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Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)			
		Beginning of year (a) Book Value	End of year (b) Book Value (c) Fair Market Value		
Assets	1	Cash—non-interest-bearing			
	2	Savings and temporary cash investments	115,583	143,839	143,839
	3	Accounts receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	4	Pledges receivable ▶ _____ Less allowance for doubtful accounts ▶ _____			
	5	Grants receivable			
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7	Other notes and loans receivable (attach schedule) ▶ _____ Less allowance for doubtful accounts ▶ _____			
	8	Inventories for sale or use			
	9	Prepaid expenses and deferred charges			
	10a	Investments—U S and state government obligations (attach schedule)	2,225,094	1,927,575	2,032,560
	b	Investments—corporate stock (attach schedule)	2,632,528	2,803,957	5,767,614
	c	Investments—corporate bonds (attach schedule)	416,543	491,709	488,284
	11	Investments—land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
	12	Investments—mortgage loans			
	13	Investments—other (attach schedule)	544,255	369,234	476,846
	14	Land, buildings, and equipment basis ▶ _____ Less accumulated depreciation (attach schedule) ▶ _____			
15	Other assets (describe ▶ _____)				
16	Total assets (to be completed by all filers—see the instructions Also, see page 1, item I)	5,934,003	5,736,314	8,909,143	
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable.			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule).			
	22	Other liabilities (describe ▶ _____)			
	23	Total liabilities (add lines 17 through 22)		0	
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.				
	24	Unrestricted			
	25	Temporarily restricted			
	26	Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.				
	27	Capital stock, trust principal, or current funds			
	28	Paid-in or capital surplus, or land, bldg , and equipment fund			
	29	Retained earnings, accumulated income, endowment, or other funds	5,934,003	5,736,314	
	30	Total net assets or fund balances (see instructions)	5,934,003	5,736,314	
31	Total liabilities and net assets/fund balances (see instructions) .	5,934,003	5,736,314		

Part III Analysis of Changes in Net Assets or Fund Balances		
1	Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1 5,934,003
2	Enter amount from Part I, line 27a	2 -197,689
3	Other increases not included in line 2 (itemize) ▶ _____	3
4	Add lines 1, 2, and 3	4 5,736,314
5	Decreases not included in line 2 (itemize) ▶ _____	5
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30 .	6 5,736,314

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)
1 a VARIOUS SEE ATTACHED - ST	P	2016-01-01	2016-09-30
b VARIOUS SEE ATTACHED - Lt	P	2014-01-01	2016-09-30
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 49,893		53,336	-3,443
b 995,757		916,337	79,420
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(i) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(j) F M V as of 12/31/69	(k) Adjusted basis as of 12/31/69	(l) Excess of col (j) over col (k), if any	
a			-3,443
b			79,420
c			
d			
e			

2 Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	75,977
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8		3	-3,443

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	453,592	9,152,975	0 04956
2014	457,393	9,112,151	0 05020
2013	427,525	8,536,207	0 05008
2012	406,195	8,430,976	0 04818
2011	432,196	8,310,647	0 05201

2 Total of line 1, column (d)	2	0 250021
3 Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0 050004
4 Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	8,802,547
5 Multiply line 4 by line 3	5	440,163
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	2,897
7 Add lines 5 and 6	7	443,060
8 Enter qualifying distributions from Part XII, line 4	8	483,703

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)		
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b	1	2,897
c	All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	
3	Add lines 1 and 2.	3	2,897
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	2,897
6	Credits/Payments		
a	2016 estimated tax payments and 2015 overpayment credited to 2016	6a	4,680
b	Exempt foreign organizations—tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d.	7	4,680
8	Enter any penalty for underpayment of estimated tax. Check here ☐ if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	1,783
11	Enter the amount of line 10 to be Credited to 2017 estimated tax ☐ 1,783 Refunded ☐	11	

Part VII-A Statements Regarding Activities

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

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 ► THE OFFICERS Telephone no ► (540) 268-2456			

Located at **►** 290 BONERS RUN ROAD SHAWSVILLE VA ZIP+4 **►** 24162

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? 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 ►	16	Yes	No

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

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

1a	During the year did the foundation (either directly or indirectly)		Yes	No
	(1) Engage in the sale or exchange, or leasing of property with a disqualified person? ☐ Yes ☒ No			
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? ☐ Yes ☒ No			
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? ☐ Yes ☒ No			
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? ☐ Yes ☒ No			
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? ☐ Yes ☒ No			
	(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days). ☐ Yes ☒ No			
b	If any answer is "Yes" to 1a(1)–(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)? ☐	1b		No
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)?		5b		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?		6b		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?		7b		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	Expense account, (e) other allowances
KAREN H WALDRON 290 BONERS RUN ROAD SHAWSVILLE, VA 24162	PRESIDENT/TREAS 0 50	0		
SHAWN A RICCI 290 BONERS RUN ROAD SHAWSVILLE, VA 24162	VICE PRES/SEC 0 50	0		
2 Compensation of five highest-paid employees (other than those included on line 1—see instructions). If none, enter "NONE."				
(a) Name and address of each employee paid more than \$50,000	Title, and average hours per week (b) devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	Expense account, (e) 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
1 	
2 	
3 	
4 	

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 	
2 	
All other program-related investments. See instructions.	
3 	
Total. Add lines 1 through 3 ▶	

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

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a	Average monthly fair market value of securities.	1a	8,767,631
b	Average of monthly cash balances.	1b	168,965
c	Fair market value of all other assets (see instructions).	1c	0
d	Total (add lines 1a, b, and c).	1d	8,936,596
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation).	1e	0
2	Acquisition indebtedness applicable to line 1 assets.	2	
3	Subtract line 2 from line 1d.	3	8,936,596
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions).	4	134,049
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4.	5	8,802,547
6	Minimum investment return. Enter 5% of line 5.	6	440,127

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

1	Minimum investment return from Part X, line 6.	1	440,127
2a	Tax on investment income for 2016 from Part VI, line 5.	2a	2,897
b	Income tax for 2016 (This does not include the tax from Part VI).	2b	
c	Add lines 2a and 2b.	2c	2,897
3	Distributable amount before adjustments. Subtract line 2c from line 1.	3	437,230
4	Recoveries of amounts treated as qualifying distributions.	4	
5	Add lines 3 and 4.	5	437,230
6	Deduction from distributable amount (see instructions).	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1.	7	437,230

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26.	1a	483,703
b	Program-related investments—total from Part IX-B.	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes.	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required).	3a	
b	Cash distribution test (attach the required schedule).	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4.	4	483,703
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b (see instructions).	5	2,897
6	Adjusted qualifying distributions. Subtract line 5 from line 4.	6	480,806

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

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2015	(c) 2015	(d) 2016
1 Distributable amount for 2016 from Part XI, line 7				437,230
2 Undistributed income, if any, as of the end of 2016				
a Enter amount for 2015 only.				
b Total for prior years 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2016				
a From 2011. 21,237				
b From 2012.				
c From 2013. 5,416				
d From 2014. 7,421				
e From 2015. 607				
f Total of lines 3a through e.	34,681			
4 Qualifying distributions for 2016 from Part XII, line 4 ▶ \$ 483,703				
a Applied to 2015, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see instructions).				
c Treated as distributions out of corpus (Election required—see instructions).	0			
d Applied to 2016 distributable amount.				437,230
e Remaining amount distributed out of corpus	46,473			
5 Excess distributions carryover applied to 2016 (If an amount appears in column (d), the same amount must be shown in column (a))				
6 Enter the net total of each column as indicated below:				
a Corpus Add lines 3f, 4c, and 4e Subtract line 5	81,154			
b Prior years' undistributed income Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed.				
d Subtract line 6c from line 6b Taxable amount—see instructions				
e Undistributed income for 2015 Subtract line 4a from line 2a Taxable amount—see instructions				
f Undistributed income for 2016 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2017				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions).				
8 Excess distributions carryover from 2011 not applied on line 5 or line 7 (see instructions).	21,237			
9 Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a	59,917			
10 Analysis of line 9				
a Excess from 2012.				
b Excess from 2013. 5,416				
c Excess from 2014. 7,421				
d Excess from 2015. 607				
e Excess from 2016. 46,473				

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)

	Tax year	Prior 3 years			(e) Total
	(a) 2016	(b) 2015	(c) 2014	(d) 2013	
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e 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

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

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

c Any submission deadlines

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	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i> See Additional Data Table				
Total			3a	480,340
b <i>Approved for future payment</i>				
Total			3b	

Enter gross amounts unless otherwise indicated

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a _____					
b _____					
c _____					
d _____					
e _____					
f _____					
g Fees and contracts from government agencies					
2 Membership dues and assessments. . . .					
3 Interest on savings and temporary cash investments			14	49	
4 Dividends and interest from securities. . . .			14	241,165	
5 Net rental income or (loss) from real estate					
a Debt-financed property.					
b Not debt-financed property.					
6 Net rental income or (loss) from personal property					
7 Other investment income.					
8 Gain or (loss) from sales of assets other than inventory			18	75,977	
9 Net income or (loss) from special events					
10 Gross profit or (loss) from sales of inventory					
11 Other revenue a _____					
b _____					
c _____					
d _____					
e _____					
12 Subtotal Add columns (b), (d), and (e). .				317,191	
13 Total. Add line 12, columns (b), (d), and (e).			13		317,191

(See worksheet in line 13 instructions to verify calculations)

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

Part XVII

- | | Yes | No |
|-------|-----|----|
| 1a(1) | | No |
| 1a(2) | | No |
| 1b(1) | | No |
| 1b(2) | | No |
| 1b(3) | | No |
| 1b(4) | | No |
| 1b(5) | | No |
| 1b(6) | | No |
| 1c | | No |

[illegible]

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

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

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

**Sign
Here**

* * * * *

Title

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

**Paid
Preparer
Use Only**

Paid Preparer Use Only	Print/Type preparer's name FRANK B HANCOCK CPA	Preparer's Signature	Date	Check if self-employed ☐	PTIN P00005271
	Firm's name ▶ Foti Flynn Lowen & Co PC				Firm's EIN ▶
	Firm's address ▶ PO Box 12765 Roanoke, VA 240282765				Phone no (540) 344-9246

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)				
a Paid during the year				
AMERICAN HACKNEY HORSE SOCIETY FDN 4059 IRON WORKS PKWY SUITE 3-A LEXINGTON, KY 40511	NONE	PC	ANIMAL ENTHUSIASTS	1,000
AMERICAN SADDLEBRED MUSEUM 4083 IRON WORKS PARKWAY LEXINGTON, KY 40511	NONE	PC	MUSEUM	500
AMNESTY INTERNATIONAL USA PO BOX 98233 WASHINGTON, DC 20090	NONE	PC	ACTIVISM	4,000
ANGELS OF ASSISI 415 CAMPBELL AVENUE SW ROANOKE, VA 24016	NONE	PC	ANIMAL SERVICES	2,500
BLUE RIDGE LAND CONSERVANCY 722 1ST STREET SW SUITE L ROANOKE, VA 24016	NONE	PC	CONSERVATION	2,500
BLUE RIDGE PBS PO BOX 13246 ROANOKE, VA 24032	NONE	PC	EDUCATION	2,000
BOTETOURT COUNTY HISTORICAL SOCIETY PO BOX 468 FINCASTLE, VA 24090	NONE	PC	EDUCATION	1,000
CARRIAGE ASSOCIATION OF AMERICA 4075 IRON WORKS PKWY BLDG D LEXINGTON, KY 40511	NONE	PC	PRESERVATION	2,500
CENTER IN THE SQUARE 1 MARKET SQUARE SUITE 5 ROANOKE, VA 24011	NONE	PC	CULTURAL	5,000
CHIP OF ROANOKE VALLEY 1201 THIRD STREET SW ROANOKE, VA 24016	NONE	PC	HUMAN SERVICES	2,000
DOCTORS WITHOUT BORDERS 333 SEVENTH AVE 2ND FLOOR NEW YORK, NY 10001	NONE	PC	HEALTH SERVICES	20,000
EAST COASTERS JUNIOR TEAM 222 STANLEY AVENUE ROANOKE, VA 24014	NONE	PC	FITNESS	7,500
ELLISTON FIRE DEPARTMENT PO BOX 290 ELLISTON, VA 24087	NONE	PC	PUBLIC SERVICE	3,000
FEEDING AMERICA SOUTHWEST VIRGINIA 1025 ELECTRIC ROAD SALEM, VA 24153	NONE	PC	HUMANITARIAN	3,500
GREENPEACE PO BOX 90136 FREDRICKSBURG, VA 22404	NONE	PC	ENVIRONMENTAL	1,000
Total ►				480,340
3a				

Form 990FP 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)				
a Paid during the year				
JEFFERSON CENTER 541 LUCK AVENUE SW SUITE 221 ROANOKE, VA 24016	NONE	PC	CULTURAL	5,000
KIMOYO LTD PO BOX 854 ROANOKE, VA 24005	NONE	PC	CULTURAL	1,500
MISTY MEADOWS MITEY RIDERS 455 PROVIDENCE ROAD SOUTH WAXHAW, NC 28173	NONE	PC	THERAPY	2,000
MONTGOMERY CTY ANIMAL CARE ADOPTION 755 ROANOKE ST SUITE 2E CHRISTIANSBURG, VA 24073	NONE	PC	ANIMAL SERVICES	200,000
MOUNTAIN VIEW HUMANE SPAYNEUTER CLI PO BOX 2220 CHRISTIANSBURG, VA 24068	NONE	PC	ANIMAL SERVICES	28,000
OXFAM AMERICA 226 CAUSEWAY ST 5TH FLOOR BOSTON, MA 02114	NONE	PC	HUMANITARIAN	1,000
PLAN INTERNATIONAL USA 155 PLAN WAY WARWICK, RI 02886	NONE	PC	HUMANITARIAN	5,000
PLANNED PARENTHOOD PO BOX 97166 WASHINGTON, DC 20090	NONE	PC	HUMAN SERVICES	2,000
ROANOKE VALLEY HORSE RESCUE INC PO BOX 13 HARDY, VA 24101	NONE	PC	ANIMAL SERVICES	7,500
ROANOKE VALLEY SPCA 1340 BALDWIN AVENUE ROANOKE, VA 24012	NONE	PC	ANIMAL SERVICES	1,000
SAINT FRANCIS SERIVICE DOGS PO BOX 19538 ROANOKE, VA 24019	NONE	PC	ANIMAL SERVICES	2,000
SHAWSVILLE VOLUNTEER RESCUE SQUAD PO BOX 14 SHAWVILLE, VA 24162	NONE	PC	PUBLIC SERVICE	2,500
SIERRA CLUB VIRGINIA CHAPTER 422 EAST FRANKLIN ST SUITE 302 RICHMOND, VA 23219	NONE	PC	ENVIRONMENTAL	1,000
SOUTHWEST VIRGINIA BALLET PO BOX 3275 ROANOKE, VA 24015	NONE	PC	ARTS	1,340
SWEET BRIAR COLLEGE PO BOX 1057 SWEET BRIAR, VA 24595	NONE	PC	EDUCATION	5,000
Total ► 3a				480,340

Form 990FP 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)				
a Paid during the year				
THE HUMANE SOCIETY OF MONTGOMERY CO PO BOX 287 BLACKSBURG, VA 24063	NONE	PC	ANIMAL SERVICES	3,000
THE NATURE CONSERVANCY PO BOX 1556 MERRIFIELD, VA 22116	NONE	PC	CONSERVATION	2,000
US EQUESTRIAN TEAM FOUNDATION INC PO BOX 355 GLADSTONE, NJ 07934	NONE	PC	EQUESTRIAN	2,500
US FUND FOR UNICEF 1447 PEACHTREE ST NE SUITE 310 ATLANTA, GA 30309	NONE	PC	HUMANITARIAN	100,000
VICTORY FARM INC PO BOX 6341 GASTONIA, NC 28056	NONE	PC	THERAPY	500
VIRGINIA HORSE CENTER FOUNDATION 487 MAURY RIVER ROAD LEXINGTON, VA 24450	NONE	PC	EQUESTRIAN	30,000
VIRGINIA TECH FOUNDATION 902 PRICES FORK ROAD BLACKBURG, VA 24061	NONE	PC	EDUCATION	5,000
VWCC EDUCATIONAL FOUNDATION INC 3093 COLONIAL AVENUE SW ROANOKE, VA 24015	NONE	PC	EDUCATION	2,500
WEST END CENTER PO BOX 4562 ROANOKE, VA 24015	NONE	PC	YOUTH SERVICES	5,000
WOMEN FOR WOMEN INTERNATIONAL PO BOX 9224 CENTRAL ISLIP, NY 11722	NONE	PC	HEALTH SERVICES	2,000
WORLD ANIMAL PROTECTION 450 SEVENTH AVENUE 31ST FLOOR NEW YORK, NY 10123	NONE	PC	ANIMAL SERVICES	3,000
WORLD WILDLIFE FUND PO BOX 96096 WASHINGTON, DC 20077	NONE	PC	CONSERVATION	2,000
Total ► 3a				480,340

TY 2016 Accounting Fees Schedule

Name: ELBERT H EVELYN J & KAREN H
WALDRON CHARITABLE FOUNDATION

EIN: 52-1289232

Software ID: 16000303

Software Version: 2016v3.0

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
BOOKKEEPING	587	0	0	587
TAX PREPARATION	2,650	0	0	2,650

TY 2016 Investments Corporate Bonds Schedule

Name: ELBERT H EVELYN J & KAREN H
WALDRON CHARITABLE FOUNDATION

EIN: 52-1289232

Software ID: 16000303

Software Version: 2016v3.0

Name of Bond	End of Year Book Value	End of Year Fair Market Value
CORPORATE BONDS	491,709	488,284

TY 2016 Investments Corporate Stock Schedule

Name: ELBERT H EVELYN J & KAREN H
WALDRON CHARITABLE FOUNDATION

EIN: 52-1289232

Software ID: 16000303

Software Version: 2016v3.0

Name of Stock	End of Year Book Value	End of Year Fair Market Value
CORPORATE STOCKS	2,803,957	5,767,614

TY 2016 Investments Government Obligations Schedule

Name: ELBERT H EVELYN J & KAREN H
WALDRON CHARITABLE FOUNDATION

EIN: 52-1289232

Software ID: 16000303

Software Version: 2016v3.0

US Government Securities - End of Year Book Value:	1,141,285
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US Government Securities - End of Year Fair Market Value:	1,212,494
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State & Local Government Securities - End of Year Book Value:	786,290
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State & Local Government Securities - End of Year Fair Market Value:	820,066
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TY 2016 Investments - Other Schedule

Name: ELBERT H EVELYN J & KAREN H
WALDRON CHARITABLE FOUNDATION

EIN: 52-1289232

Software ID: 16000303

Software Version: 2016v3.0

Category/ Item	Listed at Cost or FMV	Book Value	End of Year Fair Market Value
MUTUAL FUNDS	AT COST	269,202	374,848
CERTIFICATES OF DEPOSIT	AT COST	100,032	101,998

TY 2016 Other Expenses Schedule

Name: ELBERT H EVELYN J & KAREN H
WALDRON CHARITABLE FOUNDATION

EIN: 52-1289232

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
BANK SERVICE FEES	101			101
MISCELLANEOUS	25			25

TY 2016 Other Professional Fees Schedule

Name: ELBERT H EVELYN J & KAREN H
WALDRON CHARITABLE FOUNDATION

EIN: 52-1289232

Software ID: 16000303

Software Version: 2016v3.0

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
MANAGEMENT FEES	26,861	26,861	0	0

TY 2016 Taxes Schedule

Name: ELBERT H EVELYN J & KAREN H
WALDRON CHARITABLE FOUNDATION

EIN: 52-1289232

Software ID: 16000303

Software Version: 2016v3.0

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
FOREIGN TAXES	612	612		
INCOME TAXES	3,704			

CATAWBA CAPITAL MANAGEMENT, INC
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
07-08-2016	12-25-2016	1,016.09	1 NMA Pass-Thru Int 15 Year 5.000% Due 12-01-23	1,094.29	0.00	1,016.09	-78.20	
12-26-2014	12-25-2016	1,370.63	1 NMA Remic Trust 2011-24 4.500% Due 11-25-39	1,398.93	0.00	1,370.69		-28.24
TOTAL GAINS							15.64	115,743.83
TOTAL LOSSES							-3,458.48	-36,324.11
TOTAL REALIZED GAIN/LOSS							-3,442.85	79,419.72

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
02-19-2010	01-15-2016	3,879.23	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
02-19-2010	01-15-2016	581.88	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
05-17-2010	01-15-2016	264.05	FHLMC PC Prepay Pmn 30 5.500% Due 05-01-23	279.23	0.00	264.05		-15.18
09-29-2014	01-15-2016	541.01	FHLMC Remic Series 3870 3.000% Due 07-15-40	557.64	0.00	541.01		-16.63
05-18-2010	01-15-2016	453.01	FHLMC PC Prepay Pmn 15 5.000% Due 02-01-20	478.21	0.00	453.01		-25.20
06-29-2010	01-15-2016	154.47	GNMA Pass-Thru X Single Family 5.000% Due 11-15-20	163.32	0.00	154.47		-8.85
03-23-2007	01-15-2016	18.38	FHLMC Remic Series 2707 5.000% Due 11-15-18	17.37	0.00	18.38		1.01
11-21-2013	01-15-2016	551.56	FHLMC Remic Series 3795 3.000% Due 10-15-39	564.19	0.00	551.56		-12.63
09-18-2012	01-15-2016	906.18	FHLMC Remic Series 3982 3.500% Due 03-15-35	923.17	0.00	906.18		-16.99
07-13-2010	01-15-2016	617.83	GNMA Pass-Thru X Single Family 5.000% Due 04-15-24	659.53	0.00	617.83		-41.70
06-29-2010	01-15-2016	133.71	GNMA Pass-Thru X Single Family 5.000% Due 01-15-18	142.28	0.00	133.71		-8.57
07-24-2008	01-15-2016	366.34	GNMA Pass-Thru X Single Family 5.500% Due 01-15-18	371.84	0.00	366.34		-5.50
09-04-2008	01-15-2016	424.30	GNMA Pass-Thru X Single Family 5.000% Due 06-15-20	427.48	0.00	424.30		-3.18
04-24-2008	01-15-2016	900	Chubb Corp	46,373.47		116,777.64		70,404.17
06-21-2010	01-20-2016	49.89	Banc Amer FDG 2004-A Floater 3.039% Due 09-20-34	49.89	0.00	49.89		0.00
12-27-2013	01-20-2016	2,867.42	GNMA Remic Trust 2009-93 3.500% Due 04-20-37	2,968.22	0.00	2,867.42		-100.80
12-29-2011	01-20-2016	840.20	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	896.91	0.00	840.20		-56.71
12-10-2013	01-20-2016	271.83	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	281.09	0.00	271.83		-9.26
12-10-2013	01-20-2016	271.83	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	281.31	0.00	271.83		-9.48
06-29-2010	01-20-2016	246.92	GNMA Remic Trust 2003-110 4.000% Due 10-20-33	251.42	0.00	246.92		-4.50
06-29-2010	01-20-2016	293.73	GNMA Remic Trust 2002-70 4.500% Due 08-20-32	299.82	0.00	293.73		-6.09
02-21-2012	01-20-2016	204.52	GNMA Pass-Thru C Single Family 5.500% Due 06-20-36	221.39	0.00	204.52		-16.87

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
06-29-2010	01-20-2016	273.11	GNMA Pass-Thru M Single Family 4.500% Due 02-20-20	282.91	0.00	273.11		-9.80
06-29-2010	01-20-2016	172.40	GNMA Pass-Thru M Single Family 4.500% Due 12-20-18	178.69	0.00	172.40		-6.29
09-17-2012	01-20-2016	703.79	GNMA Remic Trust 2011-114 2.500% Due 03-20-41	724.02	0.00	703.79		-20.23
09-29-2014	01-20-2016	5,048.53	GNMA Remic Trust 2010-145 3.500% Due 11-20-35	5,238.52	0.00	5,048.53		-189.99
06-30-2015	01-20-2016	3,452.62	GNMA Remic Trust 2010-129 3.000% Due 04-20-39	3,557.81	0.00	3,452.62	-105.19	
09-22-2010	01-20-2016	1,709.12	GNMA Remic Trust 2010-34 4.250% Due 03-20-38	1,820.21	0.00	1,709.12		-111.09
01-15-2016	01-20-2016	1	Chubb Ltd	78.82		78.52	-0.30	
02-19-2010	01-24-2016	1,334.96	FNMA Remic Trust 2008-46 6.000% Due 06-25-38	0.00	0.00	0.00		0.00
08-06-2010	01-25-2016	51.62	Bear Stearns Arm Tr 2003-8 Floater 2.841% Due 01-25-34	50.85	0.00	51.62		0.77
12-26-2014	01-25-2016	1,076.70	FNMA Remic Trust 2011-24 4.500% Due 11-25-39	1,098.93	0.00	1,076.70		-22.23
06-30-2010	01-25-2016	5,558.20	FNMA Pass-Thru Int 15 Year 7.500% Due 08-01-17	6,190.45	0.00	5,558.20		-632.25
04-24-2013	01-25-2016	749.02	FNMA Pass-Thru Jumbo 15 Year 3.500% Due 10-01-26	775.31	0.00	749.02		-26.29
10-20-2014	01-25-2016	13,201.80	FNMA Pass-Thru Int 15 Year 5.000% Due 02-01-19	14,100.34	0.00	13,201.80		-898.54
03-28-2013	01-25-2016	1,584.52	ML Mtg Investors 2003-F Floater 1.622% Due 10-25-28	1,568.88	0.00	1,584.52		15.64
06-06-2012	01-25-2016	163.55	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	157.01	0.00	163.55		6.54
02-07-2014	01-25-2016	115.83	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	104.25	0.00	115.83		11.58
03-29-2010	01-25-2016	1,040.88	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	940.69	0.00	1,040.88		100.19
03-31-2015	01-25-2016	171.97	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	159.02	0.00	171.97	12.95	
03-28-2013	01-26-2016	75,000	JP Morgan Chase & Co 5.250% Due 01-26-26	80,112.50	-5,112.50	75,000.00		0.00
09-04-2008	02-15-2016	426.24	GNMA Pass-Thru X Single Family 5.000% Due 06-15-20	429.44	0.00	426.24		-3.20

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
06-29-2010	02-15-2016	143.10	GNMA Pass-Thru X Single Family 5.000% Due 11-15-20	151.30	0.00	143.10		-8.20
03-23-2007	02-15-2016	51.70	FHLMC Remic Series 2707 5.000% Due 11-15-18	48.86	0.00	51.70		2.84
11-21-2013	02-15-2016	618.27	FHLMC Remic Series 3795 3.000% Due 10-15-39	632.43	0.00	618.27		-14.16
09-18-2012	02-15-2016	943.37	FHLMC Remic Series 3982 3.500% Due 03-15-35	961.06	0.00	943.37		-17.69
09-29-2014	02-15-2016	484.08	FHLMC Remic Series 3870 3.000% Due 07-15-40	498.96	0.00	484.08		-14.88
05-18-2010	02-15-2016	455.15	FHLMC PC Prepay Pm 15 5.000% Due 02-01-20	480.47	0.00	455.15		-25.32
05-17-2010	02-15-2016	253.04	FHLMC PC Prepay Pm 30 5.500% Due 05-01-23	267.59	0.00	253.04		-14.55
07-13-2010	02-15-2016	620.67	GNMA Pass-Thru X Single Family 5.000% Due 04-15-24	662.57	0.00	620.67		-41.90
06-29-2010	02-15-2016	256.81	GNMA Pass-Thru X Single Family 5.000% Due 01-15-18	273.27	0.00	256.81		-16.46
07-24-2008	02-15-2016	380.86	GNMA Pass-Thru X Single Family 5.500% Due 01-15-18	386.57	0.00	380.86		-5.71
02-19-2010	02-15-2016	2,653.32	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
02-19-2010	02-15-2016	398.00	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
02-19-2010	02-19-2016	580.68	FNMA Remic Trust 2008-46 6.000% Due 06-25-38	0.00	0.00	0.00		0.00
06-29-2010	02-20-2016	225.68	GNMA Pass-Thru M Single Family 4.500% Due 12-20-18	233.92	0.00	225.68		-8.24
06-21-2010	02-20-2016	50.54	Banc Amer FDG 2004-A Floater 3.039% Due 09-20-34	50.54	0.00	50.54		0.00
06-30-2015	02-20-2016	2,608.60	GNMA Remic Trust 2010-129 3.000% Due 04-20-39	2,688.08	0.00	2,608.60	-79.48	
09-22-2010	02-20-2016	1,476.71	GNMA Remic Trust 2010-34 4.250% Due 03-20-38	1,572.70	0.00	1,476.71		-95.99
12-27-2013	02-20-2016	2,929.15	GNMA Remic Trust 2009-93 3.500% Due 04-20-37	3,032.12	0.00	2,929.15		-102.97
12-29-2011	02-20-2016	770.10	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	822.08	0.00	770.10		-51.98
12-10-2013	02-20-2016	249.15	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	257.64	0.00	249.15		-8.49
12-10-2013	02-20-2016	249.15	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	257.84	0.00	249.16		-8.68
06-29-2010	02-20-2016	276.03	GNMA Remic Trust 2003-110 4.000% Due 10-20-33	281.07	0.00	276.03		-5.04

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES

Waldron Charitable Foundation Inc.

Karen H. Waldron, President

From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
06-29-2010	02-20-2016	307.14	GNMA Remic Trust 2002-70 4.500% Due 08-20-32	313.50	0.00	307.14		-6.36
02-21-2012	02-20-2016	205.53	GNMA Pass-Thru C Single Family 5.500% Due 06-20-36	222.49	0.00	205.53		-16.96
06-29-2010	02-20-2016	277.75	GNMA Pass-Thru M Single Family 4.500% Due 02-20-20	287.71	0.00	277.75		-9.96
09-17-2012	02-20-2016	403.70	GNMA Remic Trust 2011-114 2.500% Due 03-20-41	415.31	0.00	403.70		-11.61
09-29-2014	02-20-2016	3,879.49	GNMA Remic Trust 2010-145 3.500% Due 11-20-35	4,025.49	0.00	3,879.49		-146.00
06-06-2012	02-25-2016	163.94	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	157.38	0.00	163.94		6.56
02-07-2014	02-25-2016	116.10	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	104.49	0.00	116.10		11.61
03-29-2010	02-25-2016	96.25	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	86.98	0.00	96.25		9.27
03-31-2015	02-25-2016	15.90	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	14.70	0.00	15.90	1.20	
12-26-2014	02-25-2016	4,230.94	FNMA Remic Trust 2011-24 4.500% Due 11-25-39	4,318.28	0.00	4,230.94		-87.34
06-30-2010	02-25-2016	5,602.13	FNMA Pass-Thru Int 15 Year 7.500% Due 08-01-17	6,239.37	0.00	5,602.13		-637.24
04-24-2013	02-25-2016	638.20	FNMA Pass-Thru Jumbo 15 Year 3.500% Due 10-01-26	660.60	0.00	638.20		-22.40
10-20-2014	02-25-2016	8,165.80	FNMA Pass-Thru Int 15 Year 5.000% Due 02-01-19	8,721.58	0.00	8,165.80		-555.78
08-06-2010	02-25-2016	51.56	Bear Stearns Arm Tr 2003-8 Floater 2.841% Due 01-25-34	50.79	0.00	51.56		0.77
03-28-2013	02-25-2016	1,771.22	ML Mtg Investors 2003-F Floater 1.622% Due 10-25-28	1,753.74	0.00	1,771.22		17.48
06-29-2010	03-15-2016	149.76	GNMA Pass-Thru X Single Family 5.000% Due 11-15-20	158.34	0.00	149.76		-8.58
03-23-2007	03-15-2016	33.79	FHLMC Remic Series 2707 5.000% Due 11-15-18	31.93	0.00	33.79		1.86
11-21-2013	03-15-2016	734.66	FHLMC Remic Series 3795 3.000% Due 10-15-39	751.48	0.00	734.66		-16.82
09-18-2012	03-15-2016	183.31	FHLMC Remic Series 3982 3.500% Due 03-15-35	186.75	0.00	183.31		-3.44
09-29-2014	03-15-2016	417.84	FHLMC Remic Series 3870 3.000% Due 07-15-40	430.68	0.00	417.84		-12.84
05-18-2010	03-15-2016	455.25	FHLMC PC Prepay Pm 15 5.000% Due 02-01-20	480.57	0.00	455.25		-25.32

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
05-17-2010	03-15-2016	252.91	FHLMC PC Prepay Pmn 30 5.500% Due 05-01-23	267.45	0.00	252.91		-14.54
07-13-2010	03-15-2016	623.51	GNMA Pass-Thru X Single Family 5.000% Due 04-15-24	665.60	0.00	623.51		-42.09
06-29-2010	03-15-2016	145.35	GNMA Pass-Thru X Single Family 5.000% Due 01-15-18	154.67	0.00	145.35		-9.32
07-24-2008	03-15-2016	1,089.39	GNMA Pass-Thru X Single Family 5.500% Due 01-15-18	1,105.73	0.00	1,089.39		-16.34
09-04-2008	03-15-2016	439.95	GNMA Pass-Thru X Single Family 5.000% Due 06-15-20	443.25	0.00	439.95		-3.30
02-19-2010	03-15-2016	3,435.47	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
02-19-2010	03-15-2016	515.32	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
12-27-2013	03-20-2016	3,234.88	GNMA Remic Trust 2009-93 3.500% Due 04-20-37	3,348.59	0.00	3,234.88		-113.71
12-29-2011	03-20-2016	508.58	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	542.91	0.00	508.58		-34.33
12-10-2013	03-20-2016	164.54	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	170.15	0.00	164.54		-5.61
12-10-2013	03-20-2016	164.54	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	170.28	0.00	164.54		-5.74
06-29-2010	03-20-2016	201.08	GNMA Remic Trust 2003-110 4.000% Due 10-20-33	204.75	0.00	201.08		-3.67
06-29-2010	03-20-2016	276.87	GNMA Remic Trust 2002-70 4.500% Due 08-20-32	282.61	0.00	276.87		-5.74
02-21-2012	03-20-2016	206.55	GNMA Pass-Thru C Single Family 5.500% Due 06-20-36	223.59	0.00	206.55		-17.04
06-29-2010	03-20-2016	267.74	GNMA Pass-Thru M Single Family 4.500% Due 02-20-20	277.34	0.00	267.74		-9.60
06-29-2010	03-20-2016	215.15	GNMA Pass-Thru M Single Family 4.500% Due 12-20-18	223.00	0.00	215.15		-7.85
06-21-2010	03-20-2016	1,425.40	Banc Amer FDG 2004-A Floater 3.039% Due 09-20-34	1,425.40	0.00	1,425.40		0.00
09-17-2012	03-20-2016	190.23	GNMA Remic Trust 2011-114 2.500% Due 03-20-41	195.70	0.00	190.23		-5.47
09-29-2014	03-20-2016	3,599.99	GNMA Remic Trust 2010-145 3.500% Due 11-20-35	3,735.47	0.00	3,599.99		-135.48

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES

Waldron Charitable Foundation Inc.

Karen H. Waldron, President

From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
06-30-2015	03-20-2016	2,683.35	GNMA Remic Trust 2010-129 3.000% Due 04-20-39	2,765.10	0.00	2,683.35	-81.75	
09-22-2010	03-20-2016	1,397.88	GNMA Remic Trust 2010-34 4.250% Due 03-20-38	1,488.74	0.00	1,397.88		-90.86
02-19-2010	03-24-2016	4,092.48	FNMA Remic Trust 2008-46 6.000% Due 06-25-38	0.00	0.00	0.00		0.00
08-06-2010	03-25-2016	51.68	Bear Stearns Arm Tr 2003-8 Floater 2.841% Due 01-25-34	50.90	0.00	51.68		0.78
03-28-2013	03-25-2016	425.09	ML Mtg Investors 2003-F Floater 1.622% Due 10-25-28	420.89	0.00	425.09		4.20
06-06-2012	03-25-2016	8,123.63	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	7,798.69	0.00	8,123.63		324.94
02-07-2014	03-25-2016	5,753.44	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	5,178.09	0.00	5,753.44		575.35
03-29-2010	03-25-2016	108.64	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	98.18	0.00	108.64		10.46
03-31-2015	03-25-2016	17.95	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	16.60	0.00	17.95	1.35	
12-26-2014	03-25-2016	1,887.49	FNMA Remic Trust 2011-24 4.500% Due 11-25-39	1,926.46	0.00	1,887.49		-38.97
06-30-2010	03-25-2016	5,646.39	FNMA Pass-Thru Int 15 Year 7.500% Due 08-01-17	6,288.67	0.00	5,646.39		-642.28
04-24-2013	03-25-2016	1,517.53	FNMA Pass-Thru Jumbo 15 Year 3.500% Due 10-01-26	1,570.79	0.00	1,517.53		-53.26
10-20-2014	03-25-2016	8,077.15	FNMA Pass-Thru Int 15 Year 5.000% Due 02-01-19	8,626.89	0.00	8,077.15		-549.74
05-17-2010	04-15-2016	729.13	FHLMC PC Prepay Ptm 30 5.500% Due 05-01-23	771.05	0.00	729.13		-41.92
11-21-2013	04-15-2016	937.97	FHLMC Remic Series 3795 3.000% Due 10-15-39	959.45	0.00	937.97		-21.48
09-18-2012	04-15-2016	934.77	FHLMC Remic Series 3982 3.500% Due 03-15-35	952.30	0.00	934.77		-17.53
09-29-2014	04-15-2016	503.40	FHLMC Remic Series 3870 3.000% Due 07-15-40	518.87	0.00	503.40		-15.47
05-18-2010	04-15-2016	461.49	FHLMC PC Prepay Ptm 15 5.000% Due 02-01-20	487.16	0.00	461.49		-25.67
07-13-2010	04-15-2016	16,174.12	GNMA Pass-Thru X Single Family 5.000% Due 04-15-24	17,265.87	0.00	16,174.12		-1,091.75
06-29-2010	04-15-2016	173.49	GNMA Pass-Thru X Single Family 5.000% Due 01-15-18	184.61	0.00	173.49		-11.12
07-24-2008	04-15-2016	419.39	GNMA Pass-Thru X Single Family 5.500% Due 01-15-18	425.68	0.00	419.39		-6.29

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
09-04-2008	04-15-2016	430.21	GNMA Pass-Thru X Single Family 5.000% Due 06-15-20	433.44	0.00	430.21		-3.23
06-29-2010	04-15-2016	148.24	GNMA Pass-Thru X Single Family 5.000% Due 11-15-20	156.73	0.00	148.24		-8.49
03-23-2007	04-15-2016	27.39	FHLMC Remic Series 2707 5.000% Due 11-15-18	25.88	0.00	27.39		1.51
02-19-2010	04-15-2016	3,195.60	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
02-19-2010	04-15-2016	479.34	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
06-21-2010	04-20-2016	815.37	Banc Amer FDG 2004-A Floater 3.039% Due 09-20-34	815.37	0.00	815.37		0.00
03-22-2016	04-20-2016	2,476.25	GNMA Remic Trust 2012-17 3.000% Due 07-20-39	2,549.50	0.00	2,476.25	-73.25	
09-17-2012	04-20-2016	506.32	GNMA Remic Trust 2011-114 2.500% Due 03-20-41	520.88	0.00	506.32		-14.56
09-29-2014	04-20-2016	4,814.38	GNMA Remic Trust 2010-145 3.500% Due 11-20-35	4,995.56	0.00	4,814.38		-181.18
06-30-2015	04-20-2016	3,263.93	GNMA Remic Trust 2010-129 3.000% Due 04-20-39	3,363.37	0.00	3,263.93	-99.44	
09-22-2010	04-20-2016	1,555.64	GNMA Remic Trust 2010-34 4.250% Due 03-20-38	1,656.76	0.00	1,555.64		-101.12
12-27-2013	04-20-2016	2,864.40	GNMA Remic Trust 2009-93 3.500% Due 04-20-37	2,965.09	0.00	2,864.40		-100.69
12-29-2011	04-20-2016	600.75	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	641.30	0.00	600.75		-40.55
12-10-2013	04-20-2016	194.36	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	200.98	0.00	194.36		-6.62
12-10-2013	04-20-2016	194.36	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	201.14	0.00	194.36		-6.78
06-29-2010	04-20-2016	233.13	GNMA Remic Trust 2003-110 4.000% Due 10-20-33	237.38	0.00	233.13		-4.25
06-29-2010	04-20-2016	234.41	GNMA Remic Trust 2002-70 4.500% Due 08-20-32	239.27	0.00	234.41		-4.86
02-21-2012	04-20-2016	207.57	GNMA Pass-Thru C Single Family 5.500% Due 06-20-36	224.69	0.00	207.57		-17.12
06-29-2010	04-20-2016	275.92	GNMA Pass-Thru M Single Family 4.500% Due 02-20-20	285.82	0.00	275.92		-9.90
06-29-2010	04-20-2016	122.43	GNMA Pass-Thru M Single Family 4.500% Due 12-20-18	126.90	0.00	122.43		-4.47
02-19-2010	04-24-2016	259.74	FNMA Remic Trust 2008-46 6.000% Due 06-25-38	0.00	0.00	0.00		0.00

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
10-20-2014	04-25-2016	7,463.15	FNMA Pass-Thru Int 15 Year 5.000% Due 02-01-19	7,971.10	0.00	7,463.15		-507.95
08-06-2010	04-25-2016	50.41	Bear Stearns Arm Tr 2003-8 Floater 2.841% Due 01-25-34	49.65	0.00	50.41		0.76
03-28-2013	04-25-2016	1,442.05	ML Mtg Investors 2003-F Floater 1.622% Due 10-25-28	1,427.82	0.00	1,442.05		14.23
06-06-2012	04-25-2016	372.04	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	357.16	0.00	372.04		14.88
02-07-2014	04-25-2016	263.50	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	237.15	0.00	263.50		26.35
03-29-2010	04-25-2016	102.05	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	92.23	0.00	102.05		9.82
03-31-2015	04-25-2016	16.86	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	15.59	0.00	16.86		1.27
12-26-2014	04-25-2016	993.11	FNMA Remic Trust 2011-24 4.500% Due 11-25-39	1,013.61	0.00	993.11		-20.50
06-30-2010	04-25-2016	5,691.01	FNMA Pass-Thru Int 15 Year 7.500% Due 08-01-17	6,338.36	0.00	5,691.01		-647.35
04-24-2013	04-25-2016	2,047.53	FNMA Pass-Thru Jumbo 15 Year 3.500% Due 10-01-26	2,119.39	0.00	2,047.53		-71.86
05-18-2010	05-15-2016	461.61	FHLMC PC Prepay Prm 15 5.000% Due 02-01-20	487.29	0.00	461.61		-25.68
05-17-2010	05-15-2016	1,008.84	FHLMC PC Prepay Prm 30 5.500% Due 05-01-23	1,066.85	0.00	1,008.84		-58.01
03-23-2007	05-15-2016	7.84	FHLMC Remic Series 2707 5.000% Due 11-15-18	7.41	0.00	7.84		0.43
11-21-2013	05-15-2016	542.73	FHLMC Remic Series 3795 3.000% Due 10-15-39	555.16	0.00	542.73		-12.43
09-18-2012	05-15-2016	2,531.20	FHLMC Remic Series 3982 3.500% Due 03-15-35	2,578.66	0.00	2,531.20		-47.46
09-29-2014	05-15-2016	441.88	FHLMC Remic Series 3870 3.000% Due 07-15-40	455.46	0.00	441.88		-13.58
07-13-2010	05-15-2016	499.94	GNMA Pass-Thru X Single Family 5.000% Due 04-15-24	533.69	0.00	499.94		-33.75
06-29-2010	05-15-2016	149.90	GNMA Pass-Thru X Single Family 5.000% Due 01-15-18	159.51	0.00	149.90		-9.61
07-24-2008	05-15-2016	320.38	GNMA Pass-Thru X Single Family 5.500% Due 01-15-18	325.19	0.00	320.38		-4.81
09-04-2008	05-15-2016	432.18	GNMA Pass-Thru X Single Family 5.000% Due 06-15-20	435.42	0.00	432.18		-3.24
06-29-2010	05-15-2016	216.39	GNMA Pass-Thru X Single Family 5.000% Due 11-15-20	228.79	0.00	216.39		-12.40

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
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Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
02-19-2010	05-15-2016	5,608.17	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
02-19-2010	05-15-2016	841.23	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
12-07-2009	05-16-2016	35.46	GNMA Remic Trust 2009-102 4.000% Due 11-16-39	34.75	0.00	35.46		0.71
06-21-2010	05-20-2016	383.45	Banc Amer FDG 2004-A Floater 3.039% Due 09-20-34	383.45	0.00	383.45		0.00
09-22-2010	05-20-2016	1,589.26	GNMA Remic Trust 2010-34 4.250% Due 03-20-38	1,692.56	0.00	1,589.26		-103.30
12-27-2013	05-20-2016	3,467.67	GNMA Remic Trust 2009-93 3.500% Due 04-20-37	3,589.57	0.00	3,467.67		-121.90
12-29-2011	05-20-2016	593.25	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	633.29	0.00	593.25		-40.04
12-10-2013	05-20-2016	191.94	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	198.48	0.00	191.93		-6.55
12-10-2013	05-20-2016	191.94	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	198.63	0.00	191.94		-6.69
06-29-2010	05-20-2016	247.63	GNMA Remic Trust 2003-110 4.000% Due 10-20-33	252.15	0.00	247.63		-4.52
06-29-2010	05-20-2016	262.97	GNMA Remic Trust 2002-70 4.500% Due 08-20-32	268.42	0.00	262.97		-5.45
02-21-2012	05-20-2016	208.59	GNMA Pass-Thru C Single Family 5.500% Due 06-20-36	225.80	0.00	208.59		-17.21
06-29-2010	05-20-2016	251.18	GNMA Pass-Thru M Single Family 4.500% Due 02-20-20	260.19	0.00	251.18		-9.01
06-29-2010	05-20-2016	124.01	GNMA Pass-Thru M Single Family 4.500% Due 12-20-18	128.54	0.00	124.01		-4.53
03-22-2016	05-20-2016	2,554.79	GNMA Remic Trust 2012-17 3.000% Due 07-20-39	2,630.37	0.00	2,554.79	-75.58	
09-17-2012	05-20-2016	249.78	GNMA Remic Trust 2011-114 2.500% Due 03-20-41	256.96	0.00	249.78		-7.18
09-29-2014	05-20-2016	4,426.16	GNMA Remic Trust 2010-145 3.500% Due 11-20-35	4,592.73	0.00	4,426.16		-166.57
06-30-2015	05-20-2016	3,178.89	GNMA Remic Trust 2010-129 3.000% Due 04-20-39	3,275.74	0.00	3,178.89	-96.85	
02-19-2010	05-24-2016	1,620.94	FNMA Remic Trust 2008-46 6.000% Due 06-25-38	0.00	0.00	0.00		0.00
08-06-2010	05-25-2016	50.64	Bear Stearns Arm Tr 2003-8 Floater 2.841% Due 01-25-34	49.88	0.00	50.64		0.76
06-30-2010	05-25-2016	5,735.97	FNMA Pass-Thru Int 15 Year 7.500% Due 08-01-17	6,388.44	0.00	5,735.97		-652.47

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
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Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
04-24-2013	05-25-2016	619.81	FNMA Pass-Thru Jumbo 15 Year 3.500% Due 10-01-26	641.56	0.00	619.81		-21.75
10-20-2014	05-25-2016	7,354.95	FNMA Pass-Thru Int 15 Year 5.000% Due 02-01-19	7,855.54	0.00	7,354.95		-500.59
03-28-2013	05-25-2016	943.33	ML Mtg Investors 2003-F Floater 1.622% Due 10-25-28	934.02	0.00	943.33		9.31
06-06-2012	05-25-2016	235.79	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	226.36	0.00	235.79		9.43
02-07-2014	05-25-2016	167.00	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	150.30	0.00	167.00		16.70
03-29-2010	05-25-2016	104.88	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	94.79	0.00	104.88		10.09
03-31-2015	05-25-2016	17.33	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	16.02	0.00	17.33		1.31
12-26-2014	05-25-2016	2,848.40	FNMA Remic Trust 2011-24 4.500% Due 11-25-39	2,907.20	0.00	2,848.40		-58.80
06-17-2003	06-03-2016	300	Baxalta Inc Com	3,597.18		13,942.54		10,345.36
08-12-2004	06-03-2016	280	Baxalta Inc Com	4,761.94		13,013.04		8,251.10
02-02-2010	06-03-2016	700	Baxalta Inc Com	18,251.67		32,532.61		14,280.94
07-22-2010	06-03-2016	400	Baxalta Inc Com	7,903.63		18,590.06		10,686.43
06-03-2016	06-03-2016	1	Shire PLC Sponsored ADR	187.53		187.67	0.14	
06-01-2011	06-13-2016	226	Ensco PLC	12,196.09		2,519.57		-9,676.52
05-17-2010	06-15-2016	224.03	FHLMC PC Prepay Pmn 30 5.500% Due 05-01-23	236.91	0.00	224.03		-12.88
09-29-2014	06-15-2016	414.86	FHLMC Remic Series 3870 3.000% Due 07-15-40	427.61	0.00	414.86		-12.75
05-18-2010	06-15-2016	463.79	FHLMC PC Prepay Pmn 15 5.000% Due 02-01-20	489.59	0.00	463.79		-25.80
07-13-2010	06-15-2016	10,919.97	GNMA Pass-Thru X Single Family 5.000% Due 04-15-24	11,657.07	0.00	10,919.97		-737.10
06-29-2010	06-15-2016	188.20	GNMA Pass-Thru X Single Family 5.000% Due 01-15-18	200.26	0.00	188.20		-12.06
07-24-2008	06-15-2016	932.54	GNMA Pass-Thru X Single Family 5.500% Due 01-15-18	946.53	0.00	932.54		-13.99
09-04-2008	06-15-2016	434.16	GNMA Pass-Thru X Single Family 5.000% Due 06-15-20	437.42	0.00	434.16		-3.26
06-29-2010	06-15-2016	148.63	GNMA Pass-Thru X Single Family 5.000% Due 11-15-20	157.14	0.00	148.63		-8.51
03-23-2007	06-15-2016	4.40	FHLMC Remic Series 2707 5.000% Due 11-15-18	4.16	0.00	4.40		0.24
11-21-2013	06-15-2016	505.49	FHLMC Remic Series 3795 3.000% Due 10-15-39	517.07	0.00	505.49		-11.58

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES

Waldron Charitable Foundation Inc.

Karen H. Waldron, President

From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
09-18-2012	06-15-2016	535.96	FHLMC Remic Series 3982 3.500% Due 03-15-35	546.01	0.00	535.96		-10.05
02-19-2010	06-15-2016	4,255.57	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
02-19-2010	06-15-2016	638.34	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
12-07-2009	06-16-2016	721.09	GNMA Remic Trust 2009-102 4.000% Due 11-16-39	706.67	0.00	721.09		14.42
06-21-2010	06-20-2016	41.23	Banc Amer FDG 2004-A Floater 3.039% Due 09-20-34	41.23	0.00	41.23		0.00
06-29-2010	06-20-2016	119.79	GNMA Pass-Thru M Single Family 4.500% Due 12-20-18	124.16	0.00	119.79		-4.37
06-29-2010	06-20-2016	198.04	GNMA Remic Trust 2003-110 4.000% Due 10-20-33	201.65	0.00	198.04		-3.61
06-29-2010	06-20-2016	244.93	GNMA Remic Trust 2002-70 4.500% Due 08-20-32	250.00	0.00	244.93		-5.07
02-21-2012	06-20-2016	218.41	GNMA Pass-Thru C Single Family 5.500% Due 06-20-36	236.43	0.00	218.41		-18.02
06-29-2010	06-20-2016	259.85	GNMA Pass-Thru M Single Family 4.500% Due 02-20-20	269.17	0.00	259.85		-9.32
03-22-2016	06-20-2016	2,691.04	GNMA Remic Trust 2012-17 3.000% Due 07-20-39	2,770.65	0.00	2,691.04	-79.61	
09-17-2012	06-20-2016	516.39	GNMA Remic Trust 2011-114 2.500% Due 03-20-41	531.24	0.00	516.39		-14.85
09-29-2014	06-20-2016	4,650.76	GNMA Remic Trust 2010-145 3.500% Due 11-20-35	4,825.78	0.00	4,650.76		-175.02
06-30-2015	06-20-2016	3,063.21	GNMA Remic Trust 2010-129 3.000% Due 04-20-39	3,156.54	0.00	3,063.21	-93.33	
09-22-2010	06-20-2016	1,652.99	GNMA Remic Trust 2010-34 4.250% Due 03-20-38	1,760.43	0.00	1,652.99		-107.44
12-27-2013	06-20-2016	3,210.76	GNMA Remic Trust 2009-93 3.500% Due 04-20-37	3,323.63	0.00	3,210.76		-112.87
12-29-2011	06-20-2016	538.53	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	574.88	0.00	538.53		-36.35
12-10-2013	06-20-2016	174.23	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	180.17	0.00	174.23		-5.94
12-10-2013	06-20-2016	174.23	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	180.31	0.00	174.24		-6.07
02-19-2010	06-24-2016	346.07	FNMA Remic Trust 2008-46 6.000% Due 06-25-38	0.00	0.00	0.00		0.00
03-28-2013	06-25-2016	1,103.11	ML Mtg Investors 2003-F Floater 1.622% Due 10-25-28	1,092.22	0.00	1,103.11		10.89

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
06-06-2012	06-25-2016	240.62	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	230.99	0.00	240.62		9.63
02-07-2014	06-25-2016	170.41	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	153.37	0.00	170.41		17.04
03-29-2010	06-25-2016	101.92	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	92.11	0.00	101.92		9.81
03-31-2015	06-25-2016	16.84	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	15.57	0.00	16.84		1.27
12-26-2014	06-25-2016	2,085.55	FNMA Remic Trust 2011-24 4.500% Due 11-25-39	2,128.60	0.00	2,085.55		-43.05
06-30-2010	06-25-2016	5,781.31	FNMA Pass-Thru Int 15 Year 7.500% Due 08-01-17	6,438.93	0.00	5,781.31		-657.62
04-24-2013	06-25-2016	648.95	FNMA Pass-Thru Jumbo 15 Year 3.500% Due 10-01-26	671.72	0.00	648.95		-22.77
10-20-2014	06-25-2016	5,909.30	FNMA Pass-Thru Int 15 Year 5.000% Due 02-01-19	6,311.50	0.00	5,909.30		-402.20
08-06-2010	06-25-2016	50.77	Bear Stearns Ann Tr 2003-8 Floater 2.841% Due 01-25-34	50.01	0.00	50.77		0.76
05-17-2010	07-15-2016	219.03	FHLMC PC Prepay Prm 30 5.500% Due 05-01-23	231.62	0.00	219.03		-12.59
06-29-2010	07-15-2016	97.25	GNMA Pass-Thru X Single Family 5.000% Due 01-15-18	103.48	0.00	97.25		-6.23
07-24-2008	07-15-2016	566.55	GNMA Pass-Thru X Single Family 5.500% Due 01-15-18	575.05	0.00	566.55		-8.50
09-04-2008	07-15-2016	436.15	GNMA Pass-Thru X Single Family 5.000% Due 06-15-20	439.42	0.00	436.15		-3.27
06-29-2010	07-15-2016	146.35	GNMA Pass-Thru X Single Family 5.000% Due 11-15-20	154.73	0.00	146.35		-8.38
11-21-2013	07-15-2016	841.46	FHLMC Remic Series 3795 3.000% Due 10-15-39	860.73	0.00	841.46		-19.27
09-18-2012	07-15-2016	1,760.33	FHLMC Remic Series 3982 3.500% Due 03-15-35	1,793.34	0.00	1,760.33		-33.01
09-29-2014	07-15-2016	469.00	FHLMC Remic Series 3870 3.000% Due 07-15-40	483.42	0.00	469.00		-14.42
05-18-2010	07-15-2016	465.98	FHLMC PC Prepay Prm 15 5.000% Due 02-01-20	491.90	0.00	465.98		-25.92
07-13-2010	07-15-2016	410.84	GNMA Pass-Thru X Single Family 5.000% Due 04-15-24	438.57	0.00	410.84		-27.73
02-19-2010	07-15-2016	5,948.28	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
02-19-2010	07-15-2016	892.24	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
12-07-2009	07-16-2016	1,115.65	GNMA Remic Trust 2009-102 4.000% Due 11-16-39	1,093.34	0.00	1,115.65		22.31
06-21-2010	07-20-2016	547.11	Banc Amer FDG 2004-A Floater 3.039% Due 09-20-34	547.11	0.00	547.11		0.00
06-29-2010	07-20-2016	215.46	GNMA Remic Trust 2002-70 4.500% Due 08-20-32	219.92	0.00	215.46		-4.46
02-21-2012	07-20-2016	219.49	GNMA Pass-Thru C Single Family 5.500% Due 06-20-36	237.60	0.00	219.49		-18.11
06-29-2010	07-20-2016	1,459.31	GNMA Pass-Thru M Single Family 4.500% Due 02-20-20	1,511.66	0.00	1,459.31		-52.35
06-29-2010	07-20-2016	180.15	GNMA Pass-Thru M Single Family 4.500% Due 12-20-18	186.72	0.00	180.15		-6.57
03-22-2016	07-20-2016	2,947.58	GNMA Remic Trust 2012-17 3.000% Due 07-20-39	3,034.78	0.00	2,947.58	-87.20	
09-17-2012	07-20-2016	998.34	GNMA Remic Trust 2011-114 2.500% Due 03-20-41	1,027.04	0.00	998.34		-28.70
09-29-2014	07-20-2016	4,970.46	GNMA Remic Trust 2010-145 3.500% Due 11-20-35	5,157.51	0.00	4,970.46		-187.05
06-30-2015	07-20-2016	3,457.32	GNMA Remic Trust 2010-129 3.000% Due 04-20-39	3,562.65	0.00	3,457.32		-105.33
09-22-2010	07-20-2016	1,736.06	GNMA Remic Trust 2010-34 4.250% Due 03-20-38	1,848.90	0.00	1,736.06		-112.84
12-27-2013	07-20-2016	3,535.88	GNMA Remic Trust 2009-93 3.500% Due 04-20-37	3,660.17	0.00	3,535.88		-124.29
12-29-2011	07-20-2016	584.72	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	624.19	0.00	584.72		-39.47
12-10-2013	07-20-2016	189.18	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	195.62	0.00	189.18		-6.44
12-10-2013	07-20-2016	189.18	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	195.78	0.00	189.18		-6.60
06-29-2010	07-20-2016	267.80	GNMA Remic Trust 2003-110 4.000% Due 10-20-33	272.69	0.00	267.80		-4.89
02-19-2010	07-24-2016	2,427.45	FNMA Remic Trust 2008-46 6.000% Due 06-25-38	0.00	0.00	0.00		0.00
10-20-2014	07-25-2016	8,253.85	FNMA Pass-Thru Int 15 Year 5.000% Due 02-01-19	8,815.62	0.00	8,253.85		-561.77
08-06-2010	07-25-2016	50.89	Bear Stearns Arm Tr 2003-8 Floater 2.841% Due 01-25-34	50.13	0.00	50.89		0.76
12-26-2014	07-25-2016	2,588.60	FNMA Remic Trust 2011-24 4.500% Due 11-25-39	2,642.04	0.00	2,588.60		-53.44

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
06-30-2010	07-25-2016	5,407.06	FNMA Pass-Thru Int 15 Year 7.500% Due 08-01-17	6,022.11	0.00	5,407.06		-615.05
04-24-2013	07-25-2016	4,954.70	FNMA Pass-Thru Jumbo 15 Year 3.500% Due 10-01-26	5,128.58	0.00	4,954.70		-173.88
03-28-2013	07-25-2016	582.87	ML Mtg Investors 2003-F Floater 1.622% Due 10-25-28	577.12	0.00	582.87		5.75
06-06-2012	07-25-2016	205.53	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	197.31	0.00	205.53		8.22
02-07-2014	07-25-2016	145.56	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	131.01	0.00	145.56		14.55
03-29-2010	07-25-2016	105.83	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	95.65	0.00	105.83		10.18
03-31-2015	07-25-2016	17.49	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	16.17	0.00	17.49		1.32
05-18-2010	08-15-2016	468.17	FHLMC PC Prepay Prm 15 5.000% Due 02-01-20	494.21	0.00	468.17		-26.04
05-17-2010	08-15-2016	1,129.37	FHLMC PC Prepay Prm 30 5.500% Due 05-01-23	1,194.31	0.00	1,129.37		-64.94
06-29-2010	08-15-2016	744.37	GNMA Pass-Thru X Single Family 5.000% Due 11-15-20	787.01	0.00	744.37		-42.64
11-21-2013	08-15-2016	536.03	FHLMC Remic Series 3795 3.000% Due 10-15-39	548.30	0.00	536.03		-12.27
09-18-2012	08-15-2016	326.76	FHLMC Remic Series 3982 3.500% Due 03-15-35	332.89	0.00	326.76		-6.13
09-29-2014	08-15-2016	400.71	FHLMC Remic Series 3870 3.000% Due 07-15-40	413.03	0.00	400.71		-12.32
07-13-2010	08-15-2016	412.72	GNMA Pass-Thru X Single Family 5.000% Due 04-15-24	440.58	0.00	412.72		-27.86
06-29-2010	08-15-2016	116.99	GNMA Pass-Thru X Single Family 5.000% Due 01-15-18	124.49	0.00	116.99		-7.50
07-24-2008	08-15-2016	469.12	GNMA Pass-Thru X Single Family 5.500% Due 01-15-18	476.16	0.00	469.12		-7.04
09-04-2008	08-15-2016	6,504.60	GNMA Pass-Thru X Single Family 5.000% Due 06-15-20	6,553.38	0.00	6,504.60		-48.78
12-07-2009	08-16-2016	629.80	GNMA Remic Trust 2009-102 4.000% Due 11-16-39	617.20	0.00	629.80		12.60
02-19-2010	08-16-2016	4,561.89	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
02-19-2010	08-16-2016	684.28	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
02-21-2012	08-20-2016	223.29	GNMA Pass-Thru C Single Family 5.500% Due 06-20-36	241.71	0.00	223.29		-18.42
06-29-2010	08-20-2016	246.25	GNMA Pass-Thru M Single Family 4.500% Due 02-20-20	255.08	0.00	246.25		-8.83
06-29-2010	08-20-2016	274.38	GNMA Pass-Thru M Single Family 4.500% Due 12-20-18	284.39	0.00	274.38		-10.01
06-21-2010	08-20-2016	39.13	Banc Amer FDG 2004-A Floater 3.039% Due 09-20-34	39.13	0.00	39.13		0.00
03-22-2016	08-20-2016	2,357.63	GNMA Remic Trust 2012-17 3.000% Due 07-20-39	2,427.38	0.00	2,357.63	-69.75	
09-17-2012	08-20-2016	408.72	GNMA Remic Trust 2011-114 2.500% Due 03-20-41	420.47	0.00	408.72		-11.75
09-29-2014	08-20-2016	5,150.28	GNMA Remic Trust 2010-145 3.500% Due 11-20-35	5,344.10	0.00	5,150.28		-193.82
06-30-2015	08-20-2016	2,810.76	GNMA Remic Trust 2010-129 3.000% Due 04-20-39	2,896.40	0.00	2,810.76		-85.64
09-22-2010	08-20-2016	1,588.18	GNMA Remic Trust 2010-34 4.250% Due 03-20-38	1,691.41	0.00	1,588.18		-103.23
12-27-2013	08-20-2016	3,436.07	GNMA Remic Trust 2009-93 3.500% Due 04-20-37	3,556.86	0.00	3,436.07		-120.79
12-29-2011	08-20-2016	510.25	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	544.69	0.00	510.25		-34.44
12-10-2013	08-20-2016	165.08	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	170.71	0.00	165.08		-5.63
12-10-2013	08-20-2016	165.08	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	170.84	0.00	165.08		-5.76
06-29-2010	08-20-2016	211.57	GNMA Remic Trust 2003-110 4.000% Due 10-20-33	215.43	0.00	211.57		-3.86
06-29-2010	08-20-2016	212.95	GNMA Remic Trust 2002-70 4.500% Due 08-20-32	217.36	0.00	212.95		-4.41
06-17-2003	08-24-2016	0	Leidos Holdings Inc	0.65		4.33		3.68
07-22-2010	08-24-2016	0	Leidos Holdings Inc	3.93		17.31		13.38
02-19-2010	08-25-2016	251.09	FNMA Remic Trust 2008-46 6.000% Due 06-25-38	0.00	0.00	0.00		0.00
08-06-2010	08-25-2016	1,955.88	Bear Stearns Arm Tr 2003-8 Floater 2.841% Due 01-25-34	1,926.54	0.00	1,955.88		29.34
06-06-2012	08-25-2016	225.66	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	216.63	0.00	225.66		9.03
02-07-2014	08-25-2016	159.82	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	143.84	0.00	159.82		15.98

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
03-29-2010	08-25-2016	733.16	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	662.59	0.00	733.16		70.57
03-31-2015	08-25-2016	121.13	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	112.01	0.00	121.13		9.12
07-08-2016	08-25-2016	1,277.41	FNMA Pass-Thru Int 15 Year 5.000% Due 12-01-23	1,375.72	0.00	1,277.41	-98.31	
12-26-2014	08-25-2016	1,069.21	FNMA Remic Trust 2011-24 4.500% Due 11-25-39	1,091.28	0.00	1,069.21		-22.07
06-30-2010	08-25-2016	5,393.79	FNMA Pass-Thru Int 15 Year 7.500% Due 08-01-17	6,007.33	0.00	5,393.79		-613.54
04-24-2013	08-25-2016	6,071.03	FNMA Pass-Thru Jumbo 15 Year 3.500% Due 10-01-26	6,284.09	0.00	6,071.03		-213.06
10-20-2014	08-25-2016	7,997.40	FNMA Pass-Thru Int 15 Year 5.000% Due 02-01-19	8,541.72	0.00	7,997.40		-544.32
03-28-2013	08-25-2016	382.83	ML Mtg Investors 2003-F Floater 1.622% Due 10-25-28	379.05	0.00	382.83		3.78
05-17-2010	09-15-2016	552.54	FHLMC PC Prepay Pm 30 5.500% Due 05-01-23	584.31	0.00	552.54		-31.77
09-29-2014	09-15-2016	451.13	FHLMC Remic Series 3870 3.000% Due 07-15-40	465.00	0.00	451.13		-13.87
05-18-2010	09-15-2016	470.38	FHLMC PC Prepay Pm 15 5.000% Due 02-01-20	496.54	0.00	470.38		-26.16
07-13-2010	09-15-2016	414.61	GNMA Pass-Thru X Single Family 5.000% Due 04-15-24	442.60	0.00	414.61		-27.99
06-29-2010	09-15-2016	101.71	GNMA Pass-Thru X Single Family 5.000% Due 01-15-18	108.23	0.00	101.71		-6.52
07-24-2008	09-15-2016	282.24	GNMA Pass-Thru X Single Family 5.500% Due 01-15-18	286.47	0.00	282.24		-4.23
09-04-2008	09-15-2016	315.31	GNMA Pass-Thru X Single Family 5.000% Due 06-15-20	317.67	0.00	315.31		-2.36
06-29-2010	09-15-2016	137.48	GNMA Pass-Thru X Single Family 5.000% Due 11-15-20	145.36	0.00	137.48		-7.88
11-21-2013	09-15-2016	860.51	FHLMC Remic Series 3795 3.000% Due 10-15-39	880.22	0.00	860.51		-19.71
09-18-2012	09-15-2016	882.23	FHLMC Remic Series 3982 3.500% Due 03-15-35	898.77	0.00	882.23		-16.54
12-07-2009	09-16-2016	614.71	GNMA Remic Trust 2009-102 4.000% Due 11-16-39	602.42	0.00	614.71		12.29
02-19-2010	09-16-2016	5,110.46	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
02-19-2010	09-16-2016	766.57	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
08-09-2016	09-20-2016	3,687.39	GNMA Remic Trust 2016-54 3.000% Due 04-20-46	391.29	0.00	0.00	-391.29	
02-21-2012	09-20-2016	224.40	GNMA Pass-Thru C Single Family 5.500% Due 06-20-36	242.91	0.00	224.40		-18.51
06-29-2010	09-20-2016	236.18	GNMA Pass-Thru M Single Family 4.500% Due 02-20-20	244.65	0.00	236.18		-8.47
06-29-2010	09-20-2016	112.61	GNMA Pass-Thru M Single Family 4.500% Due 12-20-18	116.72	0.00	112.61		-4.11
06-21-2010	09-20-2016	35.74	Banc Amer FDG 2004-A Floater 3.039% Due 09-20-34	35.74	0.00	35.74		0.00
03-22-2016	09-20-2016	3,166.30	GNMA Remic Trust 2012-17 3.000% Due 07-20-39	3,259.97	0.00	3,166.30	-93.67	
09-17-2012	09-20-2016	224.64	GNMA Remic Trust 2011-114 2.500% Due 03-20-41	231.10	0.00	224.64		-6.46
09-29-2014	09-20-2016	5,696.70	GNMA Remic Trust 2010-145 3.500% Due 11-20-35	5,911.08	0.00	5,696.70		-214.38
06-30-2015	09-20-2016	3,289.10	GNMA Remic Trust 2010-129 3.000% Due 04-20-39	3,389.31	0.00	3,289.10		-100.21
09-22-2010	09-20-2016	1,690.49	GNMA Remic Trust 2010-34 4.250% Due 03-20-38	1,800.37	0.00	1,690.49		-109.88
12-27-2013	09-20-2016	3,582.72	GNMA Remic Trust 2009-93 3.500% Due 04-20-37	3,708.66	0.00	3,582.72		-125.94
12-29-2011	09-20-2016	523.77	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	559.12	0.00	523.77		-35.35
12-10-2013	09-20-2016	169.46	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	175.23	0.00	169.45		-5.78
12-10-2013	09-20-2016	169.46	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	175.37	0.00	169.46		-5.91
06-29-2010	09-20-2016	207.06	GNMA Remic Trust 2003-110 4.000% Due 10-20-33	210.84	0.00	207.06		-3.78
06-29-2010	09-20-2016	205.98	GNMA Remic Trust 2002-70 4.500% Due 08-20-32	210.25	0.00	205.98		-4.27
02-19-2010	09-25-2016	921.68	FNMA Remic Trust 2008-46 6.000% Due 06-25-38	0.00	0.00	0.00		0.00
10-20-2014	09-25-2016	5,440.75	FNMA Pass-Thru Int 15 Year 5.000% Due 02-01-19	5,811.06	0.00	5,440.75		-370.31
08-06-2010	09-25-2016	43.84	Bear Stearns Arm Tr 2003-8 Floater 2.841% Due 01-25-34	43.18	0.00	43.84		0.66
12-26-2014	09-25-2016	1,670.34	FNMA Remic Trust 2011-24 4.500% Due 11-25-39	1,704.82	0.00	1,670.34		-34.48
06-30-2010	09-25-2016	5,436.30	FNMA Pass-Thru Int 15 Year 7.500% Due 08-01-17	6,054.68	0.00	5,436.30		-618.38
04-24-2013	09-25-2016	594.14	FNMA Pass-Thru Jumbo 15 Year 3.500% Due 10-01-26	614.99	0.00	594.14		-20.85

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
03-28-2013	09-25-2016	417.84	ML Mtg Investors 2003-F Floater 1.622% Due 10-25-28	413.72	0.00	417.84		4.12
06-06-2012	09-25-2016	383.17	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	367.84	0.00	383.17		15.33
02-07-2014	09-25-2016	271.37	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	244.24	0.00	271.37		27.13
03-29-2010	09-25-2016	101.02	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	91.30	0.00	101.02		9.72
03-31-2015	09-25-2016	16.69	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	15.43	0.00	16.69		1.26
07-08-2016	09-25-2016	1,871.62	FNMA Pass-Thru Int 15 Year 5.000% Due 12-01-23	2,015.67	0.00	1,871.62	-144.05	
05-18-2010	10-15-2016	472.60	FHLMC PC Prepay Pmn 15 5.000% Due 02-01-20	498.89	0.00	472.60		-26.29
05-17-2010	10-15-2016	207.12	FHLMC PC Prepay Pmn 30 5.500% Due 05-01-23	219.03	0.00	207.12		-11.91
06-29-2010	10-15-2016	196.59	GNMA Pass-Thru X Single Family 5.000% Due 11-15-20	207.85	0.00	196.59		-11.26
11-21-2013	10-15-2016	659.73	FHLMC Remic Series 3795 3.000% Due 10-15-39	674.84	0.00	659.73		-15.11
09-18-2012	10-15-2016	1,618.90	FHLMC Remic Series 3982 3.500% Due 03-15-35	1,649.25	0.00	1,618.90		-30.35
09-29-2014	10-15-2016	443.44	FHLMC Remic Series 3870 3.000% Due 07-15-40	457.07	0.00	443.44		-13.63
07-13-2010	10-15-2016	416.52	GNMA Pass-Thru X Single Family 5.000% Due 04-15-24	444.64	0.00	416.52		-28.12
06-29-2010	10-15-2016	120.79	GNMA Pass-Thru X Single Family 5.000% Due 01-15-18	128.53	0.00	120.79		-7.74
07-24-2008	10-15-2016	237.31	GNMA Pass-Thru X Single Family 5.500% Due 01-15-18	240.87	0.00	237.31		-3.56
09-04-2008	10-15-2016	316.76	GNMA Pass-Thru X Single Family 5.000% Due 06-15-20	319.14	0.00	316.76		-2.38
02-19-2010	10-16-2016	5,665.07	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
02-19-2010	10-16-2016	849.76	GNMA Remic Trust 2009-113 5.000% Due 04-16-38	0.00	0.00	0.00		0.00
12-07-2009	10-16-2016	731.28	GNMA Remic Trust 2009-102 4.000% Due 11-16-39	716.65	0.00	731.28		14.63
12-11-2014	10-17-2016	35,000	Barclays Bank PLC 3.000% Due 10-17-28	34,950.00	50.00	35,000.00		0.00

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
08-09-2016	10-20-2016	3,929.88	GNMA Remic Trust 2016-54 3.000% Due 04-20-46	409.04	0.00	0.00	-409.04	
06-21-2010	10-20-2016	48.98	Banc Amer FDG 2004-A Floater 3.039% Due 09-20-34	48.98	0.00	48.98		0.00
12-27-2013	10-20-2016	2,000.85	GNMA Remic Trust 2009-93 3.500% Due 04-20-37	2,071.18	0.00	2,000.85		-70.33
12-29-2011	10-20-2016	462.17	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	493.37	0.00	462.17		-31.20
12-10-2013	10-20-2016	149.53	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	154.62	0.00	149.53		-5.09
12-10-2013	10-20-2016	149.53	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	154.74	0.00	149.53		-5.21
06-29-2010	10-20-2016	163.01	GNMA Remic Trust 2003-110 4.000% Due 10-20-33	165.98	0.00	163.01		-2.97
06-29-2010	10-20-2016	242.46	GNMA Remic Trust 2002-70 4.500% Due 08-20-32	247.48	0.00	242.46		-5.02
02-21-2012	10-20-2016	225.51	GNMA Pass-Thru C Single Family 5.500% Due 06-20-36	244.11	0.00	225.51		-18.60
06-29-2010	10-20-2016	237.54	GNMA Pass-Thru M Single Family 4.500% Due 02-20-20	246.06	0.00	237.54		-8.52
06-29-2010	10-20-2016	108.33	GNMA Pass-Thru M Single Family 4.500% Due 12-20-18	112.28	0.00	108.33		-3.95
03-22-2016	10-20-2016	2,661.82	GNMA Remic Trust 2012-17 3.000% Due 07-20-39	2,740.56	0.00	2,661.82	-78.74	
09-17-2012	10-20-2016	140.78	GNMA Remic Trust 2011-114 2.500% Due 03-20-41	144.83	0.00	140.78		-4.05
09-29-2014	10-20-2016	5,082.52	GNMA Remic Trust 2010-145 3.500% Due 11-20-35	5,273.79	0.00	5,082.52		-191.27
06-30-2015	10-20-2016	3,019.97	GNMA Remic Trust 2010-129 3.000% Due 04-20-39	3,111.98	0.00	3,019.97		-92.01
09-22-2010	10-20-2016	1,599.98	GNMA Remic Trust 2010-34 4.250% Due 03-20-38	1,703.98	0.00	1,599.98		-104.00
02-19-2010	10-25-2016	737.39	FNMA Remic Trust 2008-46 6.000% Due 06-25-38	0.00	0.00	0.00		0.00
08-06-2010	10-25-2016	42.77	Bear Stearns Arm Tr 2003-8 Floater 2.841% Due 01-25-34	42.13	0.00	42.77		0.64
04-24-2013	10-25-2016	547.72	FNMA Pass-Thru Jumbo 15 Year 3.500% Due 10-01-26	566.94	0.00	547.72		-19.22
10-20-2014	10-25-2016	5,805.60	FNMA Pass-Thru Int 15 Year 5.000% Due 02-01-19	6,200.74	0.00	5,805.60		-395.14
07-08-2016	10-25-2016	1,211.50	FNMA Pass-Thru Int 15 Year 5.000% Due 12-01-23	1,304.74	0.00	1,211.50	-93.24	
12-26-2014	10-25-2016	256.30	FNMA Remic Trust 2011-24 4.500% Due 11-25-39	261.59	0.00	256.30		-5.29

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
06-30-2010	10-25-2016	5,479.18	FNMA Pass-Thru Int 15 Year 7.500% Due 08-01-17	6,102.44	0.00	5,479.18		-623.26
03-28-2013	10-25-2016	626.54	ML Mtg Investors 2003-F Floater 1.622% Due 10-25-28	620.36	0.00	626.54		6.18
06-06-2012	10-25-2016	250.50	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	240.48	0.00	250.50		10.02
02-07-2014	10-25-2016	177.41	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	159.67	0.00	177.41		17.74
03-29-2010	10-25-2016	105.57	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	95.41	0.00	105.57		10.16
03-31-2015	10-25-2016	17.44	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	16.13	0.00	17.44		1.31
09-29-2014	11-15-2016	444.03	FHLMC Remic Series 3870 3.000% Due 07-15-40	457.68	0.00	444.03		-13.65
05-18-2010	11-15-2016	474.83	FHLMC PC Prepay Pm 15 5.000% Due 02-01-20	501.24	0.00	474.83		-26.41
05-17-2010	11-15-2016	1,118.64	FHLMC PC Prepay Pm 30 5.500% Due 05-01-23	1,182.96	0.00	1,118.64		-64.32
07-13-2010	11-15-2016	418.42	GNMA Pass-Thru X Single Family 5.000% Due 04-15-24	446.66	0.00	418.42		-28.24
06-29-2010	11-15-2016	81.90	GNMA Pass-Thru X Single Family 5.000% Due 01-15-18	87.15	0.00	81.90		-5.25
07-24-2008	11-15-2016	239.14	GNMA Pass-Thru X Single Family 5.500% Due 01-15-18	242.73	0.00	239.14		-3.59
09-04-2008	11-15-2016	318.21	GNMA Pass-Thru X Single Family 5.000% Due 06-15-20	320.60	0.00	318.21		-2.39
06-29-2010	11-15-2016	142.22	GNMA Pass-Thru X Single Family 5.000% Due 11-15-20	150.37	0.00	142.22		-8.15
11-21-2013	11-15-2016	640.06	FHLMC Remic Series 3795 3.000% Due 10-15-39	654.72	0.00	640.06		-14.66
09-18-2012	11-15-2016	604.43	FHLMC Remic Series 3982 3.500% Due 03-15-35	615.76	0.00	604.43		-11.33
12-07-2009	11-16-2016	1,251.30	GNMA Remic Trust 2009-102 4.000% Due 11-16-39	1,226.27	0.00	1,251.30		25.03
08-09-2016	11-20-2016	4,170.59	GNMA Remic Trust 2016-54 3.000% Due 04-20-46	425.62	0.00	0.00	-425.62	
06-21-2010	11-20-2016	38.86	Banc Amer FDG 2004-A Floater 3.039% Due 09-20-34	38.86	0.00	38.86		0.00
06-29-2010	11-20-2016	234.78	GNMA Pass-Thru M Single Family 4.500% Due 02-20-20	243.20	0.00	234.78		-8.42

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES

Waldron Charitable Foundation Inc.

Karen H. Waldron, President

From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
06-29-2010	11-20-2016	98.54	GNMA Pass-Thru M Single Family 4 500% Due 12-20-18	102.14	0.00	98.54		-3.60
12-29-2011	11-20-2016	517.77	GNMA Remic Trust 2009-45 4 500% Due 06-20-39	552.72	0.00	517.77		-34.95
12-10-2013	11-20-2016	167.52	GNMA Remic Trust 2009-45 4 500% Due 06-20-39	173.23	0.00	167.52		-5.71
12-10-2013	11-20-2016	167.52	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	173.36	0.00	167.52		-5.84
06-29-2010	11-20-2016	182.33	GNMA Remic Trust 2003-110 4.000% Due 10-20-33	185.66	0.00	182.33		-3.33
06-29-2010	11-20-2016	232.70	GNMA Remic Trust 2002-70 4 500% Due 08-20-32	237.52	0.00	232.70		-4.82
02-21-2012	11-20-2016	226.63	GNMA Pass-Thru C Single Family 5.500% Due 06-20-36	245.33	0.00	226.63		-18.70
03-22-2016	11-20-2016	2,870.90	GNMA Remic Trust 2012-17 3.000% Due 07-20-39	2,955.83	0.00	2,870.90	-84.93	
09-17-2012	11-20-2016	359.44	GNMA Remic Trust 2011-114 2.500% Due 03-20-41	369.77	0.00	359.44		-10.33
09-29-2014	11-20-2016	5,257.97	GNMA Remic Trust 2010-145 3.500% Due 11-20-35	5,455.84	0.00	5,257.97		-197.87
06-30-2015	11-20-2016	2,809.90	GNMA Remic Trust 2010-129 3.000% Due 04-20-39	2,895.51	0.00	2,809.90		-85.61
09-22-2010	11-20-2016	1,520.56	GNMA Remic Trust 2010-34 4.250% Due 03-20-38	1,619.40	0.00	1,520.56		-98.84
02-19-2010	11-25-2016	1,674.06	FNMA Remic Trust 2008-46 6.000% Due 06-25-38	0.00	0.00	0.00		0.00
08-06-2010	11-25-2016	42.88	Bear Stearns Arm Tr 2003-8 Floater 2.841% Due 01-25-34	42.24	0.00	42.88		0.64
06-06-2012	11-25-2016	232.55	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	223.25	0.00	232.55		9.30
02-07-2014	11-25-2016	164.70	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	148.23	0.00	164.70		16.47
03-29-2010	11-25-2016	118.02	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	106.66	0.00	118.02		11.36
03-31-2015	11-25-2016	19.50	IMPAC CMB Tr 2004-10 Floater 1.722% Due 03-25-35	18.03	0.00	19.50		1.47
07-08-2016	11-25-2016	1,230.71	FNMA Pass-Thru Int 15 Year 5.000% Due 12-01-23	1,325.43	0.00	1,230.71	-94.72	
12-26-2014	11-25-2016	731.87	FNMA Remic Trust 2011-24 4.500% Due 11-25-39	746.98	0.00	731.87		-15.11
06-30-2010	11-25-2016	5,159.57	FNMA Pass-Thru Int 15 Year 7.500% Due 08-01-17	5,746.47	0.00	5,159.57		-586.90

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
04-24-2013	11-25-2016	525.66	FNMA Pass-Thru Jumbo 15 Year 3.500% Due 10-01-26	544.11	0.00	525.66		-18.45
10-20-2014	11-25-2016	5,483.05	FNMA Pass-Thru Int 15 Year 5.000% Due 02-01-19	5,856.24	0.00	5,483.05		-373.19
03-28-2013	11-25-2016	938.80	ML Mtg Investors 2003-F Floater 1.622% Due 10-25-28	929.54	0.00	938.80		9.26
06-26-2015	12-13-2016	175,000	BMW Bank North America Salt Lake 1.050% Due 06-26-17	175,020.00	-14.62	174,805.00		-200.38
09-29-2014	12-15-2016	392.44	FHLMC Remic Series 3870 3.000% Due 07-15-40	404.50	0.00	392.44		-12.06
05-18-2010	12-15-2016	477.07	FHLMC PC Prepay Pmn 15 5.000% Due 02-01-20	503.61	0.00	477.07		-26.54
05-17-2010	12-15-2016	203.19	FHLMC PC Prepay Pmn 30 5.500% Due 05-01-23	214.87	0.00	203.19		-11.68
07-13-2010	12-15-2016	21,582.86	GNMA Pass-Thru X Single Family 5.000% Due 04-15-24	23,039.70	0.00	21,582.86		-1,456.84
06-29-2010	12-15-2016	75.86	GNMA Pass-Thru X Single Family 5.000% Due 01-15-18	80.72	0.00	75.86		-4.86
07-24-2008	12-15-2016	240.34	GNMA Pass-Thru X Single Family 5.500% Due 01-15-18	243.95	0.00	240.34		-3.61
09-04-2008	12-15-2016	2,045.46	GNMA Pass-Thru X Single Family 5.000% Due 06-15-20	2,060.80	0.00	2,045.46		-15.34
06-29-2010	12-15-2016	152.53	GNMA Pass-Thru X Single Family 5.000% Due 11-15-20	161.27	0.00	152.53		-8.74
11-21-2013	12-15-2016	685.91	FHLMC Remic Series 3795 3.000% Due 10-15-39	701.62	0.00	685.91		-15.71
09-18-2012	12-15-2016	1,269.84	FHLMC Remic Series 3982 3.500% Due 03-15-35	1,293.65	0.00	1,269.84		-23.81
12-07-2009	12-16-2016	683.83	GNMA Remic Trust 2009-102 4.000% Due 11-16-39	670.15	0.00	683.83		13.68
08-09-2016	12-20-2016	4,409.35	GNMA Remic Trust 2016-54 3.000% Due 04-20-46	441.03	0.00	0.00	-441.03	
12-29-2011	12-20-2016	617.36	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	659.04	0.00	617.36		-41.68
12-10-2013	12-20-2016	199.74	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	206.54	0.00	199.74		-6.80
12-10-2013	12-20-2016	199.74	GNMA Remic Trust 2009-45 4.500% Due 06-20-39	206.70	0.00	199.74		-6.96
06-29-2010	12-20-2016	133.47	GNMA Remic Trust 2003-110 4.000% Due 10-20-33	135.90	0.00	133.47		-2.43
06-29-2010	12-20-2016	237.86	GNMA Remic Trust 2002-70 4.500% Due 08-20-32	242.79	0.00	237.86		-4.93

CATAWBA CAPITAL MANAGEMENT, INC.
REALIZED GAINS AND LOSSES - SETTLED TRADES
Waldron Charitable Foundation Inc.
Karen H. Waldron, President
From 01-01-16 Through 12-31-16

Open Date	Close Date	Quantity	Security	Cost Basis	Amort. or Accretion	Proceeds	Gain Or Loss	
							Short Term	Long Term
02-21-2012	12-20-2016	227.75	GNMA Pass-Thru C Single Family 5 500% Due 06-20-36	246.54	0.00	227.75		-18.79
06-29-2010	12-20-2016	443.86	GNMA Pass-Thru M Single Family 4.500% Due 02-20-20	459.78	0.00	443.86		-15.92
06-29-2010	12-20-2016	230.65	GNMA Pass-Thru M Single Family 4 500% Due 12-20-18	239.07	0.00	230.65		-8.42
06-21-2010	12-20-2016	35.54	Banc Amer FDG 2004-A Floater 3.039% Due 09-20-34	35.54	0.00	35.54		0.00
03-22-2016	12-20-2016	2,836.54	GNMA Remic Trust 2012-17 3.000% Due 07-20-39	2,920.45	0.00	2,836.54	-83.91	
09-17-2012	12-20-2016	234.91	GNMA Remic Trust 2011-114 2.500% Due 03-20-41	241.66	0.00	234.91		-6.75
09-29-2014	12-20-2016	5,281.79	GNMA Remic Trust 2010-145 3 500% Due 11-20-35	5,480.56	0.00	5,281.79		-198.77
06-30-2015	12-20-2016	2,910.66	GNMA Remic Trust 2010-129 3.000% Due 04-20-39	2,999.34	0.00	2,910.66		-88.68
09-22-2010	12-20-2016	1,393.32	GNMA Remic Trust 2010-34 4 250% Due 03-20-38	1,483.89	0.00	1,393.32		-90.57
02-19-2010	12-25-2016	15.51	FNMA Remic Trust 2008-46 6.000% Due 06-25-38	0.00	0.00	0.00		0.00
06-30-2010	12-25-2016	5,010.80	FNMA Pass-Thru Int 15 Year 7 500% Due 08-01-17	5,580.78	0.00	5,010.80		-569.98
04-24-2013	12-25-2016	3,698.01	FNMA Pass-Thru Jumbo 15 Year 3 500% Due 10-01-26	3,827.79	0.00	3,698.01		-129.78
10-20-2014	12-25-2016	6,137.30	FNMA Pass-Thru Int 15 Year 5.000% Due 02-01-19	6,555.01	0.00	6,137.30		-417.71
08-06-2010	12-25-2016	43.00	Bear Stearns Arm Tr 2003-8 Floater 2.841% Due 01-25-34	42.36	0.00	43.00		0.64
03-28-2013	12-25-2016	851.30	ML Mtg Investors 2003-F Floater 1 622% Due 10-25-28	842.90	0.00	851.30		8.40
06-06-2012	12-25-2016	198.29	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	190.36	0.00	198.29		7.93
02-07-2014	12-25-2016	140.44	ML Mtg Investors 2003-A2 Floater 2.861% Due 02-25-33	126.39	0.00	140.44		14.05
03-29-2010	12-25-2016	113.76	IMPAC CMB Tr 2004-10 Floater 1 722% Due 03-25-35	102.81	0.00	113.76		10.95
03-31-2015	12-25-2016	18.79	IMPAC CMB Tr 2004-10 Floater 1 722% Due 03-25-35	17.38	0.00	18.79		1.41