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Form **990-PF**

Department of the Treasury
Internal Revenue Service

Return of Private Foundation

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

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

OMB No 1545-0052

2016

Open to Public Inspection

For calendar year 2016 or tax year beginning , and ending

Name of foundation: RHOADS, JR JAY-ENVIRONMENTAL FUND TR

A Employer identification number: 36-4613133

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): (617) 722-7772

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

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

C If exemption application is pending, check here ▶ ☐

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

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

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

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

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶ $ 20,033,469

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

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

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

			(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc , received (attach schedule)				
	2	Check ▶ ☒ if the foundation is **not** required to attach Sch B				
	3	Interest on savings and temporary cash investments				
	4	Dividends and interest from securities	396,785	394,693		
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	92,443			
	b	Gross sales price for all assets on line 6a 6,967,717				
	7	Capital gain net income (from Part IV, line 2)		92,443		
	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)	69	69		
	12	**Total.** Add lines 1 through 11	489,297	487,205	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc.	67,106	40,264		26,842
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule)	53,837			53,837
	b	Accounting fees (attach schedule)				
	c	Other professional fees (attach schedule)				
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	8,688	8,688		
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)	6,098	6,098		
	24	**Total operating and administrative expenses.** Add lines 13 through 23	135,729	55,050	0	80,679
	25	Contributions, gifts, grants paid	988,190			988,190
	26	**Total expenses and disbursements.** Add lines 24 and 25	1,123,919	55,050	0	1,068,869
	27	Subtract line 26 from line 12:				
	a	**Excess of revenue over expenses and disbursements**	-634,622			
	b	**Net investment income** (if negative, enter -0-)		432,155		
	c	**Adjusted net income** (if negative, enter -0-)			0	

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Form **990-PF** (2016)
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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	626,497	680,070	680,070
	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)	16,986,269	16,302,070	19,353,399
	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)	17,612,766	16,982,140	20,033,469
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	17,612,766	16,982,140	
	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)	17,612,766	16,982,140	
	31	**Total liabilities and net assets/fund balances** (see instructions)	17,612,766	16,982,140	

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	17,612,766
2	Enter amount from Part I, line 27a	2	-634,622
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	8,389
4	Add lines 1, 2, and 3	4	16,986,533
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	4,393
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	16,982,140

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

	Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
	(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
a				
b				
c				
d				
e				

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	92,443
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	0

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2015	1,016,190	20,583,933	0 049368
2014	835,358	20,703,308	0 040349
2013	530,760	16,688,350	0 031804
2012	762,725	13,161,627	0 057951
2011	627,363	13,253,281	0 047336

2	**Total** of line 1, column (d)	2	0 226808
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 045362
4	Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	19,643,571
5	Multiply line 4 by line 3	5	891,072
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	4,322
7	Add lines 5 and 6	7	895,394
8	Enter qualifying distributions from Part XII, line 4	8	1,068,869

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1. Date of ruling or determination letter: (attach copy of letter if necessary—see instructions)				
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☒ and enter 1% of Part I, line 27b			1	4,322
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	4,322
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	4,322
6	Credits/Payments:				
a	2016 estimated tax payments and 2015 overpayment credited to 2016	6a	12,862		
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	12,862
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	8,540
11	Enter the amount of line 10 to be: **Credited to 2017 estimated tax** ▶ 4,337 **Refunded** ▶			11	4,203

Part VII-A Statements Regarding Activities

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

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

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

Website address ▶ N/A

14 The books are in care of ▶ BNY MELLON, N A Telephone no ▶ (617) 722-7772

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

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

			Yes	No
16	At any time during calendar year 2016, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ▶	16		X

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

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

			Yes	No
1a	During the year did the foundation (either directly or indirectly)			
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☒ Yes ☐ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (**Exception.** Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days) ☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)–(6), did **any** of the acts fail to qualify under the exceptions described in Regulations section 53 4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?	1b		X
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2016?	1c		X
2	Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))			
a	At the end of tax year 2016, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2016? ☐ Yes ☒ No			
	If "Yes," list the years ▶ 20____, 20____, 20____, 20____			
b	Are there any years listed in 2a for which the foundation is **not** applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to **all** years listed, answer "No" and attach statement—see instructions)	2b	N/A	
c	If the provisions of section 4942(a)(2) are being applied to **any** of the years listed in 2a, list the years here ▶ 20____, 20____, 20____, 20____			
3a	Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? ☐ Yes ☒ No			
b	If "Yes," did it have excess business holdings in 2016 as a result of **(1)** any purchase by the foundation or disqualified persons after May 26, 1969; **(2)** the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or **(3)** the lapse of the 10-, 15-, or 20-year first phase holding period? *(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2016.)*	3b	N/A	
4a	Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a		X
b	Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2016?	4b		X

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

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

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
BNY Mellon, N A. P O BOX 185 Pittsburgh, PA 15230-0185	TRUSTEE SEE ATTACHED	67,106	NONE	NONE

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

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

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

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

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

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

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

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

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

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

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes			
a	Average monthly fair market value of securities		1a	19,221,872
b	Average of monthly cash balances		1b	720,840
c	Fair market value of all other assets (see instructions)		1c	
d	**Total** (add lines 1a, b, and c)		1d	19,942,712
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	19,942,712
4	Cash deemed held for charitable activities. Enter 1½ % of line 3 (for greater amount, see instructions)		4	299,141
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	19,643,571
6	**Minimum investment return.** Enter 5% of line 5		6	982,179

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	982,179
2a	Tax on investment income for 2016 from Part VI, line 5	2a	4,322		
b	Income tax for 2016 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	4,322
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	977,857
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	977,857
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	977,857

Part XII **Qualifying Distributions** (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc , purposes.		
a	Expenses, contributions, gifts, etc —total from Part I, column (d), line 26	1a	1,068,869
b	Program-related investments—total from Part IX-B	1b	NONE
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc , purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	1,068,869
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	4,322
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	1,064,547

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				977,857
2 Undistributed income, if any, as of the end of 2016				
a Enter amount for 2015 only			932,367	
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2016.				
a From 2011				
b From 2012				
c From 2013				
d From 2014				
e From 2015				
f **Total** of lines 3a through e	0			
4 Qualifying distributions for 2016 from Part XII, line 4: ▶ $ 1,068,869				
a Applied to 2015, but not more than line 2a			932,367	
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				136,502
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2016 *(If an amount appears in column (d), the same amount must be shown in column (a))*				
6 **Enter the net total of each column as indicated below:**				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	0			
b Prior years' undistributed income Subtract line 4b from line 2b		0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2015. Subtract line 4a from line 2a Taxable amount—see instructions			0	
f Undistributed income for 2016 Subtract lines 4d and 5 from line 1. This amount must be distributed in 2017				841,355
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)				
8 Excess distributions carryover from 2011 not applied on line 5 or line 7 (see instructions)				
9 **Excess distributions carryover to 2017.** Subtract lines 7 and 8 from line 6a				
10 Analysis of line 9:				
a Excess from 2012				
b Excess from 2013				
c Excess from 2014				
d Excess from 2015				
e Excess from 2016				

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

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2016, enter the date of the ruling ▶

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

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

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

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines:

NOT APPLICABLE

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

NOT APPLICABLE

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
See Attached Statement				
Total . . . . . ▶ **3a**				988,190
b *Approved for future payment*				
NONE				
Total . . . . . ▶ **3b**				NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	396,785	
5 Net rental income or (loss) from real estate:					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	92,443	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue: a FOREIGN TAX RECLAIM			42	69	
b					
c					
d					
e					
12 Subtotal. Add columns (b), (d), and (e)		0		489,297	0
13 **Total.** Add line 12, columns (b), (d), and (e)				13	489,297

(See worksheet in line 13 instructions to verify calculations)

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

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

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

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

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

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

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

b If "Yes," complete the following schedule

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

Sign Here

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

▶ Signature of officer or trustee | 5/17/2017 Date | ▶ VICE PRESIDENT Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☒ if self-employed	PTIN
Shawn P Hanlon		5/17/2017		P00965923

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

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

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

Recipient(s) paid during the year

Name	Street	City	State	Zip Code	Foreign Country	Relationship	Foundation Status	Purpose of grant/contribution	Amount
NORTHEAST WILDERNESS TRUST	17 STATE ST. #302	MONTPELIER	VT	05602		NONE	PC	GENERAL OPERATING PURPOSES	50,000
MONADNOCK CONSERVANCY	15 EAGLE COURT	KEENE	NH	03431		NONE	PC	GENERAL OPERATING PURPOSES	150,000
TIN MOUNTAIN CONSERVATION CENTER, INC.	1245 BALD HILL ROAD	CONWAY	NH	03818		NONE	PC	GENERAL OPERATING PURPOSES	55,190
LOON ECHO LAND TRUST	8 DEPOT STREET #4	BRIDGTON	ME	04009		NONE	PC	GENERAL OPERATING PURPOSES	150,000
WESTERN FOOTHILLS LAND TRUST	445 MAIN STREET	NORWAY	ME	04268		NONE	PC	GENERAL OPERATING PURPOSES	50,000
LAKES ENVIRONMENTAL ASSOCIATION	230 MAIN STREET	BRIDGTON	ME	04009		NONE	PC	GENERAL OPERATING PURPOSES	122,000

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

Recipient(s) paid during the year

Name	Street	City	State	Zip Code	Foreign Country	Relationship	Foundation Status	Purpose of grant/contribution	Amount
UPPER SACO VALLEY LAND TRUST	2686 WHITE MOUNTAIN HIGHWAY	NORTH CONWAY	NH	03860		NONE	PC	GENERAL OPERATING PURPOSES	156,000
OPEN SPACE INSTITUTE	1350 BROADWAY #201	NEW YORK	NY	10018		NONE	PC	GENERAL OPERATING PURPOSES	75,000
GREATER LOVELL LAND TRUST	208 MAIN STREET	LOVELL	ME	04051		NONE	PC	GENERAL OPERATING PURPOSES	135,000
CONWAY LAKE CONSERVATION ASSOCIATION	8 OSBORNE HILL DRIVE	SALEM	MA	01970-1022		NONE	PC	GENERAL OPERATING PURPOSES	5,000
PLUG IN AMERICA	6380 WILSHIRE BOULEVARD, #1010	LOS ANGELES	CA	90048		NONE	PC	GENERAL OPERATING PURPOSES	40,000

Attachment to Form 990PF Part VIII, Column (b) Title and Average Hours Per Week Devoted To Position

The compensation reported in column (b) paid to BNY Mellon, N.A. as Corporate Trustee is calculated based on market value and current fee schedule. It is not determined on an hourly basis. Corporate Trustee services include administrative responsibilities, grant requirements, recordkeeping, investment management, income collection, statement and accounting services, and regulatory reporting.

RHOADS, JR JAY- ENVIRONMENTAL FUND TR
TAX ID # 36-4613133
2016 TAX YEAR
FORM 990-PF

Reason for Amended Return

The above listed return is being amended due to interest income previously reported incorrectly. When the return was originally filed, the Treasury-Inflation Protected Securities (TIPS) deflation amounts were incorrectly stated as additions to income, thus overstating the dividends and interest from securities in Part I, Line 4 by $1,513. Upon correction, the tax liability in Part VI, Line 1 was reduced from $4,337 to $4,322. This resulted in an increase of $15 to the overpayment and corresponding refund for the 2016 tax year in Part VI, Lines 10 and 11.

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
										67,106	0	0
1	BNY Mellon, N.A	X	P O BOX 185	Pittsburgh	PA	15230-0185		TRUSTEE	SEE ATTAC	67,106	NONE	NONE

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153		Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1	FHLMC GOLD G30719 4 0%	3132J4AV1	X				5/28/2015	4/15/2016	118	127				0	-9
2	FHLMC GOLD G30719 4 0%	3132J4AV1	X				10/20/2015	4/15/2016	39	42				0	-3
3	FHLMC GOLD G30719 4 0%	3132J4AV1	X				3/13/2015	4/21/2016	17,369	17,423				0	-54
4	FHLMC GOLD G30719 4 0%	3132J4AV1	X				5/28/2015	4/21/2016	13,027	13,060				0	-33
5	FHLMC GOLD G30719 4 0%	3132J4AV1	X				10/20/2015	4/21/2016	3,853	3,858				0	-5
6	FHLMC GOLD G30719 4 0%	3132J4AV1	X				10/20/2015	5/15/2016	454	490				0	-36
7	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	2/15/2016	14	15				0	-1
8	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	3/15/2016	14	15				0	-1
9	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	4/15/2016	180	189				0	-9
10	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	5/15/2016	13	13				0	0
11	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	6/15/2016	13	14				0	-1
12	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	7/8/2016	8,189	7,944				0	245
13	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	7/15/2016	184	192				0	-8
14	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	10/15/2016	275	289				0	-14
15	GNMA POOL # MA3598 4 0	36179R7K9	X				4/15/2016	7/26/2016	50,960	51,213				0	-253
16	FHLMC GOLD G30719 4 0%	3132J4AV1	X				3/13/2015	4/15/2016	157	170				0	-13
17	GNMA II MA3456 4 5% 2	36179RZV4	X				2/12/2016	5/17/2016	38,719	38,922				0	-203
18	GNMA II MA3456 4 5% 2	36179RZV4	X				3/2/2016	5/17/2016	4,840	4,867				0	-27
19	GNMA II MA3456 4 5% 2	36179RZV4	X				2/12/2016	5/20/2016	2,614	2,815				0	-201
20	GNMA II MA3456 4 5% 2	36179RZV4	X				3/2/2016	5/20/2016	327	352				0	-25
21	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	6/20/2016	29	32				0	-3
22	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	6/20/2016	15	16				0	-1
23	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	6/20/2016	74	79				0	-5
24	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	6/20/2016	44	48				0	-4
25	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	7/20/2016	833	897				0	-64
26	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	7/20/2016	416	449				0	-33
27	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	7/20/2016	2,082	2,243				0	-161
28	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	7/20/2016	1,249	1,346				0	-97
29	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	8/10/2016	4,907	4,922				0	-15
30	GNMA II MA3456 4 5% 2	36179RZV4	X				2/12/2016	4/20/2016	1,024	1,104				0	-80
31	GNMA II MA3456 4 5% 2	36179RZV4	X				3/2/2016	4/20/2016	128	138				0	-10
32	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	6/25/2016	321	327				0	-6
33	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	7/25/2016	445	454				0	-9
34	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	8/25/2016	346	352				0	-6
35	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	9/25/2016	432	440				0	-8
36	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	10/25/2016	499	509				0	-10
37	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	11/25/2016	331	337				0	-6
38	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	12/25/2016	317	323				0	-6
39	FNMA POOL # 255364 6 0%	31371LTV1	X				12/29/2010	2/24/2016	3,470	3,333				0	137
40	FNMA POOL # 255364 6 0%	31371LTV1	X				2/15/2011	2/24/2016	496	471				0	25
41	FNMA POOL # 255364 6 0%	31371LTV1	X				12/29/2010	2/25/2016	24	26				0	-2
42	FNMA POOL # 255364 6 0%	31371LTV1	X				2/15/2011	2/25/2016	3	4				0	-1
43	FNMA POOL # 555528 6 0%	31385XD95	X				10/7/2013	2/24/2016	1,546	1,474				0	72
44	FNMA POOL # 555528 6 0%	31385XD95	X				2/18/2011	2/24/2016	221	209				0	12
45	FNMA POOL # 555528 6 0%	31385XD95	X				2/18/2011	2/25/2016	3	3				0	0
46	FNMA POOL # 555528 6 0%	31385XD95	X				10/7/2013	2/25/2016	22	24				0	-2
47	GNMA II POOL # MA2753 3 0	36179RBW8	X				1/13/2016	9/20/2016	122	125				0	-3
48	GNMA POOL II MA3107 4 5%	36179RNY1	X				10/9/2015	1/20/2016	661	714				0	-53
49	GNMA POOL II MA3107 4 5%	36179RNY1	X				11/2/2015	1/20/2016	826	891				0	-65
50	GNMA POOL II MA3107 4 5%	36179RNY1	X				10/9/2015	2/12/2016	19,436	19,575				0	-139
51	GNMA POOL II MA3107 4 5%	36179RNY1	X				11/2/2015	2/12/2016	24,295	24,429				0	-134
52	GNMA POOL II MA3107 4 5%	36179RNY1	X				1/13/2016	2/12/2016	4,859	4,882				0	-23
53	GNMA POOL II MA3107 4 5%	36179RNY1	X				10/9/2015	2/20/2016	513	554				0	-41
54	GNMA POOL II MA3107 4 5%	36179RNY1	X				11/2/2015	2/20/2016	641	691				0	-50
55	GNMA POOL II MA3107 4 5%	36179RNY1	X				1/13/2016	2/20/2016	128	138				0	-10
56	GNMA MA3247 5 0% 1	36179RTC3	X				6/7/2016	7/20/2016	1,293	1,402				0	-109
57	GNMA MA3247 5 0% 1	36179RTC3	X				6/7/2016	8/20/2016	1,058	1,147				0	-89
58	GNMA MA3247 5 0% 1	36179RTC3	X				6/7/2016	9/20/2016	1,009	1,094				0	-85
59	GNMA MA3247 5 0% 1	36179RTC3	X				6/7/2016	10/20/2016	940	1,019				0	-79
60	GNMA MA3247 5 0% 1	36179RTC3	X				6/7/2016	11/20/2016	482	522				0	-40
61	GNMA MA3247 5 0% 1	36179RTC3	X				6/7/2016	12/7/2016	15,924	16,047				0	-123
62	GNMA MA3247 5 0% 1	36179RTC3	X				6/7/2016	12/20/2016	579	628				0	-49
63	GNMA II MA3456 4 5% 2	36179RZV4	X				2/12/2016	3/20/2016	240	259				0	-19
64	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	8/10/2016	14,721	14,769				0	-48
65	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	8/10/2016	6,630	6,650				0	-20
66	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	2/25/2016	55	62				0	-7
67	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	3/25/2016	427	476				0	-49
68	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	4/25/2016	1,237	1,380				0	-143
69	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	5/25/2016	240	268				0	-28
70	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	6/25/2016	894	997				0	-103
71	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	7/8/2016	31,344	31,565				0	-221
72	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				6/20/2014	7/25/2016	1,143	1,275				0	-132

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

	Amount		Totals	Gross Sales	Cost or Other Basis Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153		Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
73	FNMA POOL # AJ1758 3,5%	3138AS5U2	X				9/14/2011	2/25/2016	219	230				0	-11
74	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	3/25/2016	257	269				0	-12
75	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	4/25/2016	188	197				0	-9
76	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	5/25/2016	101	106				0	-5
77	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	6/25/2016	152	160				0	-8
78	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	7/25/2016	201	211				0	-10
79	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	8/25/2016	165	173				0	-8
80	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	9/25/2016	216	227				0	-11
81	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	10/25/2016	139	146				0	-7
82	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	11/25/2016	121	127				0	-6
83	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	12/25/2016	124	130				0	-6
84	FNMA POOL # AJ1758 3 5%	3138AS5U2	X				9/14/2011	1/25/2017	259	271				0	-12
85	FNMA POOL # AK2439 3 5%	3138E6V94	X				2/8/2012	2/25/2016	83	88				0	-5
86	GNMA MA3685 4 5% 5	36179SCA3	X				5/17/2016	8/10/2016	24,534	24,607				0	-73
87	FNMA POOL # AK2439 3 5%	3138E6V94	X				3/14/2014	2/25/2016	41	44				0	-3
88	FNMA POOL # AK2439 3 5%	3138E6V94	X				5/28/2014	2/25/2016	21	22				0	-1
89	FNMA POOL # AK2439 3 5%	3138E6V94	X				2/8/2012	3/25/2016	75	79				0	-4
90	GNMA II POOL # MA2753 3 0	36179RBW8	X				4/9/2015	1/20/2016	298	308				0	-10
91	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	1/20/2016	149	153				0	-4
92	GNMA II POOL # MA2753 3 0	36179RBW8	X				9/25/2015	1/20/2016	37	38				0	-1
93	GNMA II POOL # MA2753 3 0	36179RBW8	X				4/9/2015	2/20/2016	260	269				0	-9
94	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	2/20/2016	130	134				0	-4
95	GNMA II POOL # MA2753 3 0	36179RBW8	X				9/25/2015	2/20/2016	33	33				0	0
96	GNMA II POOL # MA2753 3 0	36179RBW8	X				1/13/2016	2/20/2016	33	33				0	0
97	GNMA II POOL # MA2753 3 0	36179RBW8	X				4/9/2015	3/3/2016	38,864	38,857				0	7
98	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	3/3/2016	4,858	4,822				0	36
99	GNMA II POOL # MA2753 3 0	36179RBW8	X				4/9/2015	3/20/2016	277	286				0	-9
100	GNMA POOL # MA3598 4 0	36179R7K9	X				4/15/2016	8/20/2016	1,245	1,337				0	-92
101	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	3/20/2016	138	142				0	-4
102	GNMA II POOL # MA2753 3 0	36179RBW8	X				9/25/2015	3/20/2016	35	35				0	0
103	GNMA II POOL # MA2753 3 0	36179RBW8	X				1/13/2016	3/20/2016	35	35				0	0
104	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	4/20/2016	176	180				0	-4
105	GNMA II POOL # MA2753 3 0	36179RBW8	X				9/25/2015	4/20/2016	59	60				0	-1
106	GNMA II POOL # MA2753 3 0	36179RBW8	X				1/13/2016	4/20/2016	59	60				0	-1
107	GNMA II POOL # MA2753 3,0	36179RBW8	X				5/11/2015	5/20/2016	176	181				0	-5
108	GNMA II POOL # MA2753 3 0	36179RBW8	X				9/25/2015	5/20/2016	59	60				0	-1
109	GNMA II POOL # MA2753 3 0	36179RBW8	X				1/13/2016	5/20/2016	59	60				0	-1
110	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	6/20/2016	196	201				0	-5
111	GNMA II POOL # MA2753 3 0	36179RBW8	X				9/25/2015	6/20/2016	65	67				0	-2
112	GNMA II POOL # MA2753 3 0	36179RBW8	X				1/13/2016	6/20/2016	65	67				0	-2
113	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	7/20/2016	218	224				0	-6
114	GNMA II POOL # MA2753 3 0	36179RBW8	X				9/25/2015	7/20/2016	73	74				0	-1
115	GNMA II POOL # MA2753 3 0	36179RBW8	X				1/13/2016	7/20/2016	73	75				0	-2
116	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	8/20/2016	282	289				0	-7
117	GNMA II POOL # MA2753 3 0	36179RBW8	X				9/25/2015	8/20/2016	94	96				0	-2
118	GNMA II POOL # MA2753 3 0	36179RBW8	X				1/13/2016	8/20/2016	94	96				0	-2
119	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	8/25/2016	13,278	13,018				0	260
120	GNMA II POOL # MA2753 3 0	36179RBW8	X				9/25/2015	8/25/2016	4,426	4,306				0	120
121	GNMA II POOL # MA2753 3 0	36179RBW8	X				1/13/2016	8/25/2016	4,426	4,333				0	93
122	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	9/20/2016	366	375				0	-9
123	GNMA II POOL # MA2753 3 0	36179RBW8	X				9/25/2015	9/20/2016	122	124				0	-2
124	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	11/15/2016	572	604				0	-32
125	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	11/28/2016	14,992	15,393				0	-401
126	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	12/8/2016	39,145	40,269				0	-1,124
127	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	12/15/2016	737	778				0	-41
128	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	11/15/2016	140	148				0	-8
129	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	12/15/2016	182	193				0	-11
130	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	1/15/2017	188	199				0	-11
131	FHLMC GOLD Q43259 3 5%	3132WGTR8	X				12/8/2016	1/15/2017	68	70				0	-2
132	FHLMC GOLD G60103 3 5%	31335ADG0	X				7/8/2015	1/15/2016	145	150				0	-5
133	FHLMC GOLD G60103 3,5%	31335ADG0	X				7/8/2015	2/15/2016	98	101				0	-3
134	FHLMC GOLD G60103 3 5%	31335ADG0	X				7/8/2015	3/15/2016	99	103				0	-4
135	FHLMC GOLD G60103 3 5%	31335ADG0	X				7/8/2015	4/15/2016	101	104				0	-3
136	FHLMC GOLD G60103 3 5%	31335ADG0	X				7/8/2015	5/15/2016	779	806				0	-27
137	FHLMC GOLD G60103 3 5%	31335ADG0	X				7/8/2015	6/8/2016	59,023	57,817				0	1,206
138	FHLMC GOLD G60103 3 5%	31335ADG0	X				7/8/2015	6/15/2016	966	998				0	-32
139	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	1/25/2016	297	303				0	-6
140	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	2/25/2016	201	205				0	-4
141	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	3/25/2016	191	194				0	-3
142	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	4/25/2016	242	247				0	-5
143	FNMA 2014-28 ND 3 0% 3	3136AJK47	X				4/11/2014	5/25/2016	267	272				0	-5
144	CINEMARK HOLDINGS INC	17243V102	X				5/21/2015	4/1/2016	2,819	3,330				0	-511

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

	Amount		Totals	Gross Sales	Cost or Other Basis Expenses Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153		Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
145	CINEMARK HOLDINGS INC	17243V102	X				5/20/2015	4/1/2016	846	994				0	-148
146	CINEMARK HOLDINGS INC	17243V102	X				5/20/2015	4/5/2016	2,216	2,650				0	-434
147	CINEMARK HOLDINGS INC	17243V102	X				5/20/2015	4/6/2016	2,148	2,567				0	-419
148	CISCO SYSTEMS INC	17275R102	X				5/11/2015	11/10/2016	25,082	23,762				0	1,320
149	CISCO SYSTEMS INC	17275R102	X				10/12/2015	11/10/2016	619	561				0	58
150	CISCO SYSTEMS INC	17275R102	X				11/16/2015	11/10/2016	8,361	7,179				0	1,182
151	CISCO SYSTEMS INC	17275R102	X				1/17/2013	11/10/2016	4,335	2,943				0	1,392
152	CISCO SYSTEMS INC	17275R102	X				1/17/2013	12/9/2016	10,746	7,568				0	3,178
153	CITIGROUP INC	172967424	X				9/24/2013	1/26/2016	14,676	18,189				0	-3,513
154	CITIGROUP INC	172967424	X				9/24/2013	6/14/2016	7,509	8,849				0	-1,340
155	CITIGROUP INC	172967424	X				1/14/2015	6/14/2016	1,669	1,940				0	-271
156	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	2/25/2016	648	657				0	-9
157	CALIFORNIA RESOURCES C	13057Q107	X				1/14/2015	4/13/2016	1	1				0	0
158	CAPITAL ONE FINANCIAL CO	14040H105	X				7/1/2015	8/16/2016	6,864	8,841				0	-1,977
159	CAPITAL ONE FINANCIAL CO	14040H105	X				4/1/2015	8/16/2016	1,373	1,599				0	-226
160	CAPITAL ONE FINANCIAL CO	14040H105	X				4/1/2015	8/29/2016	9,684	11,112				0	-1,428
161	CAPITAL ONE FINANCIAL CO	14040H105	X				4/1/2015	8/30/2016	1,473	1,679				0	-206
162	CAPITAL ONE FINANCIAL CO	14040H105	X				8/26/2015	8/30/2016	8,417	8,880				0	-463
163	CARDINAL HEALTH INC	14149Y108	X				5/1/2014	1/21/2016	8,854	7,153				0	1,701
164	CVS HEALTH CORPORATION	126650100	X				4/18/2013	6/16/2016	14,628	8,767				0	5,861
165	CALIFORNIA RESOURCES C	13057Q107	X				2/3/2010	3/31/2016	54	73				0	-19
166	BRISTOL-MYERS SQUIBB CO	110122108	X				9/24/2013	8/17/2016	4,076	3,267				0	809
167	CALIFORNIA RESOURCES C	13057Q107	X				6/11/2010	3/31/2016	2	3				0	-1
168	CALIFORNIA RESOURCES C	13057Q107	X				6/11/2010	3/31/2016	14	20				0	-6
169	BRISTOL-MYERS SQUIBB CO	110122108	X				9/24/2013	8/29/2016	3,518	2,800				0	718
170	CF INDUSTRIES HOLDINGS I	125269100	X				8/19/2015	1/20/2016	6,190	13,249				0	-7,059
171	CALIFORNIA RESOURCES C	13057Q107	X				1/16/2015	3/31/2016	3	4				0	-1
172	CALIFORNIA RESOURCES C	13057Q107	X				1/14/2015	3/31/2016	53	67				0	-14
173	CF INDUSTRIES HOLDINGS I	125269100	X				10/23/2015	1/20/2016	4,127	7,563				0	-3,436
174	CF INDUSTRIES HOLDINGS I	125269100	X				10/8/2015	1/20/2016	590	1,058				0	-468
175	CARDINAL HEALTH INC	14149Y108	X				5/1/2014	11/8/2016	20,259	20,162				0	97
176	CENTENE CORP DEL	15135B101	X				4/13/2016	11/10/2016	11,640	12,416				0	-776
177	CERNER CORP	156782104	X				8/5/2015	3/29/2016	5,222	6,741				0	-1,519
178	CERNER CORP	156782104	X				8/6/2015	3/29/2016	574	728				0	-154
179	CERNER CORP	156782104	X				8/6/2015	3/30/2016	4,274	5,359				0	-1,085
180	CERNER CORP	156782104	X				8/6/2015	3/31/2016	4,678	5,822				0	-1,144
181	CHARTER COMMUNICATION	16119P108	X				3/29/2016	7/11/2016	77	73				0	4
182	CINEMARK HOLDINGS INC	17243V102	X				5/21/2015	3/31/2016	3,939	4,579				0	-640
183	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	3/25/2016	503	510				0	-7
184	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	4/25/2016	652	661				0	-9
185	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	5/25/2016	325	329				0	-4
186	FN BC0048 2 5% 11/0	3140EUBS7	X				4/21/2016	5/25/2016	27	28				0	-1
187	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	6/25/2016	1,179	1,196				0	-17
188	FN BC0048 2 5% 11/0	3140EUBS7	X				4/21/2016	6/25/2016	98	101				0	-3
189	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	7/25/2016	1,294	1,313				0	-19
190	FN BC0048 2 5% 11/0	3140EUBS7	X				4/21/2016	7/25/2016	108	111				0	-3
191	FN BC0048 2,5% 11/0	3140EUBS7	X				11/19/2015	8/25/2016	848	860				0	-12
192	FN BC0048 2 5% 11/0	3140EUBS7	X				4/21/2016	8/25/2016	71	73				0	-2
193	FN BC0048 2 5% 11/0	3140EUBS7	X				4/21/2016	9/13/2016	4,630	4,619				0	11
194	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	9/13/2016	54,579	53,612				0	967
195	FN BC0048 2,5% 11/0	3140EUBS7	X				11/19/2015	9/25/2016	955	969				0	-14
196	FNMA BC1168 4 0% 6/	3140EVJN8	X				8/31/2016	10/25/2016	815	877				0	-62
197	FNMA BC1168 4 0% 6/	3140EVJN8	X				8/31/2016	11/25/2016	504	543				0	-39
198	FNMA BC1168 4 0% 6/	3140EVJN8	X				8/31/2016	11/28/2016	4,975	5,074				0	-99
199	FNMA BC1168 4 0% 6/	3140EVJN8	X				8/31/2016	12/9/2016	38,854	39,757				0	-903
200	FNMA BC1168 4 0% 6/	3140EVJN8	X				8/31/2016	12/25/2016	775	833				0	-58
201	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	4/25/2016	167	171				0	-4
202	UNITED STATES TREAS 0 7	912828A91	X				12/29/2014	5/18/2016	10,017	10,002				0	15
203	UNITED STATES TREAS 0,7	912828A91	X				12/29/2014	5/25/2016	5,005	5,001				0	4
204	UNITED STATES TREASU 0 8	912828M72	X				2/10/2016	8/31/2016	20,041	20,062				0	-21
205	UNITED STATES TREASU 0 8	912828M72	X				6/14/2016	8/31/2016	10,021	10,029				0	-8
206	UNITED STATES TREASU 0 8	912828M72	X				1/15/2016	8/31/2016	5,010	5,003				0	7
207	UNITED STATES TREASU 0 8	912828M72	X				1/15/2016	9/8/2016	10,018	10,006				0	12
208	UNITED STATES TREAS 0 7	912828A91	X				12/29/2014	6/16/2016	10,018	10,002				0	16
209	UNITED STATES TREASU 0 8	912828M72	X				1/15/2016	10/18/2016	5,007	5,003				0	4
210	UNITED STATES TREAS 0 7	912828A91	X				12/29/2014	7/8/2016	5,009	5,001				0	8
211	UNITED STATES TREAS 1 1	912828N63	X				3/22/2016	11/22/2016	14,996	15,052				0	-56
212	UNITED STATES TREAS 1 1	912828N63	X				4/12/2016	11/22/2016	4,999	5,037				0	-38
213	US TREASURY N/B 2 25%	912828G38	X				2/3/2016	5/3/2016	5,213	5,193				0	20
214	UNITED STATES TREAS 1 1	912828N63	X				9/16/2016	11/22/2016	14,996	15,100				0	-104
215	UNITED STATES TREAS 1 1	912828N63	X				9/22/2016	11/22/2016	9,997	10,059				0	-62
216	UNITED STATES TREAS 1 1	912828N63	X				10/24/2016	11/22/2016	4,999	5,022				0	-23

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

	Amount	Totals	Gross Sales	Cost or Other Basis, Expenses Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153	Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0	Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
217	U S TREASURY INFLATIO 0.1	912828K33	X				8/13/2015	3/4/2016	20,352	20,100				0	252
218	U S TREASURY INFLATIO 0 1	912828K33	X				9/28/2015	3/4/2016	5	5				0	0
219	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	7/25/2016	133	139				0	-6
220	GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	2/15/2016	124	139				0	-15
221	GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	3/15/2016	291	325				0	-34
222	GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	4/15/2016	268	299				0	-31
223	GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	5/15/2016	178	199				0	-21
224	GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	6/7/2016	9,460	9,516				0	-56
225	GNMA POOL # 781830 5 0%	36241KA73	X				11/5/2015	6/15/2016	169	189				0	-20
226	GOLDMAN SACHS GROUP IN	38141G104	X				12/2/2016	12/13/2016	16,431	15,582				0	849
227	GOLDMAN SACHS GROUP IN	38141G104	X				11/14/2016	12/13/2016	714	628				0	86
228	GNMA AM9018 4 0% 8	36185CAT1	X				2/24/2016	4/15/2016	1,763	1,885				0	-122
229	HALLIBURTON CO 3 375%	406216BH3	X				11/5/2015	5/12/2016	15,150	14,988				0	162
230	FNMA POOL # AK2439 3 5%	3138E6V94	X				3/14/2014	3/25/2016	37	39				0	-2
231	FNMA POOL # AK2439 3 5%	3138E6V94	X				5/28/2014	3/25/2016	19	20				0	-1
232	FNMA POOL # AK2439 3 5%	3138E6V94	X				2/8/2012	4/25/2016	250	265				0	-15
233	FNMA POOL # AK2439 3 5%	3138E6V94	X				3/14/2014	4/25/2016	125	132				0	-7
234	FNMA POOL # AK2439 3 5%	3138E6V94	X				5/28/2014	4/25/2016	63	66				0	-3
235	FNMA POOL # AK2439 3 5%	3138E6V94	X				2/8/2012	5/25/2016	195	206				0	-11
236	FNMA POOL # AK2439 3 5%	3138E6V94	X				3/14/2014	5/25/2016	97	103				0	-6
237	FNMA POOL # AK2439 3 5%	3138E6V94	X				5/28/2014	5/25/2016	49	52				0	-3
238	FNMA POOL # AK2439 3 5%	3138E6V94	X				2/8/2012	6/8/2016	9,269	9,278				0	-9
239	FNMA POOL # AK2439 3 5%	3138E6V94	X				5/28/2014	6/8/2016	2,317	2,323				0	-6
240	FNMA POOL # AK2439 3 5%	3138E6V94	X				3/14/2014	6/8/2016	4,091	4,091				0	0
241	FNMA POOL # AK2439 3 5%	3138E6V94	X				3/14/2014	6/25/2016	514	544				0	-30
242	GNMA MA3665 4 5% 5	36179SCA3	X				5/17/2016	8/20/2016	2,964	3,193				0	-229
243	GNMA II POOL MA3737 4 0%	36179SEJ2	X				7/26/2016	9/20/2016	987	1,058				0	-71
244	GNMA II POOL MA3737 4 0%	36179SEJ2	X				7/26/2016	10/6/2016	66,238	66,238				0	0
245	GNMA II POOL MA3737 4 0%	36179SEJ2	X				7/26/2016	10/20/2016	1,362	1,459				0	-97
246	GNMA II MA3873 3 0% 8	36179SJS7	X				8/25/2016	10/20/2016	101	105				0	-4
247	GNMA II MA3873 3 0% 8	36179SJS7	X				8/25/2016	10/20/2016	101	105				0	-4
248	GNMA II MA3873 3 0% 8	36179SJS7	X				9/22/2016	10/20/2016	20	21				0	-1
249	GNMA II MA3873 3 0% 8	36179SJS7	X				8/25/2016	11/20/2016	153	161				0	-8
250	GNMA II MA3873 3 0% 8	36179SJS7	X				8/25/2016	11/20/2016	153	160				0	-7
251	GNMA II MA3873 3 0% 8	36179SJS7	X				9/22/2016	11/20/2016	31	32				0	-1
252	GNMA II MA3873 3 0% 8	36179SJS7	X				8/25/2016	12/20/2016	263	275				0	-12
253	GNMA II MA3873 3 0% 8	36179SJS7	X				8/25/2016	12/20/2016	263	275				0	-12
254	GNMA II MA3873 3 0% 8	36179SJS7	X				9/22/2016	12/20/2016	53	55				0	-2
255	GNMA II MA3873 3,0% 8	36179SJS7	X				8/25/2016	1/20/2017	199	208				0	-9
256	GNMA II MA3873 3 0% 8	36179SJS7	X				8/25/2016	1/20/2017	199	208				0	-9
257	GNMA II MA3873 3 0% 8	36179SJS7	X				9/22/2016	1/20/2017	40	42				0	-2
258	GNMA POOL II MA3874 3 5%	36179SJT5	X				10/3/2016	11/20/2016	287	305				0	-18
259	GNMA POOL II MA3874 3 5%	36179SJT5	X				10/3/2016	12/20/2016	404	430				0	-26
260	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	11/25/2016	240	253				0	-13
261	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	12/25/2016	91	96				0	-5
262	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	12/25/2016	137	144				0	-7
263	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	1/25/2017	105	110				0	-5
264	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	1/25/2017	158	166				0	-8
265	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	2/25/2016	829	904				0	-75
266	FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/28/2016	2/25/2016	75	82				0	-7
267	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	3/25/2016	845	921				0	-76
268	FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/28/2016	3/25/2016	77	84				0	-7
269	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	4/25/2016	775	845				0	-70
270	FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/28/2016	4/25/2016	70	77				0	-7
271	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	5/25/2016	831	906				0	-75
272	FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/28/2016	5/25/2016	76	82				0	-6
273	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	6/25/2016	962	1,048				0	-86
274	FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/28/2016	6/25/2016	87	95				0	-8
275	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	7/25/2016	730	795				0	-65
276	FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/28/2016	7/25/2016	66	72				0	-6
277	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	8/25/2016	569	621				0	-52
278	FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/28/2016	8/25/2016	52	56				0	-4
279	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	9/25/2016	903	985				0	-82
280	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	11/25/2016	160	168				0	-8
281	HANESBRANDS INC	410345102	X				3/17/2015	12/19/2016	1,507	2,353				0	-846
282	HANESBRANDS INC	410345102	X				3/18/2015	12/19/2016	1,076	1,679				0	-603
283	HANESBRANDS INC	410345102	X				10/5/2015	12/19/2016	2,798	3,788				0	-990
284	HANESBRANDS INC	410345102	X				8/29/2016	12/19/2016	1,722	2,187				0	-465
285	HARTFORD FINL SVCS GROU	416515104	X				1/14/2015	12/12/2016	6,763	5,541				0	1,222
286	HESS CORP	42809H107	X				4/27/2016	10/27/2016	1,513	1,861				0	-348
287	HESS CORP	42809H107	X				4/27/2016	10/31/2016	4,314	5,584				0	-1,270
288	HESS CORP	42809H107	X				6/9/2016	10/31/2016	9,108	11,604				0	-2,496

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153		Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
289	HESS CORP	42809H107	X				7/13/2016	10/31/2016	2,876	3,564				0	-688
290	HEWLETT PACKARD ENTERP	42824C109	X				6/30/2015	3/15/2016	1,836	1,731				0	105
291	HEWLETT PACKARD ENTERP	42824C109	X				6/30/2015	3/15/2016	3,004	2,834				0	170
292	HOME DEPOT INC	437076102	X				10/23/2015	6/16/2016	6,620	6,445				0	175
293	HOME DEPOT INC	437076102	X				9/24/2013	6/16/2016	3,565	2,135				0	1,430
294	HYDRO-QUEBEC 2 0%	448814JB0	X				6/23/2011	3/1/2016	20,078	19,995				0	83
295	ILLUMINA INC	452327109	X				10/16/2013	3/17/2016	9,800	5,534				0	4,266
296	ILLUMINA INC	452327109	X				10/16/2013	3/18/2016	10,162	5,615				0	4,547
297	INTERCONTINENTAL EXCHA	45866F104	X				8/26/2015	11/16/2016	4,345	3,670				0	675
298	INTERCONTINENTAL EXCHA	45866F104	X				10/19/2011	11/16/2016	597	273				0	324
299	INTERCONTINENTAL EXCHA	45866F104	X				10/19/2011	11/17/2016	3,516	1,587				0	1,929
300	INTERCONTINENTAL EXCHA	45866F104	X				10/18/2011	11/17/2016	5,274	2,376				0	2,898
301	INTERCONTINENTAL EXCHA	45866F104	X				10/18/2011	11/18/2016	1,316	594				0	722
302	INTERCONTINENTAL EXCHA	45866F104	X				10/19/2011	11/18/2016	10,312	4,644				0	5,668
303	INTERCONTINENTAL EXCHA	45866F104	X				10/19/2011	11/21/2016	7,779	3,508				0	4,271
304	INTERPUBLIC GROUP COS IN	460690100	X				3/13/2015	3/14/2016	1,697	1,718				0	-21
305	INTERPUBLIC GROUP COS IN	460690100	X				8/12/2015	3/14/2016	5,302	5,263				0	39
306	INTERPUBLIC GROUP COS IN	460690100	X				1/14/2015	3/14/2016	6,575	6,205				0	370
307	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	7/25/2016	199	210				0	-11
308	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	8/25/2016	115	121				0	-6
309	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	8/25/2016	172	182				0	-10
310	HANESBRANDS INC	410345102	X				3/16/2015	12/19/2016	11,194	17,374				0	-6,180
311	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	9/25/2016	116	122				0	-6
312	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	9/25/2016	174	183				0	-9
313	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	10/25/2016	85	89				0	-4
314	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	10/25/2016	127	134				0	-7
315	FNMA POOL # AK2717A 4 0	3138E7AT1	X				8/27/2014	2/25/2016	104	111				0	-7
316	FNMA POOL # AK2717A 4 0	3138E7AT1	X				8/27/2014	3/3/2016	4,167	4,144				0	23
317	FNMA POOL # AK2717A 4 0	3138E7AT1	X				2/23/2012	3/3/2016	24,932	24,775				0	157
318	FNMA POOL # AK2717A 4 0	3138E7AT1	X				2/23/2012	3/25/2016	64	68				0	-4
319	FNMA POOL # AL0219 3 282%	3138EGG57	X				10/20/2011	2/9/2016	26	25				0	1
320	FNMA POOL # AL0219 3 282%	3138EGG57	X				10/20/2011	2/9/2016	9,379	9,124				0	255
321	FNMA POOL # AL0219 3 282%	3138EGG57	X				10/20/2011	2/25/2016	25	25				0	0
322	FNMA POOL # AL0201 5 0%	3138EGGK4	X				4/15/2011	2/24/2016	3,705	3,795				0	-90
323	FNMA POOL # AL0201 5 0%	3138EGGK4	X				4/15/2011	2/25/2016	147	158				0	-11
324	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	7/25/2016	388	412				0	-24
325	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	8/25/2016	314	334				0	-20
326	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	9/25/2016	452	480				0	-28
327	FNMA AL4082 3,5% 10/	3138ELRC9	X				6/8/2016	10/25/2016	311	330				0	-19
328	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	11/25/2016	314	334				0	-20
329	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	12/25/2016	342	363				0	-21
330	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	1/25/2017	331	351				0	-20
331	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	2/25/2016	259	284				0	-25
332	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	3/25/2016	295	324				0	-29
333	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	4/25/2016	343	377				0	-34
334	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	5/25/2016	389	428				0	-39
335	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	6/25/2016	350	385				0	-35
336	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	7/8/2016	15,305	14,880				0	425
337	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	7/25/2016	291	320				0	-29
338	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	2/25/2016	135	141				0	-6
339	FNMA POOL # AL4191 3,5%	3138ELUR2	X				1/30/2014	2/25/2016	202	213				0	-11
340	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	3/25/2016	101	106				0	-5
341	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	3/25/2016	151	160				0	-9
342	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	4/25/2016	93	98				0	-5
343	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	4/25/2016	139	147				0	-8
344	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	5/25/2016	142	149				0	-7
345	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	5/25/2016	212	224				0	-12
346	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	6/25/2016	138	144				0	-6
347	FNMA POOL # AL4191 3,5%	3138ELUR2	X				1/30/2014	6/25/2016	206	218				0	-12
348	GNMA POOL II MA3875 4 0%	36179SJU2	X				10/6/2016	11/20/2016	2,149	2,310				0	-161
349	GNMA POOL II MA3875 4 0%	36179SJU2	X				10/6/2016	11/22/2016	70,311	71,285				0	-974
350	GNMA II POOL #MA4070 4 0	36179SQX8	X				11/22/2016	1/20/2017	2,203	2,340				0	-137
351	GNMA II MA4129 4.5% 12	36179SSS7	X				12/7/2016	1/20/2017	117	125				0	-8
352	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	1/15/2016	1,190	1,272				0	-82
353	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	2/15/2016	457	489				0	-32
354	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	2/24/2016	32,921	33,003				0	-82
355	GNMA POOL # AK6980 4 0%	36183QXH3	X				8/25/2015	3/15/2016	1,082	1,157				0	-75
356	GNMA POOL II AM4931 3 5%	36184SPQ7	X				6/16/2015	1/20/2016	158	165				0	-7
357	GNMA POOL II AM4931 3 5%	36184SPQ7	X				6/16/2015	2/20/2016	150	156				0	-6
358	GNMA POOL II AM4931 3 5%	36184SPQ7	X				6/16/2015	3/20/2016	161	167				0	-6
359	GNMA POOL II AM4931 3 5%	36184SPQ7	X				6/16/2015	4/18/2016	30,138	29,632				0	506
360	GNMA POOL II AM4931 3 5%	36184SPQ7	X				6/16/2015	4/20/2016	126	132				0	-6

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

	Amount	Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153	Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0	Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
361	GNMA AM9018 4.0% 8	36185CAT1	X				2/29/2016	4/15/2016	29,210	29,110				0	100
362	GNMA AM9018 4 0% 8	36185CAT1	X				2/24/2016	4/15/2016	34,078	33,947				0	131
363	GNMA POOL II MA3874 3 5%	38179SJT5	X				10/3/2016	1/20/2017	343	365				0	-22
364	GNMA AM9018 4 0% 8	36185CAT1	X				2/29/2016	4/15/2016	1,511	1,616				0	-105
365	FNMA POOL # AK2717A 4 0	3138E7AT1	X				2/23/2012	2/25/2016	626	664				0	-38
366	WALGREEN CO 3 1% 1	931422AH2	X				3/20/2014	4/5/2016	10,105	9,681				0	424
367	WELLS FARGO & COMPANY	94974BGM6	X				7/12/2016	9/8/2016	5,147	5,168				0	-21
368	WELLS FARGO BANK NA 1 7	94988J5D5	X				5/25/2016	7/12/2016	20,244	19,991				0	253
369	WORKDAY INC-CLASS A	98138H101	X				12/10/2015	7/6/2016	8,707	9,983				0	-1,276
370	WORKDAY INC-CLASS A	98138H101	X				12/10/2015	12/2/2016	1,384	1,664				0	-280
371	WORKDAY INC-CLASS A	98138H101	X				12/11/2015	12/2/2016	4,845	5,700				0	-855
372	WORKDAY INC-CLASS A	98138H101	X				3/14/2016	12/2/2016	1,246	1,291				0	-45
373	WORKDAY INC-CLASS A	98138H101	X				3/15/2016	12/2/2016	4,983	5,083				0	-100
374	ALLERGAN PLC	G0177J108	X				1/14/2015	1/19/2016	14,028	12,824				0	1,204
375	ALLERGAN PLC	G0177J108	X				12/15/2015	1/19/2016	3,215	3,376				0	-161
376	ALLERGAN PLC	G0177J108	X				8/17/2016	11/16/2016	10,227	13,144				0	-2,917
377	FHLMC GOLD G18473 3 0%	3128MMQ30	X				8/1/2013	2/15/2016	308	316				0	-8
378	FHLMC GOLD G18473 3 0%	3128MMQ30	X				8/1/2013	2/23/2016	29,920	29,339				0	581
379	FHLMC GOLD G18489 3 0%	3128MMRK1	X				11/18/2013	2/15/2016	131	135				0	-4
380	FHLMC GOLD G18489 3 0%	3128MMRK1	X				3/25/2014	2/15/2016	131	134				0	-3
381	FHLMC GOLD G18489 3 0%	3128MMRK1	X				11/18/2013	3/3/2016	10,615	10,518				0	97
382	UNITED STATES TREAS 1 1	912828N63	X				3/10/2016	11/22/2016	19,995	20,023				0	-28
383	UNITED STATES TREAS 1 1	912828P87	X				4/15/2016	4/26/2016	4,941	4,983				0	-42
384	UNITED STATES TREAS 1 1	912828P87	X				3/17/2016	5/3/2016	4,977	4,943				0	34
385	UNITED STATES TREAS 1,1	912828P87	X				4/19/2016	5/3/2016	4,977	4,974				0	3
386	UNITED STATES TREAS 1 1	912828P87	X				5/12/2016	6/28/2016	5,036	4,983				0	53
387	UNITED STATES TREAS 1 1	912828P87	X				5/12/2016	6/30/2016	5,030	4,983				0	47
388	U S TREASURY NOTE 2 625	912828PT1	X				3/12/2014	5/11/2016	10,327	10,551				0	-224
389	U S TREASURY NOTE 2 625	912828PT1	X				9/10/2013	11/22/2016	15,304	15,682				0	-378
390	U S TREASURY NOTE 2 625	912828PT1	X				3/12/2014	11/22/2016	15,304	15,826				0	-522
391	U S TREASURY NOTE 2 625	912828PT1	X				4/29/2015	11/22/2016	35,708	36,683				0	-975
392	U S TREASURY NOTE 2 625	912828PT1	X				7/21/2015	11/22/2016	40,809	41,709				0	-900
393	U S TREASURY NOTE 2 625	912828PT1	X				7/27/2015	11/22/2016	10,202	10,440				0	-238
394	U S TREASURY NOTE 2 625	912828PT1	X				11/16/2015	11/22/2016	30,607	31,104				0	-497
395	U.S. TREASURY NOTE 2,625	912828PT1	X				11/20/2015	11/22/2016	5,101	5,176				0	-75
396	U S TREASURY NOTE 2 625	912828PT1	X				2/24/2016	11/22/2016	10,202	10,354				0	-152
397	US TREASURY NOTE 1 375	912828RH5	X				3/12/2014	1/13/2016	10,073	9,968				0	105
398	US TREASURY NOTE 1 375	912828RH5	X				3/12/2014	3/9/2016	25,246	24,920				0	326
399	CITIGROUP INC	172967424	X				1/14/2015	11/14/2016	30,489	27,165				0	3,324
400	CITIGROUP INC 2 5% 8	172967HC8	X				2/12/2014	10/31/2016	20,274	20,150				0	124
401	CITIGROUP INC 2 5% 7	172967HU8	X				9/26/2014	10/31/2016	5,079	4,962				0	117
402	CITIGROUP INC 2 5% 7	172967HU8	X				9/26/2014	11/1/2016	15,243	14,886				0	357
403	COGNIZANT TECHNOLOGY S	192446102	X				10/11/2011	9/30/2016	18,983	13,159				0	5,824
404	COMCAST CORP CL A	20030N101	X				10/12/2015	3/29/2016	2,404	2,439				0	-35
405	COMCAST CORP CL A	20030N101	X				10/15/2013	3/29/2016	4,809	3,725				0	1,084
406	COMERICA INC	200340107	X				5/20/2016	12/19/2016	6,102	4,054				0	2,048
407	COMERICA INC	200340107	X				5/23/2016	12/19/2016	6,780	4,528				0	2,252
408	CONAGRA FOODS INC	205887102	X				7/1/2015	7/6/2016	7,128	6,603				0	525
409	CONAGRA FOODS INC	205887102	X				4/1/2016	7/6/2016	6,652	6,403				0	249
410	CONAGRA FOODS INC	205887102	X				3/2/2016	7/6/2016	950	854				0	96
411	CREDIT SUISSE GRP FUN 2 7	225433AD3	X				3/30/2016	11/7/2016	30,089	29,722				0	367
412	DOW CHEMICAL CO	260543103	X				10/23/2015	8/19/2016	2,672	2,549				0	123
413	DREYFUS GLOBAL EMRG MK	26188X403	X				3/20/2014	2/22/2016	178,653	200,000				0	-21,347
414	UNITED STATES TREAS 1 1	912828N63	X				10/31/2016	11/22/2016	24,993	25,113				0	-120
415	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	2/15/2016	69	72				0	-3
416	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	8/15/2016	53	54				0	-1
417	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	9/15/2016	627	641				0	-14
418	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	10/15/2016	37	37				0	0
419	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	11/15/2016	37	38				0	-1
420	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	3/15/2016	69	73				0	-4
421	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	4/15/2016	71	74				0	-3
422	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	5/15/2016	71	74				0	-3
423	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	5/25/2016	269	274				0	-5
424	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	6/25/2016	235	240				0	-5
425	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	7/25/2016	76	78				0	-2
426	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	8/12/2016	40,039	39,379				0	660
427	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	8/25/2016	663	678				0	-15
428	FNMA POOL # BC2681 3 0%	3140EW6T7	X				3/3/2016	9/25/2016	68	69				0	-1
429	FNMA BC9007 4 0% 11	3140F5AH6	X				12/9/2016	1/25/2017	405	428				0	-23
430	FNMA POOL # BD1480 3 5%	3140F8UE5	X				9/28/2016	11/25/2016	49	52				0	-3
431	FNMA POOL # BD1480 3 5%	3140F8UE5	X				9/28/2016	12/25/2016	49	52				0	-3
432	FNMA POOL # BD1480 3 5%	3140F8UE5	X				9/28/2016	1/25/2017	52	55				0	-3

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

	Amount		Totals	Gross Sales	Cost or Other Basis Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153		Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
433	FNMA POOL # AA7694 4 5%	31416RRQ8	X				5/11/2012	2/24/2016	48	49				0	-1
434	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	12/15/2016	37	38				0	-1
435	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	1/15/2017	37	38				0	-1
436	FNMA POOL # AA7694 4 5%	31416RRQ8	X				3/25/2014	2/24/2016	955	960				0	-5
437	FNMA POOL # AA7694 4,5%	31416RRQ8	X				3/25/2014	2/25/2016	32	34				0	-2
438	FNMA MA2609 3 5% 5/	31418B3T1	X				7/26/2016	9/25/2016	715	754				0	-39
439	FNMA MA2609 3 5% 5/	31418B3T1	X				7/26/2016	10/25/2016	1,026	1,080				0	-54
440	FNMA MA2609 3 5% 5/	31418B3T1	X				7/26/2016	11/25/2016	1,373	1,446				0	-73
441	FNMA MA2609 3 5% 5/	31418B3T1	X				7/26/2016	11/28/2016	14,600	14,955				0	-355
442	FNMA MA2609 3 5% 5/	31418B3T1	X				7/26/2016	12/8/2016	66,292	68,007				0	-1,715
443	FNMA MA2609 3 5% 5/	31418B3T1	X				7/26/2016	12/25/2016	1,693	1,783				0	-90
444	FNMA MA2653 4 0% 6/	31418B5P7	X				7/28/2016	9/25/2016	122	131				0	-9
445	FNMA MA2653 4 0% 6/	31418B5P7	X				7/28/2016	10/25/2016	79	85				0	-6
446	FNMA MA2653 4 0% 6/	31418B5P7	X				7/28/2016	11/25/2016	230	248				0	-18
447	FNMA MA2653 4 0% 6/	31418B5P7	X				7/28/2016	12/25/2016	121	130				0	-9
448	FNMA MA2653 4 0% 6/	31418B5P7	X				11/2/2016	12/25/2016	40	44				0	-4
449	FNMA MA2653 4 0% 6/	31418B5P7	X				7/28/2016	1/25/2017	203	218				0	-15
450	FNMA MA2653 4 0% 6/	31418B5P7	X				11/2/2016	1/25/2017	68	73				0	-5
451	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	8/25/2016	147	153				0	-6
452	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	9/25/2016	187	195				0	-8
453	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	10/25/2016	185	193				0	-8
454	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	11/25/2016	199	207				0	-8
455	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	11/28/2016	4,874	5,086				0	-212
456	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	12/25/2016	243	253				0	-10
457	U S TREASURY NOTE 0 625%	912828TS9	X				3/12/2014	6/23/2016	9,995	9,923				0	72
458	U S TREASURY NOTE 0 625%	912828TS9	X				3/12/2014	8/30/2016	14,992	14,885				0	107
459	U S TREASURY NOTE 0 625%	912828TS9	X				3/12/2014	9/9/2016	14,986	14,885				0	101
460	U S TREASURY NOTE 0 625%	912828TS9	X				3/12/2014	9/28/2016	4,999	4,962				0	37
461	U S TREASURY NOTE 0 625%	912828TS9	X				1/14/2014	10/7/2016	4,996	4,956				0	40
462	U S TREASURY NOTE 0 625%	912828TS9	X				3/12/2014	10/7/2016	4,996	4,962				0	34
463	U S TREASURY NOTE 0 625%	912828TS9	X				1/15/2014	10/27/2016	9,994	9,908				0	86
464	U S TREASURY NOTE 0 625%	912828TS9	X				1/15/2014	11/8/2016	9,994	9,910				0	84
465	U S TREASURY NOTE 0 75%	912828TW0	X				4/8/2015	5/11/2016	5,005	5,005				0	0
466	U S TREASURY NOTE 0 75%	912828TW0	X				4/8/2015	11/14/2016	9,996	10,011				0	-15
467	U S TREASURY NOTE 0,75%	912828TW0	X				2/19/2015	11/22/2016	4,996	4,977				0	19
468	U S TREASURY NOTE 0 75%	912828TW0	X				2/26/2015	11/22/2016	9,993	9,960				0	33
469	U S TREASURY NOTE 0 75%	912828TW0	X				3/24/2015	11/22/2016	9,993	9,984				0	9
470	U S TREASURY NOTE 0 75%	912828TW0	X				4/8/2015	11/22/2016	19,985	20,021				0	-36
471	U S TREASURY NOTE 0,75%	912828TW0	X				4/29/2015	11/22/2016	34,974	34,974				0	0
472	U S TREASURY NOTE 0 75%	912828TW0	X				9/16/2015	11/22/2016	9,993	9,978				0	15
473	US TREASURY N/B 1% 5/31/1	912828VE7	X				6/14/2016	8/18/2016	20,103	20,105				0	-2
474	US TREASURY N/B 1% 5/31/1	912828VE7	X				6/14/2016	8/25/2016	5,019	5,026				0	-7
475	US TREASURY N/B 1% 5/31/1	912828VE7	X				6/14/2016	8/31/2016	5,019	5,026				0	-7
476	UNITED STATES TREAS 0 87	912828WH9	X				2/3/2015	1/8/2016	15,000	15,093				0	-93
477	UNITED STATES TREAS 0 87	912828WH9	X				9/21/2015	4/6/2016	15,039	15,054				0	-15
478	UNITED STATES TREAS 0 87	912828WH9	X				6/4/2014	6/7/2016	15,033	15,017				0	16
479	UNITED STATES TREAS 0 87	912828WH9	X				6/4/2014	7/8/2016	15,041	15,017				0	24
480	UNITED STATES TREAS 0 87	912828WH9	X				6/4/2014	7/19/2016	25,062	25,028				0	34
481	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	8/15/2016	70	73				0	-3
482	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	9/15/2016	71	74				0	-3
483	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	10/15/2016	71	74				0	-3
484	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	11/15/2016	70	73				0	-3
485	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	12/15/2016	70	74				0	-4
486	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	1/15/2017	73	76				0	-3
487	FHLMC GOLD G11938 4 5%	3128M1BF5	X				10/6/2010	2/15/2016	30	32				0	-2
488	FHLMC GOLD G11938 4 5%	3128M1BF5	X				10/6/2010	2/24/2016	986	1,000				0	-14
489	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	2/15/2016	164	174				0	-10
490	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	3/15/2016	86	91				0	-5
491	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	4/15/2016	162	172				0	-10
492	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	5/15/2016	53	56				0	-3
493	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	6/15/2016	8	9				0	-1
494	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	7/15/2016	15	16				0	-1
495	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	8/15/2016	92	97				0	-5
496	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	6/15/2016	70	73				0	-3
497	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	7/15/2016	70	73				0	-3
498	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	9/15/2016	19	20				0	-1
499	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	10/15/2016	206	219				0	-13
500	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	11/15/2016	187	199				0	-12
501	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	11/28/2016	3,010	2,944				0	66
502	DREYFUS GLOBAL EMRG MK	26188X403	X				12/26/2014	2/22/2016	1,534	1,823				0	-289
503	E O G RES INC	26875P101	X				6/19/2015	7/27/2016	11,314	12,392				0	-1,078
504	EASTMAN CHEMICAL CO 3 6	277432AN0	X				5/30/2012	11/14/2016	10,468	9,979				0	489

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses		6,967,717	6,875,274	92,443
Other sales		0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
505	EASTMAN CHEMICAL CO 3 6	277432AN0	X				4/6/2016	11/14/2016	5,234	5,240				0	-6
506	EXPRESS SCRIPTS HOLDING	30219G108	X				10/16/2015	3/9/2016	21,917	27,571				0	-5,654
507	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	2/15/2016	61	62				0	-1
508	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	3/15/2016	792	810				0	-18
509	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	4/15/2016	57	58				0	-1
510	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	5/15/2016	55	57				0	-2
511	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	6/15/2016	50	52				0	-2
512	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	7/15/2016	52	54				0	-2
513	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	1/15/2016	208	216				0	-8
514	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	2/15/2016	204	212				0	-8
515	FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	2/15/2016	82	85				0	-3
516	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	3/15/2016	328	341				0	-13
517	FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	3/15/2016	131	137				0	-6
518	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	4/15/2016	937	973				0	-36
519	FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	4/15/2016	375	391				0	-16
520	FHLMC GOLD POOL G08671	3128MJW97	X				1/20/2016	4/20/2016	20,090	20,018				0	72
521	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	4/20/2016	49,093	48,733				0	360
522	FHLMC GOLD POOL G08671	3128MJW97	X				10/9/2015	5/15/2016	1,082	1,124				0	-42
523	FHLMC GOLD G08733 3 5%	3128MJY79	X				12/8/2016	1/15/2017	126	129				0	-3
524	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	11/15/2016	132	140				0	-8
525	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	12/15/2016	208	221				0	-13
526	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	1/15/2017	224	238				0	-14
527	FNMA MA1860 4 5% 4/	31418BB62	X				4/1/2014	2/25/2016	272	291				0	-19
528	FNMA MA1860 4 5% 4/	31418BB62	X				4/1/2014	3/25/2016	684	731				0	-47
529	FNMA MA1860 4 5% 4/	31418BB62	X				4/1/2014	4/25/2016	982	1,049				0	-67
530	FNMA MA1860 4 5% 4/	31418BB62	X				4/1/2014	5/25/2016	857	915				0	-58
531	FNMA MA1860 4 5% 4/	31418BB62	X				4/1/2014	6/14/2016	23,742	23,237				0	505
532	FNMA MA1860 4 5% 4/	31418BB62	X				4/1/2014	6/25/2016	731	780				0	-49
533	FNMA MA1860 4 5% 4/	31418BB62	X				4/1/2014	7/25/2016	640	683				0	-43
534	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	2/25/2016	661	673				0	-12
535	FNMA MA1897 3 5% 5/	31418BDB9	X				8/19/2015	2/25/2016	94	96				0	-2
536	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	3/25/2016	21	21				0	0
537	FNMA MA1897 3 5% 5/	31418BDB9	X				8/19/2015	3/25/2016	3	3				0	0
538	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	4/25/2016	24	25				0	-1
539	FNMA MA1897 3 5% 5/	31418BDB9	X				8/19/2015	4/25/2016	3	4				0	-1
540	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	5/25/2016	1,096	1,115				0	-19
541	FNMA MA1897 3 5% 5/	31418BDB9	X				8/19/2015	5/25/2016	157	160				0	-3
542	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	6/25/2016	23	24				0	-1
543	FNMA MA1897 3 5% 5/	31418BDB9	X				8/19/2015	6/25/2016	3	3				0	0
544	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	7/25/2016	642	653				0	-11
545	FNMA MA1897 3 5% 5/	31418BDB9	X				8/19/2015	7/25/2016	92	93				0	-1
546	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	8/25/2016	20	21				0	-1
547	FNMA MA1897 3 5% 5/	31418BDB9	X				8/19/2015	8/25/2016	3	3				0	0
548	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	9/25/2016	959	976				0	-17
549	FNMA MA1897 3 5% 5/	31418BDB9	X				8/19/2015	9/25/2016	137	140				0	-3
550	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	10/25/2016	492	500				0	-8
551	FNMA MA1897 3 5% 5/	31418BDB9	X				8/19/2015	10/25/2016	70	72				0	-2
552	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	11/25/2016	532	542				0	-10
553	FNMA MA1897 3 5% 5/	31418BDB9	X				8/19/2015	11/25/2016	76	77				0	-1
554	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	12/25/2016	576	587				0	-11
555	FNMA MA1897 3 5% 5/	31418BDB9	X				8/19/2015	12/25/2016	82	84				0	-2
556	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	1/25/2017	15	15				0	0
557	FNMA MA1897 3 5% 5/	31418BDB9	X				8/19/2015	1/25/2017	2	2				0	0
558	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	4/25/2016	170	182				0	-12
559	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	5/25/2016	125	134				0	-9
560	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	6/25/2016	453	485				0	-32
561	FNMA POOL MA2484 4 0%	31418BXN1	X				5/23/2016	6/25/2016	91	97				0	-6
562	UNITED STATES TREAS 0 87	912828WH9	X				6/4/2014	8/1/2016	10,026	10,011				0	15
563	UNITED STATES TREAS 0 87	912828WH9	X				6/4/2014	8/8/2016	10,024	10,011				0	13
564	UNITED STATES TREAS 0 87	912828WH9	X				6/16/2014	8/8/2016	5,012	4,997				0	15
565	UNITED STATES TREAS 0 87	912828WH9	X				6/20/2014	8/8/2016	5,012	4,995				0	17
566	UNITED STATES TREAS 0 87	912828WH9	X				12/30/2015	8/8/2016	5,012	4,995				0	17
567	UNITED STATES TREAS 2 12	912828XG0	X				10/5/2015	1/20/2016	10,277	10,270				0	7
568	UNITED TECHNOLOGIES CO	913017109	X				1/16/2015	1/12/2016	6,427	8,206				0	-1,779
569	UNITED TECHNOLOGIES CO	913017109	X				1/30/2015	1/12/2016	8,872	11,333				0	-2,461
570	UNITED TECHNOLOGIES CO	913017109	X				1/14/2015	1/12/2016	3,712	4,662				0	-950
571	UNITED TECHNOLOGIES CO	913017109	X				1/14/2015	1/26/2016	12,824	17,057				0	-4,233
572	UNITEDHEALTH GROUP INC	91324P102	X				10/5/2015	11/8/2016	6,153	5,158				0	995
573	UNITEDHEALTH GROUP INC	91324P102	X				7/28/2015	11/8/2016	4,007	3,331				0	676
574	VALERO ENERGY CORP NEW	91913Y100	X				1/6/2016	2/8/2016	6,398	8,418				0	-2,020
575	VERIZON COMMUNICATION	92343VBP8	X				6/18/2015	9/9/2016	15,667	15,792				0	-125
576	VERIZON COMMUNICATION	92343VBP8	X				6/18/2015	10/6/2016	5,210	5,264				0	-54

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

	Amount		Totals	Gross Sales	Cost or Other Basis Expenses Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153		Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
577	VERTEX PHARMACEUTICALS	92532F100	X				11/23/2015	12/2/2016	3,822	6,618				0	-2,796
578	VERTEX PHARMACEUTICALS	92532F100	X				10/10/2014	12/2/2016	5,350	7,406				0	-2,056
579	VERTEX PHARMACEUTICALS	92532F100	X				10/10/2014	12/5/2016	7,025	9,734				0	-2,709
580	VERTEX PHARMACEUTICALS	92532F100	X				6/16/2016	12/5/2016	3,054	3,569				0	-515
581	VIACOM INC-CLASS B	92553P201	X				8/28/2013	12/12/2016	5,615	12,717				0	-7,102
582	VIACOM INC-CLASS B	92553P201	X				5/21/2015	12/12/2016	8,773	16,621				0	-7,848
583	VISA INC-CLASS A SHRS	92826C839	X				3/27/2013	12/2/2016	57,145	31,873				0	25,272
584	VISA INC-CLASS A SHRS	92826C839	X				8/26/2014	12/2/2016	11,943	8,574				0	3,369
585	VOYA FINANCIAL INC	929089100	X				2/9/2015	11/22/2016	1,128	1,229				0	-101
586	WACHOVIA CORP 5 625%	929903CH3	X				6/10/2014	5/25/2016	20,331	22,103				0	-1,772
587	WALGREEN CO 3 1%	931422AH2	X				3/20/2014	3/17/2016	5,001	4,840				0	161
588	FNMA POOL # MA2870 3 0%	31418B6G6	X				11/2/2016	12/25/2016	41	42				0	-1
589	FNMA POOL # MA2870 3 0%	31418B6G6	X				7/8/2016	1/25/2017	187	195				0	-8
590	FNMA POOL # MA2870 3 0%	31418B6G6	X				11/2/2016	1/25/2017	31	32				0	-1
591	U.S. TREASURY NOTE 1.25	912828ST8	X				2/12/2015	2/11/2016	20,270	19,896				0	374
592	U S TREASURY NOTE 1 25	912828ST8	X				2/12/2015	9/22/2016	5,048	4,974				0	74
593	U S. TREASURY NOTE 1 25	912828ST8	X				2/12/2015	10/11/2016	10,069	9,948				0	121
594	U S TREASURY NOTE 1 25	912828ST8	X				1/8/2014	11/1/2016	10,073	9,834				0	239
595	U S TREASURY NOTE 0 625%	912828TS9	X				1/30/2015	3/30/2016	9,984	9,979				0	5
596	U S TREASURY NOTE 0 625%	912828TS9	X				3/4/2016	3/30/2016	19,967	19,932				0	35
597	U S TREASURY NOTE 0 625%	912828TS9	X				12/8/2015	5/11/2016	4,997	4,977				0	20
598	U S TREASURY NOTE 0 625%	912828TS9	X				12/8/2015	5/18/2016	4,990	4,977				0	13
599	U S TREASURY NOTE 0 625%	912828TS9	X				10/22/2012	5/18/2016	4,990	4,967				0	23
600	U S TREASURY NOTE 0 625%	912828TS9	X				10/22/2012	5/24/2016	9,975	9,934				0	41
601	U S TREASURY NOTE 0 625%	912828TS9	X				7/23/2014	6/23/2016	4,997	4,961				0	36
602	FHLMC GOLD G18489 3 0%	3128MMRK1	X				3/25/2014	3/3/2016	10,615	10,456				0	159
603	FHLMC GOLD G18489 3 0%	3128MMRK1	X				11/18/2013	3/15/2016	147	152				0	-5
604	FHLMC GOLD G18489 3 0%	3128MMRK1	X				3/25/2014	3/15/2016	147	151				0	-4
605	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	2/15/2016	69	74				0	-5
606	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	2/15/2016	35	37				0	-2
607	FHLMC GOLD POOL C91738	3128P74X8	X				12/29/2014	2/15/2016	35	37				0	-2
608	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	3/15/2016	110	117				0	-7
609	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	3/15/2016	55	58				0	-3
610	FHLMC GOLD POOL C91738	3128P74X8	X				12/29/2014	3/15/2016	55	59				0	-4
611	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	4/15/2016	85	91				0	-6
612	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	4/15/2016	43	45				0	-2
613	FHLMC GOLD POOL C91738	3128P74X8	X				12/29/2014	4/15/2016	43	46				0	-3
614	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	5/15/2016	68	72				0	-4
615	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	5/15/2016	34	36				0	-2
616	FHLMC GOLD POOL C91738	3128P74X8	X				12/29/2014	5/15/2016	34	36				0	-2
617	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	6/15/2016	114	121				0	-7
618	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	6/15/2016	57	60				0	-3
619	FHLMC GOLD POOL C91738	3128P74X8	X				12/29/2014	6/15/2016	57	61				0	-4
620	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	7/15/2016	108	115				0	-7
621	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	7/15/2016	54	57				0	-3
622	FHLMC GOLD POOL C91738	3128P74X8	X				12/29/2014	7/15/2016	54	58				0	-4
623	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	8/15/2016	76	81				0	-5
624	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	8/15/2016	38	40				0	-2
625	FHLMC GOLD POOL C91738	3128P74X8	X				12/29/2014	8/15/2016	38	41				0	-3
626	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	9/15/2016	212	225				0	-13
627	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	9/15/2016	106	112				0	-6
628	FHLMC GOLD POOL C91738	3128P74X8	X				12/29/2014	9/15/2016	106	113				0	-7
629	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	10/15/2016	171	182				0	-11
630	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	10/15/2016	86	91				0	-5
631	FHLMC GOLD POOL C91738	3128P74X8	X				12/29/2014	10/15/2016	86	92				0	-6
632	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	7/25/2016	191	205				0	-14
633	FNMA POOL MA2484 4 0%	31418BXN1	X				5/23/2016	7/25/2016	38	41				0	-3
634	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	8/25/2016	396	423				0	-27
635	FNMA POOL MA2484 4 0%	31418BXN1	X				5/23/2016	8/25/2016	79	85				0	-6
636	FNMA POOL MA2484 4 0%	31418BXN1	X				5/23/2016	9/13/2016	4,978	4,961				0	17
637	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	9/13/2016	4,732	4,714				0	18
638	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	9/25/2016	690	737				0	-47
639	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	10/25/2016	414	442				0	-28
640	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	11/25/2016	365	390				0	-25
641	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	12/25/2016	460	492				0	-32
642	FNMA POOL MA2484 4 0%	31418BXN1	X				12/2/2016	1/25/2017	605	639				0	-34
643	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	1/25/2016	118	118				0	0
644	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	2/25/2016	100	100				0	0
645	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	3/25/2016	157	157				0	0
646	FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	3/25/2016	20	20				0	0
647	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	4/25/2016	434	435				0	-1
648	FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	4/25/2016	54	55				0	-1

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

	Amount	Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153	Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0	Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
649	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	5/25/2016	194	194				0	0
650	FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	5/25/2016	24	25				0	-1
651	FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	6/14/2016	4,934	4,854				0	80
652	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	6/14/2016	14,610	14,225				0	385
653	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	6/25/2016	570	572				0	-2
654	FN MA2487 3 0% 12/0	31418BXR2	X				1/13/2016	6/25/2016	71	72				0	-1
655	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	7/25/2016	417	418				0	-1
656	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	8/25/2016	245	245				0	0
657	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	9/25/2016	417	418				0	-1
658	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	9/28/2016	23,541	22,669				0	872
659	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	10/25/2016	452	453				0	-1
660	FNMA POOL # MA2495 3 5%	31418BXZ4	X				2/4/2016	3/25/2016	145	152				0	-7
661	FNMA POOL # MA2495 3 5%	31418BXZ4	X				2/4/2016	4/25/2016	348	365				0	-17
662	FNMA POOL # MA2495 3 5%	31418BXZ4	X				2/19/2016	4/25/2016	130	137				0	-7
663	FNMA POOL # MA2495 3,5%	31418BXZ4	X				2/4/2016	5/25/2016	348	365				0	-17
664	FNMA POOL # MA2495 3 5%	31418BXZ4	X				2/19/2016	5/25/2016	131	137				0	-6
665	FNMA POOL # MA2495 3 5%	31418BXZ4	X				2/4/2016	6/25/2016	272	285				0	-13
666	FNMA POOL # MA2495 3 5%	31418BXZ4	X				2/19/2016	6/25/2016	102	107				0	-5
667	DELPHI AUTOMOTIVE PLC	G27823106	X				9/24/2013	11/11/2016	13,697	12,096				0	1,601
668	DELPHI AUTOMOTIVE PLC	G27823106	X				3/9/2016	11/11/2016	1,957	2,093				0	-136
669	INVESCO LTD	G491BT108	X				7/26/2016	12/13/2016	9,830	8,848				0	982
670	MEDTRONIC PLC	G5960L103	X				1/27/2015	11/22/2016	17,086	17,015				0	71
671	MEDTRONIC PLC	G5960L103	X				1/28/2016	11/22/2016	13,371	13,327				0	44
672	MEDTRONIC PLC	G5960L103	X				3/17/2016	11/22/2016	4,457	4,600				0	-143
673	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	11/15/2016	103	109				0	-6
674	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	11/15/2016	51	54				0	-3
675	FHLMC GOLD POOL C91738	3128P74X8	X				12/29/2014	11/15/2016	51	55				0	-4
676	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	12/15/2016	138	147				0	-9
677	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	12/15/2016	69	73				0	-4
678	FHLMC GOLD POOL C91738	3128P74X8	X				12/29/2014	12/15/2016	69	74				0	-5
679	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	1/15/2017	99	105				0	-6
680	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	1/15/2017	50	52				0	-2
681	FHLMC GOLD POOL C91738	3128P74X8	X				12/29/2014	1/15/2017	50	53				0	-3
682	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	2/15/2016	91	97				0	-6
683	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	3/15/2016	87	93				0	-6
684	FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	3/15/2016	17	19				0	-2
685	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	4/15/2016	129	138				0	-9
686	FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	4/15/2016	26	28				0	-2
687	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	5/15/2016	155	166				0	-11
688	FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	5/15/2016	31	33				0	-2
689	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	6/15/2016	122	130				0	-8
690	FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	6/15/2016	24	26				0	-2
691	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	7/15/2016	126	135				0	-9
692	FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	7/15/2016	25	27				0	-2
693	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	8/15/2016	157	168				0	-11
694	FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	8/15/2016	31	34				0	-3
695	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	9/15/2016	169	181				0	-12
696	FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	9/15/2016	34	36				0	-2
697	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	10/15/2016	141	151				0	-10
698	FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	10/15/2016	28	30				0	-2
699	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	11/15/2016	141	151				0	-10
700	FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	11/15/2016	28	30				0	-2
701	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	12/15/2016	128	136				0	-8
702	FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	12/15/2016	26	27				0	-1
703	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	1/15/2017	141	151				0	-10
704	FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	1/15/2017	28	30				0	-2
705	FHLMC GOLD POOL J15724	3128PVLD0	X				10/23/2013	2/15/2016	342	365				0	-23
706	FHLMC GOLD POOL C91339	3128P7PY3	X				5/12/2014	2/15/2016	18	19				0	-1
707	FNMA AL6223 POOL 4.5%	3138EN4H9	X				1/28/2016	9/28/2016	3,384	3,360				0	24
708	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	9/28/2016	36,125	35,835				0	290
709	FNMA AL6223 POOL 4 5%	3138EN4H9	X				2/24/2015	10/25/2016	1,001	1,091				0	-90
710	FNMA POOL # AL5630 4 0%	3138ENHG7	X				9/3/2014	2/25/2016	207	220				0	-13
711	FNMA POOL # AL5630 4 0%	3138ENHG7	X				9/3/2014	3/25/2016	23	24				0	-1
712	FNMA POOL # AL5630 4 0%	3138ENHG7	X				9/3/2014	4/25/2016	211	224				0	-13
713	INTERPUBLIC GROUP COS IN	460690100	X				1/14/2015	4/19/2016	7,010	6,005				0	1,005
714	INTERPUBLIC GROUP COS IN	460690100	X				1/14/2015	8/3/2016	20,946	18,616				0	2,330
715	ISHARES MSCI EAFE ETF	464287465	X				11/24/2015	2/22/2016	688,002	764,239				0	-76,237
716	ISHARES CORE S&P MID-CAP	464287507	X				11/24/2015	2/22/2016	246,294	271,135				0	-24,841
717	ISHARES CORE S&P SMALL-C	464287804	X				11/24/2015	2/22/2016	258,951	288,754				0	-29,803
718	FNMA AL6223 POOL 4 5%	3138EN4H9	X				1/28/2016	9/25/2016	82	90				0	-8
719	JP MORGAN CHASE & CO	46625H100	X				2/3/2010	3/17/2016	9,397	6,464				0	2,933
720	LAM RESEARCH CORP 3 4	512807AQ1	X				5/23/2016	10/13/2016	10,100	9,970				0	130

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153		Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
721	LAM RESEARCH CORP 3 4	512807AQ1	X				8/30/2016	10/13/2016	15,150	15,446				0	-296
722	LAMB WESTON HOLDINGS IN	513272104	X				1/14/2015	12/19/2016	4,833	3,504				0	1,329
723	OCCIDENTAL PETROLEUM C	674599105	X				6/11/2010	5/25/2016	5,853	6,184				0	-331
724	OCCIDENTAL PETROLEUM C	674599105	X				1/16/2015	5/25/2016	770	777				0	-7
725	OCCIDENTAL PETROLEUM C	674599105	X				1/16/2015	12/20/2016	1,445	1,554				0	-109
726	OCCIDENTAL PETROLEUM C	674599105	X				2/3/2010	12/20/2016	10,840	11,640				0	-800
727	OMNICOM GROUP INC	681919106	X				10/23/2015	7/13/2016	4,240	3,740				0	500
728	OMNICOM GROUP INC	681919106	X				1/14/2015	7/13/2016	5,936	5,187				0	749
729	ORACLE CORP	68389X105	X				3/18/2015	10/13/2016	14,718	17,049				0	-2,331
730	ORACLE CORP	68389X105	X				1/20/2015	10/13/2016	6,793	7,818				0	-1,025
731	ORACLE CORP	68389X105	X				1/20/2015	12/9/2016	4,445	4,777				0	-332
732	ORACLE CORP	68389X105	X				1/14/2015	12/9/2016	5,253	5,571				0	-318
733	ORACLE CORP 2 375%	68389XAQ8	X				7/23/2015	4/29/2016	25,849	25,354				0	495
734	ORACLE CORP 2 5% 5	68389XBB0	X				4/28/2015	4/5/2016	10,252	9,965				0	287
735	PNC FINANCIAL SERVICES G	693475105	X				11/6/2015	7/26/2016	1,657	1,900				0	-243
736	PNC FINANCIAL SERVICES G	693475105	X				12/15/2015	7/26/2016	4,142	4,706				0	-564
737	PNC FINANCIAL SERVICES G	693475105	X				1/14/2015	7/26/2016	2,485	2,491				0	-6
738	PNC FINANCIAL SERVICES G	693475105	X				1/14/2015	7/27/2016	12,424	12,456				0	-32
739	PAYCHEX INC	704326107	X				6/28/2016	11/22/2016	8,033	7,749				0	284
740	PAYCHEX INC	704326107	X				6/29/2016	11/22/2016	3,443	3,366				0	77
741	PAYCHEX INC	704326107	X				7/6/2016	11/22/2016	12,623	13,326				0	-703
742	PEPSICO INC	713448108	X				11/29/2008	1/6/2016	5,959	3,326				0	2,633
743	PEPSICO INC	713448108	X				11/29/2008	3/4/2016	6,923	3,881				0	3,042
744	PEPSICO INC	713448108	X				11/29/2008	3/29/2016	8,202	4,491				0	3,711
745	PEPSICO INC	713448108	X				11/29/2008	5/18/2016	36,099	19,792				0	16,307
746	PEPSICO INC	713448108	X				11/29/2008	5/20/2016	16,799	9,314				0	7,485
747	PEPSICO INC	713448108	X				11/29/2008	6/24/2016	8,591	4,657				0	3,934
748	PEPSICO INC	713448108	X				11/29/2008	7/8/2016	11,657	5,988				0	5,669
749	PETROBRAS INFL FIN 6 125	71645WAL5	X				12/18/2014	10/6/2016	15,000	15,112				0	-112
750	PETROBRAS INTL FIN C 5 37	71645WAR2	X				5/9/2014	4/15/2016	4,300	5,164				0	-864
751	PETROBRAS INTL FIN C 5 37	71645WAR2	X				5/9/2014	4/18/2016	4,213	5,164				0	-951
752	PETROBRAS INTL FIN C 5 37	71645WAR2	X				1/20/2011	4/19/2016	4,300	4,990				0	-690
753	PETROBRAS INTL FIN C 5 37	71645WAR2	X				5/9/2014	4/19/2016	4,300	5,164				0	-864
754	PFIZER INC	717081103	X				11/29/2008	3/17/2016	291	160				0	131
755	PFIZER INC	717081103	X				11/29/2008	8/3/2016	9,869	4,466				0	5,403
756	PFIZER INC	717081103	X				11/29/2008	12/9/2016	25,986	13,079				0	12,907
757	A M C NETWORKS INC-A	00164V103	X				1/14/2015	3/2/2016	18,498	18,037				0	461
758	AT&T INC	00206R102	X				7/17/2015	3/2/2016	10,109	9,498				0	611
759	AT&T INC	00206R102	X				7/17/2015	3/29/2016	6,682	5,980				0	702
760	AT&T INC	00206R102	X				7/17/2015	4/13/2016	387	352				0	35
761	AT&T INC	00206R102	X				7/31/2015	4/13/2016	7,735	6,990				0	745
762	AT&T INC	00206R102	X				7/29/2015	4/13/2016	3,094	2,794				0	300
763	AT&T INC	00206R102	X				7/29/2015	4/27/2016	7,955	7,335				0	620
764	ABBVIE INC	00287Y109	X				6/5/2015	9/19/2016	12,603	13,544				0	-941
765	ABBVIE INC	00287Y109	X				6/8/2015	9/19/2016	6,932	7,460				0	-528
766	ABBVIE INC	00287Y109	X				6/9/2015	9/19/2016	10,713	11,536				0	-823
767	ABBVIE INC	00287Y109	X				11/23/2015	9/19/2016	6,932	6,746				0	186
768	ABBVIE INC 1 8% 5/14	00287YAN9	X				5/5/2015	10/27/2016	20,062	19,980				0	82
769	ADOBE SYSTEMS INC	00724F101	X				5/1/2014	3/14/2016	12,660	8,956				0	3,704
770	ADOBE SYSTEMS INC	00724F101	X				5/1/2014	3/15/2016	12,555	8,956				0	3,599
771	ADVANSIX INC	00773T101	X				10/30/2014	10/13/2016	2	2				0	0
772	ADVANSIX INC	00773T101	X				1/29/2016	10/13/2016	60	55				0	5
773	ADVANSIX INC	00773T101	X				5/1/2014	10/13/2016	357	293				0	64
774	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	9/25/2016	50	51				0	-1
775	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	10/25/2016	363	375				0	-12
776	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	10/25/2016	73	75				0	-2
777	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	11/25/2016	277	287				0	-10
778	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	11/25/2016	55	57				0	-2
779	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	12/25/2016	288	298				0	-10
780	LAMB WESTON HOLDINGS IN	513272104	X				4/1/2015	12/19/2016	5,409	4,080				0	1,329
781	LAMB WESTON HOLDINGS IN	513272104	X				2/17/2016	12/19/2016	345	296				0	49
782	LAMB WESTON HOLDINGS IN	513272104	X				3/2/2016	12/19/2016	1,496	1,306				0	190
783	ESTEE LAUDER COMPANIES	518439104	X				1/14/2015	12/15/2016	5,343	5,083				0	260
784	ESTEE LAUDER COMPANIES	518439104	X				1/14/2015	12/16/2016	11,067	10,682				0	385
785	ESTEE LAUDER COMPANIES	518439104	X				1/14/2015	12/19/2016	8,093	7,809				0	284
786	LILLY ELI & CO	532457108	X				1/19/2016	11/8/2016	9,629	10,848				0	-1,219
787	MARTIN MARIETTA MATLS IN	573284106	X				9/24/2013	7/6/2016	3,882	1,932				0	1,950
788	MASSACHUSETTS ST 4 2	57582PWK2	X				1/12/2011	6/29/2016	11,181	10,018				0	1,163
789	MC DONALD'S CORPORATIO	580135101	X				5/19/2015	8/19/2016	13,807	11,986				0	1,821
790	MC DONALD'S CORPORATIO	580135101	X				5/20/2015	8/19/2016	12,656	11,010				0	1,646
791	MC DONALD'S CORPORATIO	580135101	X				7/29/2015	8/19/2016	4,602	3,925				0	677
792	MC DONALD'S CORPORATIO	580135101	X				10/8/2015	8/19/2016	9,320	8,347				0	973

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

	Amount	Totals	Gross Sales	Cost or Other Basis Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153	Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0	Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
793	MICROCHIP TECHNOLOGY IN	595017104	X				1/14/2015	12/2/2016	25,842	17,791				0	8,051
794	MOLSON COORS BREWING C	60871R209	X				10/23/2015	6/9/2016	1,130	969				0	161
795	MONDELEZ INTERNATIONAL	609207105	X				4/1/2015	2/11/2016	3,001	2,890				0	111
796	MONDELEZ INTERNATIONAL	609207105	X				5/1/2014	2/11/2016	3,752	3,543				0	209
797	MONDELEZ INTERNATIONAL	609207105	X				5/1/2014	7/6/2016	13,546	10,526				0	3,020
798	MONDELEZ INTERNATIONAL	609207105	X				5/1/2014	7/26/2016	16,862	12,982				0	3,880
799	MORGAN STANLEY	617446448	X				1/14/2015	10/6/2016	4,840	5,266				0	-426
800	MORGAN STANLEY	617446448	X				11/16/2015	10/6/2016	2,581	2,702				0	-121
801	MORGAN STANLEY	617446448	X				5/1/2014	10/6/2016	2,581	2,483				0	98
802	MORGAN STANLEY	617446448	X				5/1/2014	12/20/2016	9,550	6,828				0	2,722
803	MOSAIC CO/THE-WI	61945C103	X				2/11/2015	6/9/2016	4,076	7,673				0	-3,597
804	MOSAIC CO/THE-WI	61945C103	X				3/26/2015	6/9/2016	6,522	11,313				0	-4,791
805	NEW JERSEY ST ECON 1 09	6459186N8	X				4/24/2014	6/15/2016	30,000	30,000				0	0
806	NIKE INC CLASS B	654106103	X				2/22/2013	4/13/2016	1,181	544				0	637
807	NIKE INC CLASS B	654106103	X				2/25/2013	4/13/2016	4,724	2,187				0	2,537
808	FNMA POOL # AL5830 4 0%	3138ENHG7	X				9/3/2014	5/25/2016	207	220				0	-13
809	FNMA POOL # AL5830 4 0%	3138ENHG7	X				9/3/2014	6/25/2016	92	98				0	-6
810	FNMA POOL # AL5630 4 0%	3138ENHG7	X				9/3/2014	7/25/2016	463	492				0	-29
811	FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	7/28/2016	13,205	13,004				0	201
812	FNMA POOL # AL5630 4 0%	3138ENHG7	X				9/3/2014	8/25/2016	259	275				0	-16
813	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	2/25/2016	906	972				0	-66
814	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	3/10/2016	33,535	33,871				0	-336
815	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	3/25/2016	1,332	1,428				0	-96
816	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	4/25/2016	472	507				0	-35
817	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	5/25/2016	300	322				0	-22
818	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	6/25/2016	419	450				0	-31
819	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	7/25/2016	383	411				0	-28
820	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	8/25/2016	320	343				0	-23
821	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	9/25/2016	419	449				0	-30
822	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	10/25/2016	384	412				0	-28
823	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	11/25/2016	309	332				0	-23
824	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	12/25/2016	295	316				0	-21
825	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	1/25/2017	300	322				0	-22
826	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	1/25/2016	254	262				0	-8
827	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	1/25/2016	51	53				0	-2
828	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	2/25/2016	86	89				0	-3
829	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	2/25/2016	17	18				0	-1
830	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	3/25/2016	65	67				0	-2
831	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	3/25/2016	13	14				0	-1
832	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	4/25/2016	169	175				0	-6
833	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	4/25/2016	34	35				0	-1
834	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	5/25/2016	175	180				0	-5
835	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	5/25/2016	35	36				0	-1
836	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	6/25/2016	247	255				0	-8
837	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	6/25/2016	49	51				0	-2
838	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	7/25/2016	339	351				0	-12
839	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	7/25/2016	68	70				0	-2
840	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	8/25/2016	163	168				0	-5
841	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	8/25/2016	33	34				0	-1
842	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	9/25/2016	248	256				0	-8
843	NIKE INC CLASS B	654106103	X				2/26/2013	4/13/2016	24,804	11,406				0	13,398
844	NORTHROP GRUMMAN COR	666807102	X				1/14/2015	1/29/2016	13,497	11,075				0	2,422
845	OCCIDENTAL PETROLEUM C	674599105	X				6/11/2010	4/13/2016	5,083	5,696				0	-613
846	OCCIDENTAL PETROLEUM C	674599105	X				6/11/2010	5/25/2016	1,848	1,933				0	-85
847	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	5/25/2016	218	227				0	-9
848	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	5/25/2016	435	455				0	-20
849	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	6/25/2016	115	120				0	-5
850	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	6/25/2016	231	241				0	-10
851	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	7/25/2016	192	200				0	-8
852	FNMA POOL MA2561 3.0%	31418BZ33	X				2/23/2016	7/25/2016	384	401				0	-17
853	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	8/25/2016	226	236				0	-10
854	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	8/25/2016	452	472				0	-20
855	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	9/25/2016	317	330				0	-13
856	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	9/25/2016	633	661				0	-28
857	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	10/25/2016	330	344				0	-14
858	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	10/25/2016	660	689				0	-29
859	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	11/25/2016	680	709				0	-29
860	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	11/25/2016	1,360	1,420				0	-60
861	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	12/25/2016	371	387				0	-16
862	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	4/25/2016	345	360				0	-15
863	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	3/15/2016	295	315				0	-20
864	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/4/2016	7/25/2016	441	462				0	-21

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

	Amount	Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153	Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0	Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
865	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/19/2016	7/25/2016	165	173				0	-8
866	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/19/2016	8/23/2016	14,822	14,750				0	72
867	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/4/2016	8/23/2016	38,287	38,074				0	213
868	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/4/2016	8/25/2016	674	707				0	-33
869	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/19/2016	8/25/2016	253	265				0	-12
870	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/4/2016	9/25/2016	1,176	1,232				0	-56
871	FNMA POOL MA2522 3 5%	31418BYU4	X				4/1/2016	5/25/2016	98	103				0	-5
872	FNMA POOL MA2522 3 5%	31418BYU4	X				4/1/2016	6/25/2016	235	246				0	-11
873	FNMA POOL MA2522 3 5%	31418BYU4	X				4/1/2016	7/25/2016	271	284				0	-13
874	FNMA POOL MA2522 3 5%	31418BYU4	X				4/1/2016	8/25/2016	287	301				0	-14
875	FNMA POOL MA2522 3 5%	31418BYU4	X				4/1/2016	9/25/2016	433	455				0	-22
876	FNMA POOL MA2522 3 5%	31418BYU4	X				4/1/2016	9/28/2016	19,079	18,963				0	116
877	FNMA POOL MA2522 3 5%	31418BYU4	X				4/1/2016	10/25/2016	387	406				0	-19
878	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	4/25/2016	173	180				0	-7
879	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	12/25/2016	743	776				0	-33
880	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	1/25/2017	582	606				0	-24
881	FNMA POOL # MA2558 4 0%	31418BZY5	X				6/14/2016	8/25/2016	1,099	1,179				0	-80
882	FNMA POOL # MA2558 4 0%	31418BZY5	X				6/14/2016	8/31/2016	44,554	44,606				0	-52
883	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	4/15/2016	538	575				0	-37
884	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	5/15/2016	665	711				0	-46
885	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	6/15/2016	847	906				0	-59
886	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	7/15/2016	146	156				0	-10
887	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	8/15/2016	287	306				0	-19
888	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	9/15/2016	299	319				0	-20
889	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	10/15/2016	157	168				0	-11
890	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	11/15/2016	356	381				0	-25
891	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	12/15/2016	649	694				0	-45
892	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	1/25/2017	109	113				0	-4
893	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	1/25/2017	0	0				0	0
894	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	1/25/2016	198	206				0	-8
895	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	2/25/2016	99	103				0	-4
896	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	3/25/2016	83	86				0	-3
897	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	4/25/2016	304	315				0	-11
898	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	5/25/2016	155	161				0	-6
899	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	6/25/2016	344	357				0	-13
900	FNMA POOL #AL6970 3 5%	3138EPW83	X				5/25/2016	6/25/2016	86	91				0	-5
901	FNMA POOL #AL6970 3 5%	3138EPW83	X				5/25/2016	7/6/2016	4,762	4,738				0	24
902	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	7/6/2016	18,839	18,353				0	486
903	FNMA POOL #AL6970 3 5%	3138EPW83	X				7/1/2015	7/25/2016	198	206				0	-8
904	FNMA POOL # AL7654 3 0%	3138EQQG0	X				4/21/2016	6/25/2016	425	440				0	-15
905	FNMA POOL # AL7654 3 0%	3138EQQG0	X				4/21/2016	7/25/2016	446	462				0	-16
906	FNMA POOL # AL7654 3 0%	3138EQQG0	X				4/21/2016	8/25/2016	441	456				0	-15
907	FNMA POOL # AL7654 3 0%	3138EQQG0	X				4/21/2016	8/31/2016	33,114	32,699				0	415
908	FNMA POOL # AL7654 3 0%	3138EQQG0	X				4/21/2016	9/25/2016	547	567				0	-20
909	FNMA AL9121 4 0% 7/0	3138ERD31	X				11/1/2016	12/25/2016	336	358				0	-22
910	FNMA AL9121 4 0% 7/0	3138ERD31	X				11/1/2016	1/25/2017	362	385				0	-23
911	FNMA AR8598 3 5% 6/	3138W6RS7	X				7/8/2013	2/25/2016	28	28				0	0
912	FNMA AR8598 3 5% 6/	3138W6RS7	X				7/8/2013	3/25/2016	500	500				0	0
913	FNMA AR8598 3 5% 6/	3138W6RS7	X				7/8/2013	4/1/2016	14,271	13,601				0	670
914	FNMA AR8598 3 5% 6/	3138W6RS7	X				7/8/2013	4/25/2016	26	26				0	0
915	FNMA AS7601 4 0% 7/0	3138WHNT5	X				8/25/2016	9/25/2016	37	40				0	-3
916	FNMA AS7601 4 0% 7/0	3138WHNT5	X				8/25/2016	10/25/2016	33	36				0	-3
917	FNMA AS7601 4 0% 7/0	3138WHNT5	X				8/10/2016	10/25/2016	335	360				0	-25
918	FNMA AS7601 4 0% 7/0	3138WHNT5	X				8/25/2016	11/25/2016	72	77				0	-5
919	FNMA AS7601 4 0% 7/0	3138WHNT5	X				8/10/2016	11/25/2016	717	771				0	-54
920	PRECISION CASTPARTS COR	740189105	X				5/1/2014	1/29/2016	14,100	15,166				0	-1,066
921	FNMA POOL # AL6895 3 5%	3138EPUV4	X				7/28/2015	12/25/2016	58	60				0	-2
922	PROGRESSIVE CORP OHIO	743315103	X				3/17/2016	11/16/2016	4,561	4,776				0	-215
923	PROGRESSIVE CORP OHIO	743315103	X				1/29/2016	11/17/2016	5,259	4,986				0	273
924	PROGRESSIVE CORP OHIO	743315103	X				3/17/2016	11/17/2016	1,315	1,364				0	-49
925	SOUTHWESTERN ENERGY	845467AL3	X				3/20/2015	2/3/2016	6,288	10,153				0	-3,865
926	STARBUCKS CORP 4.3%	855244AH2	X				6/1/2015	1/20/2016	5,390	4,989				0	401
927	STARBUCKS CORP 4 3%	855244AH2	X				6/1/2015	1/20/2016	5,390	4,980				0	410
928	STARBUCKS CORP 4 3%	855244AH2	X				6/1/2015	1/27/2016	10,526	9,960				0	566
929	SUNTRUST BANKS INC	867914103	X				10/6/2016	12/29/2016	10,513	8,726				0	1,787
930	TD AMERITRADE HOLDING C	87236Y108	X				1/14/2015	2/17/2016	17,506	21,047				0	-3,541
931	T J X COMPANIES INC	872540109	X				2/17/2016	6/24/2016	8,255	7,924				0	331
932	T J X COMPANIES INC	872540109	X				12/15/2015	6/24/2016	750	717				0	33
933	TESLA MOTORS INC	88160R101	X				2/11/2015	12/2/2016	15,859	18,516				0	-2,657
934	TIFFANY & CO NEW	886547108	X				4/1/2016	6/17/2016	612	738				0	-126
935	TIFFANY & CO NEW	886547108	X				4/4/2016	6/17/2016	5,508	6,589				0	-1,081
936	TIFFANY & CO NEW	886547108	X				4/4/2016	6/28/2016	4,706	5,857				0	-1,151

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153		Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
937	ADVANSIX INC	00773T101	X				5/1/2014	11/3/2016	9	7				0	2
938	ALEXION PHARMACEUTICAL	015351109	X				12/17/2015	2/10/2016	827	1,136				0	-309
939	ALEXION PHARMACEUTICAL	015351109	X				1/14/2015	2/10/2016	4,411	5,678				0	-1,267
940	ALEXION PHARMACEUTICAL	015351109	X				1/14/2015	3/17/2016	9,812	13,663				0	-3,851
941	ALEXION PHARMACEUTICAL	015351109	X				1/14/2015	3/18/2016	3,858	5,323				0	-1,465
942	ALLSTATE CORP	020002101	X				3/31/2016	11/8/2016	6,702	6,787				0	-85
943	AMAZON COM INC	023135106	X				4/21/2015	11/11/2016	736	392				0	344
944	AMAZON COM INC	023135106	X				4/22/2015	11/11/2016	16,190	8,611				0	7,579
945	AMERICAN INTERNATIONAL	026874784	X				6/16/2015	6/27/2016	5,454	6,835				0	-1,381
946	AMERICAN INTERNATIONAL	026874784	X				11/6/2015	6/27/2016	6,941	8,685				0	-1,744
947	AMERICAN INTERNATIONAL	026874784	X				9/12/2012	6/27/2016	10,908	7,436				0	3,472
948	SIMON PROPERTY GROUP 5	828807CD7	X				3/23/2010	8/2/2016	11,303	9,901				0	1,402
949	SIMON PROPERTY GROUP 5	828807CD7	X				3/23/2010	8/11/2016	11,302	9,901				0	1,401
950	SOUTHWESTERN ENERGY	845467AL3	X				3/20/2015	2/2/2016	3,138	5,076				0	-1,938
951	AMERICAN INTERNATIONAL	026874784	X				9/12/2012	6/28/2016	9,416	6,422				0	2,994
952	PROGRESSIVE CORP OHIO	743315103	X				1/28/2016	11/17/2016	1,315	1,230				0	85
953	PROGRESSIVE CORP OHIO	743315103	X				1/28/2016	11/18/2016	1,322	1,229				0	93
954	PROGRESSIVE CORP OHIO	743315103	X				1/28/2016	11/18/2016	1,322	1,230				0	92
955	PROGRESSIVE CORP OHIO	743315103	X				2/1/2016	11/18/2016	165	152				0	13
956	PROGRESSIVE CORP OHIO	743315103	X				2/1/2016	11/21/2016	2,464	2,276				0	188
957	PRUDENTIAL FINANCIAL INC	744320102	X				6/5/2015	12/13/2016	8,378	7,059				0	1,319
958	PRUDENTIAL FINANCIAL INC	744320102	X				11/6/2015	12/13/2016	2,828	2,367				0	461
959	RAYTHEON CO	755111507	X				11/11/2015	1/6/2016	7,808	7,359				0	449
960	RAYTHEON CO	755111507	X				1/14/2015	8/16/2016	706	530				0	176
961	RAYTHEON CO	755111507	X				11/11/2015	8/16/2016	5,222	4,392				0	830
962	RAYTHEON CO	755111507	X				8/27/2015	8/16/2016	988	735				0	253
963	REGENERON PHARMACEUTI	75886F107	X				1/14/2015	1/28/2016	11,624	11,359				0	265
964	SCHLUMBERGER LTD	806857108	X				2/15/2013	5/20/2016	15,461	16,595				0	-1,134
965	SCHLUMBERGER LTD	806857108	X				1/14/2015	5/20/2016	6,199	6,383				0	-184
966	SCHLUMBERGER LTD	806857108	X				1/14/2015	6/16/2016	9,158	9,229				0	-71
967	SCHWAB CHARLES CORP NE	808513105	X				6/8/2015	12/2/2016	8,127	6,974				0	1,153
968	SHERWIN WILLIAMS CO	824348106	X				3/14/2016	11/8/2016	14,487	16,522				0	-2,035
969	SIMON PROPERTY GROUP 5	828807CD7	X				2/10/2010	8/2/2016	11,303	9,945				0	1,358
970	BRISTOL-MYERS SQUIBB CO	110122108	X				3/6/2015	8/17/2016	2,911	3,274				0	-363
971	BRISTOL-MYERS SQUIBB CO	110122108	X				9/14/2015	8/17/2016	6,987	7,154				0	-167
972	BRISTOL-MYERS SQUIBB CO	110122108	X				11/20/2015	8/17/2016	7,569	8,772				0	-1,203
973	FNMA AS7601 4 0% 7/	3138WHNT5	X				8/25/2016	11/28/2016	5,086	5,207				0	-121
974	FNMA AS7601 4 0% 7/	3138WHNT5	X				8/10/2016	11/28/2016	5,086	5,189				0	-103
975	FNMA AS7601 4.0% 7/	3138WHNT5	X				8/10/2016	12/9/2016	44,724	45,778				0	-1,054
976	FNMA AS7601 4 0% 7/	3138WHNT5	X				8/10/2016	12/25/2016	857	922				0	-65
977	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	2/25/2016	408	447				0	-39
978	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	3/25/2016	23	25				0	-2
979	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	4/25/2016	1,228	1,346				0	-118
980	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	5/25/2016	610	669				0	-59
981	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	6/25/2016	22	24				0	-2
982	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	7/25/2016	231	253				0	-22
983	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	8/25/2016	19	21				0	-2
984	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	9/25/2016	24	26				0	-2
985	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	10/25/2016	20	22				0	-2
986	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	11/25/2016	19	21				0	-2
987	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	12/25/2016	21	23				0	-2
988	FNMA POOL # AU6278 5 0%	3138X56Q5	X				1/6/2014	1/25/2017	20	22				0	-2
989	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	7/25/2016	365	385				0	-20
990	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	8/25/2016	390	411				0	-21
991	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	9/25/2016	533	562				0	-29
992	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	10/25/2016	714	753				0	-39
993	AMCAR 2013-2 A3 0 65% (	03064JAC9	X				4/3/2013	2/8/2016	140	140				0	0
994	AMERIPRISE FINANCIAL INC	03076C106	X				2/3/2010	1/28/2016	15,065	6,911				0	8,154
995	APPLIED MATERIALS INC	038222105	X				1/14/2015	8/19/2016	12,402	9,918				0	2,484
996	APPLIED MATERIALS INC	038222105	X				1/14/2015	9/23/2016	8,616	6,689				0	1,927
997	APPLIED MATERIALS INC	038222105	X				1/14/2015	12/9/2016	9,315	6,689				0	2,626
998	ARCHER DANIELS MIDLAND	039483102	X				5/11/2015	1/20/2016	1,891	3,100				0	-1,209
999	ARCHER DANIELS MIDLAND	039483102	X				5/12/2015	1/20/2016	5,042	8,285				0	-3,243
1000	ARCHER DANIELS MIDLAND	039483102	X				5/13/2015	1/20/2016	5,672	9,399				0	-3,727
1001	ARCHER DANIELS MIDLAND	039483102	X				7/1/2015	1/20/2016	630	976				0	-346
1002	BANK OF AMERICA CORP	060505104	X				11/22/2016	12/13/2016	10,613	9,499				0	1,114
1003	BANK OF AMERICA CORP	060505104	X				8/29/2016	12/13/2016	4,742	3,365				0	1,377
1004	BERKSHIRE HATHAWAY INC	084670702	X				4/23/2014	12/2/2016	11,040	8,774				0	2,266
1005	BIOGEN INC	09062X103	X				9/24/2013	4/1/2016	21,335	19,905				0	1,430
1006	BLACKROCK INC	09247X101	X				5/1/2014	11/16/2016	23,175	18,870				0	4,305
1007	BLACKROCK INC	09247X101	X				6/16/2016	11/16/2016	736	670				0	66
1008	BLACKROCK INC 6 25%	09247XAC5	X				5/27/2010	10/5/2016	5,236	5,674				0	-438

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153		Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1009	BLACKROCK INC 6 25%	09247XAC5	X				5/27/2010	11/4/2016	10,440	11,348				0	-908
1010	AMCAR 2013-2 A3 0 65% 1	03064JAC9	X				4/3/2013	1/8/2016	1,364	1,363				0	1
1011	BOSTON PROPERTIES LP 4 1	10112RAS3	X				3/17/2014	9/23/2016	16,298	15,835				0	463
1012	BOSTON SCIENTIFIC CORP	101137107	X				4/19/2016	7/26/2016	4,975	4,127				0	848
1013	BRISTOL-MYERS SQUIBB CO	110122108	X				7/16/2015	3/31/2016	5,071	5,575				0	-504
1014	BRISTOL-MYERS SQUIBB CO	110122108	X				11/20/2015	3/31/2016	1,268	1,350				0	-82
1015	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	7/15/2016	693	706				0	-13
1016	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	7/15/2016	277	299				0	-22
1017	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	7/15/2016	139	151				0	-12
1018	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	8/15/2016	668	680				0	-12
1019	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	8/15/2016	267	288				0	-21
1020	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	8/15/2016	134	145				0	-11
1021	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	9/15/2016	810	825				0	-15
1022	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	9/15/2016	324	350				0	-26
1023	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	9/15/2016	162	176				0	-14
1024	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	2/15/2016	532	542				0	-10
1025	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	2/15/2016	213	230				0	-17
1026	FORD MOTOR CREDIT CO 3	345397WD1	X				3/13/2014	10/28/2016	20,195	20,808				0	-613
1027	FORD MOTOR CREDIT CO 3	345397WD1	X				6/7/2012	10/28/2016	5,049	5,000				0	49
1028	FORD MOTOR CREDIT CO 3	345397WD1	X				6/7/2012	10/31/2016	15,146	14,999				0	147
1029	FORTINET INC	34959E109	X				1/14/2015	11/16/2016	1,616	1,546				0	70
1030	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	2/20/2016	454	458				0	-4
1031	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	3/20/2016	342	346				0	-4
1032	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	4/20/2016	448	453				0	-5
1033	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	5/20/2016	521	526				0	-5
1034	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	6/20/2016	348	352				0	-4
1035	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	7/20/2016	469	473				0	-4
1036	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	8/20/2016	595	601				0	-6
1037	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	8/25/2016	30,860	29,720				0	1,140
1038	GNMA II POOL # MA1599 3 0	36179NX45	X				6/24/2014	9/20/2016	489	494				0	-5
1039	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	10/15/2016	657	669				0	-12
1040	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	10/15/2016	263	284				0	-21
1041	FEDERATED INVESTORS INC	314211103	X				11/11/2015	6/21/2016	1,978	2,087				0	-109
1042	FEDERATED INVESTORS INC	314211103	X				11/17/2015	6/21/2016	479	501				0	-22
1043	FEDERATED INVESTORS INC	314211103	X				11/17/2015	6/22/2016	2,487	2,598				0	-111
1044	FEDERATED INVESTORS INC	314211103	X				11/16/2015	6/23/2016	2,122	2,173				0	-51
1045	FEDERATED INVESTORS INC	314211103	X				11/17/2015	6/23/2016	3,365	3,475				0	-110
1046	FEDEX CORP	31428X106	X				6/20/2012	1/4/2016	7,454	4,758				0	2,696
1047	FEDEX CORP	31428X106	X				6/21/2012	1/4/2016	4,874	3,105				0	1,769
1048	FEDEX CORP	31428X106	X				6/21/2012	1/5/2016	6,300	4,018				0	2,282
1049	F N F GROUP	31620R303	X				4/29/2015	11/11/2016	2,071	2,385				0	-314
1050	F N F GROUP	31620R303	X				4/29/2015	11/14/2016	7,282	8,422				0	-1,140
1051	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	1/15/2017	438	468				0	-30
1052	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	2/15/2016	1,455	1,515				0	-60
1053	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	3/15/2016	1,136	1,183				0	-47
1054	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	4/15/2016	130	135				0	-5
1055	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	5/15/2016	144	150				0	-6
1056	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	6/15/2016	230	239				0	-9
1057	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	7/15/2016	1,290	1,344				0	-54
1058	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	8/15/2016	1,707	1,777				0	-70
1059	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	9/15/2016	351	366				0	-15
1060	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	10/15/2016	121	126				0	-5
1061	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	11/15/2016	140	145				0	-5
1062	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	11/28/2016	48,464	45,145				0	3,319
1063	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	12/15/2016	289	301				0	-12
1064	FHLMC GOLD A90393 5 0%	312938NJ8	X				3/8/2010	1/15/2017	74	77				0	-3
1065	FHLMC GOLD A92821 5 0%	312941D20	X				12/18/2014	2/15/2016	62	69				0	-7
1066	FHLMC GOLD A92821 5 0%	312941D20	X				12/18/2014	3/15/2016	98	108				0	-10
1067	FHLMC GOLD A92821 5 0%	312941D20	X				12/18/2014	4/15/2016	156	172				0	-16
1068	FHLMC GOLD A92821 5 0%	312941D20	X				12/18/2014	5/15/2016	95	106				0	-11
1069	FHLMC GOLD A92821 5 0%	312941D20	X				12/18/2014	6/15/2016	198	219				0	-21
1070	FHLMC GOLD A92821 5 0%	312941D20	X				12/18/2014	7/15/2016	188	208				0	-20
1071	FHLMC GOLD A92821 5 0%	312941D20	X				12/18/2014	8/15/2016	105	116				0	-11
1072	FHLMC GOLD A92821 5 0%	312941D20	X				12/18/2014	9/15/2016	105	116				0	-11
1073	FHLMC GOLD A92821 5 0%	312941D20	X				12/18/2014	10/15/2016	208	231				0	-23
1074	FHLMC GOLD A92821 5 0%	312941D20	X				12/18/2014	11/15/2016	70	77				0	-7
1075	FHLMC GOLD A92821 5 0%	312941D20	X				12/18/2014	12/15/2016	177	196				0	-19
1076	FHLMC GOLD A92821 5 0%	312941D20	X				12/18/2014	1/15/2017	92	102				0	-10
1077	FNMA POOL # MA2558 4 0%	31418BZY5	X				6/14/2016	9/25/2016	1,062	1,140				0	-78
1078	FNMA POOL # MA2705 3 0%	31418CAF1	X				7/8/2016	8/25/2016	109	114				0	-5
1079	FNMA POOL # MA2705 3 0%	31418CAF1	X				7/8/2016	9/25/2016	171	178				0	-7
1080	FNMA POOL # MA2705 3 0%	31418CAF1	X				7/8/2016	10/25/2016	162	169				0	-7

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

	Amount	Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153	Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0	Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1081	FNMA POOL # MA2705 3 0%	31418CAF1	X				9/28/2016	10/25/2016	23	24				0	-1
1082	FNMA POOL # MA2705 3 0%	31418CAF1	X				7/8/2016	11/25/2016	174	181				0	-7
1083	FNMA POOL # MA2705 3 0%	31418CAF1	X				9/28/2016	11/25/2016	25	26				0	-1
1084	FNMA POOL # MA2705 3 0%	31418CAF1	X				9/28/2016	11/28/2016	4,902	5,123				0	-221
1085	FNMA POOL # MA2705 3 0%	31418CAF1	X				7/8/2016	12/25/2016	217	226				0	-9
1086	FNMA POOL # MA2705 3 0%	31418CAF1	X				7/8/2016	1/25/2017	242	252				0	-10
1087	FNMA POOL # MA2737 3 0%	31418CBF0	X				8/12/2016	10/25/2016	176	183				0	-7
1088	FNMA POOL # MA2737 3 0%	31418CBF0	X				8/12/2016	11/25/2016	189	196				0	-7
1089	FNMA POOL # MA2737 3 0%	31418CBF0	X				8/12/2016	11/28/2016	4,932	5,138				0	-206
1090	FNMA POOL # MA2737 3 0%	31418CBF0	X				8/12/2016	12/25/2016	155	161				0	-6
1091	FNMA POOL # MA2737 3 0%	31418CBF0	X				8/12/2016	1/25/2017	210	218				0	-8
1092	FNMA POOL #MA2752 3 0%	31418CBW3	X				8/31/2016	10/25/2016	229	241				0	-12
1093	FNMA POOL #MA2752 3 0%	31418CBW3	X				8/31/2016	11/25/2016	191	201				0	-10
1094	FNMA POOL #MA2752 3 0%	31418CBW3	X				8/31/2016	12/25/2016	191	201				0	-10
1095	FNMA POOL #MA2752 3,0%	31418CBW3	X				8/31/2016	1/25/2017	419	440				0	-21
1096	FNMA POOL #MA2752 3 0%	31418CBW3	X				11/21/2016	1/25/2017	105	108				0	-3
1097	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	10/25/2016	351	363				0	-12
1098	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	11/25/2016	366	378				0	-12
1099	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	11/25/2016	67	69				0	-2
1100	FNMA MA2775 2 5% 10	31418CCM4	X				10/18/2016	11/25/2016	33	34				0	-1
1101	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	11/28/2016	4,969	5,112				0	-143
1102	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	12/25/2016	373	386				0	-13
1103	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	12/25/2016	34	35				0	-1
1104	FNMA MA2775 2 5% 10	31418CCM4	X				10/18/2016	12/25/2016	34	35				0	-1
1105	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	1/25/2017	424	439				0	-15
1106	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	1/25/2017	39	40				0	-1
1107	FNMA MA2775 2 5% 10	31418CCM4	X				10/18/2016	1/25/2017	39	40				0	-1
1108	FNMA POOL MA2879 4 0%	31418CFV1	X				12/9/2016	1/25/2017	114	120				0	-6
1109	FEDERATED INVESTORS INC	314211103	X				11/11/2015	6/16/2016	660	696				0	-36
1110	FEDERATED INVESTORS INC	314211103	X				11/11/2015	6/17/2016	1,919	2,024				0	-105
1111	FEDERATED INVESTORS INC	314211103	X				11/11/2015	6/20/2016	4,167	4,363				0	-196
1112	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	2/15/2016	106	116				0	-10
1113	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	3/15/2016	544	554				0	-10
1114	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	3/15/2016	218	235				0	-17
1115	FHLMC GOLD A95828 4,5%	312944PM7	X				12/18/2014	3/15/2016	109	118				0	-9
1116	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	4/15/2016	492	501				0	-9
1117	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	4/15/2016	197	212				0	-15
1118	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	4/15/2016	98	107				0	-9
1119	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	5/15/2016	644	656				0	-12
1120	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	5/15/2016	257	278				0	-21
1121	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	5/15/2016	129	140				0	-11
1122	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	6/15/2016	754	769				0	-15
1123	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	6/15/2016	302	326				0	-24
1124	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	6/15/2016	151	164				0	-13
1125	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	6/20/2016	173	183				0	-10
1126	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	7/20/2016	348	369				0	-21
1127	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	8/20/2016	424	449				0	-25
1128	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	9/20/2016	552	584				0	-32
1129	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	10/4/2016	34,876	34,763				0	113
1130	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	10/20/2016	569	602				0	-33
1131	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	5/20/2016	139	150				0	-11
1132	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	5/20/2016	56	60				0	-4
1133	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	6/20/2016	276	296				0	-20
1134	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	6/20/2016	110	119				0	-9
1135	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	7/20/2016	643	691				0	-48
1136	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	7/20/2016	257	276				0	-19
1137	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	7/26/2016	20,916	21,029				0	-113
1138	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	10/15/2016	131	143				0	-12
1139	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	11/15/2016	853	869				0	-16
1140	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	11/15/2016	341	368				0	-27
1141	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	11/15/2016	171	186				0	-15
1142	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	11/28/2016	4,997	5,004				0	-7
1143	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	12/15/2016	721	735				0	-14
1144	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	12/15/2016	288	311				0	-23
1145	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	12/15/2016	48	52				0	-4
1146	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	1/15/2017	572	583				0	-11
1147	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	1/15/2017	229	247				0	-18
1148	FHLMC GOLD A95828 4 5%	312944PM7	X				12/18/2014	1/15/2017	38	42				0	-4
1149	FHLMC GOLD G30719 4 0%	3132J4AV1	X				3/13/2015	1/15/2016	225	243				0	-18
1150	FHLMC GOLD G30719 4 0%	3132J4AV1	X				5/28/2015	1/15/2016	168	182				0	-14
1151	FHLMC GOLD G30719 4 0%	3132J4AV1	X				10/20/2015	1/15/2016	56	61				0	-5
1152	FHLMC GOLD G30719 4 0%	3132J4AV1	X				3/13/2015	2/15/2016	244	263				0	-19

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	122,153		Capital Gains/Losses	6,967,717	6,875,274	92,443
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1153	FHLMC GOLD G30719 4 0%	3132J4AV1	X				5/28/2015	2/15/2016	183	197				0	-14
1154	FHLMC GOLD G30719 4 0%	3132J4AV1	X				10/20/2015	2/15/2016	61	66				0	-5
1155	FHLMC GOLD G30719 4 0%	3132J4AV1	X				3/13/2015	3/15/2016	156	169				0	-13
1156	FHLMC GOLD G30719 4 0%	3132J4AV1	X				5/28/2015	3/15/2016	117	127				0	-10
1157	FHLMC GOLD G30719 4 0%	3132J4AV1	X				10/20/2015	3/15/2016	39	42				0	-3
1158	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	11/25/2016	677	714				0	-37
1159	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	12/25/2016	838	884				0	-46
1160	FNMA POOL # AY5580 3 5%	3138YKFW8	X				6/8/2016	1/25/2017	475	501				0	-26
1161	FNMA AY8429 3 5% 8/0	3138YNLK1	X				12/8/2016	1/25/2017	455	469				0	-14
1162	FNMA POOL # BA0431 3 5% 2	3140E4PR2	X				4/20/2016	6/25/2016	320	336				0	-16
1163	FNMA POOL # BA0431 3 5% 2	3140E4PR2	X				4/20/2016	7/25/2016	1,281	1,342				0	-61
1164	FNMA POOL # BA0431 3 5% 2	3140E4PR2	X				4/20/2016	7/26/2016	64,306	64,072				0	234
1165	FNMA POOL # BA0431 3 5% 2	3140E4PR2	X				4/20/2016	8/25/2016	1,943	2,036				0	-93
1166	FNMA POOL # BC0885 3 0%	3140EU6X2	X				6/21/2016	8/25/2016	119	123				0	-4
1167	FNMA POOL # BC0885 3 0%	3140EU6X2	X				6/21/2016	9/25/2016	203	209				0	-6
1168	FNMA POOL # BC0885 3 0%	3140EU6X2	X				6/21/2016	10/25/2016	222	229				0	-7
1169	FNMA POOL # BC0885 3 0%	3140EU6X2	X				6/21/2016	11/25/2016	313	322				0	-9
1170	FNMA POOL # BC0885 3 0%	3140EU6X2	X				6/21/2016	12/25/2016	277	285				0	-8
1171	FNMA POOL # BC0885 3 0%	3140EU6X2	X				6/21/2016	1/25/2017	249	256				0	-7
1172	FN BC0048 2 5% 11/0	3140EUBS7	X				11/19/2015	1/25/2016	434	440				0	-6
1173	TIFFANY & CO NEW	886547108	X				4/13/2016	6/28/2016	4,118	4,986				0	-868
1174	UBS COM MTG TR 2012-C1 3	90269GAC5	X				4/24/2012	7/12/2016	21	21				0	0
1175	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	7/12/2016	6	6				0	0
1176	UBS COM MTG TR 2012-C1 3	90269GAC5	X				4/24/2012	8/12/2016	75	76				0	-1
1177	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	8/12/2016	21	23				0	-2
1178	UBS COM MTG TR 2012-C1 3	90269GAC5	X				4/24/2012	9/12/2016	75	77				0	-2
1179	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	9/12/2016	22	23				0	-1
1180	UBS COM MTG TR 2012-C1 3	90269GAC5	X				4/24/2012	10/13/2016	84	86				0	-2
1181	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	10/13/2016	24	26				0	-2
1182	U S TREASURY BOND 3 0	912810RM2	X				9/9/2015	2/10/2016	5,511	4,960				0	551
1183	U S TREASURY BOND 3 0	912810RM2	X				9/9/2015	10/19/2016	22,003	19,839				0	2,164
1184	U S TREASURY BOND 2 5	912810RS9	X				8/31/2016	11/29/2016	36,211	42,269				0	-6,058
1185	U S TREASURY BOND 2 5	912810RS9	X				8/18/2016	11/29/2016	9,053	10,533				0	-1,480
1186	U S TREASURY NOTE	9128282A7	X				10/27/2016	10/31/2016	9,698	9,673				0	25
1187	UNITED STATES TREAS 1 37	9128282D1	X				10/13/2016	10/31/2016	14,774	14,841				0	-67
1188	UNITED STATES TREAS 2 0	912828A42	X				11/9/2015	1/20/2016	5,135	5,047				0	88
1189	UNITED STATES TREAS 2 0	912828A42	X				11/9/2015	2/4/2016	25,828	25,233				0	595
1190	UNITED STATES TREAS 2 0	912828A42	X				1/28/2014	2/4/2016	5,166	4,942				0	224
1191	UNITED STATES TREAS 2,0	912828A42	X				1/28/2014	5/3/2016	5,173	4,942				0	231
1192	UNITED STATES TREAS 0 7	912828A91	X				1/14/2015	1/28/2016	5,005	5,024				0	-19
1193	UNITED STATES TREAS 0 7	912828A91	X				12/29/2014	3/9/2016	10,006	10,002				0	4
1194	UNITED STATES TREAS 0 7	912828A91	X				1/14/2015	3/10/2016	10,005	10,047				0	-42
1195	UNITED STATES TREAS 0 7	912828A91	X				5/5/2015	3/10/2016	25,014	25,079				0	-65
1196	UBS COM MTG TR 2012-C1 3	90269GAC5	X				4/24/2012	11/13/2016	76	77				0	-1
1197	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	11/13/2016	22	23				0	-1
1198	UBS COM MTG TR 2012-C1 3	90269GAC5	X				4/24/2012	12/13/2016	85	86				0	-1
1199	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	12/13/2016	24	26				0	-2
1200	U S TREASURY BOND 2 5	912810RK6	X				5/5/2015	1/13/2016	4,618	4,603				0	15
1201	U S TREASURY BOND 2 5	912810RK6	X				5/19/2015	1/13/2016	18,473	17,916				0	557
1202	U S TREASURY BOND 3 0	912810RM2	X				6/1/2015	1/15/2016	15,548	15,186				0	362
1203	U S TREASURY BOND 3 0	912810RM2	X				11/3/2015	1/15/2016	5,183	4,996				0	187
1204	U S TREASURY BOND 3 0	912810RM2	X				11/3/2015	2/10/2016	16,534	14,988				0	1,546
1205	UNITED STATES TREAS 0 7	912828A91	X				12/29/2014	4/11/2016	5,009	5,001				0	8
1206	UNITED STATES TREAS 0 7	912828A91	X				12/29/2014	4/22/2016	5,009	5,001				0	8
1207	UNITED STATES TREAS 0 7	912828A91	X				12/29/2014	5/11/2016	10,020	10,002				0	18

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

		69	69	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income
1	FOREIGN TAX RECLAIM - TRANSCANADA CORP	69	69	

Part I, Line 16a (990-PF) - Legal Fees

		53,837	0	0	53,837
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	LEGAL FEES	53,837			53,837

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

		8,688	8,688	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	8,688	8,688		

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

		6,098	6,098	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR FEES	20	20		
2	INVESTMENT EXPENSES - INTEREST	6,078	6,078		

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
			16,986,269	16,302,070	19,353,399
1				0	
2	FLORIDA ST HURRICANE 2.995% 7/01/20		0	40,000	40,958
3	FORD MOTOR CREDIT CO 3 219% 1/09/22		0	40,755	39,552
4	FORTINET INC		0	13,601	13,253
5	FORTIVE CORP.		0	6,158	12,067
6	GNMA II MA3873 3 0% 8/20/46		0	56,255	54,480
7	GNMA POOL II MA3874 3.5% 8/20/46		0	30,943	30,260
8	GNMA II POOL #MA4070 4 0% 11/20/46		0	63,507	63,578
9	GNMA II MA4129 4 5% 12/20/46		0	16,116	16,035
10	GENERAL ELEC CAP CORP		0	43,498	44,362
11	GOLDMAN SACHS GROUP		0	40,704	49,393
12	GOLDMAN SACHS GROUP INC		0	54,518	78,778
13	GOODYEAR TIRE & RUBBER COMPANY C		0	17,339	18,831
14	HSBC FINANCE CORP		0	44,210	44,962
15	H P INC		0	6,743	7,420
16	HARTFORD FINL SVCS GROUP INC COM		0	9,896	11,912
17	HOME DEPOT INC USD 0 05		0	23,848	37,676
18	HONEYWELL INTL INC		0	66,494	82,717
19	INTEL CORP 2 7% 12/15/22		0	19,242	20,090
20	INTEL CORP		0	30,334	33,560
21	INTERPUBLIC GROUP OF COMPANIES IN		0	10,009	11,705
22	INTUIT INC COM		0	14,112	31,518
23	JPMORGAN CHASE & CO 3.375% 5/01/23		0	39,248	39,857
24	J P MORGAN CHASE & CO		0	45,592	122,532
25	JOHNSON & JOHNSON COM		0	143,196	231,572
26	KELLOGG COMPANY COMMON		0	65,112	64,865
27	KIMCO REALTY CORP 3 4% 11/01/22		0	21,163	20,296
28	KINDER MORGAN HOLDCO LLC		0	13,366	12,426
29	KRAFT HEINZ CO/THE		0	20,617	20,957
30	KROGER CO/THE 2.6% 2/01/21		0	14,993	14,969
31	LAMAR ADVERTISING CO A		0	11,919	13,448
32	ELI LILLY & CO COM		0	45,612	44,866
33	MARATHON PETROLEUM CORP		0	12,476	13,091
34	MARTIN MARIETTA MATLS INC		0	8,696	19,938
35	MERCK & CO INC		0	45,154	88,305
36	MET LIFE GLOB FNDG 7 717% 2/15/19		0	35,306	33,559
37	MICROSOFT CORP 3.75% 2/12/45		0	24,798	23,444
38	MICROSOFT CORP COM		0	80,103	83,889
39	MICROCHIP TECHNOLOGY INC		0	13,908	20,528
40	MOLSON COORS BREWING CO		0	56,098	67,047
41	MORGAN STANLEY DEAN WITTER & CO		0	18,313	24,928
42	MORGAN STANLEY 4.875% 11/01/22		0	46,482	48,228
43	N R G YIELD INC-CLASS C		0	23,471	21,804
44	NYSE EURONEXT		0	35,253	35,195
45	ASG MANAGED FUTURES STRAT-Y		0	385,000	354,027
46	ASG GLOBAL ALTERNATIVES FUND-Y		0	460,215	407,625

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
			16,986,269	16,302,070	19,353,399
47	NEUROCRINE BIOSCIENCES INC		0	6,003	4,257
48	NEW YORK N Y		0	28,965	27,784
49	NEW YORK N Y CITY MU 6.282% 6/15/42		0	38,498	39,564
50	NEXTERA ENERGY INC		0	93,634	201,887
51	NUCOR CORP		0	12,350	14,285
52	OMNICOM GROUP INC COM		0	36,070	39,151
53	ONTARIO (PROVINCE OF) 4.0% 10/07/19		0	43,960	42,262
54	ORACLE CORP		0	25,791	25,303
55	ORACLE CORP 2 5% 5/15/22		0	9,965	9,931
56	ORACLE CORPORATION		0	46,264	41,526
57	OWENS CORNING NEW		0	7,322	9,796
58	PNC FINANCIAL SERVICES GROUP INC		0	16,926	18,363
59	PACKAGING CORP AMER		0	20,168	25,446
60	PEPSICO INC 4 5% 1/15/20		0	30,487	32,282
61	PETROLEOS MEXICANOS		0	36,802	35,105
62	PFIZER INC COM		0	10,862	22,119
63	PHILADELPHIA PA SCH 5 06% 9/01/42		0	20,000	18,947
64	PHILIP MORRIS INTERNATIONAL		0	149,455	204,938
65	PHILLIPS 66		0	30,619	35,428
66	PIONEER NAT RES CO		0	21,018	19,988
67	PRES & FELLOWS OF HAR 3 15% 7/15/46		0	9,983	8,947
68	PRICELINE COM INC		0	26,007	36,652
69	PRUDENTIAL FINL INC		0	29,727	39,855
70	PUBLIC SERVICE ENTERP 1 6% 11/15/19		0	9,988	9,856
71	QUANTA SVCS INC		0	18,263	17,774
72	RAYTHEON CO		0	47,321	62,906
73	REGIONS FINL CORP NEW		0	14,453	22,545
74	ROYAL BK CANADA 1 25% 6/16/17		0	34,987	35,010
75	SALESFORCE COM INC		0	26,579	34,915
76	SCHLUMBERGER LIMITED COM		0	38,222	41,723
77	OAKLAND CA UNIF SCH 9.5% 8/01/34		0	23,609	23,703
78	OCCIDENTAL PETROLEUM CORPORATIO		0	73,723	69,805
79	SCHWAB CHARLES CORP NEW		0	14,880	18,156
80	SCRIPPS NETWORKS INTERACTIVE I		0	19,680	20,044
81	SERVICENOW INC		0	14,572	12,638
82	SOUTH CAROLINA ST PU 2.388% 12/01/23		0	15,000	14,536
83	SPECTRA ENERGY PARTNER 3 5% 3/15/2		0	14,944	14,651
84	SPLUNK INC		0	15,772	12,788
85	STAPLES INC COM		0	20,364	18,281
86	DREYFUS SELECT MGER S/C GR-Y		0	338,037	408,912
87	DREYFUS INTENATION STOCK-Y		0	298,861	347,825
88	STRATEGIC GLBL STOCK-Y		0	74,836	117,512
89	DREYFUS SELECT MGER S/C VL-Y		0	393,171	473,456
90	SUNTRUST BANKS INC		0	26,191	32,910
91	SUPERIOR ENERGY SVCS INC		0	18,657	17,386
92	SYNCHRONY FINANCIAL		0	53,099	64,198

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
			16,986,269	16,302,070	19,353,399
93	TJX COS INC NEW		0	26,285	27,047
94	TANGER PROPERTIES LP 3 125% 9/01/26		0	19,947	18,787
95	TELEFONICA EMISIONES SAU		0	29,008	32,144
96	TERADATA CORP DEL		0	9,008	7,879
97	TESARO INC		0	6,333	8,203
98	TEVA PHARMACEUTICALS 3 15% 10/01/2		0	24,934	23,048
99	TEXAS INSTRUMENTS INC		0	27,298	55,457
100	TIME WARNER INC 4 0% 1/15/22		0	31,049	31,147
101	TIME WARNER INC.		0	33,078	43,438
102	TSS 4.8 04/01/26 CORP 4 8% 4/01/26		0	36,892	37,713
103	TOYOTA MOTOR CREDIT 1.55% 7/13/18		0	19,956	19,995
104	TWENTY FIRST CENTURY FOX INC		0	16,686	13,459
105	TWENTY-FIRST CENTURY FOX CL B		0	42,221	107,910
106	21ST CENTY FOX AMER 6 15% 3/01/37		0	27,059	29,256
107	UBS COM MTG TR 2012-C1 3 4% 5/10/45		0	45,684	46,326
108	US BANCORP DEL		0	22,603	28,254
109	ULTA SALON COSMETICS &		0	18,544	36,966
110	UNION PACIFIC CORP		0	26,600	36,288
111	U S TREASURY BOND 3.0% 5/15/45		0	34,226	34,527
112	U S TREASURY BOND 2.875% 8/15/45		0	19,152	19,246
113	U S TREASURY BOND		0	31,488	26,660
114	U S ETREASURY NOTE 2 25% 8/15/46		0	24,397	21,020
115	U S TREASURY INFLATIO 0.125% 4/15/20		0	20,466	20,858
116	UNITED STATES TREAS 1.125% 1/15/19		0	55,032	54,895
117	U S TREASURY NOTE 2 625%		0	20,370	20,355
118	U S TREASURY NOTE		0	19,626	19,460
119	US TREAS-CPI		0	83,219	83,002
120	U S TREASURY NOTE 0 75% 10/31/17		0	49,967	49,955
121	US TREASURY INFLATIO 0 375% 7/15/25		0	35,434	35,481
122	UNITED STATES TREAS 1 375% 8/31/23		0	9,894	9,475
123	UNITED TECHNOLOGIES CORP		0	52,762	50,864
124	UNITED HEALTH GROUP INC		0	63,549	92,983
125	UNIV OF CALIFORNIA 4.131% 5/15/45		0	20,082	19,720
126	VALERO ENERGY CORP NEW		0	17,234	19,813
127	VERIZON COMMUNICATION 6 55% 9/15/4		0	43,696	43,714
128	VODAFONE GROUP PLC NEW		0	26,282	19,300
129	VOYA FINANCIAL INC		0	40,779	40,397
130	VULCAN MATERIALS COMPANY COM		0	34,128	60,072
131	WALGREENS BOOTS ALLIANCE INC		0	26,978	27,311
132	WELLS FARGO & COMPANY 2 6% 7/22/2		0	15,504	15,087
133	WELLS FARGO & COMPANY 4.9% 11/17/4		0	25,515	25,678
134	WELLS FARGO & CO NEW		0	91,138	190,681
135	WESTERN DIGITAL CORP		0	17,808	17,667
136	ZOETIS INC		0	11,588	11,777
137	FNMA POOL #MA2752 3 0% 9/01/31		0	51,292	50,306
138	FNMA MA2775 2.5% 9/01/31		0	65,875	63,869

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
			16,986,269	16,302,070	19,353,399
139	FNMA POOL MA2879 4 0% 12/01/46		0	42,244	42,094
140	FIDELITY NATL INFORM 3.875% 6/05/24		0	31,293	30,608
141	COCA-COLA EUROPEAN PARTNERS		0	18,398	14,444
142	EATON CORP PLC		0	14,437	14,089
143	CHUBB LTD		0	19,395	23,253
144	BROADCOM LTD		0	30,673	39,066
145	A.B.B. FIN USA INC 2.875% 5/08/22		0	29,167	30,307
146	AT&T INC		0	43,592	42,303
147	AT&T INC		0	38,765	48,059
148	ABBOTT LABORATORIES		0	18,003	16,900
149	ABBVIE INC 2.9% 11/06/22		0	20,288	19,755
150	ADOBE SYSTEMS INC 3 25% 2/01/25		0	19,811	20,010
151	AETNA INC		0	24,846	23,066
152	ALEXANDRIA REAL ESTATE 4 3% 1/15/26		0	16,172	15,416
153	ALLIANCE DATA SYS CORP		0	25,712	101,682
154	ALPHABET INC		0	30,206	52,484
155	ALPHABET INC/CA		0	33,641	57,849
156	AMAZON COM INC		0	43,022	44,532
157	AMAZON COM INC		0	32,789	62,989
158	AMERICAN EXPRESS COMPANY		0	60,250	105,934
159	AMERISOURCEBERGEN CORP		0	18,227	17,984
160	AMGEN INC 5.65% 6/15/42		0	33,678	32,887
161	ANADARKO PETE CORP		0	44,783	56,481
162	ANHEUSER-BUSH INBEV FI 4 9% 2/01/46		0	24,941	27,022
163	APACHE CORP 3 25% 4/15/22		0	14,691	15,236
164	APPLE INC 4.375% 5/13/45		0	19,815	20,546
165	APPLE COMPUTER INC COM		0	28,138	248,086
166	APPLIED MATERIALS INC		0	12,209	18,717
167	ARCHER DANIELS MIDLAND CO COM		0	10,246	10,956
168	ARROW ELECTRONICS INC 3.5% 4/01/22		0	24,926	24,751
169	BB&T CORP COM		0	16,598	22,099
170	BNY MELLON TAX-SENSITIVE LARGE CAP		0	1,840,553	2,133,978
171	BNY MELLON MID CAP STK FD CL M		0	1,607,997	2,273,740
172	BNY MELLON EMERGING MKTS FD CL M S		0	378,593	555,751
173	BNY MELLON INTL FD CL M SHSS		0	621,916	700,161
174	BANK AMER CORP		0	46,947	69,173
175	BANK OF AMERICA CORP 2 6% 1/15/19		0	35,098	35,299
176	BANK OF AMERICA CORP 3.95% 4/21/25		0	34,889	34,842
177	BERKSHIRE HATHAWAY INC DEL CL B		0	66,646	69,592
178	BIOMARIN PHARMACEUTICAL INC		0	20,597	17,396
179	BIOGEN INC 2.9% 9/15/20		0	19,958	20,255
180	BLACKROCK INC		0	16,436	15,527
181	BOSTON PROPERTIES LP		0	24,598	26,414
182	BOSTON SCIENTIFIC CORP COM		0	22,356	26,821
183	BRISTOL MYERS SQUIBB CO COM		0	14,005	17,532
184	BURLINGTN NORTH SANTA 3.45% 9/15/21		0	26,011	26,109

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
			16,986,269	16,302,070	19,353,399
185	CBS CORP NEW		0	58,594	136,783
186	CF INDS HLDGS INC		0	32,468	22,351
187	CME GROUP INC		0	31,575	31,606
188	CVS HEALTH CORP		0	19,689	21,509
189	CALIFORNIA ST EARTHQ 2 805% 7/01/19		0	24,999	25,294
190	CARNIVAL CORP		0	17,872	22,386
191	CELGENE CORP 2 875% 8/15/20		0	14,979	15,172
192	CELGENE CORP		0	33,562	34,262
193	CHARTER COMMUNICATIONS INC-A		0	20,405	26,201
194	CHICAGO ILL 6 034% 1/01/42		0	30,000	25,246
195	CISCO SYS INC		0	33,766	49,259
196	CITIGROUP INC 4 45% 9/29/27		0	52,742	50,792
197	CITIZENS BANK NA/PROVIDENCE RI		0	20,038	19,877
198	CITRIX SYS INC COM		0	18,623	21,434
199	COCA-COLA CO USD		0	46,885	44,362
200	COMCAST CORP 3 125% 7/15/22		0	40,447	40,836
201	COMCAST CORP NEW CL A		0	42,739	52,478
202	COMMUNICATIONS SALES & LE		0	31,517	26,528
203	CONAGRA FOODS INC		0	29,866	41,528
204	CONSUMERS ENERGY CO 3 25% 8/15/46		0	9,922	8,828
205	RABOBANK NEDERLAND		0	38,296	37,612
206	CORNING INC COM		0	21,610	22,814
207	COSTCO WHSL CORP NEW		0	38,932	38,907
208	CREDIT SUISSE GRP FU 3.125% 12/10/20		0	30,307	29,906
209	CUBESMART LP 4 8% 7/15/22		0	22,117	21,533
210	DFA EMERG MKTS CORE EQUITY		0	178,000	206,280
211	DANAHER CORP COMMON		0	11,095	27,244
212	DELTA AIR LINES INC - W/I		0	32,058	43,779
213	DENTSPLY SIRONA INC		0	16,745	15,587
214	DEUTSCHE BK AG LONDON		0	20,432	20,473
215	DOW CHEMICAL COMPANY COMMON		0	37,433	46,348
216	DREYFUS FLOATING RATE INC-Y		0	200,000	195,157
217	DREYFUS INFL TN ADJ SEC-Y		0	207,476	184,448
218	DREYFUS PREM LT TRM HI YLD-R		0	200,121	197,185
219	DREYFUS GLOBAL REAL ES SEC-Y		0	156,919	156,825
220	DREYFUS GROWTH & VALUE FDS INC		0	353,997	456,057
221	DREYFUS INTL SMALL CAP-Y		0	800,000	754,980
222	DREYFUS/NEWTON INTERN EQTY-Y		0	633,267	681,340
223	EOG RES INC		0	33,385	61,469
224	EASTMAN CHEMICAL CO 3 6% 8/15/22		0	14,911	15,381
225	EBAY INC 2 6% 7/15/22		0	33,662	33,924
226	FACEBOOK INC		0	23,525	86,288
227	FHLMC GOLD POOL #G0871 3.5% 8/01/46		0	20,542	19,888
228	FHLMC GOLD G08733 3 5% 11/01/46		0	35,729	35,683
229	FHLMC GOLD POOL J15724 4.0% 6/01/26		0	14,794	14,565
230	FHLMC GOLD POOL C91339 4 0% 10/01/30		0	7,558	7,500

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
			16,986,269	16,302,070	19,353,399
231	FHLMC GOLD POOL C91738 4 0% 11/01/33		0	12,741	12,740
232	FG GOLD POOL T49004 3.0% 9/01/27		0	4,599	4,564
233	FHLMC GOLD POOL T49005 3 5% 12/01/28		0	10,647	10,448
234	FHLMC GOLD POOL A90393 5.0% 12/01/39		0	11,403	12,078
235	FHLMC GOLD A92821 5 0% 7/01/40		0	7,115	7,012
236	FHLMC GOLD A95828 4.5% 12/01/40		0	51,428	53,840
237	FHLMC GOLD POOL Q4259 3.5% 8/01/46		0	25,889	25,083
238	FHLMC GOLD Q43259 3 5% 9/01/46		0	35,575	35,378
239	FNMA REMIC TRUST 2014- 3 0% 3/25/40		0	20,855	20,814
240	FNMA POOL 0AJ1758		0	8,500	8,452
241	FNMA AL4082 3 5% 10/01/27		0	14,075	13,835
242	FNMA POOL AL4191 3 5% 1/01/28		0	13,670	13,558
243	FNMA POOL # AL6150 4 0% 8/01/27		0	15,276	15,040
244	FNMA POOL # AL6895 3.5% 5/1/45		0	26,483	26,334
245	FNMA AL9121 4 0% 7/01/29		0	14,752	14,632
246	ENTERPRISE PRODUCTS 2.55% 10/15/19		0	15,194	15,153
247	EXELON CORP 3 4% 4/15/26		0	20,012	19,624
248	EXXON MOBIL CORP		0	20,000	20,043
249	FNMA POOL AU6278 5 0% 11/01/43		0	15,782	15,850
250	FNMA POOL # AY5580 3 5% 6/01/45		0	45,206	44,017
251	FNMA AY8429 3 5% 8/01/45		0	28,656	28,588
252	FNMA POOL # BC0885 3 0% 5/01/46		0	34,512	33,368
253	FNMA BC9007 4.0% 11/01/46		0	42,114	41,952
254	FNMA POOL # BD1480 3 5% 9/01/46		0	36,978	35,768
255	FNMA MA1897 3 5% 5/01/44		0	9,745	9,725
256	FNMA POOL MA2484 4.0% 12/01/45		0	22,474	22,167
257	FNMA POOL MA2561 3.0% 3/01/31		0	53,824	52,969
258	FNMA MA2653 4 0% 6/01/46		0	20,495	20,071
259	FNMA POOL # MA2670 3 0% 7/01/46		0	35,271	33,712
260	FNMA POOL # MA2705 3 0% 7/01/46		0	35,581	33,979
261	FNMA POOL # MA2737 3 0% 9/01/46		0	40,939	39,166

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

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

1	SALES COST BASIS ADJUSTMENT - LONG-TERM	1	1,001
2	PURCHASE OF ACCRUED INTEREST C/O FROM PY	2	875
3	FEDERAL TAX REFUND	3	6,386
4	COST BASIS ADJUSTMENT	4	127
5	Total	5	8,389

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

1	GAIN ON CY SALES NOT SETTLED AT YEAR END	1	1,787
2	BASIS CHANGE ON DIVS TREATED AS ROC - COMMUNICATIONS SALES & LE	2	197
3	BASIS CHANGE ON DIVS TREATED AS ROC - HANESBRAND INC.	3	92
4	BASIS CHANGE ON DIVS TREATED AS ROC - MICROCHIP TECHNOLOGY	4	432
5	BASIS CHANGE ON DIVS TREATED AS ROC - N R G YIELD INC-CLASS C	5	418
6	BASIS CHANGE ON DIVS TREATED AS ROC - MEDTRONIC	6	137
7	SALES COST BASIS ADJUSTMENT - SHORT-TERM	7	68
8	PURCHASE OF ACCRUED INTEREST C/O TO NEXT YEAR	8	1,262
9	Total	9	4,393

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
1	FHLMC GOLD G30719 4 0%	3132J4AV1		5/28/2015	4/15/2016	118		0	127	-9	0	0	0	-9
2	FHLMC GOLD G30719 4 0%	3132J4AV1		10/20/2015	4/15/2016	39		0	42	-3	0	0	0	-3
3	FHLMC GOLD G30719 4 0%	3132J4AV1		3/13/2015	4/21/2016	17,369		0	17,423	-54	0	0	0	-54
4	FHLMC GOLD G30719 4 0%	3132J4AV1		5/28/2015	4/21/2016	13,027		0	13,060	-33	0	0	0	-33
5	FHLMC GOLD G30719 4 0%	3132J4AV1		10/20/2015	4/21/2016	3,853		0	3,858	-5	0	0	0	-5
6	FHLMC GOLD G30719 4 0%	3132J4AV1		10/20/2015	5/15/2016	454		0	490	-36	0	0	0	-36
7	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	2/15/2016	14		0	15	-1	0	0	0	-1
8	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	3/15/2016	14		0	15	-1	0	0	0	-1
9	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	4/15/2016	180		0	189	-9	0	0	0	-9
10	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	5/15/2016	13		0	13	0	0	0	0	0
11	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	6/15/2016	13		0	14	-1	0	0	0	-1
12	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	7/8/2016	8,189		0	7,944	245	0	0	0	245
13	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	7/15/2016	184		0	192	-8	0	0	0	-8
14	FHLMC GOLD POOL Q4120 3	3132WEKW1		8/23/2016	10/15/2016	275		0	289	-14	0	0	0	-14
15	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	7/26/2016	50,960		0	51,213	-253	0	0	0	-253
16	FHLMC GOLD G30719 4 0%	3132J4AV1		3/13/2015	4/15/2016	157		0	170	-13	0	0	0	-13
17	GNMA II MA3456 4 5% 2/	36179RZV4		2/12/2016	5/17/2016	38,719		0	38 922	-203	0	0	0	-203
18	GNMA II MA3456 4 5% 2/	36179RZV4		3/2/2016	5/17/2016	4,840		0	4,867	-27	0	0	0	-27
19	GNMA II MA3456 4 5% 2/	36179RZV4		2/12/2016	5/20/2016	2,614		0	2,815	-201	0	0	0	-201
20	GNMA II MA3456 4 5% 2/	36179RZV4		3/2/2016	5/20/2016	327		0	352	-25	0	0	0	-25
21	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	6/20/2016	29		0	32	-3	0	0	0	-3
22	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	6/20/2016	15		0	16	-1	0	0	0	-1
23	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	6/20/2016	74		0	79	-5	0	0	0	-5
24	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	6/20/2016	44		0	48	-4	0	0	0	-4
25	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	7/20/2016	833		0	897	-64	0	0	0	-64
26	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	7/20/2016	416		0	449	-33	0	0	0	-33
27	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	7/20/2016	2,082		0	2,243	-161	0	0	0	-161
28	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	7/20/2016	1,249		0	1,346	-97	0	0	0	-97
29	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/10/2016	4,907		0	4,922	-15	0	0	0	-15
30	GNMA II MA3456 4 5% 2/	36179RZV4		2/12/2016	4/20/2016	1,024		0	1,104	-80	0	0	0	-80
31	GNMA II MA3456 4 5% 2/	36179RZV4		3/2/2016	4/20/2016	128		0	138	-10	0	0	0	-10
32	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	6/25/2016	321		0	327	-6	0	0	0	-6
33	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	7/25/2016	445		0	454	-9	0	0	0	-9
34	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	8/25/2016	346		0	352	-6	0	0	0	-6
35	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	9/25/2016	432		0	440	-8	0	0	0	-8
36	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	10/25/2016	499		0	509	-10	0	0	0	-10
37	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	11/25/2016	331		0	337	-6	0	0	0	-6
38	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	12/25/2016	317		0	323	-6	0	0	0	-6
39	FNMA POOL # 255364 6 0%	31371LTV1		12/29/2010	2/24/2016	3 470		0	3,333	137	0	0	0	137
40	FNMA POOL # 255364 6 0%	31371LTV1		2/15/2011	2/24/2016	496		0	471	25	0	0	0	25
41	FNMA POOL # 255364 6 0%	31371LTV1		12/29/2010	2/25/2016	24		0	26	-2	0	0	0	-2
42	FNMA POOL # 255364 6 0%	31371LTV1		2/15/2011	2/25/2016	3		0	4	-1	0	0	0	-1
43	FNMA POOL # 555528 6 0%	31385XD95		10/7/2013	2/24/2016	1,546		0	1 474	72	0	0	0	72
44	FNMA POOL # 555528 6 0%	31385XD95		2/18/2011	2/24/2016	221		0	209	12	0	0	0	12
45	FNMA POOL # 555528 6 0%	31385XD95		2/18/2011	2/25/2016	3		0	3	0	0	0	0	0
46	FNMA POOL # 555528 6 0%	31385XD95		10/7/2013	2/25/2016	22		0	24	-2	0	0	0	-2
47	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	9/20/2016	122		0	125	-3	0	0	0	-3
48	GNMA POOL II MA3107 4 5%	36179RNY1		10/9/2015	1/20/2016	661		0	714	-53	0	0	0	-53
49	GNMA POOL II MA3107 4 5%	36179RNY1		11/2/2015	1/20/2016	826		0	891	-65	0	0	0	-65
50	GNMA POOL II MA3107 4 5%	36179RNY1		10/9/2015	2/12/2016	19,436		0	19,575	-139	0	0	0	-139
51	GNMA POOL II MA3107 4 5%	36179RNY1		11/2/2015	2/12/2016	24,295		0	24,429	-134	0	0	0	-134
52	GNMA POOL II MA3107 4 5%	36179RNY1		1/13/2016	2/12/2016	4,859		0	4,882	-23	0	0	0	-23
53	GNMA POOL II MA3107 4 5%	36179RNY1		10/9/2015	2/20/2016	513		0	554	-41	0	0	0	-41
54	GNMA POOL II MA3107 4 5%	36179RNY1		11/2/2015	2/20/2016	641		0	691	-50	0	0	0	-50
55	GNMA POOL II MA3107 4 5%	36179RNY1		1/13/2016	2/20/2016	128		0	138	-10	0	0	0	-10
56	GNMA MA3247 5.0% 11	36179RTC3		6/7/2016	7/20/2016	1,293		0	1,402	-109	0	0	0	-109
57	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	8/20/2016	1,058		0	1,147	-89	0	0	0	-89
58	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	9/20/2016	1,009		0	1,094	-85	0	0	0	-85
59	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	10/20/2016	940		0	1,019	-79	0	0	0	-79
60	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	11/20/2016	482		0	522	-40	0	0	0	-40
61	GNMA MA3247 5.0% 11	36179RTC3		6/7/2016	12/7/2016	15,924		0	16,047	-123	0	0	0	-123
62	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	12/20/2016	579		0	628	-49	0	0	0	-49
63	GNMA II MA3456 4 5% 2/	36179RZV4		2/12/2016	3/20/2016	240		0	259	-19	0	0	0	-19
64	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/10/2016	14,721		0	14,769	-48	0	0	0	-48
65	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/10/2016	6,630		0	6,650	-20	0	0	0	-20
66	FNMA POOL # AH4794 5% 2/1	3138A6KG4		6/20/2014	2/25/2016	55		0	62	-7	0	0	0	-7
67	FNMA POOL # AH4794 5% 2/1	3138A6KG4		6/20/2014	3/25/2016	427		0	476	-49	0	0	0	-49
68	FNMA POOL # AH4794 5% 2/1	3138A6KG4		6/20/2014	4/25/2016	1,237		0	1,380	-143	0	0	0	-143
69	FNMA POOL # AH4794 5% 2/1	3138A6KG4		6/20/2014	5/25/2016	240		0	268	-28	0	0	0	-28

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
70	FNMA POOL # AH4794 5% 2/1	3138A6KG4		6/20/2014	6/25/2016	894		0	997	-103	0	0	0	-103
71	FNMA POOL # AH4794 5% 2/1	3138A6KG4		6/20/2014	7/8/2016	31,344		0	31,565	-221	0	0	0	-221
72	FNMA POOL # AH4794 5% 2/1	3138A6KG4		6/20/2014	7/25/2016	1,143		0	1,275	-132	0	0	0	-132
73	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	2/25/2016	219		0	230	-11	0	0	0	-11
74	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	3/25/2016	257		0	269	-12	0	0	0	-12
75	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	4/25/2016	188		0	197	-9	0	0	0	-9
76	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	5/25/2016	101		0	106	-5	0	0	0	-5
77	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	6/25/2016	152		0	160	-8	0	0	0	-8
78	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	7/25/2016	201		0	211	-10	0	0	0	-10
79	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	8/25/2016	165		0	173	-8	0	0	0	-8
80	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	9/25/2016	216		0	227	-11	0	0	0	-11
81	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	10/25/2016	139		0	146	-7	0	0	0	-7
82	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	11/25/2016	121		0	127	-6	0	0	0	-6
83	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	12/25/2016	124		0	130	-6	0	0	0	-6
84	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	1/25/2017	259		0	271	-12	0	0	0	-12
85	FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	2/25/2016	83		0	88	-5	0	0	0	-5
86	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/10/2016	24,534		0	24,607	-73	0	0	0	-73
87	FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	2/25/2016	41		0	44	-3	0	0	0	-3
88	FNMA POOL # AK2439 3 5%	3138E6V94		5/28/2014	2/25/2016	21		0	22	-1	0	0	0	-1
89	FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	3/25/2016	75		0	79	-4	0	0	0	-4
90	GNMA II POOL # MA2753 3 0%	36179RBW8		4/9/2015	1/20/2016	298		0	308	-10	0	0	0	-10
91	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	1/20/2016	149		0	153	-4	0	0	0	-4
92	GNMA II POOL # MA2753 3 0%	36179RBW8		9/25/2015	1/20/2016	37		0	38	-1	0	0	0	-1
93	GNMA II POOL # MA2753 3 0%	36179RBW8		4/9/2015	2/20/2016	260		0	269	-9	0	0	0	-9
94	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	2/20/2016	130		0	134	-4	0	0	0	-4
95	GNMA II POOL # MA2753 3 0%	36179RBW8		9/25/2015	2/20/2016	33		0	33	0	0	0	0	0
96	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	2/20/2016	33		0	33	0	0	0	0	0
97	GNMA II POOL # MA2753 3 0%	36179RBW8		4/9/2015	3/3/2016	38,864		0	38,857	7	0	0	0	7
98	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	3/3/2016	4,858		0	4,822	36	0	0	0	36
99	GNMA II POOL # MA2753 3 0%	36179RBW8		4/9/2015	3/20/2016	277		0	286	-9	0	0	0	-9
100	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	8/20/2016	1,245		0	1,337	-92	0	0	0	-92
101	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	3/20/2016	138		0	142	-4	0	0	0	-4
102	GNMA II POOL # MA2753 3 0%	36179RBW8		9/25/2015	3/20/2016	35		0	35	0	0	0	0	0
103	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	3/20/2016	35		0	35	0	0	0	0	0
104	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	4/20/2016	176		0	180	-4	0	0	0	-4
105	GNMA II POOL # MA2753 3 0%	36179RBW8		9/25/2015	4/20/2016	59		0	60	-1	0	0	0	-1
106	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	4/20/2016	59		0	60	-1	0	0	0	-1
107	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	5/20/2016	176		0	181	-5	0	0	0	-5
108	GNMA II POOL # MA2753 3 0%	36179RBW8		9/25/2015	5/20/2016	59		0	60	-1	0	0	0	-1
109	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	5/20/2016	59		0	60	-1	0	0	0	-1
110	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	6/20/2016	196		0	201	-5	0	0	0	-5
111	GNMA II POOL # MA2753 3 0%	36179RBW8		9/25/2015	6/20/2016	65		0	67	-2	0	0	0	-2
112	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	6/20/2016	65		0	67	-2	0	0	0	-2
113	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	7/20/2016	218		0	224	-6	0	0	0	-6
114	GNMA II POOL # MA2753 3 0%	36179RBW8		9/25/2015	7/20/2016	73		0	74	-1	0	0	0	-1
115	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	7/20/2016	73		0	75	-2	0	0	0	-2
116	GNMA II POOL # MA2753 3.0%	36179RBW8		5/11/2015	8/20/2016	282		0	289	-7	0	0	0	-7
117	GNMA II POOL # MA2753 3 0%	36179RBW8		9/25/2015	8/20/2016	94		0	96	-2	0	0	0	-2
118	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	8/20/2016	94		0	96	-2	0	0	0	-2
119	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	8/25/2016	13,278		0	13,018	260	0	0	0	260
120	GNMA II POOL # MA2753 3 0%	36179RBW8		9/25/2015	8/25/2016	4,426		0	4,306	120	0	0	0	120
121	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	8/25/2016	4,426		0	4,333	93	0	0	0	93
122	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	9/20/2016	366		0	375	-9	0	0	0	-9
123	GNMA II POOL # MA2753 3 0%	36179RBW8		9/25/2015	9/20/2016	122		0	124	-2	0	0	0	-2
124	FHLMC GOLD POOL Q4120 3	3132WEKW1		8/23/2016	11/15/2016	572		0	604	-32	0	0	0	-32
125	FHLMC GOLD POOL Q4120 3	3132WEKW1		8/23/2016	11/28/2016	14,992		0	15,393	-401	0	0	0	-401
126	FHLMC GOLD POOL Q4120 3	3132WEKW1		8/23/2016	12/8/2016	39,145		0	40,269	-1,124	0	0	0	-1,124
127	FHLMC GOLD POOL Q4120 3	3132WEKW1		8/23/2016	12/15/2016	737		0	778	-41	0	0	0	-41
128	FHLMC GOLD POOL Q4259 3	3132WF3E7		9/29/2016	11/15/2016	140		0	148	-8	0	0	0	-8
129	FHLMC GOLD POOL Q4259 3	3132WF3E7		9/29/2016	12/15/2016	182		0	193	-11	0	0	0	-11
130	FHLMC GOLD POOL Q4259 3	3132WF3E7		9/29/2016	1/15/2017	188		0	199	-11	0	0	0	-11
131	FHLMC GOLD Q43259 3 5%	3132WGTR8		12/8/2016	1/15/2017	68		0	70	-2	0	0	0	-2
132	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	1/15/2016	145		0	150	-5	0	0	0	-5
133	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	2/15/2016	98		0	101	-3	0	0	0	-3
134	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	3/15/2016	99		0	103	-4	0	0	0	-4
135	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	4/15/2016	101		0	104	-3	0	0	0	-3
136	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	5/15/2016	779		0	806	-27	0	0	0	-27
137	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	6/8/2016	59,023		0	57,817	1,206	0	0	0	1,206
138	FHLMC GOLD G60103 3 5%	31335ADG0		7/8/2015	6/15/2016	966		0	998	-32	0	0	0	-32

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
139	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	1/25/2016	297		0	303	-6	0	0	0	-6
140	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	2/25/2016	201		0	205	-4	0	0	0	-4
141	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	3/25/2016	191		0	194	-3	0	0	0	-3
142	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	4/25/2016	242		0	247	-5	0	0	0	-5
143	FNMA 2014-28 ND 3 0% 3	3136AJK47		4/11/2014	5/25/2016	267		0	272	-5	0	0	0	-5
144	CINEMARK HOLDINGS INC	17243V102		5/21/2015	4/1/2016	2,819		0	3,330	-511	0	0	0	-511
145	CINEMARK HOLDINGS INC	17243V102		5/20/2015	4/1/2016	846		0	994	-148	0	0	0	-148
146	CINEMARK HOLDINGS INC	17243V102		5/20/2015	4/5/2016	2,216		0	2,650	-434	0	0	0	-434
147	CINEMARK HOLDINGS INC	17243V102		5/20/2015	4/6/2016	2,148		0	2,567	-419	0	0	0	-419
148	CISCO SYSTEMS INC	17275R102		5/11/2015	11/10/2016	25,082		0	23,762	1,320	0	0	0	1,320
149	CISCO SYSTEMS INC	17275R102		10/12/2015	11/10/2016	619		0	561	58	0	0	0	58
150	CISCO SYSTEMS INC	17275R102		11/16/2015	11/10/2016	8,361		0	7,179	1,182	0	0	0	1,182
151	CISCO SYSTEMS INC	17275R102		1/17/2013	11/10/2016	4,335		0	2,943	1,392	0	0	0	1,392
152	CISCO SYSTEMS INC	17275R102		1/17/2013	12/9/2016	10,746		0	7,568	3,178	0	0	0	3,178
153	CITIGROUP INC	172967424		9/24/2013	1/26/2016	14 676		0	18,189	-3,513	0	0	0	-3,513
154	CITIGROUP INC	172967424		9/24/2013	6/14/2016	7,509		0	8,849	-1,340	0	0	0	-1 340
155	CITIGROUP INC	172967424		1/14/2015	6/14/2016	1,669		0	1,940	-271	0	0	0	-271
156	FN BC0048 2 5% 11/01	3140EUBS7		11/19/2015	2/25/2016	648		0	657	-9	0	0	0	-9
157	CALIFORNIA RESOURCES CO	13057Q107		1/14/2015	4/13/2016	1		0	1	0	0	0	0	0
158	CAPITAL ONE FINANCIAL CO	14040H105		7/1/2015	8/16/2016	6,864		0	8,841	-1,977	0	0	0	-1,977
159	CAPITAL ONE FINANCIAL CO	14040H105		4/1/2015	8/16/2016	1,373		0	1,599	-226	0	0	0	-226
160	CAPITAL ONE FINANCIAL CO	14040H105		4/1/2015	8/29/2016	9,684		0	11,112	-1,428	0	0	0	-1 428
161	CAPITAL ONE FINANCIAL CO	14040H105		4/1/2015	8/30/2016	1,473		0	1,679	-206	0	0	0	-206
162	CAPITAL ONE FINANCIAL CO	14040H105		8/26/2015	8/30/2016	8,417		0	8,880	-463	0	0	0	-463
163	CARDINAL HEALTH INC	14149Y108		5/1/2014	1/21/2016	8,854		0	7,153	1,701	0	0	0	1,701
164	CVS HEALTH CORPORATION	126650100		4/18/2013	6/16/2016	14,628		0	8,767	5,861	0	0	0	5,861
165	CALIFORNIA RESOURCES CO	13057Q107		2/3/2010	3/31/2016	54		0	73	-19	0	0	0	-19
166	BRISTOL-MYERS SQUIBB CO	110122108		9/24/2013	8/17/2016	4,076		0	3,267	809	0	0	0	809
167	CALIFORNIA RESOURCES CO	13057Q107		6/11/2010	3/31/2016	2		0	3	-1	0	0	0	-1
168	CALIFORNIA RESOURCES CO	13057Q107		6/11/2010	3/31/2016	14		0	20	-6	0	0	0	-6
169	BRISTOL-MYERS SQUIBB CO	110122108		9/24/2013	8/29/2016	3,518		0	2 800	718	0	0	0	718
170	CF INDUSTRIES HOLDINGS I	125269100		8/19/2015	1/20/2016	6,190		0	13,249	-7,059	0	0	0	-7,059
171	CALIFORNIA RESOURCES CO	13057Q107		1/16/2015	3/31/2016	3		0	4	-1	0	0	0	-1
172	CALIFORNIA RESOURCES CO	13057Q107		1/14/2015	3/31/2016	53		0	67	-14	0	0	0	-14
173	CF INDUSTRIES HOLDINGS I	125269100		10/23/2015	1/20/2016	4,127		0	7,563	-3,436	0	0	0	-3,436
174	CF INDUSTRIES HOLDINGS I	125269100		10/8/2015	1/20/2016	590		0	1,058	-468	0	0	0	-468
175	CARDINAL HEALTH INC	14149Y108		5/1/2014	11/8/2016	20,259		0	20,162	97	0	0	0	97
176	CENTENE CORP DEL	15135B101		4/13/2016	11/10/2016	11,640		0	12,416	-776	0	0	0	-776
177	CERNER CORP	156782104		8/5/2015	3/29/2016	5,222		0	6,741	-1,519	0	0	0	-1,519
178	CERNER CORP	156782104		8/6/2015	3/29/2016	574		0	728	-154	0	0	0	-154
179	CERNER CORP	156782104		8/6/2015	3/30/2016	4,274		0	5,359	-1,085	0	0	0	-1,085
180	CERNER CORP	156782104		8/6/2015	3/31/2016	4,678		0	5,822	-1,144	0	0	0	-1,144
181	CHARTER COMMUNICATION	16119P108		3/29/2016	7/11/2016	77		0	73	4	0	0	0	4
182	CINEMARK HOLDINGS INC	17243V102		5/21/2015	3/31/2016	3,939		0	4,579	-640	0	0	0	-640
183	FN BC0048 2.5% 11/01	3140EUBS7		11/19/2015	3/25/2016	503		0	510	-7	0	0	0	-7
184	FN BC0048 2 5% 11/01	3140EUBS7		11/19/2015	4/25/2016	652		0	661	-9	0	0	0	-9
185	FN BC0048 2 5% 11/01	3140EUBS7		11/19/2015	5/25/2016	325		0	329	-4	0	0	0	-4
186	FN BC0048 2 5% 11/01	3140EUBS7		4/21/2016	5/25/2016	27		0	28	-1	0	0	0	-1
187	FN BC0048 2 5% 11/01	3140EUBS7		11/19/2015	6/25/2016	1,179		0	1,196	-17	0	0	0	-17
188	FN BC0048 2 5% 11/01	3140EUBS7		4/21/2016	6/25/2016	98		0	101	-3	0	0	0	-3
189	FN BC0048 2 5% 11/01	3140EUBS7		11/19/2015	7/25/2016	1,294		0	1,313	-19	0	0	0	-19
190	FN BC0048 2 5% 11/01	3140EUBS7		4/21/2016	7/25/2016	108		0	111	-3	0	0	0	-3
191	FN BC0048 2 5% 11/01	3140EUBS7		11/19/2015	8/25/2016	848		0	860	-12	0	0	0	-12
192	FN BC0048 2 5% 11/01	3140EUBS7		4/21/2016	8/25/2016	71		0	73	-2	0	0	0	-2
193	FN BC0048 2 5% 11/01	3140EUBS7		4/21/2016	9/13/2016	4,630		0	4,619	11	0	0	0	11
194	FN BC0048 2 5% 11/01	3140EUBS7		11/19/2015	9/13/2016	54,579		0	53 612	967	0	0	0	967
195	FN BC0048 2 5% 11/01	3140EUBS7		11/19/2015	9/25/2016	955		0	969	-14	0	0	0	-14
196	FNMA BC1168 4 0% 6/	3140EVJN8		8/31/2016	10/25/2016	815		0	877	-62	0	0	0	-62
197	FNMA BC1168 4 0% 6/	3140EVJN8		8/31/2016	11/25/2016	504		0	543	-39	0	0	0	-39
198	FNMA BC1168 4 0% 6/	3140EVJN8		8/31/2016	11/28/2016	4,975		0	5,074	-99	0	0	0	-99
199	FNMA BC1168 4 0% 6/	3140EVJN8		8/31/2016	12/9/2016	38,854		0	39,757	-903	0	0	0	-903
200	FNMA BC1168 4 0% 6/	3140EVJN8		8/31/2016	12/25/2016	775		0	833	-58	0	0	0	-58
201	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	4/25/2016	167		0	171	-4	0	0	0	-4
202	UNITED STATES TREAS 0 7	912828A91		12/29/2014	5/18/2016	10,017		0	10,002	15	0	0	0	15
203	UNITED STATES TREAS 0 7	912828A91		12/29/2014	5/25/2016	5,005		0	5,001	4	0	0	0	4
204	UNITED STATES TREASU 0 8	912828M72		2/10/2016	8/31/2016	20,041		0	20,062	-21	0	0	0	-21
205	UNITED STATES TREASU 0 8	912828M72		6/14/2016	8/31/2016	10 021		0	10,029	-8	0	0	0	-8
206	UNITED STATES TREASU 0 8	912828M72		1/15/2016	8/31/2016	5,010		0	5,003	7	0	0	0	7
207	UNITED STATES TREASU 0 8	912828M72		1/15/2016	9/8/2016	10 018		0	10,006	12	0	0	0	12

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
208	UNITED STATES TREAS 0 7	912828A91		12/29/2014	6/16/2016	10,018		0	10,002	16	0	0	0	16
209	UNITED STATES TREASU 0 8	912828M72		1/15/2016	10/18/2016	5,007		0	5,003	4	0	0	0	4
210	UNITED STATES TREAS 0 7	912828A91		12/29/2014	7/8/2016	5,009		0	5,001	8	0	0	0	8
211	UNITED STATES TREAS 1 1	912828N63		3/22/2016	11/22/2016	14,996		0	15,052	-56	0	0	0	-56
212	UNITED STATES TREAS 1 1	912828N63		4/12/2016	11/22/2016	4,999		0	5,037	-38	0	0	0	-38
213	US TREASURY N/B 2 25%	912828G38		2/3/2016	5/3/2016	5,213		0	5,193	20	0	0	0	20
214	UNITED STATES TREAS 1 1	912828N63		9/16/2016	11/22/2016	14,996		0	15,100	-104	0	0	0	-104
215	UNITED STATES TREAS 1 1	912828N63		9/22/2016	11/22/2016	9,997		0	10,059	-62	0	0	0	-62
216	UNITED STATES TREAS 1 1	912828N63		10/24/2016	11/22/2016	4,999		0	5,022	-23	0	0	0	-23
217	U S TREASURY INFLATIO 0 1	912828K33		8/13/2015	3/4/2016	20,352		0	20,100	252	0	0	0	252
218	U S TREASURY INFLATIO 0 1	912828K33		9/28/2015	3/4/2016	5		0	5	0	0	0	0	0
219	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	7/25/2016	133		0	139	-6	0	0	0	-6
220	GNMA POOL # 781830 5 0%	36241KA73		11/5/2015	2/15/2016	124		0	139	-15	0	0	0	-15
221	GNMA POOL # 781830 5 0%	36241KA73		11/5/2015	3/15/2016	291		0	325	-34	0	0	0	-34
222	GNMA POOL # 781830 5 0%	36241KA73		11/5/2015	4/15/2016	268		0	299	-31	0	0	0	-31
223	GNMA POOL # 781830 5 0%	36241KA73		11/5/2015	5/15/2016	178		0	199	-21	0	0	0	-21
224	GNMA POOL # 781830 5 0%	36241KA73		11/5/2015	6/7/2016	9,460		0	9,516	-56	0	0	0	-56
225	GNMA POOL # 781830 5 0%	36241KA73		11/5/2015	6/15/2016	169		0	189	-20	0	0	0	-20
226	GOLDMAN SACHS GROUP IN	38141G104		12/2/2016	12/13/2016	16,431		0	15,582	849	0	0	0	849
227	GOLDMAN SACHS GROUP IN	38141G104		11/14/2016	12/13/2016	714		0	628	86	0	0	0	86
228	GNMA AM9018 4 0% 8/	36185CAT1		2/24/2016	4/15/2016	1 763		0	1,885	-122	0	0	0	-122
229	HALLIBURTON CO 3 375%	406216BH3		11/5/2015	5/12/2016	15,150		0	14,988	162	0	0	0	162
230	FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	3/25/2016	37		0	39	-2	0	0	0	-2
231	FNMA POOL # AK2439 3 5%	3138E6V94		5/28/2014	3/25/2016	19		0	20	-1	0	0	0	-1
232	FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	4/25/2016	250		0	265	-15	0	0	0	-15
233	FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	4/25/2016	125		0	132	-7	0	0	0	-7
234	FNMA POOL # AK2439 3 5%	3138E6V94		5/28/2014	4/25/2016	63		0	66	-3	0	0	0	-3
235	FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	5/25/2016	195		0	206	-11	0	0	0	-11
236	FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	5/25/2016	97		0	103	-6	0	0	0	-6
237	FNMA POOL # AK2439 3 5%	3138E6V94		5/28/2014	5/25/2016	49		0	52	-3	0	0	0	-3
238	FNMA POOL # AK2439 3 5%	3138E6V94		2/8/2012	6/8/2016	9,269		0	9,278	-9	0	0	0	-9
239	FNMA POOL # AK2439 3 5%	3138E6V94		5/28/2014	6/8/2016	2,317		0	2,323	-6	0	0	0	-6
240	FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	6/8/2016	4,091		0	4,091	0	0	0	0	0
241	FNMA POOL # AK2439 3 5%	3138E6V94		3/14/2014	6/25/2016	514		0	544	-30	0	0	0	-30
242	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/20/2016	2,964		0	3,193	-229	0	0	0	-229
243	GNMA II POOL MA3737 4 0%	36179SEJ2		7/26/2016	9/20/2016	987		0	1,058	-71	0	0	0	-71
244	GNMA II POOL MA3737 4 0%	36179SEJ2		7/26/2016	10/6/2016	66,238		0	66,238	0	0	0	0	0
245	GNMA II POOL MA3737 4 0%	36179SEJ2		7/26/2016	10/20/2016	1,362		0	1,459	-97	0	0	0	-97
246	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	10/20/2016	101		0	105	-4	0	0	0	-4
247	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	10/20/2016	101		0	105	-4	0	0	0	-4
248	GNMA II MA3873 3 0% 8/	36179SJS7		9/22/2016	10/20/2016	20		0	21	-1	0	0	0	-1
249	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	11/20/2016	153		0	161	-8	0	0	0	-8
250	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	11/20/2016	153		0	160	-7	0	0	0	-7
251	GNMA II MA3873 3 0% 8/	36179SJS7		9/22/2016	11/20/2016	31		0	32	-1	0	0	0	-1
252	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	12/20/2016	263		0	275	-12	0	0	0	-12
253	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	12/20/2016	263		0	275	-12	0	0	0	-12
254	GNMA II MA3873 3 0% 8/	36179SJS7		9/22/2016	12/20/2016	53		0	55	-2	0	0	0	-2
255	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	1/20/2017	199		0	208	-9	0	0	0	-9
256	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	1/20/2017	199		0	208	-9	0	0	0	-9
257	GNMA II MA3873 3 0% 8/	36179SJS7		9/22/2016	1/20/2017	40		0	42	-2	0	0	0	-2
258	GNMA POOL II MA3874 3 5%	36179SJT5		10/3/2016	11/20/2016	287		0	305	-18	0	0	0	-18
259	GNMA POOL II MA3874 3 5%	36179SJT5		10/3/2016	12/20/2016	404		0	430	-26	0	0	0	-26
260	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	11/25/2016	240		0	253	-13	0	0	0	-13
261	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	12/25/2016	91		0	96	-5	0	0	0	-5
262	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	12/25/2016	137		0	144	-7	0	0	0	-7
263	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	1/25/2017	105		0	110	-5	0	0	0	-5
264	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	1/25/2017	158		0	166	-8	0	0	0	-8
265	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	2/25/2016	829		0	904	-75	0	0	0	-75
266	FNMA AL6223 POOL 4 5%	3138EN4H9		1/28/2016	2/25/2016	75		0	82	-7	0	0	0	-7
267	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	3/25/2016	845		0	921	-76	0	0	0	-76
268	FNMA AL6223 POOL 4 5%	3138EN4H9		1/28/2016	3/25/2016	77		0	84	-7	0	0	0	-7
269	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	4/25/2016	775		0	845	-70	0	0	0	-70
270	FNMA AL6223 POOL 4 5%	3138EN4H9		1/28/2016	4/25/2016	70		0	77	-7	0	0	0	-7
271	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	5/25/2016	831		0	906	-75	0	0	0	-75
272	FNMA AL6223 POOL 4 5%	3138EN4H9		1/28/2016	5/25/2016	76		0	82	-6	0	0	0	-6
273	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	6/25/2016	962		0	1,048	-86	0	0	0	-86
274	FNMA AL6223 POOL 4 5%	3138EN4H9		1/28/2016	6/25/2016	87		0	95	-8	0	0	0	-8
275	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	7/25/2016	730		0	795	-65	0	0	0	-65
276	FNMA AL6223 POOL 4 5%	3138EN4H9		1/28/2016	7/25/2016	66		0	72	-6	0	0	0	-6

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
277	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	8/25/2016	569		0	621	-52	0	0	0	-52
278	FNMA AL6223 POOL 4 5%	3138EN4H9		1/28/2016	8/25/2016	52		0	56	-4	0	0	0	-4
279	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	9/25/2016	903		0	985	-82	0	0	0	-82
280	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	11/25/2016	160		0	168	-8	0	0	0	-8
281	HANESBRANDS INC	410345102		3/17/2015	12/19/2016	1,507		0	2,353	-846	0	0	0	-846
282	HANESBRANDS INC	410345102		3/18/2015	12/19/2016	1,076		0	1,679	-603	0	0	0	-603
283	HANESBRANDS INC	410345102		10/5/2015	12/19/2016	2 798		0	3,788	-990	0	0	0	-990
284	HANESBRANDS INC	410345102		8/29/2016	12/19/2016	1,722		0	2,187	-465	0	0	0	-465
285	HARTFORD FINL SVCS GROU	416515104		1/14/2015	12/12/2016	6,763		0	5,541	1,222	0	0	0	1,222
286	HESS CORP	42809H107		4/27/2016	10/27/2016	1,513		0	1,861	-348	0	0	0	-348
287	HESS CORP	42809H107		4/27/2016	10/31/2016	4,314		0	5,584	-1 270	0	0	0	-1 270
288	HESS CORP	42809H107		6/9/2016	10/31/2016	9,108		0	11,604	-2,496	0	0	0	-2,496
289	HESS CORP	42809H107		7/13/2016	10/31/2016	2,876		0	3,564	-688	0	0	0	-688
290	HEWLETT PACKARD ENTERP	42824C109		6/30/2015	3/15/2016	1,836		0	1,731	105	0	0	0	105
291	HEWLETT PACKARD ENTERP	42824C109		6/30/2015	3/15/2016	3,004		0	2,834	170	0	0	0	170
292	HOME DEPOT INC	437076102		10/23/2015	6/16/2016	6,620		0	6,445	175	0	0	0	175
293	HOME DEPOT INC	437076102		9/24/2013	6/16/2016	3,565		0	2,135	1,430	0	0	0	1,430
294	HYDRO-QUEBEC 2 0%	448814JB0		6/23/2011	3/1/2016	20,078		0	19,995	83	0	0	0	83
295	ILLUMINA INC	452327109		10/16/2013	3/17/2016	9,800		0	5,534	4,266	0	0	0	4,266
296	ILLUMINA INC	452327109		10/16/2013	3/18/2016	10,162		0	5,615	4,547	0	0	0	4,547
297	INTERCONTINENTAL EXCHA	45866F104		8/26/2015	11/16/2016	4,345		0	3,670	675	0	0	0	675
298	INTERCONTINENTAL EXCHA	45866F104		10/19/2011	11/16/2016	597		0	273	324	0	0	0	324
299	INTERCONTINENTAL EXCHA	45866F104		10/19/2011	11/17/2016	3,516		0	1,587	1,929	0	0	0	1,929
300	INTERCONTINENTAL EXCHA	45866F104		10/18/2011	11/17/2016	5,274		0	2,376	2,898	0	0	0	2,898
301	INTERCONTINENTAL EXCHA	45866F104		10/18/2011	11/18/2016	1,316		0	594	722	0	0	0	722
302	INTERCONTINENTAL EXCHA	45866F104		10/19/2011	11/18/2016	10,312		0	4,644	5,668	0	0	0	5,668
303	INTERCONTINENTAL EXCHA	45866F104		10/19/2011	11/21/2016	7,779		0	3,508	4 271	0	0	0	4,271
304	INTERPUBLIC GROUP COS IN	460690100		3/13/2015	3/14/2016	1 697		0	1,718	-21	0	0	0	-21
305	INTERPUBLIC GROUP COS IN	460690100		8/12/2015	3/14/2016	5,302		0	5,263	39	0	0	0	39
306	INTERPUBLIC GROUP COS IN	460690100		1/14/2015	3/14/2016	6,575		0	6,205	370	0	0	0	370
307	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	7/25/2016	199		0	210	-11	0	0	0	-11
308	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	8/25/2016	115		0	121	-6	0	0	0	-6
309	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	8/25/2016	172		0	182	-10	0	0	0	-10
310	HANESBRANDS INC	410345102		3/16/2015	12/19/2016	11,194		0	17,374	-6,180	0	0	0	-6,180
311	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	9/25/2016	116		0	122	-6	0	0	0	-6
312	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	9/25/2016	174		0	183	-9	0	0	0	-9
313	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	10/25/2016	85		0	89	-4	0	0	0	-4
314	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	10/25/2016	127		0	134	-7	0	0	0	-7
315	FNMA POOL # AK2717A 4 0	3138E7AT1		8/27/2014	2/25/2016	104		0	111	-7	0	0	0	-7
316	FNMA POOL # AK2717A 4 0	3138E7AT1		8/27/2014	3/3/2016	4,167		0	4,144	23	0	0	0	23
317	FNMA POOL # AK2717A 4 0	3138E7AT1		2/23/2012	3/3/2016	24,932		0	24,775	157	0	0	0	157
318	FNMA POOL # AK2717A 4 0	3138E7AT1		2/23/2012	3/25/2016	64		0	68	-4	0	0	0	-4
319	FNMA POOL # AL0219 3 282%	3138EGG57		10/20/2011	2/9/2016	26		0	25	1	0	0	0	1
320	FNMA POOL # AL0219 3 282%	3138EGG57		10/20/2011	2/9/2016	9,379		0	9,124	255	0	0	0	255
321	FNMA POOL # AL0219 3 282%	3138EGG57		10/20/2011	2/25/2016	25		0	25	0	0	0	0	0
322	FNMA POOL # AL0201 5 0%	3138EGGK4		4/15/2011	2/24/2016	3,705		0	3,795	-90	0	0	0	-90
323	FNMA POOL # AL0201 5 0%	3138EGGK4		4/15/2011	2/25/2016	147		0	158	-11	0	0	0	-11
324	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	7/25/2016	388		0	412	-24	0	0	0	-24
325	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	8/25/2016	314		0	334	-20	0	0	0	-20
326	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	9/25/2016	452		0	480	-28	0	0	0	-28
327	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	10/25/2016	311		0	330	-19	0	0	0	-19
328	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	11/25/2016	314		0	334	-20	0	0	0	-20
329	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	12/25/2016	342		0	363	-21	0	0	0	-21
330	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	1/25/2017	331		0	351	-20	0	0	0	-20
331	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	2/25/2016	259		0	284	-25	0	0	0	-25
332	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	3/25/2016	295		0	324	-29	0	0	0	-29
333	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	4/25/2016	343		0	377	-34	0	0	0	-34
334	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	5/25/2016	389		0	428	-39	0	0	0	-39
335	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	6/25/2016	350		0	385	-35	0	0	0	-35
336	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	7/8/2016	15 305		0	14,880	425	0	0	0	425
337	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	7/25/2016	291		0	320	-29	0	0	0	-29
338	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	2/25/2016	135		0	141	-6	0	0	0	-6
339	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	2/25/2016	202		0	213	-11	0	0	0	-11
340	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	3/25/2016	101		0	106	-5	0	0	0	-5
341	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	3/25/2016	151		0	160	-9	0	0	0	-9
342	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	4/25/2016	93		0	98	-5	0	0	0	-5
343	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	4/25/2016	139		0	147	-8	0	0	0	-8
344	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	5/25/2016	142		0	149	-7	0	0	0	-7
345	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	5/25/2016	212		0	224	-12	0	0	0	-12

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
346	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	6/25/2016	138		0	144	-6	0	0	0	-6
347	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	6/25/2016	206		0	218	-12	0	0	0	-12
348	GNMA POOL II MA3875 4 0%	36179SJU2		10/6/2016	11/20/2016	2,149		0	2,310	-161	0	0	0	-161
349	GNMA POOL II MA3875 4 0%	36179SJU2		10/6/2016	11/22/2016	70,311		0	71,285	-974	0	0	0	-974
350	GNMA II POOL #MA4070 4 0	36179SQX8		11/22/2016	1/20/2017	2,203		0	2,340	-137	0	0	0	-137
351	GNMA II MA4129 4 5% 12	36179SSS7		12/7/2016	1/20/2017	117		0	125	-8	0	0	0	-8
352	GNMA POOL # AK6980 4 0%	36183QXH3		8/25/2015	1/15/2016	1,190		0	1,272	-82	0	0	0	-82
353	GNMA POOL # AK6980 4 0%	36183QXH3		8/25/2015	2/15/2016	457		0	489	-32	0	0	0	-32
354	GNMA POOL # AK6980 4 0%	36183QXH3		8/25/2015	2/24/2016	32,921		0	33,003	-82	0	0	0	-82
355	GNMA POOL # AK6980 4 0%	36183QXH3		8/25/2015	3/15/2016	1,082		0	1,157	-75	0	0	0	-75
356	GNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	1/20/2016	158		0	165	-7	0	0	0	-7
357	GNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	2/20/2016	150		0	156	-6	0	0	0	-6
358	GNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	3/20/2016	161		0	167	-6	0	0	0	-6
359	GNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	4/18/2016	30,138		0	29,632	506	0	0	0	506
360	GNMA POOL II AM4931 3 5%	36184SPQ7		6/16/2015	4/20/2016	126		0	132	-6	0	0	0	-6
361	GNMA AM9018 4 0% 8	36185CAT1		2/29/2016	4/15/2016	29,210		0	29,110	100	0	0	0	100
362	GNMA AM9018 4 0% 8	36185CAT1		2/24/2016	4/15/2016	34,078		0	33,947	131	0	0	0	131
363	GNMA POOL II MA3874 3 5%	36179SJT5		10/3/2016	1/20/2017	343		0	365	-22	0	0	0	-22
364	GNMA AM9018 4 0% 8	36185CAT1		2/29/2016	4/15/2016	1,511		0	1,616	-105	0	0	0	-105
365	FNMA POOL # AK2717A 4 0	3138E7AT1		2/23/2012	2/25/2016	626		0	664	-38	0	0	0	-38
366	WALGREEN CO 3 1% 9	931422AH2		3/20/2014	4/5/2016	10,105		0	9,681	424	0	0	0	424
367	WELLS FARGO & COMPANY	94974BGM6		7/12/2016	9/8/2016	5,147		0	5,168	-21	0	0	0	-21
368	WELLS FARGO BANK NA 1 7	94988J5D5		5/25/2016	7/12/2016	20,244		0	19 991	253	0	0	0	253
369	WORKDAY INC-CLASS A	98138H101		12/10/2015	7/6/2016	8,707		0	9,983	-1,276	0	0	0	-1,276
370	WORKDAY INC-CLASS A	98138H101		12/10/2015	12/2/2016	1,384		0	1,664	-280	0	0	0	-280
371	WORKDAY INC-CLASS A	98138H101		12/11/2015	12/2/2016	4,845		0	5,700	-855	0	0	0	-855
372	WORKDAY INC-CLASS A	98138H101		3/14/2016	12/2/2016	1,246		0	1,291	-45	0	0	0	-45
373	WORKDAY INC-CLASS A	98138H101		3/15/2016	12/2/2016	4,983		0	5,083	-100	0	0	0	-100
374	ALLERGAN PLC	G0177J108		1/14/2015	1/19/2016	14,028		0	12,824	1,204	0	0	0	1,204
375	ALLERGAN PLC	G0177J108		12/15/2015	1/19/2016	3,215		0	3,376	-161	0	0	0	-161
376	ALLERGAN PLC	G0177J108		8/17/2016	11/16/2016	10,227		0	13,144	-2,917	0	0	0	-2,917
377	FHLMC GOLD G18473 3 0%	3128MMQ30		8/1/2013	2/15/2016	308		0	316	-8	0	0	0	-8
378	FHLMC GOLD G18473 3 0%	3128MMQ30		8/1/2013	2/23/2016	29,920		0	29,339	581	0	0	0	581
379	FHLMC GOLD G18489 3 0%	3128MMRK1		11/18/2013	2/15/2016	131		0	135	-4	0	0	0	-4
380	FHLMC GOLD G18489 3 0%	3128MMRK1		3/25/2014	2/15/2016	131		0	134	-3	0	0	0	-3
381	FHLMC GOLD G18489 3 0%	3128MMRK1		11/18/2013	3/3/2016	10,615		0	10,518	97	0	0	0	97
382	UNITED STATES TREAS 1 1	912828N63		3/10/2016	11/22/2016	19,995		0	20,023	-28	0	0	0	-28
383	UNITED STATES TREAS 1 1	912828P87		4/15/2016	4/26/2016	4,941		0	4,983	-42	0	0	0	-42
384	UNITED STATES TREAS 1 1	912828P87		3/17/2016	5/3/2016	4,977		0	4,943	34	0	0	0	34
385	UNITED STATES TREAS 1 1	912828P87		4/19/2016	5/3/2016	4,977		0	4,974	3	0	0	0	3
386	UNITED STATES TREAS 1 1	912828P87		5/12/2016	6/28/2016	5,036		0	4,983	53	0	0	0	53
387	UNITED STATES TREAS 1 1	912828P87		5/12/2016	6/30/2016	5,030		0	4,983	47	0	0	0	47
388	U S TREASURY NOTE 2 625	912828PT1		3/12/2014	5/11/2016	10,327		0	10,551	-224	0	0	0	-224
389	U S TREASURY NOTE 2 625	912828PT1		9/10/2013	11/22/2016	15,304		0	15,682	-378	0	0	0	-378
390	U S TREASURY NOTE 2 625	912828PT1		3/12/2014	11/22/2016	15,304		0	15,826	-522	0	0	0	-522
391	U S TREASURY NOTE 2 625	912828PT1		4/29/2015	11/22/2016	35,708		0	36,683	-975	0	0	0	-975
392	U.S. TREASURY NOTE 2.625	912828PT1		7/21/2015	11/22/2016	40,809		0	41,709	-900	0	0	0	-900
393	U S TREASURY NOTE 2 625	912828PT1		7/27/2015	11/22/2016	10,202		0	10,440	-238	0	0	0	-238
394	U S TREASURY NOTE 2 625	912828PT1		11/16/2015	11/22/2016	30,607		0	31,104	-497	0	0	0	-497
395	U S TREASURY NOTE 2 625	912828PT1		11/20/2015	11/22/2016	5,101		0	5,176	-75	0	0	0	-75
396	U S TREASURY NOTE 2 625	912828PT1		2/24/2016	11/22/2016	10,202		0	10,354	-152	0	0	0	-152
397	US TREASURY NOTE 1 375	912828RH5		3/12/2014	1/13/2016	10,073		0	9,968	105	0	0	0	105
398	US TREASURY NOTE 1 375	912828RH5		3/12/2014	3/9/2016	25 246		0	24,920	326	0	0	0	326
399	CITIGROUP INC	172967424		1/14/2015	11/14/2016	30,489		0	27,165	3,324	0	0	0	3,324
400	CITIGROUP INC 2 5% 9	172967HC8		2/12/2014	10/31/2016	20,274		0	20,150	124	0	0	0	124
401	CITIGROUP INC 2 5% 7	172967HU8		9/26/2014	10/31/2016	5,079		0	4,962	117	0	0	0	117
402	CITIGROUP INC 2 5% 7	172967HU8		9/26/2014	11/1/2016	15,243		0	14,886	357	0	0	0	357
403	COGNIZANT TECHNOLOGY S	192446102		10/11/2011	9/30/2016	18,983		0	13 159	5,824	0	0	0	5,824
404	COMCAST CORP CL A	20030N101		10/12/2015	3/29/2016	2,404		0	2 439	-35	0	0	0	-35
405	COMCAST CORP CL A	20030N101		10/15/2013	3/29/2016	4,809		0	3,725	1,084	0	0	0	1,084
406	COMERICA INC	200340107		5/20/2016	12/19/2016	6,102		0	4,054	2,048	0	0	0	2,048
407	COMERICA INC	200340107		5/23/2016	12/19/2016	6,780		0	4,528	2,252	0	0	0	2,252
408	CONAGRA FOODS INC	205887102		7/1/2015	7/6/2016	7,128		0	6,603	525	0	0	0	525
409	CONAGRA FOODS INC	205887102		4/1/2016	7/6/2016	6,652		0	6,403	249	0	0	0	249
410	CONAGRA FOODS INC	205887102		3/2/2016	7/6/2016	950		0	854	96	0	0	0	96
411	CREDIT SUISSE GRP FUN 2 7	225433AD3		3/30/2016	11/7/2016	30,089		0	29,722	367	0	0	0	367
412	DOW CHEMICAL CO	260543103		10/23/2015	8/19/2016	2,672		0	2,549	123	0	0	0	123
413	DREYFUS GLOBAL EMRG MK	26188X403		3/20/2014	2/22/2016	178 653		0	200,000	-21,347	0	0	0	-21,347
414	UNITED STATES TREAS 1 1	912828N63		10/31/2016	11/22/2016	24,993		0	25,113	-120	0	0	0	-120

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
415	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	2/15/2016	69		0	72	-3	0	0	0	-3
416	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	8/15/2016	53		0	54	-1	0	0	0	-1
417	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	9/15/2016	627		0	641	-14	0	0	0	-14
418	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	10/15/2016	37		0	37	0	0	0	0	0
419	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	11/15/2016	37		0	38	-1	0	0	0	-1
420	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	3/15/2016	69		0	73	-4	0	0	0	-4
421	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	4/15/2016	71		0	74	-3	0	0	0	-3
422	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	5/15/2016	71		0	74	-3	0	0	0	-3
423	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	5/25/2016	269		0	274	-5	0	0	0	-5
424	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	6/25/2016	235		0	240	-5	0	0	0	-5
425	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	7/25/2016	76		0	78	-2	0	0	0	-2
426	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	8/12/2016	40,039		0	39,379	660	0	0	0	660
427	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	8/25/2016	663		0	678	-15	0	0	0	-15
428	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	9/25/2016	68		0	69	-1	0	0	0	-1
429	FNMA BC9007 4 0% 11/	3140F5AH6		12/9/2016	1/25/2017	405		0	428	-23	0	0	0	-23
430	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	11/25/2016	49		0	52	-3	0	0	0	-3
431	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	12/25/2016	49		0	52	-3	0	0	0	-3
432	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	1/25/2017	52		0	55	-3	0	0	0	-3
433	FNMA POOL # AA7694 4 5%	31416RRQ8		5/11/2012	2/24/2016	48		0	49	-1	0	0	0	-1
434	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	12/15/2016	37		0	38	-1	0	0	0	-1
435	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	1/15/2017	37		0	38	-1	0	0	0	-1
436	FNMA POOL # AA7694 4 5%	31416RRQ8		3/25/2014	2/24/2016	955		0	960	-5	0	0	0	-5
437	FNMA POOL # AA7694 4 5%	31416RRQ8		3/25/2014	2/25/2016	32		0	34	-2	0	0	0	-2
438	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	9/25/2016	715		0	754	-39	0	0	0	-39
439	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	10/25/2016	1,026		0	1,080	-54	0	0	0	-54
440	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	11/25/2016	1,373		0	1,446	-73	0	0	0	-73
441	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	11/28/2016	14,600		0	14,955	-355	0	0	0	-355
442	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	12/8/2016	66,292		0	68,007	-1,715	0	0	0	-1,715
443	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	12/25/2016	1,693		0	1,783	-90	0	0	0	-90
444	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	9/25/2016	122		0	131	-9	0	0	0	-9
445	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	10/25/2016	79		0	85	-6	0	0	0	-6
446	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	11/25/2016	230		0	248	-18	0	0	0	-18
447	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	12/25/2016	121		0	130	-9	0	0	0	-9
448	FNMA MA2653 4 0% 6/	31418B5P7		11/2/2016	12/25/2016	40		0	44	-4	0	0	0	-4
449	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	1/25/2017	203		0	218	-15	0	0	0	-15
450	FNMA MA2653 4 0% 6/	31418B5P7		11/2/2016	1/25/2017	68		0	73	-5	0	0	0	-5
451	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	8/25/2016	147		0	153	-6	0	0	0	-6
452	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	9/25/2016	187		0	195	-8	0	0	0	-8
453	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	10/25/2016	185		0	193	-8	0	0	0	-8
454	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	11/25/2016	199		0	207	-8	0	0	0	-8
455	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	11/28/2016	4,874		0	5 086	-212	0	0	0	-212
456	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	12/25/2016	243		0	253	-10	0	0	0	-10
457	U S TREASURY NOTE 0 625%	912828TS9		3/12/2014	6/23/2016	9,995		0	9,923	72	0	0	0	72
458	U S TREASURY NOTE 0 625%	912828TS9		3/12/2014	8/30/2016	14,992		0	14,885	107	0	0	0	107
459	U S TREASURY NOTE 0 625%	912828TS9		3/12/2014	9/9/2016	14,986		0	14,885	101	0	0	0	101
460	U S TREASURY NOTE 0 625%	912828TS9		3/12/2014	9/28/2016	4,999		0	4,962	37	0	0	0	37
461	U S TREASURY NOTE 0 625%	912828TS9		1/14/2014	10/7/2016	4,996		0	4,956	40	0	0	0	40
462	U S TREASURY NOTE 0 625%	912828TS9		3/12/2014	10/7/2016	4,996		0	4,962	34	0	0	0	34
463	U S TREASURY NOTE 0 625%	912828TS9		1/15/2014	10/27/2016	9,994		0	9,908	86	0	0	0	86
464	U S TREASURY NOTE 0 625%	912828TS9		1/15/2014	11/8/2016	9,994		0	9,910	84	0	0	0	84
465	U S TREASURY NOTE 0 75%	912828TW0		4/8/2015	5/11/2016	5,005		0	5,005	0	0	0	0	0
466	U S TREASURY NOTE 0 75%	912828TW0		4/8/2015	11/14/2016	9,996		0	10,011	-15	0	0	0	-15
467	U S TREASURY NOTE 0 75%	912828TW0		2/19/2015	11/22/2016	4,996		0	4,977	19	0	0	0	19
468	U S TREASURY NOTE 0 75%	912828TW0		2/26/2015	11/22/2016	9,993		0	9,960	33	0	0	0	33
469	U S TREASURY NOTE 0 75%	912828TW0		3/24/2015	11/22/2016	9,993		0	9,984	9	0	0	0	9
470	U S TREASURY NOTE 0 75%	912828TW0		4/8/2015	11/22/2016	19,985		0	20,021	-36	0	0	0	-36
471	U S TREASURY NOTE 0 75%	912828TW0		4/29/2015	11/22/2016	34,974		0	34,974	0	0	0	0	0
472	U S TREASURY NOTE 0 75%	912828TW0		9/16/2015	11/22/2016	9,993		0	9,978	15	0	0	0	15
473	US TREASURY N/B 1% 5/31/1	912828VE7		6/14/2016	8/18/2016	20,103		0	20,105	-2	0	0	0	-2
474	US TREASURY N/B 1% 5/31/1	912828VE7		6/14/2016	8/25/2016	5,019		0	5,026	-7	0	0	0	-7
475	US TREASURY N/B 1% 5/31/1	912828VE7		6/14/2016	8/31/2016	5,019		0	5,026	-7	0	0	0	-7
476	UNITED STATES TREAS 0 87	912828WH9		2/3/2015	1/8/2016	15,000		0	15,093	-93	0	0	0	-93
477	UNITED STATES TREAS 0 87	912828WH9		9/21/2015	4/6/2016	15,039		0	15,054	-15	0	0	0	-15
478	UNITED STATES TREAS 0 87	912828WH9		6/4/2014	6/7/2016	15,033		0	15,017	16	0	0	0	16
479	UNITED STATES TREAS 0 87	912828WH9		6/4/2014	7/8/2016	15,041		0	15,017	24	0	0	0	24
480	UNITED STATES TREAS 0 87	912828WH9		6/4/2014	7/19/2016	25,062		0	25,028	34	0	0	0	34
481	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	8/15/2016	70		0	73	-3	0	0	0	-3
482	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	9/15/2016	71		0	74	-3	0	0	0	-3
483	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	10/15/2016	71		0	74	-3	0	0	0	-3

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
484	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	11/15/2016	70		0	73	-3	0	0	0	-3
485	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	12/15/2016	70		0	74	-4	0	0	0	-4
486	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	1/15/2017	73		0	76	-3	0	0	0	-3
487	FHLMC GOLD G11938 4 5%	3128M1BF5		10/6/2010	2/15/2016	30		0	32	-2	0	0	0	-2
488	FHLMC GOLD G11938 4 5%	3128M1BF5		10/6/2010	2/24/2016	986		0	1,000	-14	0	0	0	-14
489	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	2/15/2016	164		0	174	-10	0	0	0	-10
490	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	3/15/2016	86		0	91	-5	0	0	0	-5
491	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	4/15/2016	162		0	172	-10	0	0	0	-10
492	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	5/15/2016	53		0	56	-3	0	0	0	-3
493	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	6/15/2016	8		0	9	-1	0	0	0	-1
494	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	7/15/2016	15		0	16	-1	0	0	0	-1
495	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	8/15/2016	92		0	97	-5	0	0	0	-5
496	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	6/15/2016	70		0	73	-3	0	0	0	-3
497	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	7/15/2016	70		0	73	-3	0	0	0	-3
498	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	9/15/2016	19		0	20	-1	0	0	0	-1
499	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	10/15/2016	206		0	219	-13	0	0	0	-13
500	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	11/15/2016	187		0	199	-12	0	0	0	-12
501	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	11/28/2016	3,010		0	2,944	66	0	0	0	66
502	DREYFUS GLOBAL EMRG MK	26188X403		12/26/2014	2/22/2016	1,534		0	1,823	-289	0	0	0	-289
503	E O G RES INC	26875P101		6/19/2015	7/27/2016	11,314		0	12,392	-1,078	0	0	0	-1,078
504	EASTMAN CHEMICAL CO 3 6	277432AN0		5/30/2012	11/14/2016	10,468		0	9 979	489	0	0	0	489
505	EASTMAN CHEMICAL CO 3 6	277432AN0		4/6/2016	11/14/2016	5,234		0	5,240	-6	0	0	0	-6
506	EXPRESS SCRIPTS HOLDING	30219G108		10/16/2015	3/9/2016	21,917		0	27,571	-5,654	0	0	0	-5,654
507	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	2/15/2016	61		0	62	-1	0	0	0	-1
508	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	3/15/2016	792		0	810	-18	0	0	0	-18
509	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	4/15/2016	57		0	58	-1	0	0	0	-1
510	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	5/15/2016	55		0	57	-2	0	0	0	-2
511	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	6/15/2016	50		0	52	-2	0	0	0	-2
512	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	7/15/2016	52		0	54	-2	0	0	0	-2
513	FHLMC GOLD POOL G08671	3128MJW97		10/9/2015	1/15/2016	208		0	216	-8	0	0	0	-8
514	FHLMC GOLD POOL G08671	3128MJW97		10/9/2015	2/15/2016	204		0	212	-8	0	0	0	-8
515	FHLMC GOLD POOL G08671	3128MJW97		1/20/2016	2/15/2016	82		0	85	-3	0	0	0	-3
516	FHLMC GOLD POOL G08671	3128MJW97		10/9/2015	3/15/2016	328		0	341	-13	0	0	0	-13
517	FHLMC GOLD POOL G08671	3128MJW97		1/20/2016	3/15/2016	131		0	137	-6	0	0	0	-6
518	FHLMC GOLD POOL G08671	3128MJW97		10/9/2015	4/15/2016	937		0	973	-36	0	0	0	-36
519	FHLMC GOLD POOL G08671	3128MJW97		1/20/2016	4/15/2016	375		0	391	-16	0	0	0	-16
520	FHLMC GOLD POOL G08671	3128MJW97		1/20/2016	4/20/2016	20,090		0	20,018	72	0	0	0	72
521	FHLMC GOLD POOL G08671	3128MJW97		10/9/2015	4/20/2016	49,093		0	48,733	360	0	0	0	360
522	FHLMC GOLD POOL G08671	3128MJW97		10/9/2015	5/15/2016	1,082		0	1,124	-42	0	0	0	-42
523	FHLMC GOLD G08733 3 5%	3128MJY79		12/8/2016	1/15/2017	126		0	129	-3	0	0	0	-3
524	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	11/15/2016	132		0	140	-8	0	0	0	-8
525	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	12/15/2016	208		0	221	-13	0	0	0	-13
526	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	1/15/2017	224		0	238	-14	0	0	0	-14
527	FNMA MA1860 4 5% 4/	31418BB62		4/1/2014	2/25/2016	272		0	291	-19	0	0	0	-19
528	FNMA MA1860 4 5% 4/	31418BB62		4/1/2014	3/25/2016	684		0	731	-47	0	0	0	-47
529	FNMA MA1860 4 5% 4/	31418BB62		4/1/2014	4/25/2016	982		0	1,049	-67	0	0	0	-67
530	FNMA MA1860 4 5% 4/	31418BB62		4/1/2014	5/25/2016	857		0	915	-58	0	0	0	-58
531	FNMA MA1860 4 5% 4/	31418BB62		4/1/2014	6/14/2016	23,742		0	23,237	505	0	0	0	505
532	FNMA MA1860 4 5% 4/	31418BB62		4/1/2014	6/25/2016	731		0	780	-49	0	0	0	-49
533	FNMA MA1860 4 5% 4/	31418BB62		4/1/2014	7/25/2016	640		0	683	-43	0	0	0	-43
534	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	2/25/2016	661		0	673	-12	0	0	0	-12
535	FNMA MA1897 3 5% 5/	31418BDB9		8/19/2015	2/25/2016	94		0	96	-2	0	0	0	-2
536	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	3/25/2016	21		0	21	0	0	0	0	0
537	FNMA MA1897 3 5% 5/	31418BDB9		8/19/2015	3/25/2016	3		0	3	0	0	0	0	0
538	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	4/25/2016	24		0	25	-1	0	0	0	-1
539	FNMA MA1897 3 5% 5/	31418BDB9		8/19/2015	4/25/2016	3		0	4	-1	0	0	0	-1
540	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	5/25/2016	1,096		0	1,115	-19	0	0	0	-19
541	FNMA MA1897 3 5% 5/	31418BDB9		8/19/2015	5/25/2016	157		0	160	-3	0	0	0	-3
542	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	6/25/2016	23		0	24	-1	0	0	0	-1
543	FNMA MA1897 3 5% 5/	31418BDB9		8/19/2015	6/25/2016	3		0	3	0	0	0	0	0
544	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	7/25/2016	642		0	653	-11	0	0	0	-11
545	FNMA MA1897 3 5% 5/	31418BDB9		8/19/2015	7/25/2016	92		0	93	-1	0	0	0	-1
546	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	8/25/2016	20		0	21	-1	0	0	0	-1
547	FNMA MA1897 3 5% 5/	31418BDB9		8/19/2015	8/25/2016	3		0	3	0	0	0	0	0
548	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	9/25/2016	959		0	976	-17	0	0	0	-17
549	FNMA MA1897 3 5% 5/	31418BDB9		8/19/2015	9/25/2016	137		0	140	-3	0	0	0	-3
550	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	10/25/2016	492		0	500	-8	0	0	0	-8
551	FNMA MA1897 3 5% 5/	31418BDB9		8/19/2015	10/25/2016	70		0	72	-2	0	0	0	-2
552	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	11/25/2016	532		0	542	-10	0	0	0	-10

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
553	FNMA MA1897 3 5% 5/	31418BDB9		8/19/2015	11/25/2016	76		0	77	-1	0	0	0	-1
554	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	12/25/2016	576		0	587	-11	0	0	0	-11
555	FNMA MA1897 3 5% 5/	31418BDB9		8/19/2015	12/25/2016	82		0	84	-2	0	0	0	-2
556	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	1/25/2017	15		0	15	0	0	0	0	0
557	FNMA MA1897 3 5% 5/	31418BDB9		8/19/2015	1/25/2017	2		0	2	0	0	0	0	0
558	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	4/25/2016	170		0	182	-12	0	0	0	-12
559	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	5/25/2016	125		0	134	-9	0	0	0	-9
560	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	6/25/2016	453		0	485	-32	0	0	0	-32
561	FNMA POOL MA2484 4 0%	31418BXN1		5/23/2016	6/25/2016	91		0	97	-6	0	0	0	-6
562	UNITED STATES TREAS 0 87	912828WH9		6/4/2014	8/1/2016	10,026		0	10,011	15	0	0	0	15
563	UNITED STATES TREAS 0 87	912828WH9		6/4/2014	8/8/2016	10,024		0	10,011	13	0	0	0	13
564	UNITED STATES TREAS 0 87	912828WH9		6/16/2014	8/8/2016	5,012		0	4,997	15	0	0	0	15
565	UNITED STATES TREAS 0 87	912828WH9		6/20/2014	8/8/2016	5,012		0	4,995	17	0	0	0	17
566	UNITED STATES TREAS 0 87	912828WH9		12/30/2015	8/8/2016	5,012		0	4 995	17	0	0	0	17
567	UNITED STATES TREAS 2 12	912828XG0		10/5/2015	1/20/2016	10,277		0	10,270	7	0	0	0	7
568	UNITED TECHNOLOGIES CO	913017109		1/16/2015	1/12/2016	6,427		0	8,206	-1,779	0	0	0	-1,779
569	UNITED TECHNOLOGIES CO	913017109		1/30/2015	1/12/2016	8,872		0	11,333	-2,461	0	0	0	-2,461
570	UNITED TECHNOLOGIES CO	913017109		1/14/2015	1/12/2016	3,712		0	4,662	-950	0	0	0	-950
571	UNITED TECHNOLOGIES CO	913017109		1/14/2015	1/26/2016	12,824		0	17,057	-4,233	0	0	0	-4,233
572	UNITEDHEALTH GROUP INC	91324P102		10/5/2015	11/8/2016	6,153		0	5,158	995	0	0	0	995
573	UNITEDHEALTH GROUP INC	91324P102		7/28/2015	11/8/2016	4,007		0	3,331	676	0	0	0	676
574	VALERO ENERGY CORP NEV	91913Y100		1/6/2016	2/8/2016	6,398		0	8,418	-2,020	0	0	0	-2,020
575	VERIZON COMMUNICATION	92343VBP8		6/18/2015	9/9/2016	15,667		0	15,792	-125	0	0	0	-125
576	VERIZON COMMUNICATION	92343VBP8		6/18/2015	10/6/2016	5,210		0	5,264	-54	0	0	0	-54
577	VERTEX PHARMACEUTICALS	92532F100		11/23/2015	12/2/2016	3,822		0	6,618	-2,796	0	0	0	-2,796
578	VERTEX PHARMACEUTICALS	92532F100		10/10/2014	12/2/2016	5,350		0	7,406	-2,056	0	0	0	-2,056
579	VERTEX PHARMACEUTICALS	92532F100		10/10/2014	12/5/2016	7,025		0	9,734	-2,709	0	0	0	-2 709
580	VERTEX PHARMACEUTICALS	92532F100		6/16/2016	12/5/2016	3,054		0	3,569	-515	0	0	0	-515
581	VIACOM INC-CLASS B	92553P201		8/28/2013	12/12/2016	5,615		0	12,717	-7,102	0	0	0	-7,102
582	VIACOM INC-CLASS B	92553P201		5/21/2015	12/12/2016	8,773		0	16,621	-7,848	0	0	0	-7,848
583	VISA INC-CLASS A SHRS	92826C839		3/27/2013	12/2/2016	57,145		0	31,873	25,272	0	0	0	25,272
584	VISA INC-CLASS A SHRS	92826C839		8/26/2014	12/2/2016	11,943		0	8 574	3,369	0	0	0	3,369
585	VOYA FINANCIAL INC	929089100		2/9/2015	11/22/2016	1,128		0	1,229	-101	0	0	0	-101
586	WACHOVIA CORP 5 625%	929903CH3		6/10/2014	5/25/2016	20,331		0	22,103	-1,772	0	0	0	-1 772
587	WALGREEN CO 3 1%	931422AH2		3/20/2014	3/17/2016	5,001		0	4,840	161	0	0	0	161
588	FNMA POOL # MA2670 3 0%	31418B6G6		11/2/2016	12/25/2016	41		0	42	-1	0	0	0	-1
589	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	1/25/2017	187		0	195	-8	0	0	0	-8
590	FNMA POOL # MA2670 3 0%	31418B6G6		11/2/2016	1/25/2017	31		0	32	-1	0	0	0	-1
591	U S TREASURY NOTE 1 25	912828ST8		2/12/2015	2/11/2016	20 270		0	19,896	374	0	0	0	374
592	U S. TREASURY NOTE 1 25	912828ST8		2/12/2015	9/22/2016	5,048		0	4,974	74	0	0	0	74
593	U S TREASURY NOTE 1 25	912828ST8		2/12/2015	10/11/2016	10,069		0	9,948	121	0	0	0	121
594	U S TREASURY NOTE 1 25	912828ST8		1/8/2014	11/1/2016	10,073		0	9,834	239	0	0	0	239
595	U S TREASURY NOTE 0 625%	912828TS9		1/30/2015	3/30/2016	9,984		0	9,979	5	0	0	0	5
596	U S TREASURY NOTE 0 625%	912828TS9		3/4/2016	3/30/2016	19,967		0	19,932	35	0	0	0	35
597	U S TREASURY NOTE 0 625%	912828TS9		12/8/2015	5/11/2016	4,997		0	4,977	20	0	0	0	20
598	U S TREASURY NOTE 0 625%	912828TS9		12/8/2015	5/18/2016	4,990		0	4,977	13	0	0	0	13
599	U S TREASURY NOTE 0 625%	912828TS9		10/22/2012	5/18/2016	4,990		0	4,967	23	0	0	0	23
600	U S TREASURY NOTE 0 625%	912828TS9		10/22/2012	5/24/2016	9,975		0	9,934	41	0	0	0	41
601	U S TREASURY NOTE 0 625%	912828TS9		7/23/2014	6/23/2016	4,997		0	4,961	36	0	0	0	36
602	FHLMC GOLD G18489 3 0%	3128MMRK1		3/25/2014	3/3/2016	10,615		0	10,456	159	0	0	0	159
603	FHLMC GOLD G18489 3 0%	3128MMRK1		11/18/2013	3/15/2016	147		0	152	-5	0	0	0	-5
604	FHLMC GOLD G18489 3 0%	3128MMRK1		3/25/2014	3/15/2016	147		0	151	-4	0	0	0	-4
605	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	2/15/2016	69		0	74	-5	0	0	0	-5
606	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	2/15/2016	35		0	37	-2	0	0	0	-2
607	FHLMC GOLD POOL C91738	3128P74X8		12/29/2014	2/15/2016	35		0	37	-2	0	0	0	-2
608	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	3/15/2016	110		0	117	-7	0	0	0	-7
609	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	3/15/2016	55		0	58	-3	0	0	0	-3
610	FHLMC GOLD POOL C91738	3128P74X8		12/29/2014	3/15/2016	55		0	59	-4	0	0	0	-4
611	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	4/15/2016	85		0	91	-6	0	0	0	-6
612	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	4/15/2016	43		0	45	-2	0	0	0	-2
613	FHLMC GOLD POOL C91738	3128P74X8		12/29/2014	4/15/2016	43		0	46	-3	0	0	0	-3
614	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	5/15/2016	68		0	72	-4	0	0	0	-4
615	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	5/15/2016	34		0	36	-2	0	0	0	-2
616	FHLMC GOLD POOL C91738	3128P74X8		12/29/2014	5/15/2016	34		0	36	-2	0	0	0	-2
617	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	6/15/2016	114		0	121	-7	0	0	0	-7
618	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	6/15/2016	57		0	60	-3	0	0	0	-3
619	FHLMC GOLD POOL C91738	3128P74X8		12/29/2014	6/15/2016	57		0	61	-4	0	0	0	-4
620	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	7/15/2016	108		0	115	-7	0	0	0	-7
621	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	7/15/2016	54		0	57	-3	0	0	0	-3

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
622	FHLMC GOLD POOL C91738 4	3128P74X8		12/29/2014	7/15/2016	54		0	58	-4	0	0	0	-4
623	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	8/15/2016	76		0	81	-5	0	0	0	-5
624	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	8/15/2016	38		0	40	-2	0	0	0	-2
625	FHLMC GOLD POOL C91738 4	3128P74X8		12/29/2014	8/15/2016	38		0	41	-3	0	0	0	-3
626	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	9/15/2016	212		0	225	-13	0	0	0	-13
627	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	9/15/2016	106		0	112	-6	0	0	0	-6
628	FHLMC GOLD POOL C91738 4	3128P74X8		12/29/2014	9/15/2016	106		0	113	-7	0	0	0	-7
629	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	10/15/2016	171		0	182	-11	0	0	0	-11
630	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	10/15/2016	86		0	91	-5	0	0	0	-5
631	FHLMC GOLD POOL C91738 4	3128P74X8		12/29/2014	10/15/2016	86		0	92	-6	0	0	0	-6
632	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	7/25/2016	191		0	205	-14	0	0	0	-14
633	FNMA POOL MA2484 4 0%	31418BXN1		5/23/2016	7/25/2016	38		0	41	-3	0	0	0	-3
634	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	8/25/2016	396		0	423	-27	0	0	0	-27
635	FNMA POOL MA2484 4 0%	31418BXN1		5/23/2016	8/25/2016	79		0	85	-6	0	0	0	-6
636	FNMA POOL MA2484 4 0%	31418BXN1		5/23/2016	9/13/2016	4,978		0	4,961	17	0	0	0	17
637	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	9/13/2016	4,732		0	4,714	18	0	0	0	18
638	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	9/25/2016	690		0	737	-47	0	0	0	-47
639	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	10/25/2016	414		0	442	-28	0	0	0	-28
640	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	11/25/2016	365		0	390	-25	0	0	0	-25
641	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	12/25/2016	460		0	492	-32	0	0	0	-32
642	FNMA POOL MA2484 4 0%	31418BXN1		12/2/2016	1/25/2017	605		0	639	-34	0	0	0	-34
643	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	1/25/2016	118		0	118	0	0	0	0	0
644	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	2/25/2016	100		0	100	0	0	0	0	0
645	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	3/25/2016	157		0	157	0	0	0	0	0
646	FN MA2487 3 0% 12/0	31418BXR2		1/13/2016	3/25/2016	20		0	20	0	0	0	0	0
647	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	4/25/2016	434		0	435	-1	0	0	0	-1
648	FN MA2487 3 0% 12/0	31418BXR2		1/13/2016	4/25/2016	54		0	55	-1	0	0	0	-1
649	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	5/25/2016	194		0	194	0	0	0	0	0
650	FN MA2487 3 0% 12/0	31418BXR2		1/13/2016	5/25/2016	24		0	25	-1	0	0	0	-1
651	FN MA2487 3 0% 12/0	31418BXR2		1/13/2016	6/14/2016	4,934		0	4,854	80	0	0	0	80
652	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	6/14/2016	14,610		0	14,225	385	0	0	0	385
653	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	6/25/2016	570		0	572	-2	0	0	0	-2
654	FN MA2487 3 0% 12/0	31418BXR2		1/13/2016	6/25/2016	71		0	72	-1	0	0	0	-1
655	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	7/25/2016	417		0	418	-1	0	0	0	-1
656	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	8/25/2016	245		0	245	0	0	0	0	0
657	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	9/25/2016	417		0	418	-1	0	0	0	-1
658	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	9/28/2016	23,541		0	22,669	872	0	0	0	872
659	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	10/25/2016	452		0	453	-1	0	0	0	-1
660	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	3/25/2016	145		0	152	-7	0	0	0	-7
661	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	4/25/2016	348		0	365	-17	0	0	0	-17
662	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/19/2016	4/25/2016	130		0	137	-7	0	0	0	-7
663	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	5/25/2016	348		0	365	-17	0	0	0	-17
664	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/19/2016	5/25/2016	131		0	137	-6	0	0	0	-6
665	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	6/25/2016	272		0	285	-13	0	0	0	-13
666	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/19/2016	6/25/2016	102		0	107	-5	0	0	0	-5
667	DELPHI AUTOMOTIVE PLC	G27823106		9/24/2013	11/11/2016	13,697		0	12,096	1,601	0	0	0	1,601
668	DELPHI AUTOMOTIVE PLC	G27823106		3/9/2016	11/11/2016	1,957		0	2,093	-136	0	0	0	-136
669	INVESCO LTD	G491BT108		7/26/2016	12/13/2016	9,830		0	8,848	982	0	0	0	982
670	MEDTRONIC PLC	G5960L103		1/27/2015	11/22/2016	17,086		0	17,015	71	0	0	0	71
671	MEDTRONIC PLC	G5960L103		1/28/2016	11/22/2016	13,371		0	13,327	44	0	0	0	44
672	MEDTRONIC PLC	G5960L103		3/17/2016	11/22/2016	4 457		0	4,600	-143	0	0	0	-143
673	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	11/15/2016	103		0	109	-6	0	0	0	-6
674	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	11/15/2016	51		0	54	-3	0	0	0	-3
675	FHLMC GOLD POOL C91738 4	3128P74X8		12/29/2014	11/15/2016	51		0	55	-4	0	0	0	-4
676	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	12/15/2016	138		0	147	-9	0	0	0	-9
677	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	12/15/2016	69		0	73	-4	0	0	0	-4
678	FHLMC GOLD POOL C91738 4	3128P74X8		12/29/2014	12/15/2016	69		0	74	-5	0	0	0	-5
679	FHLMC GOLD POOL C91738 4	3128P74X8		2/4/2014	1/15/2017	99		0	105	-6	0	0	0	-6
680	FHLMC GOLD POOL C91738 4	3128P74X8		3/26/2014	1/15/2017	50		0	52	-2	0	0	0	-2
681	FHLMC GOLD POOL C91738 4	3128P74X8		12/29/2014	1/15/2017	50		0	53	-3	0	0	0	-3
682	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	2/15/2016	91		0	97	-6	0	0	0	-6
683	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	3/15/2016	87		0	93	-6	0	0	0	-6
684	FHLMC GOLD POOL C91339 4	3128P7PY3		5/12/2014	3/15/2016	17		0	19	-2	0	0	0	-2
685	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	4/15/2016	129		0	138	-9	0	0	0	-9
686	FHLMC GOLD POOL C91339 4	3128P7PY3		5/12/2014	4/15/2016	26		0	28	-2	0	0	0	-2
687	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	5/15/2016	155		0	166	-11	0	0	0	-11
688	FHLMC GOLD POOL C91339 4	3128P7PY3		5/12/2014	5/15/2016	31		0	33	-2	0	0	0	-2
689	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	6/15/2016	122		0	130	-8	0	0	0	-8
690	FHLMC GOLD POOL C91339 4	3128P7PY3		5/12/2014	6/15/2016	24		0	26	-2	0	0	0	-2

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
691	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	7/15/2016	126		0	135	-9	0	0	0	-9
692	FHLMC GOLD POOL C91339 4	3128P7PY3		5/12/2014	7/15/2016	25		0	27	-2	0	0	0	-2
693	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	8/15/2016	157		0	168	-11	0	0	0	-11
694	FHLMC GOLD POOL C91339 4	3128P7PY3		5/12/2014	8/15/2016	31		0	34	-3	0	0	0	-3
695	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	9/15/2016	169		0	181	-12	0	0	0	-12
696	FHLMC GOLD POOL C91339 4	3128P7PY3		5/12/2014	9/15/2016	34		0	36	-2	0	0	0	-2
697	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	10/15/2016	141		0	151	-10	0	0	0	-10
698	FHLMC GOLD POOL C91339 4	3128P7PY3		5/12/2014	10/15/2016	28		0	30	-2	0	0	0	-2
699	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	11/15/2016	141		0	151	-10	0	0	0	-10
700	FHLMC GOLD POOL C91339 4	3128P7PY3		5/12/2014	11/15/2016	28		0	30	-2	0	0	0	-2
701	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	12/15/2016	128		0	136	-8	0	0	0	-8
702	FHLMC GOLD POOL C91339 4	3128P7PY3		5/12/2014	12/15/2016	26		0	27	-1	0	0	0	-1
703	FHLMC GOLD POOL C91339 4	3128P7PY3		2/4/2014	1/15/2017	141		0	151	-10	0	0	0	-10
704	FHLMC GOLD POOL C91339 4	3128P7PY3		5/12/2014	1/15/2017	28		0	30	-2	0	0	0	-2
705	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	2/15/2016	342		0	365	-23	0	0	0	-23
706	FHLMC GOLD POOL C91339 4	3128P7PY3		5/12/2014	2/15/2016	18		0	19	-1	0	0	0	-1
707	FNMA AL6223 POOL 4 5%	3138EN4H9		1/28/2016	9/28/2016	3,384		0	3,360	24	0	0	0	24
708	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	9/28/2016	36,125		0	35,835	290	0	0	0	290
709	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	10/25/2016	1,001		0	1,091	-90	0	0	0	-90
710	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	2/25/2016	207		0	220	-13	0	0	0	-13
711	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	3/25/2016	23		0	24	-1	0	0	0	-1
712	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	4/25/2016	211		0	224	-13	0	0	0	-13
713	INTERPUBLIC GROUP COS IN	460690100		1/14/2015	4/19/2016	7,010		0	6,005	1,005	0	0	0	1 005
714	INTERPUBLIC GROUP COS IN	460690100		1/14/2015	8/3/2016	20,946		0	18,616	2 330	0	0	0	2,330
715	ISHARES MSCI EAFE ETF	464287465		11/24/2015	2/22/2016	688,002		0	764,239	-76,237	0	0	0	-76,237
716	ISHARES CORE S&P MID-CAP	464287507		11/24/2015	2/22/2016	246,294		0	271,135	-24,841	0	0	0	-24,841
717	ISHARES CORE S&P SMALL-	464287804		11/24/2015	2/22/2016	258,951		0	288,754	-29,803	0	0	0	-29,803
718	FNMA AL6223 POOL 4 5%	3138EN4H9		1/28/2016	9/25/2016	82		0	90	-8	0	0	0	-8
719	JP MORGAN CHASE & CO	46625H100		2/3/2010	3/17/2016	9,397		0	6,464	2,933	0	0	0	2,933
720	LAM RESEARCH CORP 3 4	512807AQ1		5/23/2016	10/13/2016	10,100		0	9,970	130	0	0	0	130
721	LAM RESEARCH CORP 3 4	512807AQ1		8/30/2016	10/13/2016	15,150		0	15,446	-296	0	0	0	-296
722	LAMB WESTON HOLDINGS IN	513272104		1/14/2015	12/19/2016	4,833		0	3,504	1,329	0	0	0	1,329
723	OCCIDENTAL PETROLEUM C	674599105		6/11/2010	5/25/2016	5,853		0	6,184	-331	0	0	0	-331
724	OCCIDENTAL PETROLEUM C	674599105		1/16/2015	5/25/2016	770		0	777	-7	0	0	0	-7
725	OCCIDENTAL PETROLEUM C	674599105		1/16/2015	12/20/2016	1,445		0	1,554	-109	0	0	0	-109
726	OCCIDENTAL PETROLEUM C	674599105		2/3/2010	12/20/2016	10,840		0	11,640	-800	0	0	0	-800
727	OMNICOM GROUP INC	681919106		10/23/2015	7/13/2016	4,240		0	3,740	500	0	0	0	500
728	OMNICOM GROUP INC	681919106		1/14/2015	7/13/2016	5,936		0	5,187	749	0	0	0	749
729	ORACLE CORP	68389X105		3/18/2015	10/13/2016	14,718		0	17,049	-2,331	0	0	0	-2,331
730	ORACLE CORP	68389X105		1/20/2015	10/13/2016	6,793		0	7,818	-1,025	0	0	0	-1,025
731	ORACLE CORP	68389X105		1/20/2015	12/9/2016	4,445		0	4,777	-332	0	0	0	-332
732	ORACLE CORP	68389X105		1/14/2015	12/9/2016	5,253		0	5,571	-318	0	0	0	-318
733	ORACLE CORP 2 375%	68389XAQ8		7/23/2015	4/29/2016	25,849		0	25,354	495	0	0	0	495
734	ORACLE CORP 2 5% 5	68389XBB0		4/28/2015	4/5/2016	10,252		0	9,965	287	0	0	0	287
735	PNC FINANCIAL SERVICES G	693475105		11/6/2015	7/26/2016	1,657		0	1,900	-243	0	0	0	-243
736	PNC FINANCIAL SERVICES G	693475105		12/15/2015	7/26/2016	4,142		0	4,706	-564	0	0	0	-564
737	PNC FINANCIAL SERVICES G	693475105		1/14/2015	7/26/2016	2,485		0	2,491	-6	0	0	0	-6
738	PNC FINANCIAL SERVICES G	693475105		1/14/2015	7/27/2016	12,424		0	12,456	-32	0	0	0	-32
739	PAYCHEX INC	704326107		6/28/2016	11/22/2016	8,033		0	7,749	284	0	0	0	284
740	PAYCHEX INC	704326107		6/29/2016	11/22/2016	3,443		0	3,366	77	0	0	0	77
741	PAYCHEX INC	704326107		7/6/2016	11/22/2016	12,623		0	13,326	-703	0	0	0	-703
742	PEPSICO INC	713448108		11/29/2008	1/6/2016	5,959		0	3,326	2,633	0	0	0	2,633
743	PEPSICO INC	713448108		11/29/2008	3/4/2016	6,923		0	3,881	3,042	0	0	0	3,042
744	PEPSICO INC	713448108		11/29/2008	3/29/2016	8,202		0	4,491	3,711	0	0	0	3,711
745	PEPSICO INC	713448108		11/29/2008	5/18/2016	36,099		0	19 792	16,307	0	0	0	16,307
746	PEPSICO INC	713448108		11/29/2008	5/20/2016	16,799		0	9,314	7,485	0	0	0	7,485
747	PEPSICO INC	713448108		11/29/2008	6/24/2016	8,591		0	4 657	3,934	0	0	0	3,934
748	PEPSICO INC	713448108		11/29/2008	7/8/2016	11,657		0	5,988	5,669	0	0	0	5,669
749	PETROBRAS INFL FIN 6 125	71645WAL5		12/18/2014	10/6/2016	15,000		0	15,112	-112	0	0	0	-112
750	PETROBRAS INTL FIN C 5 37	71645WAR2		5/9/2014	4/15/2016	4,300		0	5,164	-864	0	0	0	-864
751	PETROBRAS INTL FIN C 5 37	71645WAR2		5/9/2014	4/18/2016	4,213		0	5,164	-951	0	0	0	-951
752	PETROBRAS INTL FIN C 5 37	71645WAR2		1/20/2011	4/19/2016	4,300		0	4,990	-690	0	0	0	-690
753	PETROBRAS INTL FIN C 5 37	71645WAR2		5/9/2014	4/19/2016	4,300		0	5,164	-864	0	0	0	-864
754	PFIZER INC	717081103		11/29/2008	3/17/2016	291		0	160	131	0	0	0	131
755	PFIZER INC	717081103		11/29/2008	8/3/2016	9,869		0	4,466	5,403	0	0	0	5,403
756	PFIZER INC	717081103		11/29/2008	12/9/2016	25,986		0	13,079	12,907	0	0	0	12,907
757	A M C NETWORKS INC-A	00164V103		1/14/2015	3/2/2016	18,498		0	18,037	461	0	0	0	461
758	AT&T INC	00206R102		7/17/2015	3/2/2016	10,109		0	9,498	611	0	0	0	611
759	AT&T INC	00206R102		7/17/2015	3/29/2016	6,682		0	5,980	702	0	0	0	702

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
760	AT&T INC	00206R102		7/17/2015	4/13/2016	387		0	352	35	0	0	0	35
761	AT&T INC	00206R102		7/31/2015	4/13/2016	7,735		0	6,990	745	0	0	0	745
762	AT&T INC	00206R102		7/29/2015	4/13/2016	3,094		0	2,794	300	0	0	0	300
763	AT&T INC	00206R102		7/29/2015	4/27/2016	7,955		0	7,335	620	0	0	0	620
764	ABBVIE INC	00287Y109		6/5/2015	9/19/2016	12 603		0	13,544	-941	0	0	0	-941
765	ABBVIE INC	00287Y109		6/8/2015	9/19/2016	6,932		0	7 460	-528	0	0	0	-528
766	ABBVIE INC	00287Y109		6/9/2015	9/19/2016	10,713		0	11,536	-823	0	0	0	-823
767	ABBVIE INC	00287Y109		11/23/2015	9/19/2016	6,932		0	6 746	186	0	0	0	186
768	ABBVIE INC 1 8% 5/14	00287YAN9		5/5/2015	10/27/2016	20,062		0	19,980	82	0	0	0	82
769	ADOBE SYSTEMS INC	00724F101		5/1/2014	3/14/2016	12,660		0	8,956	3,704	0	0	0	3,704
770	ADOBE SYSTEMS INC	00724F101		5/1/2014	3/15/2016	12,555		0	8,956	3,599	0	0	0	3,599
771	ADVANSIX INC	00773T101		10/30/2014	10/13/2016	2		0	2	0	0	0	0	0
772	ADVANSIX INC	00773T101		1/29/2016	10/13/2016	60		0	55	5	0	0	0	5
773	ADVANSIX INC	00773T101		5/1/2014	10/13/2016	357		0	293	64	0	0	0	64
774	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	9/25/2016	50		0	51	-1	0	0	0	-1
775	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	10/25/2016	363		0	375	-12	0	0	0	-12
776	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	10/25/2016	73		0	75	-2	0	0	0	-2
777	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	11/25/2016	277		0	287	-10	0	0	0	-10
778	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	11/25/2016	55		0	57	-2	0	0	0	-2
779	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	12/25/2016	288		0	298	-10	0	0	0	-10
780	LAMB WESTON HOLDINGS IN	513272104		4/1/2015	12/19/2016	5,409		0	4,080	1,329	0	0	0	1,329
781	LAMB WESTON HOLDINGS IN	513272104		2/17/2016	12/19/2016	345		0	296	49	0	0	0	49
782	LAMB WESTON HOLDINGS IN	513272104		3/2/2016	12/19/2016	1,496		0	1,306	190	0	0	0	190
783	ESTEE LAUDER COMPANIES	518439104		1/14/2015	12/15/2016	5,343		0	5,083	260	0	0	0	260
784	ESTEE LAUDER COMPANIES	518439104		1/14/2015	12/16/2016	11,067		0	10 682	385	0	0	0	385
785	ESTEE LAUDER COMPANIES	518439104		1/14/2015	12/19/2016	8,093		0	7,809	284	0	0	0	284
786	LILLY ELI & CO	532457108		1/19/2016	11/8/2016	9,629		0	10 848	-1,219	0	0	0	-1,219
787	MARTIN MARIETTA MATLS IN	573284106		9/24/2013	7/6/2016	3,882		0	1,932	1,950	0	0	0	1,950
788	MASSACHUSETTS ST 4 2	57582PWK2		1/12/2011	6/29/2016	11,181		0	10,018	1 163	0	0	0	1,163
789	MC DONALD'S CORPORATIO	580135101		5/19/2015	8/19/2016	13 807		0	11,986	1,821	0	0	0	1,821
790	MC DONALD'S CORPORATIO	580135101		5/20/2015	8/19/2016	12 656		0	11,010	1,646	0	0	0	1,646
791	MC DONALD'S CORPORATIO	580135101		7/29/2015	8/19/2016	4,602		0	3,925	677	0	0	0	677
792	MC DONALD'S CORPORATIO	580135101		10/8/2015	8/19/2016	9,320		0	8,347	973	0	0	0	973
793	MICROCHIP TECHNOLOGY IN	595017104		1/14/2015	12/2/2016	25,842		0	17,791	8,051	0	0	0	8 051
794	MOLSON COORS BREWING C	60871R209		10/23/2015	6/9/2016	1,130		0	969	161	0	0	0	161
795	MONDELEZ INTERNATIONAL	609207105		4/1/2015	2/11/2016	3,001		0	2,890	111	0	0	0	111
796	MONDELEZ INTERNATIONAL	609207105		5/1/2014	2/11/2016	3,752		0	3,543	209	0	0	0	209
797	MONDELEZ INTERNATIONAL	609207105		5/1/2014	7/6/2016	13,546		0	10,526	3,020	0	0	0	3,020
798	MONDELEZ INTERNATIONAL	609207105		5/1/2014	7/26/2016	16,862		0	12,982	3,880	0	0	0	3 880
799	MORGAN STANLEY	617446448		1/14/2015	10/6/2016	4,840		0	5,266	-426	0	0	0	-426
800	MORGAN STANLEY	617446448		11/16/2015	10/6/2016	2,581		0	2,702	-121	0	0	0	-121
801	MORGAN STANLEY	617446448		5/1/2014	10/6/2016	2,581		0	2,483	98	0	0	0	98
802	MORGAN STANLEY	617446448		5/1/2014	12/20/2016	9,550		0	6,828	2,722	0	0	0	2,722
803	MOSAIC CO/THE-WI	61945C103		2/11/2015	6/9/2016	4,076		0	7,673	-3,597	0	0	0	-3 597
804	MOSAIC CO/THE-WI	61945C103		3/26/2015	6/9/2016	6,522		0	11,313	-4,791	0	0	0	-4 791
805	NEW JERSEY ST ECON 1 09	6459186N8		4/24/2014	6/15/2016	30 000		0	30,000	0	0	0	0	0
806	NIKE INC CLASS B	654106103		2/22/2013	4/13/2016	1,181		0	544	637	0	0	0	637
807	NIKE INC CLASS B	654106103		2/25/2013	4/13/2016	4,724		0	2,187	2,537	0	0	0	2,537
808	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	5/25/2016	207		0	220	-13	0	0	0	-13
809	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	6/25/2016	92		0	98	-6	0	0	0	-6
810	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	7/25/2016	463		0	492	-29	0	0	0	-29
811	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	7/28/2016	13,205		0	13,004	201	0	0	0	201
812	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	8/25/2016	259		0	275	-16	0	0	0	-16
813	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	2/25/2016	906		0	972	-66	0	0	0	-66
814	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	3/10/2016	33,535		0	33,871	-336	0	0	0	-336
815	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	3/25/2016	1,332		0	1,428	-96	0	0	0	-96
816	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	4/25/2016	472		0	507	-35	0	0	0	-35
817	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	5/25/2016	300		0	322	-22	0	0	0	-22
818	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	6/25/2016	419		0	450	-31	0	0	0	-31
819	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	7/25/2016	383		0	411	-28	0	0	0	-28
820	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	8/25/2016	320		0	343	-23	0	0	0	-23
821	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	9/25/2016	419		0	449	-30	0	0	0	-30
822	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	10/25/2016	384		0	412	-28	0	0	0	-28
823	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	11/25/2016	309		0	332	-23	0	0	0	-23
824	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	12/25/2016	295		0	316	-21	0	0	0	-21
825	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	1/25/2017	300		0	322	-22	0	0	0	-22
826	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	1/25/2016	254		0	262	-8	0	0	0	-8
827	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	1/25/2016	51		0	53	-2	0	0	0	-2
828	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	2/25/2016	86		0	89	-3	0	0	0	-3

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
829	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	2/25/2016	17		0	18	-1	0	0	0	-1
830	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	3/25/2016	65		0	67	-2	0	0	0	-2
831	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	3/25/2016	13		0	14	-1	0	0	0	-1
832	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	4/25/2016	169		0	175	-6	0	0	0	-6
833	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	4/25/2016	34		0	35	-1	0	0	0	-1
834	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	5/25/2016	175		0	180	-5	0	0	0	-5
835	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	5/25/2016	35		0	36	-1	0	0	0	-1
836	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	6/25/2016	247		0	255	-8	0	0	0	-8
837	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	6/25/2016	49		0	51	-2	0	0	0	-2
838	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	7/25/2016	339		0	351	-12	0	0	0	-12
839	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	7/25/2016	68		0	70	-2	0	0	0	-2
840	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	8/25/2016	163		0	168	-5	0	0	0	-5
841	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	8/25/2016	33		0	34	-1	0	0	0	-1
842	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	9/25/2016	248		0	256	-8	0	0	0	-8
843	NIKE INC CLASS B	654106103		2/26/2013	4/13/2016	24,804		0	11,406	13,398	0	0	0	13,398
844	NORTHROP GRUMMAN COR	666807102		1/14/2015	1/29/2016	13,497		0	11,075	2,422	0	0	0	2,422
845	OCCIDENTAL PETROLEUM C	674599105		6/11/2010	4/13/2016	5,083		0	5,696	-613	0	0	0	-613
846	OCCIDENTAL PETROLEUM C	674599105		6/11/2010	5/25/2016	1,848		0	1,933	-85	0	0	0	-85
847	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	5/25/2016	218		0	227	-9	0	0	0	-9
848	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	5/25/2016	435		0	455	-20	0	0	0	-20
849	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	6/25/2016	115		0	120	-5	0	0	0	-5
850	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	6/25/2016	231		0	241	-10	0	0	0	-10
851	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	7/25/2016	192		0	200	-8	0	0	0	-8
852	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	7/25/2016	384		0	401	-17	0	0	0	-17
853	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	8/25/2016	226		0	236	-10	0	0	0	-10
854	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	8/25/2016	452		0	472	-20	0	0	0	-20
855	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	9/25/2016	317		0	330	-13	0	0	0	-13
856	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	9/25/2016	633		0	661	-28	0	0	0	-28
857	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	10/25/2016	330		0	344	-14	0	0	0	-14
858	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	10/25/2016	660		0	689	-29	0	0	0	-29
859	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	11/25/2016	680		0	709	-29	0	0	0	-29
860	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	11/25/2016	1,360		0	1,420	-60	0	0	0	-60
861	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	12/25/2016	371		0	387	-16	0	0	0	-16
862	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	4/25/2016	345		0	360	-15	0	0	0	-15
863	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	3/15/2016	295		0	315	-20	0	0	0	-20
864	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	7/25/2016	441		0	462	-21	0	0	0	-21
865	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/19/2016	7/25/2016	165		0	173	-8	0	0	0	-8
866	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/19/2016	8/23/2016	14,822		0	14,750	72	0	0	0	72
867	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	8/23/2016	38,287		0	38,074	213	0	0	0	213
868	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	8/25/2016	674		0	707	-33	0	0	0	-33
869	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/19/2016	8/25/2016	253		0	265	-12	0	0	0	-12
870	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	9/25/2016	1,176		0	1,232	-56	0	0	0	-56
871	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	5/25/2016	98		0	103	-5	0	0	0	-5
872	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	6/25/2016	235		0	246	-11	0	0	0	-11
873	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	7/25/2016	271		0	284	-13	0	0	0	-13
874	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	8/25/2016	287		0	301	-14	0	0	0	-14
875	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	9/25/2016	433		0	455	-22	0	0	0	-22
876	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	9/28/2016	19,079		0	18,963	116	0	0	0	116
877	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	10/25/2016	387		0	406	-19	0	0	0	-19
878	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	4/25/2016	173		0	180	-7	0	0	0	-7
879	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	12/25/2016	743		0	776	-33	0	0	0	-33
880	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	1/25/2017	582		0	606	-24	0	0	0	-24
881	FNMA POOL # MA2558 4 0%	31418BZY5		6/14/2016	8/25/2016	1,099		0	1,179	-80	0	0	0	-80
882	FNMA POOL # MA2558 4 0%	31418BZY5		6/14/2016	8/31/2016	44,554		0	44,606	-52	0	0	0	-52
883	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	4/15/2016	538		0	575	-37	0	0	0	-37
884	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	5/15/2016	665		0	711	-46	0	0	0	-46
885	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	6/15/2016	847		0	906	-59	0	0	0	-59
886	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	7/15/2016	146		0	156	-10	0	0	0	-10
887	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	8/15/2016	287		0	306	-19	0	0	0	-19
888	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	9/15/2016	299		0	319	-20	0	0	0	-20
889	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	10/15/2016	157		0	168	-11	0	0	0	-11
890	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	11/15/2016	356		0	381	-25	0	0	0	-25
891	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	12/15/2016	649		0	694	-45	0	0	0	-45
892	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	1/25/2017	109		0	113	-4	0	0	0	-4
893	FNMA POOL # AL6895 3.5%	3138EPUV4		7/28/2015	1/25/2017	0		0	0	0	0	0	0	0
894	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	1/25/2016	198		0	206	-8	0	0	0	-8
895	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	2/25/2016	99		0	103	-4	0	0	0	-4
896	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	3/25/2016	83		0	86	-3	0	0	0	-3
897	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	4/25/2016	304		0	315	-11	0	0	0	-11

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
898	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	5/25/2016	155		0	161	-6	0	0	0	-6
899	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	6/25/2016	344		0	357	-13	0	0	0	-13
900	FNMA POOL #AL6970 3 5%	3138EPW83		5/25/2016	6/25/2016	86		0	91	-5	0	0	0	-5
901	FNMA POOL #AL6970 3 5%	3138EPW83		5/25/2016	7/6/2016	4,762		0	4,738	24	0	0	0	24
902	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	7/6/2016	18,839		0	18,353	486	0	0	0	486
903	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	7/25/2016	198		0	206	-8	0	0	0	-8
904	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	6/25/2016	425		0	440	-15	0	0	0	-15
905	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	7/25/2016	446		0	462	-16	0	0	0	-16
906	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	8/25/2016	441		0	456	-15	0	0	0	-15
907	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	8/31/2016	33,114		0	32,699	415	0	0	0	415
908	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	9/25/2016	547		0	567	-20	0	0	0	-20
909	FNMA AL9121 4 0% 7/0	3138ERD31		11/1/2016	12/25/2016	336		0	358	-22	0	0	0	-22
910	FNMA AL9121 4 0% 7/0	3138ERD31		11/1/2016	1/25/2017	362		0	385	-23	0	0	0	-23
911	FNMA AR8596 3 5% 6/	3138W6RS7		7/8/2013	2/25/2016	28		0	28	0	0	0	0	0
912	FNMA AR8596 3 5% 6/	3138W6RS7		7/8/2013	3/25/2016	500		0	500	0	0	0	0	0
913	FNMA AR8596 3 5% 6/	3138W6RS7		7/8/2013	4/1/2016	14,271		0	13,601	670	0	0	0	670
914	FNMA AR8596 3 5% 6/	3138W6RS7		7/8/2013	4/25/2016	26		0	26	0	0	0	0	0
915	FNMA AS7601 4 0% 7/0	3138WHNT5		8/25/2016	9/25/2016	37		0	40	-3	0	0	0	-3
916	FNMA AS7601 4 0% 7/0	3138WHNT5		8/25/2016	10/25/2016	33		0	36	-3	0	0	0	-3
917	FNMA AS7601 4 0% 7/0	3138WHNT5		8/10/2016	10/25/2016	335		0	360	-25	0	0	0	-25
918	FNMA AS7601 4 0% 7/0	3138WHNT5		8/25/2016	11/25/2016	72		0	77	-5	0	0	0	-5
919	FNMA AS7601 4 0% 7/0	3138WHNT5		8/10/2016	11/25/2016	717		0	771	-54	0	0	0	-54
920	PRECISION CASTPARTS COF	740189105		5/1/2014	1/29/2016	14,100		0	15,166	-1,066	0	0	0	-1,066
921	FNMA POOL # AL6895 3 5%	3138EPUV4		7/28/2015	12/25/2016	58		0	60	-2	0	0	0	-2
922	PROGRESSIVE CORP OHIO	743315103		3/17/2016	11/16/2016	4,561		0	4,776	-215	0	0	0	-215
923	PROGRESSIVE CORP OHIO	743315103		1/29/2016	11/17/2016	5,259		0	4,986	273	0	0	0	273
924	PROGRESSIVE CORP OHIO	743315103		3/17/2016	11/17/2016	1,315		0	1,364	-49	0	0	0	-49
925	SOUTHWESTERN ENERGY	845467AL3		3/20/2015	2/3/2016	6,288		0	10 153	-3,865	0	0	0	-3 865
926	STARBUCKS CORP 4 3%	855244AH2		6/1/2015	1/20/2016	5,390		0	4,989	401	0	0	0	401
927	STARBUCKS CORP 4 3%	855244AH2		6/1/2015	1/20/2016	5,390		0	4,980	410	0	0	0	410
928	STARBUCKS CORP 4 3%	855244AH2		6/1/2015	1/27/2016	10,526		0	9,960	566	0	0	0	566
929	SUNTRUST BANKS INC	867914103		10/6/2016	12/29/2016	10,513		0	8,726	1,787	0	0	0	1,787
930	TD AMERITRADE HOLDING C	87236Y108		1/14/2015	2/17/2016	17,506		0	21,047	-3,541	0	0	0	-3,541
931	T J X COMPANIES INC	872540109		2/17/2016	6/24/2016	8,255		0	7,924	331	0	0	0	331
932	T J X COMPANIES INC	872540109		12/15/2015	6/24/2016	750		0	717	33	0	0	0	33
933	TESLA MOTORS INC	88160R101		2/11/2015	12/2/2016	15,859		0	18,516	-2,657	0	0	0	-2,657
934	TIFFANY & CO NEW	886547108		4/1/2016	6/17/2016	612		0	738	-126	0	0	0	-126
935	TIFFANY & CO NEW	886547108		4/4/2016	6/17/2016	5,508		0	6,589	-1 081	0	0	0	-1 081
936	TIFFANY & CO NEW	886547108		4/4/2016	6/28/2016	4,706		0	5,857	-1,151	0	0	0	-1,151
937	ADVANSIX INC	00773T101		5/1/2014	11/3/2016	9		0	7	2	0	0	0	2
938	ALEXION PHARMACEUTICAL	015351109		12/17/2015	2/10/2016	827		0	1,136	-309	0	0	0	-309
939	ALEXION PHARMACEUTICAL	015351109		1/14/2015	2/10/2016	4,411		0	5,678	-1,267	0	0	0	-1,267
940	ALEXION PHARMACEUTICAL	015351109		1/14/2015	3/17/2016	9,812		0	13,663	-3 851	0	0	0	-3,851
941	ALEXION PHARMACEUTICAL	015351109		1/14/2015	3/18/2016	3,858		0	5,323	-1,465	0	0	0	-1,465
942	ALLSTATE CORP	020002101		3/31/2016	11/8/2016	6,702		0	6,787	-85	0	0	0	-85
943	AMAZON COM INC	023135106		4/21/2015	11/11/2016	736		0	392	344	0	0	0	344
944	AMAZON COM INC	023135106		4/22/2015	11/11/2016	16,190		0	8,611	7,579	0	0	0	7,579
945	AMERICAN INTERNATIONAL	026874784		6/16/2015	6/27/2016	5,454		0	6,835	-1,381	0	0	0	-1,381
946	AMERICAN INTERNATIONAL	026874784		11/6/2015	6/27/2016	6,941		0	8,685	-1,744	0	0	0	-1,744
947	AMERICAN INTERNATIONAL	026874784		9/12/2012	6/27/2016	10,908		0	7,436	3,472	0	0	0	3,472
948	SIMON PROPERTY GROUP 5	828807CD7		3/23/2010	8/2/2016	11,303		0	9,901	1,402	0	0	0	1,402
949	SIMON PROPERTY GROUP 5	828807CD7		3/23/2010	8/11/2016	11,302		0	9,901	1 401	0	0	0	1,401
950	SOUTHWESTERN ENERGY	845467AL3		3/20/2015	2/2/2016	3,138		0	5,076	-1,938	0	0	0	-1,938
951	AMERICAN INTERNATIONAL	026874784		9/12/2012	6/28/2016	9,416		0	6,422	2,994	0	0	0	2 994
952	PROGRESSIVE CORP OHIO	743315103		1/28/2016	11/17/2016	1,315		0	1,230	85	0	0	0	85
953	PROGRESSIVE CORP OHIO	743315103		1/28/2016	11/18/2016	1,322		0	1,229	93	0	0	0	93
954	PROGRESSIVE CORP OHIO	743315103		1/28/2016	11/18/2016	1,322		0	1,230	92	0	0	0	92
955	PROGRESSIVE CORP OHIO	743315103		2/1/2016	11/18/2016	165		0	152	13	0	0	0	13
956	PROGRESSIVE CORP OHIO	743315103		2/1/2016	11/21/2016	2,464		0	2,276	188	0	0	0	188
957	PRUDENTIAL FINANCIAL INC	744320102		6/5/2015	12/13/2016	8,378		0	7,059	1,319	0	0	0	1,319
958	PRUDENTIAL FINANCIAL INC	744320102		11/6/2015	12/13/2016	2,828		0	2,367	461	0	0	0	461
959	RAYTHEON CO	755111507		11/11/2015	1/6/2016	7,808		0	7,359	449	0	0	0	449
960	RAYTHEON CO	755111507		1/14/2015	8/16/2016	706		0	530	176	0	0	0	176
961	RAYTHEON CO	755111507		11/11/2015	8/16/2016	5,222		0	4,392	830	0	0	0	830
962	RAYTHEON CO	755111507		8/27/2015	8/16/2016	988		0	735	253	0	0	0	253
963	REGENERON PHARMACEUT	75886F107		1/14/2015	1/28/2016	11,624		0	11,359	265	0	0	0	265
964	SCHLUMBERGER LTD	806857108		2/15/2013	5/20/2016	15,461		0	16 595	-1,134	0	0	0	-1,134
965	SCHLUMBERGER LTD	806857108		1/14/2015	5/20/2016	6,199		0	6 383	-184	0	0	0	-184
966	SCHLUMBERGER LTD	806857108		1/14/2015	6/16/2016	9,158		0	9,229	-71	0	0	0	-71

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
967	SCHWAB CHARLES CORP NE	808513105		6/8/2015	12/2/2016	8,127		0	6,974	1,153	0	0	0	1,153
968	SHERWIN WILLIAMS CO	824348106		3/14/2016	11/8/2016	14,487		0	16,522	-2,035	0	0	0	-2,035
969	SIMON PROPERTY GROUP 5	828807CD7		2/10/2010	8/2/2016	11,303		0	9,945	1,358	0	0	0	1,358
970	BRISTOL-MYERS SQUIBB CO	110122108		3/6/2015	8/17/2016	2,911		0	3,274	-363	0	0	0	-363
971	BRISTOL-MYERS SQUIBB CO	110122108		9/14/2015	8/17/2016	6,987		0	7,154	-167	0	0	0	-167
972	BRISTOL-MYERS SQUIBB CO	110122108		11/20/2015	8/17/2016	7,569		0	8,772	-1,203	0	0	0	-1,203
973	FNMA AS7601 4 0% 7/0	3138WHNT5		8/25/2016	11/28/2016	5,086		0	5,207	-121	0	0	0	-121
974	FNMA AS7601 4 0% 7/0	3138WHNT5		8/10/2016	11/28/2016	5,086		0	5,189	-103	0	0	0	-103
975	FNMA AS7601 4 0% 7/0	3138WHNT5		8/10/2016	12/9/2016	44,724		0	45,778	-1,054	0	0	0	-1,054
976	FNMA AS7601 4 0% 7/0	3138WHNT5		8/10/2016	12/25/2016	857		0	922	-65	0	0	0	-65
977	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	2/25/2016	408		0	447	-39	0	0	0	-39
978	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	3/25/2016	23		0	25	-2	0	0	0	-2
979	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	4/25/2016	1,228		0	1,346	-118	0	0	0	-118
980	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	5/25/2016	610		0	669	-59	0	0	0	-59
981	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	6/25/2016	22		0	24	-2	0	0	0	-2
982	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	7/25/2016	231		0	253	-22	0	0	0	-22
983	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	8/25/2016	19		0	21	-2	0	0	0	-2
984	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	9/25/2016	24		0	26	-2	0	0	0	-2
985	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	10/25/2016	20		0	22	-2	0	0	0	-2
986	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	11/25/2016	19		0	21	-2	0	0	0	-2
987	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	12/25/2016	21		0	23	-2	0	0	0	-2
988	FNMA POOL # AU6278 5 0%	3138X56Q5		1/6/2014	1/25/2017	20		0	22	-2	0	0	0	-2
989	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	7/25/2016	365		0	385	-20	0	0	0	-20
990	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	8/25/2016	390		0	411	-21	0	0	0	-21
991	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	9/25/2016	533		0	562	-29	0	0	0	-29
992	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	10/25/2016	714		0	753	-39	0	0	0	-39
993	AMCAR 2013-2 A3 0 65% 1	03064JAC9		4/3/2013	2/8/2016	140		0	140	0	0	0	0	0
994	AMERIPRISE FINANCIAL INC	03076C106		2/3/2010	1/28/2016	15,065		0	6,911	8,154	0	0	0	8,154
995	APPLIED MATERIALS INC	038222105		1/14/2015	8/19/2016	12,402		0	9,918	2,484	0	0	0	2,484
996	APPLIED MATERIALS INC	038222105		1/14/2015	9/23/2016	8,616		0	6,689	1,927	0	0	0	1,927
997	APPLIED MATERIALS INC	038222105		1/14/2015	12/9/2016	9,315		0	6,689	2,626	0	0	0	2,626
998	ARCHER DANIELS MIDLAND	039483102		5/11/2015	1/20/2016	1,891		0	3,100	-1,209	0	0	0	-1,209
999	ARCHER DANIELS MIDLAND	039483102		5/12/2015	1/20/2016	5,042		0	8,285	-3,243	0	0	0	-3,243
1000	ARCHER DANIELS MIDLAND	039483102		5/13/2015	1/20/2016	5,672		0	9,399	-3,727	0	0	0	-3,727
1001	ARCHER DANIELS MIDLAND	039483102		7/1/2015	1/20/2016	630		0	976	-346	0	0	0	-346
1002	BANK OF AMERICA CORP	060505104		11/22/2016	12/13/2016	10,613		0	9,499	1,114	0	0	0	1,114
1003	BANK OF AMERICA CORP	060505104		8/29/2016	12/13/2016	4,742		0	3,365	1,377	0	0	0	1,377
1004	BERKSHIRE HATHAWAY INC	084670702		4/23/2014	12/2/2016	11,040		0	8,774	2,266	0	0	0	2,266
1005	BIOGEN INC	09062X103		9/24/2013	4/1/2016	21,335		0	19,905	1 430	0	0	0	1,430
1006	BLACKROCK INC	09247X101		5/1/2014	11/16/2016	23,175		0	18,870	4,305	0	0	0	4,305
1007	BLACKROCK INC	09247X101		6/16/2016	11/16/2016	736		0	670	66	0	0	0	66
1008	BLACKROCK INC 6 25%	09247XAC5		5/27/2010	10/5/2016	5,236		0	5,674	-438	0	0	0	-438
1009	BLACKROCK INC 6 25%	09247XAC5		5/27/2010	11/4/2016	10,440		0	11,348	-908	0	0	0	-908
1010	AMCAR 2013-2 A3 0 65% 1	03064JAC9		4/3/2013	1/8/2016	1,364		0	1,363	1	0	0	0	1
1011	BOSTON PROPERTIES LP 4 1	10112RAS3		3/17/2014	9/23/2016	16,298		0	15,835	463	0	0	0	463
1012	BOSTON SCIENTIFIC CORP	101137107		4/19/2016	7/26/2016	4,975		0	4,127	848	0	0	0	848
1013	BRISTOL-MYERS SQUIBB CO	110122108		7/16/2015	3/31/2016	5,071		0	5,575	-504	0	0	0	-504
1014	BRISTOL-MYERS SQUIBB CO	110122108		11/20/2015	3/31/2016	1,268		0	1,350	-82	0	0	0	-82
1015	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	7/15/2016	693		0	706	-13	0	0	0	-13
1016	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	7/15/2016	277		0	299	-22	0	0	0	-22
1017	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	7/15/2016	139		0	151	-12	0	0	0	-12
1018	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	8/15/2016	668		0	680	-12	0	0	0	-12
1019	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	8/15/2016	267		0	288	-21	0	0	0	-21
1020	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	8/15/2016	134		0	145	-11	0	0	0	-11
1021	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	9/15/2016	810		0	825	-15	0	0	0	-15
1022	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	9/15/2016	324		0	350	-26	0	0	0	-26
1023	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	9/15/2016	162		0	176	-14	0	0	0	-14
1024	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	2/15/2016	532		0	542	-10	0	0	0	-10
1025	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	2/15/2016	213		0	230	-17	0	0	0	-17
1026	FORD MOTOR CREDIT CO 3	345397WD1		3/13/2014	10/28/2016	20,195		0	20,808	-613	0	0	0	-613
1027	FORD MOTOR CREDIT CO 3	345397WD1		6/7/2012	10/28/2016	5,049		0	5,000	49	0	0	0	49
1028	FORD MOTOR CREDIT CO 3	345397WD1		6/7/2012	10/31/2016	15,146		0	14,999	147	0	0	0	147
1029	FORTINET INC	34959E109		1/14/2015	11/16/2016	1,616		0	1,546	70	0	0	0	70
1030	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	2/20/2016	454		0	458	-4	0	0	0	-4
1031	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	3/20/2016	342		0	346	-4	0	0	0	-4
1032	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	4/20/2016	448		0	453	-5	0	0	0	-5
1033	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	5/20/2016	521		0	526	-5	0	0	0	-5
1034	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	6/20/2016	348		0	352	-4	0	0	0	-4
1035	GNMA II POOL # MA1599 3 0%	36179NX45		6/24/2014	7/20/2016	469		0	473	-4	0	0	0	-4

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
1036	GNMA II POOL # MA1599 3 0	36179NX45		6/24/2014	8/20/2016	595		0	601	-6	0	0	0	-6
1037	GNMA II POOL # MA1599 3 0	36179NX45		6/24/2014	8/25/2016	30,860		0	29,720	1,140	0	0	0	1,140
1038	GNMA II POOL # MA1599 3 0	36179NX45		6/24/2014	9/20/2016	489		0	494	-5	0	0	0	-5
1039	FHLMC GOLD A95828 4 5	312944PM7		12/17/2010	10/15/2016	657		0	669	-12	0	0	0	-12
1040	FHLMC GOLD A95828 4 5	312944PM7		1/30/2014	10/15/2016	263		0	284	-21	0	0	0	-21
1041	FEDERATED INVESTORS INC	314211103		11/11/2015	6/21/2016	1,978		0	2,087	-109	0	0	0	-109
1042	FEDERATED INVESTORS INC	314211103		11/17/2015	6/21/2016	479		0	501	-22	0	0	0	-22
1043	FEDERATED INVESTORS INC	314211103		11/17/2015	6/22/2016	2,487		0	2,598	-111	0	0	0	-111
1044	FEDERATED INVESTORS INC	314211103		11/16/2015	6/23/2016	2,122		0	2,173	-51	0	0	0	-51
1045	FEDERATED INVESTORS INC	314211103		11/17/2015	6/23/2016	3,365		0	3,475	-110	0	0	0	-110
1046	FEDEX CORP	31428X106		6/20/2012	1/4/2016	7,454		0	4,758	2,696	0	0	0	2,696
1047	FEDEX CORP	31428X106		6/21/2012	1/4/2016	4,874		0	3,105	1,769	0	0	0	1,769
1048	FEDEX CORP	31428X106		6/21/2012	1/5/2016	6,300		0	4,018	2,282	0	0	0	2,282
1049	F N F GROUP	31620R303		4/29/2015	11/11/2016	2,071		0	2,385	-314	0	0	0	-314
1050	F N F GROUP	31620R303		4/29/2015	11/14/2016	7,282		0	8,422	-1,140	0	0	0	-1,140
1051	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	1/15/2017	438		0	468	-30	0	0	0	-30
1052	FHLMC GOLD A90393 5 0	312938NJ8		3/8/2010	2/15/2016	1,455		0	1,515	-60	0	0	0	-60
1053	FHLMC GOLD A90393 5 0	312938NJ8		3/8/2010	3/15/2016	1,136		0	1,183	-47	0	0	0	-47
1054	FHLMC GOLD A90393 5 0	312938NJ8		3/8/2010	4/15/2016	130		0	135	-5	0	0	0	-5
1055	FHLMC GOLD A90393 5 0	312938NJ8		3/8/2010	5/15/2016	144		0	150	-6	0	0	0	-6
1056	FHLMC GOLD A90393 5 0	312938NJ8		3/8/2010	6/15/2016	230		0	239	-9	0	0	0	-9
1057	FHLMC GOLD A90393 5 0	312938NJ8		3/8/2010	7/15/2016	1,290		0	1,344	-54	0	0	0	-54
1058	FHLMC GOLD A90393 5 0	312938NJ8		3/8/2010	8/15/2016	1,707		0	1 777	-70	0	0	0	-70
1059	FHLMC GOLD A90393 5 0	312938NJ8		3/8/2010	9/15/2016	351		0	366	-15	0	0	0	-15
1060	FHLMC GOLD A90393 5 0	312938NJ8		3/8/2010	10/15/2016	121		0	126	-5	0	0	0	-5
1061	FHLMC GOLD A90393 5 0	312938NJ8		3/8/2010	11/15/2016	140		0	145	-5	0	0	0	-5
1062	FHLMC GOLD A90393 5 0	312938NJ8		3/8/2010	11/28/2016	48,464		0	45,145	3,319	0	0	0	3,319
1063	FHLMC GOLD A90393 5 0	312938NJ8		3/8/2010	12/15/2016	289		0	301	-12	0	0	0	-12
1064	FHLMC GOLD A90393 5 0	312938NJ8		3/8/2010	1/15/2017	74		0	77	-3	0	0	0	-3
1065	FHLMC GOLD A92821 5 0	312941D20		12/18/2014	2/15/2016	62		0	69	-7	0	0	0	-7
1066	FHLMC GOLD A92821 5 0	312941D20		12/18/2014	3/15/2016	98		0	108	-10	0	0	0	-10
1067	FHLMC GOLD A92821 5 0	312941D20		12/18/2014	4/15/2016	156		0	172	-16	0	0	0	-16
1068	FHLMC GOLD A92821 5 0	312941D20		12/18/2014	5/15/2016	95		0	106	-11	0	0	0	-11
1069	FHLMC GOLD A92821 5 0	312941D20		12/18/2014	6/15/2016	198		0	219	-21	0	0	0	-21
1070	FHLMC GOLD A92821 5 0	312941D20		12/18/2014	7/15/2016	188		0	208	-20	0	0	0	-20
1071	FHLMC GOLD A92821 5 0	312941D20		12/18/2014	8/15/2016	105		0	116	-11	0	0	0	-11
1072	FHLMC GOLD A92821 5 0	312941D20		12/18/2014	9/15/2016	105		0	116	-11	0	0	0	-11
1073	FHLMC GOLD A92821 5 0	312941D20		12/18/2014	10/15/2016	208		0	231	-23	0	0	0	-23
1074	FHLMC GOLD A92821 5 0	312941D20		12/18/2014	11/15/2016	70		0	77	-7	0	0	0	-7
1075	FHLMC GOLD A92821 5 0	312941D20		12/18/2014	12/15/2016	177		0	196	-19	0	0	0	-19
1076	FHLMC GOLD A92821 5 0	312941D20		12/18/2014	1/15/2017	92		0	102	-10	0	0	0	-10
1077	FNMA POOL # MA2558 4 0	31418BZY5		6/14/2016	9/25/2016	1,062		0	1,140	-78	0	0	0	-78
1078	FNMA POOL # MA2705 3 0	31418CAF1		7/8/2016	8/25/2016	109		0	114	-5	0	0	0	-5
1079	FNMA POOL # MA2705 3 0	31418CAF1		7/8/2016	9/25/2016	171		0	178	-7	0	0	0	-7
1080	FNMA POOL # MA2705 3 0	31418CAF1		7/8/2016	10/25/2016	162		0	169	-7	0	0	0	-7
1081	FNMA POOL # MA2705 3 0	31418CAF1		9/28/2016	10/25/2016	23		0	24	-1	0	0	0	-1
1082	FNMA POOL # MA2705 3 0	31418CAF1		7/8/2016	11/25/2016	174		0	181	-7	0	0	0	-7
1083	FNMA POOL # MA2705 3 0	31418CAF1		9/28/2016	11/25/2016	25		0	26	-1	0	0	0	-1
1084	FNMA POOL # MA2705 3 0	31418CAF1		9/28/2016	11/28/2016	4,902		0	5,123	-221	0	0	0	-221
1085	FNMA POOL # MA2705 3 0	31418CAF1		7/8/2016	12/25/2016	217		0	226	-9	0	0	0	-9
1086	FNMA POOL # MA2705 3 0	31418CAF1		7/8/2016	1/25/2017	242		0	252	-10	0	0	0	-10
1087	FNMA POOL # MA2737 3 0	31418CBF0		8/12/2016	10/25/2016	176		0	183	-7	0	0	0	-7
1088	FNMA POOL # MA2737 3 0	31418CBF0		8/12/2016	11/25/2016	189		0	196	-7	0	0	0	-7
1089	FNMA POOL # MA2737 3 0	31418CBF0		8/12/2016	11/28/2016	4,932		0	5,138	-206	0	0	0	-206
1090	FNMA POOL # MA2737 3 0	31418CBF0		8/12/2016	12/25/2016	155		0	161	-6	0	0	0	-6
1091	FNMA POOL # MA2737 3 0	31418CBF0		8/12/2016	1/25/2017	210		0	218	-8	0	0	0	-8
1092	FNMA POOL #MA2752 3 0	31418CBW3		8/31/2016	10/25/2016	229		0	241	-12	0	0	0	-12
1093	FNMA POOL #MA2752 3 0	31418CBW3		8/31/2016	11/25/2016	191		0	201	-10	0	0	0	-10
1094	FNMA POOL #MA2752 3 0	31418CBW3		8/31/2016	12/25/2016	191		0	201	-10	0	0	0	-10
1095	FNMA POOL #MA2752 3 0	31418CBW3		8/31/2016	1/25/2017	419		0	440	-21	0	0	0	-21
1096	FNMA POOL #MA2752 3 0	31418CBW3		11/21/2016	1/25/2017	105		0	108	-3	0	0	0	-3
1097	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	10/25/2016	351		0	363	-12	0	0	0	-12
1098	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	11/25/2016	366		0	378	-12	0	0	0	-12
1099	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	11/25/2016	67		0	69	-2	0	0	0	-2
1100	FNMA MA2775 2 5% 10	31418CCM4		10/18/2016	11/25/2016	33		0	34	-1	0	0	0	-1
1101	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	11/28/2016	4,969		0	5,112	-143	0	0	0	-143
1102	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	12/25/2016	373		0	386	-13	0	0	0	-13
1103	FNMA MA2775 2.5% 10	31418CCM4		10/11/2016	12/25/2016	34		0	35	-1	0	0	0	-1
1104	FNMA MA2775 2 5% 10	31418CCM4		10/18/2016	12/25/2016	34		0	35	-1	0	0	0	-1

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
1105	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	1/25/2017	424		0	439	-15	0	0	0	-15
1106	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	1/25/2017	39		0	40	-1	0	0	0	-1
1107	FNMA MA2775 2 5% 10	31418CCM4		10/18/2016	1/25/2017	39		0	40	-1	0	0	0	-1
1108	FNMA POOL MA2879 4 0%	31418CFV1		12/9/2016	1/25/2017	114		0	120	-6	0	0	0	-6
1109	FEDERATED INVESTORS INC	314211103		11/11/2015	6/16/2016	660		0	696	-36	0	0	0	-36
1110	FEDERATED INVESTORS INC	314211103		11/11/2015	6/17/2016	1,919		0	2,024	-105	0	0	0	-105
1111	FEDERATED INVESTORS INC	314211103		11/11/2015	6/20/2016	4,167		0	4,363	-196	0	0	0	-196
1112	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	2/15/2016	106		0	116	-10	0	0	0	-10
1113	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	3/15/2016	544		0	554	-10	0	0	0	-10
1114	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	3/15/2016	218		0	235	-17	0	0	0	-17
1115	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	3/15/2016	109		0	118	-9	0	0	0	-9
1116	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	4/15/2016	492		0	501	-9	0	0	0	-9
1117	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	4/15/2016	197		0	212	-15	0	0	0	-15
1118	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	4/15/2016	98		0	107	-9	0	0	0	-9
1119	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	5/15/2016	644		0	656	-12	0	0	0	-12
1120	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	5/15/2016	257		0	278	-21	0	0	0	-21
1121	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	5/15/2016	129		0	140	-11	0	0	0	-11
1122	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	6/15/2016	754		0	769	-15	0	0	0	-15
1123	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	6/15/2016	302		0	326	-24	0	0	0	-24
1124	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	6/15/2016	151		0	164	-13	0	0	0	-13
1125	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	6/20/2016	173		0	183	-10	0	0	0	-10
1126	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	7/20/2016	348		0	369	-21	0	0	0	-21
1127	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	8/20/2016	424		0	449	-25	0	0	0	-25
1128	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	9/20/2016	552		0	584	-32	0	0	0	-32
1129	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	10/4/2016	34,876		0	34,763	113	0	0	0	113
1130	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	10/20/2016	569		0	602	-33	0	0	0	-33
1131	GNMA POOL # MA3598 4 0	36179R7K9		4/15/2016	5/20/2016	139		0	150	-11	0	0	0	-11
1132	GNMA POOL # MA3598 4 0	36179R7K9		4/15/2016	5/20/2016	56		0	60	-4	0	0	0	-4
1133	GNMA POOL # MA3598 4 0	36179R7K9		4/15/2016	6/20/2016	276		0	296	-20	0	0	0	-20
1134	GNMA POOL # MA3598 4 0	36179R7K9		4/15/2016	6/20/2016	110		0	119	-9	0	0	0	-9
1135	GNMA POOL # MA3598 4 0	36179R7K9		4/15/2016	7/20/2016	643		0	691	-48	0	0	0	-48
1136	GNMA POOL # MA3598 4 0	36179R7K9		4/15/2016	7/20/2016	257		0	276	-19	0	0	0	-19
1137	GNMA POOL # MA3598 4 0	36179R7K9		4/15/2016	7/26/2016	20,916		0	21,029	-113	0	0	0	-113
1138	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	10/15/2016	131		0	143	-12	0	0	0	-12
1139	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	11/15/2016	853		0	869	-16	0	0	0	-16
1140	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	11/15/2016	341		0	368	-27	0	0	0	-27
1141	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	11/15/2016	171		0	186	-15	0	0	0	-15
1142	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	11/28/2016	4,997		0	5,004	-7	0	0	0	-7
1143	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	12/15/2016	721		0	735	-14	0	0	0	-14
1144	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	12/15/2016	288		0	311	-23	0	0	0	-23
1145	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	12/15/2016	48		0	52	-4	0	0	0	-4
1146	FHLMC GOLD A95828 4 5%	312944PM7		12/17/2010	1/15/2017	572		0	583	-11	0	0	0	-11
1147	FHLMC GOLD A95828 4 5%	312944PM7		1/30/2014	1/15/2017	229		0	247	-18	0	0	0	-18
1148	FHLMC GOLD A95828 4 5%	312944PM7		12/18/2014	1/15/2017	38		0	42	-4	0	0	0	-4
1149	FHLMC GOLD G30719 4 0%	3132J4AV1		3/13/2015	1/15/2016	225		0	243	-18	0	0	0	-18
1150	FHLMC GOLD G30719 4 0%	3132J4AV1		5/28/2015	1/15/2016	168		0	182	-14	0	0	0	-14
1151	FHLMC GOLD G30719 4 0%	3132J4AV1		10/20/2015	1/15/2016	56		0	61	-5	0	0	0	-5
1152	FHLMC GOLD G30719 4 0%	3132J4AV1		3/13/2015	2/15/2016	244		0	263	-19	0	0	0	-19
1153	FHLMC GOLD G30719 4 0%	3132J4AV1		5/28/2015	2/15/2016	183		0	197	-14	0	0	0	-14
1154	FHLMC GOLD G30719 4 0%	3132J4AV1		10/20/2015	2/15/2016	61		0	66	-5	0	0	0	-5
1155	FHLMC GOLD G30719 4 0%	3132J4AV1		3/13/2015	3/15/2016	156		0	169	-13	0	0	0	-13
1156	FHLMC GOLD G30719 4 0%	3132J4AV1		5/28/2015	3/15/2016	117		0	127	-10	0	0	0	-10
1157	FHLMC GOLD G30719 4 0%	3132J4AV1		10/20/2015	3/15/2016	39		0	42	-3	0	0	0	-3
1158	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	11/25/2016	677		0	714	-37	0	0	0	-37
1159	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	12/25/2016	838		0	884	-46	0	0	0	-46
1160	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	1/25/2017	475		0	501	-26	0	0	0	-26
1161	FNMA AY8429 3 5% 8/0	3138YNLK1		12/8/2016	1/25/2017	455		0	469	-14	0	0	0	-14
1162	FNMA POOL # BA0431 3 5% 2	3140E4PR2		4/20/2016	6/25/2016	320		0	336	-16	0	0	0	-16
1163	FNMA POOL # BA0431 3 5% 2	3140E4PR2		4/20/2016	7/25/2016	1,281		0	1,342	-61	0	0	0	-61
1164	FNMA POOL # BA0431 3.5% 2	3140E4PR2		4/20/2016	7/26/2016	64,306		0	64,072	234	0	0	0	234
1165	FNMA POOL # BA0431 3 5% 2	3140E4PR2		4/20/2016	8/25/2016	1,943		0	2,036	-93	0	0	0	-93
1166	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	8/25/2016	119		0	123	-4	0	0	0	-4
1167	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	9/25/2016	203		0	209	-6	0	0	0	-6
1168	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	10/25/2016	222		0	229	-7	0	0	0	-7
1169	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	11/25/2016	313		0	322	-9	0	0	0	-9
1170	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	12/25/2016	277		0	285	-8	0	0	0	-8
1171	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	1/25/2017	249		0	256	-7	0	0	0	-7
1172	FN BC0048 2 5% 11/01	3140EUBS7		11/19/2015	1/25/2016	434		0	440	-6	0	0	0	-6
1173	TIFFANY & CO NEW	886547108		4/13/2016	6/28/2016	4,118		0	4,986	-868	0	0	0	-868

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

	Amount
Long Term CG Distributions	122,153
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						6,845,564	0	0	6,875,274	-29,710	0	0	0	-29,710
1174	UBS COM MTG TR 2012-C1 3	90269GAC5		4/24/2012	7/12/2016	21		0	21	0	0	0	0	0
1175	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	7/12/2016	6		0	6	0	0	0	0	0
1176	UBS COM MTG TR 2012-C1 3	90269GAC5		4/24/2012	8/12/2016	75		0	76	-1	0	0	0	-1
1177	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	8/12/2016	21		0	23	-2	0	0	0	-2
1178	UBS COM MTG TR 2012-C1 3	90269GAC5		4/24/2012	9/12/2016	75		0	77	-2	0	0	0	-2
1179	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	9/12/2016	22		0	23	-1	0	0	0	-1
1180	UBS COM MTG TR 2012-C1 3	90269GAC5		4/24/2012	10/13/2016	84		0	86	-2	0	0	0	-2
1181	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	10/13/2016	24		0	26	-2	0	0	0	-2
1182	U S TREASURY BOND 3 0	912810RM2		9/9/2015	2/10/2016	5,511		0	4,960	551	0	0	0	551
1183	U S TREASURY BOND 3 0	912810RM2		9/9/2015	10/19/2016	22,003		0	19,839	2,164	0	0	0	2,164
1184	U S TREASURY BOND 2 5	912810RS9		8/31/2016	11/29/2016	36,211		0	42,269	-6,058	0	0	0	-6,058
1185	U S TREASURY BOND 2 5	912810RS9		8/18/2016	11/29/2016	9 053		0	10,533	-1,480	0	0	0	-1,480
1186	U S TREASURY NOTE	9128282A7		10/27/2016	10/31/2016	9,698		0	9,673	25	0	0	0	25
1187	UNITED STATES TREAS 1 37	9128282D1		10/13/2016	10/31/2016	14,774		0	14 841	-67	0	0	0	-67
1188	UNITED STATES TREAS 2 0	912828A42		11/9/2015	1/20/2016	5,135		0	5,047	88	0	0	0	88
1189	UNITED STATES TREAS 2 0	912828A42		11/9/2015	2/4/2016	25,828		0	25,233	595	0	0	0	595
1190	UNITED STATES TREAS 2 0	912828A42		1/28/2014	2/4/2016	5,166		0	4,942	224	0	0	0	224
1191	UNITED STATES TREAS 2 0	912828A42		1/28/2014	5/3/2016	5,173		0	4,942	231	0	0	0	231
1192	UNITED STATES TREAS 0 7	912828A91		1/14/2015	1/28/2016	5,005		0	5,024	-19	0	0	0	-19
1193	UNITED STATES TREAS 0 7	912828A91		12/29/2014	3/9/2016	10,006		0	10,002	4	0	0	0	4
1194	UNITED STATES TREAS 0 7	912828A91		1/14/2015	3/10/2016	10,005		0	10,047	-42	0	0	0	-42
1195	UNITED STATES TREAS 0 7	912828A91		5/5/2015	3/10/2016	25,014		0	25,079	-65	0	0	0	-65
1196	UBS COM MTG TR 2012-C1 3	90269GAC5		4/24/2012	11/13/2016	76		0	77	-1	0	0	0	-1
1197	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	11/13/2016	22		0	23	-1	0	0	0	-1
1198	UBS COM MTG TR 2012-C1 3	90269GAC5		4/24/2012	12/13/2016	85		0	86	-1	0	0	0	-1
1199	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	12/13/2016	24		0	26	-2	0	0	0	-2
1200	U S TREASURY BOND 2 5	912810RK6		5/5/2015	1/13/2016	4,618		0	4,603	15	0	0	0	15
1201	U S TREASURY BOND 2 5	912810RK6		5/19/2015	1/13/2016	18 473		0	17,916	557	0	0	0	557
1202	U S TREASURY BOND 3 0	912810RM2		6/1/2015	1/15/2016	15,548		0	15,186	362	0	0	0	362
1203	U S TREASURY BOND 3 0	912810RM2		11/3/2015	1/15/2016	5,183		0	4,996	187	0	0	0	187
1204	U S TREASURY BOND 3 0	912810RM2		11/3/2015	2/10/2016	16,534		0	14,988	1,546	0	0	0	1,546
1205	UNITED STATES TREAS 0 7	912828A91		12/29/2014	4/11/2016	5,009		0	5,001	8	0	0	0	8
1206	UNITED STATES TREAS 0 7	912828A91		12/29/2014	4/22/2016	5,009		0	5,001	8	0	0	0	8
1207	UNITED STATES TREAS 0 7	912828A91		12/29/2014	5/11/2016	10,020		0	10,002	18	0	0	0	18

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

		Date		Amount
1	Credit from prior year return		1	12,862
2	First quarter estimated tax payment		2	
3	Second quarter estimated tax payment		3	
4	Third quarter estimated tax payment		4	
5	Fourth quarter estimated tax payment		5	
6	Other payments		6	
7	Total		7	12,862

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

1	Distributable amounts for 2015 that remained undistributed at the beginning of the 2016 tax year	1	932,367
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	932,367