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Form **990-PF**Department of the Treasury
Internal Revenue Service**Return of Private Foundation**

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

▶ Do not enter social security numbers on this form as it may be made public.

▶ Information about Form 990-PF and its separate instructions is at www.irs.gov/form990pf.

OMB No 1545-0052

2016

Open to Public Inspection

For calendar year 2016 or tax year beginning

, and ending

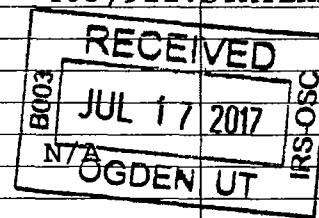
Name of foundation ROSE AND WALTER MONTGOMERY FOUNDATION		A Employer identification number 57-0986535
Number and street (or P O box number if mail is not delivered to street address) 314 SOUTH PINE STREET BUILDING 100	Room/suite	B Telephone number 8645859213
City or town, state or province, country, and ZIP or foreign postal code SPARTANBURG, SC 29302		C If exemption application is pending, check here ☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☐ Address change ☐ Name change		D 1 Foreign organizations, check here ☐ 2 Foreign organizations meeting the 85% test, check here and attach computation ☐
H Check type of organization: ☒ Section 501(c)(3) exempt private foundation ☐ Section 4947(a)(1) nonexempt charitable trust ☐ Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here ☐
I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ \$ 16,058,235.	J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) _____	F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ☐

(Part I, column (d) must be on cash basis)

Part I Analysis of Revenue and Expenses

(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))

	(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue				
1 Contributions, gifts, grants, etc., received				
2 Check ☒ if the foundation is not required to attach Sch. B				
3 Interest on savings and temporary cash investments				
4 Dividends and interest from securities	272,798.	272,798.	272,798.	STATEMENT 1
5a Gross rents	403,911.	403,911.	403,911.	STATEMENT 2
b Net rental income or (loss) 403,911.				
6a Net gain or (loss) from sale of assets not on line 10	3,592,204.			
b Gross sales price for all assets on line 6a				
7 Capital gain net income (from Part IV, line 2)		3,592,204.		
8 Net short-term capital gain				
9 Income modifications				
10a Gross sales less returns and allowances				
b Less Cost of goods sold				
c Gross profit or (loss)				
11 Other income	11,110.	11,110.	11,110.	STATEMENT 3
12 Total. Add lines 1 through 11	4,280,023.	4,280,023.	687,819.	
Operating and Administrative Expenses				
13 Compensation of officers, directors, trustees, etc	0.	0.	0.	0.
14 Other employee salaries and wages				
15 Pension plans, employee benefits				
16a Legal fees STMT 4	14,389.	14,389.	0.	0.
b Accounting fees STMT 5	7,600.	7,600.	0.	0.
c Other professional fees STMT 6	64,382.	64,382.	0.	0.
17 Interest				
18 Taxes STMT 7	3,583.	0.	0.	0.
19 Depreciation and depletion				
20 Occupancy				
21 Travel, conferences, and meetings				
22 Printing and publications				
23 Other expenses STMT 8	372,554.	372,554.	0.	0.
24 Total operating and administrative expenses Add lines 13 through 23	462,508.	458,925.	0.	0.
25 Contributions, gifts, grants paid	800,000.			800,000.
26 Total expenses and disbursements Add lines 24 and 25	1,262,508.	458,925.	0.	800,000.
27 Subtract line 26 from line 12:				
a Excess of revenue over expenses and disbursements	3,017,515.			
b Net investment income (if negative, enter -0-)		3,821,098.		
c Adjusted net income (if negative, enter -0-)			687,819.	



SCANNED JUL 19 2017

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash - non-interest-bearing				
	2	Savings and temporary cash investments	919,474.	5,348,557.	5,348,557.	
	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				
	7	Other notes and loans receivable ▶				
		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				
	b	Investments - corporate stock				
	c	Investments - corporate bonds				
	11	Investments - land, buildings, and equipment basis ▶ 2,917,921.				
	Less accumulated depreciation ▶ 1,297,138.	1,678,323.	1,620,783.	1,900,000.		
12	Investments - mortgage loans					
13	Investments - other STMT 9	10,202,311.	8,848,283.	8,809,678.		
14	Land, buildings, and equipment basis ▶					
	Less accumulated depreciation ▶					
15	Other assets (describe ▶)					
16	Total assets (to be completed by all filers - see the instructions. Also, see page 1, item i)	12,800,108.	15,817,623.	16,058,235.		
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				
	22	Other liabilities (describe ▶)				
23	Total liabilities (add lines 17 through 22)	0.	0.			
Net Assets or Fund Balances	Foundations that follow SFAS 117, check here ▶ ☐					
	and complete lines 24 through 26 and lines 30 and 31.					
	24	Unrestricted				
	25	Temporarily restricted				
	26	Permanently restricted				
	Foundations that do not follow SFAS 117, check here ▶ ☒					
	and complete lines 27 through 31.					
	27	Capital stock, trust principal, or current funds	12,800,108.	15,817,623.		
	28	Paid-in or capital surplus, or land, bldg., and equipment fund	0.	0.		
	29	Retained earnings, accumulated income, endowment, or other funds	0.	0.		
30	Total net assets or fund balances	12,800,108.	15,817,623.			
31	Total liabilities and net assets/fund balances	12,800,108.	15,817,623.			

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	12,800,108.
2	Enter amount from Part I, line 27a	2	3,017,515.
3	Other increases not included in line 2 (itemize) ▶	3	0.
4	Add lines 1, 2, and 3	4	15,817,623.
5	Decreases not included in line 2 (itemize) ▶	5	0.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	15,817,623.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a SCHEDULE ATTACHED			
b SCHEDULE ATTACHED			
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			3,605,800.
b			-13,596.
c			
d			
e			

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			3,605,800.
b			-13,596.
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	3,592,204.
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). If (loss), enter -0- in Part I, line 8	3	-13,596.

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

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

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

Was the foundation liable for the section 4942 tax on the distributable amount of any year in the base period?

☐ Yes ☒ No

If "Yes," the foundation does not qualify under section 4940(e). Do not complete this part.

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col. (b) divided by col. (c))
2015	784,887.	15,673,276.	.050078
2014	729,783.	15,790,820.	.046216
2013	700,284.	14,951,709.	.046836
2012	700,000.	14,377,779.	.048686
2011	716,086.	15,501,178.	.046196

2 Total of line 1, column (d)	2	.238012
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	.047602
4 Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	15,979,271.
5 Multiply line 4 by line 3	5	760,645.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	38,211.
7 Add lines 5 and 6	7	798,856.
8 Enter qualifying distributions from Part XII, line 4	8	800,000.

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)		1	38,211.
b Domestic foundations that meet the section 4940(e) requirements in Part V, check here ☒ and enter 1% of Part I, line 27b		2	0.
c All other domestic foundations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b).		3	38,211.
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	0.
3 Add lines 1 and 2		5	38,211.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)			
5 Tax based on investment income Subtract line 4 from line 3. If zero or less, enter -0-			
6 Credits/Payments:			
a 2016 estimated tax payments and 2015 overpayment credited to 2016	6a 13,087.		
b Exempt foreign organizations - tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c 25,254.		
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d		7	38,341.
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	130.
11 Enter the amount of line 10 to be Credited to 2017 estimated tax	130. Refunded	11	0.

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?		X
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see instructions for the definition)? 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		X
c Did the foundation file Form 1120-POL for this year?		X
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. \$ 0. (2) On foundation managers. \$ 0.		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. \$ 0.		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? If "Yes," attach a detailed description of the activities		X
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes		X
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?		X
b If "Yes," has it filed a tax return on Form 990-T for this year?		
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? If "Yes," attach the statement required by General Instruction T		X
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	X	
7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV	X	
8a Enter the states to which the foundation reports or with which it is registered (see instructions) NONE		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation	X	
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2016 or the taxable year beginning in 2016 (see instructions for Part XIV)? If "Yes," complete Part XIV		X
10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses		X

N/A

Part VII-A Statements Regarding Activities (continued)

	Yes	No
11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions)		X
12 Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement (see instructions)		X
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application?	X	
Website address ► N/A		
14 The books are in care of ► WALTER S. MONTGOMERY, JR. Telephone no ► 864-585-9213		
Located at ► 314 SOUTH PINE STREET, SPARTANBURG, SC ZIP+4 ► 29302		
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here and enter the amount of tax-exempt interest received or accrued during the year	► 15 N/A	
16 At any time during calendar year 2016, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country?	Yes	No
See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ►	16	X

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

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

	Yes	No
1a During the year did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	☐ Yes ☒ No	
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	☐ Yes ☒ No	
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	☐ Yes ☒ No	
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	☐ Yes ☒ No	
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	☐ Yes ☒ No	
(6) Agree to pay money or property to a government official? (Exception Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	☐ Yes ☒ No	
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see instructions)?	N/A	
Organizations relying on a current notice regarding disaster assistance check here ► ☐	1b	
c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2016?	1c	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):		
a At the end of tax year 2016, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2016?	☐ Yes ☒ No	
If "Yes," list the years ► , ,		
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)	N/A	
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. ► , ,	2b	
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)	N/A	
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	3b	
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?	4a	X
	4b	X

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

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

(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?

☐ Yes ☒ No

(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?

☐ Yes ☒ No

(3) Provide a grant to an individual for travel, study, or other similar purposes?

☐ Yes ☒ No

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? (see instructions)

☐ Yes ☒ No

(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

☐ Yes ☒ No

b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see instructions)?

N/A

5b

Organizations relying on a current notice regarding disaster assistance check here

☒

c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?

N/A

☐ Yes ☐ No

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

6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?

☐ Yes ☒ No

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?

6b

X

If "Yes" to 6b, file Form 8870

7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?

☐ Yes ☒ No

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?

N/A

7b

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.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ROSE M. JOHNSTON	TRUSTEE			
314 SOUTH PINE STREET				
SPARTANBURG, SC 29302	0.00	0.	0.	0.
WALTER S. MONTGOMERY, JR.	TRUSTEE			
314 SOUTH PINE STREET				
SPARTANBURG, SC 29302	0.00	0.	0.	0.

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

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

Total number of other employees paid over \$50,000

0

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)**3** Five highest-paid independent contractors for professional services. 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

0

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 DONATIONS TO CHARITABLE ORGANIZATIONS	
	800,000.
2	
3	
4	

Part IX-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.

	Amount
1 NONE	
	0.
2	
All other program-related investments See instructions	
3	
Total. Add lines 1 through 3	0.

Form 990-PF (2016)

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	10,539,549.
b	Average of monthly cash balances	1b	3,118,680.
c	Fair market value of all other assets	1c	2,564,381.
d	Total (add lines 1a, b, and c)	1d	16,222,610.
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	0.
3	Subtract line 2 from line 1d	3	16,222,610.
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	243,339.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	15,979,271.
6	Minimum investment return. Enter 5% of line 5	6	798,964.

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	798,964.
2a	Tax on investment income for 2016 from Part VI, line 5	2a	38,211.
b	Income tax for 2016. (This does not include the tax from Part VI.)	2b	
c	Add lines 2a and 2b	2c	38,211.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	760,753.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	760,753.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	760,753.

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	800,000.
b	Program-related investments - total from Part IX-B	1b	0.
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	800,000.
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	5	38,211.
6	Adjusted qualifying distributions. Subtract line 5 from line 4	6	761,789.

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				760,753.
2 Undistributed income, if any, as of the end of 2016				
a Enter amount for 2015 only			20,120.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2016:				
a From 2011				
b From 2012				
c From 2013				
d From 2014				
e From 2015				
f Total of lines 3a through e	0.			
4 Qualifying distributions for 2016 from Part XII, line 4: ► \$ 800,000.				
a Applied to 2015, but not more than line 2a			20,120.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2016 distributable amount				760,753.
e Remaining amount distributed out of corpus	19,127.			
5 Excess distributions carryover applied to 2016 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 Enter the net total of each column as indicated below:	19,127.			
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5				
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2015. Subtract line 4a from line 2a. Taxable amount - see instr			0.	
f Undistributed income for 2016. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2017				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)	0.			
8 Excess distributions carryover from 2011 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2017. Subtract lines 7 and 8 from line 6a	19,127.			
10 Analysis of line 9:				
a Excess from 2012				
b Excess from 2013				
c Excess from 2014				
d Excess from 2015				
e Excess from 2016	19,127.			

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

N/A

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

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

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>				
SCHEDULE ATTACHED				800,000.
Total			► 3a	800,000.
b <i>Approved for future payment</i>				
NONE				
Total			► 3b	0.

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Enter gross amounts unless otherwise indicated.		Unrelated business income		Excluded by section 512, 513, or 514		(e) Related or exempt function income	
		(a) Business code	(b) Amount	(c) Exclu- sion code	(d) Amount		
1 Program service revenue:							
a _____							
b _____							
c _____							
d _____							
e _____							
f _____							
g Fees and contracts from government agencies							
2 Membership dues and assessments							
3 Interest on savings and temporary cash investments							
4 Dividends and interest from securities				14	272,798.		
5 Net rental income or (loss) from real estate:							
a Debt-financed property							
b Not debt-financed property				16	403,911.		
6 Net rental income or (loss) from personal property							
7 Other investment income				14	11,110.		
8 Gain or (loss) from sales of assets other than inventory				18	3,592,204.		
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)			0.		4,280,023.	0.	
13 Total. Add line 12, columns (b), (d), and (e)					13	4,280,023.	

(See worksheet in line 13 instructions to verify calculations.)

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

[illegible]

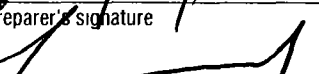
Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

- | | | Yes | No |
|----------|--|-------|----|
| 1 | Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations? | | |
| a | Transfers from the reporting foundation to a noncharitable exempt organization of: | | |
| | (1) Cash | 1a(1) | X |
| | (2) Other assets | 1a(2) | X |
| b | Other transactions: | | |
| | (1) Sales of assets to a noncharitable exempt organization | 1b(1) | X |
| | (2) Purchases of assets from a noncharitable exempt organization | 1b(2) | X |
| | (3) Rental of facilities, equipment, or other assets | 1b(3) | X |
| | (4) Reimbursement arrangements | 1b(4) | X |
| | (5) Loans or loan guarantees | 1b(5) | X |
| | (6) Performance of services or membership or fundraising solicitations | 1b(6) | X |
| c | Sharing of facilities, equipment, mailing lists, other assets, or paid employees | 1c | X |
| d | If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received. | | |

[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
NOT APPLICABLE		

Sign Here 	Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.				May the IRS discuss this return with the preparer shown below (see instr.)? ☒ Yes ☐ No		
	Signature of officer or trustee _____		Date 7/13/13			Title CHAIRMAN	
Paid Preparer Use Only	Print/Type preparer's name HOMER E. MCABEE, JR.		Preparer's signature 		Date _____	Check ☐ if self-employed	PTIN P00965340
	Firm's name ▶ MCABEE, SCHWARTZ, HALLIDAY & CO.					Firm's EIN ▶ 57-0925346	
	Firm's address ▶ 824 EAST MAIN STREET SPARTANBURG, SC 29302					Phone no. (864) 583-0886	

FORM 990-PF DIVIDENDS AND INTEREST FROM SECURITIES STATEMENT 1

SOURCE	GROSS AMOUNT	CAPITAL GAINS DIVIDENDS	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
GOLDMAN SACHS - DIVIDENDS	226,966.	0.	226,966.	226,966.	226,966.
GOLDMAN SACHS - INTEREST	45,045.	0.	45,045.	45,045.	45,045.
PETRUS INVESTORS - INTEREST	63.	0.	63.	63.	63.
SILVERPEACK LEGACY PENSION PTR III- DIVIDENDS	684.	0.	684.	684.	684.
SILVERPEACK LEGACY PENSION PTR III- INTEREST	37.	0.	37.	37.	37.
TCP IV - DIVIDENDS	3.	0.	3.	3.	3.
TO PART I, LINE 4	272,798.	0.	272,798.	272,798.	272,798.

FORM 990-PF RENTAL INCOME STATEMENT 2

KIND AND LOCATION OF PROPERTY	ACTIVITY NUMBER	GROSS RENTAL INCOME
	1	403,911.
TOTAL TO FORM 990-PF, PART I, LINE 5A		403,911.

FORM 990-PF OTHER INCOME STATEMENT 3

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
PARTNERSHIP INCOME	11,110.	11,110.	11,110.
TOTAL TO FORM 990-PF, PART I, LINE 11	11,110.	11,110.	11,110.

FORM 990-PF	LEGAL FEES			STATEMENT 4
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
LEGAL	14,389.	14,389.	0.	0.
TO FM 990-PF, PG 1, LN 16A	14,389.	14,389.	0.	0.

FORM 990-PF	ACCOUNTING FEES			STATEMENT 5
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
MCABEE, TALBERT, HALLIDAY	7,600.	7,600.	0.	0.
TO FORM 990-PF, PG 1, LN 16B	7,600.	7,600.	0.	0.

FORM 990-PF	OTHER PROFESSIONAL FEES			STATEMENT 6
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
MANAGEMENT FEES	64,382.	64,382.	0.	0.
TO FORM 990-PF, PG 1, LN 16C	64,382.	64,382.	0.	0.

FORM 990-PF	TAXES			STATEMENT 7
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INCOME TAXES	3,583.	0.	0.	0.
TO FORM 990-PF, PG 1, LN 18	3,583.	0.	0.	0.

FORM 990-PF	OTHER EXPENSES			STATEMENT	8
DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES	
MISCELLANEOUS	13,137.	13,137.	0.	0.	
RENTAL EXPENSES	359,417.	359,417.	0.	0.	
TO FORM 990-PF, PG 1, LN 23	372,554.	372,554.	0.	0.	

FORM 990-PF	OTHER INVESTMENTS		STATEMENT	9
DESCRIPTION	VALUATION METHOD	BOOK VALUE	FAIR MARKET VALUE	
LIST ATTACHED	COST	8,848,283.	8,809,678.	
TOTAL TO FORM 990-PF, PART II, LINE 13		8,848,283.	8,809,678.	

FORM 990-PF

GRANT APPLICATION SUBMISSION INFORMATION
PART XV, LINES 2A THROUGH 2D

STATEMENT 10

NAME AND ADDRESS OF PERSON TO WHOM APPLICATIONS SHOULD BE SUBMITTED

WALTER S MONTGOMERY, J.
314 SOUTH PINE STREET
SPARTANBURG, SC 29302

TELEPHONE NUMBER

864-585-9213

FORM AND CONTENT OF APPLICATIONS

ALL APPLICATIONS SHOULD BE SUBMITTED IN WRITING. A DETAILED EXPLANATION SHOULD BE PROVIDED THAT INCLUDES THE AMOUNT, WHAT IT IS TO BE USED FOR, A DESCRIPTION OF THE TAX EXEMPT PURPOSE. DOCUMENTATION SHOULD ALSO BE PROVIDED TO SHOW THAT THE CHARITABLE ORGANIZATAION QUALIFIES AS A TAX EXEMPT ORGANIZATION SUCH AS A COPY OF THE EXEMPTION LETTE FORM THE INTERNAL REVENUE SERVICE

ANY SUBMISSION DEADLINESRESTRICTIONS AND LIMITATIONS ON AWARDS

BLUE RIDGE LOG CABINS, LLC AND AFFILIATES
COMBINED STATEMENT OF CASH FLOWS
FOR THE THREE MONTHS ENDED MARCH 31, 2017

Cash Flows Provided (Used) by Operating Activities	
Net loss	\$ (415,280)
Adjustments to reconcile net income to net cash provided (used) by operating activities	
Depreciation and amortization	150,622
(Increase) decrease in assets:	
Trade accounts receivable	248,454
Inventories	(661,220)
Increase (decrease) in liabilities	
Accounts payable	62,432
Accrued expenses	235,349
Customer deposits	521,108
	<u>141,465</u>
Cash Flows Provided (Used) by Investing Activities	
Member distributions	97,512
Purchases of property and equipment	(17,293)
	<u>80,219</u>
Cash Flows Provided (Used) by Financing Activities	
Repayment of long-term debt	(220,000)
Repayment of related party note	(9,555)
	<u>(229,555)</u>
Net Decrease in Cash and Cash Equivalents	(7,871)
Cash and Cash Equivalents - Beginning of Year	<u>157,129</u>
Cash and Cash Equivalents - Three Months Ended March 31, 2017	<u><u>\$ 149,258</u></u>

Shown in the Accompanying Combined Balance Sheet as Follows

Cash and cash equivalents	\$ 130,074
Restricted cash	<u>19,184</u>
Cash and Cash Equivalents - Three Months Ended March 31, 2017	<u><u>\$ 149,258</u></u>

See accountant's compilation report

ROSE AND WALTER MONTGOMERY FOUNDATION
GRANTS AND CONTRIBUTIONS
DECEMBER 31, 2016

Name and Address	Recipient/ Individual	Foundation Status	Purpose	Amount
Adult Learning Center	NONE	N/A	Support of Education	1,000
All Saints Episcopal Church	NONE	N/A	Support Religious Activities	25,000
Alpine Theatre Project	NONE	N/A	Arts/Cultural	5,000
Alzheimer's Association	NONE	N/A	medical	1,000
American Red Cross	NONE	N/A	Community Support	1,000
Arthritis Foundation	NONE	N/A	medical	1,000
Arts Memphis	NONE	N/A	Arts/Cultural	2,000
Arts Partnership	NONE	N/A	Promoting the Arts	1,000
Atlantic Salmon Federation	NONE	N/A	Conservation	250
Ballet Spartanburg	NONE	N/A	Arts/Cultural	500
Boy Scouts of America	NONE	N/A	Community Support	500
Boys & Girls Clubs of the Upstate	NONE	N/A	Community Support	500
Brooks Museum	NONE	N/A	Arts/Cultural	1,000
Calvary Episcopal Church	NONE	N/A	Support Religious Activities	50,000
Cancer Association of Spartanburg	NONE	N/A	medical	5,000
Cato Institute	NONE	N/A		1,000
Church Health Center	NONE	N/A	Community Support	10,000
Church World Services	NONE	N/A	Support Religious Activities	2,000
Community Foundation of Greater Memphis			Community Support	5,000
Converse College	NONE	N/A	Support of Education	71,250
Dixon Gallery & Gardens	NONE	N/A	Develop Gardens in Memphis	52,500
Durham Academy	NONE	N/A	Support of Education	5,000
El Centro Hispano, Inc.	NONE	N/A	Support of Education	3,000
Episcopal Church of St. John	NONE	N/A	Support Religious Activities	4,000
Episcopal Church	NONE	N/A	Support Religious Activities	53,000
Episcopal Church Foundation	NONE	N/A	Support Religious Activities	1,000
Exception Foundation	NONE	N/A	Support Religious Activities	1,000
Facing History and Ourselves	NONE	N/A	Education	1,000
Flat Rock Playhouse	NONE	N/A	Arts/Cultural	1,000
Garden Conservancy	NONE	N/A	Conservation	1,500
Girl Scouts of SC	NONE	N/A	Community Support	1,000
Hatcher Garden	NONE	N/A	Conservation	1,000
Healthy Smiles	NONE	N/A	Medical	1,000
Spartanburg, SC				
Whitefish, Mont				
Whitefish, Mont				
Washington, DC				
Spartanburg, SC				
Washington, DC				
Memphis, TN				
Spartanburg, SC				
Calais, ME				
Spartanburg, SC				
Spartanburg, SC				
Spartanburg, SC				
Memphis, TN				
Memphis, TN				
Spartanburg, SC				
Washington, DC				
Memphis, TN				
Elkhart, TN				
Memphis, TN				
Spartanburg, SC				
Memphis, TN				
Durham, NC				
Durham, NC				
Plat Rock, NC				
Spartanburg, SC				
Memphis, TN				
Memphis, TN				
Memphis, TN				
Flat Rock, NC				
Cold Spring, NY				
Spartanburg, SC				
Spartanburg, SC				
Spartanburg, SC				

ROSE AND WALTER MONTGOMERY FOUNDATION
GRANTS AND CONTRIBUTIONS
DECEMBER 31, 2016

Name and Address	Recipient/ Individual	Foundation Status	Purpose	Amount
Henderson County Rescue Squad	NONE	N/A	Community Support	1,000
Hub City Writer's Project	NONE	N/A	Arts/Cultural	3,000
King's Daughter & Son Home	NONE	N/A	Childrens' Advocacy	1,000
Hospitality Hub	NONE	N/A	Community Support	5,000
Lake Summit Foundation	NONE	N/A	Community Support	1,500
Law Enforcement Charitable Foundation	NONE	N/A	Community Support	2,500
Memphis Botanical Gardens	NONE	N/A	Wildlife conservation & education	1,000
Memphis Brooks Museum of Art	NONE	N/A	Arts/Cultural	5,000
Memphis College of Art	NONE	N/A	Promoting the Arts	30,000
Memphis Opportunity Scholarship Trust	NONE	N/A	Support of Education	1,000
Memphis Symphony Orchestra	NONE	N/A	Arts/Cultural	5,000
Metro Inter Faith Assn	NONE	N/A	Support Religious Activities	20,000
Mid-South Food Bank	NONE	N/A	Community Support	1,000
Mobile Meals	NONE	N/A	Community Support	10,000
New Ballet Ensemble & School	NONE	N/A	Community Support	5,000
Opera Memphis	NONE	N/A	Arts/Cultural	5,000
Our American Opinion Foundation	NONE	N/A	Arts/Cultural	25,000
Pardee Hospital Foundation	NONE	N/A	Community Support	1,000
Pencil of Promise	NONE	N/A	Support of Education	1,500
Piedmont Physic Garden	NONE	N/A	Conservation	1,000
Planned Parenthood	NONE	N/A	Community Support	20,000
Playback Memphis	NONE	N/A	Arts/Cultural	5,000
SC Policy Council	NONE	N/A	Education	3,000
Shelby Farms Park Conservancy	NONE	N/A	Wildlife conservation & education	3,000
Shriner's Circus	NONE	N/A	Community Support	600
Spartanburg County Foundation	NONE	N/A	Community Support	60,556
Spartanburg Day School	NONE	N/A	Support of Education	12,500
Spartanburg Regional Foundation	NONE	N/A	Medical	100,000
St John in the Wilderness	NONE	N/A	Support Religious Activities	14,000
St Lukes Medical	NONE	N/A	Community Support	10,500
St Philip's Episcopal Church	NONE	N/A	Support Religious Activities	5,000
Sweet Brier College	NONE	N/A	Support of Education	20,000
Teach for America	NONE	N/A	Support of Education	1,000
Tall Timbers	NONE	N/A	Wildlife Conservation	250

ROSE AND WALTER MONTGOMERY FOUNDATION
GRANTS AND CONTRIBUTIONS
DECEMBER 31, 2016

Name and Address	Recipient/ Individual	Foundation Status	Purpose	Amount
Tennessee Shakespeare Company	NONE	N/A	Arts/Cultural	5,000
Theatre Memphis	NONE	N/A	Arts/Cultural	3,000
TOTAL Ministries	NONE	N/A	Community Support	5,000
Trinity College	NONE	N/A	Support of Education	5,000
United Way of the Piedmont	NONE	N/A	Community Support	40,000
Upstate Forever	NONE	N/A	Community Support	1,000
Upstate Warrior Solutions	NONE	N/A	Community Support	2,094
USC Upstate Foundation	NONE	N/A	education	1,000
Walker Foundation	NONE	N/A	Education	2,000
Westminster School Annual Fund	NONE	N/A	Support of Education	5,000
Whitefish Theatre Company	NONE	N/A	Arts/Cultural	5,000
WKNO TV	NONE	N/A	Support of Education	1,000
Wofford college	NONE	N/A	Support of Education	30,000
Wolf River Conservancy	NONE	N/A	Conservation	3,000
Women's Foundation of Greater Memphis	NONE	N/A	Community Support	1,000

800,000

ROSE AND WALTER MONTGOMERY FOUNDATION
FIXED ASSETS AND DEPRECIATION
DECEMBER 31, 2016

	Life	Date	Cost	Accumulated Depreciation 12/31/2015	Depreciation 01/01/16-12/31/16	Accumulated Depreciation 12/31/2016
Land		4/26/1996	175,000.00	-	-	-
Building	39	4/26/1996	1,575,000.00	745,474.31	40,384.62	785,858.92
Improvements	39	12/1/1996	188,272.14	85,888.47	4,827.49	90,715.96
Improvements	39	2/3/1997	2,715.00	1,297.06	69.62	1,366.67
Simplex time record	7	7/15/1997	7,664.24	7,664.24	-	7,664.24
Architect Fee	39	10/1/1997	169.25	99.69	4.34	104.03
Interim healthcare Improvement	39	11/1/1997	2,775.70	1,747.13	71.17	1,818.30
Liberty Mutual Upfit	39	5/15/1997	24,711.00	10,628.06	633.62	11,261.67
Lobby Improvements	39	3/15/1998	14,458.87	6,579.90	370.74	6,950.64
Lobby carpet	7	3/1/1998	10,352.30	10,352.30	-	10,352.30
Asphalt	15	8/7/1998	3,000.00	3,000.00	(150.00)	2,850.00
Upfit Paradigm	39	3/15/1999	15,207.43	6,531.40	389.93	6,921.33
Improvements	39	10/15/1999	19,255.46	9,134.00	493.73	9,627.73
Improvements	39	7/15/2004	35,000.00	9,871.80	897.44	10,769.23
Improvements	15	7/15/2004	62,500.00	47,916.67	4,166.67	52,083.33
Improvements	15	3/15/2005	46,827.29	33,559.55	3,121.82	36,681.37
Improvements	15	10/1/2006	34,479.43	21,147.38	2,298.63	23,446.01
Improvements	15	3/15/2007	52,815.23	30,808.88	3,521.02	34,329.90
Improvements	15	3/24/2009	49,565.00	23,130.33	3,304.33	26,434.67
Improvements	15	12/1/2010	198,626.66	67,312.37	13,241.78	80,554.15
Improvements	15	5/31/2011	181,854.81	55,566.75	12,123.65	67,690.40
Improvements	15	7/1/2013	64,690.96	10,781.83	4,312.73	15,094.56
Improvements	15	7/1/2014	34,209.00	3,420.90	2,280.60	5,701.50
Improvements	15	7/1/2015	73,538.45	2,451.28	4,902.57	7,353.85
Improvements	15	7/1/2016	45,233.24		1,507.78	1,507.78
				2,917,921.46	102,774.26	1,297,138.55
				1,194,364.28		

ROSE AND WALTER MONTGOMERY FOUNDATION
INVESTMENTS IN CORPORATE STOCKS
DECEMBER 31, 2016

Valuation Method	Shares	Description of Investment	Beginning Book Value	Ending Book Value	FMV at Year-End
Cost	518	Suncor Energy, Inc	22,101	22,101	16,933
	2,410	Chevron Corporation	180,970	180,970	283,657
	80	Encana Corp	1,275	1,275	939
	80	Cenovus Energy, Inc.	1,155	1,155	1,210
	10,372	Fresenius Medical Care	127,328	127,328	437,802
	97	Hugoton Royalty Trust	2,746	2,746	2,734
	680	Lukoil Oil	21,748	21,748	38,421
	2,850	Norsk Hydro ASA	15,676	15,676	13,674
	2,457	Statoilhydro ASA	29,113	29,113	44,816
	72,783	Piedmont Natural Gas	777,085		
	850	Phillips 66	20,332	20,332	73,449
	1,450	Teva Pharmaceutical Ind	75,252	75,252	52,563
	744	Toronto Dominion Bank	368,173	368,173	36,709
	4,438	Wells Fargo	582,210	582,210	244,578
			2,225,164	1,448,079	1,247,485
Schedule Attached					
		Goldman Sachs 47203-2	37,050	37,050	116,892
		Goldman Sachs 50635-9	3,524,167	3,313,199	3,567,394
		Goldman Sachs 47202-4	478,788	490,982	539,271
		Goldman Sachs 47758-3	689,885	689,885	824,504
			6,955,054	5,979,195	6,295,546

ROSE AND WALTER MONTGOMERY FOUNDATION
INVESTMENTS IN GOVERNMENT OBLIGATIONS
DECEMBER 31,2016

Description of Investment	Beginning Book Value	Ending Book Value	FMV at Year-End
Schedule Attached			
Goldman Sachs 46602-6	62,224	62,224	51,442
Goldman Sachs 46203-2	9,273	9,273	8,800
	<u>71,497</u>	<u>71,497</u>	<u>60,242</u>

ROSE AND WALTER MONTGOMERY FOUNDATION
INVESTMENTS - OTHER
DECEMBER 31, 2016

Description of Investment		Beginning Book Value	Ending Book Value	FMV at Year-End
Other				
Trilantic Captial Partners Fund (B)		93,485	27,383	27,673
Silverpeak Legacy Pension Partners III, LP		351,748	333,109	113,807
Petrus Investors 2005		488,854	475,900	475,900
Schedule Attached				
Goldman Sachs 47203-2		2,221,358	1,940,884	1,836,510
Washington Mutual Bank Mtn				
6.875% 06/15/2011		20,315	20,315	-
		<u>3,175,760</u>	<u>2,797,591</u>	<u>2,453,890</u>

MONTGOMERY FOUNDATION FIXED INCOME
Holdings

Period Ended December 31, 2016

CASH, DEPOSITS & MONEY MARKET FUNDS

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
CASH								
U.S. DOLLAR	208.57	1.0000	208.57		208.57			

DEPOSITS & MONEY MARKET FUNDS

DEPOSITS								
GOLDMAN SACHS BANK DEPOSIT (BDA) ¹⁴	262,313.27	1.0000	262,313.27	1.0000	262,313.27	0.00	0.4370	1,146.23
TOTAL CASH, DEPOSITS & MONEY MARKET FUNDS			262,521.84		262,521.84			1,146.23

FIXED INCOME

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized / Economic Gain (Loss)	Yield to Maturity In Percentage	Estimated Annual Income
OTHER FIXED INCOME								
GS HIGH YIELD FUND								
GS HIGH YIELD FUND INSTITUTIONAL SHARES	4,560.923	6.5000	29,646.00	6.5545	28,894.64 29,913.87	(248.51)		1,684.50
GS LOCAL EMERGING MARKETS DEBT FUND								
GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES	3,638.759	5.9900	21,796.17	8.6667	31,536.10 32,310.60	(9,739.93) (1,935.04)		1,659.27
TOTAL OTHER FIXED INCOME			51,442.17		61,430.74 62,224.47	(9,988.44)		3,343.77
TOTAL PORTFOLIO			313,964.01		323,952.45	(9,988.44)		4,490.01

⁶ Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.

¹⁴ This represents a bank deposit of an affiliated bank reflected here for your convenience and is not cash held in your brokerage or custody account. Please see the enclosed Bank Statement page(s) for specific information related to your bank deposit. Not a Deposit. Not FDIC Insured. May Lose Value (Excluding Goldman Sachs Bank Deposit Account, Term Deposits and Certificates of Deposit).

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MONTGOMERY FOUNDATION MID CAP VALUE
Holdings

Period Ended December 31, 2016

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
US EQUITY								
GSAM MID CAP VALUE								
U S DOLLAR	(4,127.35)	1.0000	(4,127.35)		(4,127.35)			64.70
GOLDMAN SACHS BANK DEPOSIT (BDA) (*BDANOW)**	15,290.66	1.0000	15,290.66	1.0000	15,290.66		0.4231	
AMERICAN WATER WORKS CO, INC CMN (AWK)	90.00	72.3600	6,512.40	69.0701	6,216.31	296.09	2.0730	135.00
AMETEK INC (NEW) CMN (AME)	165.00	48.6000	8,019.00	47.3349	7,810.26	208.74	0.7407	59.40
ANADARKO PETROLEUM CORP CMN (APC)	54.00	69.7300	3,765.42	38.3793	2,072.48	1,692.94	0.2868	10.80
ANTERO RESOURCES CORPORATION CMN (AR)	209.00	23.6500	4,942.85	27.9447	5,840.44	(897.59)		
ARCH CAPITAL GROUP LTD CMN (ACGL)	53.00	86.2900	4,573.37	86.6091	4,590.28	(16.91)		
ARTHUR J GALLAGHER & CO CMN (AJG)	59.00	51.9600	3,065.64	47.1744	2,783.29	282.35	2.9253	89.68
ATMOS ENERGY CORPORATION CMN (ATO)	64.00	74.1500	4,745.60	71.6306	4,584.36	161.24	2.4275	115.20
AUTOZONE, INC. CMN (AZO)	6.00	789.7900	4,738.74	738.5000	4,431.00	307.74		
BAKER HUGHES INC CMN (BHI)	92.00	64.9700	5,977.24	53.4288	4,915.45	1,061.79	1.0466	62.56
BALL CORPORATION CMN (BLI)	84.00	75.0700	6,305.88	75.8254	6,369.33	(63.45)	0.6927	43.68
BEMIS COMPANY CMN (BMS)	114.00	47.8200	5,451.48	52.2048	5,951.35	(499.87)	2.4258	132.24
BIOMARIN PHARMACEUTICAL INC CMN (BMRN)	37.00	82.8400	3,065.08	97.1332	3,593.93	(528.85)		
BRIXMOR PROPERTY GROUP CMN (BRX)	352.00	24.4200	8,595.84	24.6545	8,678.38	(82.54)	4.2588	366.08
CELANESE CORPORATION CMN SERIES A (CE)	94.00	78.7400	7,401.56	58.2460	5,475.12	1,926.44	1.8288	135.36
CENTENE CORPORATION CMN (CNC)	84.00	56.5100	4,746.84	67.1183	5,637.94	(891.10)		
CIMAREX ENERGY CO CMN (XEC)	20.00	135.9000	2,718.00	97.9790	1,959.58	758.42	0.2355	6.40
CIT GROUP INC CMN CLASS (CIT)	169.00	42.6800	7,212.92	41.5285	7,018.31	194.61	1.4058	101.40
CITIZENS FINANCIAL GROUP INC CMN (CFG)	221.00	35.6300	7,874.23	25.4059	5,614.70	2,259.53	1.3472	106.08
COMPUTER SCIENCES CORP CMN (CSC)	67.00	59.4200	3,981.14	54.8022	3,671.75	309.39	0.9424	37.52
			9.38					

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MONTGOMERY FOUNDATION MID CAP VALUE
Holdings (Continued)

Period Ended December 31, 2016

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
GSAM MID CAP VALUE								
CONAGRA BRANDS INC CMN (CAG)	156 00	39 5500	6,169 80	27 0560	4,220 73	1,949 07	2 0228	124 80
CORNING INCORPORATED CMN (GLW)	125 00	24 2700	3,033 75	20 1325	2,516 56	517 19	2 2250	67 50
DEVON ENERGY CORPORATION (NEW) CMN (DVN)	78 00	45 6700	3,562 26	36 3750	2,837 25	725 01	0 5255	18 72
DISCOVERY COMMUNICATIONS, INC. CMN SERIES A (DISCA)	133 00	27 4100	3,645 53	25 9334	3,449 14	196 39		
DISH NETWORK CORPORATION CMN CLASS A (DISH)	143 00	57 9300	8,283 99	54 6996	7,822 04	461 95		
EXPEDIA, INC. CMN (EXPE)	60 00	113 2800	6,796 80	113 6433	6,818 60	(21 80)		
FIDELITY NATL INFO SVCS INC CMN (FIS)	81 00	75 6400	6,126 84	67 5596	5,472 33	654 51	1 3749	84 24
FIRSTENERGY CORP CMN (FE)	220 00	30 9700	6,813 40	33 6270	7,397 93	(584 53)	4 6497	316 80
FMC CORPORATION CMN (FMC)	85 00	56 5600	4,807 60	47 9867	4,078 87	728 73	1 1669	56 10
			14 03					
FMC TECHNOLOGIES INC CMN (FTI)	160 00	35 5300	5,684 80	30 1862	4,829 79	855 01		
FREEMPORT-MCMORAN INC CMN (FCX)	437 00	13 1900	5,764 03	12 4494	5,440 40	323 63		
HARTFORD FINANCIAL SVCS GROUP CMN (HIG)	186 00	47 6500	8,862 90	40 6409	7,559 20	1,303 70	1 9307	171 12
			42 78					
HUNTINGTON BANCSHARES INCORPOR CMN (HBAN)	746 00	13 2200	9,862 12	10 1185	7,548 39	2,313 73	2 4206	238 72
			59 68					
IAC/INTERACTIVECORP CMN (IAC)	71 00	64 7900	4,600 09	60 4544	4,292 26	307 83		
JACOBS ENGINEERING GRP CMN (JEC)	100 00	57 0000	5,700 00	61 9495	6,194 95	(494 95)		
JETBLUE AIRWAYS CORPORATION CMN (JBLU)	382 00	22 4200	8,564 44	18 5838	7,099 02	1,465 42		
JUNIPER NETWORKS, INC. CMN (JNPR)	157 00	28 2600	4,436 82	27 3848	4,299 42	137 40	1 4154	62 80
KATE SPADE & COMPANY CMN (KATE)	203 00	18 6700	3,790 01	17 5876	3,570 29	219 72		
L BRANDS, INC. CMN (LB)	110 00	65 8400	7,242 40	68 1591	7,497 50	(255 10)	3 6452	264 00
L-3 COMMUNICATIONS HLDGS INC CMN (LLL_170103)	35 00	152 1100	5,323 85	156 7491	5,486 22	(162 37)	1 8408	98 00
LABORATORY CORPORATION OF AMER CMN (LH)	62 00	128 3800	7,959 56	116 2023	7,204 54	755 02		
LEVEL 3 COMMUNICATIONS INC CMN (LVL1)	40 00	56 3600	2,254 40	49 4653	1,978 61	275 79		
LINCOLN NATL CORP INC CMN (LNC)	88 00	66 2700	5,831 76	48 1318	4,235 60	1,596 16	1 7504	102 08
MARATHON PETROLEUM CORPORATION CMN (MPC)	116 00	50 3500	5,840 60	47 8840	5,554 54	286 06	2 8600	167 04
MARTIN MARIETTA MATERIALS, INC CMN (MLM)	34 00	221 5300	7,532 02	145 7465	4,955 38	2,576 64	0 7584	57 12
MARVELL TECHNOLOGY GROUP LTD CMN (MRVL)	426 00	13 8700	5,908 62	12 8390	5,469 43	439 19	1 7304	102 24
MAXIM INTEGRATED PRODUCTS INC CMN (MXIM)	104 00	38 5700	4,011 28	35 7730	3,720 39	290 89	3 4723	137 28

MONTGOMERY FOUNDATION MID CAP VALUE Holdings (Continued)

Period Ended December 31, 2016

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
GSAM: MID CAP VALUE								
MGM RESORTS INTERNATIONAL CMN (MGM)	76.00	28.8300	2,191.08	29.3151	2,227.95	(36.87)		
MOLSON COORS BREWING CO CMN CLASS B (TAP)	77.00	97.3100	7,492.87	97.1516	7,480.67	12.20	1.6853	126.28
MSC INDUSTRIAL DIRECT CO INC CL-A CLASS A (MSM)	52.00	92.3900	4,804.28	89.7679	4,667.93	136.35	1.9483	93.60
NEWFIELD EXPLORATION CO CMN (NFX)	135.00	40.5000	5,467.50	30.4164	4,106.22	1,361.28		
OLD DOMINION FIGHT LINES INC CMN (ODFL)	44.00	85.7900	3,774.76	69.6039	3,062.57	712.19		
P G & E CORPORATION CMN (PCG)	132.00	60.7700	8,021.64	49.3688	6,516.68	1,504.96	3.2253	258.72
			64.68					
PANDORA MEDIA, INC. CMN (P)	188.00	13.0400	2,451.52	11.3239	2,128.89	322.63		
PINNACLE WEST CAPITAL CORP CMN (PNW)	74.00	78.0300	5,774.22	70.4134	5,210.59	563.63	3.3577	193.88
PIONEER NATURAL RESOURCES CO CMN (PXD)	27.00	180.0700	4,861.89	127.4333	3,440.70	1,421.19	0.0444	2.16
RAYMOND JAMES FINANCIAL INC CMN (RJF)	55.00	69.2700	3,809.85	54.6845	3,007.65	802.20	1.2704	48.40
			12.10					
RICE ENERGY INC CMN (RICE)	167.00	21.3500	3,565.45	25.2788	4,221.56	(656.11)		
RSP PERMIAN INC CMN (RSP)	81.00	44.6200	3,614.22	41.6104	3,370.44	243.78		
SALLY BEAUTY HOLDINGS, INC CMN (SBH)	112.00	26.4200	2,959.04	26.6368	2,983.32	(24.28)		
SCANIA CORP CMN (SCG)	54.00	73.2800	3,957.12	51.0538	2,756.90	1,200.22	3.1386	124.20
			31.05					
SEMPRA ENERGY CMN (SRE)	39.00	100.6400	3,924.96	104.0890	4,059.47	(134.51)	3.0008	117.78
			29.45					
SIGNATURE BANK CMN (SBNV)	47.00	150.2000	7,059.40	119.2534	5,604.91	1,454.49		
SLM CORPORATION CMN (SLM)	898.00	11.0200	9,895.96	7.4187	6,661.97	3,233.99		
STANLEY BLACK & DECKER INC CMN (SWK)	69.00	114.6900	7,913.61	112.6881	7,775.48	138.13		
STEEL DYNAMICS, INC CMN (STLD)	161.00	35.5800	5,728.38	31.5213	5,074.93	653.45	1.5739	90.16
			22.54					
SUNTRUST BANKS INC CMN (STI)	211.00	54.8500	11,573.35	51.5378	10,874.48	698.87	1.8961	219.44
SYMANTEC CORP CMN (SYMC)	291.00	23.8900	6,951.99	21.7169	6,319.62	632.37	1.2558	87.30





Statement Detail

MONTGOMERY FOUNDATION MID CAP VALUE

Holdings (Continued)

Period Ended December 31, 2016

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
GSAM: MID CAP VALUE								
SYNCHRONY FINANCIAL CMN (SYF)	359 00	36 2700	13,020 93	26,5631	9,536 14	3,484.79	1 4337	186 68
TEXTRON INC DEL CMN (TXT)	146 00	48 5600	7,089 76 2 92	37 8742	5,529 63	1,560 13	0 1647	11 68
THE WILLIAMS COMPANIES, INC CMN (WMB)	133 00	31 1400	4,141 62	31 0787	4,133 47	8 15	2 5690	106 40
TOLL BROTHERS, INC CMN (TOL)	90 00	31 0000	2,790 00	29 5128	2,656 15	133 85		
TRINITY INDUSTRIES INC (DEL) CMN (TRN)	145 00	27 7600	4,025 20	28 9981	4,204 72	(179 52)	1 5850	63 80
U S SILICA HLDGS INC CMN (SLCA)	42 00	56 6800	2,380 56	52,6748	2,212 34	168 22	0 4411	10 50
VERIFONE SYSTEMS INC CMN (PAY)	110 00	17 7300	1,950 30	16,8669	1,855 36	94 94		
VERINT SYSTEMS INC CMN (VRNT)	56 00	35 2500	1,974 00	36 3529	2,035 76	(61 76)		
VERTEX PHARMACEUTICALS INC CMN (VRTX)	61 00	73 6700	4,493 87	84 4720	5,152 79	(658 92)		
VF CORP CMN (VFC)	72 00	53 3500	3,841 20	59 8139	4,306 60	(465 40)	3 1490	120 96
VIACOM INC CMN CLASS B (VIAB)	102 00	35 1000	3,580 20 20 40	38 7102	3,948 44	(368 24)	2 2792	81 60
VIAVI SOLUTIONS, INC. CMN (VIAV)	496 00	8 1800	4,057 28	7 0937	3,518 49	538 79		
VOYA FINANCIAL INC CMN (VOYA)	98 00	39 2200	3,843 56	40 7334	3,991 87	(148.31)	0 1020	3 92
W R BERKLEY CORPORATION CMN (WRB)	59 00	66 5100	3,924 09	56 3217	3,322 98	601 11	0 7818	30 68
WABTEC CORP CMN (WAB)	89 00	83 0200	7,388 78	81 0253	7,211.25	177 53	0 4818	35 60
WHOLE FOODS MARKET INC CMN (WFM)	108 00	30 7600	3,322 08	29 3971	3,174 89	147 19	1 8205	60 48
WPX ENERGY, INC CMN (WPX)	221 00	14 5700	3,219 97	14 9689	3,308 13	(88 16)		
XL GROUP LIMITED CMN (XL)	114 00	37 2600	4,247 64 22 80	27 7954	3,168 68	1,078 96		
ZIMMER BIOMET HOLDINGS INC (ZBH)	75 00	103 2000	7,740 00 18 00	108 7311	8,154 83	(414 83)	0 9302	72 00
CYRUSONE INC CMN (CONE)	62 00	44 7300	2,773 26 23 56	44 7481	2,774 38	(1 12)	3 3982	94 24
DDR CORP CMN (DDR)	402 00	15 2700	6,138 54 76 38	17 0383	6,849 40	(710 86)	4 0602	249 24
EQUITY RESIDENTIAL CMN (EQRI)	108 00	64 3600	6,950 88 54 41	62 0151	6,697 63	253 25	3 1308	217 62



MONTGOMERY FOUNDATION MID CAP VALUE

Holdings (Continued)

Period Ended December 31, 2016

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
GSAM MID CAP VALUE								
FEDERAL RLTY INVT TR SBI CMN (FRT)	55 00	142 1100	7,816 05 53 90	138 9084	7,639 96	176 09	2 7584	215 60
MID-AMERICA APT CMINTYS INC CMN (MAA)	93 00	97 9200	9,106 56	88 2138	8,203 88	902 68	3 5539	323 64
RLJ LODGING TRUST CMN (RLJ)	252 00	24 4900	6,171 48 83 16	24 6623	6,214 89	(43 41)	5 3900	332 64
STARWOOD PROPERTY TRUST INC CMN (STWD)	146 00	21 9500	3,204 70 70 08	20 4273	2,982 39	222 31	8 7472	280 32
TAUBMAN CENTERS INC CMN (TCO)	70 00	73 9300	5,175 10	69 5724	4,870 07	305 03	3 2193	166 60
TWO HARBORS INVESTMENT CORP. CMN (TWO)	367 00	8 7200	3,200 24 88 08	8 2781	3,038 07	162 17	11 0092	352 32
VORNADO REALTY TRUST CMN (VNO)	96 00	104 3700	10,019 52	89 4833	8,590 40	1,429 12	2 4145	241 92
CHECK POINT SOFTWARE TECH LTD ORDINARY SHARES (CHKP)	49 00	84 4600	4,138 54	76 6065	3,753 72	384 82		
ENCANA CORPORATION CMN (ECA)	360 00	11 7400	4,226 40	8 2953	2,986 30	1,240 10	0 5111	21 60
WASTE CONNECTIONS INC CMN (WCN)	69 00	78 5900	5,422 71	67 2668	4,641 41	781 30	0 9161	49 68
TOTAL GSAM MID CAP VALUE			550,434 32 799 38		502,144 98 490,981.59	48,289 42	2 0896	8,226 30
TOTAL PORTFOLIO								
			Market Value 551,233.70	Adjusted Cost / ⁶ Original Cost 502,144.98 502,144.98	Unrealized Gain (Loss) 48,289.42	Estimated Annual Income 8,226.30		

⁶ Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.





Statement Detail

MONTGOMERY FOUNDATION ADVISORY #1

Holdings

Period Ended December 31, 2016

CASH, DEPOSITS & MONEY MARKET FUNDS

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
CASH								
U S DOLLAR	1,525.00	1.0000	1,525.00		1,525.00			
DEPOSITS & MONEY MARKET FUNDS								
DEPOSITS								
GOLDMAN SACHS BANK DEPOSIT (BDA) ¹⁴	458,032.54	1.0000	458,032.54	1.0000	458,032.54	0.00	0.4376	2,004.15
TOTAL CASH, DEPOSITS & MONEY MARKET FUNDS			459,557.54		459,557.54			2,004.15

FIXED INCOME

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
INVESTMENT GRADE FIXED INCOME								
US 1-5 YEAR GOVT/CREDIT FLOAT ADJUSTED INDEX FUND (VANGUARD)								
VANGUARD SHORT-TERM BOND ETF Not Rated	2,050.00	79.4500	162,872.50	80.8768	165,797.48	(2,924.98)		2,403.37
BARCLAYS CAPITAL 1-3 YEAR CREDIT BOND INDEX FUND (ISHARES)								
ISHARES 1-3 YR CREDIT BOND ETF Not Rated	2,650.00	104.9400	278,091.00	104.9477	278,111.47	(20.47)		4,044.28
BARCLAYS US FLOATING RATE NOTE < 5 YEAR INDEX FUND (ISHARES)								
ISHARES FLTG RATE BOND ETF Not Rated	1,000.00	50.7300	50,730.00	50.6400	50,640.00	90.00		494.21
TOTAL INVESTMENT GRADE FIXED INCOME			491,693.50		494,548.95	(2,855.45)		6,941.86

OTHER FIXED INCOME

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized / Economic Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
GS HIGH YIELD FLOATING RATE FUND								
GS HIGH YIELD FLOATING RATE FUND INSTITUTIONAL SHARES	19,558.676	9.7400	190,501.50	9.9700	195,000.00	(4,498.50)		7,236.71
GS HIGH YIELD FUND								
GS HIGH YIELD FUND INSTITUTIONAL SHARES	2,934.858	6.5000	19,076.58	6.4544	18,942.83	133.74		1,083.94
						48,136.11		

¹⁴ This represents a bank deposit of an affiliated bank reflected here for your convenience and is not cash held in your brokerage or custody account. Please see the enclosed Bank Statement page(s) for specific information related to your bank deposit. Not a Deposit. Not FDIC Insured. May Lose Value (Excluding Goldman Sachs Bank Deposit Account, Term Deposits and Certificates of Deposit).

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Portfolio No XXX-XX635 9

MONTGOMERY FOUNDATION ADVISORY #1 Holdings (Continued)

Period Ended December 31, 2016

FIXED INCOME (Continued)

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity in Percentage	Estimated Annual Income
OTHER FIXED INCOME								
IBOXX USD LIQUID HIGH YIELD INDEX FUND (ISHARES)								
ISHARES IBOXX \$ HIGH YIELD CORPORATE BOND ETF Not Rated	1,600.00	86.5500	138,480.00	91.3677	146,188.24	(7,708.24)		7,298.29
S&P/LSTA U.S. LEVERAGED LOAN 100 INDEX FUND (POWERSHARES)								
POWERSHARES SENIOR LOAN PORTFOLIO ETF Not Rated	7,025.00	23.3600	164,104.00	24.8744	174,742.80	(10,638.80)		7,443.48
GS LOCAL EMERGING MARKETS DEBT FUND								
GS LOCAL EMERGING MARKETS DEBT FUND INSTITUTIONAL SHARES	2,778.683	5.9900	16,644.31	8.6668	24,082.27	(7,437.96) (1,478.00)		1,267.08
TOTAL OTHER FIXED INCOME			528,806.39		558,956.14	(30,149.76)		24,329.50
TOTAL FIXED INCOME			1,020,499.89		1,053,505.09	(33,005.21)		31,271.36

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
US STOCKS								
ALLSTATE CORPORATION COMMON STOCK (ALL)	270.00	74.1200	20,012.40 89.10	67.3800	18,192.60	1,819.80	1.7809	356.40
CITIGROUP INC CMN (C)	315.00	59.4300	18,720.45	57.2302	18,027.51	692.94		
LOCKHEED MARTIN CORPORATION CMN (LMT)	95.00	249.9400	23,744.30	191.0425	18,149.04	5,595.26	2.9127	691.60
SUNTRUST BANKS INC CMN (STI)	415.00	54.8500	22,762.75	44.0717	18,289.76	4,472.99	1.8961	431.60
TOTAL US STOCKS			85,239.90 89.10		72,658.91	12,580.99	2.2243	1,479.60
DOW JONES SELECT DIVIDEND INDEX FUND (ISHARES)								
ISHARES SELECT DIVIDEND ETF (DVI)	900.00	88.5700	79,713.00	49.0800	44,172.00	35,541.00	3.0431	2,425.74





Statement Detail

MONTGOMERY FOUNDATION ADVISORY #1

Holdings (Continued)

Period Ended December 31, 2016

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
S&P BANK INDEX FUND (SPDR)								
SPDR S&P BANK ETF (KBE)	4,200.00	43.4700	182,574.00	23.8494	100,167.48	82,406.52	1.3906	2,538.92
GS LARGE CAP VALUE FUND								
	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized / Economic Gain (Loss)	Dividend Yield	Estimated Annual Income
GS LARGE CAP VALUE FUND INSTITUTIONAL SHARES (GSLX)	20,273.516	16.8100	340,797.80	10.7659	218,263.56	122,534.24 282,759.36	1.0291	3,507.32
US EQUITY STRUCTURED PRODUCTS								
BNP PARIBAS LINKED TO S&P 500 INDEX CNTNGT CPN W BUFFER STRUCTURED NOTE DUE 03/21/2017 (OBSPXE13)	150,000.00	107.7500	161,625.00	100.0000	150,000.00	11,625.00		
JPMORGAN CHASE & CO. LINKED TO RUSSELL 2000 INDEX UPSIDE LEVERED CAPPED W BUFFER STRUCTURED NOTE DUE 09/20/2017 (OJRUTEL4)	75,000.00	113.8000	85,350.00	100.0000	75,000.00	10,350.00		
CITIGROUP INC. LINKED TO S&P 500 INDEX CNTNGT CPN W BUFFER STRUCTURED NOTE DUE 01/12/2018 (OISPXEL6)	170,000.00	103.5100	175,967.00	100.0000	170,000.00	5,967.00		
JPMORGAN CHASE & CO. LINKED TO S&P 500 INDEX CNTNGT CPN W BUFFER STRUCTURED NOTE DUE 03/22/2018 (OJSPXE38)	130,000.00	102.8500	133,705.00	100.0000	130,000.00	3,705.00		
WELLS FARGO & COMPANY LINKED TO S&P 500 INDEX CNTNGT CPN W BUFFER STRUCTURED NOTE DUE 04/06/2018 (OWSPXE24)	62,000.00	101.3800	62,855.60	100.0000	62,000.00	855.60		
CITIGROUP INC. LINKED TO S&P 500 INDEX UPSIDE LEVERED CAPPED W BUFFER STRUCTURED NOTE DUE 05/29/2018 (OISPXEL8)	150,000.00	102.4700	153,705.00	100.0000	150,000.00	3,705.00		
HSBC USA INC. LINKED TO S&P 500 INDEX UPSIDE LEVERED CAPPED W BUFFER STRUCTURED NOTE DUE 08/30/2018 (OHSPIX003)	105,000.00	100.4700	105,493.50	100.0000	105,000.00	493.50		

MONTGOMERY FOUNDATION ADVISORY #1
Holdings (Continued)

Period Ended December 31, 2016

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
US EQUITY STRUCTURED PRODUCTS								
WELLS FARGO & COMPANY LINKED TO S&P 500 INDEX STEP- UP AUTOCALLABLE STRUCTURED NOTE DUE 04/25/2019 (OWSPXCA1)	40,000.00	100.5000	40,200.00	100.0000	40,000.00	200.00		
TOTAL US EQUITY STRUCTURED PRODUCTS			918,901.10		882,000.00	36,901.10		
Unrealized /								
			Market Value / Accrued Income	Unit Cost	Cost Basis	Economic Gain (Loss)	Dividend Yield	Estimated Annual Income
TOTAL US EQUITY			1,607,225.80		1,317,261.95	289,963.85	1.4862	9,951.58

GLOBAL EQUITY

GLOBAL EQUITY STRUCTURED PRODUCTS						
THE GOLDMAN SACHS GROUP, INC. LINKED TO BASKET OF INDICES STRUCTURED NOTE DUE 06/02/2017 (INTLBUS1)	30.00	1,055,8080	31,674.24	1,000.0000	30,000.00	1,674.24
NON-US EQUITY						
MSCI EAFE 100% HEDGED TO USD INDEX FUND (ISHARES)						
ISHARES CURRENCY HEDGED MSCI EAFE ETF (HEFA)	7,035.00	26.1200	183,754.20	26.7922	188,483.08	2.8631
			1,799.45		(4,728.88)	5,261.15
MSCI EAFE HEDGED EQUITY INDEX FUND (DB X-TRACKERS)						
DEUTSCHE X-TRACKERS MSCI EAFE EQUITY ETF (DBEF)	4,910.00	28.0600	137,774.60	29.0600	142,684.60	2.5546
					(4,910.00)	3,519.64
MSCI EAFE INDEX FUND (ISHARES)						
ISHARES MSCI EAFE ETF (EFA)	2,060.00	57.7300	118,923.80	62.0948	127,915.30	3.0677
					(8,991.50)	3,648.25
MSCI JAPAN INDEX FUND (ISHARES)						
ISHARES, INC. -ISHARES MSCI JAP MUTUAL FUND (EWJ)	2,115.00	48.8600	103,338.90	42.9600	90,850.40	
					12,478.50	
DOW JONES EPAC SELECT DIVIDEND INDEX FUND (ISHARES)						
ISHARES INTL SELECT DIVIDEND ETF (IDV)	700.00	29.5600	20,692.00	29.2700	20,489.00	4.8924
					203.00	970.95





Statement Detail

MONTGOMERY FOUNDATION ADVISORY #1

Holdings (Continued)

Period Ended December 31, 2016

PUBLIC EQUITY (Continued)

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
NON-US EQUITY								
NON-US EQUITY STRUCTURED PRODUCTS								
BARCLAYS BANK PLC LINKED TO MSCI EAFE UPSIDE LEVERED CAPPED W BUFFER STRUCTURED NOTE DUE 06/29/2017 (OJMXEE15)	60,000 00	91 0900	54,654 00	100 0000	60,000 00	(5,346 00)		
MORGAN STANLEY LINKED TO MSCI EAFE CNTNGT CPN W BUFFER STRUCTURED NOTE DUE 09/07/2017 (OMMXEEL1)	75,000.00	104 8100	78,607 50	100 0000	75,000 00	3,607 50		
SOCIETE GENERALE LINKED TO EURO STOXX 50 PR CNTNGT CPN W BUFFER STRUCTURED NOTE DUE 09/14/2017 (OSSXSEL7)	90,000 00	104 1900	93,771 00	100 0000	90,000 00	3,771 00		
JPMORGAN CHASE & CO LINKED TO MSCI EAFE UPSIDE LEVERED CAPPED W BUFFER STRUCTURED NOTE DUE 11/06/2017 (OJMXEE32)	117,000 00	97,9400	114,589 80	100 0000	117,000 00	(2,410 20)		
TOTAL NON-US EQUITY STRUCTURED PRODUCTS			341,622 30		342,000 00	(377 70)		
TOTAL NON-US EQUITY			906,105.80 1,799.45		912,432.38	(6,326.58)	2.9058	13,399.99

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized / Economic Gain (Loss)	Dividend Yield	Estimated Annual Income
TOTAL PUBLIC EQUITY								
			2,545,005.84		2,259,694.33	285,311.51	2.0651	23,351.56
			1,888.55					
TOTAL PORTFOLIO								
			Market Value		Adjusted Cost / ^a Original Cost	Unrealized Gain (Loss)		Estimated Annual Income
			4,026,951.82		3,772,756.96	252,306.30		56,627.07
					3,313,199.42			

^a Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.



Statement Detail

MONTGOMERY FOUNDATION ADVISORY #2

Holdings

Period Ended December 31, 2015

CASH, DEPOSITS & MONEY MARKET FUNDS

DEPOSITS & MONEY MARKET FUNDS	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income
DEPOSITS								
GOLDMAN SACHS BANK DEPOSIT (BDA) ¹⁴	15,075.81	1.0000	15,075.81	1.0000	15,075.81	0.00	0.4454	67.15

PUBLIC EQUITY

US EQUITY	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
S&P ENERGY SELECT SECTOR INDEX FUND (SPDR)								
ENERGY SELECT SECTOR SPDR FUND ETF (XLE)	1,000.00	75.3200	75,320.00	79.2999	79,299.90	(3,979.90)	2.2593	1,701.72
US STOCKS								
ANADARKO PETROLEUM CORP CMN (APC)	1,854.00	69.7300	129,279.42	62.7542	116,346.27	12,933.15	0.2868	370.80
CVS HEALTH CORP CMN (CVS)	50.00	78.9100	3,945.50	44.7500	2,237.50	1,708.00	2.5345	100.00
DOW CHEMICAL CO CMN (DOW)	800.00	57.2200	45,776.00	34.3725	27,498.00	18,278.00	3.2157	1,472.00
			368.00					
EXXON MOBIL CORPORATION CMN (XOM)	3,908.00	90.2600	352,736.08	71.6567	280,034.54	72,701.54	3.3237	11,724.00
HALLIBURTON COMPANY CMN (HAL)	1,900.00	54.0900	102,771.00	32.5095	61,768.00	41,003.00	1.3311	1,368.00
NUCOR CORPORATION CMN (NUE)	600.00	59.5200	35,712.00	41.6583	24,994.98	10,717.02	2.5370	906.00
			226.50					
ORACLE CORPORATION CMN (ORCL)	225.00	38.4500	8,651.25	32.7768	7,374.78	1,276.47	1.5605	135.00
QUALCOMM INC CMN (QCOM)	400.00	65.2000	26,080.00	66.3400	26,536.00	(456.00)	3.2515	848.00
VERIZON COMMUNICATIONS INC CMN (VZ)	341.00	53.3800	18,202.58	48.1150	16,407.22	1,795.36	4.3275	787.71
TOTAL US STOCKS			723,153.83		563,197.29	159,956.54	2.4492	17,711.51
			594.50					
TOTAL US EQUITY			798,473.83		642,497.19	155,976.64	2.4313	19,413.23
			594.50					

NON-US EQUITY

NON-US STOCKS

CNOOC LIMITED SPONSORED ADR CMN (CEO)	30.00	123.9600	3,718.80	171.5040	5,145.12	(1,426.32)	3.4310	127.59
VODAFONE GROUP PLC ADR CMN (VOD)	709.00	24.4300	17,320.87	50.9182	36,400.00 19,683.17	(18,780.13)	6.9346	1,201.14
			357.07					

¹⁴ This represents a bank deposit of an affiliated bank reflected here for your convenience and is not cash held in your brokerage or custody account. Please see the enclosed Bank Statement page(s) for specific information related to your bank deposit. Not a Deposit. Not FDIC Insured. May Lose Value (Excluding Goldman Sachs Bank Deposit Account, Term Deposits and Certificates of Deposit).

Brokerage and securities services provided by Goldman, Sachs & Co. Bank Deposit Account. Certificates of Deposit and Term Deposits offered by Goldman Sachs Bank USA, Member FDIC.

Portfolio No XXX-XX758-J



MONTGOMERY FOUNDATION ADVISORY #2

Holdings (Continued)

Period Ended December 31, 2016

PUBLIC EQUITY (Continued)								
	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
NON-US EQUITY								
NON-US STOCKS								
WEATHERFORD INTERNATIONAL PLC CMN (WFT)	1,000.00	4.9900	4,990.00	22.5500	22,550.00	(17,560.00)		
TOTAL NON-US STOCKS			26,029.67		63,796.12	(37,766.45)	6.3153	1,328.73
			357.07					
TOTAL PUBLIC EQUITY			824,503.50		780,299.31 689,865.48	118,210.19	2.5310	20,741.96
TOTAL PORTFOLIO								
			840,530.88		721,369.42	118,210.19		20,809.10

* Original Cost is price paid by purchaser, adjusted for annual original issue discount inclusions and/or return of capital adjustments. If applicable, Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.

**MONTGOMERY FOUNDATION BROKERAGE AC #1**
Holdings

Period Ended December 31, 2016

CASH, DEPOSITS & MONEY MARKET FUNDS

DEPOSITS & MONEY MARKET FUNDS									
	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity / Current Yield	Estimated Annual Income	
DEPOSITS									
GOLDMAN SACHS BANK DEPOSIT (BDA)**	689,538 16	1 0000	689,538 16	1 0000	689,538 16	0.00	0 4379	3,019 77	

FIXED INCOME

	Quantity / Current Face	Market Price	Market Value / Accrued Income	Unit Cost	Adjusted Cost / Original Cost	Unrealized Gain (Loss)	Yield to Maturity In Percentage	Estimated Annual Income
OTHER FIXED INCOME								
CORPORATE BONDS								
SPRINT CAPITAL CORPORATION 8.75% 03/15/2032 USD SR	8,000 00	110 0000	8,800.00		No Cost			700 00
LIEN S&P B /Moody's Caa1			206 11		9,273 00			

PUBLIC EQUITY

	Quantity	Market Price	Market Value / Accrued Income	Unit Cost	Cost Basis	Unrealized Gain (Loss)	Dividend Yield	Estimated Annual Income
US EQUITY								
US STOCKS								
GOLDMAN SACHS GROUP, INC (THE) CMN (GS)	488 00	239 4500	116,851 60	75 7694	36,975 46	79,876 14	1 0858	1,268 80
NON-US EQUITY								
NON-US STOCKS								
HSBC HOLDINGS PLC SPONSORED ADR CMN (HSBC)	1 00	40 1800	40.18	74 4500	74 45	(34 27)	6 3464	2 55
NORTEL NETWORKS CORPORATION CMN (NRTLQ_151014)	79 00	0 0005	0 04		No Cost			
Priced As of Oct 14, 15								
TOTAL NON-US STOCKS			40 22		74 45	(34 27)	6.3464	2 55
TOTAL PUBLIC EQUITY			116,891.82		37,049.91	79,841.87	1.0876	1,271.35

**This represents a bank deposit of an affiliated bank reflected here for your convenience and is not cash held in your brokerage or custody account. Please see the enclosed Bank Statement page(s) for specific information related to your bank deposit.
Not a Deposit. Not FDIC Insured. May Lose Value. (Excluding Goldman Sachs Bank Deposit Account, Term Deposits and Certificates of Deposit)
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MONTGOMERY FOUNDATION BROKERAGE AC #1

Holdings (Continued)

Period Ended December 31, 2016

ALTERNATIVE INVESTMENTS**HEDGE FUNDS**

GLOBAL LONG SHORT PARTNERS

100% OF FUNDS ASSETS ARE IN ILLIQUID INVESTMENTS¹⁸**PRIVATE EQUITY**

PRIVATE EQUITY PARTNERS (ASIA) LP

Closing Date Jun. 2007^{10,24}

VINTAGE VII LP

Closing Date Aug. 2016¹⁰

THOMAS H LEE EQUITY VI ACCESS LP

Closing Date Apr. 2006^{10,24}

GS MEZZANINE PARTNERS 2006, LP

Closing Date Mar. 2006³⁷

DISTRESSED MANAGERS IV LP

Closing Date Dec. 2007^{10,24}

	Market Value	Contributions To Date	Distributions To Date	Economic Gain (Loss)	
	64,696.73	0.00	147,523.33	212,220.06	
Net Contributions/ (Distributions) Since Last Cap Statement					
	Remaining Commitment	Net Contributions/ (Distributions) Since Inception	Latest Cap Statement Value/ Statement Date	Computed Market Value ¹⁶	Economic Gain (Loss) ¹²
	881,890.25	285,679.94	655,220.00 Sep 30, 2016	604,064.96	318,385.02
	596,210.31				
	5,000.00	5,000.00	4,953.00 Sep 30, 2016	4,953.00	(47.00)
	0.00				
	1,120,234.89	111,882.45	785,670.00 Sep 30, 2016	659,156.43	547,273.98
	1,008,352.44				
	374,999.00	(54,470.00)	33,807.00 Sep 30, 2016	15,250.00	69,720.00
	429,469.00				
	848,176.00	42,409.00	373,414.00 Sep 30, 2016	334,482.00	292,073.00
	805,767.00				

¹⁰Contributions may include fees. Distributions may be net of fees.¹⁸See Fund Prospectus for further details on the liquidity characteristics of your investment.²²Estimated using Net Asset Value (NAV), when available, or estimated as Computed Market Value minus adjusted Cost Basis.²⁴Distributions of this investment may be subject to reinvestment or recall by the partnership before or after the expiration of the commitment period.²⁶This is based on Net Asset Value (NAV), when available, or estimated as total capital balance, when available, plus any contributions and minus any distributions since the last capital statement.³⁷Cap Statement Value for levered investors represents the remaining value of your equity plus the net earnings/loss on your leverage. A negative Cap Statement Value reflects losses on your leverage in excess of the remaining value of your equity and may reflect more than your actual liability which cannot exceed your remaining capital commitment. Computed Market Value represents the last available cap statement value plus subsequent contributions and less subsequent distributions but will not exceed your remaining capital commitment. As a result, a negative Computed Market Value reflects your actual liability.



Statement Detail

MONTGOMERY FOUNDATION BROKERAGE AC #1

Holdings (Continued)

Period Ended December 31, 2016

ALTERNATIVE INVESTMENTS (Continued)

	Commitment	Total Contributions/ Distributions	Remaining Commitment	Net Contributions/ (Distributions) Since Inception	Latest Cap Statement Value/ Statement Date	Net Contributions/ (Distributions) Since Last Cap Statement		Computed Market Value ²³	Economic Gain (Loss) ²⁴
PRIVATE EQUITY									
MOUNT KELLETT CAPITAL PARTNERS ACCESS	1,000,000.00	1,145,990.53	47,674.16	181,053.48	237,113.00	0.00		237,113.00	56,059.52
Closing Date Sep. 2008 ^{10,24}		964,937.05			Sep 30, 2016				
TOTAL PRIVATE EQUITY	4,880,000.00	4,376,290.67	1,116,693.46					1,855,019.39	1,283,464.52
		3,804,735.80							
TOTAL ALTERNATIVE INVESTMENTS									
	4,880,000.00	4,376,290.67	1,116,693.46					1,919,716.12	1,495,684.58
		3,952,259.13							
TOTAL PORTFOLIO									
			Market Value		Adjusted Cost / ⁶		Unrealized Gain (Loss)		Estimated Annual Income
			2,735,152.21		1,150,619.61		1,575,526.45		4,991.12
					5,102,878.74				

Generally, the values noted above are based on information provided by the fund administrator. For purchases made on the secondary market, the information shown in Total Contributions/Distributions reflects your purchase price and your contributions only. This information does not reflect contributions/distributions made or received by the seller from whom you purchased the position.

⁶ Original Cost is price paid by purchaser adjusted for annual original issue discount inclusions and/or return of capital adjustments, if applicable. Adjusted Cost reflects adjustments to Original Cost for market discount accretion and/or premium amortization. Adjusted cost for GMS Portfolios and Alternative Investments are determined by inception to date contributions minus inception to date distributions.

¹⁰ Contributions may include fees. Distributions may be net of fees.

²² Estimated using Net Asset Value (NAV), when available, or estimated as Computed Market Value minus adjusted Cost Basis.

²⁴ Distributions of this investment may be subject to reinvestment or recall by the partnership before or after the expiration of the commitment period.

²⁵ This is based on Net Asset Value (NAV), when available, or estimated as total capital balance, when available, plus any contributions and minus any distributions since the last capital statement.



ROSE AND WALTER MONTGOMERY FOUNDATION
GAINS AND LOSSES
DECEMBER 31, 2016

	Sales Price	Cost	Gain or (Loss) Long Term	Short Term
Goldman Sachs 47201-6 Piedmont Natural Gas	4,366,980	777,085	3,589,895	-
	4,366,980	777,085	3,589,895	-
Schedule Attached				
Goldman Sachs 47202-4	440,714	457,032		(16,318)
Goldman Sachs 47202-4	203,970	200,780	3,190	
Goldman Sachs 50635-9	95,529	92,807		2,722
Goldman Sachs 50635-9	1,001,700	1,011,768	(10,068)	
Goldman Sachs 49758-3				
Goldman Sachs 49758-3				
GS Investment Partners				
GS Distressed IV Offshore			5,905	
GS PEP Asia Offshore			1,264	
GS Mezzanine Partners 2006 Offshore			15,614	
	6,108,893	2,539,472	3,605,800	(13,596)



Statement Detail

MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses

Period Ended December 31, 2016

YEAR TO DATE GAINS AND LOSSES

This information is for general guidance and should not be used for tax purposes. You should use only your official form 1099's or other tax records for tax reporting. This information is not, and should not be construed as tax, accounting or legal advice. Please consult with your tax advisor regarding the tax consequences of your investment decisions. The cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account were provided by you or a third party and Goldman Sachs makes no representation as to the accuracy of such information.

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
GAP INC CMN	Apr 10 2014	Jan 06 2016	74.00	1,927.25	2,935.58	0.00	(1,008.33)	(1,008.33)	LT
SOUTHWESTERN ENERGY CO CMN	Dec 12 2014	Jan 06 2016	29.00	209.42	851.48	0.00	(642.06)	(642.06)	LT
	Feb 02 2015	Jan 06 2016	54.00	389.96	1,376.61	0.00	(986.65)	(986.65)	ST
	Apr 15 2015	Jan 06 2016	50.00	361.08	1,336.01	0.00	(974.93)	(974.93)	ST
	Apr 15 2015	Jan 06 2016	68.00	491.06	1,793.84	0.00	(1,302.78)	(1,302.78)	ST
	May 04 2015	Jan 07 2016	44.00	3,373.68	4,248.92	0.00	(875.24)	(875.24)	ST
MEAD JOHNSON NUTRITION COMPANY CMN	Jul 15 2015	Jan 07 2016	21.00	1,610.17	1,816.64	0.00	(206.47)	(206.47)	ST
	Feb 06 2015	Jan 07 2016	122.00	1,377.88	1,864.62	0.00	(486.74)	(486.74)	ST
PANDORA MEDIA, INC CMN								486.74	
PANDORA MEDIA, INC. CMN DISALLOWED LOSSES									
GAP INC CMN	Apr 10 2014	Jan 08 2016	7.00	173.60	277.69	0.00	(104.09)	(104.09)	LT
	Apr 14 2014	Jan 08 2016	36.00	892.80	1,354.45	0.00	(461.65)	(461.65)	LT
PROLOGIS INC CMN	Apr 23 2015	Jan 08 2016	101.00	4,216.33	4,311.31	0.00	(94.98)	(94.98)	ST
	May 13 2015	Jan 08 2016	60.00	2,504.75	2,430.31	0.00	74.44	74.44	ST
	Jun 08 2015	Jan 08 2016	37.00	1,544.60	1,485.89	0.00	58.71	58.71	ST
	Sep 30 2015	Jan 11 2016	77.00	2,993.05	2,439.77	0.00	553.28	553.28	ST
BAXALTA INCORPORATED CMN	Oct 14 2015	Jan 12 2016	26.00	2,685.79	2,580.10	0.00	105.69	105.69	ST
TESORO CORPORATION CMN	Oct 14 2015	Jan 13 2016	32.00	2,563.37	2,540.07	0.00	23.30	23.30	ST
CARDINAL HEALTH INC CMN	Mar 12 2015	Jan 13 2016	1.00	31.90	54.48	0.00	(22.58)	(22.58)	ST
WHOLE FOODS MARKET INC CMN	Jun 25 2015	Jan 13 2016	49.00	1,562.92	2,003.04	0.00	(440.12)	(440.12)	ST
	Oct 06 2014	Jan 14 2016	181.00	1,856.65	5,723.12	0.00	(3,866.47)	(3,866.47)	LT
NRG ENERGY, INC CMN	Apr 10 2015	Jan 14 2016	61.00	625.72	1,499.71	0.00	(873.99)	(873.99)	ST
GENWORTH FINANCIAL INC CMN CLASS A	Dec 18 2014	Jan 15 2016	353.00	830.44	2,804.41	0.00	(1,973.97)	(1,973.97)	LT
NAVIENT CORPORATION CMN	Oct 14 2009	Jan 25 2016	10.00	90.04	57.90	0.00	32.14	32.14	LT
	Dec 30 2009	Jan 25 2016	93.00	837.37	688.53	0.00	148.84	148.84	LT
	Oct 02 2014	Jan 25 2016	113.00	1,017.44	1,962.62	0.00	(945.18)	(945.18)	LT



MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
FIDELITY NATL INFO SVCS INC CMN	Jan 30 2015	99.00	891.39	1,947.45	0.00	(1,056.06)	(1,056.06)	ST
SYMANTEC CORP CMN	May 06 2015	17.00	1,010.64	1,081.81	0.00	(71.17)	(71.17)	ST
XILINX INCORPORATED CMN	Oct 08 2015	24.00	459.76	503.45	0.00	(43.69)	(43.69)	ST
CONTINENTAL RESOURCES, INC CMN	Jul 09 2015	21.00	1,000.35	899.84	0.00	100.51	100.51	ST
FIRST DATA CORPORATION CMN CLASS A	Dec 03 2015	75.00	1,519.10	2,527.18	0.00	(1,008.08)	(1,008.08)	ST
HERTZ GLOBAL HOLDINGS, INC CMN	Dec 23 2015	51.00	1,032.99	1,142.87	0.00	(109.88)	(109.88)	ST
	Oct 15 2015	158.00	2,087.39	2,561.83	0.00	(474.44)	(474.44)	ST
	Apr 11 2014	35.00	315.27	919.95	0.00	(604.68)	(604.68)	LT
	Aug 21 2014	80.00	720.61	2,474.61	0.00	(1,754.00)	(1,754.00)	LT
	Mar 18 2015	99.00	891.75	2,150.98	0.00	(1,259.23)	(1,259.23)	ST
	May 14 2015	83.00	747.63	1,633.52	0.00	(885.89)	(885.89)	ST
	Sep 28 2015	93.00	837.71	1,570.65	0.00	(732.94)	(732.94)	ST
	Dec 22 2015	98.00	882.75	1,407.53	0.00	(524.78)	(524.78)	ST
SYMANTEC CORP CMN	Oct 08 2015	51.00	1,006.49	1,069.84	0.00	(63.35)	(63.35)	ST
SYMANTEC CORP CMN DISALLOWED LOSSES						63.35		
MGM RESORTS INTERNATIONAL CMN	May 22 2012	40.00	801.44	435.99	0.00	365.45	365.45	LT
	Oct 17 2014	18.00	360.65	393.00	0.00	(32.35)	(32.35)	LT
VMWARE INC CMN CLASS A	Mar 12 2015	24.00	1,071.05	1,948.09	0.00	(877.04)	(877.04)	ST
	Mar 18 2015	7.00	312.39	576.35	0.00	(263.96)	(263.96)	ST
	May 12 2015	15.00	669.41	1,324.26	0.00	(654.85)	(654.85)	ST
FIRSTENERGY CORP CMN	Oct 18 2013	65.00	2,179.37	2,463.68	0.00	(284.31)	(284.31)	LT
ARMSTRONG WORLD INDUSTRIES, INC CMN	Dec 17 2013	66.00	2,629.77	3,573.97	0.00	(944.20)	(944.20)	LT
	May 02 2014	28.00	1,115.66	1,504.55	0.00	(388.89)	(388.89)	LT
RALPH LAUREN CORP CMN CLASS A	Apr 01 2015	21.00	1,889.79	2,745.03	0.00	(855.24)	(855.24)	ST
TYSON FOODS INC CL-A CMN CLASS A	Jul 08 2014	26.00	1,503.48	1,018.49	0.00	484.99	484.99	LT
WEX INC CMN	Sep 23 2015	27.00	1,623.84	2,487.39	0.00	(863.55)	(863.55)	ST
	Dec 22 2015	20.00	1,202.85	1,775.30	0.00	(572.45)	(572.45)	ST
GAP INC CMN	Apr 14 2014	7.00	166.37	263.36	0.00	(96.99)	(96.99)	LT
	Oct 24 2014	37.00	879.41	1,363.38	0.00	(483.97)	(483.97)	LT
	Nov 24 2014	41.00	974.48	1,611.40	0.00	(636.92)	(636.92)	LT
	May 28 2015	6.00	142.60	230.63	0.00	(88.03)	(88.03)	ST
	May 28 2015	24.00	583.94	922.53	0.00	(338.59)	(338.59)	ST
	Jul 13 2015	29.00	705.59	1,098.08	0.00	(392.49)	(392.49)	ST
GAP INC CMN DISALLOWED LOSSES						96.99		



MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
CF INDUSTRIES HOLDINGS, INC CMN									LT
	Jul 09 2014	Feb 10 2016	75.00	2,132.84	3,655.21	0.00	(1,522.37)	(1,522.37)	LT
FIRST DATA CORPORATION CMN CLASS A									ST
	Feb 23 2015	Feb 10 2016	35.00	995.33	2,186.07	0.00	(1,190.74)	(1,190.74)	ST
RALPH LAUREN CORP CMN CLASS A									ST
	Oct 15 2015	Feb 10 2016	105.00	1,026.36	1,702.48	0.00	(676.12)	(676.12)	ST
	Oct 21 2015	Feb 10 2016	74.00	723.34	1,111.91	0.00	(388.57)	(388.57)	ST
PACKAGING CORP OF AMERICA COMMON STOCK									ST
	Apr 01 2015	Feb 10 2016	9.00	767.80	1,176.44	0.00	(408.64)	(408.64)	ST
	May 13 2015	Feb 10 2016	14.00	1,194.35	1,818.24	0.00	(623.89)	(623.89)	ST
	Jun 24 2015	Feb 10 2016	13.00	1,109.04	1,793.11	0.00	(684.07)	(684.07)	ST
	Aug 04 2015	Feb 10 2016	13.00	1,109.04	1,618.35	0.00	(509.31)	(509.31)	ST
	Sep 18 2015	Feb 10 2016	13.00	1,109.04	1,450.78	0.00	(341.74)	(341.74)	ST
PRINCIPAL FINANCIAL GROUP, INC CMN									LT
	Apr 17 2013	Feb 12 2016	44.00	2,069.19	1,895.06	0.00	174.13	174.13	LT
	Feb 04 2014	Feb 12 2016	6.00	282.17	371.91	0.00	(89.74)	(89.74)	LT
	Feb 04 2014	Feb 12 2016	25.00	1,182.56	1,549.61	0.00	(367.05)	(367.05)	LT
	Apr 22 2015	Feb 12 2016	23.00	1,087.95	1,653.10	0.00	(565.15)	(565.15)	ST
TRIUMPH GROUP INC CMN									LT
	Dec 30 2009	Feb 16 2016	52.00	1,868.69	1,271.92	0.00	596.77	596.77	LT
	Aug 18 2010	Feb 16 2016	83.00	2,982.72	1,909.14	0.00	1,073.58	1,073.58	LT
VOYA FINANCIAL INC CMN									LT
	Aug 26 2013	Feb 16 2016	5.00	125.03	383.11	0.00	(258.08)	(258.08)	LT
	Nov 25 2013	Feb 16 2016	30.00	750.20	2,220.28	0.00	(1,470.08)	(1,470.08)	LT
	Feb 06 2014	Feb 16 2016	31.00	775.21	2,022.46	0.00	(1,247.25)	(1,247.25)	LT
CONCHO RESOURCES INC CMN									LT
	May 02 2013	Feb 16 2016	54.00	1,514.79	1,122.59	0.00	392.20	392.20	LT
	May 02 2013	Feb 16 2016	41.00	1,150.12	844.49	0.00	305.63	305.63	LT
FIRST HORIZON NATIONAL CORP CMN									ST
	Jun 08 2015	Feb 17 2016	11.00	1,050.83	1,296.24	0.00	(245.41)	(245.41)	ST
	Jun 08 2015	Feb 17 2016	13.00	1,224.92	1,531.92	0.00	(307.00)	(307.00)	ST
	Jun 17 2015	Feb 17 2016	8.00	764.24	1,000.46	0.00	(236.22)	(236.22)	ST
SALLY BEAUTY HOLDINGS, INC CMN									ST
	Feb 18 2015	Feb 17 2016	141.00	1,773.89	2,028.70	0.00	(254.81)	(254.81)	ST
AFFILIATED MANAGERS GROUP INC CMN									ST
	Mar 17 2015	Feb 17 2016	125.00	1,572.60	1,814.41	0.00	(241.81)	(241.81)	ST
	Oct 26 2015	Feb 17 2016	36.00	1,125.37	830.26	0.00	295.11	295.11	ST
	Sep 01 2015	Feb 18 2016	14.00	1,795.57	2,541.88	0.00	(746.31)	(746.31)	ST





Statement Detail

MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
ANTERO RESOURCES CORPORATION CMN	Jul 16 2015	Feb 18 2016	87.00	2,221.92	2,719.45	0.00	(497.53)	(497.53)	ST
	Jul 22 2015	Feb 18 2016	6.00	153.24	172.61	0.00	(19.37)	(19.37)	ST
KEYCORP CMN	Jan 04 2016	Feb 18 2016	282.00	2,989.68	3,657.01	0.00	(667.33)	(667.33)	ST
BROCADE COMMUNICATIONS SYSTEMS CMN	Oct 03 2014	Feb 19 2016	287.00	2,709.31	3,090.04	0.00	(380.73)	(380.73)	LT
CONCHO RESOURCES INC CMN	Jun 17 2015	Feb 19 2016	2.00	186.72	250.12	0.00	(63.40)	(63.40)	ST
	Jul 09 2015	Feb 19 2016	20.00	1,867.13	2,201.10	0.00	(333.97)	(333.97)	ST
NOBLE ENERGY INC CMN	Aug 14 2015	Feb 19 2016	74.00	2,146.21	2,713.34	0.00	(567.13)	(567.13)	ST
	Sep 17 2015	Feb 19 2016	82.00	2,378.24	2,757.17	0.00	(378.93)	(378.93)	ST
CONCHO RESOURCES INC CMN	Jul 09 2015	Feb 22 2016	11.00	1,025.63	1,210.61	0.00	(184.98)	(184.98)	ST
	Dec 23 2015	Feb 22 2016	13.00	1,212.10	1,184.79	0.00	27.31	27.31	ST
ENDO INTERNATIONAL PLC CMN	Aug 14 2014	Feb 22 2016	7.00	351.95	448.64	0.00	(96.69)	(96.69)	LT
	May 18 2015	Feb 22 2016	22.00	1,106.14	1,803.03	0.00	(696.89)	(696.89)	ST
	May 28 2015	Feb 22 2016	5.00	251.40	414.61	0.00	(163.21)	(163.21)	ST
TYSON FOODS INC CL-A CMN CLASS A	Jul 08 2014	Feb 22 2016	20.00	1,285.67	783.45	0.00	482.22	482.22	LT
UNITED CONTINENTAL HOLDING INC CMN	Apr 08 2015	Feb 22 2016	31.00	1,704.83	1,859.57	0.00	(154.74)	(154.74)	ST
	May 21 2015	Feb 22 2016	13.00	714.93	705.62	0.00	9.31	9.31	ST
DELPHI AUTOMOTIVE PLC CMN	Jan 14 2016	Feb 24 2016	13.00	812.12	880.86	0.00	(68.74)	(68.74)	ST
DELPHI AUTOMOTIVE PLC CMN DISALLOWED LOSSES								68.74	
SANDISK CORPORATION CMN	Jan 26 2016	Feb 24 2016	36.00	2,406.34	2,304.62	0.00	101.72	101.72	ST
XILINX INCORPORATED CMN	Jul 09 2015	Feb 24 2016	27.00	1,263.05	1,156.94	0.00	106.11	106.11	ST
	Sep 02 2015	Feb 24 2016	38.00	1,777.63	1,538.53	0.00	239.10	239.10	ST
CHENIERE ENERGY INC CMN	Feb 11 2016	Feb 26 2016	43.00	1,565.12	1,042.22	0.00	522.90	522.90	ST
ENVISION HEALTHCARE HOLDINGS, CMN	Sep 30 2014	Feb 26 2016	53.00	1,177.33	1,843.64	0.00	(666.31)	(666.31)	LT
	Jun 09 2015	Feb 26 2016	39.00	866.33	1,425.73	0.00	(559.40)	(559.40)	ST
URBAN OUTFITTERS INC CMN	Dec 18 2015	Feb 26 2016	107.00	2,857.89	2,458.15	0.00	399.74	399.74	ST
WILLIAMS-SONOMA, INC CMN	Sep 25 2015	Feb 26 2016	29.00	1,562.18	2,293.28	0.00	(731.10)	(731.10)	ST
WILLIAMS-SONOMA, INC CMN DISALLOWED LOSSES								731.10	
ANTERO RESOURCES CORPORATION CMN	Jul 22 2015	Mar 01 2016	96.00	2,098.44	2,761.68	0.00	(663.24)	(663.24)	ST
	Jul 31 2015	Mar 01 2016	9.00	196.73	250.18	0.00	(53.45)	(53.45)	ST
EDGEWELL PERSONAL CARE CMN	Jun 23 2014	Mar 03 2016	17.00	1,337.49	1,448.24	0.00	(110.75)	(110.75)	LT
ENDO INTERNATIONAL PLC CMN	May 28 2015	Mar 03 2016	9.00	387.96	746.29	0.00	(358.33)	(358.33)	ST
	Jun 08 2015	Mar 03 2016	20.00	862.14	1,694.85	0.00	(832.71)	(832.71)	ST



Statement Detail

MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Aug 24 2015	Mar 03 2016	11 00	474 17	831 46	0 00	(357 29)	(357 29)	ST
	Oct 22 2015	Mar 03 2016	48 00	2,069 13	2,497 61	0 00	(428 48)	(428 48)	ST
ANTERO RESOURCES CORPORATION CMN	Jul 31 2015	Mar 04 2016	37 00	900 76	1,028 52	0 00	(127 76)	(127 76)	ST
	Sep 18 2015	Mar 04 2016	65 00	1,582 41	1,552 46	0 00	29 95	29 95	ST
VMWARE INC CMN CLASS A	Mar 18 2015	Mar 04 2016	3 00	150 86	247 00	0 00	(96 14)	(96 14)	ST
	Sep 02 2015	Mar 04 2016	5 00	251 44	400 69	0 00	(149 25)	(149 25)	ST
	Oct 13 2015	Mar 04 2016	42 00	2,112 12	2,938 92	0 00	(826 80)	(826 80)	ST
SCRIPPS NETWORKS INTERACTIVE, CMN CLASS A	Feb 21 2013	Mar 07 2016	26 00	1,658 05	1,600 24	0 00	57 81	57 81	LT
WILLIAMS-SONOMA, INC CMN	Sep 25 2015	Mar 10 2016	9 00	512 52	711 71	0 00	(199 19)	(199 19)	ST
	Nov 20 2015	Mar 10 2016	5 00	284 73	324 82	0 00	(40 09)	(40 09)	ST
KIRBY CORP CMN	Jan 12 2015	Mar 11 2016	20 00	1,201 32	1,623 50	0 00	(422 18)	(422 18)	LT
DELPHI AUTOMOTIVE PLC CMN	Jan 14 2016	Mar 14 2016	13 00	907 27	833 47	0 00	73 80	73 80	ST
	Jan 14 2016	Mar 14 2016	20 00	1,395 80	1,355 17	0 00	40 63	40 63	ST
	Feb 08 2016	Mar 14 2016	3 00	209 37	176 48	0 00	32 89	32 89	ST
LINCOLN NATL CORP INC CMN	Jul 18 2013	Mar 14 2016	62 00	2,486 43	2,563 18	0 00	(76 75)	(76 75)	LT
PIONEER NATURAL RESOURCES CO CMN	Feb 18 2015	Mar 17 2016	9 00	1,289 60	1,423 75	0 00	(134 15)	(134 15)	LT
	Feb 26 2015	Mar 17 2016	6 00	859 74	937 30	0 00	(77 56)	(77 56)	LT
STAPLES, INC CMN	May 20 2014	Mar 17 2016	51 00	514 89	594 18	0 00	(79 29)	(79 29)	LT
	Jun 06 2014	Mar 17 2016	181 00	1,827 38	2,028 24	0 00	(200 86)	(200 86)	LT
	Aug 25 2015	Mar 17 2016	23 00	232 21	313 50	0 00	(81 29)	(81 29)	ST
D R HORTON, INC CMN	Feb 25 2016	Mar 18 2016	48 00	1,462 11	1,298 62	0 00	163 49	163 49	ST
DDR CORP CMN	May 16 2013	Mar 21 2016	24 00	408 97	435 96	0 00	(26 99)	(26 99)	LT
VENTAS, INC CMN	Sep 28 2015	Mar 21 2016	9 00	553 14	511 47	0 00	41 67	41 67	ST
FEDERAL RLTY INVT TR SBI CMN	Sep 30 2015	Mar 24 2016	13 00	1,977 97	1,765 79	0 00	212 18	212 18	ST
MID-AMERICA APT CMNTYS INC CMN	Mar 31 2015	Mar 24 2016	18 00	1,767 18	1,392 97	0 00	374 21	374 21	ST
FORTUNE BRANDS HOME & SECURITY CMN	Jul 23 2014	Mar 28 2016	27 00	1,478 19	1,058 05	0 00	420 14	420 14	LT
KIRBY CORP CMN	Jan 12 2015	Mar 30 2016	13 00	783 75	1,055 28	0 00	(271 53)	(271 53)	LT
	Feb 18 2015	Mar 30 2016	27 00	1,627 79	2,152 41	0 00	(524 62)	(524 62)	LT
RLJ LODGING TRUST CMN	May 27 2014	Mar 30 2016	94 00	2,108 30	2,607 22	0 00	(498 92)	(498 92)	LT

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MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
TYSON FOODS INC CL-A CMN CLASS A	Aug 04 2014	Mar 31 2016	57.00	3,821.20	2,119.40	0.00	1,701.80	1,701.80	LT
UNITED CONTINENTAL HOLDING INC CMN	May 21 2015	Apr 01 2016	30.00	1,712.36	1,628.35	0.00	84.01	84.01	ST
	May 28 2015	Apr 01 2016	28.00	1,598.20	1,511.11	0.00	87.09	87.09	ST
	Jun 10 2015	Apr 01 2016	24.00	1,369.89	1,245.89	0.00	124.00	124.00	ST
F5 NETWORKS INC CMN	Dec 17 2015	Apr 05 2016	9.00	929.67	896.27	0.00	33.40	33.40	ST
STAPLES, INC CMN	Jun 08 2014	Apr 05 2016	2.00	22.09	23.91	0.00	(1.82)	(1.82)	LT
	Jun 09 2014	Apr 05 2016	51.00	563.36	604.71	0.00	(41.35)	(41.35)	LT
	Aug 25 2015	Apr 05 2016	56.00	618.59	763.31	0.00	(144.72)	(144.72)	ST
D R HORTON, INC CMN	Feb 25 2016	Apr 06 2016	80.00	2,435.58	2,164.37	0.00	271.21	271.21	ST
LIBERTY MEDIA CORPORATION CMN	Jan 21 2015	Apr 08 2016	39.00	1,467.69	1,354.58	0.00	113.11	113.11	LT
SYMANTEC CORP CMN	Oct 08 2015	Apr 12 2016	59.00	1,057.55	1,237.66	0.00	(180.11)	(180.11)	ST
SYMANTEC CORP CMN DISALLOWED LOSSES								180.11	
MAXIM INTEGRATED PRODUCTS INC CMN	Jul 17 2014	Apr 13 2016	16.00	593.16	536.02	0.00	57.14	57.14	LT
	Oct 13 2014	Apr 13 2016	5.00	185.36	129.69	0.00	55.67	55.67	LT
PACWEST BANCORP CMN	Sep 03 2015	Apr 13 2016	75.00	2,865.85	3,152.80	0.00	(286.95)	(286.95)	ST
LIBERTY MEDIA CORPORATION SERIES C	Jan 21 2015	Apr 18 2016	0.31	6.31	0.00	0.00	6.31	6.31	LT
LIBERTY BRAVES GROUP CMN STOCK									
NIELSEN HLDGS PLC CMN	Feb 03 2016	Apr 18 2016	23.00	1,220.86	1,068.32	0.00	152.54	152.54	ST
VENTAS, INC CMN	Sep 28 2015	Apr 18 2016	21.00	1,330.39	1,193.43	0.00	136.96	136.96	ST
CHENIERE ENERGY INC CMN	Feb 11 2016	Apr 19 2016	44.00	1,625.45	1,066.46	0.00	558.99	558.99	ST
	Feb 17 2016	Apr 19 2016	55.00	2,031.81	1,548.14	0.00	483.67	483.67	ST
WEATHERFORD INTERNATIONAL PLC CMN	Mar 02 2016	Apr 19 2016	228.00	1,789.54	1,401.40	0.00	388.14	388.14	ST
AXALTA COATING SYSTEMS LTD CMN	Nov 12 2014	Apr 21 2016	43.00	1,282.77	876.38	0.00	406.39	406.39	LT
LIBERTY MEDIA CORPORATION SERIES C	Jan 21 2015	Apr 21 2016	5.00	86.01	107.89	0.00	(21.88)	(21.88)	LT
LIBERTY BRAVES GROUP CMN STOCK	Jul 07 2015	Apr 21 2016	3.00	51.61	64.95	0.00	(13.34)	(13.34)	ST
LIBERTY MEDIA CORPORATION SERIES C	Jan 21 2015	Apr 21 2016	13.00	233.78	271.47	0.00	(37.69)	(37.69)	LT
LIBERTY MEDIA GROUP COMMON STOCK	Jul 07 2015	Apr 21 2016	8.00	143.87	163.42	0.00	(19.55)	(19.55)	ST
FORTUNE BRANDS HOME & SECURITY CMN	Jul 23 2014	Apr 22 2016	20.00	1,141.04	783.74	0.00	357.30	357.30	LT
ANALOG DEVICES, INC. CMN	Mar 09 2016	Apr 25 2016	20.00	1,165.03	1,102.59	0.00	62.44	62.44	ST
STAPLES, INC. CMN	Jun 08 2014	Apr 25 2016	66.00	683.44	789.09	0.00	(105.65)	(105.65)	LT
XCEL ENERGY INC CMN	Jan 07 2016	Apr 25 2016	163.00	6,361.08	5,917.17	0.00	443.91	443.91	ST
DISCOVERY COMMUNICATIONS, INC CMN	Feb 25 2015	Apr 26 2016	59.00	1,659.32	1,948.47	0.00	(289.15)	(289.15)	LT
SERIES A									
MOHAWK INDUSTRIES INC COMMON STOCK	Sep 19 2014	Apr 26 2016	17.00	3,331.12	2,389.62	0.00	941.50	941.50	LT



MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
MYLAN NV CMN	Apr 21 2015	Apr 26 2016	6.00	269.31	444.11	0.00	(174.80)	(174.80)	LT
	Aug 24 2015	Apr 26 2016	33.00	1,481.24	1,677.97	0.00	(196.73)	(196.73)	ST
VORNADO REALTY TRUST CMN	Sep 30 2015	Apr 26 2016	12.00	1,158.09	1,081.38	0.00	76.71	76.71	ST
MYLAN NV CMN	Aug 24 2015	Apr 27 2016	24.00	1,067.31	1,220.34	0.00	(153.03)	(153.03)	ST
	Oct 22 2015	Apr 27 2016	36.00	1,600.97	1,407.08	0.00	193.89	193.89	ST
	Jan 11 2016	Apr 27 2016	18.00	800.48	882.62	0.00	(82.14)	(82.14)	ST
	Jan 20 2016	Apr 27 2016	24.00	1,067.31	1,227.93	0.00	(160.62)	(160.62)	ST
	Feb 16 2016	Apr 27 2016	34.00	1,512.02	1,458.65	0.00	53.37	53.37	ST
PERRIGO CO PLC CMN	Jan 28 2016	Apr 29 2016	21.00	2,010.03	3,035.77	0.00	(1,025.74)	(1,025.74)	ST
PERRIGO CO PLC CMN DISALLOWED LOSSES								928.05	
SCRIPPS NETWORKS INTERACTIVE, CMN	Feb 21 2013	May 02 2016	23.00	1,421.73	1,415.59	0.00	6.14	6.14	LT
CLASS A	Jun 08 2015	May 02 2016	5.00	309.07	339.04	0.00	(29.97)	(29.97)	ST
RAYMOND JAMES FINANCIAL INC CMN	Sep 04 2013	May 04 2016	33.00	1,667.96	1,392.88	0.00	275.08	275.08	LT
ANALOG DEVICES, INC. CMN	Mar 09 2016	May 05 2016	43.00	2,410.22	2,370.58	0.00	39.64	39.64	ST
TESORO CORPORATION CMN	Mar 15 2016	May 05 2016	28.00	2,198.53	2,403.77	0.00	(205.24)	(205.24)	ST
WEATHERFORD INTERNATIONAL PLC CMN	Mar 02 2016	May 05 2016	157.00	951.41	965.00	0.00	(13.59)	(13.59)	ST
SCRIPPS NETWORKS INTERACTIVE, CMN	Jun 08 2015	May 06 2016	16.00	1,038.65	1,084.94	0.00	(46.29)	(46.29)	ST
CLASS A									
FIRSTENERGY CORP CMN	Oct 18 2013	May 09 2016	3.00	99.56	113.71	0.00	(14.15)	(14.15)	LT
	Nov 18 2013	May 09 2016	55.00	1,825.20	1,951.72	0.00	(126.52)	(126.52)	LT
	Sep 24 2014	May 09 2016	11.00	365.04	372.20	0.00	(7.16)	(7.16)	LT
ALLIANCE DATA SYSTEMS CORPORAT CMN	Apr 11 2016	May 12 2016	8.00	1,611.60	1,696.94	0.00	(85.34)	(85.34)	ST
ALLIANCE DATA SYSTEMS CORPORAT CMN								85.34	
DISALLOWED LOSSES									
DISCOVERY COMMUNICATIONS, INC CMN	Feb 25 2015	May 13 2016	26.00	736.50	858.65	0.00	(122.15)	(122.15)	LT
SERIES A	Mar 24 2015	May 13 2016	45.00	1,274.70	1,464.87	0.00	(190.17)	(190.17)	LT
PANDORA MEDIA, INC. CMN	Feb 28 2015	May 18 2016	117.00	1,229.03	1,607.40	0.00	(378.37)	(378.37)	LT
F5 NETWORKS INC CMN	Dec 17 2015	May 19 2016	5.00	521.78	497.93	0.00	23.85	23.85	ST
GAP INC CMN	May 13 2014	May 20 2016	7.00	124.01	304.59	0.00	(180.58)	(180.58)	LT
	Nov 22 2014	May 20 2016	34.00	602.33	1,453.08	0.00	(850.75)	(850.75)	LT





Statement Detail

MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
Jun 26 2015	May 20 2016	24.00	425.18	1,050.38	0.00	(625.20)	(625.20)	ST
Aug 11 2015	May 20 2016	29.00	513.75	1,252.55	0.00	(738.80)	(738.80)	ST
Apr 05 2016	May 20 2016	24.00	425.18	696.24	0.00	(271.06)	(271.06)	ST
Apr 11 2016	May 23 2016	3.00	614.39	636.35	0.00	(21.96)	(21.96)	ST
Apr 11 2016	May 23 2016	8.00	1,638.39	1,694.58	0.00	(56.18)	(56.18)	ST
Apr 21 2016	May 23 2016	1.00	204.80	201.15	0.00	3.64	3.64	ST
May 03 2016	May 24 2016	36.00	2,503.59	2,445.17	0.00	58.42	58.42	ST
Mar 24 2016	May 25 2016	43.00	3,320.20	2,343.16	0.00	977.04	977.04	ST
Oct 08 2015	May 27 2016	25.00	429.10	524.43	0.00	(95.33)	(95.33)	ST
Nov 20 2015	May 27 2016	38.00	652.23	758.28	0.00	(106.05)	(106.05)	ST
SYMANTEC CORP CMN DISALLOWED LOSSES								
							95.33	
							106.05	
Apr 29 2016	Jun 01 2016	75.00	4,923.75	5,025.53	0.00	(101.78)	(101.78)	ST
Feb 12 2016	Jun 01 2016	47.00	2,649.25	2,100.67	0.00	548.58	548.58	ST
Mar 11 2016	Jun 01 2016	18.00	1,014.61	847.95	0.00	166.66	166.66	ST
Feb 05 2016	Jun 03 2016	16.00	1,850.18	1,489.29	0.00	360.89	360.89	ST
Jul 24 2009	Jun 06 2016	43.00	1,444.42	585.92	0.00	858.50	858.50	LT
Oct 15 2015	Jun 07 2016	50.00	5,960.99	5,965.56	0.00	(4.57)	(4.57)	ST
Nov 27 2015	Jun 07 2016	12.00	1,430.64	1,498.21	0.00	(67.57)	(67.57)	ST
Feb 01 2016	Jun 07 2016	27.00	3,218.93	2,923.27	0.00	295.66	295.66	ST
Dec 30 2009	Jun 08 2016	8.00	1,424.05	683.28	0.00	740.77	740.77	LT
Jul 27 2010	Jun 08 2016	27.00	4,806.18	2,026.49	0.00	2,779.69	2,779.69	LT
Mar 07 2016	Jun 08 2016	5.00	890.03	964.52	0.00	(74.49)	(74.49)	ST
May 04 2016	Jun 10 2016	146.00	3,752.23	3,625.82	0.00	126.41	126.41	ST
Feb 28 2015	Jun 10 2016	5.00	58.89	68.69	0.00	(9.80)	(9.80)	LT
Jan 29 2016	Jun 10 2016	111.00	1,307.30	1,082.12	0.00	225.19	225.19	ST
Jun 26 2014	Jun 14 2016	26.00	3,316.16	2,594.90	0.00	721.26	721.26	LT
Oct 17 2014	Jun 14 2016	7.00	892.81	692.71	0.00	200.10	200.10	LT
Jul 18 2013	Jun 16 2016	22.00	917.26	909.52	0.00	7.74	7.74	LT
Aug 15 2013	Jun 16 2016	38.00	1,584.35	1,621.06	0.00	(36.71)	(36.71)	LT
Dec 30 2009	Jun 16 2016	22.00	1,569.52	844.80	0.00	724.72	724.72	LT
Aug 18 2010	Jun 16 2016	3.00	214.03	117.14	0.00	96.89	96.89	LT
May 06 2015	Jun 17 2016	28.00	2,035.23	1,781.81	0.00	253.42	253.42	LT
Sep 11 2015	Jun 17 2016	32.00	1,045.09	1,037.51	0.00	7.58	7.58	ST

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MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
ZIONS BANCORP CMN	Jan 06 2015	Jun 17 2016	48.00	1,278.31	1,271.81	0.00	6.50	6.50	LT
MATTEL, INC CMN	Apr 27 2016	Jun 20 2016	18.00	591.39	580.64	0.00	10.75	10.75	ST
STARWOOD PROPERTY TRUST INC CMN	Jul 01 2013	Jun 20 2016	123.00	2,573.25	2,448.05	0.00	125.20	125.20	LT
VULCAN MATERIALS CO CMN	Feb 05 2016	Jun 20 2016	8.00	924.06	744.65	0.00	179.41	179.41	ST
	Feb 11 2016	Jun 20 2016	12.00	1,386.08	1,086.71	0.00	299.37	299.37	ST
LINCOLN NATL CORP INC CMN	Aug 15 2013	Jun 24 2016	9.00	348.75	383.94	0.00	(35.19)	(35.19)	LT
	Dec 26 2013	Jun 24 2016	12.00	464.99	622.05	0.00	(157.06)	(157.06)	LT
MGM RESORTS INTERNATIONAL CMN	Oct 17 2014	Jun 24 2016	73.00	1,720.52	1,593.83	0.00	126.69	126.69	LT
VOYA FINANCIAL INC CMN	Jun 09 2016	Jun 24 2016	41.00	1,115.91	1,269.96	0.00	(154.05)	(154.05)	ST
ZIONS BANCORP CMN	Jan 06 2015	Jun 24 2016	56.00	1,434.70	1,483.78	0.00	(49.08)	(49.08)	LT
	Mar 11 2015	Jun 24 2016	19.00	486.78	506.60	0.00	(19.82)	(19.82)	LT
MAXIM INTEGRATED PRODUCTS INC CMN	Oct 13 2014	Jun 27 2016	21.00	712.10	544.69	0.00	167.41	167.41	LT
RAYMOND JAMES FINANCIAL INC CMN	Sep 04 2013	Jun 27 2016	6.00	282.37	253.25	0.00	29.12	29.12	LT
	Apr 14 2014	Jun 27 2016	7.00	329.44	346.33	0.00	(16.89)	(16.89)	LT
BROCADE COMMUNICATIONS SYSTEMS CMN	Oct 03 2014	Jun 30 2016	2.00	18.05	21.53	0.00	(3.48)	(3.48)	LT
	Oct 23 2014	Jun 30 2016	177.00	1,597.60	1,752.18	0.00	(154.58)	(154.58)	LT
	May 14 2015	Jun 30 2016	32.00	288.83	387.00	0.00	(98.17)	(98.17)	LT
VENTAS, INC CMN	Sep 28 2015	Jun 30 2016	33.00	2,374.68	1,875.39	0.00	499.29	499.29	ST
ST JUDE MEDICAL INC CMN	Mar 24 2016	Jul 01 2016	23.00	1,798.02	1,253.32	0.00	544.70	544.70	ST
PIONEER NATURAL RESOURCES CO CMN	Feb 26 2015	Jul 06 2016	4.00	598.47	624.86	0.00	(26.39)	(26.39)	LT
	Mar 05 2015	Jul 06 2016	5.00	748.09	760.08	0.00	(11.99)	(11.99)	LT
SEMPRA ENERGY CMN	Aug 22 2011	Jul 08 2016	13.00	1,470.06	641.84	0.00	828.22	828.22	LT
CONSOLIDATED EDISON INC CMN	Jun 15 2016	Jul 11 2016	29.00	2,324.99	2,270.05	0.00	54.94	54.94	ST
NEWFIELD EXPLORATION CO CMN	Jul 16 2015	Jul 11 2016	30.00	1,316.72	1,037.03	0.00	279.69	279.69	ST
L-3 COMMUNICATIONS HLDGS INC CMN	Mar 30 2016	Jul 12 2016	7.00	1,046.72	840.81	0.00	205.91	205.91	ST
ZIONS BANCORP CMN	Mar 11 2015	Jul 12 2016	96.00	2,442.33	2,559.64	0.00	(117.31)	(117.31)	LT
ANADARKO PETROLEUM CORP CMN	Feb 18 2016	Jul 13 2016	24.00	1,336.08	913.57	0.00	422.51	422.51	ST
LABORATORY CORPORATION OF AMER CMN	Oct 17 2014	Jul 14 2016	9.00	1,224.97	890.63	0.00	334.34	334.34	LT
	Jun 03 2015	Jul 14 2016	2.00	272.21	234.48	0.00	37.73	37.73	LT
GULFPORT ENERGY CORP (NEW) CMN	Sep 11 2015	Jul 15 2016	46.00	1,383.66	1,491.43	0.00	(107.77)	(107.77)	ST





Statement Detail

MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
	Sep 28 2015	Jul 15 2016	2.00	50.16	59.25	0.00	0.91	0.91	ST
CENTENE CORPORATION CMN	Mar 29 2016	Jul 18 2016	23.00	1,655.79	1,463.42	0.00	192.37	192.37	ST
NIELSEN HLDGS PLC CMN	Feb 03 2016	Jul 18 2016	48.00	2,599.23	2,229.53	0.00	369.70	369.70	ST
	Feb 12 2016	Jul 18 2016	18.00	974.71	852.78	0.00	121.93	121.93	ST
NEWMONT MINING CORPORATION CMN	May 19 2016	Jul 22 2016	34.00	1,395.89	1,132.53	0.00	263.36	263.36	ST
NUCOR CORPORATION CMN	Feb 05 2016	Jul 22 2016	49.00	2,577.88	1,989.03	0.00	588.85	588.85	ST
MATTEL, INC. CMN	Apr 27 2016	Jul 25 2016	29.00	943.61	935.48	0.00	8.13	8.13	ST
MAXIM INTEGRATED PRODUCTS INC CMN	Oct 13 2014	Jul 25 2016	23.00	890.74	596.56	0.00	294.18	294.18	LT
	May 13 2015	Jul 25 2016	8.00	309.83	260.70	0.00	49.13	49.13	LT
FIDELITY NATL INFO SVCS INC CMN	May 06 2015	Jul 26 2016	21.00	1,677.36	1,336.36	0.00	341.00	341.00	LT
CONSOLIDATED EDISON INC CMN	Jun 15 2016	Jul 27 2016	3.00	238.68	234.83	0.00	3.85	3.85	ST
	Jun 27 2016	Jul 27 2016	29.00	2,307.22	2,307.61	0.00	[0.39]	[0.39]	ST
DR PEPPER SNAPPLE GROUP, INC. CMN	May 06 2016	Jul 27 2016	9.00	861.53	837.41	0.00	24.12	24.12	ST
MOLSON COORS BREWING CO CMN CLASS B	Feb 02 2016	Jul 27 2016	11.00	1,011.64	1,000.74	0.00	10.90	10.90	ST
	Feb 02 2016	Jul 27 2016	21.00	1,960.20	1,910.51	0.00	49.69	49.69	ST
WHOLE FOODS MARKET INC CMN	Jun 25 2015	Jul 27 2016	22.00	748.06	899.33	0.00	(151.27)	(151.27)	LT
	Jul 30 2015	Jul 27 2016	44.00	1,496.12	1,602.10	0.00	(105.98)	(105.98)	ST
	Nov 05 2015	Jul 27 2016	4.00	136.01	117.59	0.00	18.42	18.42	ST
SYNCHRONY FINANCIAL CMN	Feb 24 2016	Jul 29 2016	61.00	1,705.04	1,646.97	0.00	58.07	58.07	ST
DR PEPPER SNAPPLE GROUP, INC. CMN	May 06 2016	Aug 01 2016	31.00	3,039.20	2,884.42	0.00	154.78	154.78	ST
MARTIN MARIETTA MATERIALS, INC CMN	Apr 20 2015	Aug 01 2016	7.00	1,376.26	979.76	0.00	396.50	396.50	LT
HANESBRANDS INC. CMN	Feb 05 2016	Aug 03 2016	91.00	2,329.26	2,273.88	0.00	55.38	55.38	ST
	Apr 28 2016	Aug 03 2016	17.00	435.14	509.67	0.00	(74.53)	(74.53)	ST
XILINX INCORPORATED CMN	Apr 28 2016	Aug 03 2016	43.00	2,183.72	1,847.04	0.00	336.68	336.68	ST
FIDELITY NATL INFO SVCS INC CMN	Jul 29 2015	Aug 04 2016	14.00	1,095.26	875.43	0.00	219.83	219.83	LT
LIBERTY INTERACTIVE CORP QVC GRP INTERACTIVE CMN CLASS A	Apr 12 2016	Aug 04 2016	48.00	1,268.85	1,232.64	0.00	36.21	36.21	ST
MACY'S INC. CMN	Apr 22 2016	Aug 11 2016	55.00	2,155.95	2,279.99	0.00	(124.04)	(124.04)	ST
WILLIAMS-SONOMA, INC. CMN	Nov 20 2015	Aug 11 2016	21.00	1,095.08	1,364.25	0.00	(269.17)	(269.17)	ST
MAXIM INTEGRATED PRODUCTS INC CMN	May 13 2015	Aug 12 2016	32.00	1,306.65	1,042.78	0.00	263.87	263.87	LT
NUCOR CORPORATION CMN	Feb 05 2016	Aug 15 2016	24.00	1,232.67	974.22	0.00	258.45	258.45	ST
AXALTA COATING SYSTEMS LTD. CMN	Nov 12 2014	Aug 16 2016	32.00	889.46	652.19	0.00	237.27	237.27	LT
HAIN CELESTIAL GROUP INC CMN	Apr 12 2016	Aug 16 2016	39.00	1,518.56	1,623.06	0.00	(104.50)	(104.50)	ST
	Jul 25 2016	Aug 16 2016	14.00	545.13	738.42	0.00	(193.29)	(193.29)	ST



MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
INGERSOLL-RAND PLC CMN	Aug 24 2015	Aug 16 2016	22.00	1,484.60	1,247.99	0.00	236.61	236.61	ST
WASTE CONNECTIONS INC CMN	Jun 01 2016	Aug 16 2016	14.00	1,098.03	919.10	0.00	178.93	178.93	ST
STANLEY BLACK & DECKER INC CMN	Apr 21 2016	Aug 17 2016	9.00	1,097.62	1,007.93	0.00	89.69	89.69	ST
STARWOOD PROPERTY TRUST INC CMN	Jul 01 2013	Aug 18 2016	7.00	155.01	139.32	0.00	15.69	15.69	LT
	Jan 28 2014	Aug 18 2016	61.00	1,350.76	1,537.45	0.00	(186.69)	(186.69)	LT
SYMANTEC CORP CMN	Nov 20 2015	Aug 18 2016	55.00	1,268.18	1,097.52	0.00	170.66	170.66	ST
MATCH GROUP, INC. CMN	Mar 03 2016	Aug 19 2016	129.00	1,868.04	1,547.95	0.00	320.09	320.09	ST
RAYMOND JAMES FINANCIAL INC CMN	Apr 14 2014	Aug 23 2016	23.00	1,299.93	1,137.93	0.00	162.00	162.00	LT
CITIZENS FINANCIAL GROUP INC CMN	Mar 26 2015	Aug 24 2016	52.00	1,220.53	1,259.31	0.00	(38.78)	(38.78)	LT
MICRON TECHNOLOGY, INC. CMN	Jul 25 2016	Aug 24 2016	150.00	2,321.96	2,109.92	0.00	212.04	212.04	ST
MACY'S INC CMN	Apr 22 2016	Aug 25 2016	29.00	1,145.70	1,202.17	0.00	(56.47)	(56.47)	ST
	May 11 2016	Aug 25 2016	38.00	1,501.26	1,251.26	0.00	250.00	250.00	ST
	May 13 2016	Aug 25 2016	34.00	1,343.24	1,073.26	0.00	269.98	269.98	ST
TEXTRON INC DEL CMN	Jun 20 2013	Aug 26 2016	13.00	534.39	339.83	0.00	194.56	194.56	LT
	Nov 08 2013	Aug 26 2016	27.00	1,109.88	809.16	0.00	300.72	300.72	LT
AMEREN CORPORATION CMN	Feb 09 2016	Aug 29 2016	93.00	4,625.58	4,309.16	0.00	316.42	316.42	ST
SLM CORPORATION CMN	Aug 04 2009	Aug 30 2016	30.00	219.58	93.92	0.00	125.66	125.66	LT
	Oct 14 2009	Aug 30 2016	116.00	849.03	376.13	0.00	472.90	472.90	LT
NUCOR CORPORATION CMN	Feb 05 2016	Sep 02 2016	16.00	801.05	649.48	0.00	151.57	151.57	ST
	Mar 03 2016	Sep 02 2016	17.00	851.11	730.55	0.00	120.56	120.56	ST
	Apr 18 2016	Sep 02 2016	26.00	1,301.70	1,284.60	0.00	17.10	17.10	ST
	Jun 16 2016	Sep 02 2016	22.00	1,101.44	1,106.69	0.00	(5.25)	(5.25)	ST
VOYA FINANCIAL INC CMN	Jun 09 2016	Sep 02 2016	84.00	2,413.73	2,601.88	0.00	(188.15)	(188.15)	ST
ANADARKO PETROLEUM CORP CMN	Feb 18 2016	Sep 06 2016	23.00	1,309.45	875.51	0.00	433.94	433.94	ST
SYMANTEC CORP CMN	Nov 05 2015	Sep 06 2016	31.00	768.52	643.58	0.00	124.94	124.94	ST
	Nov 20 2015	Sep 06 2016	6.00	148.75	119.73	0.00	29.02	29.02	ST
ANADARKO PETROLEUM CORP CMN	Feb 18 2016	Sep 07 2016	16.00	926.57	609.05	0.00	317.52	317.52	ST
INGERSOLL-RAND PLC CMN	Aug 24 2015	Sep 09 2016	45.00	2,844.12	2,552.71	0.00	291.41	291.41	LT
	Sep 25 2015	Sep 09 2016	9.00	568.82	472.72	0.00	96.10	96.10	ST
COMERICA INCORPORATED CMN	Mar 29 2016	Sep 12 2016	45.00	2,082.19	1,694.11	0.00	388.08	388.08	ST





Statement Detail

MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
XILINX INCORPORATED CMN	Apr 28 2016	51.00	2,662.48	2,190.67	0.00	471.81	471.81	ST
ZIMMER BIOMET HOLDINGS INC	Jun 14 2016	8.00	1,012.71	923.80	0.00	88.91	88.91	ST
INTERSIL CORP CMN CLASS A	Mar 07 2016	104.00	2,262.03	1,403.75	0.00	858.28	858.28	ST
LIBERTY INTERACTIVE CORP QVC GRP	Apr 12 2016	94.00	1,778.17	2,413.92	0.00	(635.75)	(635.75)	ST
INTERACTIVE CMN CLASS A	Apr 22 2016	43.00	813.42	1,159.46	0.00	(346.04)	(346.04)	ST
	Aug 09 2016	46.00	870.17	988.62	0.00	(118.45)	(118.45)	ST
AXALTA COATING SYSTEMS LTD CMN	Nov 12 2014	55.00	1,499.25	1,120.95	0.00	378.30	378.30	LT
	Jan 29 2016	43.00	1,172.14	1,001.96	0.00	170.18	170.18	ST
CMS ENERGY CORPORATION CMN	May 11 2016	72.00	3,034.07	2,999.44	0.00	34.63	34.63	ST
TRACTOR SUPPLY CO CMN	Aug 26 2016	30.00	2,030.53	2,531.96	0.00	(501.43)	(501.43)	ST
TRACTOR SUPPLY CO CMN DISALLOWED LOSSES							501.43	
PPL CORPORATION CMN	Feb 03 2016	103.00	3,594.22	3,768.05	0.00	(183.83)	(183.83)	ST
EDGEWELL PERSONAL CARE CMN	Jun 23 2014	4.00	306.29	340.76	0.00	(34.47)	(34.47)	LT
	Dec 02 2014	18.00	1,378.32	1,654.07	0.00	(275.75)	(275.75)	LT
	Mar 12 2015	13.00	995.45	1,214.27	0.00	(218.82)	(218.82)	LT
	Jan 29 2016	19.00	1,454.90	1,382.33	0.00	72.57	72.57	ST
STARWOOD PROPERTY TRUST INC CMN	Jan 28 2014	15.00	347.70	378.06	0.00	(30.36)	(30.36)	LT
	Dec 15 2014	41.00	950.40	958.10	0.00	(7.70)	(7.70)	LT
GULFPORT ENERGY CORP (NEW) CMN	Sep 28 2015	41.00	1,143.87	1,214.59	0.00	(70.72)	(70.72)	ST
	Feb 23 2016	13.00	362.69	337.97	0.00	24.72	24.72	ST
NEWMONT MINING CORPORATION CMN	May 19 2016	91.00	3,614.05	3,031.18	0.00	582.87	582.87	ST
	Aug 01 2016	42.00	1,668.02	1,844.12	0.00	(176.10)	(176.10)	ST
VF CORP CMN	Aug 03 2016	28.00	1,574.60	1,669.39	0.00	(94.79)	(94.79)	ST
VF CORP CMN DISALLOWED LOSSES							40.62	
GULFPORT ENERGY CORP (NEW) CMN	Feb 23 2016	32.00	840.28	831.94	0.00	8.34	8.34	ST
	Mar 10 2016	43.00	1,129.12	1,100.50	0.00	28.62	28.62	ST
VERTEX PHARMACEUTICALS INC CMN	Feb 24 2016	8.00	702.33	676.41	0.00	25.92	25.92	ST
CITIZENS FINANCIAL GROUP INC CMN	Mar 26 2015	69.00	1,680.88	1,671.00	0.00	9.88	9.88	LT
FORTUNE BRANDS HOME & SECURITY CMN	Jul 23 2014	16.00	927.93	626.99	0.00	300.94	300.94	LT
	Mar 16 2015	57.00	3,305.76	2,575.51	0.00	730.25	730.25	LT
LIBERTY MEDIA CORPORATION SERIES C	Jan 21 2015	53.00	1,759.97	1,461.47	0.00	298.50	298.50	LT
LIBERTY SIRIUSXM CMN	Jul 07 2015	31.00	1,029.42	879.77	0.00	149.65	149.65	LT
COMERICA INCORPORATED CMN	Mar 29 2016	24.00	1,157.19	903.53	0.00	253.66	253.66	ST

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MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
ENDURANCE SPECIALTY HLDS LTD CMN	Jun 02 2016	Oct 04 2016	56.00	4,915.10	3,823.96	0.00	1,091.14	1,091.14	ST
	Jun 02 2016	Oct 05 2016	2.00	183.14	136.57	0.00	46.57	46.57	ST
	Jun 14 2016	Oct 05 2016	13.00	1,190.38	858.54	0.00	331.84	331.84	ST
TRACTOR SUPPLY CO CMN	Aug 26 2016	Oct 05 2016	12.00	809.21	1,196.10	0.00	(386.89)	(386.89)	ST
	Aug 26 2016	Oct 05 2016	18.00	1,213.82	1,559.40	0.00	(345.58)	(345.58)	ST
	Aug 26 2016	Oct 05 2016	1.00	67.43	84.40	0.00	(16.97)	(16.97)	ST
	Sep 08 2016	Oct 05 2016	7.00	472.04	489.43	0.00	(17.39)	(17.39)	ST
ENCANA CORPORATION CMN	May 12 2016	Oct 06 2016	158.00	1,706.76	1,067.13	0.00	639.63	639.63	ST
VF CORP CMN	Aug 03 2016	Oct 06 2016	12.00	653.77	769.23	0.00	(114.46)	(114.46)	ST
	Aug 03 2016	Oct 06 2016	15.00	817.21	894.31	0.00	(77.10)	(77.10)	ST
	Aug 19 2016	Oct 06 2016	19.00	1,035.13	1,224.53	0.00	(189.40)	(189.40)	ST
VF CORP CMN DISALLOWED LOSSES							114.46	114.46	
							77.10	77.10	
							189.40	189.40	
VIACOM INC CMN CLASS B	Apr 21 2016	Oct 06 2016	10.00	366.36	386.91	0.00	(20.55)	(20.55)	ST
	Apr 21 2016	Oct 06 2016	26.00	952.52	1,067.66	0.00	(115.14)	(115.14)	ST
MGM RESORTS INTERNATIONAL CMN	Oct 17 2014	Oct 07 2016	22.00	581.45	480.33	0.00	101.12	101.12	LT
	May 28 2015	Oct 07 2016	47.00	1,242.19	946.77	0.00	295.42	295.42	LT
WILLIAMS-SONOMA, INC. CMN	Sep 25 2015	Oct 07 2016	29.00	1,461.54	2,205.13	0.00	(743.59)	(743.59)	LT
	Nov 20 2015	Oct 07 2016	2.00	100.80	129.93	0.00	(29.13)	(29.13)	ST
	Feb 02 2016	Oct 07 2016	2.00	100.80	101.66	0.00	(0.86)	(0.86)	ST
	Jun 20 2016	Oct 07 2016	18.00	907.16	962.38	0.00	(55.22)	(55.22)	ST
MGM RESORTS INTERNATIONAL CMN	May 28 2015	Oct 10 2016	39.00	1,049.74	785.62	0.00	264.12	264.12	LT
RAYMOND JAMES FINANCIAL INC CMN	Apr 09 2015	Oct 10 2016	22.00	1,306.59	1,247.98	0.00	58.61	58.61	LT
INGERSOLL-RAND PLC CMN	Sep 25 2015	Oct 11 2016	19.00	1,237.02	997.96	0.00	239.06	239.06	LT
L-3 COMMUNICATIONS HLDS INC CMN	Mar 30 2016	Oct 12 2016	26.00	3,881.44	3,123.02	0.00	758.42	758.42	ST
CABOT OIL & GAS CORPORATION CMN	Apr 12 2016	Oct 13 2016	94.00	2,101.37	2,216.65	0.00	(115.28)	(115.28)	ST
CABOT OIL & GAS CORPORATION CMN DISALLOWED LOSSES							42.92	42.92	
INGERSOLL-RAND PLC CMN	Jan 06 2016	Oct 13 2016	39.00	2,535.83	2,097.25	0.00	438.58	438.58	ST



Statement Detail
MONTGOMERY FOUNDATION MID CAP VALUE
Realized Gains and Losses (Continued)

Period Ended December 31, 2016

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
CABOT OIL & GAS CORPORATION CMN	Apr 12 2016	Oct 14 2016	30.00	690.37	707.44	0.00	(17.07)	(17.07)	ST
	Apr 12 2016	Oct 14 2016	35.00	805.43	890.82	0.00	(85.39)	(85.39)	ST
EXPEDIA, INC CMN	Feb 12 2016	Oct 18 2016	14.00	1,721.05	1,425.21	0.00	295.84	295.84	ST
COMERICA INCORPORATED CMN	Mar 29 2016	Oct 20 2016	25.00	1,287.32	941.17	0.00	346.15	346.15	ST
EXPEDIA, INC CMN	Feb 12 2016	Oct 24 2016	5.00	640.65	509.01	0.00	131.64	131.64	ST
IAC/INTERACTIVECORP CMN	Sep 23 2015	Oct 24 2016	21.00	1,404.08	1,431.11	0.00	(27.03)	(27.03)	LT
WASTE CONNECTIONS INC CMN	Jun 01 2016	Oct 26 2016	12.00	906.82	787.80	0.00	119.02	119.02	ST
F5 NETWORKS INC CMN	Dec 17 2015	Oct 27 2016	11.00	1,448.95	1,095.44	0.00	353.51	353.51	ST
	Jan 11 2016	Oct 27 2016	17.00	2,239.28	1,591.34	0.00	647.94	647.94	ST
EXPEDIA, INC. CMN	Feb 12 2016	Oct 28 2016	1.00	131.47	101.80	0.00	29.67	29.67	ST
	Feb 18 2016	Oct 28 2016	5.00	657.36	544.96	0.00	112.40	112.40	ST
SEMPRA ENERGY CMN	Aug 22 2011	Oct 28 2016	17.00	1,782.84	839.33	0.00	943.51	943.51	LT
	May 02 2013	Oct 28 2016	5.00	524.37	410.24	0.00	114.13	114.13	LT
BROCADE COMMUNICATIONS SYSTEMS CMN	May 14 2015	Oct 31 2016	84.00	892.95	1,015.89	0.00	(122.94)	(122.94)	LT
	Jul 21 2015	Oct 31 2016	155.00	1,647.71	1,602.73	0.00	44.98	44.98	LT
	Nov 24 2015	Oct 31 2016	70.00	744.13	650.55	0.00	93.58	93.58	ST
CHECK POINT SOFTWARE TECH LTD ORDINARY SHARES	Jul 27 2016	Oct 31 2016	8.00	666.20	631.89	0.00	34.31	34.31	ST
LEVEL 3 COMMUNICATIONS INC CMN	Aug 25 2016	Oct 31 2016	104.00	5,874.65	5,180.77	0.00	693.88	693.88	ST
MACY'S INC CMN	Oct 06 2016	Oct 31 2016	98.00	3,536.36	3,652.93	0.00	(116.57)	(116.57)	ST
SALLY BEAUTY HOLDINGS, INC CMN	Oct 26 2015	Nov 01 2016	70.00	1,796.94	1,614.40	0.00	182.54	182.54	LT
COMERICA INCORPORATED CMN	Mar 29 2016	Nov 03 2016	2.00	101.91	75.29	0.00	26.62	26.62	ST
	May 03 2016	Nov 03 2016	28.00	1,426.75	1,216.03	0.00	210.72	210.72	ST
ORBITAL ATK INC CMN	Aug 25 2016	Nov 03 2016	35.00	2,575.06	2,644.49	0.00	(69.43)	(69.43)	ST
	Oct 19 2016	Nov 03 2016	8.00	588.58	617.13	0.00	(28.55)	(28.55)	ST
SALLY BEAUTY HOLDINGS, INC CMN	Oct 26 2015	Nov 03 2016	21.00	542.08	484.32	0.00	57.76	57.76	LT
SEMPRA ENERGY CMN	May 02 2013	Nov 03 2016	16.00	1,601.70	1,312.76	0.00	288.94	288.94	LT
	Nov 06 2013	Nov 03 2016	1.00	100.10	91.37	0.00	8.73	8.73	LT
SYMANTEC CORP CMN	Nov 05 2015	Nov 03 2016	20.00	504.47	415.21	0.00	89.25	89.25	ST
	Feb 26 2016	Nov 03 2016	1.00	25.22	19.52	0.00	5.70	5.70	ST
SKYWORKS SOLUTIONS INC CMN	Jun 21 2016	Nov 04 2016	38.00	2,856.09	2,524.61	0.00	331.48	331.48	ST
ARTHUR J GALLAGHER & CO CMN	Jan 02 2014	Nov 08 2016	69.00	3,366.13	3,229.00	0.00	137.13	137.13	LT
LINCOLN NATL CORP INC CMN	Dec 26 2013	Nov 08 2016	23.00	1,203.44	1,192.26	0.00	11.18	11.18	LT
SALLY BEAUTY HOLDINGS, INC CMN	Oct 26 2015	Nov 09 2016	9.00	237.04	207.57	0.00	29.47	29.47	LT



MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

								Period Ended December 31, 2016	
Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period	
SALLY BEAUTY HOLDINGS, INC. CMN DISALLOWED LOSSES	Aug 04 2016	Nov 09 2016	19.00	500.41	506.78	0.00	(6.37)	(6.37)	ST
								6.37	
XL GROUP LIMITED CMN	Jul 24 2009	Nov 09 2016	17.00	630.12	231.64	0.00	398.48	398.48	LT
	Dec 30 2009	Nov 09 2016	22.00	815.46	402.60	0.00	412.86	412.86	LT
CENTENE CORPORATION CMN	Mar 29 2016	Nov 10 2016	16.00	889.73	1,018.03	0.00	(128.30)	(128.30)	ST
	Apr 26 2016	Nov 10 2016	9.00	500.47	600.23	0.00	(99.76)	(99.76)	ST
DEVON ENERGY CORPORATION (NEW) CMN	Jul 05 2016	Nov 10 2016	36.00	1,542.40	1,303.53	0.00	238.87	238.87	ST
SEMPRA ENERGY CMN	Nov 06 2013	Nov 10 2016	13.00	1,270.30	1,187.85	0.00	82.45	82.45	LT
XCEL ENERGY INC CMN	Jun 02 2016	Nov 10 2016	61.00	2,355.44	2,519.92	0.00	(164.48)	(164.48)	ST
	Jun 15 2016	Nov 10 2016	57.00	2,200.99	2,439.16	0.00	(238.17)	(238.17)	ST
	Jun 17 2016	Nov 10 2016	17.00	656.43	722.77	0.00	(66.34)	(66.34)	ST
	Jun 27 2016	Nov 10 2016	24.00	926.73	1,039.54	0.00	(112.81)	(112.81)	ST
	Sep 21 2016	Nov 10 2016	60.00	2,316.83	2,505.32	0.00	(188.49)	(188.49)	ST
	Oct 28 2016	Nov 10 2016	23.00	888.12	931.32	0.00	(43.20)	(43.20)	ST
	Nov 03 2016	Nov 10 2016	24.00	926.73	974.21	0.00	(47.48)	(47.48)	ST
D.R. HORTON, INC. CMN	Oct 20 2016	Nov 11 2016	107.00	2,981.10	3,125.17	0.00	(144.07)	(144.07)	ST
MARTIN MARIETTA MATERIALS, INC CMN	Apr 20 2015	Nov 11 2016	6.00	1,353.35	839.79	0.00	513.56	513.56	LT
SIGNATURE BANK CMN	Jul 27 2016	Nov 11 2016	10.00	1,421.80	1,228.42	0.00	193.38	193.38	ST
W R BERKLEY CORPORATION CMN	Jun 29 2015	Nov 11 2016	52.00	3,047.82	2,727.66	0.00	320.16	320.16	LT
CENTENE CORPORATION CMN	Apr 26 2016	Nov 14 2016	19.00	985.33	1,267.16	0.00	(281.83)	(281.83)	ST
	Apr 27 2016	Nov 14 2016	2.00	103.72	131.02	0.00	(27.30)	(27.30)	ST
DELPHI AUTOMOTIVE PLC CMN	Jul 15 2016	Nov 14 2016	39.00	2,601.72	2,618.42	0.00	(16.70)	(16.70)	ST
CITIZENS FINANCIAL GROUP INC CMN	Mar 26 2015	Nov 15 2016	50.00	1,547.89	1,210.87	0.00	337.02	337.02	LT
	Apr 08 2015	Nov 15 2016	33.00	1,021.61	824.97	0.00	196.64	196.64	LT
HUNTINGTON BANCSHARES INCORPOR CMN	Sep 18 2013	Nov 16 2016	262.00	3,110.94	2,264.72	0.00	846.22	846.22	LT
DDR CORP CMN	May 16 2013	Nov 17 2016	53.00	793.90	962.75	0.00	(168.85)	(168.85)	LT
LAMB WESTON HOLDINGS, INC. CMN	Oct 24 2014	Nov 17 2016	29.00	899.65	691.07	0.00	208.58	208.58	LT
	Dec 09 2014	Nov 17 2016	23.00	713.52	607.21	0.00	106.31	106.31	LT
VORNADO REALTY TRUST CMN	Sep 30 2015	Nov 17 2016	12.00	1,149.82	1,081.38	0.00	68.44	68.44	LT





MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
BROCADE COMMUNICATIONS SYSTEMS CMN	Nov 24 2015	Nov 21 2016	66.00	818.06	613.38	0.00	204.68	204.68	ST
CITIZENS FINANCIAL GROUP INC CMN	Apr 08 2015	Nov 21 2016	40.00	1,271.40	999.96	0.00	271.44	271.44	LT
SIGNATURE BANK CMN	Jul 27 2016	Nov 21 2016	5.00	747.83	614.21	0.00	133.62	133.62	ST
VENTAS, INC CMN	Sep 28 2015	Nov 21 2016	24.00	1,429.67	1,363.92	0.00	65.75	65.75	LT
	Jan 08 2016	Nov 21 2016	47.00	2,799.78	2,662.61	0.00	137.17	137.17	ST
	Feb 05 2016	Nov 21 2016	33.00	1,965.80	1,856.90	0.00	108.90	108.90	ST
CIMAREX ENERGY CO CMN	Feb 25 2016	Nov 22 2016	8.00	1,025.74	670.56	0.00	355.18	355.18	ST
MATTEL, INC CMN	Apr 27 2016	Nov 22 2016	46.00	1,442.72	1,483.86	0.00	(41.14)	(41.14)	ST
	May 16 2016	Nov 22 2016	34.00	1,066.36	1,042.17	0.00	24.19	24.19	ST
PIONEER NATURAL RESOURCES CO CMN	Mar 01 2015	Nov 22 2016	1.00	181.47	150.73	0.00	30.74	30.74	LT
	Mar 05 2015	Nov 22 2016	4.00	725.88	608.06	0.00	117.82	117.82	LT
AUTOZONE, INC CMN	Sep 14 2016	Nov 23 2016	2.00	1,602.83	1,480.44	0.00	122.39	122.39	ST
DEVON ENERGY CORPORATION (NEW) CMN	Jul 05 2016	Nov 29 2016	26.00	1,085.70	941.44	0.00	144.26	144.26	ST
BROCADE COMMUNICATIONS SYSTEMS CMN	Nov 24 2015	Nov 30 2016	59.00	852.76	641.26	0.00	211.50	211.50	LT
	Apr 06 2016	Nov 30 2016	106.00	1,310.03	1,006.53	0.00	303.50	303.50	ST
ENDURANCE SPECIALTY HLDGS LTD CMN	Jun 14 2016	Dec 01 2016	5.00	480.84	330.21	0.00	130.63	130.63	ST
	Sep 16 2016	Dec 01 2016	13.00	1,198.18	841.84	0.00	356.34	356.34	ST
LEVEL 3 COMMUNICATIONS INC CMN	Aug 25 2016	Dec 01 2016	2.00	109.71	99.63	0.00	10.08	10.08	ST
	Sep 22 2016	Dec 01 2016	30.00	1,645.58	1,421.74	0.00	223.84	223.84	ST
MAXIM INTEGRATED PRODUCTS INC CMN	May 13 2015	Dec 01 2016	18.00	685.94	586.57	0.00	99.37	99.37	LT
PENTAIR PLC CMN	Jul 14 2016	Dec 01 2016	67.00	3,991.05	4,267.77	0.00	(276.72)	(276.72)	ST
	Jul 25 2016	Dec 01 2016	9.00	536.12	561.60	0.00	(25.48)	(25.48)	ST
BRIXMOR PROPERTY GROUP CMN	Jun 26 2014	Dec 02 2016	55.00	1,336.07	1,249.75	0.00	86.32	86.32	LT
SCANA CORP CMN	Aug 18 2010	Dec 02 2016	29.00	2,063.85	1,132.31	0.00	931.54	931.54	LT
TEXTRON INC DEL CMN	Nov 08 2013	Dec 05 2016	34.00	1,605.33	1,018.94	0.00	586.39	586.39	LT
MFA FINANCIAL INC CMN	Mar 04 2016	Dec 07 2016	256.00	1,991.25	1,759.57	0.00	231.68	231.68	ST
	Aug 04 2016	Dec 07 2016	260.00	2,022.37	2,008.50	0.00	13.87	13.87	ST
PERRIGO CO PLC CMN	Jan 28 2016	Dec 12 2016	9.00	737.28	1,301.05	0.00	(563.77)	(563.77)	ST
	Feb 05 2016	Dec 12 2016	13.00	1,064.95	1,865.53	0.00	(800.58)	(800.58)	ST
	Feb 22 2016	Dec 12 2016	16.00	1,310.71	1,976.70	0.00	(665.99)	(665.99)	ST
	Feb 23 2016	Dec 12 2016	19.00	1,556.47	2,745.67	0.00	(1,189.20)	(1,189.20)	ST
	Mar 21 2016	Dec 12 2016	8.00	655.36	1,052.40	0.00	(397.04)	(397.04)	ST
	Sep 21 2016	Dec 12 2016	16.00	1,310.71	1,490.80	0.00	(180.09)	(180.09)	ST



MONTGOMERY FOUNDATION MID CAP VALUE

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
CHECK POINT SOFTWARE TECH LTD ORDINARY SHARES	Jul 27 2016	Dec 14 2016	12.00	1,022.40	947.83	0.00	74.57	74.57	ST
FIDELITY NATL INFO SVCS INC CMN	Jul 29 2015	Dec 14 2016	15.00	1,141.44	937.97	0.00	203.47	203.47	LT
	Sep 15 2015	Dec 14 2016	4.00	304.38	275.03	0.00	29.35	29.35	LT
RAYMOND JAMES FINANCIAL INC CMN	Apr 09 2015	Dec 14 2016	7.00	501.51	397.08	0.00	104.43	104.43	LT
	Jun 29 2015	Dec 14 2016	24.00	1,719.48	1,433.46	0.00	286.02	286.02	LT
HUBBELL INCORPORATED CMN	Feb 02 2016	Dec 15 2016	25.00	2,884.23	2,218.08	0.00	666.15	666.15	ST
	Mar 17 2016	Dec 15 2016	9.00	1,038.32	922.72	0.00	115.60	115.60	ST
ENCANA CORPORATION CMN	May 12 2016	Dec 16 2016	184.00	2,247.01	1,242.74	0.00	1,004.27	1,004.27	ST
OLD DOMINION FIGHT LINES INC CMN	Jul 19 2016	Dec 16 2016	17.00	1,485.82	1,103.57	0.00	382.25	382.25	ST
CIMAREX ENERGY CO CMN	Feb 25 2016	Dec 19 2016	18.00	2,474.88	1,508.76	0.00	966.12	966.12	ST
PIONEER NATURAL RESOURCES CO CMN	Mar 01 2015	Dec 19 2016	6.00	1,112.33	904.36	0.00	207.97	207.97	LT
PENTAIR PLC CMN	Jul 25 2016	Dec 27 2016	10.00	589.73	624.00	0.00	(54.27)	(54.27)	ST
	Aug 17 2016	Dec 27 2016	26.00	1,481.30	1,733.62	0.00	(252.32)	(252.32)	ST
	Oct 19 2016	Dec 27 2016	16.00	911.57	945.69	0.00	(34.12)	(34.12)	ST
	Oct 28 2016	Dec 27 2016	19.00	1,082.49	1,047.11	0.00	35.38	35.38	ST
SHORT TERM GAINS				Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	
SHORT TERM LOSSES				242,446.56	208,479.67	0.00	33,966.88	33,966.88	
SHORT TERM DISALLOWED LOSSES				198,267.55	248,552.33	0.00	(50,284.77)	(50,284.77)	
NET SHORT TERM GAINS (LOSSES)				440,714.11	457,032.00	0.00	(16,317.89)	(11,869.69)	
LONG TERM GAINS				131,763.58	100,539.17	0.00	31,224.41	31,224.41	
LONG TERM LOSSES				72,206.38	100,241.25	0.00	(28,034.87)	(28,034.87)	
LONG TERM DISALLOWED LOSSES								541.72	
NET LONG TERM GAINS (LOSSES)				203,969.96	200,780.42	0.00	3,189.54	3,731.26	





MONTGOMERY FOUNDATION ADVISORY #1

Realized Gains and Losses

Period Ended December 31, 2016

YEAR TO DATE GAINS AND LOSSES

This information is for general guidance and should not be used for tax purposes. You should use only your official form 1099's or other tax records for tax reporting. This information is not, and should not be construed as tax, accounting or legal advice. Please consult with your tax advisor regarding the tax consequences of your investment decisions. The cost basis and acquisition dates of securities that you acquired elsewhere and that were subsequently delivered into your Goldman Sachs account were provided by you or a third party and Goldman Sachs makes no representation as to the accuracy of such information.

	Date Acquired or Sold Short	Date Sold or Covered	Quantity	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)	Holding Period
DEUTSCHE BANK AG-LONDON BRANCH LNKD TO MSCI EMERGING MKT CNTNGNT CPN W BUFFER STRUCTURED NOTE DUE 04/21/2016	Jun 18 2014	Apr 21 2016	50,000.00	43,976.27	50,000.00	0.00	(6,023.73)	(6,023.73)	LT
THE GOLDMAN SACHS GROUP, INC. LINKED TO S&P 500 INDEX UPSIDE LEVERED CAPPED W BUFFER STRUCTURED NOTE DUE 05/11/2016	May 06 2014	May 11 2016	150.00	172,819.00	150,000.00	0.00	22,819.00	22,819.00	LT
DEUTSCHE BANK AG-LONDON BRANCH LNKD TO MSCI EAFE/SPX BASKET UPSIDE LEVERED CAPPED W BUFFER STRUCTURED NOTE DUE 05/26/2016	Jul 22 2014	May 26 2016	62,000.00	62,000.00	62,000.00	0.00	0.00	0.00	LT
DEUTSCHE BANK AG-LONDON BRANCH LNKD TO MSCI EAFE CNTNGNT CPN W BUFFER STRUCTURED NOTE DUE 07/27/2016	Jul 22 2014	Jun 15 2016	100,000.00	89,260.60	100,000.00	0.00	(10,739.40)	(10,739.40)	LT
DEUTSCHE BANK AG-LONDON BRANCH LNKD TO MSCI EAFE CNTNGNT CPN W BUFFER STRUCTURED NOTE DUE 06/16/2016	Aug 12 2014	Jun 16 2016	130,000.00	123,043.51	130,000.00	0.00	(6,956.49)	(6,956.49)	LT
DEUTSCHE BANK AG-LONDON BRANCH LNKD TO MSCI EAFE/SPX BASKET UPSIDE LEVERED CAPPED W BUFFER STRUCTURED NOTE DUE 06/27/2016	Jul 22 2014	Jun 27 2016	62,000.00	62,000.00	62,000.00	0.00	0.00	0.00	LT
GS STRATEGIC INCOME FUND INSTITUTIONAL SHARES	Apr 04 2014	Jul 15 2016	14,815.02	140,150.11	157,767.63	0.00	(17,617.52)	(17,617.52)	LT
VANGUARD INDEX FUNDS VANGUARD TOTAL STK MKT ETF	Nov 06 2015	Jul 15 2016	865.00	95,529.46	92,806.89	0.00	2,722.57	2,722.57	ST
DEUTSCHE BANK AG-LONDON BRANCH LNKD TO MSCI EAFE CNTNGNT CPN W BUFFER STRUCTURED NOTE DUE 07/27/2016	Jul 22 2014	Jul 27 2016	100,000.00	93,465.31	100,000.00	0.00	(6,534.69)	(6,534.69)	LT
DEUTSCHE BANK AG-LONDON BRANCH LNKD TO MSCI GERMANY ETF CNTNGNT CPN W BUFFER STRUCTURED NOTE DUE 09/26/2016	Sep 23 2014	Aug 15 2016	200,000.00	214,984.80	200,000.00	0.00	14,984.80	14,984.80	LT
SHORT TERM GAINS				95,529.46	92,806.89	0.00	2,722.57	2,722.57	



MONTGOMERY FOUNDATION ADVISORY #1

Realized Gains and Losses (Continued)

Period Ended December 31, 2016

	Sale Proceeds	Cost Basis	FX Gain (Loss)	Market Gain (Loss)	Total Gain (Loss)
NET SHORT TERM GAINS (LOSSES)	95,529.46	92,806.89	0.00	2,722.57	2,722.57
LONG TERM GAINS	511,803.80	474,000.00	0.00	37,803.80	37,803.80
LONG TERM LOSSES	489,895.80	537,767.63	0.00	(47,871.83)	(47,871.83)
NET LONG TERM GAINS (LOSSES)	1,001,699.60	1,011,767.63	0.00	(10,068.03)	(10,068.03)

