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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**  
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 ▶ Information about Form 990-PF and its instructions is at [www.irs.gov/form990pf](http://www.irs.gov/form990pf).

OMB No 1545-0052  
**2016**  
**Open to Public Inspection**

**For calendar year 2016, or tax year beginning 01-01-2016, and ending 12-31-2016**

Name of foundation THE GEOFFREY BEENE FOUNDATION		<b>A Employer identification number</b> 43-6936635	
Number and street (or P O box number if mail is not delivered to street address) Room/suite 13 EAST 69TH STREET		<b>B Telephone number</b> (see instructions) (212) 396-1200	
City or town, state or province, country, and ZIP or foreign postal code NEW YORK, NY 10021			
<b>G</b> Check all that apply: <input type="checkbox"/> Initial return <input type="checkbox"/> Initial return of a former public charity <input type="checkbox"/> Final return <input type="checkbox"/> Amended return <input type="checkbox"/> Address change <input type="checkbox"/> Name change		<b>D 1.</b> Foreign organizations, check here <input type="checkbox"/> <b>2.</b> Foreign organizations meeting the 85% test, check here and attach computation <input type="checkbox"/>	
<b>H</b> Check type of organization: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation		<b>E</b> If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/>	
<b>I</b> Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ 35,890,859		<b>J</b> Accounting method: <input checked="" type="checkbox"/> Cash <input type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____ (Part I, column (d) must be on cash basis)	
		<b>F</b> If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>	

<b>Part I Analysis of Revenue and Expenses</b> <small>(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions) )</small>		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
<b>Revenue</b>	<b>1</b> Contributions, gifts, grants, etc., received (attach schedule)				
	<b>2</b> Check <input checked="" type="checkbox"/> if the foundation is <b>not</b> required to attach Sch B				
	<b>3</b> Interest on savings and temporary cash investments	396,402	396,402		
	<b>4</b> Dividends and interest from securities	72,216	72,216		
	<b>5a</b> Gross rents				
	<b>b</b> Net rental income or (loss)				
	<b>6a</b> Net gain or (loss) from sale of assets not on line 10	-82,097			
	<b>b</b> Gross sales price for all assets on line 6a	12,110,845			
	<b>7</b> Capital gain net income (from Part IV, line 2)				
	<b>8</b> Net short-term capital gain				
	<b>9</b> Income modifications				
	<b>10a</b> Gross sales less returns and allowances				
<b>b</b> Less Cost of goods sold					
<b>c</b> Gross profit or (loss) (attach schedule)					
<b>11</b> Other income (attach schedule)	1,256,325	1,251,325			
<b>12 Total.</b> Add lines 1 through 11	1,642,846	1,719,943			
<b>Operating and Administrative Expenses</b>	<b>13</b> Compensation of officers, directors, trustees, etc	149,597	22,959		126,638
	<b>14</b> Other employee salaries and wages				
	<b>15</b> Pension plans, employee benefits				
	<b>16a</b> Legal fees (attach schedule)	2,973	297		2,676
	<b>b</b> Accounting fees (attach schedule)	10,657	6,394		4,263
	<b>c</b> Other professional fees (attach schedule)				
	<b>17</b> Interest				
	<b>18</b> Taxes (attach schedule) (see instructions)	35,080	30,000		4,330
	<b>19</b> Depreciation (attach schedule) and depletion				
	<b>20</b> Occupancy				
	<b>21</b> Travel, conferences, and meetings				
	<b>22</b> Printing and publications				
	<b>23</b> Other expenses (attach schedule)	142,700	105,620		37,080
	<b>24 Total operating and administrative expenses.</b> Add lines 13 through 23	341,007	165,270		174,987
	<b>25</b> Contributions, gifts, grants paid	1,352,457			1,352,457
<b>26 Total expenses and disbursements.</b> Add lines 24 and 25	1,693,464	165,270		1,527,444	
<b>27</b> Subtract line 26 from line 12					
<b>a Excess of revenue over expenses and disbursements</b>	-50,618				
<b>b Net investment income</b> (if negative, enter -0-)		1,554,673			
<b>c Adjusted net income</b> (if negative, enter -0-)					

**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
<b>Assets</b>	<b>1</b> Cash—non-interest-bearing . . . . .	67,641	547,966	547,966
	<b>2</b> Savings and temporary cash investments . . . . .	1,319,340	1,344,073	1,344,073
	<b>3</b> Accounts receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	<b>4</b> Pledges receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	<b>5</b> Grants receivable . . . . .			
	<b>6</b> Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions) . . . . .			
	<b>7</b> Other notes and loans receivable (attach schedule) ▶ _____ Less allowance for doubtful accounts ▶ _____			
	<b>8</b> Inventories for sale or use . . . . .			
	<b>9</b> Prepaid expenses and deferred charges . . . . .			
	<b>10a</b> Investments—U S and state government obligations (attach schedule)	9,069,566	8,412,274	8,318,431
	<b>b</b> Investments—corporate stock (attach schedule) . . . . .	961,194	1,010,569	1,186,964
	<b>c</b> Investments—corporate bonds (attach schedule) . . . . .	9,564,849	9,631,677	9,496,998
	<b>11</b> Investments—land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
	<b>12</b> Investments—mortgage loans . . . . .			
	<b>13</b> Investments—other (attach schedule) . . . . .	18,887,943	18,886,047	14,809,627
	<b>14</b> Land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
<b>15</b> Other assets (describe ▶ _____)	186,800	186,800	186,800	
<b>16 Total assets</b> (to be completed by all filers—see the instructions Also, see page 1, item I)	40,057,333	40,019,406	35,890,859	
<b>Liabilities</b>	<b>17</b> Accounts payable and accrued expenses . . . . .			
	<b>18</b> Grants payable . . . . .			
	<b>19</b> Deferred revenue . . . . .			
	<b>20</b> Loans from officers, directors, trustees, and other disqualified persons			
	<b>21</b> Mortgages and other notes payable (attach schedule). . . . .			
	<b>22</b> Other liabilities (describe ▶ _____)			
	<b>23 Total liabilities</b> (add lines 17 through 22) . . . . .		0	
<b>Net Assets or Fund Balances</b>	<b>Foundations that follow SFAS 117, check here</b> ▶ <input type="checkbox"/> <b>and complete lines 24 through 26 and lines 30 and 31.</b>			
	<b>24</b> Unrestricted . . . . .			
	<b>25</b> Temporarily restricted . . . . .			
	<b>26</b> Permanently restricted . . . . .			
	<b>Foundations that do not follow SFAS 117, check here</b> ▶ <input checked="" type="checkbox"/> <b>and complete lines 27 through 31.</b>			
	<b>27</b> Capital stock, trust principal, or current funds . . . . .			
	<b>28</b> Paid-in or capital surplus, or land, bldg, and equipment fund			
<b>29</b> Retained earnings, accumulated income, endowment, or other funds	40,057,333	40,019,406		
<b>30 Total net assets or fund balances</b> (see instructions) . . . . .	40,057,333	40,019,406		
<b>31 Total liabilities and net assets/fund balances</b> (see instructions) .	40,057,333	40,019,406		

**Part III Analysis of Changes in Net Assets or Fund Balances**

<b>1</b> 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) . . . . .	<b>1</b>	40,057,333
<b>2</b> Enter amount from Part I, line 27a . . . . .	<b>2</b>	-50,618
<b>3</b> Other increases not included in line 2 (itemize) ▶ _____	<b>3</b>	14,891
<b>4</b> Add lines 1, 2, and 3 . . . . .	<b>4</b>	40,021,606
<b>5</b> Decreases not included in line 2 (itemize) ▶ _____	<b>5</b>	2,200
<b>6</b> Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30 .	<b>6</b>	40,019,406

**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)
<b>1a</b> See Additional Data Table				
<b>b</b>				
<b>c</b>				
<b>d</b>				
<b>e</b>				

(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)
<b>a</b> See Additional Data Table			
<b>b</b>			
<b>c</b>			
<b>d</b>			
<b>e</b>			

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	
<b>a</b> See Additional Data Table			
<b>b</b>			
<b>c</b>			
<b>d</b>			
<b>e</b>			

<b>2</b> 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 }	<b>2</b>	-82,097
<b>3</b> 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		<b>3</b>	

**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 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	6,920,168	35,570,462	0 19455
2014	2,311,061	45,457,391	0 05084
2013	3,036,147	46,345,495	0 06551
2012	3,310,739	47,720,774	0 06938
2011	7,957,634	48,529,557	0 16398
<b>2</b> Total of line 1, column (d)			<b>2</b> 0 544251
<b>3</b> 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			<b>3</b> 0 108850
<b>4</b> Enter the net value of noncharitable-use assets for 2016 from Part X, line 5			<b>4</b> 35,413,412
<b>5</b> Multiply line 4 by line 3			<b>5</b> 3,854,750
<b>6</b> Enter 1% of net investment income (1% of Part I, line 27b)			<b>6</b> 15,547
<b>7</b> Add lines 5 and 6			<b>7</b> 3,870,297
<b>8</b> Enter qualifying distributions from Part XII, line 4			<b>8</b> 1,527,444

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)

Table with 11 rows for excise tax calculation. Includes categories like 'Exempt operating foundations', 'Domestic foundations', and 'Tax based on investment income'. Total amount owed is 24,039.

Part VII-A Statements Regarding Activities

Table with 10 rows for activity statements. Questions include 'Did the foundation attempt to influence any national, state, or local legislation?' and 'Has the foundation engaged in any activities that have not previously been reported to the IRS?'. Includes 'Yes' and 'No' columns.

Part VII-A Statements Regarding Activities (continued)

11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions). . . . . 11 No
12 Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions) . . . . . 12 No
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address N/A 13 Yes
14 The books are in care of EISIKOVIC & KANE LLP Telephone no (212) 944-7733
Located at 1430 BROADWAY SUITE 1105 NEW YORK NY ZIP+4 10018
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 -Check here . . . . . 15
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? Yes No
See instructions for exceptions and filing requirements for FinCEN Form 114, Report of Foreign Bank and Financial Accounts (FBAR) If "Yes," enter the name of the foreign country

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

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.
1a During the year did the foundation (either directly or indirectly)
(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 No
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 No
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 No
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 No
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes? 4a No
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 No

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

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?  Yes  No

(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?  Yes  No

(3) Provide a grant to an individual for travel, study, or other similar purposes?  Yes  No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions).  Yes  No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?  Yes  No

**b** If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?  Yes  No

Organizations relying on a current notice regarding disaster assistance check here.

**c** If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?  Yes  No

If "Yes," attach the statement required by Regulations section 53.4945–5(d)

**6a** Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?  Yes  No

**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?  Yes  No

If "Yes" to 6b, file Form 8870

**7a** At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?  Yes  No

**b** If yes, did the foundation receive any proceeds or have any net income attributable to the transaction?  Yes  No

**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	Title, and average hours per week (b) devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
G THOMPSON HUTTON 44 WHIPPOORWILL LAKE ROAD CHAPPAQUA, NY 10514	Trustee 30 00	87,497		
MAX EISIKOVIC 1430 BROADWAY NEW YORK, NY 10018	CFO 0 50	9,100		
MARA HUTTON 44 WHIPPOORWILL LAKE ROAD CHAPPAQUA, NY 10514	EXECUTIVE VP 35 00	53,000		

**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	Title, and average hours per week (b) 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.

**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. . . . . ▶

**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
<b>1</b>	
<b>2</b>	
<b>3</b>	
<b>4</b>	

**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
<b>1</b>	
<b>2</b>	
<b>3</b> All other program-related investments. See instructions	

**Total.** Add lines 1 through 3 . . . . . ▶

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

<b>1</b>	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
<b>a</b>	Average monthly fair market value of securities.	<b>1a</b>	19,796,349
<b>b</b>	Average of monthly cash balances.	<b>1b</b>	1,159,927
<b>c</b>	Fair market value of all other assets (see instructions).	<b>1c</b>	14,996,427
<b>d</b>	<b>Total</b> (add lines 1a, b, and c).	<b>1d</b>	35,952,703
<b>e</b>	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation).	<b>1e</b>	0
<b>2</b>	Acquisition indebtedness applicable to line 1 assets.	<b>2</b>	
<b>3</b>	Subtract line 2 from line 1d.	<b>3</b>	35,952,703
<b>4</b>	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions).	<b>4</b>	539,291
<b>5</b>	<b>Net value of noncharitable-use assets.</b> Subtract line 4 from line 3. Enter here and on Part V, line 4.	<b>5</b>	35,413,412
<b>6</b>	<b>Minimum investment return.</b> Enter 5% of line 5.	<b>6</b>	1,770,671

**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.)

<b>1</b>	Minimum investment return from Part X, line 6.	<b>1</b>	1,770,671
<b>2a</b>	Tax on investment income for 2016 from Part VI, line 5.	<b>2a</b>	31,093
<b>b</b>	Income tax for 2016 (This does not include the tax from Part VI).	<b>2b</b>	
<b>c</b>	Add lines 2a and 2b.	<b>2c</b>	31,093
<b>3</b>	Distributable amount before adjustments. Subtract line 2c from line 1.	<b>3</b>	1,739,578
<b>4</b>	Recoveries of amounts treated as qualifying distributions.	<b>4</b>	
<b>5</b>	Add lines 3 and 4.	<b>5</b>	1,739,578
<b>6</b>	Deduction from distributable amount (see instructions).	<b>6</b>	
<b>7</b>	<b>Distributable amount</b> as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1.	<b>7</b>	1,739,578

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

<b>1</b>	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
<b>a</b>	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26.	<b>1a</b>	1,527,444
<b>b</b>	Program-related investments—total from Part IX-B.	<b>1b</b>	
<b>2</b>	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes.	<b>2</b>	
<b>3</b>	Amounts set aside for specific charitable projects that satisfy the		
<b>a</b>	Suitability test (prior IRS approval required).	<b>3a</b>	
<b>b</b>	Cash distribution test (attach the required schedule).	<b>3b</b>	
<b>4</b>	<b>Qualifying distributions.</b> Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4.	<b>4</b>	1,527,444
<b>5</b>	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).	<b>5</b>	
<b>6</b>	<b>Adjusted qualifying distributions.</b> Subtract line 5 from line 4.	<b>6</b>	1,527,444

**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
<b>1</b> Distributable amount for 2016 from Part XI, line 7				1,739,578
<b>2</b> Undistributed income, if any, as of the end of 2016				
<b>a</b> Enter amount for 2015 only. . . . .				
<b>b</b> Total for prior years 20___, 20___, 20___				
<b>3</b> Excess distributions carryover, if any, to 2016				
<b>a</b> From 2011. . . . .	5,560,091			
<b>b</b> From 2012. . . . .	956,865			
<b>c</b> From 2013. . . . .	763,550			
<b>d</b> From 2014. . . . .	70,390			
<b>e</b> From 2015. . . . .	5,176,299			
<b>f</b> Total of lines 3a through e. . . . .	12,527,195			
<b>4</b> Qualifying distributions for 2016 from Part XII, line 4 ▶ \$ <u>1,527,444</u>				
<b>a</b> Applied to 2015, but not more than line 2a				
<b>b</b> Applied to undistributed income of prior years (Election required—see instructions). . . . .				
<b>c</b> Treated as distributions out of corpus (Election required—see instructions). . . . .	0			
<b>d</b> Applied to 2016 distributable amount. . . . .				1,527,444
<b>e</b> Remaining amount distributed out of corpus				
<b>5</b> Excess distributions carryover applied to 2016 (If an amount appears in column (d), the same amount must be shown in column (a) )	212,134			212,134
<b>6</b> Enter the net total of each column as indicated below:				
<b>a</b> Corpus Add lines 3f, 4c, and 4e Subtract line 5	12,315,061			
<b>b</b> Prior years' undistributed income Subtract line 4b from line 2b . . . . .				
<b>c</b> 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. . . . .				
<b>d</b> Subtract line 6c from line 6b Taxable amount—see instructions . . . . .				
<b>e</b> Undistributed income for 2015 Subtract line 4a from line 2a Taxable amount—see instructions . . . . .				
<b>f</b> Undistributed income for 2016 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2017 . . . . .				0
<b>7</b> 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). . . . .				
<b>8</b> Excess distributions carryover from 2011 not applied on line 5 or line 7 (see instructions). . . . .	5,347,957			
<b>9</b> Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a . . . . .	6,967,104			
<b>10</b> Analysis of line 9				
<b>a</b> Excess from 2012. . . . .	956,865			
<b>b</b> Excess from 2013. . . . .	763,550			
<b>c</b> Excess from 2014. . . . .	70,390			
<b>d</b> Excess from 2015. . . . .	5,176,299			
<b>e</b> Excess from 2016. . . . .				

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

**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 organization is a private operating foundation described in section  4942(j)(3) or  4942(j)(5)

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

	Tax year	Prior 3 years			<b>(e) Total</b>
	<b>(a) 2016</b>	<b>(b) 2015</b>	<b>(c) 2014</b>	<b>(d) 2013</b>	
<b>b</b> 85% of line 2a . . . . .					
<b>c</b> Qualifying distributions from Part XII, line 4 for each year listed . . . . .					
<b>d</b> Amounts included in line 2c not used directly for active conduct of exempt activities . . . . .					
<b>e</b> Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c . . . . .					

**3** Complete 3a, b, or c for the alternative test relied upon

**a** "Assets" alternative test—enter

**(1)** Value of all assets . . . . .

**(2)** Value of assets qualifying under section 4942(j)(3)(B)(i)

**b** "Endowment" alternative test— enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed. . . . .

**c** "Support" alternative test—enter

**(1)** Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties) . . . . .

**(2)** Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii). . . . .

**(3)** Largest amount of support from an exempt organization

**(4)** Gross investment income

**Part XV Supplementary Information (Complete this part only if the organization 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) )

**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

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**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 email address of the person to whom applications should be addressed

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

---

**c** Any submission deadlines

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

**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
<b>a</b> Paid during the year See Additional Data Table				
<b>Total . . . . .</b> ▶ <b>3a</b>				1,352,457
<b>b</b> Approved for future payment YMA FASHION SCHOLARSHIP FUND 36 WEST 20 STREET NEW YORK, NY 10011	N/A	501C3	SCHOLARSHIPS & EDUCATIONAL PROGRAMS	450,000
RESEARCH AMERICA 1101 KING STREET SUITE 520 ALEXANDRIA, VA 22314	N/A	501C3	MEDICAL RESEARCH	25,000
<b>Total . . . . .</b> ▶ <b>3b</b>				475,000





**Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d**

List and describe the kind(s) of property sold (e.g., real estate, (a) 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)
CAPITAL GROUP#92900 & 92901 PER ATTACHED	P	2016-01-01	2016-01-01
CAPITAL GROUP#92900 & 92901 PER ATTACHED	P	2001-01-01	2016-01-01
100000 BANK OF AMERICA CORP DTD 8/14/16	P	2015-10-08	2016-08-15
2000 BANK OF AMERICA CORP PFD 6 2%	P	2016-01-21	2016-06-07
2000 CITIGROUP INC PFD 6 3%	P	2016-01-26	2016-06-07
100000 DELL INC DTD 10/15/08	P	2015-10-29	2016-05-03
50000 ECHOSTAR DBS CORP DTD 8/1/06	P	2015-03-19	2016-02-01
1600 GOLDMAN SACHS GROUP INC	P	2016-02-16	2016-06-07
75000 LEXMARK INT'L INC	P	2016-06-22	2016-12-29
50000 ALLY FINANCIAL INC DTD 7/18/13	P	2015-03-04	2016-07-18

**Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h**

(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)
7,990,056		7,998,215	-8,159
2,379,832		2,392,471	-12,639
100,000		103,750	-3,750
52,351		49,799	2,552
52,319		49,799	2,520
104,500		105,500	-1,000
50,000		52,313	-2,313
42,633		39,839	2,794
80,422		80,063	359
50,000		50,000	

**Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l**

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	
			-8,159
			-12,639
			-3,750
			2,552
			2,520
			-1,000
			-2,313
			2,794
			359

**Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns a - d**

List and describe the kind(s) of property sold (e.g., real estate, (a) 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)
150000 COUNTRYWIDE FIN'L CORP DTD 5/16/06	P	2014-02-05	2016-05-16
100000 FORD MOTOR CREDIT CO LLC	P	2015-01-29	2016-12-15
5800 GOLDMAN SACHS GROUP INC	P	2013-05-06	2016-09-21
50000 INT'L LEASE FINANCE CORP	P	2015-03-05	2016-05-16
200000 SPRINT NEXTEL CORP	P	2014-02-03	2016-12-01
100000 WINDSTREAM CORP	P	2015-07-02	2016-10-19
50000 FIRST AMER BK CARPENTERS	P	2015-05-14	2016-05-31
200000 JP MORGAN CHASE BANK NA	P	2015-02-27	2016-09-06
200000 MERRILL LYNCH & COMPANY	P	2013-09-13	2016-05-16
Capital Gain Dividends			


**Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns e - h**

(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)
150,000		166,125	-16,125
100,000		107,350	-7,350
150,755		150,043	712
50,000		52,175	-2,175
200,000		218,500	-18,500
107,278		108,000	-722
50,000		50,000	
200,000		200,000	
200,000		219,000	-19,000
			699


**Form 990PF Part IV - Capital Gains and Losses for Tax on Investment Income - Columns i - l**

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	
			-16,125
			-7,350
			712
			-2,175
			-18,500
			-722
			-19,000

**Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
<b>a</b> <i>Paid during the year</i>				
NATIONAL MULTIPLE SCLEROSIS SOCIETY 733 THIRD AVENUE NEW YORK, NY 10017	N/A	501C3	MULTIPLE SCLEROSIS RESEARCH	2,500
NATIONAL MARFAN FOUNDATION 22 MANHASSET AVENUE PORT WASHINGTON, NY 11050	N/A	501C3	SAVING AND IMPROVING LIVES OF PEOPLE LIVING WITH MARFAN SYNDROME AND RELATED DISORDERS	7,500
MEMORIAL SLOAN KETTERING 1275 YORK AVENUE NEW YORK, NY 10065	N/A	501C3	CANCER RESEARCH AT THE GEOFFREY BEENE CANCER RESEARCH CENTER	1,220,000
OHIO STATE UNIVERSITY FOUNDATION 364 W Lane Ave COLUMBUS, OH 43201	N/A	501C3	CANCER BIKE RUN	255
RESEARCH AMERICA 1101 KING STREET SUITE 520 ALEXANDRIA, VA 22314	N/A	501C3	MEDICAL RESEARCH	20,000
<b>Total</b> . . . . . 				1,352,457
<b>3a</b>				

**Form 990PF Part XV Line 3 - Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
<b>a</b> <i>Paid during the year</i>				
RONALD MCDONALD HOUSE OF NY 405 East 73rd Street NEW YORK, NY 10021	N/A	501C3	PROVIDING HELP AND SUPPORT TO SICK CHILDREN AND THEIR FAMILIES	72,200
LEVINE CANCER INSTITUTE PER K-1 208 EAST BOULEVARD CHARLOTTE, NC 28203	N/A	501C3	CANCER RESEARCH	5,000
CFDA FOUNDATION 65 BLEECKER FLOOR 11 NEW YORK, NY 10012	N/A	501C3	SCHOLARSHIPS & EDUCATIONAL PROGRAMS	20,002
COLD SPRING HARBOR LAB ONE BURNGTOWN ROAD COLD SPRINGS HARBOR, NY 11724	N/A	501C3	RESEARCH AND EDUCATION AT THE FOREFRONT OF MOLECULAR BIOLOGY AND GENETICS	5,000
<b>Total</b> . . . . . <b>3a</b> 				1,352,457

**TY 2016 Accounting Fees Schedule****Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 16000303**Software Version:** 2016v3.0

<b>Category</b>	<b>Amount</b>	<b>Net Investment Income</b>	<b>Adjusted Net Income</b>	<b>Disbursements for Charitable Purposes</b>
ACCOUNTING FEES	19,757	11,854	0	7,903
ALLOCATED TO CFO COMPENSATION ON LINE 13	9,100	-5,460	0	-3,640

**TY 2016 General Explanation Attachment****Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 16000303**Software Version:** 2016v3.0**General Explanation Attachment**

Identifier	Return Reference	Explanation	
1		General Explanation Supplemental Information for Form 990-PF	PART VIII, LINE 1-COMPENSATION TO CFO DERIVED BY ALLOCATION OF TIME FOR MAX EISIKOVIC, WHICH WAS INCLUDED IN FEES PAID BY THE FOUNDATION TO HIS CPA FIRM FOR ACCOUNTING AND TAX SERVICES RENDERED

**TY 2016 Investments Corporate Bonds Schedule****Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 16000303**Software Version:** 2016v3.0

<b>Name of Bond</b>	<b>End of Year Book Value</b>	<b>End of Year Fair Market Value</b>
INVESTMENTS HELD @JPMORGAN PER ATTACHED	3,632,917	3,560,002
INVESTMENTS @ CAPITAL GROUP PER ATTACHED	3,459,642	3,412,177
INVESTMENTS @ CAPITAL GROUP PER ATTACHED	2,539,118	2,524,819

**TY 2016 Investments Corporate Stock Schedule****Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 16000303**Software Version:** 2016v3.0

<b>Name of Stock</b>	<b>End of Year Book Value</b>	<b>End of Year Fair Market Value</b>
INVESTMENTS @ CAPITAL GROUP PER ATTACHED	1,010,569	1,186,964

**TY 2016 Investments Government Obligations Schedule****Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 16000303**Software Version:** 2016v3.0**US Government Securities - End  
of Year Book Value:**

8,095,760

**US Government Securities - End  
of Year Fair Market Value:**

8,003,784

**State & Local Government  
Securities - End of Year Book  
Value:**

316,514

**State & Local Government  
Securities - End of Year Fair  
Market Value:**

314,647

**TY 2016 Investments - Other Schedule****Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 16000303**Software Version:** 2016v3.0

<b>Category/ Item</b>	<b>Listed at Cost or FMV</b>	<b>Book Value</b>	<b>End of Year Fair Market Value</b>
INVESTMENT IN GEOFFREY BEENE LLC	AT COST	18,886,047	14,809,627

**TY 2016 Legal Fees Schedule****Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 16000303**Software Version:** 2016v3.0

<b>Category</b>	<b>Amount</b>	<b>Net Investment Income</b>	<b>Adjusted Net Income</b>	<b>Disbursements for Charitable Purposes</b>
LEGAL FEES	2,973	297	0	2,676

**TY 2016 Other Assets Schedule****Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 16000303**Software Version:** 2016v3.0**Other Assets Schedule**

Description	Beginning of Year - Book Value	End of Year - Book Value	End of Year - Fair Market Value
COLLECTION OF GB DESIGNS & JEWELRY	159,800	159,800	159,800
FINE ART	27,000	27,000	27,000

**TY 2016 Other Decreases Schedule****Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 16000303**Software Version:** 2016v3.0

<b>Description</b>	<b>Amount</b>
NON DEDUCTIBLE EXPENSES PER K-1	2,200

**TY 2016 Other Expenses Schedule****Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 16000303**Software Version:** 2016v3.0**Other Expenses Schedule**

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
APPRAISER FEES	5,600			5,600
DUES AND SUBSCRIPTIONS	1,295			1,295
FOREIGN TAXES	32,268	32,268		
INSURANCE EXPENSES	35,549	7,110		28,439
INVESTMENT FEES	66,242	66,242		
PAYROLL PROCESSING FEE	1,746			1,746

**TY 2016 Other Income Schedule****Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 16000303**Software Version:** 2016v3.0**Other Income Schedule**

Description	Revenue And Expenses Per Books	Net Investment Income	Adjusted Net Income
OTHER INCOME	3,340	3,340	
ROYALTY INCOME	1,252,985	1,247,985	

**TY 2016 Other Increases Schedule****Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 16000303**Software Version:** 2016v3.0

<b>Description</b>	<b>Amount</b>
TIMING DIFFERENCE OF GAINS REPORTED BY CAPITAL GROUP	14,891

**TY 2016 Taxes Schedule****Name:** THE GEOFFREY BEENE FOUNDATION**EIN:** 43-6936635**Software ID:** 16000303**Software Version:** 2016v3.0

<b>Category</b>	<b>Amount</b>	<b>Net Investment Income</b>	<b>Adjusted Net Income</b>	<b>Disbursements for Charitable Purposes</b>
FEDERAL EXCISE TAX	30,000	30,000		
PAYROLL TAXES	4,330			4,330
STATE FILING FEES	750			

THE GEOFFREY BEENE FOUNDATION  
43-6936635  
FORM 990-PF, PART II  
INVESTMENTS HELD AT CAPITAL GROUP LLC

Description	Qty	Cost	Market Value
<b>US Government Obligations</b>			
FHLB 1 875% 3-13-20	105,000	103,474	105,992
FHLMC 1 0% 12-15-17	200,000	199,794	200,171
FNMA 1 25% 01/30/17	250,000	251,163	250,118
FNMA 1 75% 09/12/19	50,000	49,719	50,475
FNMA 2 625% 09-06-24	45,000	44,589	45,436
TSY INFL IX N/B 0 125% 07/15/2024	162,880	157,982	160,149
US Treasury Bond 2 5% 05/15/2046	40,000	42,791	35,547
US Treasury I/L FRN 0 125% 04/15/21	107,087	108,764	107,700
US Treasury I/L FRN 0 125% 04/15/17	223,488	224,251	223,922
US Treasury Note 0 625% 06/30/2018	170,000	169,880	168,938
US Treasury Notes 0 625% 07/31/17	25,000	24,958	24,989
US Treasury Notes 0 75% 07/15/19	170,000	169,847	167,530
US Treasury Notes 0 875% 06/15/19	160,000	160,356	158,347
US Treasury Notes 0 875% 11/15/17	165,000	164,820	165,007
US Treasury Notes 1 125% 07/31/21	170,000	169,940	164,352
US Treasury Notes 1 375% 03/31/20	110,000	110,357	109,441
US Treasury Notes 1 5% 01/31/22	105,000	104,377	102,646
US Treasury Notes 1 50% 12/31/18	115,000	113,707	115,687
US Treasury Notes 1 625% 06/30/20	245,000	248,616	245,158
US Treasury Notes 1 75% 01/31/23	130,000	132,615	127,024
US Treasury Notes 2 125% 06/30/22	50,000	50,953	50,176
US Treasury Notes 2 125% 11/30/23	165,000	164,239	163,904
US Treasury Notes 2 125% 12/31/22	155,000	158,227	154,939
US Treasury Notes 0 75% 02/15/19	20,000	19,898	19,801
US Treasury Notes 1 00% 03/15/19	105,000	104,528	104,442
US Treasury Notes 1 125% 06/30/21	420,000	421,641	406,555
US Treasury Notes 1 25% 03/31/21	25,000	24,886	24,423
US Treasury Notes 1 375% 04/30/21	165,000	166,128	161,884
US Treasury Notes 1 375% 05/31/21	105,000	105,078	102,913
US Treasury Notes 1 375% 06/30/23	335,000	336,688	318,276
US Treasury Notes 1 625% 05/15/26	230,000	232,893	214,475
UTD MEX ST GVT GLOBAL 4 0% 10-02-23	18,000	18,279	18,043
<b>Total US Government Obligations</b>		<b>4,555,438</b>	<b>4,468,460</b>
<b>State and Municipal Obligations</b>			
Illinois ST Taxable Pension 5 10% 06/01/2033	25,000	24,487	22,338
Industry CA TAL AGM Taxable 15A 3 139% 01-01-20	55,000	55,815	55,963
NJ EDA SCH FACS Taxable 15YY 4 447% 06-15-20	20,000	20,000	20,197
<b>Total State and Municipal Obligations</b>		<b>100,302</b>	<b>98,498</b>

### Corporate Bonds

Americam Campus Communities Inc Sr Unsec 4 125% 07/01/24	15,000	15,060	15,379
Corporate Office Prop LP Sr Unsec 5 25% 02/15/24	5,000	4,939	5,209
DDR Corp Sr Unsec 4 25% 02/01/26	15,000	14,885	15,084
ERP Operating LP Sr Unsec 4 625% 12/15/21	15,000	15,882	16,293
Essex Portfolio LP Sr Unsec 3 5% 04/01/25	15,000	14,962	14,774
Kimco Realty Corp SR Unsec 3 4% 11/01/22	5,000	4,966	5,074
Simon Property Group Sr Unsec 2 5% 07/15/2021	15,000	14,988	15,014
Amcar 14-3 A3 1 15% 06/10/19/06/08/17	5,212	5,212	5,210
Carmx 14-3 A3 1 33% 06/17/19	14,339	14,338	14,332
Crart 15-1 A4 1 82% 09/15/20/05/15/19	45,000	44,916	45,149
Crart 15-1 B 2 51% 02/16/21/05/15/19	10,000	9,998	9,970
Fordf 15-1 A1 1 42% 01/15/20/18	125,000	124,422	124,885
Fordf 16-3 A1 1 70% 07/15/20/21	10,000	9,998	9,897
SDART 15-1 A3 1 27% 02/15/19	33,651	3,351	3,351
SDART 15-3 C 2 74% 01/15/21	85,000	86,434	85,850
SDART 16-2 A3 1 56% 05/15/20	25,000	24,996	24,979
SDART 16-2 C 2 66% 11/15/21	15,000	14,997	15,041
CGCMT 15-GC35 AAB 3 608% 11/10/48/04/10/25	20,000	20,599	20,746
CSMC 07-C5 A4 Var 09/15/40/17	62,698	69,422	63,594
FGTW 3 5 C91793 10/01/34	72,158	76,014	74,621
FHMS K013 A2 3 974% 01/25/21	15,000	15,956	16,034
FHMS K018 A2 2 791% 01/25/22	30,000	30,900	30,653
FNA 15-M13 ASQ2 (MF) 1 646% 09/25/19	95,000	95,838	94,886
FNCL 3 0 TBA 01/17 01/01/47	105,000	104,311	104,308
FNCL 5 0 A15236 MHA 06/01/41	45,790	49,988	50,046
FNCL 3 5 MA2497 01/01/36	149,714	156,681	155,046
Freddie Mac Ser 3272 CL PA 6% 02/15/37	10,659	11,814	12,026
G2RF 5 110 756694 11/20/61	80,720	86,379	85,134
G2RF 6 64 AA7554 07/20/64	41,760	45,420	43,956
LBUBS 07-C2 A1A 5 387% 02/15/40	27,480	29,807	27,558
MSBAM 15-C25 ASB 3 383% 10/15/48/06/15/25	20,000	20,599	20,396
WBCMT 07-C31 AM 5 591% 04/15/47	50,000	53,783	50,317
3M Company SR UNSEC 1 625% 09/19/21	50,000	50,028	48,726
Abbott Laboratories SR Unsec 2 35% 11/22/19	20,000	19,980	20,024
Abbott Laboratories SR Unsec 2 9% 11/30/21	10,000	9,982	9,972
Abbott Laboratories SR Unsec 3 75% 11/30/26	5,000	4,963	4,965
ABBVIE Inc SR Unsec 2 3% 05-14-21	10,000	9,983	9,798
ABBVIE Inc SR Unsec 2 5% 05-14-20	35,000	34,916	35,009
ABBVIE Inc SR Unsec 2 85% 05-14-23	10,000	9,999	9,701
ABBVIE Inc SR Unsec 3 6% 05-14-25	5,000	4,991	4,952
ACE INA HOLDINGS INC SR UNSEC 2 3% 11-03-20	15,000	14,992	14,997
ACE INA HOLDINGS INC SR UNSEC 2 875% 11-03-22	5,000	4,994	5,041
Actavis Funding SCS SR Unsec 3 0% 03-12-20	30,000	29,999	30,416
Actavis Funding SCS SR Unsec 3 8% 03-15-25	40,000	39,858	40,047
Aetna Inc Sr Unsec 1 7% 06/07/2018	10,000	10,012	9,991

Aetna Inc Sr Unsec 1 9% 06/07/2019	10,000	10,026	9,977
Aetna Inc Sr Unsec 2 4% 06/15/2021	10,000	10,083	9,955
Aetna Inc Sr Unsec 3 2% 06/15/2026	15,000	15,038	14,839
AIG Group SR Unsec 2 3% 07-16-19	15,000	14,970	15,071
Allstate Corp Sr Unsec 3 28% 12/15/26	10,000	9,986	10,033
Alphabet Inc Sr Unsec 1 998% 08/15/26	20,000	19,584	18,357
Altria Group Inc Sr Unsec 4% 01-31-24	20,000	19,876	21,132
American Honda Finance Corp SR Unsec 2 3% 09-09-26	5,000	4,985	4,667
Amgen Inc Sr Unsec 1 85% 08/19/21	5,000	4,995	4,808
Amgen Inc Sr Unsec 2 25% 08/19/23	15,000	14,962	14,111
Amgen Inc Sr Unsec 2 6% 08/19/26	10,000	9,994	9,197
Anadarko Petroleum Corp Sr Unsec 5 55% 03/15/26	5,000	4,985	5,596
Anheuser-Buscg Inbev Sr Unsec 2 65% 02/01/21	40,000	39,875	40,230
APPLE Inc SR Unsec 1 55% 08-04-21	10,000	9,986	9,668
Astrazeneca Plc SR Unsec 3 375% 11-16-25	15,000	14,861	14,896
AT&T Inc Sr Unsec 2 8% 02-17-21	15,000	14,973	14,881
Bank of America Corp SR Unsec 2 65% 10-19-20	25,000	24,992	25,014
Bank of America Corp SR Unsec 3 875% 08-01-25	45,000	44,948	45,757
BB&T Corp SR Unsec 2 45% 01-15-20	40,000	40,401	40,314
BB&T Corp SR Unsec 2 625% 06-29-20	15,000	15,125	15,117
Berkshire Hathaway Sr Unsec 2 0% 08/15/18	25,000	25,004	25,178
BNP Paribas Frn Sr Unsec (L+48) 03-17-17	20,000	20,000	20,011
Boardwalk Pipelines SR UNSEC 4 95% 12-15-24	15,000	14,823	15,402
Boeing Co Sr Unsec 1 65% 10/30/20	10,000	9,868	9,808
Celgene Corp SR Unsec 2 125% 08-15-18	5,000	5,000	5,020
Celgene Corp SR Unsec 2 875% 08-15-20	5,000	4,991	5,057
Charter Comm CCO Sr Sec 1st Lien 4 464% 07/23/22	15,000	15,557	15,675
Charter Comm CCO Sr Sec 1st Lien 4 908% 07/23/25	10,000	10,364	10,539
Cisco Systems Inc Sr Unsec 2 2% 09/20/23	25,000	24,949	24,049
Citigroup Inc 4 45% 09/29/2027	7,000	7,021	7,111
Citigroup Inc SR Unsec 2 35% 08/2/2021	40,000	40,015	39,128
Cocoa-Cola CO Sr Unsec 1 375% 05/30/19	50,000	49,965	49,668
Comcast Corp SR Unsec 2 35% 01/15/2027	20,000	20,071	18,461
Conocophillips Sr Unsec 4 2% 03/15/21	5,000	4,998	5,311
Conocophillips Sr Unsec 4 95% 03/15/26	5,000	4,998	5,520
Dominion Gas Hldgs LLC SR Unsec 2 8% 11-15-20	4,000	3,987	4,036
Duke Energy Corp Sr Unsec 1 8% 09-01-21	30,000	29,997	28,899
Duke Energy Corp Sr Unsec 2 65% 09-01-26	20,000	19,938	18,667
Enbridge Inc 5 60% 04/01/17	20,000	22,295	20,205
Enbridge Inc Sr Unsec 4 0% 10-01-23	20,000	19,800	20,304
Enlink Midstream Partners SR UNSEC 4 4% 04-01-2024	10,000	10,226	9,936
General Motors Co SR UNSEC 4 0% 04-01-25	5,000	4,964	4,899
Gilead Sciences Inc Sr Unsec 3 25% 09-1-22	10,000	9,986	10,207
Gilead Sciences Inc Unsec 3 5% 02-1-25	10,000	9,991	10,111
GM Financial SR Unsec 3 1% 01-15-19	30,000	29,986	30,318
GM Financial SR Unsec 4 0% 10-06-26	10,000	9,968	9,615
Goldman Sachs Group Inc Sr Unsec 3 75% 02-25-26	5,000	4,988	5,015

Goldman Sachs Group Sr Unsec 2 35% 11-15-21	15,000	14,498	14,573
Halliburton Co SR Unsec 3 8% 11-15-25	5,000	4,986	5,080
Home Depot Inc Sr Unsec 2 125% 09/15/26	35,000	34,616	32,284
Honeywell Intl Sr Unsec 1 4% 10/30/19	20,000	19,984	19,815
Honeywell Intl Sr Unsec 1 85% 11/01/21	20,000	19,999	19,545
Johnson & Johnson Sr Unsec 1 125% 03/01/19	40,000	39,995	39,679
Johnson & Johnson Sr Unsec 2 45% 03/01/26	30,000	29,958	28,693
JP Morgan Chase SR Unsec 2 55% 03-01-21	70,000	69,948	69,780
Kimco Realty Corp SR Unsec 2 8% 10-01-26	20,000	19,834	18,595
Kinder Morgan Engy Sr Unsec 4 25% 09-01-24	15,000	14,975	15,319
Kroger Co Sr Unsec 2 01% 01/15/19	13,000	12,985	13,030
Lockheed Martin Corp SR Unsec 3 55% 01-15-26	5,000	4,961	5,109
Microsoft Corp Sr Unsec 2 4% 08/08/26	35,000	34,935	33,065
Molson Coors Brewing Co Sr Unsec 2 1% 07/15/21	5,000	4,998	4,870
Molson Coors Brewing Co Sr Unsec 3 0% 07/15/26	5,000	4,992	4,727
Morgan Stanley Sr Unsec 3 125% 07-27-26	15,000	14,898	14,331
Morgan Stanley Sr Unsec FRN (L+40) 10-24-23	30,000	30,000	30,333
Newell Rubbermaid Sr Unsec 3 15% 04-01-21	10,000	10,041	10,177
Newell Rubbermaid Sr Unsec 3 85% 04-01-23	20,000	20,152	20,746
Newell Rubbermaid Sr Unsec 4 2% 04-01-26	10,000	9,980	10,438
Nike Inc Sr Unsec 2 375% 11/01/26	30,000	29,957	28,305
Oracle Corp Sr Unsec 2 375% 01-15-19	15,000	15,110	15,201
Pacificorp 5 65% 07/15/18	20,000	23,319	21,204
Pepsico Inc Sr Unsec 1 35% 10/04/19	15,000	14,998	14,886
Pepsico Inc Sr Unsec 1 7% 10/06/21	20,000	19,973	19,430
Philip Morris Intl Inc SR Unsec 1 875% 02-25-21	5,000	4,959	4,893
Philip Morris Intl Inc SR Unsec 2 125% 05-10-23	15,000	14,850	14,302
Philip Morris Intl Inc SR Unsec 2 75% 02-25-26	10,000	9,920	9,613
Philip 66 Partners SR Unsec 3 55% 10-01-26	5,000	4,995	4,839
Progress Energy Inc Sr Unsec 7 05% 03-15-19	20,000	24,185	22,109
Prudential Financial Inc Frn Sr Unsec (L+78) 08-15-18	20,000	20,000	20,070
Pub Svc EI & Gas Sr Sec 1st Lien 1 9% 03/15/21	9,000	8,986	8,840
Pub Svc EI & Gas Sr Sec 1st Lien 2 25% 09/15/26	25,000	24,918	23,199
Reynolds American Inc Sr Unsec 3 25% 06/12/20	15,000	15,497	15,370
Shell Intl Finance SR Unsec 1 875% 05-10-21	10,000	9,946	9,777
Shell Intl Finance SR Unsec 2 5% 09-12-26	15,000	14,848	14,074
Shell Intl Finance SR Unsec 2 875% 05-10-26	10,000	9,967	9,668
Shire Sr Unsec 1 9% 09/23/19	20,000	19,984	19,759
Shire Sr Unsec 2 4% 09/23/21	10,000	9,989	9,671
Shire Sr Unsec 2 875% 09/23/23	5,000	4,999	4,759
Starbucks Corp Sr Unsec 2 0% 12-05-18	10,000	9,979	10,100
Statoil Asa Sr Unsec 2 25% 11-08-19	20,000	20,264	20,166
TC Pipelines SR Unsec 4 375% 03-13-25	15,000	14,936	15,121
Teva Pharmaceutical Sr Unsec 1 7% 07/19/19	15,000	14,999	14,738
Teva Pharmaceutical Sr Unsec 2 2% 07/21/21	15,000	15,030	14,350
Teva Pharmaceutical Sr Unsec 2 8% 07/21/23	5,000	4,983	4,733
Teva Pharmaceutical Sr Unsec 3 15% 10/01/26	5,000	4,987	4,610

Teva Pharmaceutical Sr Unsec 4 1% 10/01/46	5,000	4,958	4,284
Teva Pharmaceutical Sr Unsec 1 4% 07/20/18	5,000	4,996	4,959
Toyota Mtr Credit Sr Unsec 1 7% 02/19/19	50,000	49,994	49,842
Toyota Mtr Credit Sr Unsec 2 25% 10/18/23	15,000	14,960	14,460
United Health Group Sr Unsec 3 35% 07-15-22	15,000	14,982	15,455
United Health Group Sr Unsec 3 75% 07-15-25	15,000	14,959	15,528
Verizon Communications Sr Unsec 1 375% 08-15-19	15,000	14,999	14,767
Verizon Communications Sr Unsec 1 75% 08-15-21	2,000	1,991	1,919
Verizon Communications Sr Unsec 2 625% 08-15-26	15,000	14,965	13,808
Verizon Communications Sr Unsec 4 125% 08-15-46	10,000	10,021	9,050
Viacom Inc Sr Unsec 2 5% 09-01-18	25,000	24,853	25,075
Viacom Inc Sr Unsec 3 875% 04-01-24	15,000	14,995	14,580
Virginia Elec & Pwr Sr Unsec Serv A 3 1% 05-15-25	20,000	19,983	19,869
Visa Inc SR Unsec 2 2% 12-14-20	25,000	24,979	25,078
Wellpoint Inc Sr Unsec 2 3% 07-15-18	10,000	9,958	10,065
Wells Fargo Co Sr Unsec 2 1% 07-26-21	40,000	39,962	38,922
Wells Fargo Co Sr Unsec 2 5% 03-04-21	25,000	24,994	24,815
Williams Partners LP Sr Unsec 4 5% 11-15-23	20,000	19,879	20,545
Zimmer Holdings SR Unsec 3 15% 04-01-22	15,000	14,962	14,959
<b>Total Corporate Bonds</b>		<b>3,459,642</b>	<b>3,412,177</b>

#### Corporate Stocks

Chevron Group	160	12,702	18,832
ConocoPhillips	185	7,838	9,276
Enbridge Inc US\$	550	22,485	23,166
EOG Resources Inc	100	7,035	10,110
Exxon Mobil Corp	130	9,748	11,734
Halliburton CO	140	4,868	7,573
Occidental Petroleum Corp	160	10,803	11,397
Schlumberger LTD	225	16,148	18,889
Monsanto Co New Com	120	10,073	12,625
Praxair	65	6,961	7,617
Sherwin Williams CO	10	2,697	2,687
Boeing Co	85	10,940	13,233
CH Robinson Worldwide Inc	85	6,070	6,227
Canadian National Railway Co US\$	115	7,554	7,751
Eaton Corp PLC	170	8,514	11,405
General Electric Co (USD)	260	7,944	8,216
Hexcel Corp	280	12,197	14,403
Ilex Corp	100	7,015	9,006
Lockheed Martin Corp	10	2,402	2,499
Nielsen Holdings PLC	185	8,393	7,761
Norfolk Southern Corp	195	14,858	21,074
Northrop Grumman Corp	40	8,354	9,303
Transdigm Group Inc	36	8,092	8,963
Union Pacific Corp	25	1,838	2,592
Waste Connections Inc	300	19,650	23,577
Waste Management Inc	105	5,719	7,446
Advanced Auto Parts Inc	100	15,854	16,912
Amazon com Inc	22	17,084	16,497
Carnival Corp Common Paired Stock	115	5,212	5,987

Charter Communications Inc Cl A	72	13,564	20,730
Comcast Corp CL A (New)	371	19,618	25,618
Dollar General Corp	200	14,652	14,814
Home Depot Inc	24	1,366	3,218
Newell Brands Inc	600	23,132	26,790
Nike Inc CL B	154	6,575	7,828
Norwegian Cruise Line Holdings LTD	155	7,995	6,592
Panera Bread CO CL A	60	11,516	12,305
Priceline Group Inc/The	4	4,584	5,864
Scripps Networks Interactive CL A	120	5,818	8,564
Starbucks Corp	340	15,177	18,877
Yum Brands Inc	125	6,650	7,916
Yum China Holdings Inc	125	2,634	3,265
Coca-Cola Co	220	9,518	9,121
Diageo PLC Sponsored ADR	180	18,898	18,709
Mondelez International Inc	100	4,079	4,433
Nestle Nam Spon Adr	170	12,439	12,196
Philip Morris International Inc	200	15,686	18,298
Proctor & Gamble Co	315	22,747	26,485
Reckitt Benckiser Group Plc Spon Adr	150	2,776	2,520
Unilever PLC ADR Amer Shs Spon	260	10,342	10,582
Aetna Inc	130	13,925	16,121
Amerisourcebergen Corp	45	4,283	3,519
Astrazeneca Plc Adr	410	11,356	11,201
Cerner Corp	320	19,143	15,158
Danaher Corp	212	12,129	16,502
Davita Inc	20	1,367	1,284
Express Scripts Holding Co	220	17,769	15,134
Gilead Sciences Inc	127	9,273	9,094
Incyte Corp	80	8,054	8,022
Johnson & Johnson	40	4,764	4,608
Medtronic PLC	270	19,387	19,232
Novo Nordisk A/S CL B ADR	60	3,196	2,152
Ultragenyx Pharmaceutical Inc	60	4,181	4,219
United Health Group Inc	113	14,528	18,085
Aon PLC	106	9,462	11,822
Bank of New York Mellon Corp	125	4,938	5,923
Chubb LTD	185	20,613	24,442
CME Group Inc	185	16,525	21,340
Goldman Sachs Group Inc	59	10,112	14,128
JP Morgan Chase & Co	245	14,998	21,141
Marsh & McLennan Cos Inc	430	22,180	29,064
Moodys Corp	80	7,794	7,542
New York Community Bancorp	455	6,820	7,239
PNC Financial Services Group Inc	35	3,069	4,094
Wells Fargo & Co (New)	386	15,416	21,272
Accenture PLC US\$	30	2,883	3,514
Alphabet Inc CL A	1	623	792
Alphabet Inc CL C	13	3,859	10,034
Analog Devices Inc	200	11,760	14,524
Apple Inc	158	13,977	18,300
ASML Holding NV	60	6,225	6,732
Automatic Data Processing Inc	210	16,578	21,584
Broadcom Corp	90	10,606	15,909
HP Inc	570	5,970	8,459
Jabil Circuit Inc	110	2,407	2,604

Jack Henry & Assoc Inc	285	23,218	25,302
Microsoft Corp	450	21,812	27,963
Texas Instruments Inc	300	14,232	21,891
Trimble Inc	95	2,799	2,864
Verisign Inc	20	1,359	1,521
Visa Inc CL A	357	21,897	27,853
Xilinx Inc	90	4,370	5,433
Verizon Communications	300	13,094	16,014
Sempra Energy	155	15,308	15,599
American Tower Corp	120	10,473	12,682
Crown Castle International Corp	165	14,663	14,317
Iron Mountain Incorporated	285	8,361	9,257
<b>Total Corporate Stocks</b>		<b>1,010,569</b>	<b>1,186,964</b>

THE GEOFFREY BEENE FOUNDATION  
43-6936635  
FORM 990-PF, PART IV  
CAPITAL GAINS AND LOSSES  
CAPITAL GROUP ACCOUNT #92900 AND 92901

Account Number	Trade Date	Quantity	Description	Cost Basis	Proceeds	Short Term	Long Term	Total G/L
XX-XX2900	1/5/2016	(154 00)	ORACLE CORP	5 909	5 486	(269)	(154)	(423)
XX-XX2900	1/5/2016	(150 00)	TOWERS WATSON & COMPANY CL A	17 422	18 450	1 028	0	1 028
XX-XX2900	1/6/2016	(15 00)	TIME WARNER CABLE INC	2 854	2 723	(131)	0	(131)
XX-XX2900	1/6/2016	(50 00)	DAIMLER AG ADR	4 205	3 850	(355)	0	(355)
XX-XX2900	1/6/2016	(125 00)	UNITED TECHNOLOGIES CORP	13 602	11 635	(1 967)	0	(1 967)
XX-XX2900	1/7/2016	(665 00)	SIRIUS XM HOLDINGS INC	2 464	2 554	90	0	90
XX-XX2900	1/7/2016	(100 00)	NIELSEN HOLDINGS PLC	4 537	4 527	(10)	0	(10)
XX-XX2900	1/7/2016	(200 00)	NIELSEN HOLDINGS PLC	9 074	9 057	(17)	0	(17)
XX-XX2900	1/8/2016	(4 00)	ALPHABET INC CL A	2 493	2 993	499	0	499
XX-XX2900	1/8/2016	(20 00)	CROWN CASTLE INTERNATIONAL CORP	1 556	1 687	131	0	131
XX-XX2900	1/8/2016	(15 00)	NIELSEN HOLDINGS PLC	681	679	(2)	0	(2)
XX-XX2900	1/8/2016	(25 00)	NORWEGIAN CRUISE LINE HOLDINGS LTD	1 418	1 406	(13)	0	(13)
XX-XX2900	1/8/2016	(25 00)	SCHLUMBERGER LTD	1 932	1 641	(291)	0	(291)
XX-XX2900	1/13/2016	(61 00)	UNITED TECHNOLOGIES CORP	5 360	5 460	100	0	100
XX-XX2900	1/14/2016	(4 000 00)	INTERCONTINENTAL EXCHANGE SR UNSEC 2 75% 12-01-20	3 996	4 045	50	0	50
XX-XX2900	1/15/2016	18 267 87	CSMC 06-C4 A3 5 467% 09-15-39/8-15-16	1 580	1 444	0	(136)	(136)
XX-XX2900	1/15/2016	21 619 61	LBUBS 07-C2 A1A 5 387% 02-15-40	10	9	0	(1)	(1)
XX-XX2900	1/15/2016	70 885 84	CSMC 07-C5 A4 VAR 09-15-40/17	6 694	5 982	0	(712)	(712)
XX-XX2900	1/15/2016	13 541 47	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	349	315	0	(34)	(34)
XX-XX2900	1/15/2016	89 451 42	FGTW 3 5 C91793 10-01-34	1 182	1 122	(60)	0	(60)
XX-XX2900	1/15/2016	100 175 93	FGTW 3 0 C91826 05-01-35	723	697	(26)	0	(26)
XX-XX2900	1/19/2016	(10 000 00)	ANHEUSER-BUSCH INBEV SR UNSEC 3 3% 02-01-23	9 962	10 017	55	0	55
XX-XX2900	1/19/2016	(106 641 15)	US TREASURY I/L FRN 0 125% 04-15-20	110 581	107 648	(2 932)	0	(2 932)
XX-XX2900	1/19/2016	(100 00)	WILLIS TOWERS WATSON PUBLIC LIMITED COMPANY	12 343	11 046	(1 298)	0	(1 298)
XX-XX2900	1/19/2016	(130 000 00)	US TREASURY NOTE 0 5% 06-15-16	130 016	130 051	0	35	35
XX-XX2900	1/20/2016	34 943 49	GZRF 6 64 AA7554 07-20-64	296	268	0	(28)	(28)
XX-XX2900	1/20/2016	(10 00)	WILLIS TOWERS WATSON PUBLIC LIMITED COMPANY	1 234	1 095	(139)	0	(139)
XX-XX2900	1/25/2016	55 031 73	FNCL 5 0 A15236 MHA 06-01-41	106	97	0	(9)	(9)
XX-XX2900	1/25/2016	(15 000 00)	MORGAN STANLEY SR UNSEC 4 0% 07-23-25	15 113	15 245	132	0	132
XX-XX2900	1/26/2016	(15 000 00)	AIG GROUP SR UNSEC 4 125% 02-15-24	15 012	14 931	0	(81)	(81)
XX-XX2900	1/26/2016	(2 000 00)	INTERCONTINENTAL EXCHANGE SR UNSEC 2 75% 12-01-20	1 998	2 026	28	0	28
XX-XX2900	1/26/2016	(100 00)	JABIL CIRCUIT INC	2 199	1 948	(251)	0	(251)
XX-XX2900	2/2/2016	(160 00)	BROADCOM CORP	8 747	8 747	0	0	0
XX-XX2900	2/2/2016	(0 05)	BROADCOM LTD	6	6	0	0	0
XX-XX2900	2/3/2016	(10 000 00)	ERP OPERATING LP SR UNSEC 4 625% 12-15-21	10 705	11 063	0	358	358
XX-XX2900	2/4/2016	(20 000 00)	PHILIP MORRIS INTL INC SR UNSEC 3 375% 08-11-25	19 806	20 864	1 059	0	1 059
XX-XX2900	2/9/2016	(250 000 00)	US TREASURY NOTES 4 5% 05/15/17	271 024	262 148	(8 035)	(840)	(8 875)
XX-XX2900	2/16/2016	13 262 55	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	309	279	0	(30)	(30)
XX-XX2900	2/16/2016	88 816 24	FGTW 3 5 C91793 10-01-34	669	635	(34)	0	(34)
XX-XX2900	2/16/2016	99 635 80	FGTW 3 0 C91826 05-01-35	560	540	0	(20)	(20)
XX-XX2900	2/16/2016	(10 000 00)	BECTON DICKINSON SR UNSEC 3 734% 12-15-24	10 000	10 304	0	304	304
XX-XX2900	2/16/2016	(110 00)	JABIL CIRCUIT INC	2 407	2 207	(200)	0	(200)
XX-XX2900	2/18/2016	18 121 67	CSMC 06-C4 A3 5 467% 09-15-39/8-15-16	160	146	0	(14)	(14)
XX-XX2900	2/18/2016	58 991 67	CSMC 07-C5 A4 VAR 09-15-40/17	13 310	11 894	0	(1 416)	(1 416)
XX-XX2900	2/18/2016	21 610 97	LBUBS 07-C2 A1A 5 387% 02-15-40	10	9	0	(1)	(1)
XX-XX2900	2/18/2016	(20 000 00)	CARMX 15-1 A3 1 38% 11-15-19	19 995	20 025	30	0	30
XX-XX2900	2/18/2016	(15 000 00)	CARMX 15-2 A3 1 37% 03-16-20	15 000	15 007	7	0	7
XX-XX2900	2/22/2016	32 813 23	GZRF 6 64 AA7554 07-20-64	2 357	2 130	0	(227)	(227)
XX-XX2900	2/22/2016	(25 000 00)	GOLDMAN SACHS GROUP INC SR UNSEC 3 75% 05-22-25	24 958	25 137	178	0	178
XX-XX2900	2/24/2016	(5 000 00)	ABBVIE INC SR UNSEC 2 5% 05-14-20	4 995	4 999	4	0	4
XX-XX2900	2/24/2016	(5 000 00)	ABBVIE INC SR UNSEC 3 6% 05-14-25	4 991	5 110	118	0	118
XX-XX2900	2/25/2016	54 934 73	FNCL 5 0 A15236 MHA 06-01-41	106	97	0	(9)	(9)
XX-XX2900	2/25/2016	(10 000 00)	JP MORGAN CHASE SR UNSEC 3 9% 07-15-25	10 195	10 527	333	0	333
XX-XX2900	2/25/2016	(15 000 00)	JP MORGAN CHASE SR UNSEC 3 9% 07-15-25	15 292	15 791	499	0	499
XX-XX2900	2/25/2016	(15 000 00)	JP MORGAN CHASE SR UNSEC 2 75% 06-23-20	15 081	15 189	108	0	108
XX-XX2900	2/26/2016	(5 000 00)	ABBVIE INC SR UNSEC 3 6% 05-14-25	4 991	5 102	111	0	111
XX-XX2900	2/26/2016	(25 000 00)	WELLS FARGO CO SR UNSEC 3 55% 09-29-25	25 000	25 947	947	0	947
XX-XX2900	2/29/2016	(150 000 00)	US TREASURY NOTE 2 625% 02/29/16	153 645	150 000	0	(3 645)	(3 645)
XX-XX2900	3/2/2016	(10 000 00)	COMCAST CORP SR UNSEC 3 375% 08-15-25	9 988	10 433	445	0	445
XX-XX2900	3/9/2016	(50 00)	SCRIPPS NETWORKS INTERACTIVE CL A	2 424	3 197	773	0	773
XX-XX2900	3/10/2016	(50 00)	BOEING CO	6 435	6 116	(320)	0	(320)
XX-XX2900	3/11/2016	(12 000 00)	VERIZON COMMUNICATIONS SR UNSEC 5 15% 09-15-23	11 961	13 712	0	1 751	1 751
XX-XX2900	3/11/2016	(21 000 00)	VERIZON COMMUNICATIONS SR UNSEC 5 15% 09-15-23	20 932	23 996	0	3 064	3 064
XX-XX2900	3/15/2016	13 054 91	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	230	208	0	(23)	(23)

XX-XX2900	3/15/2016	87 896 52	FGTW 3 5 C91793 10-01-34	969	920	0	(49)	(49)
XX-XX2900	3/15/2016	99 131 31	FGTW 3 0 C91826 05-01-35	523	504	0	(19)	(19)
XX-XX2900	3/15/2016	(5 000 00)	CELGENE CORP SR UNSEC 3 875% 08-15-25	4 952	5 178	227	0	227
XX-XX2900	3/15/2016	(5 000 00)	GOLDMAN SACHS GROUP SUB 4 25% 10-21-25	4 965	5 011	46	0	46
XX-XX2900	3/16/2016	(15 000 00)	JOHNSON & JOHNSON SR UNSEC 1 65% 03-01-21	15 000	14 869	(131)	0	(131)
XX-XX2900	3/16/2016	(10 000 00)	ZIMMER HOLDINGS SR UNSEC 3 55% 04-01-25	9 977	9 999	0	23	23
XX-XX2900	3/16/2016	(5 000 00)	JOHNSON & JOHNSON SR UNSEC 2 45% 03-01-26	4 993	4 968	(25)	0	(25)
XX-XX2900	3/16/2016	(35 00)	PNC FINANCIAL SERVICES GROUP INC	3 069	2 970	(98)	0	(98)
XX-XX2900	3/16/2016	(100 00)	DELPHI AUTOMOTIVE PLC	7 259	7 213	(46)	0	(46)
XX-XX2900	3/16/2016	(100 00)	ST JUDE MEDICAL	6 287	5 524	(763)	0	(763)
XX-XX2900	3/16/2016	(65 00)	ST JUDE MEDICAL	4 087	3 542	(545)	0	(545)
XX-XX2900	3/17/2016	15 566 30	CSMC 06-C4 A3 5 467% 09-15-39/8-15-16	2 795	2 555	0	(240)	(240)
XX-XX2900	3/17/2016	21 600 08	LBUBS 07-C2 A1A 5 387% 02-15-40	12	11	0	(1)	(1)
XX-XX2900	3/17/2016	(65 00)	CATERPILLAR INC	4 179	4 898	719	0	719
XX-XX2900	3/17/2016	(400 00)	KINDER MORGAN INC	10 549	7 555	(2 994)	0	(2 994)
XX-XX2900	3/17/2016	(20 00)	HOME DEPOT INC	1 138	2 617	0	1 479	1 479
XX-XX2900	3/17/2016	(25 00)	BOEING CO	3 218	3 270	53	0	53
XX-XX2900	3/17/2016	(200 00)	KINDER MORGAN INC	5 275	3 790	(1 484)	0	(1 484)
XX-XX2900	3/18/2016	(80 00)	JABIL CIRCUIT INC	1 751	1 540	(211)	0	(211)
XX-XX2900	3/21/2016	31 216 19	G2RF 6 64 AA7554 07-20-64	1 767	1 597	0	(170)	(170)
XX-XX2900	3/22/2016	(15 000 00)	CITIGROUP INC SR UNSEC 2 65% 10-26-20	14 983	15 018	35	0	35
XX-XX2900	3/23/2016	(80 000 00)	US TREASURY NOTE 2 125% 05/15/2025	79 484	81 450	1 966	0	1 966
XX-XX2900	3/23/2016	(15 000 00)	ANHEUSER-BUSCH INBEV SR UNSEC 3 65% 02-01-26	14 997	15 665	667	0	667
XX-XX2900	3/23/2016	(140 00)	VIACOM INC CLASS B	6 016	5 557	(458)	0	(458)
XX-XX2900	3/24/2016	(0 77)	CALIFORNIA RESOURCES CORPORATION	0	1	1	0	1
XX-XX2900	3/24/2016	(10 000 00)	REYNOLDS AMERICAN INC SR UNSEC 4 00% 06-12-22	10 670	10 813	144	0	144
XX-XX2900	3/25/2016	54 836 49	FNCL 5 0 A15236 MHA 06-01-41	107	98	0	(9)	(9)
XX-XX2900	3/29/2016	(40 00)	WILLIS TOWERS WATSON PUBLIC LIMITED COMPANY	4 937	4 699	(238)	0	(238)
XX-XX2900	3/29/2016	(10 00)	CALIFORNIA RESOURCES CORPORATION	3	10	7	0	7
XX-XX2900	3/30/2016	(40 000 00)	DUKE ENERGY CORP SR UNSEC 3 95% 10-15-23	40 050	42 376	0	2 326	2 326
XX-XX2900	4/12/2016	(5 000 00)	GENERAL MOTORS CO SR UNSEC 4 0% 04-01-25	4 964	4 875	0	(89)	(89)
XX-XX2900	4/15/2016	12 650 00	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	449	405	0	(44)	(44)
XX-XX2900	4/15/2016	86 502 13	FGTW 3 5 C91793 10-01-34	1 469	1 394	0	(75)	(75)
XX-XX2900	4/15/2016	97 871 12	FGTW 3 0 C91826 05-01-35	1 308	1 260	0	(47)	(47)
XX-XX2900	4/15/2016	10 963 19	CSMC 06-C4 A3 5 467% 09-15-39/8-15-16	5 035	4 603	0	(432)	(432)
XX-XX2900	4/15/2016	21 591 34	LBUBS 07-C2 A1A 5 387% 02-15-40	10	9	0	(1)	(1)
XX-XX2900	4/20/2016	30 989 46	G2RF 6 64 AA7554 07-20-64	251	227	0	(24)	(24)
XX-XX2900	4/21/2016	(106 267 35)	US TREASURY I/L FRN 0 125% 04-15-20	110 013	109 259	(753)	0	(753)
XX-XX2900	4/22/2016	(75 00)	ST JUDE MEDICAL	4 716	4 550	(166)	0	(166)
XX-XX2900	4/22/2016	(15 000 00)	EXXON MOBIL CORP SR UNSEC 2 222% 03-01-21	15 000	15 248	248	0	248
XX-XX2900	4/22/2016	(10 000 00)	CHEVRON CORP SR UNSEC 2 411% 03-03-22	10 000	10 122	0	122	122
XX-XX2900	4/22/2016	(4 000 00)	INTERCONTINENTAL EXCHANGE SR UNSEC 3 75% 12-01-25	3 999	4 119	120	0	120
XX-XX2900	4/25/2016	54 738 68	FNCL 5 0 A15236 MHA 06-01-41	107	98	0	(9)	(9)
XX-XX2900	4/25/2016	(5 000 00)	ANHEUSER-BUSCH INBEV SR UNSEC 3 65% 02-01-26	4 992	5 249	258	0	258
XX-XX2900	4/28/2016	(5 000 00)	ACE INA HOLDINGS INC SR UNSEC 3 35% 05-03-26	4 985	5 256	271	0	271
XX-XX2900	4/28/2016	(15 000 00)	ACE INA HOLDINGS INC SR UNSEC 3 35% 05-15-24	14 978	15 797	0	820	820
XX-XX2900	4/28/2016	(5 000 00)	ACE INA HOLDINGS INC SR UNSEC 4 35% 11-03-45	4 988	5 459	472	0	472
XX-XX2900	4/28/2016	(25 000 00)	APPLE INC SR UNSEC 2 7% 05-13-22	24 954	25 825	871	0	871
XX-XX2900	4/28/2016	(15 000 00)	APPLE INC SR UNSEC 3 25% 02-23-26	14 967	15 646	679	0	679
XX-XX2900	4/28/2016	(25 000 00)	DISNEY WALT CO SR UNSEC 2 3% 02-12-21	24 976	25 765	789	0	789
XX-XX2900	5/3/2016	(15 000 00)	STATOIL ASA SR UNSEC 2 45% 01-17-23	14 236	14 868	0	632	632
XX-XX2900	5/3/2016	(5 000 00)	STATOIL ASA SR UNSEC 3 25% 11-10-24	4 970	5 157	0	187	187
XX-XX2900	5/3/2016	(10 000 00)	KINDER MORGAN SR UNSEC 4 3% 06-01-25	8 478	9 832	1 354	0	1 354
XX-XX2900	5/3/2016	(30 000 00)	SHELL INTL FINANCE SR UNSEC 2 125% 05-11-20	29 936	30 447	511	0	511
XX-XX2900	5/12/2016	(5 000 00)	HALLIBURTON CO SR UNSEC 3 375% 11-15-22	4 996	5 050	54	0	54
XX-XX2900	5/12/2016	(5 000 00)	HALLIBURTON CO SR UNSEC 2 7% 11-15-20	4 990	5 050	60	0	60
XX-XX2900	5/16/2016	23 738 71	CARMX 14-3 A3 1 33% 06-17-19	1 261	1 261	0	0	0
XX-XX2900	5/16/2016	12 335 91	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	348	314	0	(34)	(34)
XX-XX2900	5/16/2016	84 902 28	FGTW 3 5 C91793 10-01-34	1 685	1 600	0	(85)	(85)
XX-XX2900	5/16/2016	96 810 25	FGTW 3 0 C91826 05-01-35	1 101	1 061	0	(40)	(40)
XX-XX2900	5/17/2016	4 995 08	CSMC 06-C4 A3 5 467% 09-15-39/8-15-16	6 528	5 968	0	(560)	(560)
XX-XX2900	5/17/2016	21 581 34	LBUBS 07-C2 A1A 5 387% 02-15-40	11	10	0	(1)	(1)
XX-XX2900	5/18/2016	(25 000 00)	INTERCONTINENTAL EXCHANGE SR UNSEC 4 0% 10-15-23	24 946	26 641	0	1 695	1 695
XX-XX2900	5/18/2016	(0 34)	CHARTER COMMUNICATIONS INC CL A	65	75	11	0	11
XX-XX2900	5/19/2016	(135 000 00)	US TREASURY NOTE 1 125% 02-28-21	133 087	133 265	178	0	178
XX-XX2900	5/20/2016	29 929 78	G2RF 6 64 AA7554 07-20-64	1 172	1 060	0	(113)	(113)
XX-XX2900	5/24/2016	(20 000 00)	BANK OF AMERICA CORP SR UNSEC 3 875% 08-01-25	20 207	20 735	528	0	528
XX-XX2900	5/25/2016	54 639 18	FNCL 5 0 A15236 MHA 06-01-41	109	99	0	(9)	(9)
XX-XX2900	6/1/2016	(300 00)	WASTE CONNECTIONS INC	14 269	19 641	5 381	0	5 381
XX-XX2900	6/3/2016	(5 00)	ALPHABET INC CL C	1 683	3 613	0	1 930	1 930
XX-XX2900	6/13/2016	(35 00)	DOW CHEMICAL CO	1 417	1 846	428	0	428
XX-XX2900	6/13/2016	(15 00)	GOLDMAN SACHS GROUP INC	2 571	2 232	(339)	0	(339)
XX-XX2900	6/15/2016	11 866 99	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	520	469	0	(51)	(51)

XX-XX2900	6/15/2016	83 521 74	FGTW 3 5 C91793 10-01-34	1 454	1 381	0	(74)	(74)
XX-XX2900	6/15/2016	95 597 19	FGTW 3 0 C91826 05-01-35	1 259	1 213	0	(46)	(46)
XX-XX2900	6/15/2016	(105 000 00)	US TREASURY NOTE 0 5% 06-15-16	105 013	105 000	0	(13)	(13)
XX-XX2900	6/15/2016	22 314 74	CARMX 14-3 A3 1 33% 06-17-19	1 424	1 424	0	0	0
XX-XX2900	6/16/2016	(75 000 00)	US TREASURY NOTE 2 125% 05/15/2025	73 816	78 703	4 887	0	4 887
XX-XX2900	6/16/2016	(20 000 00)	FNMA 2 125% 04-24-25	19 830	20 415	584	0	584
XX-XX2900	6/17/2016	21 317 88	LBUBS 07-C2 A1A 5 387% 02-15-40	293	263	0	(30)	(30)
XX-XX2900	6/17/2016	0 00	CSMC 06-C4 A3 5 467% 09-15-39/8-15-16	5 464	4 995	0	(469)	(469)
XX-XX2900	6/20/2016	28 325 32	G2RF 6 64 AA7554 07-20-64	1 775	1 604	0	(171)	(171)
XX-XX2900	6/24/2016	(25 000 00)	MEAD JOHNSON NUTRITION CO - A	2 076	2 188	113	0	113
XX-XX2900	6/27/2016	52 359 04	FNCL 5 0 A15236 MHA 06-01-41	2 489	2 280	0	(209)	(209)
XX-XX2900	6/30/2016	(245 000 00)	US TREASURY NOTE 1 5% 06/30/16	251 489	245 000	0	(6 489)	(6 489)
XX-XX2900	7/1/2016	(675 000 00)	COLUMBIA PIPELINE GROUP INC	13 060	17 213	4 152	0	4 152
XX-XX2900	7/7/2016	(100 000 00)	FORTIVE CORPORATION	3 694	4 763	1 066	962	1 068
XX-XX2900	7/8/2016	9 453 62	AMCAR 14-3 A3 1 15% 06-10-19/06-08-17	546	546	0	0	0
XX-XX2900	7/8/2016	(6 000 00)	FORTIVE CORPORATION	255	291	35	0	35
XX-XX2900	7/11/2016	(20 000 00)	JPMORGAN CHASE SR UNSEC 2 55% 03-01-21	19 985	20 445	460	0	460
XX-XX2900	7/13/2016	(735 000 00)	US TREASURY NOTE 0 875% 11-15-17	734 196	737 383	3 187	0	3 187
XX-XX2900	7/13/2016	(500 000 00)	US TREASURY NOTE 1 0% 03/31/17	503 237	501 816	(1 420)	0	(1 420)
XX-XX2900	7/13/2016	(15 000 00)	COMCAST CORP SR UNSEC 3 15% 03-01-26	15 276	16 009	733	0	733
XX-XX2900	7/15/2016	11 740 53	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	140	126	0	(14)	(14)
XX-XX2900	7/15/2016	82 184 68	FGTW 3 5 C91793 10-01-34	1 409	1 337	0	(71)	(71)
XX-XX2900	7/15/2016	94 444 32	FGTW 3 0 C91826 05-01-35	1 196	1 153	0	(43)	(43)
XX-XX2900	7/15/2016	20 882 14	CARMX 14-3 A3 1 33% 06-17-19	1 432	1 433	0	0	0
XX-XX2900	7/15/2016	37 221 32	LBUBS 07-C2 A1A 5 387% 02-15-40	734	677	(14)	(43)	(57)
XX-XX2900	7/15/2016	0 00	US TREASURY I/L 2 5% 07/15/16	162 010	154 300	0	(7 710)	(7 710)
XX-XX2900	7/20/2016	48 982 18	G2RF 6 64 AA7554 07-20-64	1 297	1 192	(33)	(72)	(105)
XX-XX2900	7/20/2016	(5 000 00)	ANHEUSER-BUSCH INBEV SR UNSEC 3 65% 02-01-26	4 992	5 376	384	0	384
XX-XX2900	7/20/2016	(5 000 00)	ANHEUSER-BUSCH INBEV SR UNSEC 3 65% 02-01-26	4 992	5 371	379	0	379
XX-XX2900	7/20/2016	(50 000 00)	VERISIGN INC	3 399	4 199	800	0	800
XX-XX2900	7/21/2016	(25 000 00)	LILLY ELI & CO	2 018	2 006	(12)	0	(12)
XX-XX2900	7/21/2016	(94 444 32)	FGTW 3 0 C91826 05-01-35	88 202	87 674	0	(527)	(527)
XX-XX2900	7/22/2016	(45 000 00)	HOME DEPOT INC	2 561	6 130	0	3 569	3 569
XX-XX2900	7/25/2016	50 926 96	FNCL 5 0 A15236 MHA 06-01-41	1 563	1 432	0	(131)	(131)
XX-XX2900	7/25/2016	163 812 14	FNCT 3 5 MA2497 01-01-36	1 798	1 718	(80)	0	(80)
XX-XX2900	7/27/2016	(20 000 00)	CITIGROUP INC SR UNSEC 2 7% 03-30-21	20 057	20 379	322	0	322
XX-XX2900	7/28/2016	(300 000 00)	US TREASURY NOTE 0 625% 12-31-16	300 314	300 281	(33)	0	(33)
XX-XX2900	7/29/2016	(15 000 00)	NOBLE CORP SR UNSEC 5 95% 04-01-25	14 748	12 225	0	(2 523)	(2 523)
XX-XX2900	7/29/2016	(200 000 00)	CONOCOPHILLIPS	9 270	8 140	(1 130)	0	(1 130)
XX-XX2900	8/1/2016	(70 000 00)	US TREASURY NOTE 1 5% 07/31/16	71 551	70 000	0	(1 551)	(1 551)
XX-XX2900	8/3/2016	0 00	FNCL 3 0 TBA 08/16 08-01-46	108 716	108 880	164	0	164
XX-XX2900	8/3/2016	0 00	FNCL 3 0 TBA 08/16 08-01-46	108 954	108 954	0	0	0
XX-XX2900	8/8/2016	8 536 16	AMCAR 14-3 A3 1 15% 06-10-19/06-08-17	917	917	0	0	0
XX-XX2900	8/12/2016	24 767 63	MLCFC 06-4 AM 5 204% 12-12-49/11-12-16	254	232	0	(21)	(21)
XX-XX2900	8/12/2016	(40 000 00)	US TREASURY NOTES 4 5% 05/15/17	45 305	41 178	0	(4 127)	(4 127)
XX-XX2900	8/12/2016	(20 000 00)	GOLDMAN SACHS GROUP SR UNSEC 3 75% 02-25-26	20 010	21 188	1 179	0	1 179
XX-XX2900	8/12/2016	(20 000 00)	GOLDMAN SACHS GROUP SR UNSEC 2 6% 04-23-20	20 000	20 484	0	484	484
XX-XX2900	8/15/2016	11 581 83	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	176	159	0	(17)	(17)
XX-XX2900	8/15/2016	80 124 50	FGTW 3 5 C91793 10-01-34	2 170	2 060	0	(110)	(110)
XX-XX2900	8/15/2016	0 00	FGTW 3 0 C91826 05-01-35	0	1 335	0	1 335	1 335
XX-XX2900	8/15/2016	19 492 60	CARMX 14-3 A3 1 33% 06-17-19	1 389	1 390	0	0	0
XX-XX2900	8/15/2016	22 431 30	SDART 15-1 A3 1 27% 02-15-19	2 568	2 569	0	0	0
XX-XX2900	8/17/2016	37 206 92	LBUBS 07-C2 A1A 5 387% 02-15-40	16	14	(0)	(1)	(1)
XX-XX2900	8/17/2016	69 452 68	CSMC 07-C5 A4 VAR 09-15-40/17	664	600	(4)	(60)	(64)
XX-XX2900	8/19/2016	(10 000 00)	DEVON ENERGY CORP SR UNSEC 2 25% 12-15-18	10 210	10 123	0	(87)	(87)
XX-XX2900	8/22/2016	85 096 23	G2RF 5 110 756694 11-20-61	12 913	12 060	(853)	0	(853)
XX-XX2900	8/22/2016	47 037 39	G2RF 6 64 AA7554 07-20-64	2 115	1 945	(54)	(117)	(170)
XX-XX2900	8/23/2016	(45 000 00)	US TREASURY NOTE 1 375% 04-30-21	45 308	45 522	214	0	214
XX-XX2900	8/25/2016	50 834 43	FNCL 5 0 A15236 MHA 06-01-41	101	93	0	(8)	(8)
XX-XX2900	8/25/2016	162 653 12	FNCT 3 5 MA2497 01-01-36	1 213	1 159	(54)	0	(54)
XX-XX2900	8/30/2016	(30 000 00)	VERISIGN INC	2 039	2 232	192	0	192
XX-XX2900	9/8/2016	(40 000 00)	FHLB 0 625% 10-26-17	39 913	39 969	56	0	56
XX-XX2900	9/8/2016	7 630 82	AMCAR 14-3 A3 1 15% 06-10-19/06-08-17	905	905	0	0	0
XX-XX2900	9/8/2016	0 00	FNCL 3 0 TBA 09/16 09-01-46	108 659	108 962	304	0	304
XX-XX2900	9/9/2016	(10 000 00)	US TREASURY NOTES 4 5% 05/15/17	11 326	10 261	0	(1 066)	(1 066)
XX-XX2900	9/9/2016	0 00	FNCL 3 0 TBA 09/16 09-01-46	108 741	108 741	0	0	0
XX-XX2900	9/12/2016	7 666 66	MLCFC 06-4 AM 5 204% 12-12-49/11-12-16	18 683	17 101	0	(1 582)	(1 582)
XX-XX2900	9/12/2016	(80 000 00)	US TREASURY NOTE 0 625% 07-31-17	79 866	79 959	0	94	94
XX-XX2900	9/13/2016	(10 000 00)	WFNMT 16-A A 2 03% 04-15-25/06-15-21	9 997	10 088	90	0	90
XX-XX2900	9/13/2016	(20 000 00)	US TREASURY NOTE 1 625% 05-15-26	20 294	19 826	(468)	0	(468)
XX-XX2900	9/14/2016	(35 000 00)	US TREASURY BOND 3 625% 02/15/2044	40 112	43 814	0	3 702	3 702
XX-XX2900	9/15/2016	11 325 27	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	284	257	0	(28)	(28)
XX-XX2900	9/15/2016	77 720 60	FGTW 3 5 C91793 10-01-34	2 532	2 404	0	(128)	(128)
XX-XX2900	9/15/2016	(25 000 00)	JOHNSON & JOHNSON SR UNSEC 1 65% 03-01-21	25 000	25 346	346	0	346

XX-XX2900	9/15/2016	18 065 70	CARMX 14-3 A3 1 33% 06-17-19	1 427	1 427	0	0	0
XX-XX2900	9/15/2016	17 043 83	SDART 15-1 A3 1 27% 02-15-19	5 387	5 387	0	1	1
XX-XX2900	9/16/2016	65 155 43	CSMC 07-C5 A4 VAR 09-15-40/17	4 758	4 297	(30)	(431)	(461)
XX-XX2900	9/16/2016	37 192 43	LBUBS 07-C2 A1A 5 387% 02-15-40	16	14	(0)	(1)	(1)
XX-XX2900	9/20/2016	46 104 89	G2RF 6 64 AA7554 07-20-64	1 014	933	(26)	(56)	(82)
XX-XX2900	9/20/2016	82 721 61	G2RF 5 110 756694 11-20-61	2 543	2 375	(168)	0	(168)
XX-XX2900	9/20/2016	0 00	FNCL 3 0 TBA 10/16 10/01/46	108 741	108 646	(94)	0	(94)
XX-XX2900	9/20/2016	0 00	FNCL 3 0 TBA 10/16 10/01/46	108 585	108 585	0	0	0
XX-XX2900	9/26/2016	158 422 04	FNCT 3 5 MA2497 01-01-36	4 428	4 231	(197)	0	(197)
XX-XX2900	9/26/2016	50 037 70	FNCL 5 0 AI5236 MHA 06-01-41	870	797	0	(73)	(73)
XX-XX2900	9/26/2016	(60 00)	VIACOM INC CLASS B	2 578	2 095	(484)	0	(484)
XX-XX2900	9/26/2016	(100 00)	SIRIUS XM HOLDINGS INC	371	415	44	0	44
XX-XX2900	9/27/2016	(30 00)	PNC FINANCIAL SERVICES GROUP INC	2 630	2 613	(18)	0	(18)
XX-XX2900	9/27/2016	(40 00)	UNILEVER PLC ADR AMER SHS SPON	1 591	1 890	299	0	299
XX-XX2900	9/27/2016	(100 00)	SIRIUS XM HOLDINGS INC	371	417	46	0	46
XX-XX2900	9/27/2016	(100 00)	DISCOVER FINANCIAL SERVICES	5 943	5 703	0	(240)	(240)
XX-XX2900	9/27/2016	(50 00)	EATON CORP PLC	2 504	3 165	661	0	661
XX-XX2900	9/28/2016	(100 00)	SIRIUS XM HOLDINGS INC	371	416	46	0	46
XX-XX2900	9/30/2016	(60 00)	AUTOMATIC DATA PROCESSING INC	4 737	5 300	0	563	563
XX-XX2900	9/30/2016	(200 00)	SIRIUS XM HOLDINGS INC	741	835	0	94	94
XX-XX2900	10/3/2016	(100 00)	SIRIUS XM HOLDINGS INC	371	419	0	48	48
XX-XX2900	10/7/2016	(250 000 00)	US TREASURY NOTE 1 375% 03-31-20	250 731	252 363	279	1 353	1 632
XX-XX2900	10/10/2016	(25 00)	DISCOVER FINANCIAL SERVICES	1 486	1 420	0	(66)	(66)
XX-XX2900	10/11/2016	6 777 30	AMCAR 14-3 A3 1 15% 06-10-19/06-08-17	854	854	0	0	0
XX-XX2900	10/14/2016	(100 00)	SIRIUS XM HOLDINGS INC	371	412	0	41	41
XX-XX2900	10/14/2016	(100 00)	ASTRAZENECA PLC ADR	3 328	3 062	(266)	(13)	(266)
XX-XX2900	10/17/2016	(55 00)	CATERPILLAR INC	3 536	4 793	0	1 257	1 257
XX-XX2900	10/17/2016	(90 00)	NOVO NORDISK A/S CL B ADR	4 794	3 619	0	(1 176)	(1 176)
XX-XX2900	10/17/2016	(45 00)	CVS HEALTH CORPORATION	4 656	3 913	(743)	0	(743)
XX-XX2900	10/17/2016	(22 00)	GOLDMAN SACHS GROUP INC	3 914	3 720	0	(193)	(193)
XX-XX2900	10/17/2016	(100 00)	DISCOVER FINANCIAL SERVICES	5 812	5 477	0	(335)	(335)
XX-XX2900	10/17/2016	(80 00)	NATIONAL GRID PLC - SP ADR	5 493	5 187	0	(306)	(306)
XX-XX2900	10/17/2016	(100 00)	IRON MOUNTAIN INCORPORATED	3 022	3 431	0	409	409
XX-XX2900	10/17/2016	11 175 12	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	166	150	0	(16)	(16)
XX-XX2900	10/17/2016	75 633 74	FGTW 3 5 C91793 10-01-34	2 198	2 087	0	(112)	(112)
XX-XX2900	10/17/2016	12 070 65	SDART 15-1 A3 1 27% 02-15-19	4 973	4 973	0	1	1
XX-XX2900	10/17/2016	16 744 03	CARMX 14-3 A3 1 33% 06-17-19	1 322	1 322	0	0	0
XX-XX2900	10/17/2016	64 632 44	CSMC 07-C5 A4 VAR 09-15-40/17	579	523	(4)	(52)	(56)
XX-XX2900	10/17/2016	32 182 78	LBUBS 07-C2 A1A 5 387% 02-15-40	5 434	5 010	(103)	(321)	(424)
XX-XX2900	10/17/2016	(145 00)	ASTRAZENECA PLC ADR	4 535	4 396	0	(139)	(139)
XX-XX2900	10/17/2016	(80 00)	EATON CORP PLC	4 006	4 969	0	963	963
XX-XX2900	10/17/2016	(95 00)	DOW CHEMICAL CO	3 847	5 051	0	1 205	1 205
XX-XX2900	10/17/2016	(60 00)	ACCENTURE PLC USS	5 767	7 049	0	1 283	1 283
XX-XX2900	10/17/2016	(80 00)	YUM BRANDS INC	6 081	6 978	0	897	897
XX-XX2900	10/17/2016	(130 00)	LAS VEGAS SANDS CORP	5 023	7 450	0	2 427	2 427
XX-XX2900	10/18/2016	(35 00)	NORFOLK SOUTHERN CORP	2 624	3 331	0	707	707
XX-XX2900	10/18/2016	(80 00)	HEXCEL CORP	3 527	3 377	0	(151)	(151)
XX-XX2900	10/18/2016	(32 00)	SCHLUMBERGER LTD	3 172	2 599	0	(573)	(573)
XX-XX2900	10/18/2016	(60 00)	COMCAST CORP CL A (NEW)	3 751	3 914	0	163	163
XX-XX2900	10/18/2016	(40 00)	SIEMENS AG ADR	3 961	4 634	673	0	673
XX-XX2900	10/18/2016	(46 00)	DISCOVER FINANCIAL SERVICES	2 339	2 521	217	(35)	182
XX-XX2900	10/18/2016	(35 00)	SIRIUS XM HOLDINGS INC	130	144	0	14	14
XX-XX2900	10/19/2016	(90 00)	IRON MOUNTAIN INCORPORATED	2 720	3 063	0	343	343
XX-XX2900	10/19/2016	(100 00)	PACWEST BANCORP	4 200	4 184	0	(16)	(16)
XX-XX2900	10/19/2016	(20 000 00)	MORGAN STANLEY SR UNSEC 3 875% 01-27-26	19 987	21 277	1 290	0	1 290
XX-XX2900	10/19/2016	(100 00)	SIRIUS XM HOLDINGS INC	371	413	0	43	43
XX-XX2900	10/20/2016	44 757 24	G2RF 6 64 AA7554 07-20-64	1 466	1 348	(37)	(81)	(118)
XX-XX2900	10/20/2016	0 00	FNCL 3 0 TBA 11/16 11-01-46	108 413	108 523	111	0	111
XX-XX2900	10/24/2016	(100 00)	SIRIUS XM HOLDINGS INC	371	414	0	43	43
XX-XX2900	10/24/2016	(100 00)	SIRIUS XM HOLDINGS INC	371	416	0	46	46
XX-XX2900	10/25/2016	155 738 59	FNCT 3 5 MA2497 01-01-36	2 808	2 683	(125)	0	(125)
XX-XX2900	10/25/2016	49 939 50	FNCL 5 0 AI5236 MHA 06-01-41	107	98	0	(9)	(9)
XX-XX2900	10/25/2016	(100 00)	SIRIUS XM HOLDINGS INC	371	415	0	45	45
XX-XX2900	10/26/2016	(100 00)	SIRIUS XM HOLDINGS INC	371	418	0	48	48
XX-XX2900	11/2/2016	0 00	FNCL 3 0 TBA 11/16 11-01-46	108 183	108 183	0	0	0
XX-XX2900	11/8/2016	5 976 62	AMCAR 14-3 A3 1 15% 06-10-19/06-08-17	801	801	0	0	0
XX-XX2900	11/10/2016	(10 000 00)	AETNA INC SR UNSEC 4 375% 06-15-46	9 990	9 970	(20)	0	(20)
XX-XX2900	11/10/2016	(10 000 00)	AT&T INC SR UNSEC 4 125% 02-17-26	9 993	10 357	364	0	364
XX-XX2900	11/10/2016	(50 00)	AMERISOURCEBERGEN CORP	4 759	3 923	0	(836)	(836)
XX-XX2900	11/10/2016	(35 00)	PRAXAIR INC	3 520	4 216	0	696	696
XX-XX2900	11/11/2016	(105 00)	ASTRAZENECA PLC ADR	3 284	2 940	0	(343)	(343)
XX-XX2900	11/14/2016	(10 000 00)	PROLOGIS INC SR UNSEC 2 75% 02-15-19	9 997	10 191	0	194	194
XX-XX2900	11/14/2016	(5 000 00)	PROLOGIS INC SR UNSEC 3 75% 11-01-25	4 969	5 198	0	229	229
XX-XX2900	11/14/2016	(20 00)	ILLUMINA INC	3 092	2 730	0	(362)	(362)

XX-XX2900	11/15/2016	10 806 53	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	409	369	0	(40)	(40)
XX-XX2900	11/15/2016	73 822 83	FGTW 3 5 C91793 10-01-34	1 908	1 811	0	(97)	(97)
XX-XX2900	11/15/2016	15 518 35	CARMX 14-3 A3 1 33% 06-17-19	1 226	1 226	0	0	0
XX-XX2900	11/15/2016	7 509 64	SDART 15-1 A3 1 27% 02-15-19	4 560	4 561	0	1	1
XX-XX2900	11/18/2016	64 429 53	CSMC 07-C5 A4 VAR 09-15-40/17	225	203	0	(22)	(22)
XX-XX2900	11/18/2016	31 960 83	LBUBS 07-C2 A1A 5 387% 02-15-40	241	222	0	(19)	(19)
XX-XX2900	11/21/2016	42 527 27	G2RF 6 64 AA7554 07-20-64	2 425	2 230	(62)	(134)	(195)
XX-XX2900	11/25/2016	151 978 23	FNCT 3 5 MA2497 01-01-36	3 935	3 760	(117)	(58)	(175)
XX-XX2900	11/25/2016	48 168 87	FNCL 5 0 AI5236 MHA 06-01-41	1 933	1 771	0	(162)	(162)
XX-XX2900	11/28/2016	(50 00)	INTERNATIONAL BUSINESS MACHINES CORP	7 032	8 215	284	899	1 183
XX-XX2900	11/30/2016	0 00	MLCFC 06-4 AM 5 204% 12-12-49/11-12-16	7 915	7 244	0	(670)	(670)
XX-XX2900	11/30/2016	0 00	MLCFC 06-4 AM 5 204% 12-12-49/11-12-16	461	422	0	(39)	(39)
XX-XX2900	12/7/2016	(45 000 00)	ALPHABET INC SR UNSEC 1 998% 08-15-26	44 064	41 377	(2 687)	0	(2 687)
XX-XX2900	12/7/2016	(50 000 00)	APPLE INC SR UNSEC 2 0% 05-06-20	50 011	50 144	0	134	134
XX-XX2900	12/7/2016	(20 000 00)	APPLE INC SR UNSEC 2 45% 08-04-26	19 945	18 817	(1 128)	0	(1 128)
XX-XX2900	12/7/2016	(25 000 00)	MICROSOFT CORP SR UNSEC 1 10% 08-08-19	24 974	24 696	(279)	0	(279)
XX-XX2900	12/7/2016	(30 000 00)	MICROSOFT CORP SR UNSEC 1 55% 08-08-21	29 969	29 150	(818)	0	(818)
XX-XX2900	12/8/2016	(35 00)	AMERISOURCEBERGEN CORP	3 332	2 692	0	(640)	(640)
XX-XX2900	12/8/2016	0 00	FNCL 3 0 TBA 12/16 12-01-46	108 318	104 532	(3 786)	0	(3 786)
XX-XX2900	12/8/2016	5 211 93	AMCAR 14-3 A3 1 15% 06-10-19/06-08-17	765	765	0	0	0
XX-XX2900	12/8/2016	0 00	FNCL 3 0 TBA 12/16 12-01-46	104 573	104 573	0	0	0
XX-XX2900	12/13/2016	(80 00)	OCCIDENTAL PETROLEUM CORP	6 023	5 797	(227)	0	(227)
XX-XX2900	12/14/2016	(135 00)	LILLY ELI & CO	10 831	9 196	0	(1 635)	(1 635)
XX-XX2900	12/15/2016	10 658 79	FREDDIE MAC SER 3272 CL PA 6% 02/15/2037	164	148	0	(16)	(16)
XX-XX2900	12/15/2016	72 158 09	FGTW 3 5 C91793 10-01-34	1 754	1 665	0	(89)	(89)
XX-XX2900	12/15/2016	14 338 80	CARMX 14-3 A3 1 33% 06-17-19	1 179	1 180	0	0	0
XX-XX2900	12/15/2016	3 351 17	SDART 15-1 A3 1 27% 02-15-19	4 158	4 158	0	1	1
XX-XX2900	12/16/2016	62 697 60	CSMC 07-C5 A4 VAR 09-15-40/17	1 918	1 732	0	(186)	(186)
XX-XX2900	12/16/2016	27 479 76	LBUBS 07-C2 A1A 5 387% 02-15-40	4 861	4 481	0	(380)	(380)
XX-XX2900	12/19/2016	(5 000 00)	ENSCO SR UNSEC 5 2% 03-15-25	4 981	4 388	0	(594)	(594)
XX-XX2900	12/19/2016	(15 000 00)	GOLDMAN SACHS GROUP SR UNSEC 2 625% 04-25-21	14 990	14 839	(152)	0	(152)
XX-XX2900	12/20/2016	41 759 60	G2RF 6 64 AA7554 07-20-64	835	768	(21)	(46)	(67)
XX-XX2900	12/20/2016	80 720 06	G2RF 5 110 756694 11-20-61	2 892	2 703	0	(189)	(189)
XX-XX2900	12/21/2016	(85 00)	ROCHE HLDG LTD SPONSORED ADR	2 708	2 398	(310)	0	(310)
XX-XX2900	12/27/2016	45 789 60	FNCL 5 0 AI5236 MHA 06-01-41	2 597	2 379	0	(218)	(218)
XX-XX2900	12/27/2016	149 713 57	FNCT 3 5 MA2497 01-01-36	2 370	2 265	(34)	(71)	(105)
XX-XX2901	1/13/2016	96 681 80	BSCMS 07-PW16 A1A VAR 06-11-40/05-11-17	22 569	21 494	(1 075)	0	(1 075)
XX-XX2901	1/14/2016	(10 000 00)	ANHEUSER-BUSCH INBEV SR UNSEC 1 9% 02-01-19	9 973	9 979	6	0	6
XX-XX2901	1/15/2016	149 082 87	GNMA POOL #AH5453 5 00% 10/15/2045	197	179	(18)	0	(18)
XX-XX2901	1/15/2016	36 535 73	CSMC 06-C4 A3 5 467% 09-15-39/8-15-16	2 933	2 889	(44)	0	(44)
XX-XX2901	1/15/2016	16 815 25	LBUBS 07-C2 A1A 5 387% 02-15-40	7	7	(0)	0	(0)
XX-XX2901	1/15/2016	19 107 50	MSC 06-IQ12 A1A 5 319% 12-15-43/16	108	105	(2)	0	(2)
XX-XX2901	1/15/2016	20 203 96	SDART 12-5 C 2 7% 08-15-18	2 313	2 300	(14)	0	(14)
XX-XX2901	1/15/2016	4 144 56	SDART 12-2 C 3 2% 02-15-18/09-15-15	3 828	3 820	(7)	0	(7)
XX-XX2901	1/15/2016	23 687 94	SDART 12-6 C 1 94% 03-15-18/06-15-16	3 313	3 307	(6)	0	(6)
XX-XX2901	1/15/2016	26 119 25	SDART 13-2 B 1 33% 03-15-18/04-15-16	9 321	9 318	(2)	0	(2)
XX-XX2901	1/15/2016	13 291 10	CSMC 07-C5 A4 VAR 09-15-40/17	1 171	1 122	(50)	0	(50)
XX-XX2901	1/20/2016	78 989 08	G2RF 5 2 725891 02-20-64	5 402	5 210	(192)	0	(192)
XX-XX2901	1/20/2016	212 675 08	G2SF 4 5 MA3036 08-20-45	8 082	7 497	(585)	0	(585)
XX-XX2901	1/20/2016	68 610 60	G2RF 5 047 AG8142 06-20-64	2 750	2 638	(113)	0	(113)
XX-XX2901	1/20/2016	62 072 29	G2RF 5 2 725893 09-20-64	2 585	2 494	(92)	0	(92)
XX-XX2901	1/20/2016	52 953 65	G2RF 5 616 694836 09-20-59	1 286	1 237	(49)	0	(49)
XX-XX2901	1/25/2016	134 884 64	FNCT 3 5 AS4449 02-01-35	752	718	(34)	0	(34)
XX-XX2901	1/25/2016	119 645 48	FNCT 3 5 MA2497 01-01-36	370	355	(16)	0	(16)
XX-XX2901	1/25/2016	(100 000 00)	US TREASURY NOTE 0 875% 11-15-17	99 891	100 008	117	0	117
XX-XX2901	1/25/2016	(500 000 00)	US TREASURY NOTE 1 5% 06/30/16	503 995	502 246	(1 749)	0	(1 749)
XX-XX2901	1/25/2016	(150 000 00)	US TREASURY NOTE 1 625% 06-30-20	151 225	151 418	193	0	193
XX-XX2901	2/1/2016	(200 000 00)	US TREASURY NOTE 0 375% 01-31-16	200 203	200 000	(203)	0	(203)
XX-XX2901	2/3/2016	(66 000 00)	MERCK & CO INC SR UNSEC 1 85% 2-10-20	65 885	66 828	942	0	942
XX-XX2901	2/11/2016	(15 000 00)	GILEAD SCIENCES INC SR UNSEC 2 55% 09-01-20	15 177	15 269	92	0	92
XX-XX2901	2/12/2016	(100 000 00)	AMXCA 15-1 A FRN (L+29) 01-15-20/06-15-17	99 958	100 016	58	0	58
XX-XX2901	2/12/2016	42 559 64	JPMCC 07-CB19 A1A VAR 02-12-49/05-12-17	35	33	(1)	0	(1)
XX-XX2901	2/12/2016	96 605 67	BSCMS 07-PW16 A1A VAR 06-11-40/05-11-17	80	76	(4)	0	(4)
XX-XX2901	2/16/2016	19 088 05	MSC 06-IQ12 A1A 5 319% 12-15-43/16	20	19	(0)	0	(0)
XX-XX2901	2/16/2016	18 089 07	SDART 12-5 C 2 7% 08-15-18	2 147	2 135	(13)	0	(13)
XX-XX2901	2/16/2016	568 17	SDART 12-2 C 3 2% 02-15-18/09-15-15	3 583	3 576	(7)	0	(7)
XX-XX2901	2/16/2016	20 602 32	SDART 12-6 C 1 94% 03-15-18/06-15-16	3 091	3 086	(6)	0	(6)
XX-XX2901	2/16/2016	17 631 83	SDART 13-2 B 1 33% 03-15-18/04-15-16	8 490	8 487	(2)	0	(2)
XX-XX2901	2/16/2016	145 757 82	SDART 13-1 C 1 76% 01-15-19/12-15-16	4 247	4 242	(5)	0	(5)
XX-XX2901	2/16/2016	173 710 23	GNMA POOL #AH5453 5 00% 10/15/2045	242	220	(22)	0	(22)
XX-XX2901	2/18/2016	36 243 35	CSMC 06-C4 A3 5 467% 09-15-39/8-15-16	297	292	(4)	0	(4)
XX-XX2901	2/18/2016	11 060 94	CSMC 07-C5 A4 VAR 09-15-40/17	2 329	2 230	(99)	0	(99)
XX-XX2901	2/18/2016	16 808 53	LBUBS 07-C2 A1A 5 387% 02-15-40	7	7	(0)	0	(0)
XX-XX2901	2/18/2016	(15 000 00)	CARMX 15-2 A3 1 37% 03-16-20	14 936	15 007	71	0	71

XX-XX2901	2/22/2016	74 935 76	G2RF 5 2 725891 02-20-64	4 203	4 053	(150)	0	(150)
XX-XX2901	2/22/2016	60 002 69	G2RF 5 2 725893 09-20-64	2 146	2 070	(76)	0	(76)
XX-XX2901	2/22/2016	207 723 07	G2SF 4 5 MA3036 08-20-45	5 338	4 952	(386)	0	(386)
XX-XX2901	2/22/2016	25 311 05	G2RF 6 64 AA7554 07-20-64	1 747	1 643	(104)	0	(104)
XX-XX2901	2/22/2016	42 913 48	G2RF 5 18 AG8139 06-20-64	1 157	1 094	(64)	0	(64)
XX-XX2901	2/22/2016	64 864 90	G2RF 5 047 AG8142 06-20-64	3 906	3 746	(160)	0	(160)
XX-XX2901	2/22/2016	51 057 34	G2RF 5 616 694836 09-20-59	1 971	1 896	(75)	0	(75)
XX-XX2901	2/23/2016	(30 000 00)	GOLDMAN SACHS GROUP SR UNSEC 2 75% 09-15-20	30 164	29 967	(198)	0	(198)
XX-XX2901	2/24/2016	(25 000 00)	GOLDMAN SACHS GROUP FRN SR UNSEC (L 80) 12-15-17	25 030	24 912	(118)	0	(118)
XX-XX2901	2/25/2016	133 198 19	FNCT 3 5 AS4449 02-01-35	1 767	1 686	(80)	0	(80)
XX-XX2901	2/25/2016	168 986 41	FNCT 3 5 MA2497 01-01-36	535	511	(24)	0	(24)
XX-XX2901	2/25/2016	(40 000 00)	JP MORGAN CHASE SR UNSEC 2 55% 10-29-20	39 880	40 144	264	0	264
XX-XX2901	2/25/2016	(20 000 00)	JP MORGAN CHASE SR UNSEC 2 55% 10-29-20	19 940	20 072	132	0	132
XX-XX2901	2/25/2016	(5 000 00)	JP MORGAN CHASE SR UNSEC 2 55% 10-29-20	4 985	5 018	33	0	33
XX-XX2901	3/8/2016	(275 000 00)	US TREASURY NOTE 0 625% 12-31-16	275 700	274 946	(754)	0	(754)
XX-XX2901	3/10/2016	(3 000 00)	INTERCONTINENTAL EXCHANGE SR UNSEC 2 75% 12-01-20	2 997	3 031	35	0	35
XX-XX2901	3/11/2016	95 768 65	BSCMS 07-PW16 A1A VAR 06-11-40/05-11-17	879	837	(42)	0	(42)
XX-XX2901	3/11/2016	(5 000 00)	INTERCONTINENTAL EXCHANGE SR UNSEC 2 75% 12-01-20	4 994	5 049	54	0	54
XX-XX2901	3/14/2016	42 520 61	JPMCC 07-CB19 A1A VAR 02-12-49/05-12-17	41	39	(2)	0	(2)
XX-XX2901	3/14/2016	(7 000 00)	INTERCONTINENTAL EXCHANGE SR UNSEC 2 75% 12-01-20	6 992	7 077	85	0	85
XX-XX2901	3/15/2016	19 065 31	MSC 06-IO12 A1A 5 319% 12-15-43/16	23	23	(1)	0	(1)
XX-XX2901	3/15/2016	15 835 84	SDART 12-5 C 2 7% 08-15-18	2 246	2 233	(13)	0	(13)
XX-XX2901	3/15/2016	0 00	SDART 12-2 C 3 2% 02-15-18/09-15-15	569	568	(1)	0	(1)
XX-XX2901	3/15/2016	17 443 05	SDART 12-6 C 1 94% 03-15-18/06-15-16	3 165	3 159	(6)	0	(6)
XX-XX2901	3/15/2016	8 734 97	SDART 13-2 B 1 33% 03-15-18/04-15-16	8 899	8 897	(2)	0	(2)
XX-XX2901	3/15/2016	132 652 46	SDART 13-1 C 1 76% 01-15-19/12-15-16	13 120	13 105	(15)	0	(15)
XX-XX2901	3/15/2016	18 802 25	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	1 064	1 005	(58)	0	(58)
XX-XX2901	3/15/2016	173 492 50	GNMA POOL #AH5453 5 00% 10/15/2045	240	218	(22)	0	(22)
XX-XX2901	3/17/2016	31 132 60	CSMC 06-C4 A3 5 467% 09-15-39/8-15-16	5 189	5 111	(78)	0	(78)
XX-XX2901	3/17/2016	16 800 06	LBUBS 07-C2 A1A 5 387% 02-15-40	9	8	(0)	0	(0)
XX-XX2901	3/21/2016	70 052 90	G2RF 5 2 725891 02-20-64	5 063	4 883	(180)	0	(180)
XX-XX2901	3/21/2016	56 548 35	G2RF 5 2 725893 09-20-64	3 582	3 454	(127)	0	(127)
XX-XX2901	3/21/2016	201 058 57	G2SF 4 5 MA3036 08-20-45	7 184	6 665	(520)	0	(520)
XX-XX2901	3/21/2016	24 079 15	G2RF 6 64 AA7554 07-20-64	1 310	1 232	(78)	0	(78)
XX-XX2901	3/21/2016	42 014 43	G2RF 5 18 AG8139 06-20-64	952	899	(52)	0	(52)
XX-XX2901	3/21/2016	62 520 69	G2RF 5 047 AG8142 06-20-64	2 444	2 344	(100)	0	(100)
XX-XX2901	3/21/2016	50 266 88	G2RF 5 616 694836 09-20-59	822	790	(31)	0	(31)
XX-XX2901	3/25/2016	131 792 40	FNCT 3 5 AS4449 02-01-35	1 473	1 406	(67)	0	(67)
XX-XX2901	3/25/2016	168 483 04	FNCT 3 5 MA2497 01-01-36	527	503	(23)	0	(23)
XX-XX2901	4/8/2016	(25 000 00)	VERIZON COMMUNICATIONS SR UNSEC 2 5% 09-15-16	25 317	25 193	(123)	0	(123)
XX-XX2901	4/12/2016	41 872 78	JPMCC 07-CB19 A1A VAR 02-12-49/05-12-17	676	648	(28)	0	(28)
XX-XX2901	4/13/2016	95 692 82	BSCMS 07-PW16 A1A VAR 06-11-40/05-11-17	80	76	(4)	0	(4)
XX-XX2901	4/15/2016	13 664 11	SDART 12-5 C 2 7% 08-15-18	2 185	2 172	(13)	0	(13)
XX-XX2901	4/15/2016	14 282 56	SDART 12-6 C 1 94% 03-15-18/06-15-16	3 166	3 160	(6)	0	(6)
XX-XX2901	4/15/2016	376 34	SDART 13-2 B 1 33% 03-15-18/04-15-16	8 361	8 359	(2)	0	(2)
XX-XX2901	4/15/2016	119 283 84	SDART 13-1 C 1 76% 01-15-19/12-15-16	13 383	13 369	(15)	0	(15)
XX-XX2901	4/15/2016	107 716 76	SDART 15-5 A2A 1 4% 11-15-18/12-17-18	17 278	17 283	6	0	6
XX-XX2901	4/15/2016	18 775 24	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	29	27	(2)	0	(2)
XX-XX2901	4/15/2016	171 134 74	GNMA POOL #AH5453 5 00% 10/15/2045	2 594	2 358	(236)	0	(236)
XX-XX2901	4/15/2016	21 926 38	CSMC 06-C4 A3 5 467% 09-15-39/8-15-16	9 346	9 206	(140)	0	(140)
XX-XX2901	4/15/2016	16 793 27	LBUBS 07-C2 A1A 5 387% 02-15-40	7	7	(0)	0	(0)
XX-XX2901	4/15/2016	18 728 57	MSC 06-IO12 A1A 5 319% 12-15-43/16	344	337	(8)	0	(8)
XX-XX2901	4/20/2016	66 878 96	G2RF 5 2 725891 02-20-64	3 291	3 174	(117)	0	(117)
XX-XX2901	4/20/2016	189 160 89	G2SF 4 5 MA3036 08-20-45	12 826	11 898	(928)	0	(928)
XX-XX2901	4/20/2016	23 904 26	G2RF 6 64 AA7554 07-20-64	186	175	(11)	0	(11)
XX-XX2901	4/20/2016	54 191 64	G2RF 5 2 725893 09-20-64	2 444	2 357	(87)	0	(87)
XX-XX2901	4/20/2016	41 075 21	G2RF 5 18 AG8139 06-20-64	994	939	(55)	0	(55)
XX-XX2901	4/20/2016	59 873 54	G2RF 5 047 AG8142 06-20-64	2 760	2 647	(113)	0	(113)
XX-XX2901	4/20/2016	47 939 57	G2RF 5 616 694836 09-20-59	2 419	2 327	(92)	0	(92)
XX-XX2901	4/21/2016	(283 379 60)	US TREASURY I/L FRN 0 125% 04-15-20	286 653	291 358	4 705	0	4 705
XX-XX2901	4/22/2016	(15 000 00)	CHEVRON CORP SR UNSEC 1 365% 03-02-18	15 062	15 066	5	0	5
XX-XX2901	4/25/2016	130 260 40	FNCT 3 5 AS4449 02-01-35	1 605	1 532	(73)	0	(73)
XX-XX2901	4/25/2016	167 729 98	FNCT 3 5 MA2497 01-01-36	788	753	(35)	0	(35)
XX-XX2901	4/25/2016	(5 000 00)	ANHEUSER-BUSCH INBEV SR UNSEC 2 65% 02-01-21	4 984	5 126	142	0	142
XX-XX2901	4/27/2016	(10 000 00)	ANHEUSER-BUSCH INBEV SR UNSEC 2 65% 02-01-21	9 969	10 227	258	0	258
XX-XX2901	5/10/2016	(45 000 00)	PEPSICO INC SR UNSEC 2 5% 05/10/16	45 408	45 000	(408)	0	(408)
XX-XX2901	5/12/2016	41 837 71	JPMCC 07-CB19 A1A VAR 02-12-49/05-12-17	37	35	(2)	0	(2)
XX-XX2901	5/13/2016	95 609 43	BSCMS 07-PW16 A1A VAR 06-11-40/05-11-17	88	83	(4)	0	(4)
XX-XX2901	5/16/2016	170 909 25	GNMA POOL #AH5453 5 00% 10/15/2045	248	225	(23)	0	(23)
XX-XX2901	5/16/2016	18 026 76	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	792	748	(44)	0	(44)
XX-XX2901	5/16/2016	18 707 97	MSC 06-IO12 A1A 5 319% 12-15-43/16	21	21	(0)	0	(0)

XX-XX2901	5/16/2016	11 812 11	SDART 12-5 C 2 7% 08-15-18		1 863	1 852	(11)	0	(11)
XX-XX2901	5/16/2016	11 491 93	SDART 12-6 C 1 94% 03-15-18/06-15-16		2 796	2 791	(5)	0	(5)
XX-XX2901	5/16/2016	69 092 99	SDART 13-2 C 1 95% 03-15-19		5 925	5 907	(18)	0	(18)
XX-XX2901	5/16/2016	108 200 61	SDART 13-1 C 1 76% 01-15-19/12-15-16		11 096	11 083	(12)	0	(12)
XX-XX2901	5/16/2016	95 930 42	SDART 15-5 A2A 1 4% 11-15-18/12-17-18		11 783	11 786	4	0	4
XX-XX2901	5/16/2016	0 00	SDART 13-2 B 1 33% 03-15-18/04-15-16		376	376	(0)	0	(0)
XX-XX2901	5/17/2016	16 785 49	LBUBS 07-C2 A1A 5 387% 02-15-40		8	8	(0)	0	(0)
XX-XX2901	5/17/2016	9 990 15	CSMC 06-C4 A3 5 467% 09-15-39/8-15-16		12 118	11 936	(182)	0	(182)
XX-XX2901	5/20/2016	62 813 22	G2RF 5 2 725891 02-20-64		4 216	4 066	(150)	0	(150)
XX-XX2901	5/20/2016	51 016 27	G2RF 5 2 725893 09-20-64		3 292	3 175	(117)	0	(117)
XX-XX2901	5/20/2016	180 759 85	G2SF 4 5 MA3036 08-20-45		9 056	8 401	(655)	0	(655)
XX-XX2901	5/20/2016	23 086 85	G2RF 6 64 AA7554 07-20-64		869	817	(52)	0	(52)
XX-XX2901	5/20/2016	40 099 16	G2RF 5 18 AG8139 06-20-64		1 033	976	(57)	0	(57)
XX-XX2901	5/20/2016	57 515 27	G2RF 5 047 AG8142 06-20-64		2 459	2 358	(101)	0	(101)
XX-XX2901	5/20/2016	96 350 79	G2RF 5 110 756694 11-20-61		4 426	4 131	(295)	0	(295)
XX-XX2901	5/20/2016	45 643 82	G2RF 5 616 694836 09-20-59		2 386	2 296	(91)	0	(91)
XX-XX2901	5/25/2016	129 857 31	FNCT 3 5 AS4449 02-01-35		422	403	(19)	0	(19)
XX-XX2901	5/25/2016	166 790 72	FNCT 3 5 MA2497 01-01-36		983	939	(44)	0	(44)
XX-XX2901	6/7/2016	(50 000 00)	US TREASURY NOTE 6 25% 12-31-16		50 113	50 035	(78)	0	(78)
XX-XX2901	6/10/2016	(30 000 00)	GOLDMAN SACHS GROUP SR UNSEC2 875% 02-25-21		30 013	30 670	657	0	657
XX-XX2901	6/13/2016	41 805 24	JPMCC 07-CB19 A1A VAR 02-12-49/05-12-17		34	32	(1)	0	(1)
XX-XX2901	6/13/2016	95 532 82	BSCMS 07-PW16 A1A VAR 06-11-40/05-11-17		80	77	(4)	0	(4)
XX-XX2901	6/15/2016	17 480 12	MSC 06-IQ12 A1A 5 319% 12-15-43/16		1 256	1 228	(28)	0	(28)
XX-XX2901	6/15/2016	10 022 73	SDART 12-5 C 2 7% 08-15-18		1 800	1 789	(11)	0	(11)
XX-XX2901	6/15/2016	8 819 47	SDART 12-6 C 1 94% 03-15-18/06-15-16		2 677	2 672	(5)	0	(5)
XX-XX2901	6/15/2016	63 401 34	SDART 13-2 C 1 95% 03-15-19		5 709	5 692	(17)	0	(17)
XX-XX2901	6/15/2016	97 471 71	SDART 13-1 C 1 76% 01-15-19/12-15-16		10 741	10 729	(12)	0	(12)
XX-XX2901	6/15/2016	84 855 81	SDART 15-5 A2A 1 4% 11-15-18/12-17-18		11 071	11 075	4	0	4
XX-XX2901	6/15/2016	17 169 40	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41		907	857	(50)	0	(50)
XX-XX2901	6/15/2016	170 693 65	GNMA POOL #AH5453 5 00% 10/15/2045		237	216	(22)	0	(22)
XX-XX2901	6/17/2016	16 580 57	LBUBS 07-C2 A1A 5 387% 02-15-40		215	205	(10)	0	(10)
XX-XX2901	6/17/2016	0 00	CSMC 06-C4 A3 5 467% 09-15-39/8-15-16		10 142	9 990	(152)	0	(152)
XX-XX2901	6/20/2016	58 985 35	G2RF 5 2 725891 02-20-64		3 969	3 828	(141)	0	(141)
XX-XX2901	6/20/2016	46 046 51	G2RF 5 2 725893 09-20-64		5 153	4 970	(183)	0	(183)
XX-XX2901	6/20/2016	171 957 47	G2SF 4 5 MA3036 08-20-45		9 489	8 802	(687)	0	(687)
XX-XX2901	6/20/2016	21 849 23	G2RF 6 64 AA7554 07-20-64		1 316	1 238	(79)	0	(79)
XX-XX2901	6/20/2016	39 036 51	G2RF 5 18 AG8139 06-20-64		1 125	1 063	(62)	0	(62)
XX-XX2901	6/20/2016	54 445 98	G2RF 5 047 AG8142 06-20-64		3 200	3 069	(131)	0	(131)
XX-XX2901	6/20/2016	43 481 24	G2RF 5 616 694836 09-20-59		2 248	2 163	(85)	0	(85)
XX-XX2901	6/27/2016	127 209 31	FNCT 3 5 AS4449 02-01-35		2 774	2 648	(126)	0	(126)
XX-XX2901	6/27/2016	0 00	FNCT 3 5 MA2497 01-01-36		1 320	1 261	(59)	0	(59)
XX-XX2901	7/1/2016	(45 000 00)	FL HURRICANE CATASTROPHE FUND FIN CORP 13A TAXABLE 1 298% 07-01-16		45 000	45 000	0	0	0
XX-XX2901	7/12/2016	32 348 80	JPMCC 07-CB19 A1A VAR 02-12-49/05-12-17		9 871	9 456	(415)	0	(415)
XX-XX2901	7/13/2016	95 448 66	BSCMS 07-PW16 A1A VAR 06-11-40/05-11-17		88	84	(4)	0	(4)
XX-XX2901	7/15/2016	86 767 99	SDART 13-1 C 1 76% 01-15-19/12-15-16		10 716	10 704	(12)	0	(12)
XX-XX2901	7/15/2016	73 836 80	SDART 15-5 A2A 1 4% 11-15-18/12-17-18		11 015	11 019	4	0	4
XX-XX2901	7/15/2016	16 709 29	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41		487	460	(27)	0	(27)
XX-XX2901	7/15/2016	0 00	US TREASURY I/L 2 5% 07/15/16		302 105	296 730	(5 375)	0	(5 375)
XX-XX2901	7/15/2016	169 521 19	GNMA POOL #AH5453 5 00% 10/15/2045		1 290	1 172	(118)	0	(118)
XX-XX2901	7/15/2016	19 381 96	CRART 15-1 A3 1 33% 04-15-19/10-16-17		616	618	2	0	2
XX-XX2901	7/15/2016	7 249 90	JPMCC 2006 LDP8 AM 5 44% 05/15/2045		7 942	7 750	(192)	0	(192)
XX-XX2901	7/15/2016	15 980 53	MSC 06-IQ12 A1A 5 319% 12-15-43/16		1 534	1 500	(34)	0	(34)
XX-XX2901	7/15/2016	8 176 24	SDART 12-5 C 2 7% 08-15-18		1 857	1 847	(11)	0	(11)
XX-XX2901	7/15/2016	6 268 82	SDART 12-6 C 1 94% 03-15-18/06-15-16		2 555	2 551	(5)	0	(5)
XX-XX2901	7/15/2016	57 521 62	SDART 13-2 C 1 95% 03-15-19		5 897	5 880	(18)	0	(18)
XX-XX2901	7/20/2016	55 252 55	G2RF 5 2 725891 02-20-64		3 871	3 733	(138)	0	(138)
XX-XX2901	7/20/2016	42 582 83	G2RF 5 2 725893 09-20-64		3 591	3 464	(128)	0	(128)
XX-XX2901	7/20/2016	164 789 06	G2SF 4 5 MA3036 08-20-45		7 728	7 168	(559)	0	(559)
XX-XX2901	7/20/2016	38 061 22	G2RF 5 18 AG8139 06-20-64		1 032	975	(57)	0	(57)
XX-XX2901	7/20/2016	52 303 98	G2RF 5 047 AG8142 06-20-64		2 234	2 142	(92)	0	(92)
XX-XX2901	7/20/2016	40 610 11	G2RF 5 616 694836 09-20-59		2 984	2 871	(113)	0	(113)
XX-XX2901	7/22/2016	(169 521 19)	GNMA POOL #AH5453 5 00% 10/15/2045		180 505	185 829	5 324	0	5 324
XX-XX2901	7/25/2016	117 742 47	FNCT 3 5 AS4449 02-01-35		9 919	9 467	(452)	0	(452)
XX-XX2901	8/1/2016	(5 000 00)	TN HDA SFH PAC PSA 12-1C 4 5% 07/01/2037		5 299	5 000	(299)	0	(299)
XX-XX2901	8/8/2016	(55 000 00)	US TREASURY NOTE 1 625% 07-31-20		54 854	56 268	1 414	0	1 414
XX-XX2901	8/12/2016	92 810 52	BSCMS 07-PW16 A1A VAR 06-11-40/05-11-17		2 770	2 638	(132)	0	(132)
XX-XX2901	8/12/2016	32 208 06	JPMCC 07-CB19 A1A VAR 02-12-49/05-12-17		147	141	(6)	0	(6)
XX-XX2901	8/15/2016	169 297 46	GNMA POOL #AH5453 5 00% 10/15/2045		0	224	224	0	224
XX-XX2901	8/15/2016	(50 000 00)	HARRIS CNTY TX TOLL RD TAXABLE 12D 1 061% 08-15-16		50 000	50 000	0	0	0
XX-XX2901	8/15/2016	17 496 50	CRART 15-1 A3 1 33% 04-15-19/10-16-17		1 879	1 885	7	0	7
XX-XX2901	8/15/2016	251 41	JPMCC 2006 LDP8 AM 5 44% 05/15/2045		7 172	6 999	(173)	0	(173)
XX-XX2901	8/15/2016	14 913 60	MSC 06-IQ12 A1A 5 319% 12-15-43/16		1 091	1 067	(24)	0	(24)
XX-XX2901	8/15/2016	6 393 69	SDART 12-5 C 2 7% 08-15-18		1 793	1 783	(11)	0	(11)

XX-XX2901	8/15/2016	3 775 36	SDART 12-6 C 1 94% 03-15-18/06-15-16	2 498	2 493	(5)	0	(5)
XX-XX2901	8/15/2016	51 781 46	SDART 13-2 C 1 95% 03-15-19	5 757	5 740	(17)	0	(17)
XX-XX2901	8/15/2016	76 609 66	SDART 13-1 C 1 76% 01-15-19/12-15-16	10 170	10 158	(11)	0	(11)
XX-XX2901	8/15/2016	62 391 52	SDART 15-5 A2A 1 4% 11-15-18/12-17-18	11 442	11 445	4	0	4
XX-XX2901	8/15/2016	16 672 99	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	38	36	(2)	0	(2)
XX-XX2901	8/22/2016	52 926 00	G2RF 5 2 725891 02-20-64	2 412	2 327	(86)	0	(86)
XX-XX2901	8/22/2016	39 505 44	G2RF 5 2 725893 09-20-64	3 191	3 077	(113)	0	(113)
XX-XX2901	8/22/2016	157 881 04	G2SF 4 5 MA3036 08-20-45	7 447	6 908	(539)	0	(539)
XX-XX2901	8/22/2016	36 852 82	G2RF 5 18 AG8139 06-20-64	1 279	1 208	(70)	0	(70)
XX-XX2901	8/22/2016	50 416 08	G2RF 5 047 AG8142 06-20-64	1 969	1 888	(81)	0	(81)
XX-XX2901	8/22/2016	37 133 20	G2RF 5 616 694836 09-20-59	3 614	3 477	(137)	0	(137)
XX-XX2901	8/25/2016	116 393 69	FNCT 3 5 AS4449 02-01-35	1 413	1 349	(64)	0	(64)
XX-XX2901	9/12/2016	31 663 50	JPMCC 07-CB19 A1A VAR 02-12-49/05-12-17	568	545	(24)	0	(24)
XX-XX2901	9/13/2016	(40 000 00)	WFNMT 16-A A 2 03% 04-15-25/06-15-21	39 988	40 350	362	0	362
XX-XX2901	9/13/2016	92 736 69	BSCMS 07-PW16 A1A VAR 06-11-40/05-11-17	78	74	(4)	0	(4)
XX-XX2901	9/15/2016	15 639 90	CRART 15-1 A3 1 33% 04-15-19/10-16-17	1 850	1 857	7	0	7
XX-XX2901	9/15/2016	0 00	JPMCC 2006 LDP8 AM 5 44% 05/15/2045	258	251	(6)	0	(6)
XX-XX2901	9/15/2016	10 205 73	MSC 06-IQ12 A1A 5 319% 12-15-43/16	4 816	4 708	(108)	0	(108)
XX-XX2901	9/15/2016	4 738 46	SDART 12-5 C 2 7% 08-15-18	1 665	1 655	(10)	0	(10)
XX-XX2901	9/15/2016	1 271 37	SDART 12-6 C 1 94% 03-15-18/06-15-16	2 509	2 504	(5)	0	(5)
XX-XX2901	9/15/2016	46 105 74	SDART 13-2 C 1 95% 03-15-19	5 693	5 676	(17)	0	(17)
XX-XX2901	9/15/2016	66 425 78	SDART 13-1 C 1 76% 01-15-19/12-15-16	10 195	10 184	(11)	0	(11)
XX-XX2901	9/15/2016	50 046 59	SDART 15-5 A2A 1 4% 11-15-18/12-17-18	12 341	12 345	4	0	4
XX-XX2901	9/15/2016	13 899 19	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	2 935	2 774	(161)	0	(161)
XX-XX2901	9/20/2016	32 476 25	G2RF 5 616 694836 09-20-59	4 841	4 657	(184)	0	(184)
XX-XX2901	9/20/2016	150 493 36	G2SF 4 5 MA3036 08-20-45	7 964	7 388	(576)	0	(576)
XX-XX2901	9/20/2016	37 095 02	G2RF 5 2 725893 09-20-64	2 499	2 410	(89)	0	(89)
XX-XX2901	9/20/2016	35 784 99	G2RF 5 18 AG8139 06-20-64	1 130	1 068	(62)	0	(62)
XX-XX2901	9/20/2016	47 880 23	G2RF 5 047 AG8142 06-20-64	2 644	2 536	(108)	0	(108)
XX-XX2901	9/20/2016	50 285 03	G2RF 5 2 725891 02-20-64	2 738	2 641	(97)	0	(97)
XX-XX2901	9/26/2016	113 830 76	FNCT 3 5 AS4449 02-01-35	2 685	2 563	(122)	0	(122)
XX-XX2901	10/12/2016	31 629 05	JPMCC 07-CB19 A1A VAR 02-12-49/05-12-17	36	34	(2)	0	(2)
XX-XX2901	10/14/2016	92 655 78	BSCMS 07-PW16 A1A VAR 06-11-40/05-11-17	85	81	(4)	0	(4)
XX-XX2901	10/17/2016	(75 000 00)	TOYOTA MTR CREDIT SR UNSEC 1 45% 01-12-18	75 118	75 167	50	0	50
XX-XX2901	10/17/2016	13 870 21	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	31	29	(2)	0	(2)
XX-XX2901	10/17/2016	13 893 11	CRART 15-1 A3 1 33% 04-15-19/10-16-17	1 741	1 747	6	0	6
XX-XX2901	10/17/2016	964 77	MSC 06-IQ12 A1A 5 319% 12-15-43/16	9 452	9 241	(211)	0	(211)
XX-XX2901	10/17/2016	3 058 21	SDART 12-5 C 2 7% 08-15-18	1 690	1 680	(10)	0	(10)
XX-XX2901	10/17/2016	40 423 64	SDART 13-2 C 1 95% 03-15-19	5 699	5 682	(17)	0	(17)
XX-XX2901	10/17/2016	0 00	SDART 12-6 C 1 94% 03-15-18/06-15-16	1 274	1 271	(2)	0	(2)
XX-XX2901	10/17/2016	56 442 26	SDART 13-1 C 1 76% 01-15-19/12-15-16	9 995	9 984	(11)	0	(11)
XX-XX2901	10/17/2016	38 322 90	SDART 15-5 A2A 1 4% 11-15-18/12-17-18	11 720	11 724	3	0	4
XX-XX2901	10/17/2016	14 823 72	WBCMT 07-C30 A5 5 342% 12-15-43	182	176	(6)	0	(6)
XX-XX2901	10/20/2016	46 890 90	G2RF 5 2 725891 02-20-64	3 519	3 394	(125)	0	(125)
XX-XX2901	10/20/2016	28 602 54	G2RF 5 616 694836 09-20-59	4 027	3 874	(153)	0	(153)
XX-XX2901	10/20/2016	143 403 17	G2SF 4 5 MA3036 08-20-45	7 643	7 090	(553)	0	(553)
XX-XX2901	10/20/2016	34 354 59	G2RF 5 2 725893 09-20-64	2 841	2 740	(101)	0	(101)
XX-XX2901	10/20/2016	34 994 54	G2RF 5 18 AG8139 06-20-64	837	790	(46)	0	(46)
XX-XX2901	10/20/2016	44 557 43	G2RF 5 047 AG8142 06-20-64	3 465	3 323	(142)	0	(142)
XX-XX2901	10/25/2016	110 269 37	FNCT 3 5 AS4449 02-01-35	3 731	3 561	(170)	0	(170)
XX-XX2901	11/1/2016	(25 000 00)	COCA COLA CO 0 75% 11/01/2016	25 047	25 000	(47)	0	(47)
XX-XX2901	11/1/2016	(100 000 00)	MTA NY TRANSPORT REV 12G-3FRN (1ML 0 67+70) (MPT) SF 11-01-31/16	100 000	100 000	0	0	0
XX-XX2901	11/14/2016	92 581 18	BSCMS 07-PW16 A1A VAR 06-11-40/05-11-17	78	75	(4)	0	(4)
XX-XX2901	11/14/2016	31 585 58	JPMCC 07-CB19 A1A VAR 02-12-49/05-12-17	45	43	(2)	0	(2)
XX-XX2901	11/15/2016	12 892 03	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	1 035	978	(57)	0	(57)
XX-XX2901	11/15/2016	12 207 88	CRART 15-1 A3 1 33% 04-15-19/10-16-17	1 679	1 685	6	0	6
XX-XX2901	11/15/2016	0 00	MSC 06-IQ12 A1A 5 319% 12-15-43/16	987	965	(22)	0	(22)
XX-XX2901	11/15/2016	1 523 79	SDART 12-5 C 2 7% 08-15-18	1 543	1 534	(9)	0	(9)
XX-XX2901	11/15/2016	35 286 86	SDART 13-2 C 1 95% 03-15-19	5 152	5 137	(15)	0	(15)
XX-XX2901	11/15/2016	46 919 77	SDART 13-1 C 1 76% 01-15-19/12-15-16	9 533	9 522	(11)	0	(11)
XX-XX2901	11/15/2016	236 982 32	SDART 14-1 C 2 36% 04-15-20	8 040	8 018	(23)	0	(23)
XX-XX2901	11/15/2016	27 051 56	SDART 15-5 A2A 1 4% 11-15-18/12-17-18	11 268	11 275	3	0	4
XX-XX2901	11/18/2016	6 602 73	WBCMT 07-C30 A5 5 342% 12-15-43	8 503	8 221	0	(282)	(282)
XX-XX2901	11/18/2016	14 831 66	WBCMT 07-C32 A3 5 731889% 06-15-49	175	168	0	(7)	(7)
XX-XX2901	11/21/2016	43 246 93	G2RF 5 2 725891 02-20-64	3 778	3 644	(134)	0	(134)
XX-XX2901	11/21/2016	25 343 32	G2RF 5 616 694836 09-20-59	3 388	3 259	(129)	0	(129)
XX-XX2901	11/21/2016	138 427 80	G2SF 4 5 MA3036 08-20-45	5 364	4 975	(388)	0	(388)
XX-XX2901	11/21/2016	31 971 89	G2RF 5 2 725893 09-20-64	2 471	2 383	(88)	0	(88)
XX-XX2901	11/21/2016	33 995 25	G2RF 5 18 AG8139 06-20-64	1 058	999	(58)	0	(58)
XX-XX2901	11/21/2016	42 189 71	G2RF 5 047 AG8142 06-20-64	2 469	2 368	(101)	0	(101)
XX-XX2901	11/25/2016	104 395 29	FNCT 3 5 AS4449 02-01-35	6 154	5 874	(280)	0	(280)
XX-XX2901	12/12/2016	31 550 81	JPMCC 07-CB19 A1A VAR 02-12-49/05-12-17	36	35	(2)	0	(2)
XX-XX2901	12/12/2016	(10 000 00)	BECTON DICKINSON SR UNSEC 1 8% 12-15-17	10 321	10 014	0	(306)	(306)
XX-XX2901	12/13/2016	60 288 09	BSCMS 07-PW16 A1A VAR 06-11-40/05-11-17	33 908	32 293	0	(1 615)	(1 615)

XX-XX2901	12/15/2016	(25 000 00)	NJ TRANSIT TRUST 13B TAXABLE 1 087% 12-15-16	25 000	25 000	0	0	0
XX-XX2901	12/15/2016	10 771 92	CRART 15-1 A3 1 33% 04-15-19/10-16-17	1 431	1 436	0	5	5
XX-XX2901	12/15/2016	0 00	SDART 12-5 C 2 7% 08-15-18	1 533	1 524	0	(9)	(9)
XX-XX2901	12/15/2016	30 552 57	SDART 13-2 C 1 95% 03-15-19	4 749	4 734	0	(14)	(14)
XX-XX2901	12/15/2016	37 839 71	SDART 13-1 C 1 76% 01-15-19/12-15-16	9 090	9 080	0	(10)	(10)
XX-XX2901	12/15/2016	218 129 90	SDART 14-1 C 2 36% 04-15-20	18 905	18 852	(53)	0	(53)
XX-XX2901	12/15/2016	17 116 43	SDART 15-5 A2A 1 4% 11-15-18/12-17-18	9 932	9 935	0	3	3
XX-XX2901	12/15/2016	11 679 14	FHLMC POOL #1B8916 ARH5 MHA VAR 10/1/41	1 283	1 213	(71)	0	(71)
XX-XX2901	12/15/2016	2 663 15	WBCMT 07-C32 A3 5 731889% 06-15-49	2 755	2 663	0	(91)	(91)
XX-XX2901	12/16/2016	14 634 20	WBCMT 07-C32 A3 5 731889% 06-15-49	205	197	0	(8)	(8)
XX-XX2901	12/20/2016	32 733 05	G2RF 5 18 AG8139 06-20-64	1 336	1 262	(74)	0	(74)
XX-XX2901	12/20/2016	39 629 41	G2RF 5 047 AG8142 06-20-64	2 670	2 560	0	(109)	(109)
XX-XX2901	12/20/2016	40 115 57	G2RF 5 2 725891 02-20-64	3 247	3 131	0	(116)	(116)
XX-XX2901	12/20/2016	21 321 98	G2RF 5 616 694836 09-20-59	4 180	4 021	0	(159)	(159)
XX-XX2901	12/20/2016	29 449 93	G2RF 5 2 725893 09-20-64	2 615	2 522	0	(93)	(93)
XX-XX2901	12/20/2016	133 054 49	G2SF 4 5 MA3036 08-20-45	5 792	5 373	0	(419)	(419)
XX-XX2901	12/27/2016	100 906 17	FNCT 3 5 AS4449 02-01-35	3 656	3 489	0	(167)	(167)

Total				10 390 686	10 369 888			(20 798)
Short Term				7 998 215	7 990 056		(8 159)	
Long Term				2 392 471	2 379 832			(12 639)

THE GEOFFREY BEENE FOUNDATION  
43-6936635  
FORM 990-PF, PART II, LINE 10C  
INVESTMENTS HELD AT JP MORGAN CHASE

Description	Qty	Cost	Market Value
Capital One Financial Co PFD 5.2%	600	15,000	13,008
Citigroup Inc 12/13/12	150,000	161,839	151,490
Aircastle, LTD 04/15/2017	100,000	107,750	101,262
Citi Group Inc 05/15/2017	100,000	104,000	101,125
Dish DBS Corp 07/15/2017	75,000	78,563	76,031
Cablevision System Corp 09/15/2017	100,000	107,000	104,000
Case New Holland Inc 12/01/2017	75,000	83,213	78,750
Starwood Hotels & Resort 05/15/2018	100,000	110,520	106,056
Genworth Financial Inc 05/22/2018	100,000	105,750	98,750
Royal Bank of Scot GRP PLC 07/03/2018	150,000	156,600	152,357
Citigroup Inc 07/30/2018	75,000	75,986	75,267
General Motors Co 07/21/2014	100,000	102,000	101,875
Synovus Financial Corp 02/15/2019	100,000	113,375	110,000
E I Du Pont De Nemours 03/15/2019	50,000	55,650	54,301
Popular Inc 07/01/2014	25,000	24,813	26,010
JP Morgan Chase Bank NA 06/27/2017	100,000	105,100	102,142
HSBC Bank USA NA 07/29/2020	50,000	50,000	50,391
BANK OF AMERICA CORP DTD 12/29/2049	75,000	84,257	78,008
INTL Lease Finanace Corp 03/11/2013	100,000	101,125	101,875
INTL Lease Finanace Corp 05/15/2019	50,000	54,375	53,938
Santander Holdings USA 05/26/2019	50,000	50,260	49,850
ISTAR Financial Inc 07/01/2019	30,000	30,150	30,150
HCA Inc 10/15/2019	50,000	52,375	52,000
HSBC USA Inc 11/13/2019	25,000	25,500	25,079
Southwestern Energy CO 01/23/2020	75,000	75,563	77,501
Time Warner Cable Inc 02/01/2020	50,000	54,305	52,910
Juniper Networks Inc 06/15/2020	25,000	25,851	25,426
REYNOLDS GRP ISS DTD 10/15/2020	50,000	52,750	51,563
JBS USA LLC/JBS USA FINA 06/01/2021	50,000	49,750	51,750
SUNTRUST BANKS INC DTD 11/7/14	150,000	151,805	153,680
Citigroup Inc 04/30/2014	100,000	101,500	99,057
JPM SHORT DURATION BOND	92,793	1,015,258	1,003,092
Ally Financial Inc 05/19/2015	150,000	150,938	151,313
<b>TOTAL</b>		<b>3,632,918</b>	<b>3,560,002</b>

THE GEOFFREY BEENE FOUNDATION  
43-6936635  
FORM 990-PF, PART II  
INVESTMENTS HELD AT CAPITAL GROUP LLC

Description	Qty	Cost	Market Value
<b>US Government Obligations</b>			
FHLMC 1 0% 12-15-17	175,000	174,820	175,150
Interamer Dev Bk 1 0% 05/13/19	70,000	69,790	69,020
United States Treasury Notes DTD 1/31/2013 0 75% 1/31/2018	500,000	499,541	499,630
US Treasury I/L FRN 0 125% 04/15/20	98,058	97,641	99,077
US Treasury I/L FRN 0 125% 04/15/21	341,660	347,009	343,614
US Treasury Notes 0.625% 07/31/17	500,000	498,223	499,785
US Treasury Notes 0.625% 12/31/16	125,000	124,932	125,000
US Treasury Notes 0.75% 07/15/19	330,000	330,064	325,205
US Treasury Notes 1.25% 11/15/2018	425,000	425,349	425,714
US Treasury Notes 1.25% 12/15/18	250,000	249,963	250,273
US Treasury Notes 1.625% 06/30/20	135,000	134,742	135,087
US Treasury Notes 1.625% 07/31/20	320,000	319,150	319,837
US Treasury Notes 0.75% 02/15/19	10,000	9,949	9,900
US Treasury Notes 0.75% 08/31/18	150,000	149,344	149,075
US Treasury Notes 0.875% 04/15/19	100,000	99,664	99,115
US Treasury Notes 1.375% 01/31/21	10,000	10,141	9,842
<b>Total US Government Obligations</b>		<b>3,540,322</b>	<b>3,535,324</b>
<b>Municipals</b>			
Bay Area Toll Auth 06C2 Var 04/01/45	50,000	50,395	50,011
Cleveland Oh Arpt Sys Taxable Ambac 06B SF 5.239% 01/01/17	80,000	80,000	80,006
FL St Brd of Admin Hurricane Taxable 16A 2.163% 07/01/19	50,000	50,000	50,345
NJ Eda Sch Facs Taxable 15YY 4.447% 06/15/20	25,000	25,261	25,246
TN HAD SFH Pac Psa 12-1C 4.5% 07/01/2037	10,000	10,556	10,541
<b>Total Municipals</b>		<b>216,212</b>	<b>216,149</b>
<b>Corporate Bonds</b>			
Simon Property Group Sr Unsec 2 2% 02/01/19	15,000	15,097	15,122
Amcar 15-3 C02 73% 03/08/21/05/08/19	65,000	66,254	65,527
Crart 15-1 A-3 1 33% 04/15/19/10/16/17	10,772	10,734	10,778
Dcent 15-A1 A1 Frn (L 35) 08/17/20	200,000	199,767	200,302
Fordf 16-3 A1 1 70% 07/15/21	35,000	34,994	34,639
SDArt 13-1 C 1 76% 01/15/19/12/15/16	37,840	37,882	37,870
SDArt 13-2 C 1 95% 03/15/19/17	30,553	30,645	30,601
SDArt 14-1 C 2 36% 04/15/20	218,130	218,743	219,053
SDArt 15-3 C 2 74% 01/15/21	65,000	66,097	65,650
SDArt 15-5 A2A 1 4% 11/15/18/12/17/18	17,116	17,111	17,117

WFNMT 15-C A 1 26% 03/15/21/05/15/17	45,000	44,977	45,027
Bscms 07-PW16 A1A Var 06/11/40/05/11/17	60,288	63,303	60,869
FHLMC Pool #1B8916 ARH5 MHA Var 10/1/41	11,679	12,358	12,275
Fnct 3 5 AS4449 02/01/35	100,906	105,722	104,707
G2RF 5 047 AG8142 06/20/64	39,629	41,323	40,936
G2RF 5 18 AG8139 06/20/64	32,733	34,643	34,297
G2RF 5 2 725891 02/20/64	40,116	41,596	41,183
G2RF 5 2 725893 09/20/64	29,450	30,535	30,251
G2RF 5 616 694836 09/20/59	21,322	22,163	21,750
G2RF 5 4 MA3036 08/20/45	133,054	143,434	142,147
JPMCC 07-CB19 A1A Var 02/12/49/05/12/17	31,551	32,934	31,766
WBCMT 07-C30 A5 5 342% 12/15/43	3,940	4,075	3,935
WBCMT 07-C32 A3 5 731889% 06/15/49	14,634	15,203	14,723
3M Company Sr Unsec 1.625% 09/19/21	15,000	15,025	14,618
ABBVIE Inc SR Unsec 1.8% 05-14-18	55,000	55,012	55,041
Aetna Inc Sr Unsec 1.7% 06/07/18	20,000	20,022	19,981
Aetna Inc Sr Unsec 1.9% 06/07/19	15,000	15,022	14,966
Aetna Inc Sr Unsec Frn (L+65) 12/08/17	40,000	40,000	40,138
American Honda Finance Corp Sr Unsec 1.2% 07/12/19	50,000	49,950	49,112
APPLE Inc SR Unsec 0.9% 05-12-17	25,000	25,066	24,996
Astrazeneca Plc SR Unsec 1.75% 11-16-18	45,000	44,995	45,081
Becton Dickinson SR UNSEC 1.8% 12-15-17	35,000	35,149	35,079
Berkshire Hathaway Fin Sr Unsec 1.15% 08/15/18	15,000	14,998	14,925
Berkshire Hathaway Fin Sr Unsec 1.3% 08/15/19	15,000	14,985	14,818
Berkshire Hathaway Fin Sr Unsec 1.45% 03/07/18	35,000	34,986	35,034
Berkshire Hathaway Fin Sr Unsec 1.7% 03/15/19	35,000	34,973	34,969
Chevron Corp Sr Unsec Frn (+50) 05/16/18	70,000	70,000	70,257
Cisco Systems Inc Sr Unsec 1.40% 09/20/19	25,000	24,972	24,728
Disney Walt Co Sr Unsec 0875% 07/12/19	20,000	19,933	19,598
Disney Walt Co Sr Unsec 1 65% 01/08/19	30,000	29,960	30,029
Eli Lilly & CO SR Unsec 1.25% 03-01-18	30,000	29,969	30,007
Exon Mobil Sr Unsec FRN (L+15) 03-15-19	25,000	24,993	25,084
General Electric Co 5 25% 12/06/17	15,000	16,118	15,539
Gilead Sciences Inc Sr Unsec 1.85% 09-04-18	45,000	45,384	45,181
Goldman Sachs Group Sr Unsec 2.3% 12-13-19	25,000	24,981	24,972
Goldman Sachs Group Sr Unsec Frn (6+177) 02/25/21	25,000	25,156	25,743
Home Depot Inc SR Unsec FRN (L+37) 09-15-17	15,000	15,040	15,025
JP Morgan Chase SR Unsec 2.2% 10-22-19	50,000	50,700	50,221
Merck & Co Inc SR Unsec FRN VAR 05-18-18	15,000	15,029	15,058
Microsoft Corp Sr Unsec 1 10% 08/08/19	25,000	24,974	24,664
National Rural Util Sr Unsec 1 5% 11/01/19	50,000	50,000	49,581
Pepsico Inc Sr Unsec 1.35% 10-04-19	25,000	24,996	24,810
Pfizer Inc Sr Unsec 1.2% 06/01/18	50,000	49,964	49,869
Pub Svc El & Gas Sr Sec 1st Lien 1.9% 03/15/21	12,000	11,981	11,786
Royal Bank of Canada USD SR Unsec 1.25% 06-16-17	15,000	15,027	15,005
Shell Intl Finance Sr unsec 1 375% 09/12/19	25,000	24,993	24,649
Teva Pharmaceutical Sr Unsec 1 7% 07/19/19	10,000	9,999	9,825

Teva Pharmaceutical Sr Unsec 1 4% 07/20/18	5,000	4,996	4,959
Toronto Dominion Bank Sr Unsec 1 45% 09/06/18	35,000	34,994	34,830
Total Capital Intl SA 1.50% 02-17-2017	15,000	15,138	15,005
Toyota MTR Credit SR Unsec 1.55% 10-18-19	75,000	74,963	74,093
Trans-Canada Pipelines Sr Unsec 1.875% 01-12-18	25,000	25,157	25,039
Visa Inc SR Unsec 1.2% 12-14-17	40,000	39,979	39,994
Wells Fargo Co Sr Unsec 1.15% 06-02-17	50,000	49,950	49,987
<b>Total Corporate Bonds</b>		<b>2,539,118</b>	<b>2,524,819</b>