	
726	TIME WARNER INC	887317303	X				8/14/2014	6/9/2016	2,997		2,997	3,031				-34	
727	DREYFUS GLOBAL REAL ES	261986277	X				11/24/2015	6/23/2016	4,335		4,335	4,159				176	
728	STARBUCKS CORP 4.3%	855244AH2	X				6/1/2015	1/27/2016	5,263		5,263	4,980				283	
729	DREYFUS SELECT MGR S/C	86271F529	X				6/20/2012	3/15/2016	2,349		2,349	2,702				-353	
730	DREYFUS SELECT MGR S/C	86271F529	X				2/11/2014	3/15/2016	1,376		1,376	1,831				-455	
731	DREYFUS SELECT MGR S/C	86271F529	X				12/4/2013	3/15/2016	8,624		8,624	11,298				-2,674	
732	DREYFUS SELECT MGR S/C	86271F529	X				12/4/2013	5/27/2016	5,391		5,391	6,589				-1,198	
733	DREYFUS SELECT MGR S/C	86271F529	X				10/27/2014	5/27/2016	9,609		9,609	11,098				-1,489	
734	DREYFUS INTERNATIONAL S	86271F537	X				12/31/2015	5/27/2016	9,054		9,054	8,812				242	
735	DREYFUS INTERNATIONAL S	86271F537	X				9/22/2011	5/27/2016	10,946		10,946	8,704				2,242	
736	DREYFUS SELECT MGR S/C	86271F560	X				10/27/2014	3/15/2016	20,563		20,563	26,251				-5,688	
737	DREYFUS SELECT MGR S/C	86271F560	X				2/11/2014	3/15/2016	14,437		14,437	18,164				-3,727	
738	DREYFUS SELECT MGR S/C	86271F560	X				2/11/2014	5/27/2016	15,000		15,000	17,543				-2,543	
739	TAIWAN SEMICONDUCTOR N	874039100	X				2/4/2016	3/15/2016	496		496	463				32	
740	TAIWAN SEMICONDUCTOR N	874039100	X				6/30/2016	9/14/2016	1,432		1,432	1,313				119	
741	TAIWAN SEMICONDUCTOR N	874039100	X				6/30/2016	9/23/2016	20,235		20,235	17,592				2,643	
742	TAIWAN SEMICONDUCTOR N	874039100	X				6/27/2016	9/30/2016	3,364		3,364	2,739				625	
743	TEXAS INSTRUMENTS INC	882508104	X				4/12/2016	8/1/2016	2,101		2,101	1,749				352	
744	3M CO	88579Y101	X				9/3/2015	3/15/2016	1,460		1,460	1,283				177	
745	DREYFUS GLOBAL REAL ES	261986277	X				12/28/2015	6/23/2016	29,407		29,407	27,082				2,325	
746	DREYFUS GLOBAL REAL ES	261986277	X				11/24/2015	6/23/2016	759		759	354				405	
747	DREYFUS OPPORTUNISTIC S	26200C403	X				12/11/2013	5/27/2016	8,357		8,357	9,879				-1,522	
748	DREYFUS OPPORTUNISTIC S	26200C403	X				10/27/2014	5/27/2016	7,643		7,643	8,665				-1,022	
749	DREYFUS OPPORTUNISTIC S	26200C403	X				10/27/2014	6/9/2016	21,871		21,871	24,335				-2,464	
750	DREYFUS OPPORTUNISTIC S	26200C403	X				10/17/2014	6/9/2016	38,129		38,129	41,173				-3,044	
751	DREYFUS INTL SMALL CAP	26201F777	X				6/6/2015	5/27/2016	39,000		39,000	41,434				-2,434	
752	DREYFUS INTL SMALL CAP	26201F777	X				6/8/2015	6/9/2016	60,000		60,000	62,601				-2,601	
753	DREYFUS INTL SMALL CAP	26201F777	X				6/8/2015	6/29/2016	338,000		338,000	379,299				-41,299	
754	DREYFUS NEWTON INTERN	26203E695	X				6/17/2013	5/27/2016	25,000		25,000	26,085				-1,085	
755	DREYFUS NEWTON INTERN	26203E695	X				6/17/2013	9/14/2016	116,349		116,349	121,661				-5,312	
756	DREYFUS NEWTON INTERN	26203E695	X				12/16/2015	9/14/2016	9,246		9,246	9,512				-266	
757	DYNEGY INC/NEW	26817R108	X				3/17/2016	12/8/2016	1,307		1,307	2,177				-870	
758	DYNEGY INC/NEW	26817R108	X				7/27/2016	12/8/2016	10,782		10,782	21,627				-10,845	
759	DYNEGY INC/NEW	26817R108	X				3/18/2016	12/8/2016	4,578		4,578	7,812				-3,234	
760	DYNEGY INC/NEW	26817R108	X				3/17/2016	12/9/2016	17,880		17,880	28,432				-10,552	
761	DYNEGY INC	26817R207	X				11/1/2014	3/15/2016	136		136	333				-197	
762	DYNEGY INC	26817R207	X				11/12/2014	3/15/2016	910		910	2,227				-1,317	
763	DYNEGY INC	26817R207	X				12/12/2014	3/15/2016	455		455	988				-533	
764	DYNEGY INC	26817R207	X				12/15/2014	3/15/2016	318		318	681				-363	
765	DYNEGY INC	26817R207	X				12/15/2014	10/28/2016	920		920	2,236				-1,316	
766	DYNEGY INC	26817R207	X				10/12/2015	10/28/2016	200		200	441				-241	
767	FNMA MA1897 3.5% 5/	31418BD99	X				5/23/2014	4/25/2016	17		17	18				-1	
768	FNMA MA1897 3.5% 5/	31418BD99	X				5/23/2014	5/25/2016	783		783	796				-13	
769	FNMA MA1897 3.5% 5/	31418BD99	X				5/23/2014	6/25/2016	16		16	17				-1	
770	FNMA MA1897 3.5% 5/	31418BD99	X				5/23/2014	7/25/2016	458		458	467				-9	
771	FNMA MA1897 3.5% 5/	31418BD99	X				5/23/2014	8/25/2016	15		15	15				0	
772	FNMA MA1897 3.5% 5/	31418BD99	X				5/23/2014	9/25/2016	685		685	697				-12	
773	FNMA MA1897 3.5% 5/	31418BD99	X				5/23/2014	10/25/2016	351		351	357				-6	
774	FNMA MA1897 3.5% 5/	31418BD99	X				5/23/2014	11/25/2016	380		380	387				-7	
775	FNMA MA1897 3.5% 5/	31418BD99	X				5/23/2014	12/25/2016	412		412	419				-7	
776	FNMA MA1897 3.5% 5/	31418BD99	X				5/23/2014	1/25/2017	11		11	11				0	
777	FNMA MA1897 3.5% 5/	31418BD99	X				3/3/2016	4/25/2016	136		136	146				-10	
778	FNMA MA1897 3.5% 5/	31418BD99	X				3/3/2016	5/25/2016	100		100	107				-7	
779	FNMA MA1897 3.5% 5/	31418BD99	X				3/3/2016	6/25/2016	363		363	368				-5	
780	FNMA MA1897 3.5% 5/	31418BD99	X				3/3/2016	7/25/2016	153		153	164				-11	
781	FNMA MA1897 3.5% 5/	31418BD99	X				3/3/2016	8/25/2016	317		317	338				-21	
782	FNMA MA1897 3.5% 5/	31418BD99	X				3/3/2016	9/13/2016	4,855		4,855	4,836				19	
783	FNMA MA1897 3.5% 5/	31418BD99	X				3/3/2016	10/25/2016	460		460	492				-32	
784	FNMA MA1897 3.5% 5/	31418BD99	X				3/3/2016	11/25/2016	274		274	293				-19	
785	FNMA MA1897 3.5% 5/	31418BD99	X				3/3/2016	12/25/2016	345		345	369				-24	
786	FNMA MA1897 3.5% 5/	31418BD99	X				12/2/2016	1/25/2017	484		484	511				-27	
787	FNMA MA1897 3.5% 5/	31418BD99	X				11/24/2015	1/25/2016	89		89	89				-1	
788	FNMA MA1897 3.5% 5/	31418BD99	X				11/24/2015	2/25/2016	75		75	75				0	
789	FNMA MA1897 3.5% 5/	31418BD99	X				11/24/2015	3/25/2016	118		118	118				0	
790	FNMA MA1897 3.5% 5/	31418BD99	X				11/24/2015	4/25/2016	325		325	326				-1	

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

Long Term CG Distributions		Amount	Totals											Net Gain or Loss	
Short Term CG Distributions		32,716	Capital Gains/Losses											Net Gain or Loss	
		0	Other sales											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 FN MA2487	31418BXR2	X				11/24/2015	5/25/2016	145	146					-1	
794 FN MA2487	31418BXR2	X				11/24/2015	6/14/2016	19,544	19,028					516	
795 FN MA2487	31418BXR2	X				11/24/2015	6/25/2016	428	429					-1	
796 FN MA2487	31418BXR2	X				11/24/2015	7/25/2016	278	279					-1	
797 FN MA2487	31418BXR2	X				11/24/2015	8/25/2016	98	98					0	
798 FN MA2487	31418BXR2	X				11/24/2015	9/25/2016	167	167					0	
799 FN MA2487	31418BXR2	X				11/24/2015	9/28/2016	9,417	9,088					329	
800 FN MA2487	31418BXR2	X				11/24/2015	10/25/2016	181	181					0	
801 FNMA POOL # MA2485 3.5%	31418BXZ4	X				2/4/2016	3/25/2016	91	95					-4	
802 FNMA POOL # MA2485 3.5%	31418BXZ4	X				2/4/2016	4/25/2016	217	228					-11	
803 TIME WARNER INC	887317303	X				8/14/2014	9/14/2016	3,050	3,031					19	
804 UBS COM MTG TR 2012-C1 3	90268GAC5	X				5/11/2016	7/12/2016	6	6					0	
805 UBS COM MTG TR 2012-C1 3	90268GAC5	X				5/11/2016	8/12/2016	21	23					-2	
806 UBS COM MTG TR 2012-C1 3	90268GAC5	X				5/11/2016	9/12/2016	22	23					-1	
807 UBS COM MTG TR 2012-C1 3	90268GAC5	X				5/11/2016	10/13/2016	24	26					-2	
808 UBS COM MTG TR 2012-C1 3	90268GAC5	X				5/11/2016	11/13/2016	22	23					-1	
809 UBS COM MTG TR 2012-C1 3	90268GAC5	X				5/11/2016	12/13/2016	24	26					-2	
810 UNION PAC CORP	907818108	X				9/23/2011	1/22/2016	59,418	35,299					24,119	
811 UNION PAC CORP	907818108	X				8/4/2015	1/22/2016	27,733	38,471					-10,738	
812 EXELON CORP	30161N101	X				8/19/2015	3/17/2016	34,207	33,491					716	
813 EXELON CORP	30161N101	X				8/20/2015	3/17/2016	6,632	6,484					148	
814 EXELON CORP	30161N101	X				8/20/2015	5/25/2016	1,995	2,048					-53	
815 EXELON CORP	30161N101	X				8/20/2015	5/31/2016	20,463	20,477					-14	
816 EXELON CORP	30161N101	X				8/20/2015	6/9/2016	1,401	1,365					36	
817 EXELON CORP	30161N101	X				8/20/2015	9/14/2016	1,318	1,365					-47	
818 EXELON CORP	30161N127	X				7/10/2014	3/15/2016	1,891	2,081					-190	
819 EXXON MOBIL CORP	30231G102	X				7/22/2015	3/3/2016	14,783	14,822					-39	
820 EXXON MOBIL CORP	30231G102	X				7/27/2015	3/3/2016	24,638	23,955					683	
821 EXXON MOBIL CORP	30231G102	X				8/21/2015	3/3/2016	821	740					81	
822 EXXON MOBIL CORP	30231G102	X				12/15/2015	3/3/2016	3,285	3,174					111	
823 EXXON MOBIL CORP	30231G102	X				8/21/2015	3/15/2016	1,646	1,479					167	
824 EXXON MOBIL CORP	30231G102	X				8/21/2015	3/17/2016	22,710	19,969					2,741	
825 EXXON MOBIL CORP	30231G102	X				9/23/2011	3/17/2016	1,682	1,370					312	
826 EXXON MOBIL CORP	30231G102	X				9/23/2011	5/25/2016	2,702	2,055					647	
827 EXXON MOBIL CORP	30231G102	X				9/23/2011	6/9/2016	907	685					222	
828 EXXON MOBIL CORP	30231G102	X				9/23/2011	9/14/2016	1,694	1,370					324	
829 FACEBOOK INC-A	30303M102	X				5/4/2015	3/15/2016	4,530	3,235					1,295	
830 FACEBOOK INC-A	30303M102	X				5/4/2015	5/25/2016	6,141	4,103					2,038	
831 FACEBOOK INC-A	30303M102	X				5/4/2015	6/9/2016	4,388	2,919					1,469	
832 FACEBOOK INC-A	30303M102	X				5/4/2015	9/14/2016	6,131	3,787					2,344	
833 FACEBOOK INC-A	30303M102	X				12/16/2014	9/30/2016	12,293	7,237					5,056	
834 FACEBOOK INC-A	30303M102	X				12/16/2014	1/14/2016	22,496	14,625					7,871	
835 FACEBOOK INC-A	30303M102	X				11/16/2014	1/16/2016	5,386	5,374					12	
836 FACEBOOK INC-A	30303M102	X				12/16/2014	1/16/2016	11,709	7,539					4,170	
837 FLMC GOLD T48004	31287CAD4	X				11/5/2013	2/15/2016	61	62					-1	
838 FLMC GOLD T48004	31287CAD4	X				11/5/2013	3/15/2016	792	810					-18	
839 FLMC GOLD T48004	31287CAD4	X				11/5/2013	4/15/2016	57	58					-1	
840 FLMC GOLD T48004	31287CAD4	X				11/5/2013	5/15/2016	55	57					-2	
841 UNITED MEXICAN STATE 5.6	91086QAU2	X				11/19/2008	9/9/2016	15,265	14,903					362	
842 UNITED PARCEL SERVICE CL	911312106	X				9/23/2011	3/15/2016	1,927	1,176					751	
843 UNITED PARCEL SERVICE CL	911312106	X				9/23/2011	9/16/2016	8,091	4,705					3,386	
844 UNITED PARCEL SERVICE CL	911312106	X				9/23/2011	9/16/2016	213	210					3	
845 U S TREASURY BOND 2.5	912810RK6	X				10/6/2015	1/13/2016	9,237	9,177					60	
846 U S TREASURY BOND 2.5	912810RK6	X				10/15/2015	1/13/2016	4,618	4,622					-4	
847 U S TREASURY BOND 2.5	912810RK6	X				5/19/2015	2/10/2016	9,968	8,959					1,009	
848 U S TREASURY BOND 3.0	912810RM2	X				6/12/2015	1/15/2016	10,365	10,124					241	
849 U S TREASURY BOND 3.0	912810RM2	X				11/3/2015	1/15/2016	5,183	4,996					187	
850 U S TREASURY BOND 3.0	912810RM2	X				11/3/2015	2/10/2016	5,511	4,996					515	
851 U S TREASURY BOND 3.0	912810RM2	X				11/3/2015	10/19/2016	5,501	4,996					505	
852 U S TREASURY BOND 3.0	912810RM2	X				9/9/2015	10/19/2016	11,002	9,920					1,082	
853 U S TREASURY NOTE	912828A7	X				10/27/2016	10/31/2016	9,698	9,673					25	
854 UNITED STATES TREAS 1.37	912828A2	X				10/31/2016	10/31/2016	9,849	9,894					-45	
855 UNITED STATES TREAS 2.0	912828A4	X				11/9/2015	1/20/2016	5,135	5,047					88	
856 UNITED STATES TREAS 2.0	912828A4	X				11/9/2015	2/4/2016	15,497	15,140					357	
857 U S TREASURY NIB	912828G38	X				2/3/2016	5/3/2016	5,213	5,193					20	
858 U S TREASURY INFLATIO 0.1	912828K33	X				9/13/2015	3/17/2016	15,344	15,075					269	
859 U S TREASURY INFLATIO 0.1	912828K33	X				9/28/2015	3/17/2016	15	14					1	
860 UNITED STATES TREAS 0.8	912828M72	X				2/10/2016	4/22/2016	5,008	5,016					-8	
861 UNITED STATES TREAS 0.8	912828M72	X				2/10/2016	4/26/2016	5,006	5,016					-10	
862 UNITED STATES TREAS 0.8	912828M72	X				2/10/2016	5/9/2016	5,015	5,016					-1	
863 UNITED STATES TREAS 0.8	912828M72	X				1/15/2016	5/1/2016	5,014	5,003					11	
864 UNITED STATES TREAS 0.8	912828M72	X				1/15/2016	5/18/2016	5,005	5,003					2	

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

Long Term CG Distributions		Amount		Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss				
Short Term CG Distributions		32,716		0		10,448,364		10,071,052		377,312				
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
865 UNITED STATES TREASURY 0.875%	912828MT2	X				6/14/2016	8/8/2016	5,012	5,014					0
866 UNITED STATES TREASURY 0.875%	912828MT2	X				1/15/2016	9/8/2016	5,009	5,003					0
867 DYNEX INC	26817R207	X				10/9/2015	10/28/2016	80	173					0
868 DYNEX INC	26817R207	X				10/9/2015	12/6/2016	94	260					0
869 DYNEX INC	26817R207	X				3/2/2016	12/6/2016	2,185	3,010					0
870 DYNEX INC	26817R207	X				3/18/2016	12/6/2016	1,873	3,002					0
871 EASTMAN CHEMICAL CO 3.625%	27743ZANO	X				5/29/2012	11/14/2016	5,234	4,989					0
872 EASTMAN CHEMICAL CO 3.625%	27743ZANO	X				5/29/2012	11/14/2016	5,234	4,961					0
873 ELECTRONIC ARTS INC	285512109	X				9/15/2014	2/3/2016	11,380	6,939					0
874 ELECTRONIC ARTS INC	285512109	X				8/19/2015	3/15/2016	37,208	23,373					0
875 EXELON CORP	30161N101	X				2/19/2016	4/25/2016	2,746	2,734					0
876 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	43	46					0
877 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	218	228					0
878 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	44	46					0
879 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	44	46					0
880 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	170	178					0
881 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	34	36					0
882 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	34	36					0
883 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	275	289					0
884 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	55	58					0
885 FNMA POOL # MA2495 3.5%	31418BX24	X				4/26/2016	7/25/2016	55	58					0
886 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	4,941	4,917					0
887 FNMA POOL # MA2495 3.5%	31418BX24	X				4/26/2016	8/23/2016	4,941	4,917					0
888 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	23,915	23,782					0
889 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	421	442					0
890 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	84	88					0
891 FNMA POOL # MA2495 3.5%	31418BX24	X				4/26/2016	8/25/2016	84	88					0
892 FNMA POOL # MA2495 3.5%	31418BX24	X				2/19/2016	4/25/2016	748	784					0
893 FNMA POOL # MA2495 3.5%	31418BX24	X				4/12/2016	8/25/2016	74	77					0
894 FNMA POOL # MA2495 3.5%	31418BX24	X				4/12/2016	8/25/2016	176	185					0
895 FNMA POOL # MA2495 3.5%	31418BX24	X				4/12/2016	8/25/2016	203	213					0
896 FNMA POOL # MA2495 3.5%	31418BX24	X				4/12/2016	8/25/2016	215	226					0
897 UNITED STATES TREASURY 1.125%	912828P87	X				6/17/2016	5/3/2016	4,977	4,940					0
898 UNITED STATES TREASURY 1.125%	912828P87	X				6/17/2016	5/3/2016	5,036	4,963					0
899 U.S. TREASURY NOTE 2.625%	912828PT1	X				4/29/2015	2/4/2016	10,366	10,481					0
900 U.S. TREASURY NOTE 2.625%	912828PT1	X				9/10/2013	4/20/2016	10,320	10,455					0
901 U.S. TREASURY NOTE 2.625%	912828PT1	X				9/10/2013	5/11/2016	5,164	5,227					0
902 UNITED STATES TREASURY 0.625%	912828R93	X				6/30/2016	8/8/2016	4,990	5,001					0
903 U.S. TREASURY NOTE 0.625%	912828TS9	X				1/30/2015	3/30/2016	9,984	9,979					0
904 U.S. TREASURY NOTE 0.625%	912828TS9	X				10/22/2015	3/30/2016	4,992	5,003					0
905 U.S. TREASURY NOTE 0.625%	912828TS9	X				3/4/2016	3/30/2016	4,992	4,993					0
906 U.S. TREASURY NOTE 0.625%	912828TS9	X				3/4/2016	4/22/2016	4,992	4,993					0
907 FLMC GOLD POOL T49004 3.0%	31287CAD4	X				11/5/2013	12/15/2016	37	38					0
908 FLMC GOLD POOL T49004 3.0%	31287CAD4	X				11/5/2013	11/5/2017	37	38					0
909 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	2/15/2016	69	72					0
910 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	3/15/2016	69	73					0
911 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	4/15/2016	71	74					0
912 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	5/15/2016	71	74					0
913 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	6/15/2016	70	73					0
914 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	7/15/2016	70	73					0
915 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	8/15/2016	70	73					0
916 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	9/15/2016	71	74					0
917 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	10/15/2016	71	74					0
918 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	11/15/2016	70	73					0
919 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	12/15/2016	70	74					0
920 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				2/19/2014	1/15/2017	73	76					0
921 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				10/9/2015	1/15/2016	125	129					0
922 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				10/9/2015	2/15/2016	122	127					0
923 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				10/9/2015	3/15/2016	61	64					0
924 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				10/9/2015	4/15/2016	197	204					0
925 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				10/9/2015	5/15/2016	98	103					0
926 FLMC GOLD POOL T49005 3.0%	31287CAE2	X				10/9/2015	6/15/2016	562	584					0
927 FNMA POOL MA2522 3.5%	31418BYU4	X				4/12/2016	9/25/2016	325	341					0
928 FNMA POOL MA2522 3.5%	31418BYU4	X				4/12/2016	9/25/2016	14,309	14,222					0
929 FNMA POOL MA2522 3.5%	31418BYU4	X				4/12/2016	10/25/2016	290	305					0
930 FNMA POOL MA2551 3.0%	31418BZ33	X				3/3/2016	4/25/2016	129	135					0
931 FNMA POOL MA2551 3.0%	31418BZ33	X				2/23/2016	4/25/2016	216	225					0
932 FNMA POOL MA2551 3.0%	31418BZ33	X				2/23/2016	5/25/2016	163	170					0
933 FNMA POOL MA2551 3.0%	31418BZ33	X				2/23/2016	6/25/2016	272	284					0
934 FNMA POOL MA2551 3.0%	31418BZ33	X				3/3/2016	6/25/2016	86	90					0
935 FNMA POOL MA2551 3.0%	31418BZ33	X				2/23/2016	6/25/2016	144	151					0
936 FNMA POOL MA2551 3.0%	31418BZ33	X				3/3/2016	7/25/2016	144	150					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		32,716	Capital Gains/Losses														10,448,364		10,071,052		377,312	
		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								
937 FNMA POOL MA2561 3.0%	31418BZ33	X				2/23/2016	7/25/2016	240	251					-11								
938 FNMA POOL MA2561 3.0%	31418BZ33	X				3/3/2016	8/25/2016	170	177					-7								
939 FNMA POOL MA2561 3.0%	31418BZ33	X				2/23/2016	8/25/2016	283	295					-12								
940 FNMA POOL MA2561 3.0%	31418BZ33	X				3/3/2016	9/25/2016	237	248					-11								
941 UNITED STATES TREASURY 0.8%	912828M72	X				6/14/2016	9/8/2016	5,009	5,014					-5								
942 UNITED STATES TREASURY 1.375%	912828MF4	X				8/23/2016	3/4/2016	17,366	16,743					623								
943 UNITED STATES TREASURY 1.1%	912828N63	X				4/12/2016	10/11/2016	5,020	5,037					-17								
944 UNITED STATES TREASURY 1.1%	912828P87	X				4/19/2016	4/26/2016	4,941	4,983					-42								
945 UNITED STATES TREASURY 0.625%	912828P87	X				4/19/2016	5/3/2016	4,977	4,974					3								
946 U.S. TREASURY NOTE 0.625%	912828TS9	X				3/4/2016	5/11/2016	4,997	4,983					14								
947 U.S. TREASURY NOTE 0.625%	912828TS9	X				12/8/2015	5/18/2016	4,980	4,977					13								
948 U.S. TREASURY NOTE 0.625%	912828TS9	X				5/28/2014	5/18/2016	4,990	4,962					28								
949 U.S. TREASURY NOTE 0.625%	912828TS9	X				5/28/2014	5/24/2016	4,988	4,962					26								
950 U.S. TREASURY NOTE 0.625%	912828TS9	X				7/23/2014	5/24/2016	4,988	4,961					27								
951 U.S. TREASURY NOTE 0.625%	912828TS9	X				9/18/2014	6/7/2016	4,994	4,956					38								
952 U.S. TREASURY NOTE 0.625%	912828TS9	X				9/18/2014	6/23/2016	9,995	9,913					82								
953 U.S. TREASURY NOTE 0.625%	912828TS9	X				9/18/2014	7/19/2016	9,998	9,915					83								
954 U.S. TREASURY NOTE 0.625%	912828TS9	X				1/14/2014	7/19/2016	4,999	4,953					46								
955 U.S. TREASURY NOTE 0.625%	912828TS9	X				1/14/2014	8/1/2016	5,001	4,953					48								
956 U.S. TREASURY NOTE 0.625%	912828TS9	X				1/15/2014	8/1/2016	5,001	4,951					50								
957 U.S. TREASURY NOTE 0.625%	912828TS9	X				1/15/2014	8/30/2016	4,997	4,952					45								
958 U.S. TREASURY NOTE 0.625%	912828TS9	X				1/15/2014	9/9/2016	4,985	4,952					43								
959 U.S. TREASURY NOTE 0.625%	912828TS9	X				9/15/2016	9/22/2016	49,977	49,967					10								
960 U.S. TREASURY NOTE 0.625%	912828TS9	X				3/24/2015	5/11/2016	5,005	4,992					13								
961 U.S. TREASURY NOTE 0.75%	912828TWO	X				9/16/2015	10/7/2016	5,000	4,989					11								
962 U.S. TREASURY NOTE 0.75%	912828TWO	X				2/26/2015	10/7/2016	5,000	4,980					20								
963 U.S. TREASURY NOTE 0.75%	912828TWO	X				2/19/2015	10/11/2016	4,999	4,977					22								
964 U.S. TREASURY NOTE 0.75%	912828TWO	X				2/26/2015	10/11/2016	4,999	4,980					19								
965 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	6/15/2016	50	52					-2								
966 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	7/15/2016	52	54					-1								
967 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	8/15/2016	53	54					-14								
968 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	9/15/2016	627	641					0								
969 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	10/15/2016	37	37					0								
970 FHLMC GOLD T49004 3.0%	31287CAD4	X				11/5/2013	11/15/2016	37	38					-1								
971 FHLMC GOLD T49004 3.0%	3128MJJW9	X				12/0/2016	11/15/2016	281	293					-12								
972 FHLMC GOLD POOL G08671 3.0%	3128MJJW9	X				10/9/2015	4/20/2016	15,067	15,013					54								
973 FHLMC GOLD POOL G08671 3.0%	3128MJJW9	X				10/9/2015	4/20/2016	29,407	29,192					215								
974 FHLMC GOLD POOL G08671 3.0%	3128MJJW9	X				10/9/2015	5/15/2016	686	723					-27								
975 FHLMC GOLD POOL G08671 3.0%	3128MJJW9	X				12/8/2016	11/15/2017	108	111					-3								
976 FHLMC GOLD G08733 3.5%	3128MJJY9	X				9/28/2016	11/15/2016	99	105					-6								
977 FHLMC GOLD POOL #G0871 3.0%	3128MJJY4	X				9/28/2016	12/15/2016	156	165					-9								
978 FHLMC GOLD POOL #G0871 3.0%	3128MJJY4	X				9/28/2016	11/15/2017	168	178					-10								
979 FHLMC GOLD POOL #G0871 3.0%	3128MJJY4	X				8/12/2013	2/15/2016	270	277					-7								
980 FHLMC GOLD G18473 3.0%	3128MJJY4	X				2/23/2016	9/25/2016	396	413					-17								
981 FNMA POOL MA2561 3.0%	31418BZ33	X				3/3/2016	10/25/2016	247	258					-11								
982 FNMA POOL MA2561 3.0%	31418BZ33	X				2/23/2016	10/25/2016	412	431					-19								
983 FNMA POOL MA2561 3.0%	31418BZ33	X				3/3/2016	11/25/2016	510	531					-21								
984 FNMA POOL MA2561 3.0%	31418BZ33	X				2/23/2016	11/25/2016	850	887					-37								
985 FNMA POOL MA2561 3.0%	31418BZ33	X				3/9/2016	12/25/2016	279	290					-11								
986 FNMA POOL #MA2752 3.0%	31418CBW3	X				9/22/2016	10/25/2016	29	30					-1								
987 FNMA POOL #MA2752 3.0%	31418CBW3	X				9/31/2016	11/25/2016	120	126					-6								
988 FNMA POOL #MA2752 3.0%	31418CBW3	X				9/22/2016	11/25/2016	24	25					-1								
989 FNMA POOL #MA2752 3.0%	31418CBW3	X				8/31/2016	12/25/2016	120	126					-6								
990 FNMA POOL #MA2752 3.0%	31418CBW3	X				9/22/2016	12/25/2016	24	25					-1								
991 FNMA POOL #MA2752 3.0%	31418CBW3	X				9/30/2014	10/11/2016	4,969	4,967					32								
992 U.S. TREASURY NOTE 0.75%	912828TWO	X				9/30/2014	10/16/2016	5,002	4,967					35								
993 U.S. TREASURY NOTE 0.75%	912828TWO	X				9/30/2014	10/27/2016	10,002	9,935					67								
994 U.S. TREASURY NOTE 0.75%	912828TWO	X				9/30/2014	11/14/2016	4,998	4,967					31								
995 U.S. TREASURY NOTE 0.75%	912828TWO	X				9/30/2014	11/29/2016	4,997	4,967					30								
996 U.S. TREASURY NOTE 0.75%	912828TWO	X				6/14/2016	6/16/2016	10,057	10,053					4								
997 U.S. TREASURY NB 1% 5/31/1	912828VE7	X				6/14/2016	8/8/2016	10,046	10,053					-7								
998 U.S. TREASURY NB 1% 5/31/1	912828VE7	X				9/21/2015	1/4/2016	4,998	5,018					-20								
999 UNITED STATES TREASURY 0.87%	912828WH9	X				6/4/2014	1/6/2016	10,000	10,011					-11								
1000 UNITED STATES TREASURY 0.87%	912828WH9	X				6/4/2014	2/11/2016	5,018	5,006					12								
1001 UNITED STATES TREASURY 0.87%	912828WH9	X				6/9/2014	2/11/2016	5,018	5,004					12								
1002 UNITED STATES TREASURY 0.87%	912828WH9	X				6/9/2014	2/11/2016	5,018	5,002					16								
1003 UNITED STATES TREASURY 0.87%	912828WH9	X				6/20/2014	3/9/2016	25,030	24,975					55								
1004 UNITED STATES TREASURY 0.87%	912828WH9	X				6/20/2014	3/10/2016	5,006	5,002					65								
1005 FHLMC GOLD G18489 3.0%	3128MMPK1	X				11/18/2013	3/3/2016	7,077	6,935					4								
1006 FHLMC GOLD G18489 3.0%	3128MMPK1	X				11/18/2013	3/15/2016	98	101					142								
1007 FHLMC GOLD G18489 3.0%	3128MMPK1	X				11/18/2013	3/15/2016	98	101					5								

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	Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
										Capital Gains/Losses Other sales	10 071 052	10 448 364	0	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1009	FILMCG GOLD G18489 3.0%	3128MMRK1	X				12/13/2013	3/15/2016	96			100					-2
1010	FILMCG GOLD C91738 3.0%	3128P74X8	X				2/4/2014	2/15/2016	69			74					-5
1011	FILMCG GOLD C91738 3.0%	3128P74X8	X				2/4/2014	3/15/2016	110			117					-7
1012	FILMCG GOLD C91738 3.0%	3128P74X8	X				2/4/2014	4/15/2016	85			91					-6
1013	FILMCG GOLD C91738 3.0%	3128P74X8	X				2/4/2014	5/15/2016	58			72					-4
1014	FILMCG GOLD C91738 3.0%	3128P74X8	X				2/4/2014	6/15/2016	114			121					-7
1015	FILMCG GOLD C91738 3.0%	3128P74X8	X				2/4/2014	7/15/2016	108			115					-7
1016	FILMCG GOLD C91738 3.0%	3128P74X8	X				2/4/2014	8/15/2016	76			81					-5
1017	FILMCG GOLD C91738 3.0%	3128P74X8	X				2/4/2014	9/15/2016	212			225					-13
1018	FILMCG GOLD C91738 3.0%	3128P74X8	X				2/4/2014	10/15/2016	171			182					-11
1019	FILMCG GOLD C91738 3.0%	3128P74X8	X				2/4/2014	11/15/2016	103			109					-6
1020	FILMCG GOLD C91738 3.0%	3128P74X8	X				2/4/2014	12/15/2016	136			147					-11
1021	FILMCG GOLD C91738 3.0%	3128P74X8	X				11/29/2016	12/15/2016	69			74					-5
1022	FILMCG GOLD C91738 3.0%	3128P74X8	X				2/4/2014	1/15/2017	99			105					-6
1023	FILMCG GOLD C91738 3.0%	3128P74X8	X				11/29/2016	1/15/2017	50			53					-3
1024	FILMCG GOLD C91339 3.0%	3128P7PY3	X				2/4/2014	2/15/2016	54			58					-4
1025	FILMCG GOLD C91339 3.0%	3128P7PY3	X				9/26/2014	2/15/2016	18			19					-1
1026	FILMCG GOLD C91339 3.0%	3128P7PY3	X				2/23/2016	12/25/2016	464			485					-21
1027	FILMCG GOLD C91339 3.0%	3128P7PY3	X				3/3/2016	1/25/2017	388			404					-16
1028	FILMCG GOLD C91339 3.0%	3128P7PY3	X				6/14/2016	8/21/2016	733			786					-53
1029	FILMCG GOLD C91339 3.0%	3128P7PY3	X				6/14/2016	8/21/2016	29,703			29,738					-35
1030	FILMCG GOLD C91339 3.0%	3128P7PY3	X				6/14/2016	8/21/2016	708			760					-52
1031	FILMCG GOLD C91339 3.0%	3128P7PY3	X				7/8/2016	8/25/2016	78			81					-3
1032	FILMCG GOLD C91339 3.0%	3128P7PY3	X				7/8/2016	8/25/2016	122			127					-5
1033	FILMCG GOLD C91339 3.0%	3128P7PY3	X				7/8/2016	10/25/2016	116			121					-5
1034	FILMCG GOLD C91339 3.0%	3128P7PY3	X				9/28/2016	10/25/2016	23			24					-1
1035	FILMCG GOLD C91339 3.0%	3128P7PY3	X				7/8/2016	11/25/2016	124			129					-5
1036	FILMCG GOLD C91339 3.0%	3128P7PY3	X				9/28/2016	12/25/2016	25			26					-1
1037	FILMCG GOLD C91339 3.0%	3128P7PY3	X				7/8/2016	12/25/2016	155			161					-6
1038	FILMCG GOLD C91339 3.0%	3128P7PY3	X				9/28/2016	12/25/2016	31			32					-1
1039	FILMCG GOLD C91339 3.0%	3128P7PY3	X				7/8/2016	1/25/2017	173			180					-7
1040	FILMCG GOLD C91339 3.0%	3128P7PY3	X				9/28/2016	1/25/2017	35			36					-1
1041	FILMCG GOLD C91339 3.0%	3128P7PY3	X				9/28/2016	10/25/2016	118			122					-4
1042	FILMCG GOLD C91339 3.0%	3128P7PY3	X				9/28/2016	10/25/2016	20			20					-5
1043	FILMCG GOLD C91339 3.0%	3128P7PY3	X				8/12/2016	11/25/2016	126			131					-5
1044	FILMCG GOLD C91339 3.0%	3128P7PY3	X				9/22/2016	11/25/2016	21			22					-1
1045	FILMCG GOLD C91339 3.0%	3128P7PY3	X				8/12/2016	12/25/2016	116			121					-5
1046	FILMCG GOLD C91339 3.0%	3128P7PY3	X				9/22/2016	12/25/2016	19			20					-1
1047	FILMCG GOLD C91339 3.0%	3128P7PY3	X				8/12/2016	1/25/2017	157			164					-7
1048	FILMCG GOLD C91339 3.0%	3128P7PY3	X				9/22/2016	1/25/2017	26			27					-1
1049	FILMCG GOLD C91339 3.0%	3128P7PY3	X				8/31/2016	10/25/2016	143			151					-8
1050	FILMCG GOLD C91339 3.0%	3128P7PY3	X				6/16/2014	3/10/2016	5,006			4,997					9
1051	UNITED STATES TREAS 0.87	912828WH9	X				12/30/2015	3/10/2016	5,006			4,985					11
1052	UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	3/10/2016	10,012			9,990					22
1053	UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	4/11/2016	5,014			4,995					19
1054	UNITED STATES TREAS 0.87	912828WH9	X				6/20/2014	4/20/2016	15,045			14,985					60
1055	UNITED STATES TREAS 0.87	912828WH9	X				9/23/2011	3/15/2016	1,920			1,374					546
1056	UNITED STATES TREAS 0.87	912828WH9	X				9/23/2011	5/25/2016	2,005			1,374					631
1057	UNITED STATES TREAS 0.87	912828WH9	X				9/23/2011	6/9/2016	1,838			1,236					602
1058	UNITED STATES TREAS 0.87	912828WH9	X				9/23/2011	9/14/2016	2,134			1,442					692
1059	UNITED STATES TREAS 0.87	912828WH9	X				9/14/2016	9/14/2016	1,998			1,999					-1
1060	UNIVERSAL HEALTH SERV	913903100	X				9/22/2015	3/15/2016	1,244			1,529					-285
1061	UNIVERSAL HEALTH SERV	913903100	X				9/22/2015	5/25/2016	1,758			1,806					-48
1062	UNIVERSAL HEALTH SERV	913903100	X				9/22/2015	6/9/2016	1,378			1,390					-12
1063	UNIVERSAL HEALTH SERV	913903100	X				9/22/2015	9/14/2016	1,444			1,667					-223
1064	VALERO ENERGY CORP NEV	91913Y100	X				2/11/2016	3/15/2016	2,345			2,188					357
1065	VALERO ENERGY CORP NEV	91913Y100	X				8/27/2015	3/15/2016	1,909			1,785					124
1066	VALERO ENERGY CORP NEV	91913Y100	X				2/11/2016	3/17/2016	23,109			19,694					3,415
1067	VALERO ENERGY CORP NEV	91913Y100	X				7/21/2014	4/5/2016	1,896			1,452					444
1068	VALERO ENERGY CORP NEV	91913Y100	X				5/2/2016	5/25/2016	3,319			3,498					-179
1069	VALERO ENERGY CORP NEV	91913Y100	X				5/2/2016	6/9/2016	1,612			1,749					-137
1070	VALERO ENERGY CORP NEV	91913Y100	X				5/2/2016	9/14/2016	2,735			2,915					-180
1071	VALERO ENERGY CORP NEV	91913Y100	X				5/2/2016	10/28/2016	12,313			12,244					69
1072	FILMCG GOLD G18473 3.0%	3128MMQ30	X				8/27/2013	2/15/2016	39			40					-1
1073	FILMCG GOLD G18473 3.0%	3128MMQ30	X				8/27/2013	2/23/2016	28,180			25,672					508
1074	FILMCG GOLD G18473 3.0%	3128MMQ30	X				8/27/2013	2/23/2016	3,740			3,670					70
1075	FILMCG GOLD G18489 3.0%	3128MMRK1	X				11/18/2013	2/15/2016	87			80					-3
1076	FILMCG GOLD G18489 3.0%	3128MMRK1	X				12/13/2013	2/15/2016	87			89					-2
1077	FILMCG GOLD C91339 3.0%	3128P7PY3	X				2/4/2014	3/15/2016	52			56					-4
1078	FILMCG GOLD C91339 3.0%	3128P7PY3	X				9/26/2014	4/15/2016	17			19					-2
1079	FILMCG GOLD C91339 3.0%	3128P7PY3	X				2/4/2014	4/15/2016	78			83					-5
1080	FILMCG GOLD C91339 3.0%	3128P7PY3	X				9/26/2014	4/15/2016	26			28					-2

	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	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

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

Long Term CG Distributions Short Term CG Distributions	Amount		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
	32,716																
	0																
Capital Gains/Losses																	
Other sales																	
10,448,364																	
0																	
377,312																	
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		32,716		Capital Gains/Losses		10,448,364		10,071,052		377,312				
		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
1297 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	4/15/2016	393	401					-8
1298 FHLMC GOLD A95828 4.5%	312944PM7	X				13/02/2014	4/15/2016	98	106					-8
1299 FHLMC GOLD A95828 4.5%	312944PM7	X				9/26/2014	4/15/2016	33	35					-2
1300 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	4/15/2016	515	525					-10
1301 GNMA POOL II MA3107 4.5%	36179RNY1	X				11/2/2015	12/01/2016	496	535					-39
1302 GNMA POOL II MA3107 4.5%	36179RNY1	X				10/9/2015	2/12/2016	14,577	14,681					-104
1303 GNMA POOL II MA3107 4.5%	36179RNY1	X				11/2/2015	2/12/2016	14,577	14,658					-81
1304 GNMA POOL II MA3107 4.5%	36179RNY1	X				10/9/2015	2/20/2016	385	415					-30
1305 GNMA POOL II MA3107 4.5%	36179RNY1	X				11/2/2015	2/20/2016	385	415					-30
1306 GNMA MA3247 5.0%	36179RNY1	X				6/7/2016	7/20/2016	776	841					-65
1307 GNMA MA3247 5.0%	36179RNY1	X				6/7/2016	8/20/2016	635	688					-53
1308 GNMA MA3247 5.0%	36179RNY1	X				6/7/2016	9/20/2016	606	667					-61
1309 GNMA MA3247 5.0%	36179RNY1	X				6/7/2016	10/20/2016	564	611					-47
1310 GNMA MA3247 5.0%	36179RNY1	X				6/7/2016	11/20/2016	289	313					-24
1311 GNMA MA3247 5.0%	36179RNY1	X				6/7/2016	12/17/2016	9,555	9,628					-73
1312 GNMA MA3247 5.0%	36179RNY1	X				6/7/2016	12/20/2016	348	377					-29
1313 GNMA II MA3456 4.5%	36179RZV4	X				2/12/2016	3/20/2016	180	194					-14
1314 GNMA II MA3456 4.5%	36179RZV4	X				2/12/2016	4/20/2016	788	828					-40
1315 GNMA II MA3456 4.5%	36179RZV4	X				2/12/2016	5/17/2016	28,039	29,192					-153
1316 GNMA II MA3456 4.5%	36179RZV4	X				2/12/2016	5/20/2016	1,959	2,111					-152
1317 GNMA MA3665 4.5%	36179SCA3	X				5/17/2016	6/20/2016	15	16					-1
1318 EATON CORP PLC	G29183103	X				8/4/2015	6/9/2016	1,885	1,715					170
1319 EATON CORP PLC	G29183103	X				8/4/2015	9/14/2016	2,515	2,263					252
1320 INGERSOLL-RAND PLC	G47791101	X				2/16/2012	3/15/2016	2,324	1,216					1,048
1321 INGERSOLL-RAND PLC	G47791101	X				2/16/2012	5/25/2016	3,298	1,595					1,703
1322 INGERSOLL-RAND PLC	G47791101	X				2/16/2012	6/9/2016	1,970	957					1,013
1323 INGERSOLL-RAND PLC	G47791101	X				2/16/2012	9/14/2016	3,176	1,595					1,581
1324 INVESCO LTD	G49181108	X				9/23/2011	3/15/2016	2,048	1,110					938
1325 INVESCO LTD	G49181108	X				9/23/2011	5/25/2016	2,790	1,427					1,363
1326 INVESCO LTD	G49181108	X				9/23/2011	6/9/2016	1,744	992					792
1327 INVESCO LTD	G49181108	X				7/20/2016	9/14/2016	2,729	2,525					204
1328 NABORS INDUSTRIES LTD	G6359F103	X				8/23/2016	9/14/2016	1,385	1,540					-155
1329 NABORS INDUSTRIES LTD	G6359F103	X				11/16/2016	11/30/2016	3,716	3,107					609
1330 NABORS INDUSTRIES LTD	G6359F103	X				10/28/2016	11/30/2016	17,608	13,178					4,430
1331 NABORS INDUSTRIES LTD	G6359F103	X				10/28/2016	12/1/2016	985	733					252
1332 NABORS INDUSTRIES LTD	G6359F103	X				10/28/2016	12/6/2016	10,605	7,496					3,109
1333 NABORS INDUSTRIES LTD	G6359F103	X				8/23/2016	12/6/2016	10,434	6,262					4,172
1334 NXP SEMICONDUCTORS NV	N6596X109	X				2/4/2016	3/15/2016	2,330	2,281					49
1335 NXP SEMICONDUCTORS NV	N6596X109	X				2/4/2016	5/25/2016	3,697	3,041					656
1336 NXP SEMICONDUCTORS NV	N6596X109	X				2/4/2016	6/9/2016	1,801	1,521					280
1337 NXP SEMICONDUCTORS NV	N6596X109	X				7/21/2016	9/2/2016	9,672	9,291					381
1338 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	8/15/2016	534	544					-10
1339 FHLMC GOLD A95828 4.5%	312944PM7	X				13/02/2014	8/15/2016	134	144					-10
1340 FHLMC GOLD A95828 4.5%	312944PM7	X				9/26/2014	8/15/2016	44	48					-4
1341 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	9/15/2016	648	660					-12
1342 FHLMC GOLD A95828 4.5%	312944PM7	X				13/02/2014	9/15/2016	162	175					-13
1343 FHLMC GOLD A95828 4.5%	312944PM7	X				9/26/2014	9/15/2016	54	58					-4
1344 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	10/15/2016	526	536					-10
1345 FHLMC GOLD A95828 4.5%	312944PM7	X				13/01/2014	10/15/2016	131	142					-11
1346 FHLMC GOLD A95828 4.5%	312944PM7	X				9/26/2014	10/15/2016	44	47					-3
1347 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	11/15/2016	683	696					-13
1348 FHLMC GOLD A95828 4.5%	312944PM7	X				13/02/2014	11/15/2016	171	184					-13
1349 FHLMC GOLD A95828 4.5%	312944PM7	X				9/26/2014	11/15/2016	57	61					-4
1350 FHLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	12/15/2016	577	588					-11
1351 FHLMC GOLD A95828 4.5%	312944PM7	X				13/01/2014	12/15/2016	144	156					-12
1352 FHLMC GOLD A95828 4.5%	312944PM7	X				9/26/2014	12/15/2016	48	52					-4
1353 DOMINION RES INC VA PFD	25746U885	X				7/18/2013	3/15/2016	2,301	2,082					219
1354 DOMINION RES INC VA PFD	25746U885	X				7/18/2013	7/12/2016	5,390	5,720					-330
1355 DOMINION RES INC VA PFD	25746U885	X				8/28/2013	7/12/2016	3,920	4,130					-210
1356 DOW CHEMICAL CO	260543103	X				10/7/2014	3/15/2016	1,499	1,500					-1
1357 DOW CHEMICAL CO	260543103	X				7/31/2013	3/15/2016	2,498	1,766					732
1358 DOW CHEMICAL CO	260543103	X				10/7/2014	5/25/2016	2,649	2,500					149
1359 DOW CHEMICAL CO	260543103	X				10/7/2014	6/9/2016	1,608	1,500					108
1360 DOW CHEMICAL CO	260543103	X				10/7/2014	9/14/2016	1,570	1,500					70
1361 DREYFUS SELECT MGR US	26186X809	X				7/20/2015	5/27/2016	21,000	22,005					-1,005
1362 DREYFUS SELECT MGR US	26186X809	X				7/20/2015	6/23/2016	69,000	72,541					-3,541
1363 DREYFUS FLOATING RATE F	261949739	X				2/11/2014	5/27/2016	16,000	16,966					-966
1364 DREYFUS INFL TN ADJ SEC	261967780	X				9/5/2012	5/27/2016	12,500	14,187					-1,687
1365 DREYFUS INFL TN ADJ SEC	261967780	X				9/5/2012	11/15/2016	176,000	200,070					-24,070
1366 DREYFUS HIGH YIELD-I	261980759	X				12/8/2014	5/27/2016	579	625					-46
1367 DREYFUS HIGH YIELD-I	261980759	X				12/31/2014	5/27/2016	2,888	3,100					-212
1368 DREYFUS HIGH YIELD-I	261980759	X				1/30/2015	5/27/2016	2,634	2,831					-197

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		32,716	Capital Gains/Losses		10,448,364		10,071,052		377,312					
		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
1369 DREYFUS HIGH YIELD-I	261980759	X				3/31/2015	5/27/2016	67	73					-6
1370 DREYFUS HIGH YIELD-I	261980759	X				6/30/2015	5/27/2016	2,727	2,922					-195
1371 DREYFUS HIGH YIELD-I	261980759	X				7/31/2015	5/27/2016	2,654	2,827					-173
1372 GNMA MA3665 4.5% 5	36179SCA3	X				5/17/2016	6/20/2016	15	16					-1
1373 GNMA MA3665 4.5% 5	36179SCA3	X				5/17/2016	6/20/2016	44	48					-4
1374 GNMA MA3665 4.5% 5	36179SCA3	X				5/17/2016	6/20/2016	29	32					-3
1375 GNMA MA3665 4.5% 5	36179SCA3	X				5/17/2016	7/20/2016	416	449					-33
1376 GNMA MA3665 4.5% 5	36179SCA3	X				5/17/2016	7/20/2016	416	449					-33
1377 GNMA MA3665 4.5% 5	36179SCA3	X				5/17/2016	7/20/2016	1,249	1,346					-97
1378 GNMA MA3665 4.5% 5	36179SCA3	X				5/17/2016	7/20/2016	833	897					-64
1379 GNMA MA3665 4.5% 5	36179SCA3	X				5/17/2016	8/10/2016	4,907	4,922					-15
1380 GNMA MA3665 4.5% 5	36179SCA3	X				5/17/2016	8/10/2016	4,907	4,922					-15
1381 GNMA MA3665 4.5% 5	36179SCA3	X				5/17/2016	8/10/2016	9,814	9,846					-32
1382 GNMA MA3665 4.5% 5	36179SCA3	X				5/17/2016	8/10/2016	12,695	12,733					-38
1383 GNMA MA3665 4.5% 5	36179SCA3	X				5/17/2016	8/20/2016	1,886	2,032					-146
1384 GNMA II POOL MA3737 4.0%	36179SEJ2	X				7/26/2016	9/20/2016	583	732					-49
1385 GNMA II POOL MA3737 4.0%	36179SEJ2	X				7/26/2016	10/6/2016	45,857	45,857					0
1386 GNMA II POOL MA3737 4.0%	36179SEJ2	X				9/22/2016	10/6/2016	5,095	5,128					-33
1387 GNMA II POOL MA3737 4.0%	36179SEJ2	X				7/26/2016	10/20/2016	943	1,010					-67
1388 GNMA II POOL MA3737 4.0%	36179SEJ2	X				9/22/2016	10/20/2016	105	113					-8
1389 GNMA II MA3873 3.0% 8	36179SJ7	X				8/25/2016	10/20/2016	80	84					-4
1390 ACCENTURE PLC-CL A	G1151C101	X				2/4/2016	10/7/2016	1,162	1,021					141
1391 ACCENTURE PLC-CL A	G1151C101	X				6/9/2016	10/7/2016	116	119					-3
1392 ACCENTURE PLC-CL A	G1151C101	X				11/7/2014	10/7/2016	5,112	3,672					1,440
1393 ACCENTURE PLC-CL A	G1151C101	X				11/6/2014	10/7/2016	18,937	13,560					5,377
1394 EATON CORP PLC	G29183103	X				8/4/2015	3/15/2016	2,401	2,388					13
1395 EATON CORP PLC	G29183103	X				11/30/2012	3/15/2016	2,401	1,907					494
1396 EATON CORP PLC	G29183103	X				8/4/2015	5/25/2016	2,433	2,286					147
1397 NXP SEMICONDUCTORS NV	N6596X109	X				7/21/2016	9/14/2016	3,313	3,378					-65
1398 NXP SEMICONDUCTORS NV	N6596X109	X				7/21/2016	10/13/2016	14,219	11,824					2,395
1399 NXP SEMICONDUCTORS NV	N6596X109	X				7/12/2016	10/13/2016	10,359	8,228					2,131
1400 NXP SEMICONDUCTORS NV	N6596X109	X				7/12/2016	10/27/2016	20,800	16,779					4,021
1401 NXP SEMICONDUCTORS NV	N6596X109	X				2/4/2016	10/27/2016	4,200	3,193					1,007
1402 NXP SEMICONDUCTORS NV	N6596X109	X				2/4/2016	10/28/2016	40,859	31,174					9,685
1403 NXP SEMICONDUCTORS NV	N6596X109	X				2/4/2016	11/2/2016	40,742	31,174					9,568
1404 NXP SEMICONDUCTORS NV	N6596X109	X				2/4/2016	11/11/2016	14,452	11,253					3,199
1405 NXP SEMICONDUCTORS NV	N6596X109	X				2/11/2016	11/11/2016	33,202	22,273					10,929
1406 BROADCOM LTD	Y08827109	X				2/30/2016	3/15/2016	2,666	2,383					283
1407 BROADCOM LTD	Y08827109	X				11/3/2016	3/15/2016	1,185	1,013					172
1408 FLMC GOLD A95828 4.5%	312944PM7	X				9/26/2014	5/15/2016	43	46					-3
1409 FLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	6/15/2016	603	615					-12
1410 FLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	6/15/2016	151	163					-12
1411 FLMC GOLD A95828 4.5%	312944PM7	X				9/26/2014	6/15/2016	50	54					-4
1412 FLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	7/15/2016	554	565					-11
1413 FLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	7/15/2016	139	150					-11
1414 FLMC GOLD A95828 4.5%	312944PM7	X				9/26/2014	7/15/2016	46	50					-4
1415 FLMC GOLD A95828 4.5%	312944PM7	X				12/17/2010	7/15/2016	458	467					-9
1416 FLMC GOLD A95828 4.5%	312944PM7	X				1/30/2014	7/15/2016	114	124					-10
1417 FLMC GOLD A95828 4.5%	312944PM7	X				9/26/2014	7/15/2016	38	41					-3
1418 FLMC GOLD A95828 4.5%	312944PM7	X				3/13/2015	1/15/2016	168	182					-14
1419 FLMC GOLD G30719 4.0%	3132JAAV1	X				5/28/2015	1/15/2016	112	121					-9
1420 FLMC GOLD G30719 4.0%	3132JAAV1	X				3/13/2015	2/15/2016	183	198					-15
1421 FLMC GOLD G30719 4.0%	3132JAAV1	X				5/28/2015	3/15/2016	122	132					-10
1422 FLMC GOLD G30719 4.0%	3132JAAV1	X				3/13/2015	3/15/2016	117	127					-10
1423 FLMC GOLD G30719 4.0%	3132JAAV1	X				5/28/2015	4/15/2016	78	85					-7
1424 FLMC GOLD G30719 4.0%	3132JAAV1	X				3/13/2015	4/15/2016	118	128					-10
1425 FLMC GOLD G30719 4.0%	3132JAAV1	X				5/28/2015	4/15/2016	79	85					-6
1426 GNMA II MA3873 3.0% 8	36179SJ7	X				8/25/2016	10/20/2016	13,026	13,067					-41
1427 GNMA II MA3873 3.0% 8	36179SJ7	X				8/25/2016	10/20/2016	80	84					-4
1428 GNMA II MA3873 3.0% 8	36179SJ7	X				8/25/2016	11/20/2016	123	128					-5
1429 GNMA II MA3873 3.0% 8	36179SJ7	X				8/25/2016	11/20/2016	123	128					-5
1430 GNMA II MA3873 3.0% 8	36179SJ7	X				8/25/2016	12/20/2016	210	220					-10
1431 GNMA II MA3873 3.0% 8	36179SJ7	X				8/25/2016	12/20/2016	210	220					-10
1432 GNMA II MA3873 3.0% 8	36179SJ7	X				8/25/2016	12/20/2016	159	167					-8
1433 GNMA II MA3873 3.0% 8	36179SJ7	X				8/25/2016	12/20/2016	159	167					-8
1434 GNMA II MA3873 3.0% 8	36179SJ7	X				10/3/2016	12/20/2016	269	287					-13
1435 GNMA II MA3873 3.0% 8	36179SJ7	X				10/3/2016	12/20/2016	228	243					-15
1436 GNMA II MA3873 3.0% 8	36179SJ7	X				10/6/2016	11/20/2016	1,382	1,485					-103
1437 GNMA II MA3873 3.0% 8	36179SJ7	X				10/6/2016	11/22/2016	45,200	45,826					-626
1438 GNMA II MA3873 3.0% 8	36179SJ7	X				6/16/2015	4/18/2016	20,092	19,754					338

Long Term CG Distributions	32,716
Short Term CG Distributions	0

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

Long 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	Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions	Amount									Capital Gains/Losses	Other Sales	10 448,364	0	10 071,052	0	377,312	0
	32,716																
	0																
1513	FHLMC GOLD POOL	04259 3	3132WF3E7	X				9/29/2016	1/15/2017	113		119					
1514	FHLMC GOLD 043299	3 5%	3132WGJTR8	X				7/8/2015	1/15/2017	58		60					
1515	FHLMC GOLD 060103	3 5%	3133SADG0	X				7/8/2015	1/15/2016	96		100					
1516	FHLMC GOLD 060103	3 5%	3133SADG0	X				7/8/2015	2/15/2016	65		67					
1517	FHLMC GOLD 060103	3 5%	3133SADG0	X				7/8/2015	3/15/2016	66		68					
1518	FHLMC GOLD 060103	3 5%	3133SADG0	X				7/8/2015	4/15/2016	67		69					
1519	FHLMC GOLD 060103	3 5%	3133SADG0	X				7/8/2015	5/15/2016	520		537					
1520	FHLMC GOLD 060103	3 5%	3133SADG0	X				7/8/2015	6/9/2016	39,349		38,545					
1521	FHLMC GOLD 060103	3 5%	3133SADG0	X				7/8/2015	6/15/2016	644		665					
1522	FNMA 2014-28 ND	3 0%	3136AJK47	X				4/11/2014	1/25/2016	138		202					
1523	FNMA 2014-28 ND	3 0%	3136AJK47	X				4/11/2014	2/25/2016	134		137					
1524	FNMA 2014-28 ND	3 0%	3136AJK47	X				4/11/2014	3/25/2016	127		130					
1525	FNMA 2014-28 ND	3 0%	3136AJK47	X				4/11/2014	4/25/2016	161		164					
1526	FNMA 2014-28 ND	3 0%	3136AJK47	X				4/11/2014	5/25/2016	178		181					
1527	HALLIBURTON CO	408216101	408216101	X				11/20/2008	9/22/2016	9,377		2,907					
1528	HALLIBURTON CO	408216101	408216101	X				4/12/2016	8/17/2016	1,805		1,511					
1529	HALLIBURTON CO	408216101	408216101	X				11/20/2008	9/14/2016	1,644		554					
1530	HALLIBURTON CO	408216101	408216101	X				11/5/2015	5/12/2016	10,100		9,992					
1531	HARLEY DAVIDSON INC	412822108	412822108	X				8/16/2013	1/7/2016	18,152		24,539					
1532	HARLEY DAVIDSON INC	412822108	412822108	X				8/16/2013	1/7/2016	36,737		49,554					
1533	HARTFORD FINL SVCS GRO	416515104	416515104	X				10/20/2014	3/15/2016	1,776		1,459					
1534	HARTFORD FINL SVCS GRO	416515104	416515104	X				10/20/2014	5/25/2016	2,735		2,189					
1535	HARTFORD FINL SVCS GRO	416515104	416515104	X				10/20/2014	6/9/2016	1,781		1,459					
1536	HARTFORD FINL SVCS GRO	416515104	416515104	X				10/20/2014	7/20/2016	20,952		17,510					
1537	HARTFORD FINL SVCS GRO	416515104	416515104	X				10/20/2014	9/14/2016	2,087		1,824					
1538	HERSHEY CO	427866108	427866108	X				12/19/2014	1/8/2016	18,701		24,171					
1539	HERSHEY CO	427866108	427866108	X				12/19/2014	1/26/2016	8,578		10,814					
1540	HERSHEY CO	427866108	427866108	X				1/7/2015	1/26/2016	14,354		17,743					
1541	HERSHEY CO	427866108	427866108	X				1/7/2015	3/15/2016	928		1,050					
1542	HERSHEY CO	427866108	427866108	X				12/18/2014	3/22/2016	30,312		34,915					
1543	HERSHEY CO	427866108	427866108	X				1/7/2015	3/22/2016	5,381		6,299					
1544	HOME DEPOT INC	437076102	437076102	X				9/23/2011	3/15/2016	2,487		626					
1545	HOME DEPOT INC	437076102	437076102	X				9/23/2011	5/25/2016	3,203		791					
1546	HOME DEPOT INC	437076102	437076102	X				9/23/2011	6/9/2016	2,198		560					
1547	HOME DEPOT INC	437076102	437076102	X				9/23/2011	9/14/2016	2,775		725					
1548	ACTIVISION BLIZZARD INC	00807V109	00807V109	X				10/13/2015	2/4/2016	7,000		7,254					
1549	ADOBE SYSTEMS INC	00724F101	00724F101	X				8/4/2015	3/15/2016	2,609		2,461					
1550	ADOBE SYSTEMS INC	00724F101	00724F101	X				3/30/2016	5/25/2016	999		939					
1551	ADOBE SYSTEMS INC	00724F101	00724F101	X				3/31/2016	5/25/2016	1,997		1,876					
1552	ADOBE SYSTEMS INC	00724F101	00724F101	X				3/31/2016	6/9/2016	2,813		2,947					
1553	ADOBE SYSTEMS INC	00724F101	00724F101	X				3/31/2016	7/12/2016	11,701		11,253					
1554	ADOBE SYSTEMS INC	00724F101	00724F101	X				8/4/2015	7/12/2016	975		820					
1555	ADOBE SYSTEMS INC	00724F101	00724F101	X				8/4/2015	9/14/2016	2,966		2,461					
1556	ADOBE SYSTEMS INC	00724F101	00724F101	X				8/4/2015	9/30/2016	12,100		9,188					
1557	ADVANTAGE DYN TOTAL RE	007565146	007565146	X				10/14/2015	5/27/2016	12,000		11,862					
1558	ADVANSIX INC	00773T101	00773T101	X				11/20/2008	10/6/2016	657		151					
1559	ADVANSIX INC	00773T101	00773T101	X				11/20/2008	11/3/2016	9		2					
1560	AETNA INC	00817Y108	00817Y108	X				1/13/2016	3/15/2016	1,340		1,267					
1561	AETNA INC	00817Y108	00817Y108	X				1/13/2016	5/25/2016	1,797		1,690					
1562	AETNA INC	00817Y108	00817Y108	X				1/13/2016	6/9/2016	1,332		1,182					
1563	AETNA INC	00817Y108	00817Y108	X				1/13/2016	9/14/2016	1,577		1,479					
1564	AETNA INC	00817Y108	00817Y108	X				1/13/2016	11/4/2016	65,961		65,379					
1565	AGILENT TECHNOLOGIES IN	00848U101	00848U101	X				12/9/2015	3/15/2016	765		825					
1566	AGILENT TECHNOLOGIES IN	00848U101	00848U101	X				16/20/16	3/15/2016	765		818					
1567	AGILENT TECHNOLOGIES IN	00848U101	00848U101	X				12/9/2015	5/25/2016	2,262		2,063					
1568	AGILENT TECHNOLOGIES IN	00848U101	00848U101	X				12/9/2015	6/9/2016	1,381		1,238					
1569	AGILENT TECHNOLOGIES IN	00848U101	00848U101	X				12/9/2015	9/14/2016	2,233		2,063					
1570	AGILENT TECHNOLOGIES IN	00848U101	00848U101	X				12/9/2015	10/6/2016	11,792		10,317					
1571	FNMA POOL # AK2439	3 5%	3138E6V94	X				2/8/2012	4/25/2016	375		398					
1572	FNMA POOL # AK2439	3 5%	3138E6V94	X				2/8/2012	5/25/2016	292		310					
1573	FNMA POOL # AK2439	3 5%	3138E6V94	X				2/8/2012	6/8/2016	13,438		13,450					
1574	FNMA POOL # AK2439	3 5%	3138E6V94	X				2/8/2012	6/25/2016	440		467					
1575	FNMA POOL # AK2717A	4 0%	3138E7AT1	X				2/23/2012	2/25/2016	442		442					
1576	FNMA POOL # AK2717A	4 0%	3138E7AT1	X				2/23/2012	3/23/2016	16,628		16,523					
1577	FNMA POOL # AK2717A	4 0%	3138E7AT1	X				2/23/2012	3/25/2016	36		39					
1578	FNMA POOL # AL0201	5 0%	3138EGGK4	X				4/15/2011	2/24/2016	2,223		2,277					
1579	FNMA POOL # AL0201	5 0%	3138EGGK4	X				4/15/2011	2/25/2016	88		95					
1580	FNMA AL4082	3 5% 10%	3138ELRC9	X				6/8/2016	7/25/2016	259		274					
1581	FNMA AL4082	3 5% 10%	3138ELRC9	X				6/8/2016	8/25/2016	222		222					
1582	FNMA AL4082	3 5% 10%	3138ELRC9	X				6/8/2016	9/25/2016	302		320					
1583	FNMA AL4082	3 5% 10%	3138ELRC9	X				6/8/2016	10/25/2016	207		220					
1584	FNMA AL4082	3 5% 10%	3138ELRC9	X				6/8/2016	11/25/2016	210		222					

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

Long Term CG Distributions			Amount		Capital Gains/Losses										Totals		Gross Sales		Cost or Other Basis, Expenses, Depreciation and Adjustments		Net Gain or Loss	
Short Term CG Distributions			32,716		Other sales										10 448,364		0		10 071,052		377,312	

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

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

		160,953	167,561	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	OTHER MUTUAL FUND INCOME	166,023	166,023	
2	OTHER TAXABLE INCOME	1,210	1,210	
3	FUGIO VII OTHER INCOME	327	327	
4	FUGIO VIII OTHER INCOME	1	1	
5	FUGIO VII UBTI	-1,423		
6	FUGIO VIII UBTI	-5,185		

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

		28,553	12,353	0	0
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	12,353	12,353		
2	ESTIMATES EXCISE PAYMENTS	16,200			

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

		76,912	76,162	0	750
Description		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	NY STATE AG FEE	750	0		750
2	FUGIO PE FUND VII PARTNERSHIP EXPENSES	33,118	33,118		
3	FUGIO PE FUND VIII PARTNERSHIP EXPENSES	32,779	32,779		
4	FUGIO PE FUND IX PARTNERSHIP EXPENSES	10,265	10,265		

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
1				0	
2	ALLERGAN PLC		0	5,628	6,090
3	EATON CORP PLC		0	8,419	12,076
4	INVESCO LTD		0	5,730	5,765
5	JOHNSON CTLS INTL PLC		0	6,090	5,767
6	NABORS INDUSTRIES LTD COM		0	4,607	7,052
7	ALLIED WORLD ASSURANCE COMPANY		0	5,459	8,056
8	BROADCOM LTD		0	7,772	10,783
9	AT&T INC		0	8,472	10,632
10	ABBOTT LABORATORIES		0	5,867	4,992
11	AGILENT TECHNOLOGIES INC		0	4,679	5,467
12	ALTRIA GROUP INC		0	8,858	11,495
13	AMERICAN TOWER CORP PFD		0	7,435	7,232
14	AMERICAN TOWER CORP CONV PFD		0	6,543	6,897
15	ANADARKO PETROLEUM CORP CONV PFD		0	9,706	9,924
16	APPLE COMPUTER INC COM		0	11,376	12,622
17	ARES CAP CORP		0	11,990	11,213
18	AUTOMATIC DATA PROCESSING INC COM		0	5,429	6,167
19	BRISTOL MYERS SQUIBB CO COM		0	7,945	9,350
20	CME GROUP INC		0	5,844	7,036
21	CSX CORP COM		0	8,565	10,420
22	CHEVRONTXACO CORP		0	4,545	6,709
23	COMCAST CORP NEW CL A		0	5,635	9,667
24	CONOCOPHILLIPS		0	6,202	6,518
25	CORNING INC COM		0	5,401	6,310
26	DISNEY (WALT) COMPANY HOLDING CO		0	10,446	11,047
27	DOMINION RESOURCES INC CONV PFD		0	9,280	9,011
28	DOW CHEMICAL COMPANY COMMON		0	7,982	12,588
29	DUPONT FABROS TECHNOLOGY INC		0	6,299	6,590
30	EXELON CORP CONV PFD		0	9,226	8,714
31	GALLAGHER ARTHUR J & CO		0	8,309	11,431
32	GENERAL ELECTRIC CO		0	7,034	14,536
33	HALLIBURTON COMPANY COM		0	4,144	6,491
34	HESS CORP PFD		0	9,051	9,576
35	INTEL CORPORATION		0	12,939	13,783
36	JOHNSON & JOHNSON COM		0	5,983	6,913
37	KLA TENCOR CORP		0	4,854	5,508
38	KOHL'S CORP		0	4,074	3,950
39	ELI LILLY & CO COM		0	10,612	9,562
40	LOCKHEED MARTIN CORP		0	4,233	13,747
41	LOWES COMPANIES INC COM		0	3,775	7,823
42	MARATHON PETROLEUM CORP		0	6,381	8,056
43	MATTEL INC		0	5,946	5,510
44	MC DONALDS CORPORATION COMMON		0	10,239	12,050
45	MERCK & CO INC		0	9,518	10,597
46	MICROSOFT CORP COM		0	3,909	5,593

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

Asset Description		Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
47	MONDELEZ INTERNATIONAL INC		0	7,664	7,536
48	NAVIENT CORP W/D		0	7,896	8,051
49	NEW RESIDENTIAL INVESTMENT		0	9,857	11,790
50	NUCOR CORP		0	4,846	5,952
51	PPG INDUSTRIES INC		0	7,791	7,770
52	PACWEST BANCORP DEL		0	5,685	7,077
53	PEPSICO INC		0	6,792	10,358
54	PFIZER INC COM		0	9,824	10,394
55	PHILIP MORRIS INTERNATIONAL		0	8,312	11,894
56	PLAINS GP HOLDINGS LP		0	7,724	9,017
57	PROCTER & GAMBLE CO COM		0	10,634	11,771
58	QUALCOMM INC		0	10,312	10,432
59	SEMPRA ENERGY		0	4,833	4,931
60	SOUTHWESTERN ENERGY CO CONV PFD		0	4,133	3,566
61	STANLEY BLACK & DECKER INC		0	6,695	7,799
62	STARWOOD PROPERTY TRUST INC		0	10,068	12,292
63	TAIWAN SEMICONDUCTOR ADR		0	5,093	6,325
64	TEXAS INSTRUMENTS INC		0	5,248	6,567
65	TIME WARNER INC.		0	14,313	18,341
66	UNITED HEALTH GROUP INC		0	5,488	6,562
67	VALERO ENERGY CORP NEW		0	7,883	10,931
68	VERIZON COMMUNICATIONS INC		0	3,304	4,804
69	WAL MART STORES INC		0	5,903	5,530
70	WELLS FARGO & CO NEW		0	9,161	10,471
71	WESTERN DIGITAL CORP		0	5,334	6,116
72	ALLERGAN PLC		0	79,051	98,705
73	ACCENTURE PLC IRELAND SHS CL A		0	60,640	72,152
74	EATON CORP PLC		0	86,910	121,433
75	INGERSOLL-RAND PLC		0	66,414	150,080
76	INVESCO LTD		0	79,016	131,676
77	NABORS INDUSTRIES LTD COM		0	56,544	91,184
78	BROADCOM LTD		0	106,597	223,968
79	A B B. FIN USA INC 2 875% 5/08/22		0	24,575	25,256
80	AT&T INC		0	26,664	26,440
81	AT&T INC		0	114,603	143,751
82	ABBOTT LABORATORIES		0	56,928	57,615
83	ABBVIE INC 2 9% 11/06/22		0	15,216	14,816
84	ADOBE SYSTEMS INC 3 25% 2/01/25		0	14,856	15,007
85	ADOBE SYS INC COM		0	49,347	123,025
86	ADVANTAGE DYN TOTAL RET -Y		0	399,806	452,293
87	AGILENT TECHNOLOGIES INC		0	52,609	57,861
88	ALEXANDRIA REAL ESTATE 4 3% 1/15/26		0	10,781	10,277
89	ALEXION PHARMACEUTICALS INC		0	84,065	77,570
90	ALLY FINANCIAL INC		0	129,543	117,734
91	ALPHABET INC/CA		0	206,409	285,282
92	AMAZON COM INC		0	19,830	19,792

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
93	AMAZON COM INC		0	75,768	232,460
94	AMERICAN TOWER CORP-CL A		0	89,767	100,079
95	AMGEN INC 5.65% 6/15/42		0	28,172	27,406
96	ANHEUSER-BUSH INBEV FI 4 9% 2/01/46		0	20,704	21,617
97	APACHE CORP 3 25% 4/15/22		0	9,794	10,157
98	APPLE INC 4 375% 5/13/45		0	14,892	15,410
99	APPLE COMPUTER INC COM		0	12,958	107,018
100	ARROW ELECTRONICS INC 3 5% 4/01/22		0	19,910	19,801
101	BP CAP MKTS P L C 4.75% 3/10/19		0	16,659	15,901
102	BNY MELLON CORP BOND-M		0	875,653	881,324
103	BNY MELLON MID CAP STK FD CL M		0	2,649,676	3,072,959
104	BNY MELLON INTERMEDIATE BOND FD C		0	1,031,381	999,947
105	BNY MELLON INTL FD CL M SHSS		0	1,916,311	2,144,468
106	BANK AMER CORP		0	132,109	177,021
107	BANK OF AMERICA CORP 2 6% 1/15/19		0	25,070	25,214
108	BANK OF AMERICA CORP 3 95% 4/21/25		0	24,927	24,887
109	BIOMARIN PHARMACEUTICAL INC		0	53,245	44,071
110	BIOMER INC 2 9% 9/15/20		0	20,154	20,255
111	BLACKROCK INC		0	10,019	10,352
112	BOSTON PROPERTIES LP		0	9,839	10,566
113	BRISTOL MYERS SQUIBB CO COM		0	62,214	73,050
114	BURLINGTN NORTH SANTA 3.45% 9/15/21		0	20,832	20,887
115	CVS HEALTH CORP		0	14,766	16,131
116	CABOT OIL & GAS CORP		0	68,750	66,810
117	CALIFORNIA ST EARTHQ 2 805% 7/01/19		0	14,999	15,177
118	CELANESE CORP DEL		0	49,713	106,299
119	CELGENE CORP 2.875% 8/15/20		0	9,988	10,115
120	CELGENE CORP		0	73,818	78,131
121	CHEVRONTXACO CORP		0	71,392	94,631
122	CHICAGO ILL 6 034% 1/01/42		0	25,000	21,038
123	CITIGROUP INC 4 45% 9/29/27		0	36,926	35,555
124	CITIZENS BANK NA/PROVIDENCE RI		0	15,020	14,908
125	CITIZENS FINANCIAL GROUP INC		0	90,530	146,439
126	COMCAST CORP 3 125% 7/15/22		0	25,135	25,523
127	COMCAST CORP NEW CL A		0	28,913	65,598
128	CONSTELLATION BRANDS INC		0	73,809	88,153
129	CONSUMERS ENERGY CO 3 25% 8/15/46		0	9,922	8,828
130	RABOBANK NEDERLAND		0	27,480	26,866
131	COSTCO WHSL CORP NEW		0	69,148	93,344
132	CREDIT SUISSE GRP FU 3 125% 12/10/20		0	20,205	19,937
133	CUBESMART LP 4 8% 7/15/22		0	16,602	16,150
134	DFA EMERG MKTS CORE EQUITY		0	1,158,374	1,116,459
135	DEUTSCHE BK AG LONDON		0	15,324	15,355
136	DISNEY (WALT) COMPANY HOLDING CO		0	57,253	104,637
137	DOMINION RES INC VA NEW		0	73,424	81,951
138	DOW CHEMICAL COMPANY COMMON		0	84,025	98,418

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	DREYFUS SELECT MGR L/S EQ-Y		0	655,963	639,258
140	DREYFUS FLOATING RATE INC-Y		0	587,664	571,467
141	DREYFUS INFL TN ADJ SEC-Y		0	287,564	269,455
142	DREYFUS PREM LT TRM HI YLD-R		0	362,490	450,596
143	DREYFUS GLOBAL REAL ES SEC-Y		0	271,539	502,577
144	DREYFUS GROWTH & VALUE FDS INC		0	436,018	577,520
145	DREYFUS INTL SMALL CAP-Y		0	918,509	904,257
146	DREYFUS/NEWTON INTERN EQTY-Y		0	556,137	690,271
147	EASTMAN CHEMICAL CO 3.6% 8/15/22		0	9,922	10,254
148	EBAY INC 2.6% 7/15/22		0	19,062	19,385
149	ELECTRONIC ARTS		0	84,648	83,486
150	ENTERPRISE PRODUCTS 2.55% 10/15/19		0	10,129	10,102
151	EXELON CORP 3.4% 4/15/26		0	10,018	9,812
152	EXELON CORP		0	81,426	90,854
153	EXXON MOBIL CORP		0	15,059	15,032
154	EXXON MOBIL CORP		0	65,711	86,108
155	FACEBOOK INC		0	71,826	193,284
156	FHLMC GOLD POOL #G0871 3.5% 8/01/46		0	15,406	14,916
157	FHLMC GOLD G08733 3.5% 11/01/46		0	30,625	30,586
158	FHLMC GOLD POOL J15724 4.0% 6/01/26		0	8,876	8,739
159	FHLMC GOLD POOL C91339 4.0% 10/01/30		0	5,032	5,000
160	FHLMC GOLD POOL C91738 4.0% 11/01/33		0	9,564	9,555
161	FG GOLD POOL T49004 3.0% 9/01/27		0	4,599	4,564
162	FHLMC GOLD POOL T49005 3.5% 12/01/28		0	10,647	10,448
163	FHLMC GOLD POOL A90393 5.0% 12/01/39		0	8,145	8,627
164	FHLMC GOLD A92821 5.0% 7/01/40		0	12,617	12,622
165	FHLMC GOLD A95828 4.5% 12/01/40		0	37,235	39,156
166	FHLMC GOLD POOL Q4259 3.5% 8/01/46		0	15,533	15,050
167	FHLMC GOLD Q43259 3.5% 9/01/46		0	30,493	30,324
168	FNMA REMIC TRUST 2014- 3.0% 3/25/40		0	13,903	13,876
169	FNMA AL4082 3.5% 10/01/27		0	9,383	9,223
170	FNMA POOL AL4191 3.5% 1/01/28		0	10,931	10,846
171	FNMA POOL # AL6150 4.0% 8/01/27		0	9,165	9,024
172	FNMA POOL # AL6895 3.5% 5/1/45		0	22,214	21,945
173	FNMA AL9121 4.0% 7/01/29		0	9,835	9,755
174	FNMA POOL AU6278 5.0% 11/01/43		0	7,891	7,925
175	FNMA POOL # AY5580 3.5% 6/01/45		0	36,208	35,213
176	FNMA AY8429 3.5% 8/01/45		0	19,104	19,059
177	FNMA POOL # BC0885 3.0% 5/01/46		0	24,651	23,835
178	FNMA BC9007 4.0% 11/01/46		0	31,585	31,464
179	FNMA POOL # BD1480 3.5% 9/01/46		0	26,413	25,548
180	FNMA MA1897 3.5% 5/01/44		0	6,091	6,078
181	FNMA POOL MA2484 4.0% 12/01/45		0	17,968	17,733
182	FNMA POOL MA2561 3.0% 3/01/31		0	35,880	35,313
183	FNMA MA2653 4.0% 6/01/46		0	15,370	15,053
184	FNMA POOL # MA2670 3.0% 7/01/46		0	30,268	28,896

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	FNMA POOL # MA2705 3.0% 7/01/46		0	30,506	29,125
186	FNMA POOL # MA2737 3.0% 9/01/46		0	35,838	34,270
187	FNMA POOL #MA2752 3.0% 9/01/31		0	35,963	35,214
188	FNMA MA2775 2.5% 9/01/31		0	55,649	54,043
189	FNMA POOL MA2879 4.0% 12/01/46		0	31,683	31,570
190	FIDELITY NATL INFORM 3.875% 6/05/24		0	20,862	20,405
191	FLORIDA ST HURRICANE 2.995% 7/01/20		0	40,000	40,958
192	FORD MOTOR CREDIT CO 3.219% 1/09/22		0	20,380	19,776
193	GNMA II MA3873 3.0% 8/20/46		0	40,899	39,622
194	GNMA POOL II MA3874 3.5% 8/20/46		0	20,628	20,173
195	GNMA II POOL #MA4070 4.0% 11/20/46		0	47,630	47,684
196	GNMA II MA4129 4.5% 12/20/46		0	10,744	10,690
197	GENERAL ELECTRIC CO		0	83,297	93,220
198	GENERAL ELEC CAP CORP		0	27,186	27,726
199	GOLDMAN SACHS GROUP		0	21,205	30,871
200	HSBC FINANCE CORP		0	33,085	33,721
201	HALLIBURTON COMPANY COM		0	25,433	92,494
202	HARTFORD FINL SVCS GROUP INC COM		0	113,111	135,326
203	HOME DEPOT INC USD 0.05		0	35,674	133,141
204	HONEYWELL INTL INC		0	33,548	142,843
205	ILLINOIS TOOL WORKS INC COM		0	112,652	156,626
206	INCYTE GENOMICS INC		0	54,623	56,753
207	INTEL CORP 2.7% 12/15/22		0	9,957	10,045
208	INTEL CORP		0	20,207	22,374
209	INTEL CORPORATION		0	88,907	97,929
210	INTERCONTINENTALEXCHANGE GRO		0	61,743	128,638
211	JPMORGAN CHASE & CO 3.375% 5/01/23		0	19,624	19,928
212	JOHNSON & JOHNSON COM		0	82,405	97,468
213	KIMCO REALTY CORP 3.4% 11/01/22		0	15,872	15,222
214	KROGER CO/THE 2.6% 2/01/21		0	15,155	14,969
215	ELI LILLY & CO COM		0	103,163	94,144
216	MARATHON PETROLEUM CORP		0	97,425	111,274
217	MASSACHUSETTS ST		0	5,009	5,367
218	MERCK & CO INC		0	94,695	101,845
219	MET LIFE GLOB FNDG 7.717% 2/15/19		0	21,304	22,373
220	MICROSOFT CORP 3.75% 2/12/45		0	19,847	18,755
221	MICROSOFT CORP COM		0	34,765	49,091
222	MICRON TECHNOLOGY		0	122,715	148,837
223	MONDELEZ INTERNATIONAL INC		0	92,819	98,856
224	MONSTER BEVERAGE CORP		0	50,922	97,326
225	MORGAN STANLEY 4.875% 11/01/22		0	30,386	32,152
226	NYSE EURONEXT		0	19,934	20,112
227	ASG MANAGED FUTURES STRAT-Y		0	409,199	401,333
228	ASG GLOBAL ALTERNATIVES FUND-Y		0	422,147	442,822
229	NEW YORK N Y		0	17,379	16,670
230	NEW YORK N Y CITY MU 6.282% 6/15/42		0	26,749	28,260

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
231	NIKE INC CL B		0	103,603	99,017
232	NUCOR CORP		0	63,562	85,709
233	NVIDIA CORP		0	116,886	178,256
234	OAKLAND CA UNIF SCH 9.5% 8/01/34		0	17,705	17,777
235	ONTARIO (PROVINCE OF) 4.0% 10/07/19		0	14,974	15,848
236	ORACLE CORP		0	15,475	15,182
237	ORACLE CORP 2.5% 5/15/22		0	14,947	14,896
238	PALO ALTO NETWORKS INC		0	60,143	54,522
239	PANERA BREAD CO		0	89,731	85,317
240	PEPSICO INC 4.5% 1/15/20		0	19,933	21,521
241	PEPSICO INC		0	77,702	153,492
242	PETROLEOS MEXICANOS		0	26,184	25,075
243	PFIZER INC COM		0	34,692	74,704
244	PHILADELPHIA PA SCH 5.06% 9/01/42		0	15,000	14,210
245	PHILIP MORRIS INTERNATIONAL		0	42,322	98,443
246	PIONEER NAT RES CO		0	68,472	80,131
247	PRES & FELLOWS OF HAR 3.15% 7/15/46		0	9,983	8,947
248	PROCTER & GAMBLE CO COM		0	107,906	132,846
249	PUBLIC SERVICE ENTERP 1.6% 11/15/19		0	9,988	9,856
250	QUALCOMM INC		0	151,381	152,568
251	ROYAL BK CANADA 1.25% 6/16/17		0	24,992	25,007
252	SALESFORCE COM INC		0	29,503	65,448
253	SCHLUMBERGER LIMITED COM		0	63,732	87,560
254	SCHWAB CHARLES CORP NEW		0	122,782	150,775
255	SCRIPPS NETWORKS INTERACTIVE I		0	19,832	20,044
256	SOUTH CAROLINA ST PU 2.388% 12/01/23		0	10,000	9,691
257	SPECTRA ENERGY PARTNER 3.5% 3/15/2		0	9,964	9,767
258	DREYFUS SELECT MGR S/C GR-Y		0	493,226	556,980
259	DREYFUS INTENATION STOCK-Y		0	533,294	672,597
260	DREYFUS SELECT MGR S/C VL-Y		0	469,613	594,493
261	SYNCHRONY FINANCIAL		0	93,405	122,230
262	TAIWAN SEMICONDUCTOR ADR		0	103,021	109,538
263	TANGER PROPERTIES LP 3.125% 9/01/26		0	9,970	9,393
264	TELEFONICA EMISIONES SAU		0	24,063	26,786
265	TEVA PHARMACEUTICALS 3.15% 10/01/24		0	14,960	13,829
266	3M CO		0	77,085	95,892
267	TIME WARNER INC 4.0% 1/15/22		0	26,046	25,956
268	TIME WARNER INC		0	136,123	175,685
269	TSS 4.8 04/01/26 CORP 4.8% 4/01/26		0	26,346	26,938
270	TOYOTA MOTOR CREDIT 1.55% 7/13/18		0	14,967	14,996
271	EACM ABSOLUTE RETURN FD LTD 08/01/		0	325,000	318,682
272	FUGIO PRIVATE EQUITY FUND IX, LP		0	110,000	109,820
273	LIAB-FUGIO IX		0	0	0
274	BNY MELLON PE FUND VIII, LP		0	550,000	542,641
275	LIAB-BNY MPE FUND VIII, LP		0	0	0
276	21ST CENTY FOX AMER 6.15% 3/01/37		0	17,786	17,554

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

		30,776,195	30,193,387	34,811,577
	Asset Description	Book Value Beg of Year	Book Value End of Year	FMV End of Year
277	UBS COM MTG TR 2012-C1 3.4% 5/10/45	0	10,583	10,295
278	U S TREASURY BOND 3.0% 5/15/45	0	29,463	29,594
279	U S TREASURY BOND 2.875% 8/15/45	0	14,364	14,435
280	U S TREASURY BOND	0	31,432	26,660
281	U S ETREASURY NOTE 2.25% 8/15/46	0	14,710	12,612
282	U S TREASURY INFLATIO 0.125% 4/15/20	0	15,349	15,644
283	US TREAS-CPI INFLATION INDEX	0	11,398	11,756
284	UNITED STATES TREAS 1.125% 1/15/19	0	135,457	134,742
285	U S TREASURY NOTE 2.625%	0	149,815	147,577
286	U S TREASURY NOTE	0	74,558	72,976
287	US TREAS-CPI	0	44,289	44,268
288	U S TREASURY NOTE 0.75% 10/31/17	0	9,880	9,991
289	US TREASURY INFLATIO 0.375% 7/15/25	0	30,372	30,413
290	UNITED STATES TREAS 1.375% 8/31/23	0	4,947	4,737
291	UNITED TECHNOLOGIES CORP	0	66,883	104,906
292	UNITED HEALTH GROUP INC	0	135,826	160,040
293	UNIVERSAL HEALTH SVCS INC CL B	0	76,992	59,254
294	UNIV OF CALIFORNIA 4.131% 5/15/45	0	20,082	19,720
295	VALERO ENERGY CORP NEW	0	29,856	96,331
296	VAN ECK CM COMMODITY INDX-I	0	605,190	439,135
297	VERIZON COMMUNICATION 6.55% 9/15/4	0	25,178	24,980
298	VERIZON COMMUNICATIONS INC	0	29,614	43,772
299	VISA INC	0	112,554	113,909
300	VIRTUS EMERGING MKTS OPPOR-I	0	337,575	320,911
301	VOYA FINANCIAL INC	0	106,249	121,582
302	WELLS FARGO & COMPANY 2.6% 7/22/20	0	10,336	10,058
303	WELLS FARGO & COMPANY 4.9% 11/17/4	0	14,893	15,407
304	WELLS FARGO & CO NEW	0	47,014	100,851
305	WILLIAMS CO INC	0	71,068	72,556
306	YUM BRANDS INC	0	49,418	83,596
307	ZIMMER HLDGS INC	0	81,331	68,834
308	BNY MELLON PRIVATE EQUITY FUND VII	0	770,000	991,528
309	LIAB-BNY MELLON PRIV EQUITY FUND VI	0	0	0
310	THE OPTIMA PARTNERS FOCUS FUND	0	980,352	1,216,676
311	OPTIMA PARTNERS GLOBAL FD LTD	0	1,089,619	1,254,947
312		0	1	0
313	THE OPTIMA FUTURES FUND LTD	0	620,000	636,103
314	IEACM ABSOLUTE RETURN FUND LTD	0	700,000	789,217
315	034356-BNY FDN INC-022102-DIV EQ-SUB	0	1	0

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

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

1	FUGIO VII INCOME ADJUSTMENT	1	1,133
2	FUGIO VIII INCOME ADJUSTMENT	2	25,896
3	FUGIO IX INCOME ADJUSTMENT	3	10,250
4	PURCHASE OF ACCRUED INTEREST CARRYOVER FROM PRIOR YEAR	4	788
5	Total	5	38,067

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

1	RETURN OF CAPITAL BASIS CHANGE ON SALES	1	277
2	BASIS CHANGE ON DIVIDENDS TREATED AS RETURN OF CAPITAL	2	4,365
3	PURCHASE OF ACCRUED INTEREST CARRYOVER TO NEXT YEAR	3	1,176
4	COST BASIS ADJUSTMENT	4	978
5	Total	5	6,796

Long Term CG Distributions	32,716
Short Term CG Distributions	0

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

Long Term CG Distributions		Amount		10,415,648		0		0		10,071,052		344,596		0		0		344,596	
Short Term CG Distributions		0																	
Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	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 FNMA AL6223 POOL 4.5%	3138EN4H9		1/4/2016	2/25/2016	75			82				-7				-7			
71 FNMA AL6223 POOL 4.5%	3138EN4H9		2/24/2015	3/25/2016	461			502				-41				-41			
72 FNMA AL6223 POOL 4.5%	3138EN4H9		5/15/2015	3/25/2016	77			84				-7				-7			
73 FNMA AL6223 POOL 4.5%	3138EN4H9		1/4/2016	3/25/2016	77			84				-7				-7			
74 KIMBERLY CLARK CORP	494368103		9/23/2011	7/25/2016	10,204			5,124				5,080				5,080			
75 MASSACHUSETTS ST 4.2	57582PWK2		1/12/2011	6/29/2016	11,181			10,018				1,163				1,163			
76 MC DONALD'S CORPORATIO	580135101		1/17/2016	3/15/2016	3,087			2,943				144				144			
77 MC DONALD'S CORPORATIO	580135101		12/1/2015	3/15/2016	617			572				45				45			
78 MC DONALD'S CORPORATIO	580135101		10/20/2015	7/25/2016	1,912			1,559				353				353			
79 MC DONALD'S CORPORATIO	580135101		12/1/2015	7/25/2016	1,147			1,029				118				118			
80 MC DONALD'S CORPORATIO	580135101		6/9/2016	7/25/2016	382			369				13				13			
81 MC DONALD'S CORPORATIO	580135101		10/16/2015	7/25/2016	2,421			1,971				450				450			
82 MERCK & CO INC	58933Y105		1/24/2014	3/15/2016	1,047			1,040				7				7			
83 MERCK & CO INC	58933Y105		1/13/2014	3/15/2016	1,570			1,566				-26				-26			
84 MERCK & CO INC	58933Y105		1/24/2014	5/25/2016	2,239			2,079				160				160			
85 ANALOG DEVICES INC	03265A105		10/21/2015	1/6/2016	27,445			32,860				-5,415				-5,415			
86 ANALOG DEVICES INC	03265A105		10/21/2015	1/7/2016	49,594			60,584				-10,990				-10,990			
87 ANALOG DEVICES INC	03265A105		10/21/2015	3/15/2016	1,113			1,248				-135				-135			
88 ANALOG DEVICES INC	03265A105		8/25/2015	7/27/2016	5,098			4,243				855				855			
89 ANALOG DEVICES INC	03265A105		2/4/2016	7/27/2016	1,912			1,546				366				366			
90 ANALOG DEVICES INC	03265A105		6/9/2016	7/27/2016	637			575				62				62			
91 ANHEUSER BUSCH INBEV SF	03524A108		4/14/2014	1/6/2016	14,208			12,763				1,445				1,445			
92 LOWE'S COMPANIES INC	548661107		9/24/2012	3/15/2016	731			299				432				432			
93 MARATHON PETROLEUM CO	56585A102		1/20/2016	3/15/2016	727			794				-67				-67			
94 MARATHON PETROLEUM CO	56585A102		1/11/2015	3/15/2016	727			1,094				-367				-367			
95 LILLY ELI & CO	532457108		1/20/2016	6/9/2016	744			818				-74				-74			
96 LILLY ELI & CO	532457108		1/20/2016	9/14/2016	2,342			2,453				-111				-111			
97 MARATHON PETROLEUM CO	56585A102		1/11/2015	5/25/2016	2,154			3,283				-1,129				-1,129			
98 MARATHON PETROLEUM CO	56585A102		1/11/2015	6/9/2016	1,112			1,642				-530				-530			
99 MARATHON PETROLEUM CO	56585A102		1/11/2015	9/14/2016	2,084			2,736				-652				-652			
100 LOCKHEED MARTIN CORP	539830109		9/23/2011	3/15/2016	5,419			1,836				3,583				3,583			
101 LOCKHEED MARTIN CORP	539830109		6/9/2016	8/9/2016	520			481				39				39			
102 LOCKHEED MARTIN CORP	539830109		9/23/2011	8/9/2016	6,243			1,763				4,480				4,480			
103 LOCKHEED MARTIN CORP	539830109		9/23/2011	1/18/2016	5,749			1,763				3,986				3,986			
104 LOWE'S COMPANIES INC	548661107		12/1/2015	3/15/2016	1,463			1,542				-79				-79			
105 KIMBERLY CLARK CORP	494368103		9/23/2011	8/17/2016	2,925			1,531				1,394				1,394			
106 KOHL'S CORP	500255104		1/7/2016	12/12/2016	1,689			1,528				141				141			
107 KIMBERLY CLARK CORP	494368103		9/23/2011	10/28/2016	2,636			1,531				1,105				1,105			
108 LAM RESEARCH CORP 3.4	512807AQ1		5/23/2016	10/13/2016	10,100			9,970				130				130			
109 KOHL'S CORP	500255104		1/7/2016	3/15/2016	950			1,018				-68				-68			
110 KOHL'S CORP	500255104		1/7/2016	3/15/2016	1,425			1,528				-103				-103			
111 KOHL'S CORP	500255104		1/7/2016	5/9/2016	44,602			54,483				-9,881				-9,881			
112 LAM RESEARCH CORP 3.4	512807AQ1		8/30/2016	10/13/2016	5,050			5,149				-99				-99			
113 KOHL'S CORP	500255104		1/7/2016	12/8/2016	3,518			3,055				463				463			
114 LILLY ELI & CO	532457108		1/6/2016	2/4/2016	2,996			3,356				-360				-360			
115 LILLY ELI & CO	532457108		1/20/2016	3/15/2016	1,429			1,635				-206				-206			
116 LILLY ELI & CO	532457108		1/6/2016	3/15/2016	714			839				-125				-125			
117 LILLY ELI & CO	532457108		8/12/2015	3/15/2016	714			831				-117				-117			
118 LILLY ELI & CO	532457108		1/20/2016	5/25/2016	1,504			1,635				-131				-131			
119 APPLE INC	037833100		1/12/2008	9/14/2016	3,008			313				2,695				2,695			
120 APPLE INC	037833100		1/12/2008	11/14/2016	23,216			2,553				20,663				20,663			
121 AREAS CAPITAL CORP	04010L103		8/2/2013	3/15/2016	554			724				-170				-170			
122 AREAS CAPITAL CORP	04010L103		8/1/2013	3/15/2016	1,661			2,159				-498				-498			
123 BNY MELLON CORP BOND-M	05569M368		6/28/2012	5/27/2016	29,000			28,615				385				385			
124 BNY MELLON CORP BOND-M	05569M368		6/23/2016	11/15/2016	34,233			34,500				-267				-267			
125 BNY MELLON CORP BOND-M	05569M368		9/14/2016	11/15/2016	88,411			90,000				-1,589				-1,589			
126 BNY MELLON CORP BOND-M	05569M368		6/28/2012	11/15/2016	53,356			52,689				667				667			
127 BNY MELLON MIC MULTI-STF	05569M509		6/8/2015	5/27/2016	89,000			85,818				3,182				3,182			
128 BNY MELLON MIC MULTI-STF	05569M509		6/8/2015	6/9/2016	70,000			74,438				-4,438				-4,438			
129 BNY MELLON SIT US GOV SE	05569M780		6/30/2016	9/14/2016	569			570				-1				-1			
130 BNY MELLON SIT US GOV SE	05569M780		6/29/2016	9/14/2016	199,431			200,107				-676				-676			
131 BNY MELLON SIT US GOV SE	05569M780		6/29/2016	11/11/2016	471,877			475,893				-4,016				-4,016			
132 ANHEUSER BUSCH INBEV SF	03524A108		4/15/2014	1/6/2016	18,301			16,398				1,903				1,903			
133 ANHEUSER BUSCH INBEV SF	03524A108		4/15/2014	3/15/2016	583			539				44				44			
134 ANHEUSER BUSCH INBEV SF	03524A108		4/15/2014	4/4/2016	34,252			28,343				4,909				4,909			
135 APPLE INC	037833100		10/15/2015	1/4/2016	4,022			4,354				-332				-332			
136 APPLE INC	037833100		10/21/2015	1/4/2016	1,341			1,497				-156				-156			
137 APPLE INC	037833100		1/12/2008	1/5/2016	28,134			3,168				24,966				24,966			
138 APPLE INC	037833100		1/12/2008	3/15/2016	3,459			383				3,076				3,076			

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

Long Term CG Distributions		Short Term CG Distributions		Amount		32,716		0		10,415,648		0		10,071,052		344,596		0		0		0		344,596		0		Gains Minus Excess FMV Over Adj Basis or Losses	
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		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			
139	APPLE INC	037833100				3/30/2016		5/25/2016		4,930				0		5,476		-546		0		0		0		-546		344,596	
140	APPLE INC	037833100				3/30/2016		6/8/2016		6,032				0		6,681		-649		0		0		0		-649		0	
141	APPLE INC	037833100				3/31/2016		6/8/2016		11,272				0		12,471		-1,199		0		0		0		-1,199		0	
142	APPLE INC	037833100				11/20/2008		6/8/2016		40,046				0		4,699		35,347		0		0		0		35,347		0	
143	APPLE INC	037833100				11/20/2008		6/9/2016		1,993				0		232		1,761		0		0		0		1,761		0	
144	APPLE INC	037833100				11/20/2008		9/6/2016		21,132				0		2,321		18,811		0		0		0		18,811		0	
145	BNY MELLON S/T US GOV SE	05569M780				7/29/2016		11/11/2016		510				0		514		-4		0		0		0		-4		0	
146	BNY MELLON S/T US GOV SE	05569M780				8/31/2016		11/11/2016		512				0		514		-2		0		0		0		-2		0	
147	BNY MELLON S/T US GOV SE	05569M780				9/30/2016		11/11/2016		360				0		362		-2		0		0		0		-2		0	
148	BNY MELLON S/T US GOV SE	05569M780				10/31/2016		11/11/2016		403				0		403		-2		0		0		0		-2		0	
149	BNY MELLON INTERMEDIATE	05569M814				6/28/2012		5/27/2016		33,000				0		34,408		-1,408		0		0		0		-1,408		0	
150	FNMA AL6223 POOL 4 5%	3138EN4H9				2/24/2015		4/25/2016		423				0		461		-38		0		0		0		-38		0	
151	FNMA AL6223 POOL 4 5%	3138EN4H9				5/15/2015		4/25/2016		70				0		77		-7		0		0		0		-7		0	
152	FNMA AL6223 POOL 4 5%	3138EN4H9				1/4/2016		4/25/2016		70				0		77		-7		0		0		0		-7		0	
153	FNMA AL6223 POOL 4 5%	3138EN4H9				2/24/2015		5/25/2016		453				0		494		-41		0		0		0		-41		0	
154	FNMA AL6223 POOL 4 5%	3138EN4H9				5/15/2015		5/25/2016		76				0		82		-6		0		0		0		-6		0	
155	FNMA AL6223 POOL 4 5%	3138EN4H9				1/4/2016		5/25/2016		76				0		82		-6		0		0		0		-6		0	
156	FNMA AL6223 POOL 4 5%	3138EN4H9				2/24/2015		6/25/2016		525				0		572		-47		0		0		0		-47		0	
157	FNMA AL6223 POOL 4 5%	3138EN4H9				5/15/2015		6/25/2016		87				0		95		-8		0		0		0		-8		0	
158	FNMA AL6223 POOL 4 5%	3138EN4H9				1/4/2016		6/25/2016		87				0		95		-8		0		0		0		-8		0	
159	FNMA AL6223 POOL 4 5%	3138EN4H9				2/24/2015		7/25/2016		398				0		434		-36		0		0		0		-36		0	
160	FNMA AL6223 POOL 4 5%	3138EN4H9				5/15/2015		7/25/2016		66				0		72		-6		0		0		0		-6		0	
161	FNMA AL6223 POOL 4 5%	3138EN4H9				1/4/2016		7/25/2016		66				0		72		-6		0		0		0		-6		0	
162	FNMA AL6223 POOL 4 5%	3138EN4H9				2/24/2015		8/25/2016		311				0		338		-27		0		0		0		-27		0	
163	FNMA AL6223 POOL 4 5%	3138EN4H9				5/15/2015		8/25/2016		52				0		56		-4		0		0		0		-4		0	
164	FNMA AL6223 POOL 4 5%	3138EN4H9				1/4/2016		8/25/2016		52				0		56		-4		0		0		0		-4		0	
165	FNMA AL6223 POOL 4 5%	3138EN4H9				2/24/2015		9/25/2016		493				0		537		-44		0		0		0		-44		0	
166	FNMA AL6223 POOL 4 5%	3138EN4H9				5/15/2015		9/25/2016		82				0		89		-7		0		0		0		-7		0	
167	FNMA AL6223 POOL 4 5%	3138EN4H9				1/4/2016		9/25/2016		82				0		89		-7		0		0		0		-7		0	
168	FNMA AL6223 POOL 4 5%	3138EN4H9				2/24/2015		9/28/2016		20,305				0		20,141		164		0		0		0		164		0	
169	FNMA AL6223 POOL 4 5%	3138EN4H9				5/15/2015		9/28/2016		3,384				0		3,357		27		0		0		0		27		0	
170	FNMA AL6223 POOL 4 5%	3138EN4H9				1/4/2016		9/28/2016		2,651				0		2,628		23		0		0		0		23		0	
171	FNMA AL6223 POOL 4 5%	3138EN4H9				1/4/2016		10/25/2016		667				0		727		-60		0		0		0		-60		0	
172	FNMA POOL # AL5630 4 0%	3138ENHG7				9/3/2014		2/25/2016		138				0		147		-9		0		0		0		-9		0	
173	FNMA POOL # AL5630 4 0%	3138ENHG7				9/3/2014		3/25/2016		15				0		16		-1		0		0		0		-1		0	
174	FNMA POOL # AL5630 4 0%	3138ENHG7				9/3/2014		4/25/2016		141				0		149		-8		0		0		0		-8		0	
175	FNMA POOL # AL5630 4 0%	3138ENHG7				9/3/2014		5/25/2016		138				0		147		-9		0		0		0		-9		0	
176	FNMA POOL # AL5630 4 0%	3138ENHG7				9/3/2014		6/25/2016		61				0		66		-4		0		0		0		-4		0	
177	FNMA POOL # AL6150 4 0%	3138ENZQ5				12/16/2014		11/25/2016		186				0		199		-13		0		0		0		-13		0	
178	FNMA POOL # AL6150 4 0%	3138ENZQ5				12/16/2014		12/25/2016		177				0		190		-13		0		0		0		-13		0	
179	FNMA POOL # AL6150 4 0%	3138ENZQ5				12/16/2014		1/25/2017		180				0		193		-13		0		0		0		-13		0	
180	FNMA POOL # AL6895 3 5%	3138EPVU4				6/8/2015		1/25/2016		152				0		157		-5		0		0		0		-5		0	
181	FNMA POOL # AL6895 3 5%	3138EPVU4				7/28/2015		1/25/2016		51				0		53		-2		0		0		0		-2		0	
182	FNMA POOL # AL6895 3 5%	3138EPVU4				6/8/2015		2/25/2016		51				0		53		-2		0		0		0		-2		0	
183	FNMA POOL # AL6895 3 5%	3138EPVU4				7/28/2015		2/25/2016		17				0		18		-1		0		0		0		-1		0	
184	FNMA POOL # AL6895 3 5%	3138EPVU4				6/8/2015		3/25/2016		39				0		40		-1		0		0		0		-1		0	
185	FNMA POOL # AL6895 3 5%	3138EPVU4				7/28/2015		3/25/2016		13				0		14		-1		0		0		0		-1		0	
186	FNMA POOL # AL6895 3 5%	3138EPVU4				6/8/2015		4/25/2016		102				0		105		-3		0		0		0		-3		0	
187	FNMA POOL # AL6895 3 5%	3138EPVU4				7/28/2015		4/25/2016		34				0		35		-1		0		0		0		-1		0	
188	FNMA POOL # AL6895 3 5%	3138EPVU4				6/8/2015		5/25/2016		105				0		108		-3		0		0		0		-3		0	
189	ASG MANAGED FUTURES ST	638721729				11/24/2015		6/24/2016		19,144				0		19,091		53		0		0		0		53		0	

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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 of Losses
Long Term CG Distributions	32,716				10,415,648		0	0	344,596			0	344,596
Short Term CG Distributions	0												
208 BANK OF AMERICA CORP	060505104		2/25/2015	3/15/2016	2,556			0	3,135			0	-579
209 BANK OF AMERICA CORP	060505104		2/25/2015	5/25/2016	3,557			0	3,960			0	-403
210 BANK OF AMERICA CORP	060505104		2/25/2015	6/9/2016	2,409			0	2,805			0	-396
211 BANK OF AMERICA CORP	060505104		2/25/2015	9/14/2016	3,428			0	3,630			0	-202
212 BANK OF AMERICA CORP	060505104		11/16/2016	12/12/2016	7,269			0	6,342			0	927
213 BANK OF AMERICA CORP	060505104		2/25/2015	12/12/2016	36,120			0	26,236			0	9,884
214 BIOMARIN PHARMACEUTICA	09061G101		2/23/2015	3/15/2016	838			0	1,077			0	-239
215 BIOMARIN PHARMACEUTICA	09061G101		2/23/2015	5/25/2016	884			0	1,077			0	-193
216 BIOMARIN PHARMACEUTICA	09061G101		2/23/2015	6/9/2016	830			0	1,077			0	-247
217 BIOGEN INC	09062X103		8/3/2015	12/02/2016	4,491			0	5,498			0	-1,007
218 BIOGEN INC	09062X103		8/4/2015	12/02/2016	6,340			0	7,920			0	-1,580
219 BIOGEN INC	09062X103		2/4/2014	12/02/2016	264			0	308			0	-44
220 BIOGEN INC	09062X103		2/4/2014	3/15/2016	751			0	923			0	-172
221 BIOGEN INC	09062X103		2/4/2014	5/25/2016	1,367			0	1,538			0	-171
222 BIOGEN INC	09062X103		2/4/2014	6/9/2016	1,002			0	1,230			0	-228
223 BIOGEN INC	09062X103		2/4/2014	9/14/2016	1,197			0	1,230			0	-33
224 BIOGEN INC	09062X103		2/4/2014	12/19/2016	56,468			0	60,903			0	-4,435
225 BIOGEN INC	09062X103		11/16/2016	12/19/2016	1,711			0	1,924			0	-213
226 BLACKROCK INC	09247XAC5	6.25%	10/2/2014	10/5/2016	5,236			0	5,692			0	-456
227 BLACKROCK INC	09247XAC5	6.25%	5/5/2009	11/4/2016	10,440			0	10,019			0	421
228 BLOCK H & R INC	093671105		12/17/2015	3/15/2016	1,379			0	1,686			0	-307
229 BLOCK H & R INC	093671105		12/17/2015	11/21/2016	2,790			0	4,046			0	-1,256
230 BLOCK H & R INC	093671105		6/9/2016	11/21/2016	2,866			0	216			0	16
231 BOSTON PROPERTIES LP 4	10112RAS3		8/30/2011	9/23/2016	10,866			0	9,839			0	1,027
232 BRISTOL-MYERS SQUIBB CO	110122108		1/6/2016	2/4/2016	2,399			0	2,711			0	-312
233 BRISTOL-MYERS SQUIBB CO	110122108		1/20/2016	3/15/2016	1,917			0	1,879			0	38
234 BRISTOL-MYERS SQUIBB CO	110122108		1/6/2016	3/15/2016	2,556			0	2,711			0	-155
235 BRISTOL-MYERS SQUIBB CO	110122108		1/20/2016	5/25/2016	2,142			0	1,879			0	263
236 BRISTOL-MYERS SQUIBB CO	110122108		1/20/2016	6/9/2016	1,456			0	1,253			0	203
237 FNMA POOL # AL6150 4.0%	3138ENZQ5		12/16/2014	6/25/2016	252			0	270			0	-18
238 FNMA POOL # AL6150 4.0%	3138ENZQ5		12/16/2014	7/25/2016	230			0	247			0	-17
239 FNMA POOL # AL6150 4.0%	3138ENZQ5		12/16/2014	8/25/2016	192			0	206			0	-14
240 FNMA POOL # AL6150 4.0%	3138ENZQ5		12/16/2014	9/25/2016	251			0	270			0	-19
241 FNMA POOL # AL6150 4.0%	3138ENZQ5		12/16/2014	10/25/2016	230			0	247			0	-17
242 BLOCK H & R INC	093671105		12/17/2015	8/3/2016	1,867			0	2,697			0	-830
243 MICROSOFT CORPORATION	594918104		1/5/2016	6/23/2016	12,431			0	13,241			0	-810
244 MICROSOFT CORPORATION	594918104		1/6/2016	6/23/2016	26,933			0	28,077			0	-1,144
245 MICROSOFT CORPORATION	594918104		1/7/2016	6/23/2016	49,204			0	50,260			0	-1,056
246 MICROSOFT CORPORATION	594918104		4/20/2016	6/23/2016	1,036			0	1,123			0	-87
247 MICROSOFT CORPORATION	594918104		9/22/2015	6/23/2016	11,913			0	10,031			0	1,882
248 MICROSOFT CORPORATION	594918104		9/24/2015	7/5/2016	1,025			0	889			0	156
249 MICROSOFT CORPORATION	594918104		9/22/2015	9/2/2016	25,314			0	19,190			0	6,124
250 MICROSOFT CORPORATION	594918104		9/22/2015	9/14/2016	1,124			0	872			0	252
251 MICROSOFT CORPORATION	594918104		9/22/2015	10/13/2016	15,965			0	12,212			0	3,753
252 MICROCHIP TECHNOLOGY IN	595017104		7/13/2016	8/18/2016	3,049			0	2,556			0	393
253 MICROCHIP TECHNOLOGY IN	595017104		7/13/2016	9/7/2016	3,637			0	3,188			0	449
254 MONDELEZ INTERNATIONAL	609207105		4/4/2016	5/25/2016	1,320			0	1,233			0	87
255 MONDELEZ INTERNATIONAL	609207105		4/4/2016	6/9/2016	1,356			0	1,233			0	123
256 MONDELEZ INTERNATIONAL	609207105		4/4/2016	9/14/2016	1,701			0	1,638			0	63
257 MONSTER BEVERAGE CORP	61174X109		11/13/2014	3/15/2016	1,843			0	976			0	867
258 MONSTER BEVERAGE CORP	61174X109		1/13/2014	5/25/2016	2,691			0	1,254			0	1,437
259 FNMA POOL # AL5630 4.0%	3138ENHG7		9/3/2014	7/29/2016	8,803			0	8,669			0	134
260 FNMA POOL # AL5630 4.0%	3138ENHG7		9/3/2014	8/25/2016	172			0	183			0	-11
261 FNMA POOL # AL6150 4.0%	3138ENZQ5		12/16/2014	2/25/2016	647			0	694			0	-47
262 FNMA POOL # AL6150 4.0%	3138ENZQ5		12/16/2014	3/10/2016	26,083			0	26,344			0	-261
263 FNMA POOL # AL6150 4.0%	3138ENZQ5		12/16/2014	3/25/2016	951			0	1,020			0	-69
264 FNMA POOL # AL6150 4.0%	3138ENZQ5		12/16/2014	4/25/2016	283			0	304			0	-21
265 MERCK & CO INC	59833Y105		12/16/2014	5/25/2016	180			0	193			0	-13
266 MERCK & CO INC	59833Y105		1/24/2014	6/9/2016	1,144			0	1,040			0	104
267 FNMA POOL # AL5630 4.0%	3138ENHG7		9/3/2014	7/25/2016	309			0	328			0	-19
268 MICROSOFT CORPORATION	594918104		1/5/2016	2/11/2016	10,770			0	12,138			0	-1,368
269 MICROSOFT CORPORATION	594918104		1/5/2016	3/15/2016	3,193			0	3,310			0	-117
270 MICROSOFT CORPORATION	594918104		1/4/2016	3/15/2016	1,596			0	1,604			0	-8
271 MICROSOFT CORPORATION	594918104		1/4/2016	4/12/2016	1,095			0	1,070			0	15
272 MICROSOFT CORPORATION	594918104		9/24/2015	4/12/2016	543			0	434			0	109
273 MICROSOFT CORPORATION	594918104		4/20/2016	5/6/2016	20,381			0	23,014			0	-2,633
274 MICROSOFT CORPORATION	594918104		4/20/2016	5/25/2016	4,674			0	5,052			0	-378
275 MICROSOFT CORPORATION	594918104		4/20/2016	6/9/2016	3,102			0	3,368			0	-266
276 MERCK & CO INC	59833Y105		8/11/2016	9/14/2016	3,074			0	3,184			0	-110

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Long Term CG Distributions		Amount		10,415,648										344,596										344,596	
Short Term CG Distributions		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	Excess FMV Over Adj. Basis of Losses												
277 FNMA POOL #AL6970 3.5%	3138EPW83		7/1/2015	7/25/2016	119			123	-4		0	0	-4												
278 FNMA POOL #AL7654 3.0%	3138EQQ60		4/21/2016	6/25/2016	304			315	-11		0	0	-11												
279 FNMA POOL #AL7654 3.0%	3138EQQ60		4/21/2016	7/25/2016	330			330	-11		0	0	-11												
280 FNMA POOL #AL7654 3.0%	3138EQQ60		4/21/2016	8/25/2016	315			326	-11		0	0	-11												
281 FNMA POOL #AL7654 3.0%	3138EQQ60		4/21/2016	8/31/2016	23,653			23,357	296		0	0	296												
282 FNMA POOL #AL7654 3.0%	3138EQQ60		4/21/2016	9/25/2016	391			405	-14		0	0	-14												
283 FNMA AL9121 4.0% 7/0	3138ERD31		11/1/2016	12/25/2016	224			238	-14		0	0	-14												
284 FNMA AL9121 4.0% 7/0	3138ERD31		11/1/2016	1/25/2017	241			256	-15		0	0	-15												
285 PFIZER INC	717081103		12/17/2014	3/15/2016	1,776			1,864	-88		0	0	-88												
286 PFIZER INC	717081103		6/26/2015	5/25/2016	3,410			3,423	-13		0	0	-13												
287 PFIZER INC	717081103		6/26/2015	6/9/2016	2,475			2,396	79		0	0	79												
288 PFIZER INC	717081103		10/22/2013	9/14/2016	678			615	63		0	0	63												
289 PFIZER INC	717081103		1/8/2015	9/14/2016	8,477			8,128	349		0	0	349												
290 PFIZER INC	717081103		6/26/2015	9/14/2016	3,391			3,423	-32		0	0	-32												
291 PFIZER INC	717081103		11/20/2008	9/14/2016	27,465			11,782	15,683		0	0	15,683												
292 PFIZER INC	717081103		6/26/2015	9/14/2016	2,033			2,054	-21		0	0	-21												
293 PFIZER INC	717081103		11/20/2008	10/6/2016	12,413			5,382	7,031		0	0	7,031												
294 CHEESECAKE FACTORY INC	163072101		12/16/2014	4/19/2016	22,037			21,153	884		0	0	884												
295 CHEESECAKE FACTORY INC	163072101		12/16/2014	4/20/2016	21,850			20,960	890		0	0	890												
296 CHEVRON CORPORATION	166764100		9/23/2011	3/15/2016	1,851			1,802	49		0	0	49												
297 CHEVRON CORPORATION	166764100		11/30/2015	3/15/2016	2,777			2,740	37		0	0	37												
298 CHEVRON CORPORATION	166764100		9/23/2011	5/3/2016	20,368			18,108	2,260		0	0	2,260												
299 CHEVRON CORPORATION	166764100		9/23/2011	5/3/2016	2,736			2,432	304		0	0	304												
300 CHEVRON CORPORATION	166764100		9/23/2011	5/25/2016	2,727			2,432	295		0	0	295												
301 CHEVRON CORPORATION	166764100		9/23/2011	6/8/2016	4,020			3,513	507		0	0	507												
302 CHEVRON CORPORATION	166764100		3/3/2016	6/8/2016	103			87	16		0	0	16												
303 CHEVRON CORPORATION	166764100		9/23/2011	6/9/2016	1,853			1,622	231		0	0	231												
304 CHEVRON CORPORATION	166764100		6/9/2016	7/27/2016	103			103	0		0	0	0												
305 CHEVRON CORPORATION	166764100		3/3/2016	7/27/2016	1,333			1,128	205		0	0	205												
306 CHEVRON CORPORATION	166764100		9/23/2011	7/27/2016	24,730			21,801	2,929		0	0	2,929												
307 CHEVRON CORPORATION	166764100		9/23/2011	9/14/2016	1,972			1,802	170		0	0	170												
308 CITIGROUP INC 2.5% 9/	172967HC8		2/12/2014	10/31/2016	15,205			15,112	93		0	0	93												
309 CITIGROUP INC 2.5% 9/	172967HC8		5/1/2014	10/31/2016	5,068			5,067	1		0	0	1												
310 CITIGROUP INC 2.5% 7/	172967HU8		9/26/2014	11/1/2016	15,243			14,886	357		0	0	357												
311 CITIZENS FINANCIAL GROUP	174610105		1/19/2016	3/15/2016	1,309			1,337	-28		0	0	-28												
312 CITIZENS FINANCIAL GROUP	174610105		1/19/2016	5/25/2016	1,861			1,783	78		0	0	78												
313 CITIZENS FINANCIAL GROUP	174610105		1/19/2016	6/9/2016	1,147			1,114	33		0	0	33												
314 CITIZENS FINANCIAL GROUP	174610105		1/19/2016	9/14/2016	2,206			2,005	201		0	0	201												
315 COGNIZANT TECHNOLOGY S	192446102		12/1/2015	3/15/2016	1,740			1,853	-213		0	0	-213												
316 COGNIZANT TECHNOLOGY S	192446102		12/1/2015	5/25/2016	2,519			2,604	-85		0	0	-85												
317 COGNIZANT TECHNOLOGY S	192446102		12/1/2015	6/9/2016	1,826			1,953	-127		0	0	-127												
318 COGNIZANT TECHNOLOGY S	192446102		12/1/2015	6/27/2016	33,328			39,063	-5,735		0	0	-5,735												
319 COGNIZANT TECHNOLOGY S	192446102		12/9/2015	6/27/2016	10,554			11,448	-894		0	0	-894												
320 COGNIZANT TECHNOLOGY S	192446102		12/9/2015	6/30/2016	16,550			17,473	-923		0	0	-923												
321 COGNIZANT TECHNOLOGY S	192446102		12/14/2015	6/30/2016	23,969			24,959	-990		0	0	-990												
322 COGNIZANT TECHNOLOGY S	192446102		9/30/2016	11/28/2016	29,614			25,028	4,586		0	0	4,586												
323 COGNIZANT TECHNOLOGY S	192446102		11/16/2016	11/28/2016	1,708			1,615	93		0	0	93												
324 COMCAST CORP CL A	20030N101		7/27/2015	17/2016	20,965			23,408	-2,443		0	0	-2,443												
325 COMCAST CORP CL A	20030N101		4/16/2012	17/2016	3,862			2,078	1,784		0	0	1,784												
326 COMCAST CORP CL A	20030N101		4/16/2012	1/13/2016	19,372			10,686	8,686		0	0	8,686												
327 COMCAST CORP CL A	20030N101		4/16/2012	1/21/2016	11,953			6,530	5,423		0	0	5,423												
328 COMCAST CORP CL A	20030N101		11/24/2014	3/15/2016	1,766			1,648	118		0	0	118												
329 COMCAST CORP CL A	20030N101		3/4/2013	3/15/2016	589			402	187		0	0	187												
330 COMCAST CORP CL A	20030N101		4/16/2012	3/15/2016	1,766			890	876		0	0	876												
331 FNMA POOL #AL6278 5.0%	3138X5EQ5		1/6/2014	8/25/2016	10			11	-1		0	0	-1												
332 FNMA POOL #AL6278 5.0%	3138X5EQ5		1/6/2014	9/25/2016	12			13	-1		0	0	-1												
333 FNMA POOL #AL6278 5.0%	3138X5EQ5		1/6/2014	10/25/2016	10			11	-1		0	0	-1												
334 FNMA POOL #AL6278 5.0%	3138X5EQ5		1/6/2014	11/25/2016	10			10	0		0	0	0												
335 FNMA POOL #AL6278 5.0%	3138X5EQ5		1/6/2014	12/25/2016	10			11	-1		0	0	-1												
336 FNMA POOL #AL6278 5.0%	3138X5EQ5		1/6/2014	12/25/2017	10			11	-1		0	0	-1												
337 FNMA POOL #AY5580 3.5%	3138YKFW8		6/8/2016	7/25/2016	256			270	-14		0	0	-14												
338 FNMA POOL #AY5580 3.5%	3138YKFW8		6/8/2016	8/25/2016	273			288	-15		0	0	-15												
339 FNMA POOL #AY5580 3.5%	3138YKFW8		6/8/2016	9/25/2016	373			394	-21		0	0	-21												
340 FNMA POOL #AY5580 3.5%	3138YKFW8		6/8/2016	10/25/2016	499			527	-28		0	0	-28												
341 FNMA POOL #AY5580 3.5%	3138YKFW8		9/22/2016	10/25/2016	71			76	-5		0	0	-5												
342 FNMA POOL #AY5580 3.5%	3138YKFW8		6/8/2016	11/25/2016	474			500	-26		0	0	-26												
343 FNMA POOL #AY5580 3.5%	3138YKFW8		9/22/2016	11/25/2016	68			72	-4		0	0	-4												
344 FNMA POOL #AY5580 3.5%	3138YKFW8		6/8/2016	12/25/2016	587			619	-32		0	0	-32												
345 FNMA POOL #AY5580 3.5%	3138YKFW8		9/22/2016	12/25/2016	84			89	-5		0	0	-5												

Long Term CG Distributions	32,716
Short Term CG Distributions	0

Long Term CG Distributions		Short Term CG Distributions		32,716,101
	Description of Property Sold		CUSIP #	
484	CHESEBROUGH FACTORY INC		163072101	
485	FNMA POOL # AL6895 3 5%		3138EPV4	
486	FNMA POOL # AL6895 3 5%		3138EPV4	
487	FNMA POOL # AL6895 3 5%		3138EPV4	
488	FNMA POOL # AL6970 3 5%		3138EPWB3	
489	FNMA POOL # AL6970 3 5%		3138EPWB3	
490	FNMA POOL # AL6970 3 5%		3138EPWB3	
491	FNMA POOL # AL6970 3 5%		3138EPWB3	
492	FNMA POOL # AL6970 3 5%		3138EPWB3	
493	FNMA POOL # AL6970 3 5%		3138EPWB3	
494	FNMA POOL # AL6970 3 5%		3138EPWB3	
495	FNMA AY8429 3 5% 94		3138YNLK1	
496	FNMA POOL # 745418 5 5%		31403DDX4	
497	FNMA POOL # 745418 5 5%		31403DDX4	
498	FNMA POOL # 745418 5 5%		31403DDX4	
499	FNMA POOL # 745418 5 5%		31403DDX4	
500	FNMA POOL # 745418 5 5%		31403DDX4	
501	FNMA POOL # 745418 5 5%		31403DDX4	
502	FNMA POOL # 745418 5 5%		31403DDX4	
503	FNMA POOL # AY5580 3 5%		3138YKFW8	
504	PHILIP MORRIS INTERNAT		718172109	
505	PHILIP MORRIS INTERNAT		718172109	
506	PHILIP MORRIS INTERNAT		718172109	
507	PHILIP MORRIS INTERNAT		718172109	
508	PHILIPS 66		718546104	
509	PHILIPS 66		718546104	
510	PHILIPS 66		718546104	
511	PIONEER NATURAL RESOUR		723787107	
512	PIONEER NATURAL RESOUR		723787107	
513	PIONEER NATURAL RESOUR		723787107	
514	PIONEER NATURAL RESOUR		723787107	
515	PIONEER NATURAL RESOUR		723787107	
516	PIONEER NATURAL RESOUR		723787107	
517	PIONEER NATURAL RESOUR		723787107	
518	PLAINS GP HOLDINGS LP		72651A207	
519	PROCTER & GAMBLE CO		742718109	
520	PROCTER & GAMBLE CO		742718109	
521	PROCTER & GAMBLE CO		742718109	
522	PROCTER & GAMBLE CO		742718109	
523	PROCTER & GAMBLE CO		742718109	
524	PROCTER & GAMBLE CO		742718109	
525	QUALCOMM INC		747525103	
526	REGIONS FINL CORP NEW		7591EP100	
527	REGIONS FINL CORP NEW		7591EP100	
528	FN BCO48 # BC0895 3 10%		3140UEB52	
529	FN BCO48 2 5% 1101		3140UEB57	
530	PHILIP MORRIS INTERNAT		718172109	
531	PHILIP MORRIS INTERNAT		718172109	
532	PHILIP MORRIS INTERNAT		718172109	
533	PHILIP MORRIS INTERNAT		718172109	
534	PHILIP MORRIS INTERNAT		718172109	
535	PHILIP MORRIS INTERNAT		718172109	
536	PHILIP MORRIS INTERNAT		718172109	
537	PHILIP MORRIS INTERNAT		718172109	
538	PHILIP MORRIS INTERNAT		718172109	
539	PHILIP MORRIS INTERNAT		718172109	
540	PHILIP MORRIS INTERNAT		718172109	
541	PHILIP MORRIS INTERNAT		718172109	
542	REGIONS FINL CORP NEW		7591EP100	
543	COMCAST CORP CL A		20030N101	
544	COMCAST CORP CL A		20030N101	
545	COMCAST CORP CL A		20030N101	
546	COMCAST CORP CL A		20030N101	
547	COMCAST CORP CL A		20030N101	
548	COMCAST CORP CL A		20030N101	
549	COMCAST CORP CL A		20030N101	
550	COMCAST CORP CL A		20030N101	
551	COMCAST CORP CL A		20030N101	
552	FNMA POOL # BAQ431 3 5% 2		3140E4PR2	

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

Long Term CG Distributions										Amount			
Short Term CG Distributions										32,716	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
553 FNMA POOL # BA0431 3.5% 2	3140E4PR2		4/20/2016	7/25/2016	887			929	-42		0	0	-42
554 FNMA POOL # BA0431 3.5% 2	3140E4PR2		4/20/2016	7/26/2016	44,520			44,358	162		0	0	162
555 FNMA POOL # BA0431 3.5% 2	3140E4PR2		8/25/2016	8/25/2016	1,345			1,409	-64		0	0	-64
556 FNMA POOL # BC0885 3.0%	3140EUBX2		6/21/2016	8/25/2016	85			88	-3		0	0	-3
557 FNMA POOL # BC0885 3.0%	3140EUBX2		6/21/2016	9/25/2016	145			149	-4		0	0	-4
558 FNMA POOL # BC0885 3.0%	3140EUBX2		6/21/2016	10/25/2016	159			163	-4		0	0	-4
559 FNMA POOL # BC0885 3.0%	3140EUBX2		6/21/2016	11/25/2016	223			230	-7		0	0	-7
560 FNMA POOL # BC0885 3.0%	3140EUBX2		6/21/2016	12/25/2016	198			203	-5		0	0	-5
561 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	3/25/2016	336			340	-4		0	0	-4
562 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	4/25/2016	441			441	-6		0	0	-6
563 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	5/25/2016	216			219	-3		0	0	-3
564 FN BC0048 2.5% 11/01	3140EUBS7		4/21/2016	5/25/2016	27			28	-1		0	0	-1
565 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	6/25/2016	766			797	-11		0	0	-11
566 FN BC0048 2.5% 11/01	3140EUBS7		4/21/2016	6/25/2016	98			101	-3		0	0	-3
567 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	7/25/2016	863			875	-12		0	0	-12
568 FN BC0048 2.5% 11/01	3140EUBS7		4/21/2016	7/25/2016	108			111	-3		0	0	-3
569 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	8/25/2016	565			573	-8		0	0	-8
570 FN BC0048 2.5% 11/01	3140EUBS7		4/21/2016	8/25/2016	71			73	-2		0	0	-2
571 DEVON ENERGY CORPORAT	25179M103		3/17/2016	9/14/2016	1,600			1,093	507		0	0	507
572 DEVON ENERGY CORPORAT	25179M103		9/23/2011	9/27/2016	66,065			47,261	18,804		0	0	18,804
573 WALT DISNEY CO/THE	254687106		9/23/2011	3/15/2016	980			295	685		0	0	685
574 WALT DISNEY CO/THE	254687106		9/23/2011	5/25/2016	1,998			591	1,407		0	0	1,407
575 WALT DISNEY CO/THE	254687106		9/23/2011	6/9/2016	978			295	683		0	0	683
576 WALT DISNEY CO/THE	254687106		9/23/2011	9/14/2016	922			295	627		0	0	627
577 DOMINION RES INC VA NEW	25746U109		1/6/2016	3/15/2016	1,455			1,371	84		0	0	84
578 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	2/25/2016	432			438	-6		0	0	-6
579 COMCAST CORP CL A	20030N101		4/13/2012	11/15/2016	22,103			9,783	12,320		0	0	12,320
580 CONOCOPHILLIPS	20825C104		6/11/2015	1/20/2016	4,038			7,691	-3,653		0	0	-3,653
581 CONOCOPHILLIPS	20825C104		10/9/2015	1/20/2016	2,019			3,362	-1,343		0	0	-1,343
582 CONOCOPHILLIPS	20825C104		11/30/2015	1/20/2016	1,009			1,627	-618		0	0	-618
583 CONOCOPHILLIPS	20825C104		6/8/2016	8/17/2016	2,143			2,385	-242		0	0	-242
584 CONSTELLATION BRANDS IN	21036P108		8/14/2015	3/15/2016	1,723			1,532	191		0	0	191
585 COSTCO WHSL CORP NEW	22160K105		12/4/2015	6/9/2016	1,076			1,168	-92		0	0	-92
586 COSTCO WHSL CORP NEW	22160K105		12/4/2015	9/14/2016	1,508			1,668	-160		0	0	-160
587 CONSTELLATION BRANDS IN	21036P108		8/14/2015	5/25/2016	2,206			1,787	419		0	0	419
588 CREDIT SUISSE GRP FUN 2	225433A03		3/30/2016	11/7/2016	20,059			19,814	245		0	0	245
589 CONSTELLATION BRANDS IN	21036P108		8/14/2015	6/9/2016	1,541			1,277	264		0	0	264
590 CONSTELLATION BRANDS IN	21036P108		8/14/2015	9/14/2016	1,947			1,532	415		0	0	415
591 COSTCO WHSL CORP NEW	22160K105		12/4/2015	3/15/2016	1,230			1,335	-105		0	0	-105
592 COSTCO WHSL CORP NEW	22160K105		12/4/2015	5/25/2016	1,425			1,666	-243		0	0	-243
593 DFA EMERG MKTS CORE EQ	233203421		9/5/2012	5/27/2016	30,000			33,191	-3,191		0	0	-3,191
594 DFA EMERG MKTS CORE EQ	233203421		9/5/2012	6/9/2016	50,000			53,079	-3,079		0	0	-3,079
595 DTE ENERGY COMPANY	233331107		1/6/2016	3/15/2016	1,765			1,594	171		0	0	171
596 DTE ENERGY COMPANY	233331107		1/6/2016	6/13/2016	940			797	143		0	0	143
597 DTE ENERGY COMPANY	233331107		1/7/2016	6/13/2016	4,698			3,963	735		0	0	735
598 DTE ENERGY COMPANY	233331107		6/9/2016	6/13/2016	940			936	2		0	0	2
599 DEVON ENERGY CORPORAT	25179M103		3/17/2016	5/25/2016	1,399			1,063	306		0	0	306
600 DEVON ENERGY CORPORAT	25179M103		3/17/2016	6/9/2016	1,126			820	306		0	0	306
601 FN BC0048 2.5% 11/01	3140EUBS7		4/21/2016	9/13/2016	4,630			4,619	11		0	0	11
602 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	9/13/2016	36,361			35,717	644		0	0	644
603 FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	9/25/2016	661			671	-10		0	0	-10
604 FNMA BC1168 4.0% 6A	3140EVJN8		8/31/2016	10/25/2016	543			585	-42		0	0	-42
605 FNMA BC1168 4.0% 6A	3140EVJN8		9/22/2016	10/25/2016	91			98	-7		0	0	-7
606 FNMA BC1168 4.0% 6A	3140EVJN8		8/31/2016	11/25/2016	336			362	-26		0	0	-26
607 FNMA BC1168 4.0% 6A	3140EVJN8		9/22/2016	11/25/2016	56			61	-5		0	0	-5
608 FNMA BC1168 4.0% 6A	3140EVJN8		9/22/2016	12/9/2016	4,959			5,096	-137		0	0	-137
609 FNMA BC1168 4.0% 6A	3140EVJN8		8/31/2016	12/9/2016	29,038			29,714	-676		0	0	-676
610 FNMA BC1168 4.0% 6A	3140EVJN8		8/31/2016	12/25/2016	678			729	-51		0	0	-51
611 FNMA POOL # BC2681 3.0%	3140EW6T7		3/3/2016	4/25/2016	104			107	-3		0	0	-3
612 FNMA POOL # BC2681 3.0%	3140EW6T7		3/3/2016	5/25/2016	168			172	-4		0	0	-4
613 FNMA POOL # BC2681 3.0%	3140EW6T7		3/3/2016	6/25/2016	147			150	-3		0	0	-3
614 FNMA POOL # BC2681 3.0%	3140EW6T7		3/3/2016	7/25/2016	48			49	-1		0	0	-1
615 FNMA POOL # BC2681 3.0%	3140EW6T7		3/15/2016	8/12/2016	25,025			24,612	413		0	0	413
616 FNMA POOL # BC2681 3.0%	3140EW6T7		3/3/2016	8/25/2016	414			424	-10		0	0	-10
617 FNMA POOL # BC2681 3.0%	3140EW6T7		3/3/2016	9/25/2016	42			43	-1		0	0	-1
618 FNMA BC9007 4.0% 11A	3140F5AH6		12/9/2016	1/25/2017	304			321	-17		0	0	-17
619 FNMA POOL # BD1480 3.5%	3140F8UE5		9/28/2016	11/25/2016	35			37	-2		0	0	-2
620 FNMA POOL # BD1480 3.5%	3140F8UE5		9/28/2016	12/25/2016	35			37	-2		0	0	-2
621 FNMA POOL # BD1480 3.5%	3140F8UE5		9/28/2016	12/25/2016	37			39	-2		0	0	-2

Long Term CG Distributions	32,716
Short Term CG Distributions	0

Long Term CG Distributions	32,716
Short Term CG Distributions	0

Long Term CG Distributions	32,716
Short Term CG Distributions	0

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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 #										32,716		0	
967 FHLIC GOLD T49004 3.0%										31287CAD4													
968 FHLIC GOLD T49004 3.0%										31287CAD4													
969 FHLIC GOLD T49004 3.0%										31287CAD4													
970 FHLIC GOLD T49004 3.0%										31287CAD4													
971 FHLIC GOLD T49004 3.0%										31287CAD4													
972 FHLIC GOLD POOL G08671										3128MJW97													
973 FHLIC GOLD POOL G08671										3128MJW97													
974 FHLIC GOLD POOL G08671										3128MJW97													
975 FHLIC GOLD POOL G08671										3128MJW97													
976 FHLIC GOLD G08733 3.5%										3128MJY79													
977 FHLIC GOLD POOL #G0871										3128MJY94													
978 FHLIC GOLD POOL #G0871										3128MJY94													
979 FHLIC GOLD POOL #G0871										3128MJY94													
980 FHLIC GOLD G18473 3.0%										3128MMQ30													
981 FNMA POOL MA2561 3.0%										31418B233													
982 FNMA POOL MA2561 3.0%										31418B233													
983 FNMA POOL MA2561 3.0%										31418B233													
984 FNMA POOL MA2561 3.0%										31418B233													
985 FNMA POOL MA2561 3.0%										31418B233													
986 FNMA POOL MA2561 3.0%										31418B233													
987 FNMA POOL #MA2752 3.0%										31418CBW3													
988 FNMA POOL #MA2752 3.0%										31418CBW3													
989 FNMA POOL #MA2752 3.0%										31418CBW3													
990 FNMA POOL #MA2752 3.0%										31418CBW3													
991 FNMA POOL #MA2752 3.0%										31418CBW3													
992 U S TREASURY NOTE 0.75%										912828TW0													
993 U S TREASURY NOTE 0.75%										912828TW0													
994 U S TREASURY NOTE 0.75%										912828TW0													
995 U S TREASURY NOTE 0.75%										912828TW0													
996 U S TREASURY NOTE 0.75%										912828TW0													
997 U S TREASURY NIB 1% 5/31/1										912828VE7													
998 U S TREASURY NIB 1% 5/31/1										912828VE7													
999 UNITED STATES TREAS 0.87										912828WH9													
1000 UNITED STATES TREAS 0.87										912828WH9													
1001 UNITED STATES TREAS 0.87										912828WH9													
1002 UNITED STATES TREAS 0.87										912828WH9													
1003 UNITED STATES TREAS 0.87										912828WH9													
1004 UNITED STATES TREAS 0.87										912828WH9													
1005 UNITED STATES TREAS 0.87										912828WH9													
1006 FHLIC GOLD G18489 3.0%										3128MMRK1													
1007 FHLIC GOLD G18489 3.0%										3128MMRK1													
1008 FHLIC GOLD G18489 3.0%										3128MMRK1													
1009 FHLIC GOLD G18489 3.0%										3128MMRK1													
1010 FHLIC GOLD POOL C91738										3128P74X8													
1011 FHLIC GOLD POOL C91738										3128P74X8													
1012 FHLIC GOLD POOL C91738										3128P74X8													
1013 FHLIC GOLD POOL C91738										3128P74X8													
1014 FHLIC GOLD POOL C91738										3128P74X8													
1015 FHLIC GOLD POOL C91738										3128P74X8													
1016 FHLIC GOLD POOL C91738										3128P74X8													
1017 FHLIC GOLD POOL C91738										3128P74X8													
1018 FHLIC GOLD POOL C91738										3128P74X8													
1019 FHLIC GOLD POOL C91738										3128P74X8													
1020 FHLIC GOLD POOL C91738										3128P74X8													
1021 FHLIC GOLD POOL C91738										3128P74X8													
1022 FHLIC GOLD POOL C91738										3128P74X8													
1023 FHLIC GOLD POOL C91738										3128P74X8													
1024 FHLIC GOLD POOL C91339										3128P7PY3													
1025 FHLIC GOLD POOL C91339										3128P7PY3													
1026 FNMA POOL MA2561 3.0%										31418B233													
1027 FNMA POOL MA2561 3.0%										31418B233													
1028 FNMA POOL # MA2558 4.0%										31418B2Y5													
1029 FNMA POOL # MA2558 4.0%										31418B2Y5													
1030 FNMA POOL # MA2558 4.0%										31418B2Y5													
1031 FNMA POOL # MA2705 3.0%										31418CAF1													
1032 FNMA POOL # MA2705 3.0%										31418CAF1													
1033 FNMA POOL # MA2705 3.0%										31418CAF1													
1034 FNMA POOL # MA2705 3.0%										31418CAF1													
1035 FNMA POOL # MA2705 3.0%										31418CAF1													

Long Term CG Distributions	32,716
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions										Short Term CG Distributions										Amount			
																				32,716		0	
Description of Property Sold										CUSIP #													
1174 WFRBS 2011-C5 A2 2.684%										92936JAZ7													
1175 WFRBS 2011-C5 A2 2.684%										92936JAZ7													
1176 WFRBS 2011-C5 A2 2.684%										92936JAZ7													
1177 WFRBS 2011-C5 A2 2.684%										92936JAZ7													
1178 WFRBS 2011-C5 A2 2.684%										92936JAZ7													
1179 WFRBS 2011-C5 A2 2.684%										92936JAZ7													
1180 FHLMC GOLD POOL C913394										3128P7PX3													
1181 FHLMC GOLD POOL J157244										3128PVL00													
1182 FHLMC GOLD A90393 5.0%										312938NJ8													
1183 FHLMC GOLD A90393 5.0%										312938NJ8													
1184 FHLMC GOLD A90393 5.0%										312938NJ8													
1185 FHLMC GOLD A90393 5.0%										312938NJ8													
1186 FHLMC GOLD A90393 5.0%										312938NJ8													
1187 FHLMC GOLD A90393 5.0%										312938NJ8													
1188 FHLMC GOLD A90393 5.0%										312938NJ8													
1189 FHLMC GOLD A90393 5.0%										312938NJ8													
1190 FHLMC GOLD A90393 5.0%										312938NJ8													
1191 FHLMC GOLD A90393 5.0%										312938NJ8													
1192 FHLMC GOLD A90393 5.0%										312938NJ8													
1193 GNMA POOL II MA3597 3.5%										36179R7K9													
1194 GNMA POOL II MA3598 4.0%										36179R7K9													
1195 GNMA POOL II MA3598 4.0%										36179R7K9													
1196 GNMA POOL II MA3598 4.0%										36179R7K9													
1197 GNMA POOL II MA3598 4.0%										36179R7K9													
1198 GNMA POOL II MA3598 4.0%										36179R7K9													
1199 GNMA POOL II MA3598 4.0%										36179R7K9													
1200 GNMA POOL II MA3598 4.0%										36179R7K9													
1201 GNMA POOL II MA3598 4.0%										36179R7K9													
1202 GNMA POOL II MA3598 4.0%										36179R7K9													
1203 GNMA POOL II MA2753 3.0%										36179R8W8													
1204 GNMA POOL II MA2753 3.0%										36179R8W8													
1205 GNMA POOL II MA2753 3.0%										36179R8W8													
1206 GNMA POOL II MA2753 3.0%										36179R8W8													
1207 GNMA POOL II MA2753 3.0%										36179R8W8													
1208 GNMA POOL II MA2753 3.0%										36179R8W8													
1209 GNMA POOL II MA2753 3.0%										36179R8W8													
1210 GNMA POOL II MA2753 3.0%										36179R8W8													
1211 GNMA POOL II MA2753 3.0%										36179R8W8													
1212 GNMA POOL II MA2753 3.0%										36179R8W8													
1213 GNMA POOL II MA2753 3.0%										36179R8W8													
1214 GNMA POOL II MA2753 3.0%										36179R8W8													
1215 GNMA POOL II MA2753 3.0%										36179R8W8													
1216 GNMA POOL II MA2753 3.0%										36179R8W8													
1217 GNMA POOL II MA2753 3.0%										36179R8W8													
1218 GNMA POOL II MA2753 3.0%										36179R8W8													
1219 GNMA POOL II MA2753 3.0%										36179R8W8													
1220 GNMA POOL II MA2753 3.0%										36179R8W8													
1221 GNMA POOL II MA2753 3.0%										36179R8W8													
1222 GNMA POOL II MA2753 3.0%										36179R8W8													
1223 GNMA POOL II MA2753 3.0%										36179R8W8													
1224 GNMA POOL II MA2753 3.0%										36179R8W8													
1225 GNMA POOL II MA2753 3.0%										36179R8W8													
1226 GNMA POOL II MA2753 3.0%										36179R8W8													
1227 GNMA POOL II MA3107 4.5%										36179RNY1													
1228 WFRBS 2011-C5 A2 2.684%										92936JAZ7													
1229 WFRBS 2011-C5 A2 2.684%										92936JAZ7													
1230 YUMI BRANDS INC										988498101													
1231 FHLMC GOLD A92821 5.0%										312941D20													
1232 YUMI BRANDS INC										988498101													
1233 FHLMC GOLD A92821 5.0%										312941D20													
1234 YUMI BRANDS INC										988498101													
1235 YUMI BRANDS INC										988498101													
1236 YUMI CHINA HOLDINGS INC										98850P109													
1237 FHLMC GOLD A92821 5.0%										312941D20													
1238 YUMI CHINA HOLDINGS INC										98850P109													
1239 ZIMMER BIOMET HOLDINGS										98956P102													
1240 ZIMMER BIOMET HOLDINGS										98956P102													
1241 ALLERGAN PLC										G01771108													
1242 ALLERGAN PLC										G01771108													

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
Short Term CG Distributions	32,716	0	0												
1243 ALLERGAN PLC		G0177J108			9/30/2013	1/20/2016	10,999			0	5,472	5,527		0	344 596
1244 ALLERGAN PLC		G0177J108			9/30/2013	3/15/2016	1,427			0	720	707		0	527
1245 ALLERGAN PLC		G0177J108			5/19/2016	5/25/2016	2,047			0	2,047	23		0	707
1246 ALLERGAN PLC		G0177J108			5/19/2016	6/9/2016	1,484			0	1,365	119		0	23
1247 ALLERGAN PLC		G0177J108			5/19/2016	9/14/2016	1,956			0	1,820	136		0	119
1248 ACCENTURE PLC-CL A		G1151C101			8/19/2015	2/11/2016	2,999			0	3,284	285		0	136
1249 ACCENTURE PLC-CL A		G1151C101			11/7/2014	3/15/2016	8,219			0	7,344	875		0	285
1250 ACCENTURE PLC-CL A		G1151C101			11/7/2014	3/15/2016	7,344			0	1,085	300		0	875
1251 ACCENTURE PLC-CL A		G1151C101			2/4/2016	3/15/2016	746			0	715	31		0	31
1252 ACCENTURE PLC-CL A		G1151C101			11/7/2014	4/20/2016	33,310			0	24,033	9,277		0	9,277
1253 ACCENTURE PLC-CL A		G1151C101			11/7/2014	5/25/2016	1,869			0	1,869	501		0	501
1254 ACCENTURE PLC-CL A		G1151C101			11/7/2014	6/9/2016	1,193			0	834	359		0	359
1255 ACCENTURE PLC-CL A		G1151C101			11/7/2014	9/14/2016	1,429			0	1,085	344		0	344
1256 ACCENTURE PLC-CL A		G1151C101			1/15/2016	10/7/2016	3,718			0	3,206	512		0	512
1257 FLMC GOLD A90393 5.0%		312938NJ8			3/8/2010	1/15/2017	53			0	55	-2		0	-2
1258 FLMC GOLD A92821 5.0%		312941D20			9/26/2014	3/15/2016	117			0	130	-13		0	-13
1259 FLMC GOLD A92821 5.0%		312941D20			7/22/2010	4/15/2016	93			0	99	-6		0	-6
1260 FLMC GOLD A92821 5.0%		312941D20			7/22/2014	4/15/2016	187			0	206	-19		0	-19
1261 FLMC GOLD A92821 5.0%		312941D20			7/22/2010	5/15/2016	57			0	61	-4		0	-4
1262 WFRBS 2011-C5 A2 2.684%		92936JAZ7			12/1/2014	10/17/2016	459			0	472	-13		0	-13
1263 WACHOVIA CORP 5.625%		929903CH3			6/10/2014	5/25/2016	10,165			0	11,051	-886		0	-886
1264 WALGREEN CO 3.1%		931422AH2			9/10/2012	4/5/2016	5,053			0	4,994	59		0	59
1265 WALGREEN CO 3.1%		931422AH2			6/24/2014	4/5/2016	5,053			0	4,905	148		0	148
1266 WELLS FARGO & COMPANY		949746101			9/10/2015	3/15/2016	1,988			0	2,105	-117		0	-117
1267 WELLS FARGO & COMPANY		949746101			9/10/2015	5/25/2016	2,974			0	3,157	-183		0	-183
1268 WELLS FARGO & COMPANY		949746101			9/10/2015	6/9/2016	1,965			0	2,105	-140		0	-140
1269 WELLS FARGO & COMPANY		949746101			9/10/2015	7/20/2016	20,356			0	22,099	-1,743		0	-1,743
1270 WELLS FARGO & COMPANY		949746101			9/10/2015	9/14/2016	1,881			0	2,105	-224		0	-224
1271 WELLS FARGO BANK NA 1.1%		94986J5D5			5/25/2016	7/12/2016	10,122			0	9,996	126		0	126
1272 YUM! BRANDS INC		988498101			2/6/2015	1/7/2016	13,255			0	14,065	-810		0	-810
1273 YUM! BRANDS INC		988498101			2/11/2013	3/15/2016	781			0	658	123		0	123
1274 FLMC GOLD A92821 5.0%		312941D20			9/26/2014	5/15/2016	114			0	126	-12		0	-12
1275 FLMC GOLD A92821 5.0%		312941D20			7/22/2010	6/15/2016	119			0	126	-7		0	-7
1276 FLMC GOLD A92821 5.0%		312941D20			9/26/2014	6/15/2016	238			0	262	-24		0	-24
1277 FLMC GOLD A92821 5.0%		312941D20			7/22/2010	7/15/2016	113			0	120	-7		0	-7
1278 FLMC GOLD A92821 5.0%		312941D20			9/26/2014	7/15/2016	226			0	249	-23		0	-23
1279 FLMC GOLD A92821 5.0%		312941D20			7/22/2010	8/15/2016	63			0	67	-4		0	-4
1280 FLMC GOLD A92821 5.0%		312941D20			9/26/2014	8/15/2016	125			0	138	-13		0	-13
1281 FLMC GOLD A92821 5.0%		312941D20			7/22/2010	9/15/2016	63			0	67	-4		0	-4
1282 FLMC GOLD A92821 5.0%		312941D20			9/26/2014	9/15/2016	126			0	139	-13		0	-13
1283 FLMC GOLD A92821 5.0%		312941D20			7/22/2010	10/15/2016	125			0	133	-8		0	-8
1284 FLMC GOLD A92821 5.0%		312941D20			9/26/2014	10/15/2016	250			0	276	-26		0	-26
1285 FLMC GOLD A92821 5.0%		312941D20			7/22/2010	11/15/2016	42			0	45	-3		0	-3
1286 FLMC GOLD A92821 5.0%		312941D20			9/26/2014	11/15/2016	84			0	93	-9		0	-9
1287 FLMC GOLD A92821 5.0%		312941D20			7/22/2010	12/15/2016	106			0	113	-7		0	-7
1288 FLMC GOLD A92821 5.0%		312941D20			9/26/2014	12/15/2016	212			0	234	-22		0	-22
1289 FLMC GOLD A92821 5.0%		312941D20			7/22/2010	1/15/2017	55			0	58	-3		0	-3
1290 FLMC GOLD A92821 5.0%		312941D20			9/26/2014	1/15/2017	110			0	122	-12		0	-12
1291 FLMC GOLD A92821 4.5%		312944PM7			12/17/2010	2/15/2016	425			0	433	-8		0	-8
1292 FLMC GOLD A92821 4.5%		312944PM7			1/30/2014	2/15/2016	106			0	115	-9		0	-9
1293 FLMC GOLD A92821 4.5%		312944PM7			9/26/2014	2/15/2016	35			0	38	-3		0	-3
1294 FLMC GOLD A92821 4.5%		312944PM7			12/17/2010	3/15/2016	435			0	443	-8		0	-8
1295 FLMC GOLD A92821 4.5%		312944PM7			1/30/2014	3/15/2016	109			0	117	-8		0	-8
1296 FLMC GOLD A92821 4.5%		312944PM7			9/26/2014	3/15/2016	36			0	39	-3		0	-3
1297 FLMC GOLD A92821 4.5%		312944PM7			12/17/2010	4/15/2016	393			0	401	-8		0	-8
1298 FLMC GOLD A92821 4.5%		312944PM7			1/30/2014	4/15/2016	98			0	106	-8		0	-8
1299 FLMC GOLD A92821 4.5%		312944PM7			9/26/2014	4/15/2016	33			0	35	-2		0	-2
1300 FLMC GOLD A92821 4.5%		312944PM7			12/17/2010	5/15/2016	515			0	525	-10		0	-10
1301 GNMA POOL II MA3107 4.5%		36179RNY1			11/2/2015	1/20/2016	496			0	535	-39		0	-39
1302 GNMA POOL II MA3107 4.5%		36179RNY1			10/9/2015	2/12/2016	14,577			0	14,681	-104		0	-104
1303 GNMA POOL II MA3107 4.5%		36179RNY1			11/2/2015	2/12/2016	14,577			0	14,658	-81		0	-81
1304 GNMA POOL II MA3107 4.5%		36179RNY1			10/9/2015	2/20/2016	385			0	415	-30		0	-30
1305 GNMA POOL II MA3107 4.5%		36179RNY1			11/2/2015	2/20/2016	385			0	415	-30		0	-30
1306 GNMA MA3247 5.0% 11		36179RTC3			6/7/2016	7/20/2016	778			0	841	-65		0	-65
1307 GNMA MA3247 5.0% 11		36179RTC3			6/7/2016	8/20/2016	635			0	688	-53		0	-53
1308 GNMA MA3247 5.0% 11		36179RTC3			6/7/2016	9/20/2016	606			0	657	-51		0	-51
1309 GNMA MA3247 5.0% 11		36179RTC3			6/7/2016	10/20/2016	564			0	617	-47		0	-47
1310 GNMA MA3247 5.0% 11		36179RTC3			6/7/2016	11/20/2016	289			0	313	-24		0	-24
1311 GNMA MA3247 5.0% 11		36179RTC3			6/7/2016	12/7/2016	9,555			0	9,628	-73		0	-73

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

Long Term CG Distributions		Short Term CG Distributions		Amount		10,415,648										0		10,071,052		344,596		0		0		344,596		0		0		344,596		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0		0			
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Part IV (990-PF) - Capital Gains and Losses for Tax on Investment Income

Long Term CG Distributions										Amount		Short Term CG Distributions																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		
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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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0</

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

Long Term CG Distributions		Short Term CG Distributions		Amount		10,415,648		0		10,071,052		344,596		0		0		344,596		Gains Minus Excess FMV Over Adj Basis or Losses	
Description of Property Sold		CUSIP #		Date Acquired		Date Sold		Gross Sales Price		Depreciation Allowed		Adjustments		Cost or Other Basis Plus Expense of Sale		FMV as of 12/31/69		Adjusted Basis as of 12/31/69		Excess of FMV Over Adjusted Basis	
1450 GENERAL ELECTRIC CO		369604103		1/22/2016		3/15/2016		1,817						0		1,889		1,889		128	
1451 GENERAL ELECTRIC CO		369604103		9/23/2011		3/15/2016		3,029						0		1,494		1,494		1,535	
1452 GENERAL ELECTRIC CO		369604103		1/22/2016		5/25/2016		2,099						0		1,971		1,971		128	
1453 BROADCOM LTD		Y09827109		3/17/2016		5/25/2016		4,259						0		4,242		4,242		17	
1454 BROADCOM LTD		Y09827109		3/17/2016		6/9/2016		3,261						0		3,030		3,030		251	
1455 BROADCOM LTD		Y09827109		3/17/2016		9/2/2016		8,265						0		7,271		7,271		1,014	
1456 BROADCOM LTD		Y09827109		3/17/2016		9/14/2016		4,361						0		3,939		3,939		442	
1457 AT&T INC		00206R102		6/30/2015		1/13/2016		5,104						0		5,347		5,347		243	
1458 AT&T INC		00206R102		6/4/2015		1/13/2016		340						0		353		353		13	
1459 AT&T INC		00206R102		8/12/2015		3/15/2016		3,454						0		3,177		3,177		277	
1460 AT&T INC		00206R102		8/12/2015		3/15/2016		1,535						0		1,345		1,345		190	
1461 AT&T INC		00206R102		8/12/2015		5/25/2016		1,933						0		1,682		1,682		251	
1462 AT&T INC		00206R102		6/8/2016		6/9/2016		2,005						0		1,993		1,993		12	
1463 AT&T INC		00206R102		6/8/2016		9/14/2016		2,793						0		2,790		2,790		3	
1464 AT&T INC		00206R102		5/5/2015		10/6/2016		1,563						0		1,374		1,374		189	
1465 FLMC GOLD G30719 4.0%		3132MAV1		5/28/2015		4/21/2016		8,378						0		8,400		8,400		22	
1466 FLMC GOLD G30719 4.0%		3132MAV1		5/28/2015		5/15/2016		284						0		307		307		23	
1467 FLMC GOLD Q25830 4.0%		3132M6B2		6/23/2014		2/15/2016		14						0		15		15		1	
1468 FLMC GOLD Q25830 4.0%		3132M6B2		6/23/2014		3/15/2016		180						0		15		15		1	
1469 FLMC GOLD Q25830 4.0%		3132M6B2		6/23/2014		4/15/2016		13						0		190		190		10	
1470 FLMC GOLD Q25830 4.0%		3132M6B2		6/23/2014		5/15/2016		13						0		13		13		0	
1471 FLMC GOLD Q25830 4.0%		3132M6B2		6/23/2014		6/15/2016		13						0		14		14		0	
1472 FLMC GOLD Q25830 4.0%		3132M6B2		6/23/2014		7/8/2016		8,189						0		8,010		8,010		179	
1473 FLMC GOLD Q25830 4.0%		3132M6B2		6/23/2014		7/15/2016		183						0		193		193		10	
1474 FLMC GOLD POOL Q4120 3		3132WEKW1		8/23/2016		10/15/2016		174						0		184		184		10	
1475 FLMC GOLD POOL Q4120 3		3132WEKW1		9/22/2016		10/15/2016		25						0		26		26		1	
1476 FLMC GOLD POOL Q4120 3		3132WEKW1		8/23/2016		11/15/2016		364						0		384		384		20	
1477 FLMC GOLD POOL Q4120 3		3132WEKW1		9/22/2016		11/15/2016		52						0		55		55		3	
1478 FLMC GOLD POOL Q4120 3		3132WEKW1		9/22/2016		12/8/2016		4,988						0		5,150		5,150		162	
1479 FLMC GOLD POOL Q4120 3		3132WEKW1		8/23/2016		12/8/2016		34,157						0		35,138		35,138		981	
1480 FNMA 2014-28 ND 3.0%		3136AJK47		4/11/2014		6/25/2016		214						0		218		218		4	
1481 FNMA 2014-28 ND 3.0%		3136AJK47		4/11/2014		7/25/2016		297						0		303		303		6	
1482 FNMA 2014-28 ND 3.0%		3136AJK47		4/11/2014		8/25/2016		230						0		235		235		5	
1483 GENERAL ELECTRIC CO		369604103		1/22/2016		6/9/2016		1,511						0		1,408		1,408		103	
1484 GENERAL ELECTRIC CO		369604103		1/22/2016		9/14/2016		2,084						0		1,971		1,971		113	
1485 HALLIBURTON CO		406216101		12/31/2014		3/15/2016		1,366						0		1,572		1,572		186	
1486 HALLIBURTON CO		406216101		12/31/2014		5/25/2016		2,509						0		2,358		2,358		151	
1487 HALLIBURTON CO		406216101		12/31/2014		6/9/2016		1,365						0		1,179		1,179		186	
1488 HALLIBURTON CO		406216101		6/9/2016		6/22/2016		893						0		913		913		20	
1489 HALLIBURTON CO		406216101		4/12/2016		6/22/2016		893						0		755		755		138	
1490 HALLIBURTON CO		406216101		12/31/2014		6/22/2016		12,503						0		11,003		11,003		1,500	
1491 SOUTHWESTERN ENERGY		845467AL3		3/20/2015		2/2/2016		3,138						0		5,076		5,076		1,938	
1492 SOUTHWESTERN ENERGY		845467AL3		3/20/2015		2/3/2016		3,144						0		5,076		5,076		1,932	
1493 STANLEY BLACK & DECKER		854502101		1/17/2016		3/15/2016		6						0		5		5		1	
1494 STANLEY BLACK & DECKER		854502101		1/16/2014		3/15/2016		1,738						0		1,684		1,684		54	
1495 STANLEY BLACK & DECKER		854502804		1/16/2014		11/7/2016		1,400						0		1,474		1,474		74	
1496 STANLEY BLACK & DECKER		854502804		1/27/2014		11/7/2016		5,100						0		5,201		5,201		101	
1497 STANLEY BLACK & DECKER		854502804		6/9/2016		11/7/2016		200						0		238		238		38	
1498 STARBUCKS CORP 4.3%		855244AH2		6/1/2015		12/0/2016		5,390						0		4,989		4,989		401	
1499 STARBUCKS CORP 4.3%		855244AH2		6/1/2015		12/0/2016		5,390						0		4,989		4,989		401	
1500 GNMA POOL II MA3875 4.0%		36179SUJ2		11/2/2016		11/22/2016		5,022						0		5,091		5,091		69	
1501 GNMA POOL #MA4070 4.0%		36179SUJ2		11/2/2016		12/0/2017		1,652						0		1,755		1,755		103	
1502 GNMA POOL #MA4129 4.5% 12		36179SUJ7		12/7/2016		12/0/2017		78						0		84		84		6	
1503 GNMA POOL #AK6980 4.0%		36183QXK3		8/25/2015		11/5/2016		744						0		795		795		51	
1504 GNMA POOL #AK6980 4.0%		36183QXK3		8/25/2015		2/15/2016		286						0		306		306		20	
1505 GNMA POOL #AK6980 4.0%		36183QXK3		8/25/2015		2/24/2016		20,576						0		20,627		20,627		51	
1506 GNMA POOL #AK6980 4.0%		36183QXK3		8/25/2015		3/15/2016		676						0		723		723		47	
1507 GNMA POOL II AM4931 3.5%		36184SPQ7		6/16/2015		12/0/2016		106						0		110		110		4	
1508 GNMA POOL II AM4931 3.5%		36184SPQ7		6/16/2015		2/20/2016		100						0		104		104		4	
1509 GNMA POOL II AM4931 3.5%		36184SPQ7		6/16/2015		3/20/2016		107						0		112		112		5	
1510 FLMC GOLD POOL Q4120 3		3132WEKW1		8/23/2016		12/15/2016		737						0		778		778		41	
1511 FLMC GOLD POOL Q4259 3		3132WF3E7		9/29/2016		11/15/2016		84						0		89		89		5	
1512 FLMC GOLD POOL Q4259 3		3132WF3E7		9/29/2016		12/15/2016		109						0		116		116		7	
1513 FLMC GOLD POOL Q4259 3		3132WF3E7		9/29/2016		1/15/2017		113						0		119		119		6	
1514 FLMC GOLD Q43259 3.5%		3132WGT8		12/8/2016		1/15/2017		96						0		100		100		2	
1515 FLMC GOLD G60103 3.5%		31335ADG0		7/8/2015		2/15/2016		65						0		67		67		2	
1516 FLMC GOLD G60103 3.5%		31335ADG0		7/8/2015		3/15/2016		66						0		68		68		2	
1517 FLMC GOLD G60103 3.5%		31335ADG0		7/8/2015		4/15/2016		67						0		69		69		2	
1518 FLMC GOLD G60103 3.5%		31335ADG0		7/8/2015		4/15/2016		67						0		69		69		2	

Long Term CG Distributions	32,716
Short Term CG Distributions	0

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Long Term CG Distributions		32,716		Short Term CG Distributions		0		Amount		10,415,648		0		10,071,052		344,596		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	
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											
1688	DREYFUS/NEWTON INTERN	26203E695		9/3/2015	9/14/2016	44,405			0	45,586			0	-1,181											
1689	DU PONT (E I) DE NEMOURS	263534109		9/23/2011	2/3/2016	9,765			0	6,690			0	3,075											
1690	DUKE ENERGY CORP	26441C204		8/12/2015	3/15/2016	1,553			0	1,509			0	44											
1691	DUKE ENERGY CORP	26441C204		8/12/2015	4/5/2016	1,598			0	1,509			0	89											
1692	DUKE ENERGY CORP	26441C204		9/23/2011	4/5/2016	798			0	585			0	214											
1693	DUKE ENERGY CORP	26441C204		9/23/2011	8/1/2016	1,711			0	1,170			0	541											
1694	DUKE ENERGY CORP	26441C204		9/23/2011	8/9/2016	4,738			0	3,276			0	1,462											
1695	DYNEGY INC/NEW	26817R108		3/18/2016	5/25/2016	1,203			0	959			0	244											
1696	DYNEGY INC/NEW	26817R108		6/1/2016	6/9/2016	1,451			0	1,374			0	77											
1697	DYNEGY INC/NEW	26817R108		6/1/2016	9/14/2016	1,330			0	2,160			0	-830											
1698	DYNEGY INC/NEW	26817R108		5/31/2016	12/7/2016	5,179			0	12,025			0	-6,846											
1699	DYNEGY INC/NEW	26817R108		6/1/2016	12/7/2016	2,509			0	6,086			0	-3,577											
1600	DYNEGY INC/NEW	26817R108		7/27/2016	12/7/2016	1,133			0	2,260			0	-1,127											
1601	DYNEGY INC/NEW	26817R108		3/18/2016	12/8/2016	1,716			0	2,878			0	-1,162											
1602	HONEYWELL INTL INC	438516106		1/12/2008	3/15/2016	2,596			0	580			0	2,016											
1603	HONEYWELL INTL INC	438516106		11/20/2008	5/25/2016	3,437			0	725			0	2,712											
1604	HONEYWELL INTL INC	438516106		11/20/2008	6/9/2016	2,457			0	507			0	1,950											
1605	HONEYWELL INTL INC	438516106		11/20/2008	9/14/2016	3,067			0	652			0	2,415											
1606	HYDRO-QUEBEC	448814J80		6/23/2011	3/1/2016	10,039			0	9,998			0	41											
1607	HYDRO-QUEBEC	448814J80		6/23/2011	6/30/2016	5,000			0	4,999			0	1											
1608	ILLINOIS TOOL WKS INC	452308109		8/4/2015	3/15/2016	2,929			0	2,658			0	271											
1609	ILLINOIS TOOL WKS INC	452308109		8/4/2015	5/25/2016	3,362			0	2,835			0	527											
1610	ILLINOIS TOOL WKS INC	452308109		8/4/2015	6/9/2016	2,392			0	1,949			0	443											
1611	AT&T INC	00206R102		6/9/2016	10/6/2016	391			0	401			0	-10											
1612	AT&T INC	00206R102		2/3/2015	10/6/2016	1,173			0	1,026			0	147											
1613	AT&T INC	00206R102		2/3/2015	10/20/2016	2,705			0	2,393			0	312											
1614	ABBOTT LABORATORIES	002824100		4/8/2014	3/15/2016	1,192			0	1,136			0	56											
1615	ABBOTT LABORATORIES	002824100		4/8/2014	5/25/2016	1,522			0	1,515			0	7											
1616	ABBOTT LABORATORIES	002824100		4/8/2014	6/9/2016	777			0	758			0	19											
1617	ABBOTT LABORATORIES	002824100		4/8/2014	9/14/2016	1,624			0	1,515			0	109											
1618	ABBVIE INC	00287Y109		8/11/2014	1/6/2016	6,836			0	6,436			0	400											
1619	ABBVIE INC	00287Y109		7/18/2014	1/13/2016	69,635			0	74,197			0	-4,562											
1620	ABBVIE INC	00287Y109		5/5/2015	10/27/2016	15,047			0	14,985			0	62											
1621	ACTIVISION BLIZZARD INC	00507V109		10/13/2015	2/3/2016	11,836			0	11,869			0	-33											
1622	ACTIVISION BLIZZARD INC	00507V109		10/9/2015	2/4/2016	31,502			0	31,703			0	-201											
1623	AGILENT TECHNOLOGIES INC	00846U101		12/9/2015	10/18/2016	20,899			0	18,983			0	1,916											
1624	AGILENT TECHNOLOGIES INC	00846U101		6/9/2016	12/5/2016	447			0	461			0	-14											
1625	ALLY FINANCIAL INC	02005N100		1/7/2015	3/15/2016	1,415			0	1,848			0	-433											
1626	FNMA 2014-28 ND	3136AJK47		4/11/2014	9/25/2016	288			0	294			0	-6											
1627	FNMA 2014-28 ND	3136AJK47		4/11/2014	10/25/2016	333			0	339			0	-6											
1628	FNMA 2014-28 ND	3136AJK47		4/11/2014	11/25/2016	220			0	225			0	-5											
1629	FNMA 2014-28 ND	3136AJK47		4/11/2014	12/25/2016	211			0	216			0	-5											
1630	FNMA POOL # 255364	31371LTV1		2/17/2009	2/24/2016	10,660			0	9,681			0	979											
1631	FNMA POOL # 255364	31371LTV1		2/17/2009	2/25/2016	73			0	76			0	-3											
1632	FNMA POOL # 555528	31385XD95		2/20/2009	2/24/2016	6,294			0	5,695			0	599											
1633	FNMA POOL # 555528	31385XD95		2/20/2009	2/25/2016	88			0	91			0	-3											
1634	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	2/25/2016	59			0	62			0	-3											
1635	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	3/25/2016	480			0	483			0	-23											
1636	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	4/25/2016	1,332			0	1,401			0	-69											
1637	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	5/25/2016	259			0	272			0	-13											
1638	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	6/25/2016	963			0	1,012			0	-49											
1639	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	7/8/2016	33,755			0	32,036			0	1,719											
1640	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	7/25/2016	1,231			0	1,294			0	-63											
1641	FNMA POOL # AK2439 3.5%	3138E6V94		2/8/2012	2/25/2016	124			0	132			0	-8											
1642	FNMA POOL # AK2439 3.5%	3138E6V94		2/8/2012	3/25/2016	112			0	119			0	-7											
1643	FNMA POOL # AK2439 3.5%	3138E6V94		9/23/2013	3/25/2016	295			0	324			0	-29											
1644	ILLINOIS TOOL WKS INC	452308109		8/4/2015	9/14/2016	926			0	709			0	217											
1645	ILLINOIS TOOL WKS INC	452308109		8/3/2015	9/14/2016	2,316			0	1,771			0	545											
1646	INTEL CORP	458140100		1/4/2016	1/15/2016	2,105			0	2,348			0	-243											
1647	INTEL CORP	458140100		1/7/2016	1/15/2016	902			0	983			0	-81											
1648	INTEL CORP	458140100		1/7/2016	1/21/2016	3,280			0	3,605			0	-325											
1649	INTEL CORP	458140100		8/31/2015	2/4/2016	2,951			0	2,909			0	42											
1650	INTEL CORP	458140100		1/7/2016	2/4/2016	590			0	655			0	-65											
1651	INTEL CORP	458140100		6/23/2016	9/14/2016	2,840			0	2,639			0	201											
1652	INTEL CORP	458140100		10/7/2016	11/11/2016	19,978			0	22,109			0	-2,131											
1653	INTEL CORP	458140100		10/7/2016	11/16/2016	2,084			0	2,287			0	-203											
1654	INTEL CORP	458140100		11/16/2016	11/16/2016	3,125			0	3,131			0	-6											
1655	INTEL CORP	458140100		6/23/2016	11/16/2016	19,793			0	18,800			0	993											
1656	INTERCONTINENTAL EXCHA	45866F104		1/17/2013	3/15/2016	2,845			0	1,573			0	1,272											

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Long Term CG Distributions										32,716		0											
Short Term CG Distributions										10,415,648		0		10,071,052		344,596		0		344,596		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									
1657	INTERCONTINENTAL EXCHA	45866F104		1/17/2013	5/25/2016	4,048		0	1,966	2,082		0	0	2,082									
1658	INTERCONTINENTAL EXCHA	45866F104		1/17/2013	6/9/2016	2,827		0	1,311	1,316		0	0	1,316									
1659	INTERCONTINENTAL EXCHA	45866F104		1/17/2013	7/20/2016	41,011		0	20,444	20,567		0	0	20,567									
1660	INTERCONTINENTAL EXCHA	45866F104		1/17/2013	9/14/2016	2,813		0	1,311	1,502		0	0	1,502									
1661	JOHNSON & JOHNSON	478160104		7/21/2015	1/6/2016	2,412		0	2,409	3		0	0	3									
1662	JOHNSON & JOHNSON	478160104		8/12/2015	1/6/2016	703		0	688	15		0	0	15									
1663	JOHNSON & JOHNSON	478160104		8/4/2015	1/20/2016	30,594		0	32,066	-1,472		0	0	-1,472									
1664	JOHNSON & JOHNSON	478160104		8/12/2015	1/22/2016	1,924		0	1,965	-41		0	0	-41									
1665	JOHNSON & JOHNSON	478160104		8/4/2015	3/15/2016	2,372		0	2,205	167		0	0	167									
1666	JOHNSON & JOHNSON	478160104		2/8/2016	3/15/2016	1,081		0	1,019	62		0	0	62									
1667	JOHNSON & JOHNSON	478160104		8/4/2015	5/19/2016	898		0	802	96		0	0	96									
1668	JOHNSON & JOHNSON	478160104		8/3/2015	5/19/2016	19,766		0	17,540	2,226		0	0	2,226									
1669	JOHNSON & JOHNSON	478160104		8/3/2015	5/25/2016	2,718		0	2,392	326		0	0	326									
1670	JOHNSON & JOHNSON	478160104		8/3/2015	6/9/2016	1,988		0	1,694	294		0	0	294									
1671	JOHNSON & JOHNSON	478160104		8/3/2015	9/14/2016	705		0	598	107		0	0	107									
1672	JOHNSON & JOHNSON	478160104		7/9/2015	9/14/2016	1,881		0	1,584	297		0	0	297									
1673	JOHNSON & JOHNSON	478160104		7/9/2015	10/6/2016	16,002		0	13,367	2,635		0	0	2,635									
1674	KIMBERLY CLARK CORP	494368103		6/4/2015	3/15/2016	2,016		0	1,612	404		0	0	404									
1675	KIMBERLY CLARK CORP	494368103		9/22/2015	3/15/2016	1,613		0	1,289	324		0	0	324									
1676	KIMBERLY CLARK CORP	494368103		3/4/2014	3/15/2016	1,613		0	1,274	339		0	0	339									
1677	KIMBERLY CLARK CORP	494368103		2/14/2014	4/12/2016	2,067		0	1,588	479		0	0	479									
1678	KIMBERLY CLARK CORP	494368103		3/4/2014	4/12/2016	413		0	318	95		0	0	95									
1679	KIMBERLY CLARK CORP	494368103		9/22/2014	4/12/2016	2,894		0	2,171	723		0	0	723									
1680	KIMBERLY CLARK CORP	494368103		9/22/2014	7/25/2016	928		0	724	204		0	0	204									
1681	KIMBERLY CLARK CORP	494368103		6/9/2016	7/25/2016	265		0	261	4		0	0	4									
1682	FUGIO PE FUND VII S/T GAIN	99VVGAM00				6,276			0	6,276		0	0	6,276									
1683	FUGIO PE FUND VII S/T GAIN	99VVGAM00				19,070			0	19,070		0	0	19,070									
1684	FUGIO PE FUND VII SECTION	99VVGAM00							142	-142		0	0	-142									
1685	FUGIO PE FUND VIII S/T GAIN	99VVGAM00				521			0	521		0	0	521									
1686	FUGIO PE FUND VIII S/T GAIN	99VVGAM00				9,354			0	9,354		0	0	9,354									
1687	FUGIO PE FUND VIII SECTION	99VVGAM00				2			0	2		0	0	2									

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 FUND INCOME			42	166,023	
2	OTHER INCOME			42	1,210	
3	FUGIO VII OTHER INCOME			42	327	
4	FUGIO VIII OTHER INCOME			42	1	
5	FUGIO VII UBTI	525990	-1,423			
6	FUGIO VIII UBTI	525990	-5,185			
7						
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Part VI, Line 6a (990-PF) - Estimated Tax Payments

	Date		Amount
1 Credit from prior year return	9/15/2016	1	3,892
2 First quarter estimated tax payment	5/10/2016	2	4,130
3 Second quarter estimated tax payment	6/9/2016	3	4,810
4 Third quarter estimated tax payment	9/9/2016	4	1,650
5 Fourth quarter estimated tax payment	12/8/2016	5	5,610
6 Other payments		6	
7 Total		7	20,092