See a Social Security Number? Say Something!
Report Privacy Problems to https://public.resource.org/privacy
Or call the IRS Identity Theft Hotline at 1-800-908-4490

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: TREADWELL, NORA ECCLES CHARITABLE TR

Number and street (or P O box number if mail is not delivered to street address): Wells Fargo Bank N A Trust Tax Dept - 100 N Main St MAC D4001-117 | Room/suite

City or town, state or province, country, and ZIP or foreign postal code: Winston Salem NC 27101

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

A Employer identification number: 94-2566167

B Telephone number (see instructions): (888) 730-4933

C If exemption application is pending, check here ▶ ☐

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

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

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

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

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

I Fair market value of all assets at end of year *(from Part II, col (c), line 16)* ▶ $ 75,116,743

J Accounting method: ☒ Cash ☐ Accrual ☐ Other (specify) *(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) (see instructions))*

			(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1	Contributions, gifts, grants, etc , received (attach schedule)				
	2	Check ▶ ☒ if the foundation is **not** required to attach Sch B				
	3	Interest on savings and temporary cash investments				
	4	Dividends and interest from securities	1,441,658	1,431,540		
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	2,482,861			
	b	Gross sales price for all assets on line 6a 27,128,824				
	7	Capital gain net income (from Part IV, line 2)		2,482,861		
	8	Net short-term capital gain				
	9	Income modifications				
	10a	Gross sales less returns and allowances				
	b	Less Cost of goods sold				
	c	Gross profit or (loss) (attach schedule)				
	11	Other income (attach schedule)				
	12	**Total.** Add lines 1 through 11	3,924,519	3,914,401	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc	233,252	209,927		23,325
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule)				
	b	Accounting fees (attach schedule)	2,461			2,461
	c	Other professional fees (attach schedule)				
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	71,724	13,724		
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)	743	743		
	24	**Total operating and administrative expenses.** Add lines 13 through 23	308,180	224,394	0	25,786
	25	Contributions, gifts, grants paid	4,473,707			4,473,707
	26	**Total expenses and disbursements.** Add lines 24 and 25	4,781,887	224,394	0	4,499,493
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	-857,368			
	b	**Net investment income** (if negative, enter -0-)		3,690,007		
	c	**Adjusted net income** (if negative, enter -0-)			0	

POSTMARK RECEIVED JUN 30 17 JUL 05 17 IRS-OSC SERVICE CENTER

SCANNED JUL 12 2017

For Paperwork Reduction Act Notice, see instructions.

Form **990-PF** (2016)
HTA

652 3

Part II	Balance Sheets — Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)	Beginning of year (a) Book Value	End of year (b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing			
	2 Savings and temporary cash investments	641,458	1,102,469	1,102,469
	3 Accounts receivable ▶			
	Less allowance for doubtful accounts ▶			
	4 Pledges receivable ▶			
	Less allowance for doubtful accounts ▶			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach schedule) ▶			
	Less. allowance for doubtful accounts ▶			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges			
	10a Investments—U S and state government obligations (attach schedule)			
	b Investments—corporate stock (attach schedule)			
	c Investments—corporate bonds (attach schedule)			
	11 Investments—land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	50,656,035	49,336,321	74,014,274
	14 Land, buildings, and equipment basis ▶			
	Less accumulated depreciation (attach schedule) ▶			
	15 Other assets (describe ▶)			
	16 **Total assets** (to be completed by all filers—see the instructions Also, see page 1, item I)	51,297,493	50,438,790	75,116,743
Liabilities	17 Accounts payable and accrued expenses			
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule)			
	22 Other liabilities (describe ▶)			
	23 **Total liabilities** (add lines 17 through 22)	0	0	
Net Assets or Fund Balances	**Foundations that follow SFAS 117, check here ▶ ☐ and complete lines 24 through 26 and lines 30 and 31.**			
	24 Unrestricted			
	25 Temporarily restricted			
	26 Permanently restricted			
	Foundations that do not follow SFAS 117, check here ▶ ☒ and complete lines 27 through 31.			
	27 Capital stock, trust principal, or current funds	51,297,493	50,438,790	
	28 Paid-in or capital surplus, or land, bldg , and equipment fund			
	29 Retained earnings, accumulated income, endowment, or other funds			
	30 **Total net assets or fund balances** (see instructions)	51,297,493	50,438,790	
	31 **Total liabilities and net assets/fund balances** (see instructions)	51,297,493	50,438,790	

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	51,297,493
2	Enter amount from Part I, line 27a	2	-857,368
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	25,149
4	Add lines 1, 2, and 3	4	50,465,274
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	26,484
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	50,438,790

Part IV Capital Gains and Losses for Tax on Investment Income

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

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

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

	(i) 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				
b				
c				
d				
e				

2	Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 / If (loss), enter -0- in Part I, line 7 }	2	2,482,861
3	Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in Part I, line 8	3	0

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

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

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

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

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

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2015	4,406,825	74,963,948	0 058786
2014	4,123,770	74,448,082	0 055391
2013	3,817,518	68,443,631	0 055776
2012	3,792,555	62,804,967	0 060386
2011	3,578,206	63,229,343	0 056591

2	**Total** of line 1, column (d)	2	0 286930
3	Average distribution ratio for the 5-year base period—divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.057386
4	Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	71,120,972
5	Multiply line 4 by line 3	5	4,081,348
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	36,900
7	Add lines 5 and 6	7	4,118,248
8	Enter qualifying distributions from Part XII, line 4	8	4,499,493

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

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

1a	Exempt operating foundations described in section 4940(d)(2), check here ▶ ☐ and enter "N/A" on line 1 Date of ruling or determination letter _____ (attach copy of letter if necessary—see instructions)				
b	Domestic foundations that meet the section 4940(e) requirements in Part V, check here ▶ ☒ and enter 1% of Part I, line 27b			1	36,900
c	All other domestic foundations enter 2% of line 27b Exempt foreign organizations enter 4% of Part I, line 12, col (b)				
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			2	0
3	Add lines 1 and 2			3	36,900
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only Others enter -0-)			4	
5	**Tax based on investment income.** Subtract line 4 from line 3 If zero or less, enter -0-			5	36,900
6	Credits/Payments				
a	2016 estimated tax payments and 2015 overpayment credited to 2016	6a	81,493		
b	Exempt foreign organizations—tax withheld at source	6b			
c	Tax paid with application for extension of time to file (Form 8868)	6c			
d	Backup withholding erroneously withheld	6d			
7	Total credits and payments Add lines 6a through 6d			7	81,493
8	Enter any **penalty** for underpayment of estimated tax Check here ☒ if Form 2220 is attached			8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶			9	0
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶			10	44,593
11	Enter the amount of line 10 to be **Credited to 2017 estimated tax** ▶ 36,900 **Refunded** ▶			11	7,693

Part VII-A Statements Regarding Activities

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

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

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

Website address ▶ N/A

14 The books are in care of ▶ WELLS FARGO BANK N A Telephone no ▶ 888-730-4933

Located at ▶ 100 N Main St MAC D4001-117 Winston Salem NC ZIP+4 ▶ 27101

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

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

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

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

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

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

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

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

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

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

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

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

b If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)? **5b** X

Organizations relying on a current notice regarding disaster assistance check here ▶ ☐

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

If "Yes," attach the statement required by Regulations section 53 4945–5(d)

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** X

If "Yes" to 6b, file Form 8870

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

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **7b** N/A

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

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

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
Wells Fargo Bank, N A 100 N Main St MAC D4001-117 Winston Salem, NC 27	Trustee SEE ATTACHED	233,252		

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

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

Total number of other employees paid over $50,000 ▶ 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 (see instructions). If none, enter "NONE."

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

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

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

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

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See instructions	
3 NONE	
Total. Add lines 1 through 3 ▶	0

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	71,410,827
b	Average of monthly cash balances		1b	793,205
c	Fair market value of all other assets (see instructions)		1c	
d	**Total** (add lines 1a, b, and c)		1d	72,204,032
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e		
2	Acquisition indebtedness applicable to line 1 assets		2	
3	Subtract line 2 from line 1d		3	72,204,032
4	Cash deemed held for charitable activities Enter 1½ % of line 3 (for greater amount, see instructions)		4	1,083,060
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3 Enter here and on Part V, line 4		5	71,120,972
6	**Minimum investment return.** Enter 5% of line 5		6	3,556,049

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	3,556,049
2a	Tax on investment income for 2016 from Part VI, line 5	2a	36,900		
b	Income tax for 2016 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	36,900
3	Distributable amount before adjustments Subtract line 2c from line 1			3	3,519,149
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	3,519,149
6	Deduction from distributable amount (see instructions)			6	
7	**Distributable amount** as adjusted. Subtract line 6 from line 5 Enter here and on Part XIII, line 1			7	3,519,149

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	4,499,493
b	Program-related investments—total from Part IX-B	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3	Amounts set aside for specific charitable projects that satisfy the		
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	**Qualifying distributions.** Add lines 1a through 3b Enter here and on Part V, line 8, and Part XIII, line 4	4	4,499,493
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see instructions)	5	36,900
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	4,462,593

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					3,519,149
2 Undistributed income, if any, as of the end of 2016					
a Enter amount for 2015 only				0	
b Total for prior years 20____, 20____, 20____					
3 Excess distributions carryover, if any, to 2016					
a From 2011	464,121				
b From 2012	695,645				
c From 2013	454,409				
d From 2014	464,835				
e From 2015	707,704				
f **Total** of lines 3a through e		2,786,714			
4 Qualifying distributions for 2016 from Part XII, line 4 ▶ $ 4,499,493					
a Applied to 2015, but not more than line 2a					
b Applied to undistributed income of prior years (Election required—see instructions)					
c Treated as distributions out of corpus (Election required—see instructions)					
d Applied to 2016 distributable amount					3,519,149
e Remaining amount distributed out of corpus		980,344			
5 Excess distributions carryover applied to 2016 *(If an amount appears in column (d), the same amount must be shown in column (a))*					
6 **Enter the net total of each column as indicated below:**					
a Corpus Add lines 3f, 4c, and 4e Subtract line 5		3,767,058			
b Prior years' undistributed income Subtract line 4b from line 2b			0		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed					
d Subtract line 6c from line 6b Taxable amount—see instructions					
e Undistributed income for 2015 Subtract line 4a from line 2a Taxable amount—see instructions				0	
f Undistributed income for 2016 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2017					0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)					
8 Excess distributions carryover from 2011 not applied on line 5 or line 7 (see instructions)		464,121			
9 **Excess distributions carryover to 2017.** Subtract lines 7 and 8 from line 6a		3,302,937			
10 Analysis of line 9					
a Excess from 2012	695,645				
b Excess from 2013	454,409				
c Excess from 2014	464,835				
d Excess from 2015	707,704				
e Excess from 2016	980,344				

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

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

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

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

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

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

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

c Any submission deadlines

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

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a *Paid during the year*				
See Attached Statement				
Total			▶ 3a	4,473,707
b *Approved for future payment*				
NONE				
Total			▶ 3b	0

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated	Unrelated business income		Excluded by section 512, 513, or 514		(e)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	Related or exempt function income (See instructions)
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	1,441,658	
5 Net rental income or (loss) from real estate					
a Debt-financed property					
b Not debt-financed property					
6 Net rental income or (loss) from personal property					
7 Other investment income					
8 Gain or (loss) from sales of assets other than inventory			18	2,482,861	
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		3,924,519	0
13 **Total.** Add line 12, columns (b), (d), and (e)				13	3,924,519

(See worksheet in line 13 instructions to verify calculations)

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

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

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

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

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

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

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

b If "Yes," complete the following schedule

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

Sign Here

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

SVP Wells Fargo Bank N A. | 6/8/2017 | SVP Wells Fargo Bank N A

Signature of officer or trustee | Date | Title

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

Paid Preparer Use Only

Print/Type preparer's name	Preparer's signature	Date	Check ☒ if self-employed	PTIN
JOSEPH J CASTRIANO		6/8/2017		P01251603

Firm's name ▶ PricewaterhouseCoopers, LLP Firm's EIN ▶ 13-4008324

Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219-2777 Phone no 412-355-6000

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

Recipient(s) paid during the year

Name				
NORA ECCLES TREADWELL FOUNDATION				
Street				
1004 A O'REILY AVE				
City	**State**	**Zip Code**	**Foreign Country**	
SAN FRANCISCO	CA	94129		
Relationship	**Foundation Status**			
SUBSIDIARY FOUNDATION	PF			
Purpose of grant/contribution				**Amount**
MEDICAL RESEARCH				4,473,707

Name				
Street				
City	**State**	**Zip Code**	**Foreign Country**	
Relationship	**Foundation Status**			
Purpose of grant/contribution				**Amount**

Name				
Street				
City	**State**	**Zip Code**	**Foreign Country**	
Relationship	**Foundation Status**			
Purpose of grant/contribution				**Amount**

Name				
Street				
City	**State**	**Zip Code**	**Foreign Country**	
Relationship	**Foundation Status**			
Purpose of grant/contribution				**Amount**

Name				
Street				
City	**State**	**Zip Code**	**Foreign Country**	
Relationship	**Foundation Status**			
Purpose of grant/contribution				**Amount**

Name				
Street				
City	**State**	**Zip Code**	**Foreign Country**	
Relationship	**Foundation Status**			
Purpose of grant/contribution				**Amount**

STATEMENT B
TREADWELL, NORA ECCLES CHARITABLE TR
EIN: 59-6122734
TAX YEAR END: 12/31/2016

FORM 990-PF, PART VII-B, LINE 5C

THE following information is provided in accordance with IRC Sec. 4945(h)(3) and Reg. 53.4945-5(d) to demonate that the foundation exercised expenditure responsbility in regard to its grants.

Name and Address of Grantee	Amount of Grant	Date of Grant	Purpose of Grant	Amount Expended by Grantee	To the Grantor's knowledge Grantee Has Diverted a portion of Funds from the Purpose of the Gant	Date of Reports Received from the Grantee	Dates and results of Any Verification by the Grantee's Reports
The Nora Eccels Treadwell Foundation The Thoreau Center 1004 B O'Reilly Ave, Mail box 4 San Francisco, CA 94129	$4,285,888	VARIOUS 2016	Provide grants to various Medical Research groups and universities for the purpose of conducting Medical Research	$ 670,023 00	NO	5/15/2017	5/4/2017
The Nora Eccels Treadwell Foundation The Thoreau Center 1004 B O'Reilly Ave, Mail box 4 San Francisco, CA 94129	$4,403,416	VARIOUS 2015	Provide grants to various Medical Research groups and universities for the purpose of conducting Medical Research	$ 4,403,416 00	NO	5/15/2017	5/4/2017

Supplemental Information:

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

Wells Fargo Bank N.A
100 N Main Street Mac 4001-117
Winston-Salem, NC 27101-3818

The compensation reported in column (c) is calculated based on periodic market values and/or the applicable fee agreement. It is not determined solely on an hourly basis. Corporate Trustee services include, but are not limited to, administrative services such as fiduciary accounting, custody of assets, complying with tax filing requirements, complying with distribution provisions, and complying with federal and state laws applicable to private foundations, plus asset management services such as creating asset allocation strategies, investment reporting and reallocating and rebalancing of portfolios as necessary.

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	37,875		Capital Gains/Losses	27,128,824	24,645,963	2,482,861
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1	US TREASURY NOTE 1 750	912828P46	X				2/18/2016	3/2/2016	4,897	4,948				52	1
2	US TREASURY NOTE 1 750	912828P46	X				2/29/2016	3/2/2016	161,597	163,324				1,466	-261
3	US TREASURY NOTE 1 750	912828P46	X				2/17/2016	3/2/2016	14,691	14,817				127	1
4	US TREASURY NOTE 1 625	912828P46	X				3/4/2016	3/4/2016	43,910	43,966				0	-56
5	US TREASURY NOTE 1 625	912828P46	X				2/12/2016	3/8/2016	4,898	4,966				0	-68
6	US TREASURY NOTE 1 625	912828P46	X				2/6/2016	3/8/2016	14,693	14,876				0	-183
7	US TREASURY NOTE 1 625	912828P46	X				2/7/2016	3/8/2016	4,898	4,968				0	-70
8	US TREASURY NOTE 1 625	912828P46	X				3/14/2016	3/17/2016	34,107	34,420				0	-313
9	ANHEUSER-BUSCH INBEV 3	03524BAE6	X				7/13/2016	7/28/2016	86,926	87,210				0	-284
10	APPLE INC	037833100	X				10/8/2012	4/13/2016	55,767	45,675				0	10,092
11	APPLE INC	037833100	X				10/8/2012	6/2/2016	48,563	45,675				0	2,888
12	APPLE INC	037833100	X				10/8/2012	12/5/2016	21,811	18,270				0	3,541
13	APPLE INC 2 250% 2/2	037833BS8	X				2/16/2016	2/17/2016	50,088	49,964				0	124
14	APPLE INC 2 250% 2/2	037833BS8	X				2/16/2016	2/25/2016	81,007	79,943				0	1,064
15	ASSOC BANC-CORP 5 125	045488AC7	X				3/21/2011	2/28/2016	85,000	84,600				0	400
16	B B & T CORP COM	054937107	X				4/10/2007	4/13/2016	20,262	24,446				0	-4,184
17	B B & T CORP COM	054937107	X				4/10/2007	6/2/2016	29,272	32,594				0	-3,322
18	US TREASURY NOTE 1 625	912828P46	X				2/18/2016	3/17/2016	14,617	14,813				196	0
19	B B & T CORP COM	054937107	X				4/10/2007	12/5/2016	9,083	8,149				0	934
20	BP CAPITAL MARKETS 3 21	05565QDG0	X				11/21/2016	11/22/2016	15,030	15,000				0	30
21	BOEING CO	097023105	X				1/28/2008	12/5/2016	152	77				0	75
22	BOSTON SCIENTIFIC CO 3 37	101137AQ0	X				5/7/2015	3/31/2016	20,410	19,873				0	537
23	BRISTOL MYERS SQUIBB CO	110122108	X				4/11/2007	4/13/2016	33,200	13,852				0	19,348
24	BRISTOL MYERS SQUIBB CO	110122108	X				4/11/2007	6/2/2016	36,206	13,852				0	22,354
25	BRISTOL MYERS SQUIBB CO	110122108	X				4/11/2007	12/5/2016	11,089	5,541				0	5,548
26	CF INDUSTRIES INC 6 875%	12527GAA1	X				12/2/2015	10/20/2016	69,225	71,324				0	-2,099
27	CFCRE COMMERCIAL MOR 3	12531WBB7	X				1/22/2016	8/24/2016	44,619	41,199				0	3,420
28	COMM MORTGAGE TRUST 3	12592KBC7	X				9/9/2014	8/24/2016	88,381	82,397				0	5,984
29	COMM MORTGAGE TRUST 3	12592MBK5	X				9/18/2014	6/1/2016	49,043	46,348				0	2,695
30	CNH EQUIPMENT TRUST 1 3	12592WAC2	X				11/18/2015	12/15/2016	7,481	7,443				0	38
31	CNH EQUIPMENT TRUST 1 3	12592WAC2	X				3/16/2016	12/15/2016	5,819	5,803				0	16
32	CVS HEALTH CORP 2 875	126650CU2	X				5/16/2016	5/17/2016	44,640	44,613				0	27
33	US TREASURY NOTE 1 625	912828P46	X				3/8/2016	3/17/2016	9,745	9,819				37	-37
34	US TREASURY NOTE 1 625	912828P46	X				3/18/2016	3/18/2016	39,084	39,369				0	-285
35	US TREASURY NOTE 1 625	912828P46	X				3/31/2016	3/31/2016	49,227	49,336				109	0
36	US TREASURY NOTE 1 625	912828P46	X				3/19/2016	3/31/2016	4,923	4,921				0	2
37	US TREASURY NOTE 1 625	912828P46	X				3/8/2016	4/22/2016	24,445	24,547				102	0
38	US TREASURY NOTE 1 625	912828P46	X				2/26/2016	4/22/2016	9,778	9,780				2	0
39	US TREASURY NOTE 1 625	912828P46	X				3/2/2016	4/22/2016	4,889	4,906				17	0
40	US TREASURY NOTE 1 625	912828P46	X				3/19/2016	4/22/2016	24,445	24,605				160	0
41	CVS HEALTH CORP 2 875	126650CU2	X				5/16/2016	5/16/2016	461,991	460,996				0	995
42	US TREASURY NOTE 1 625	912828P46	X				3/18/2016	4/22/2016	14,667	15,027				360	0
43	US TREASURY NOTE 1 625	912828P46	X				4/28/2016	4/28/2016	19,649	19,628				0	21
44	US TREASURY NOTE 1 625	912828P46	X				3/9/2016	5/16/2016	4,938	4,922				0	16
45	US TREASURY NOTE 1 625	912828P46	X				3/15/2016	5/16/2016	24,689	24,627				0	62
46	US TREASURY NOTE 1 625	912828P46	X				3/25/2016	5/16/2016	14,814	15,075				0	-261
47	US TREASURY NOTE 1 625	912828P46	X				3/26/2016	5/16/2016	24,689	24,686				0	3
48	US TREASURY NOTE 1 625	912828P46	X				4/13/2016	5/16/2016	4,938	4,997				0	-59
49	US TREASURY NOTE 1 625	912828P46	X				5/3/2016	5/16/2016	29,627	29,541				0	86
50	US TREASURY NOTE 1 625	912828P46	X				4/6/2016	4/22/2016	4,889	4,981				92	0
51	US TREASURY NOTE 1 375	912828K58	X				3/27/2015	5/24/2016	5,020	5,017				0	3
52	US TREASURY NOTE 1 375	912828K58	X				3/27/2015	5/24/2016	5,020	5,017				0	3
53	US TREASURY NOTE 1 375	912828K58	X				4/12/2015	5/24/2016	10,040	10,013				0	27
54	US TREASURY NOTE 1 375	912828K58	X				4/14/2015	5/24/2016	5,020	4,938				0	82
55	US TREASURY NOTE 1 375	912828K58	X				5/4/2015	5/24/2016	5,020	4,954				0	66
56	US TREASURY NOTE 2 000	912828K74	X				8/7/2015	1/22/2016	9,952	9,958				0	-6
57	US TREASURY NOTE 2 000	912828K74	X				8/28/2015	1/22/2016	4,976	4,987				0	-11
58	US TREASURY NOTE 2 000	912828K74	X				9/29/2015	1/22/2016	19,903	19,842				0	61
59	US TREASURY NOTE 2 000	912828K74	X				9/29/2015	3/4/2016	10,095	9,921				0	174
60	US TREASURY NOTE 2 000	912828K74	X				7/25/2016	10/24/2016	25,571	25,955				0	-384
61	US TREASURY NOTE 1 875	912828M49	X				10/30/2015	1/13/2016	135,406	134,889				0	517
62	US TREASURY NOTE 1 875	912828M49	X				1/14/2016	1/22/2016	5,025	5,007				0	18
63	US TREASURY NOTE 1 875	912828M49	X				1/29/2016	3/21/2016	60,759	60,877				0	-118
64	US TREASURY NOTE 1 875	912828M49	X				1/29/2016	4/22/2016	35,558	35,511				0	47
65	US TREASURY NOTE 1 875	912828M49	X				1/29/2016	7/1/2016	145,753	142,045				0	3,708
66	US TREASURY NOTE 1 875	912828M49	X				1/14/2016	7/1/2016	5,205	5,007				0	198
67	US TREASURY NOTE 2 250	912828M56	X				11/16/2015	1/5/2016	10,005	10,004				0	1
68	US TREASURY NOTE 2 250	912828M56	X				11/16/2015	1/5/2016	20,012	20,007				0	5
69	US TREASURY NOTE 2 250	912828M56	X				11/16/2015	1/5/2016	10,006	9,994				0	12
70	US TREASURY NOTE 2 250	912828M56	X				11/16/2015	1/7/2016	80,531	79,950				0	581
71	US TREASURY NOTE 2 250	912828M56	X				1/8/2016	1/8/2016	50,564	50,438				0	126
72	US TREASURY NOTE 2 250	912828M56	X				1/12/2016	1/12/2016	60,766	60,795				29	0

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	37,875		Capital Gains/Losses	27,128,824	24,645,963	2,482,861
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
73	US TREASURY NOTE 2 250	912828M56	X				2/4/2016	2/4/2016	46 582	46,568				0	14
74	US TREASURY NOTE 2 250	912828M56	X				11/16/2015	2/17/2016	10,432	9,994				0	438
75	US TREASURY NOTE 2 250	912828M56	X				1/8/2016	2/17/2016	15,648	15,138				0	510
76	US TREASURY NOTE 2 250	912828M56	X				1/13/2016	2/17/2016	15,548	15,192				0	456
77	US TREASURY NOTE 2 250	912828M56	X				1/13/2016	2/17/2016	46,944	45,598				0	1,346
78	US TREASURY NOTE 2 250	912828M56	X				2/4/2016	2/17/2016	31,296	31,045				0	251
79	US TREASURY NOTE 2 750	912828MA5	X				11/30/2009	3/22/2016	20,296	20,081				0	215
80	US TREASURY NOTE 2 750	912828MA5	X				12/2/2009	3/22/2016	5,074	4,998				0	76
81	US TREASURY NOTE 2 750	912828MA5	X				12/2/2009	3/31/2016	60,867	59,972				0	895
82	US TREASURY NOTE 2 750	912828MA5	X				3/17/2010	3/31/2016	81,156	78,700				0	2,456
83	US TREASURY NOTE 2 750	912828MA5	X				3/17/2010	4/29/2016	70,919	68,863				0	2,056
84	US TREASURY NOTE 1 750	912828P46	X				2/17/2016	2/22/2016	29,611	29,625				14	0
85	ADOBE SYS INC	00724F101	X				1/15/2013	1/7/2016	250,281	107,212				0	143,069
86	ADOBE SYS INC	00724F101	X				1/15/2013	4/13/2016	28,147	11,487				0	16,660
87	ADOBE SYS INC	00724F101	X				1/15/2013	6/2/2016	29,794	11,487				0	18,307
88	ADOBE SYS INC	00724F101	X				1/15/2013	12/5/2016	10,200	3,829				0	6,371
89	ADVANSIX INC	00773T101	X				2/18/2016	12/5/2016	3,760	2,716				0	1,044
90	AETNA INC 2 800% 6/1	00817YAV0	X				6/2/2016	6/2/2016	30,075	29,956				0	119
91	AIR LEASE CORP 3 750%	00912XAQ7	X				1/7/2015	9/12/2016	62,400	59,573				0	2,827
92	ALLIED WORLD ASSURAN 7 5	01959EAA6	X				11/13/2014	8/1/2016	50,000	55,054				0	-5,054
93	ANADARKO PETROLEUM CO	032511107	X				1/14/2009	5/13/2016	63,199	49,841				0	13,358
94	ANADARKO PETROLEUM 4	032511BM8	X				3/14/2016	3/14/2016	130,573	129,966				0	607
95	ANHEUSER-BUSCH INBEV 3	035242AL0	X				1/13/2016	1/14/2016	49,829	49,810				0	19
96	ANHEUSER-BUSCH INBEV 3	035242AL0	X				1/13/2016	7/13/2016	84,998	79,697				0	5,301
97	US TREASURY NOTE 1 750	912828P46	X				2/9/2016	3/1/2016	19,624	19,947				323	0
98	US TREASURY NOTE 1 750	912828P46	X				2/17/2016	3/1/2016	9,812	9,878				66	0
99	US TREASURY NOTE 1 750	912828P46	X				2/3/2016	3/1/2016	14,718	14,939				221	0
100	US TREASURY NOTE 1 750	912828P46	X				2/4/2016	3/1/2016	4,906	4,989				83	0
101	US TREASURY NOTE 1 750	912828P46	X				2/23/2016	3/2/2016	24,484	24,730				246	0
102	AMAZON COM INC COM	023135106	X				7/13/2007	6/2/2016	72,065	7,440				0	64,625
103	AMAZON COM INC 3 800%	023135AN6	X				12/2/2014	10/31/2016	71,229	64,765				0	6,464
104	AMERICAN AIRLINES IN 3 57	02376UAA3	X				1/12/2016	7/15/2016	159	159				0	0
105	AMERICAN TOWER CORP 3	03027XAB6	X				1/3/2013	10/6/2016	46,593	44,633				0	1,960
106	ANADARKO PETROLEUM CO	032511107	X				1/16/2008	4/13/2016	10,046	11,703				0	-1,657
107	ANADARKO PETROLEUM CO	032511107	X				1/16/2008	5/13/2016	143,655	172,915				0	-29,260
108	ANADARKO PETROLEUM CO	032511107	X				10/10/2008	5/13/2016	82,644	45,849				0	36,795
109	BANK OF AMERICA CORP	060505104	X				3/26/2013	4/13/2016	21,864	19,851				0	2,013
110	BANK OF AMERICA CORP	060505104	X				3/26/2013	6/2/2016	17,711	14,876				0	2,835
111	BANK OF AMERICA CORP	060505104	X				8/24/2011	6/2/2016	8,878	4,081				0	4,797
112	BANK OF AMERICA CORP	060505104	X				8/23/2016	12/5/2016	13,053	9,219				0	3,834
113	BANK OF AMERICA CORP 2 2	06051GFN4	X				4/16/2015	9/7/2016	40,420	39,916				0	504
114	BERKSHIRE HATHAWAY INC	084670702	X				8/3/2012	4/13/2016	28,648	17,064				0	11,584
115	BERKSHIRE HATHAWAY INC	084670702	X				8/3/2012	6/2/2016	28,254	17,064				0	11,190
116	BERKSHIRE HATHAWAY INC	084670702	X				8/3/2012	12/5/2016	15,992	8,532				0	7,460
117	BIOGEN INC	09062X103	X				5/20/2014	6/2/2016	28,914	29,085				0	-171
118	BIOGEN INC 4 050% 9/	09062XAF0	X				9/10/2015	4/28/2016	37,485	34,917				0	2,568
119	BOEING CO	097023105	X				4/11/2007	4/13/2016	26,085	18,091				0	7,994
120	BOEING CO	097023105	X				4/11/2007	6/2/2016	25,299	18,091				0	7,208
121	BOEING CO	097023105	X				4/11/2007	12/5/2016	15,054	8,955				0	6,099
122	US TREASURY NOTE 1 750	912828P46	X				2/17/2016	2/24/2016	44,852	44,438				0	414
123	AT & T INC	00206R102	X				7/19/2006	4/13/2016	19,135	13,754				0	5,381
124	AT & T INC	00206R102	X				7/19/2006	6/2/2016	23,246	16,505				0	6,741
125	AT & T INC	00206R102	X				7/19/2006	12/5/2016	7,730	5,502				0	2,228
126	ABBEY NATL TREASURY 3 0	002799AL8	X				8/20/2013	3/10/2016	51,063	49,890				0	1,173
127	ABBVIE INC 2 300% 5/1	00287YAU3	X				5/9/2016	8/24/2016	55,876	54,904				0	972
128	ACE INA HOLDINGS 3 150%	00440EAS6	X				3/9/2015	1/8/2016	74,814	74,987				0	-173
129	ACTAVIS FUNDING SCS 3 80	00507UAS0	X				10/7/2015	3/16/2016	41,428	39,023				0	2,405
130	ACTAVIS FUNDING SCS 3 80	00507UAS0	X				10/7/2015	7/18/2016	36,961	34,145				0	2,816
131	ALLSTATE CORP	020002101	X				4/13/2007	4/13/2016	20,133	18,468				0	1,665
132	ALLSTATE CORP	020002101	X				4/13/2007	6/2/2016	20,191	18,468				0	1,723
133	ALLSTATE CORP	020002101	X				4/13/2007	12/5/2016	7,025	6,156				0	869
134	ALLY AUTO RECEIVABLE 1 2	02007XAB2	X				3/16/2016	9/15/2016	2,635	2,631				0	4
135	ALLY AUTO RECEIVABLE 1 2	02007XAB2	X				3/16/2016	10/15/2016	4,868	4,861				0	7
136	ALLY AUTO RECEIVABLE 1 2	02007XAB2	X				3/16/2016	11/15/2016	4,491	4,485				0	6
137	ALLY AUTO RECEIVABLE 1 2	02007XAB2	X				3/16/2016	12/15/2016	4,406	4,400				0	6
138	ALPHABET INC CL C	02079K107	X				5/20/2014	4/13/2016	75,015	53,316				0	21,699
139	ALPHABET INC CL C	02079K107	X				5/20/2014	6/2/2016	72,668	53,316				0	19,352
140	AMAZON COM INC COM	023135106	X				7/13/2007	4/13/2016	61,265	7,440				0	53,825
141	US TREASURY NOTE 1 125	912828P87	X				2/22/2016	7/25/2016	10,004	9,947				0	57
142	CVS HEALTH CORP 2 875	126650CU2	X				5/16/2016	6/29/2016	76,822	74,354				0	2,468
143	CALIFORNIA RESOURCES C	13057Q107	X				1/17/2008	4/8/2016	0	0				0	0
144	CALIFORNIA RES CORP	13057Q206	X				1/17/2008	6/10/2016	10	8				0	2

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	37,875		Capital Gains/Losses	27,128,824	24,645,963	2,482,861
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
145	CALIFORNIA RES CORP	13057Q206	X				1/17/2008	8/23/2016	300	301				0	-1
146	CALIFORNIA RES CORP	13057Q206	X				10/10/2008	8/23/2016	109	70				0	39
147	CALIFORNIA RES CORP	13057Q206	X				1/14/2009	8/23/2016	33	26				0	7
148	CATERPILLAR INC	149123101	X				8/3/2012	4/13/2016	23,428	25,567				0	-2,139
149	CATERPILLAR INC	149123101	X				8/3/2012	6/2/2016	21,970	25,567				0	-3,597
150	CATERPILLAR INC	149123101	X				8/3/2012	12/5/2016	9,444	8,522				0	922
151	CELGENE CORP COM	151020104	X				1/7/2016	6/2/2016	10,699	11,276				0	-577
152	CELGENE CORP COM	151020104	X				1/7/2016	12/5/2016	11,635	11,276				0	359
153	CENTERPOINT ENERGY 6 5	15189TAQ0	X				11/3/2015	12/21/2016	64,124	66,311				0	-2,187
154	CERNER CORP COM	156782104	X				3/25/2011	4/13/2016	22,061	10,925				0	11,136
155	CERNER CORP COM	156782104	X				3/25/2011	6/2/2016	27,586	13,656				0	13,930
156	CERNER CORP COM	156782104	X				3/25/2011	12/5/2016	9,669	5,462				0	4,207
157	US TREASURY NOTE 1 625	912828P46	X				4/29/2016	5/16/2016	4,938	4,916				0	22
158	US TREASURY NOTE 1 625	912828P46	X				4/28/2016	5/24/2016	9,772	9,814				0	-42
159	US TREASURY NOTE 1 625	912828P46	X				4/29/2016	5/24/2016	24,431	24,525				0	-94
160	US TREASURY NOTE 1 625	912828P46	X				4/29/2016	5/24/2016	14,658	14,748				0	-90
161	US TREASURY NOTE 1 625	912828P46	X				3/4/2016	5/24/2016	9,772	9,812				0	-40
162	US TREASURY NOTE 1 125	912828P87	X				3/31/2016	4/19/2016	74,634	74,748				114	0
163	US TREASURY NOTE 1 125	912828P87	X				3/26/2016	5/9/2016	54,884	54,820				0	64
164	US TREASURY NOTE 1 125	912828P87	X				3/26/2016	5/26/2016	19,777	19,934				157	0
165	US TREASURY NOTE 1 125	912828P87	X				3/31/2016	5/26/2016	9,889	9,966				78	1
166	US TREASURY NOTE 1 125	912828P87	X				3/31/2016	6/2/2016	44,555	44,849				294	0
167	US TREASURY NOTE 1 125	912828P87	X				2/26/2016	6/2/2016	19,802	19,938				136	0
168	US TREASURY NOTE 1 125	912828P87	X				3/31/2016	6/29/2016	25,149	24,916				0	233
169	US TREASURY NOTE 1 125	912828P87	X				3/2/2016	6/2/2016	9,901	9,968				67	0
170	US TREASURY NOTE 1 125	912828P87	X				3/31/2016	6/2/2016	113,863	114,614				750	-1
171	US TREASURY NOTE 1 125	912828P87	X				4/14/2016	6/29/2016	10,060	9,952				0	108
172	US TREASURY NOTE 1 125	912828P87	X				2/17/2016	6/29/2016	5,030	4,974				0	56
173	US TREASURY NOTE 1 125	912828P87	X				2/17/2016	7/25/2016	15,006	14,921				0	85
174	CHEVRON CORP	166764100	X				11/9/2007	4/13/2016	9,765	8,856				0	909
175	CHEVRON CORP	166764100	X				11/9/2007	6/2/2016	10,006	8,856				0	1,150
176	CHEVRON CORP	166764100	X				8/23/2016	12/5/2016	11,356	10,210				0	1,146
177	CISCO SYSTEMS INC	17275R102	X				9/26/2006	4/13/2016	16,798	13,928				0	2,870
178	CISCO SYSTEMS INC	17275R102	X				9/26/2006	6/2/2016	23,143	18,571				0	4,572
179	CISCO SYSTEMS INC	17275R102	X				9/26/2006	12/5/2016	5,900	4,643				0	1,257
180	CINTAS CORP	172908105	X				12/9/2010	2/18/2016	557,915	189,784				0	368,131
181	CITIGROUP INC	172967424	X				1/7/2014	4/13/2016	26,194	32,424				0	-6,230
182	CITIGROUP INC	172967424	X				1/7/2014	6/2/2016	32,713	37,828				0	-5,115
183	CITIGROUP INC	172967424	X				1/7/2014	12/5/2016	17,142	16,212				0	930
184	CITIGROUP COMMERCIAL 3	17322YAD2	X				10/10/2014	7/27/2016	81,835	77,247				0	4,588
185	CITIGROUP COMMERCIAL 3	17323CAE7	X				1/28/2015	6/7/2016	72,488	72,097				0	391
186	COCA COLA CO	191216100	X				11/12/2007	6/2/2016	17,822	12,097				0	5,725
187	COCA COLA CO	191216100	X				8/23/2016	12/5/2016	8,100	8,771				0	-671
188	REPUBLIC OF COLOMBI 11 7	195325AU9	X				5/26/2016	11/14/2016	44,450	45,622				0	-1,172
189	CONOCOPHILLIPS	20825C104	X				11/9/2007	4/13/2016	8,769	12,878				0	-4,109
190	CONOCOPHILLIPS	20825C104	X				11/9/2007	6/2/2016	13,306	19,318				0	-6,012
191	CONOCOPHILLIPS	20825C104	X				11/9/2007	12/5/2016	4,905	6,439				0	-1,534
192	CONTINENTAL RESOURCE 5	212015AH4	X				5/12/2014	1/15/2016	41,125	74,725				0	-33,600
193	COCA COLA CO	191216100	X				11/12/2007	4/13/2016	18,396	12,097				0	6,299
194	CORP ANDINA DE FOMEN 3 7	219868BP0	X				7/7/2010	1/15/2016	75,000	74,547				0	453
195	COSTCO WHOLESALE CORP	22160K105	X				8/3/2011	4/13/2016	15,120	7,569				0	7,551
196	COSTCO WHOLESALE CORP	22160K105	X				8/3/2011	6/2/2016	29,901	15,137				0	14,764
197	US TREASURY NOTE 1 125	912828P87	X				3/22/2016	7/25/2016	45,018	44,752				0	266
198	US TREASURY NOTE 1 125	912828P87	X				3/22/2016	7/25/2016	25,010	24,862				0	148
199	US TREASURY NOTE 1 125	912828P87	X				8/4/2016	8/4/2016	30,192	30,180				0	12
200	US TREASURY NOTE 1 125	912828P87	X				3/22/2016	8/4/2016	35,224	34,807				0	417
201	US TREASURY NOTE 1 125	912828P87	X				3/2/2016	8/9/2016	390,626	385,902				0	4,724
202	US TREASURY NOTE 1 125	912828P87	X				4/27/2016	8/9/2016	80,128	79,125				0	1,003
203	US TREASURY NOTE 1 125	912828P87	X				5/24/2016	8/9/2016	560,899	553,262				0	7,637
204	US TREASURY NOTE 1 125	912828P87	X				5/31/2016	8/9/2016	70,112	69,232				0	880
205	US TREASURY NOTE 1 125	912828P87	X				6/2/2016	8/9/2016	45,072	44,554				0	518
206	US TREASURY NOTE 1 125	912828P87	X				6/2/2016	8/9/2016	45,072	44,552				0	520
207	US TREASURY NOTE 1 125	912828P87	X				3/22/2016	8/9/2016	55,088	54,697				0	391
208	US TREASURY NOTE 1.000	912828P95	X				4/26/2016	6/15/2016	55,327	54,972				0	355
209	US TREASURY NOTE 2 250	912828QY9	X				2/1/2012	1/12/2016	20,586	21,405				0	-819
210	US TREASURY NOTE 2 250	912828QY9	X				2/1/2012	1/20/2016	25,810	26,756				0	-946
211	US TREASURY NOTE 2 250	912828QY9	X				8/18/2011	1/20/2016	20,648	21,130				0	-482
212	US TREASURY NOTE 2 250	912828QY9	X				8/18/2011	2/4/2016	36,254	36,977				0	-723
213	US TREASURY NOTE 2 250	912828QY9	X				8/18/2011	5/26/2016	97,731	100,366				0	-2,635
214	US TREASURY NOTE 2 250	912828QY9	X				8/18/2011	7/12/2016	56,723	58,107				0	-1,384
215	US TREASURY NOTE 2 250	912828QY9	X				8/18/2011	7/27/2016	46,373	47,542				0	-1,169
216	US TREASURY NOTE 2 250	912828QY9	X				8/31/2011	7/27/2016	103,051	104,934				0	-1,883

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	37,875		Capital Gains/Losses	27,128,824	24,645,963	2,482,861
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
217	US TREASURY NOTE 2 250	912828QY9	X				8/31/2011	8/4/2016	123,731	125,921				0	-2,190
218	US TREASURY NOTE 1 750	912828R36	X				5/17/2016	5/19/2016	44,105	44,494				388	-1
219	US TREASURY NOTE 1 750	912828R36	X				5/19/2016	5/19/2016	73,509	73,477				0	32
220	US TREASURY NOTE 1 750	912828R36	X				5/19/2016	5/19/2016	49,006	48,922				0	84
221	US TREASURY NOTE 1 750	912828R36	X				5/17/2016	5/23/2016	44,146	44,418				272	0
222	US TREASURY NOTE 1 750	912828R36	X				5/23/2016	5/23/2016	4,905	4,903				0	2
223	US TREASURY NOTE 1 750	912828R36	X				5/17/2016	5/25/2016	34,210	34,534				324	0
224	US TREASURY NOTE 1 750	912828R36	X				5/31/2016	5/31/2016	63,741	64,350				609	0
225	US TREASURY NOTE 1 750	912828R36	X				5/16/2016	6/1/2016	34,281	34,569				288	0
226	US TREASURY NOTE 1 750	912828R36	X				5/9/2016	6/1/2016	9,795	9,843				49	1
227	US TREASURY NOTE 1 750	912828R36	X				5/31/2016	6/1/2016	4,897	4,906				9	0
228	US TREASURY NOTE 1 625	912828R36	X				5/25/2016	6/6/2016	4,947	4,931				0	16
229	US TREASURY NOTE 1 625	912828R36	X				5/15/2016	6/6/2016	34,627	34,479				0	148
230	US TREASURY NOTE 1 625	912828R36	X				6/6/2016	6/6/2016	49,467	49,500				33	0
231	US TREASURY NOTE 1 625	912828R36	X				6/6/2016	6/6/2016	44,520	44,550				30	0
232	COSTCO WHOLESALE CORP	22160K105	X				9/8/2016	12/5/2016	15,137	15,439				0	-302
233	DANAHER CORP	235851102	X				8/3/2011	4/13/2016	18,756	9,272				0	9,484
234	DANAHER CORP	235851102	X				8/3/2011	6/2/2016	29,520	13,909				0	15,611
235	DANAHER CORP	235851102	X				8/3/2011	12/5/2016	7,709	3,536				0	4,173
236	DEERE & CO	244199105	X				8/13/2013	4/13/2016	15,518	16,854				0	-1,336
237	DEERE & CO	244199105	X				8/13/2013	6/2/2016	16,622	16,854				0	-232
238	DEERE & CO	244199105	X				8/17/2011	8/23/2016	351,024	300,816				0	50,208
239	DEERE & CO	244199105	X				8/13/2013	8/23/2016	32,119	30,842				0	1,277
240	DELPHI CORP 5 000% 2	247126AH8	X				9/19/2014	9/30/2016	69,982	70,119				0	-137
241	DELTA AIRLINES 2015B 4 250	24737AAA5	X				8/10/2015	1/30/2016	2,516	2,516				0	0
242	DELTA AIRLINES 2015B 4 250	24737AAA5	X				8/10/2015	7/30/2016	2,688	2,688				0	0
243	DEVON ENERGY CORPORA	25179MAV5	X				12/10/2015	5/3/2016	36,495	34,984				0	1,511
244	WALT DISNEY CO	254687106	X				9/27/2006	4/13/2016	29,773	9,262				0	20,511
245	WALT DISNEY CO	254687106	X				9/27/2006	6/2/2016	29,517	9,262				0	20,255
246	WALT DISNEY CO	254687106	X				9/27/2006	12/5/2016	10,013	3,087				0	6,926
247	DU PONT E I DE NEMOURS &	263534109	X				4/10/2007	4/13/2016	19,502	14,028				0	5,474
248	DU PONT E I DE NEMOURS &	263534109	X				4/10/2007	6/2/2016	26,802	18,703				0	8,099
249	DU PONT E I DE NEMOURS &	263534109	X				4/10/2007	12/5/2016	14,586	9,352				0	5,234
250	DUKE ENERGY HOLDING CO	26441C204	X				8/22/2013	4/13/2016	15,879	13,206				0	2,673
251	DUKE ENERGY HOLDING CO	26441C204	X				8/22/2013	6/2/2016	15,692	13,206				0	2,486
252	DUKE ENERGY HOLDING CO	26441C204	X				8/22/2013	12/5/2016	7,352	6,603				0	749
253	EBAY INC	278642103	X				4/20/2011	4/13/2016	7,580	3,736				0	3,844
254	EBAY INC	278642103	X				4/20/2011	5/13/2016	160,307	84,295				0	76,012
255	ECOPETROL SA 5 875%	279158AC3	X				6/8/2016	10/17/2016	32,250	30,484				0	1,766
256	ENSCO PLC 5 200% 3/	29358QAE9	X				3/25/2015	1/21/2016	9,225	15,074				0	-5,849
257	ENSCO PLC 5 200% 3/	29358QAE9	X				3/25/2015	4/15/2016	30,938	45,222				0	-14,284
258	ENTERPRISE PRODUCTS 5 2	29379VAF0	X				12/19/2014	8/25/2016	49,781	49,884				0	-103
259	US TREASURY NOTE 1 625	912828R36	X				5/25/2016	6/6/2016	24,743	24,766				22	-1
260	US TREASURY NOTE 1 625	912828R36	X				5/25/2016	6/6/2016	34,640	34,655				0	-15
261	US TREASURY NOTE 1 625	912828R36	X				6/6/2016	6/6/2016	39,589	39,667				0	-78
262	US TREASURY NOTE 1 625	912828R36	X				6/6/2016	6/6/2016	24,743	24,883				0	-140
263	US TREASURY NOTE 1 625	912828R36	X				6/6/2016	6/6/2016	44,538	44,564				26	0
264	US TREASURY NOTE 1 625	912828R36	X				6/6/2016	6/6/2016	49,486	49,648				0	-162
265	US TREASURY NOTE 1 625	912828R36	X				5/17/2016	6/8/2016	9,929	9,808				0	121
266	US TREASURY NOTE 1 625	912828R36	X				5/31/2016	6/8/2016	4,965	4,904				0	61
267	US TREASURY NOTE 1 625	912828R36	X				6/1/2016	6/8/2016	49,646	49,008				0	638
268	US TREASURY NOTE 1 625	912828R36	X				5/8/2016	6/8/2016	4,965	4,909				0	56
269	US TREASURY NOTE 1 625	912828R36	X				5/23/2016	6/15/2016	20,078	19,578				0	500
270	US TREASURY NOTE 1 625	912828R36	X				5/30/2016	6/15/2016	5,020	4,893				0	127
271	US TREASURY NOTE 1 625	912828R36	X				5/30/2016	6/15/2016	5,020	4,887				0	133
272	US TREASURY NOTE 1 625	912828R36	X				6/20/2016	6/20/2016	44,796	44,803				7	0
273	US TREASURY NOTE 1 625	912828R36	X				6/11/2016	6/23/2016	24,779	24,812				32	-1
274	US TREASURY NOTE 1 625	912828R36	X				6/23/2016	6/23/2016	24,779	24,806				26	-1
275	US TREASURY NOTE 1 625	912828R36	X				6/29/2016	7/12/2016	5,049	5,073				24	0
276	US TREASURY NOTE 1 625	912828R36	X				6/29/2016	7/12/2016	25,246	25,364				118	0
277	US TREASURY NOTE 1 625	912828R36	X				6/29/2016	7/18/2016	25,100	25,362				263	1
278	US TREASURY NOTE 1 625	912828R36	X				6/29/2016	8/2/2016	20,134	20,290				155	-1
279	US TREASURY NOTE 1 625	912828R36	X				7/8/2016	8/2/2016	5,034	5,088				0	-54
280	US TREASURY NOTE 1 625	912828R36	X				6/29/2016	8/2/2016	10,067	10,138				71	0
281	FHLMC MULTIFAMILY ST 1 41	3137BPWF2	X				6/17/2016	8/25/2016	99	99				0	0
282	FHLMC MULTIFAMILY ST 1 41	3137BPWF2	X				6/17/2016	9/25/2016	100	100				0	0
283	US TREASURY NOTE 1 625	912828R36	X				6/6/2016	6/6/2016	24,733	24,750				3	-14
284	US TREASURY NOTE 1 625	912828R36	X				5/8/2016	6/6/2016	4,947	4,909				0	38
285	EXPRESS SCRIPTS HOLD 4 5	30219GAM0	X				2/22/2016	8/1/2016	38,819	34,813				0	4,006
286	EXXON MOBIL CORPORATIO	30231G102	X				3/31/2005	4/13/2016	25,301	17,986				0	7,315
287	EXXON MOBIL CORPORATIO	30231G102	X				3/31/2005	6/2/2016	26,426	17,986				0	8,440
288	EXXON MOBIL CORPORATIO	30231G102	X				3/31/2005	12/5/2016	8,750	5,995				0	2,755

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	37,875		Capital Gains/Losses	27,128,824	24,645,963	2,482,861
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
289	FACEBOOK INC	30303M102	X				1/26/2016	12/5/2016	11,739	9,684				0	2,055
290	FED HOME LN BK 0 875%	3130A8BD4	X				5/26/2016	7/6/2016	105,439	104,747				0	692
291	FED NATL MTG ASSN 1 000	3135G0J53	X				2/19/2016	3/17/2016	139,668	139,670				0	-2
292	FHLMC MULTIFAMILY ST 1 41	3137BPWF2	X				6/17/2016	7/25/2016	109	109				0	0
293	US TREASURY NOTE 1 625	912828R36	X				7/1/2016	9/20/2016	14,908	15,190				0	-282
294	US TREASURY NOTE 1 625	912828R36	X				7/1/2016	9/20/2016	4,969	5,063				0	-94
295	US TREASURY NOTE 1 625	912828R36	X				6/29/2016	9/20/2016	9,939	10,138				0	-199
296	US TREASURY NOTE 1 625	912828R36	X				6/23/2016	9/20/2016	19,877	20,296				0	-419
297	US TREASURY NOTE 1 625	912828R36	X				6/23/2016	9/20/2016	9,939	10,141				0	-202
298	US TREASURY NOTE 1 625	912828R36	X				7/2/2016	9/20/2016	19,877	20,185				0	-308
299	US TREASURY NOTE 1 625	912828R36	X				5/30/2016	10/12/2016	14,790	14,660				0	130
300	US TREASURY NOTE 1 625	912828R36	X				6/23/2016	10/12/2016	19,720	19,845				0	-125
301	US TREASURY NOTE 1 625	912828R36	X				6/23/2016	10/12/2016	24,649	24,806				0	-157
302	US TREASURY NOTE 1 625	912828R36	X				7/14/2016	10/12/2016	44,369	45,366				0	-997
303	US TREASURY NOTE 1 625	912828R36	X				7/2/2016	10/12/2016	4,930	5,046				0	-116
304	FHLMC MULTIFAMILY ST 1 41	3137BPWF2	X				6/17/2016	10/25/2016	110	110				0	0
305	FHLMC MULTIFAMILY ST 1 41	3137BPWF2	X				6/17/2016	11/25/2016	100	100				0	0
306	FHLMC MULTIFAMILY ST 1 41	3137BPWF2	X				6/17/2016	12/25/2016	111	111				0	0
307	FNMA POOL #464382 4 598	31381L2P1	X				5/7/2010	2/25/2016	100	103				0	-3
308	FNMA POOL #464382 4 301	31381L2P1	X				5/7/2010	3/25/2016	125	129				0	-4
309	FNMA POOL #464382 4 598	31381L2P1	X				5/7/2010	4/25/2016	102	104				0	-2
310	FNMA POOL #464382 4 450	31381L2P1	X				5/7/2010	5/25/2016	114	117				0	-3
311	FNMA POOL #464382 4 598	31381L2P1	X				5/7/2010	6/25/2016	103	106				0	-3
312	FNMA POOL #464382 4 450	31381L2P1	X				5/7/2010	7/25/2016	115	118				0	-3
313	FNMA POOL #464382 4 598	31381L2P1	X				5/7/2010	8/25/2016	104	107				0	-3
314	FNMA POOL #464382 4 598	31381L2P1	X				5/7/2010	9/25/2016	104	107				0	-3
315	FNMA POOL #464382 4 450	31381L2P1	X				5/7/2010	10/25/2016	117	120				0	-3
316	FNMA POOL #464382 4 598	31381L2P1	X				5/7/2010	11/25/2016	106	108				0	-2
317	FNMA POOL #464382 4 450	31381L2P1	X				5/7/2010	12/25/2016	118	121				0	-3
318	VR FED NATL MTG AS 3 227	31393CX81	X				11/17/2005	1/25/2016	1,201	1,219				0	-18
319	VR FED NATL MTG AS 3 305	31393CX81	X				11/17/2005	2/25/2016	546	554				0	-8
320	VR FED NATL MTG AS 3 3110	31393CX81	X				11/17/2005	3/25/2016	380	386				0	-6
321	VR FED NATL MTG AS 3 3139	31393CX81	X				11/17/2005	4/25/2016	359	364				0	-5
322	VR FED NATL MTG AS 3 3545	31393CX81	X				11/17/2005	5/25/2016	998	1,012				0	-14
323	VR FED NATL MTG AS 3 365	31393CX81	X				11/17/2005	6/25/2016	373	378				0	-5
324	VR FED NATL MTG AS 3 3687	31393CX81	X				11/17/2005	7/25/2016	956	970				0	-14
325	VR FED NATL MTG AS 3 4428	31393CX81	X				11/17/2005	8/25/2016	219	222				0	-3
326	VR FED NATL MTG AS 3 4480	31393CX81	X				11/17/2005	9/25/2016	1,337	1,356				0	-19
327	US TREASURY NOTE 1 125	912828S76	X				7/26/2016	10/31/2016	39,662	39,984				0	-322
328	US TREASURY NOTE 1 125	912828S76	X				7/25/2016	10/31/2016	29,747	30,071				0	-324
329	US TREASURY NOTE 1 125	912828S76	X				9/12/2016	10/31/2016	29,747	29,873				0	-126
330	US TREASURY NOTE 1 125	912828S76	X				7/30/2016	10/31/2016	34,705	34,941				0	-236
331	US TREASURY NOTE 1 125	912828S76	X				10/14/2016	10/31/2016	659,389	659,805				0	-416
332	US TREASURY NOTE 1 250	912828S92	X				8/9/2016	9/15/2016	78,731	79,225				494	0
333	US TREASURY NOTE 1 375	912828SH4	X				2/29/2012	1/6/2016	55,052	54,895				0	157
334	US TREASURY NOTE 1 375	912828SH4	X				5/30/2014	1/6/2016	35,033	34,852				0	181
335	US TREASURY NOTE 1 375	912828SH4	X				5/30/2014	2/19/2016	136,730	134,431				0	2,299
336	US TREASURY NOTE 1 375	912828SH4	X				3/30/2012	3/8/2016	95,965	94,058				0	1,907
337	US TREASURY NOTE 1 375	912828SH4	X				1/31/2014	3/8/2016	207,082	203,351				0	3,731
338	US TREASURY NOTE 1 375	912828SH4	X				2/6/2014	3/8/2016	328,301	322,145				0	6,156
339	US TREASURY NOTE 1 375	912828SH4	X				5/30/2014	3/8/2016	55,559	54,768				0	791
340	US TREASURY NOTE 0 625	912828SY7	X				6/10/2015	3/16/2016	64,843	64,871				0	-28
341	US TREASURY NOTE 0 625	912828SY7	X				6/10/2015	3/16/2016	29,926	29,940				0	-14
342	US TREASURY NOTE 0 625	912828SY7	X				6/10/2015	3/16/2016	44,889	44,910				0	-21
343	US TREASURY NOTE 0 625	912828SY7	X				6/10/2015	3/17/2016	114,834	114,771				0	63
344	US TREASURY NOTE 0 625	912828SY7	X				6/10/2015	3/24/2016	24,964	24,950				0	14
345	US TREASURY NOTE 0 625	912828SY7	X				6/10/2015	5/31/2016	69,921	69,861				0	60
346	US TREASURY NOTE 0 625	912828SY7	X				6/10/2015	6/2/2016	69,918	69,861				0	57
347	US TREASURY NOTE 0 625	912828SY7	X				6/10/2015	6/7/2016	54,987	54,890				0	97
348	US TREASURY NOTE 0 625	912828SY7	X				6/10/2015	6/10/2016	99,984	99,801				0	183
349	US TREASURY NOTE 0 625	912828SY7	X				6/10/2015	6/20/2016	20,005	19,960				0	45
350	US TREASURY NOTE 0 625	912828SY7	X				6/10/2015	7/22/2016	150,047	149,701				0	346
351	VR FED NATL MTG AS 3 8120	31393E6M6	X				12/7/2007	11/25/2016	218	220				0	-2
352	VR FED NATL MTG AS 3 8147	31393E6M6	X				12/7/2007	12/25/2016	448	452				0	-4
353	VR FED NATL MTG AS 2 3439	31394VQB9	X				5/5/2008	1/25/2016	770	759				0	11
354	VR FED NATL MTG AS 2 448	31394VQB9	X				5/5/2008	2/25/2016	234	230				0	4
355	VR FED NATL MTG AS 2 4484	31394VQB9	X				5/5/2008	3/25/2016	234	231				0	3
356	VR FED NATL MTG AS 2 4488	31394VQB9	X				5/5/2008	4/25/2016	660	650				0	10
357	US TREASURY NOTE 0 625	912828SY7	X				6/10/2015	4/6/2016	49,984	49,900				0	84
358	VR FED NATL MTG AS 3 5076	31393CX81	X				11/17/2005	10/25/2016	723	734				0	-11
359	VR FED NATL MTG AS 3 5573	31393CX81	X				11/17/2005	11/25/2016	1,356	1,376				0	-20
360	VR FED NATL MTG AS 3 5640	31393CX81	X				11/17/2005	12/25/2016	647	656				0	-9

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	37,875		Capital Gains/Losses	27,128,824	24,645,963	2,482,861
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
361	VR FED NATL MTG AS 3 6534	31393E6M6	X				12/7/2007	1/25/2016	568	574				0	-6
362	VR FED NATL MTG AS 3 6964	31393E6M6	X				12/7/2007	2/25/2016	359	363				0	-4
363	VR FED NATL MTG AS 3 698	31393E6M6	X				12/7/2007	3/25/2016	231	233				0	-2
364	VR FED NATL MTG AS 3 698	31393E6M6	X				12/7/2007	5/25/2016	918	926				0	-8
365	VR FED NATL MTG AS 3 7224	31393E6M6	X				12/7/2007	6/25/2016	231	233				0	-2
366	VR FED NATL MTG AS 3 7248	31393E6M6	X				12/7/2007	7/25/2016	471	475				0	-4
367	VR FED NATL MTG AS 3 7631	31393E6M6	X				12/7/2007	8/25/2016	1,296	1,308				0	-12
368	VR FED NATL MTG AS 3 7398	31393E6M6	X				12/7/2007	9/25/2016	1,027	1,036				0	-9
369	VR FED NATL MTG AS 3 7608	31393E6M6	X				12/7/2007	10/25/2016	222	224				0	-2
370	US TREASURY NOTE 1 625	912828R36	X				7/14/2016	10/12/2016	24,649	25,226				0	-577
371	US TREASURY NOTE 1 625	912828R36	X				7/5/2016	10/12/2016	9,860	10,080				0	-220
372	US TREASURY NOTE 1 625	912828R36	X				7/27/2016	10/12/2016	29,579	30,211				0	-632
373	US TREASURY NOTE 1 625	912828R69	X				6/1/2016	6/23/2016	45,341	44,930				0	411
374	US TREASURY NOTE 1 625	912828R69	X				6/7/2016	6/23/2016	85,644	85,704				0	-60
375	US TREASURY NOTE 1 375	912828S35	X				7/29/2016	11/21/2016	42,989	45,149				720	-1,440
376	US TREASURY NOTE 1 125	912828S76	X				8/9/2016	9/7/2016	39,988	39,997				9	0
377	US TREASURY NOTE 1 125	912828S76	X				8/9/2016	9/22/2016	74,804	74,994				190	0
378	US TREASURY NOTE 1 125	912828S76	X				8/9/2016	10/31/2016	233,017	234,982				0	-1,965
379	US TREASURY NOTE 1 125	912828S76	X				7/11/2016	10/31/2016	9,916	10,019				0	-103
380	VR FED NATL MTG AS 2 4488	31394VQB9	X				5/5/2008	5/25/2016	264	260				0	4
381	VR FED NATL MTG AS 2 4955	31394VQB9	X				5/5/2008	6/25/2016	758	746				0	12
382	VR FED NATL MTG AS 2 5012	31394VQB9	X				5/5/2008	7/25/2016	530	522				0	8
383	VR FED NATL MTG AS 2 5922	31394VQB9	X				5/5/2008	8/25/2016	252	248				0	4
384	VR FED NATL MTG AS 2 5927	31394VQB9	X				5/5/2008	9/25/2016	499	492				0	7
385	VR FED NATL MTG AS 2 5911	31394VQB9	X				5/5/2008	10/25/2016	495	488				0	7
386	VR FED NATL MTG AS 2 6511	31394VQB9	X				5/5/2008	11/25/2016	1,021	1,006				0	15
387	VR FED NATL MTG AS 2 6538	31394VQB9	X				5/5/2008	12/25/2016	217	214				0	3
388	FEDEX CORPORATION	31428X106	X				8/17/2011	4/13/2016	16,673	8,054				0	8,619
389	FEDEX CORPORATION	31428X106	X				8/17/2011	6/2/2016	32,947	16,109				0	16,838
390	FEDEX CORPORATION	31428X106	X				8/17/2011	12/5/2016	19,449	8,054				0	11,395
391	FIDELITY NATIONAL IN 4 500	31620MAQ9	X				10/13/2015	4/13/2016	37,406	35,056				0	2,350
392	FIDELITY NATIONAL IN 4 500	31620MAQ9	X				10/13/2015	4/13/2016	37,406	34,936				0	2,470
393	FORD CREDIT AUTO LEA 0 5	34530LAB7	X				7/22/2014	1/15/2016	9,855	9,854				0	1
394	FORD CREDIT AUTO LEA 0 5	34530LAB7	X				7/22/2014	2/15/2016	10,837	10,836				0	1
395	FORD CREDIT AUTO LEA 0 5	34530LAB7	X				7/22/2014	3/15/2016	7,139	7,139				0	0
396	FORD CREDIT AUTO LEA 1 0	34530XAB1	X				3/24/2016	6/15/2016	1,696	1,694				0	2
397	FORD CREDIT AUTO LEA 1 0	34530XAB1	X				3/24/2016	7/15/2016	2,295	2,291				0	4
398	FORD CREDIT AUTO LEA 1 0	34530XAB1	X				3/24/2016	8/15/2016	2,291	2,287				0	4
399	FORD CREDIT AUTO LEA 1 0	34530XAB1	X				3/24/2016	9/15/2016	2,492	2,488				0	4
400	FORD CREDIT AUTO LEA 1 0	34530XAB1	X				3/24/2016	10/15/2016	2,587	2,583				0	4
401	FORD CREDIT AUTO LEA 1 0	34530XAB1	X				3/24/2016	11/15/2016	2,581	2,577				0	4
402	FORD CREDIT AUTO LEA 1 0	34530XAB1	X				3/24/2016	12/15/2016	2,698	2,694				0	4
403	FORTIVE CORP	34959J108	X				8/3/2011	7/21/2016	25	11				0	14
404	FORTIVE CORP	34959J108	X				8/3/2011	12/5/2016	5,383	2,200				0	3,183
405	FREEPORT-MCMORAN INC	35671D857	X				3/21/2012	1/11/2016	28,376	255,991				0	-227,615
406	FREEPORT-MCMORAN INC	35671D857	X				8/3/2012	1/11/2016	13,758	103,922				0	-90,164
407	FREEPORT-MCMORAN INC	35671D857	X				8/13/2013	1/11/2016	9,719	68,819				0	-59,100
408	GATX CORP 2 500% 3	361448AR4	X				10/29/2015	3/22/2016	54,513	54,693				0	-180
409	US TREASURY NOTE 0 625	912828SY7	X				6/10/2015	10/13/2016	110,039	109,781				0	258
410	US TREASURY NOTE 1 125	912828T34	X				10/12/2016	10/14/2016	660,147	659,077				0	1,070
411	US TREASURY NOTE 1 625	912828T91	X				11/1/2016	12/8/2016	33,775	34,912				0	-1,137
412	US TREASURY NOTE 1 750	912828U24	X				11/16/2016	11/21/2016	43,664	44,114				450	0
413	US TREASURY NOTE 1 750	912828U24	X				11/21/2016	11/21/2016	29,109	29,102				0	7
414	US TREASURY NOTE 2 000	912828U24	X				11/16/2016	11/29/2016	43,743	44,104				120	-241
415	US TREASURY NOTE 2 000	912828U24	X				11/21/2016	11/29/2016	14,581	14,551				0	30
416	US TREASURY NOTE 2 000	912828U24	X				11/21/2016	12/8/2016	4,816	4,850				34	0
417	US TREASURY NOTE 2 000	912828U24	X				11/25/2016	12/8/2016	14,449	14,612				163	0
418	US TREASURY NOTE 2 000	912828U24	X				12/8/2016	12/8/2016	43,346	43,474				128	0
419	US TREASURY NOTE 1 000	912828VE7	X				6/13/2013	2/9/2016	10,054	9,942				0	112
420	US TREASURY NOTE 1 000	912828VE7	X				5/31/2013	2/9/2016	15,081	14,923				0	158
421	US TREASURY NOTE 1 625	912828T91	X				11/1/2016	12/8/2016	67,550	69,891				2,341	0
422	WORLD OMNI AUTOMOBIL 1	98161DAD2	X				10/14/2016	11/15/2016	2,685	2,686				0	-1
423	WORLD OMNI AUTOMOBIL 1	98161DAD2	X				6/20/2016	12/15/2016	6,991	6,996				0	-5
424	WORLD OMNI AUTOMOBIL 1	98161DAD2	X				10/14/2016	12/15/2016	2,330	2,331				0	-1
425	XYLEM INC 3 250% 11/	98419MAJ9	X				10/3/2016	10/3/2016	45,362	44,907				0	455
426	ZOETIS INC	98978V103	X				7/3/2013	4/13/2016	28,280	17,637				0	10,643
427	ZOETIS INC	98978V103	X				7/3/2013	6/2/2016	33,602	20,576				0	13,026
428	ZOETIS INC	98978V103	X				7/3/2013	12/5/2016	14,910	8,818				0	6,092
429	ALLERGAN PLC	G0177J108	X				10/2/2013	4/13/2016	44,013	28,800				0	15,213
430	ALLERGAN PLC	G0177J108	X				10/2/2013	6/2/2016	48,951	28,800				0	20,151
431	ALLERGAN PLC	G0177J108	X				10/2/2013	12/5/2016	19,108	14,400				0	4,708
432	ACCENTURE PLC	G1151C101	X				3/23/2010	4/13/2016	22,736	8,485				0	14,251

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	37,875		Capital Gains/Losses	27,128,824	24,645,963	2,482,861
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
433	ACCENTURE PLC	G1151C101	X				3/23/2010	6/2/2016	35,548	12,727				0	22,821
434	ACCENTURE PLC	G1151C101	X				3/23/2010	12/5/2016	11,766	4,242				0	7,524
435	MERCK & CO INC NEW	58933Y105	X				11/12/2007	12/5/2016	6,017	5,636				0	381
436	METLIFE INC 3 600% 11/	59156RBQ0	X				11/9/2015	10/7/2016	84,830	79,994				0	4,836
437	MICROSOFT CORP	594918104	X				1/26/2016	4/13/2016	38,475	36,508				0	1,967
438	MICROSOFT CORP	594918104	X				1/26/2016	6/2/2016	52,216	52,154				0	62
439	MICROSOFT CORP	594918104	X				1/26/2016	12/5/2016	18,036	15,646				0	2,390
440	MICROSOFT CORP 2 400%	594918BR4	X				8/1/2016	8/1/2016	50,052	49,907				0	145
441	MIZUHO FINANCIAL GRO 2 2	60687YAE9	X				9/7/2016	10/11/2016	69,474	70,000				0	-526
442	MONDELEZ INTERNATIONAL	609207105	X				3/26/2013	4/13/2016	21,313	14,980				0	6,333
443	MONDELEZ INTERNATIONAL	609207105	X				3/26/2013	6/2/2016	26,846	17,976				0	8,870
444	MONDELEZ INTERNATIONAL	609207105	X				3/26/2013	12/5/2016	12,279	8,880				0	3,399
445	MONSANTO CO NEW	61166W101	X				8/3/2011	4/13/2016	8,828	7,165				0	1,663
446	MONSANTO CO NEW	61166W101	X				8/3/2011	6/2/2016	22,092	14,329				0	7,763
447	US TREASURY NOTE 1 000	912828VE7	X				8/12/2013	2/18/2016	45,236	44,344				0	892
448	US TREASURY NOTE 1 000	912828VE7	X				8/12/2014	2/18/2016	30,157	29,663				0	494
449	US TREASURY NOTE 1 000	912828VE7	X				6/28/2013	2/18/2016	5,026	4,903				0	123
450	US TREASURY NOTE 1 250	912828WD8	X				2/20/2015	7/28/2016	10,111	9,989				0	122
451	US TREASURY NOTE 1 250	912828WD8	X				10/31/2013	7/28/2016	101,109	99,614				0	1,495
452	US TREASURY NOTE 1 250	912828WD8	X				10/31/2013	8/22/2016	5,050	4,981				0	69
453	US TREASURY NOTE 1 250	912828WD8	X				10/31/2013	8/22/2016	35,350	34,864				0	486
454	US TREASURY NOTE 1 250	912828WD8	X				1/24/2014	8/22/2016	45,450	44,494				0	956
455	US TREASURY NOTE 1 250	912828WD8	X				1/24/2014	10/4/2016	10,079	9,888				0	191
456	US TREASURY NOTE 1 250	912828WD8	X				12/31/2013	10/4/2016	45,355	44,127				0	1,228
457	US TREASURY NOTE 1 250	912828WD8	X				12/31/2013	10/18/2016	10,076	9,806				0	270
458	US TREASURY NOTE 2 125	912828XB1	X				8/10/2015	3/4/2016	56,139	54,536				0	1,603
459	US TREASURY NOTE 2 125	912828XB1	X				2/18/2015	3/4/2016	5,104	4,976				0	128
460	US TREASURY NOTE 2 125	912828XB1	X				6/1/2015	3/4/2016	5,104	4,953				0	151
461	US TREASURY NOTE 2 125	912828XB1	X				6/1/2015	3/8/2016	5,118	4,953				0	165
462	US TREASURY NOTE 2 125	912828XB1	X				7/27/2015	3/8/2016	20,473	19,805				0	668
463	US TREASURY NOTE 2 125	912828XB1	X				6/8/2015	3/21/2016	5,096	4,889				0	207
464	US TREASURY NOTE 2 125	912828XB1	X				8/10/2015	3/21/2016	25,479	24,753				0	726
465	US TREASURY NOTE 1 500	912828XE5	X				3/8/2016	6/17/2016	40,777	40,345				0	432
466	US TREASURY NOTE 1 500	912828XE5	X				3/8/2016	8/9/2016	453,370	448,842				0	4,528
467	US TREASURY NOTE 1 000	912828VE7	X				8/12/2014	2/9/2016	15,081	14,831				0	250
468	GS MORTGAGE SECURITI 1 9	36252AAA4	X				7/27/2016	10/13/2016	1,277	1,293				0	-16
469	US TREASURY NOTE 1 625	912828XM7	X				8/31/2015	2/16/2016	76,403	75,305				0	1,098
470	GS MORTGAGE SECURITI 1 9	36252AAA4	X				7/27/2016	11/11/2016	1,166	1,181				0	-15
471	GS MORTGAGE SECURITI 1 9	36252AAA4	X				7/27/2016	12/12/2016	1,445	1,463				0	-18
472	GENERAL ELECTRIC CO	369604103	X				8/1/1979	4/13/2016	34,051	1,262				0	32,789
473	GENERAL ELECTRIC CO	369604103	X				8/1/1979	6/2/2016	35,939	1,377				0	34,562
474	GENERAL ELECTRIC CO	369604103	X				8/1/1979	12/5/2016	12,424	459				0	11,965
475	GENERAL MOTORS CO	37045V100	X				11/18/2010	4/13/2016	18,379	19,800				0	-1,421
476	GENERAL MOTORS CO	37045V100	X				11/18/2010	6/2/2016	21,119	23,100				0	-1,981
477	GENERAL MOTORS CO	37045V100	X				11/18/2010	12/5/2016	10,488	9,900				0	588
478	GILEAD SCIENCES INC	375558103	X				7/30/2014	4/13/2016	38,820	37,611				0	1,209
479	GILEAD SCIENCES INC	375558103	X				7/30/2014	6/2/2016	34,434	37,611				0	-3,177
480	GILEAD SCIENCES INC	375558103	X				7/30/2014	12/5/2016	14,445	18,806				0	-4,361
481	GILEAD SCIENCES INC 2 550	375558BB8	X				9/9/2015	3/23/2016	81,850	79,856				0	1,994
482	GILEAD SCIENCES INC 2 500	375558BL6	X				9/15/2016	9/20/2016	60,184	59,788				0	396
483	GOLDMAN SACHS GROUP IN	38141G104	X				8/1/2006	4/13/2016	15,841	15,001				0	840
484	GOLDMAN SACHS GROUP IN	38141G104	X				8/1/2006	6/2/2016	15,908	15,001				0	907
485	GOLDMAN SACHS GROUP IN	38141G104	X				8/1/2006	12/5/2016	22,781	15,001				0	7,780
486	GM FINANCIAL AUTOMOB 1 2	36251LAB9	X				5/10/2016	12/20/2016	1,483	1,483				0	0
487	HSBC HOLDINGS PLC 4 250	404280AU3	X				8/10/2015	1/13/2016	65,074	64,467				0	607
488	VR HSBC HOLDINGS PLC 6 8	404280BC2	X				5/24/2016	5/24/2016	65,650	65,000				0	650
489	HALLIBURTON CO	406216101	X				8/3/2011	4/13/2016	15,201	20,902				0	-5,701
490	HALLIBURTON CO	406216101	X				8/3/2011	6/2/2016	16,764	20,902				0	-4,138
491	HALLIBURTON CO	406216101	X				8/3/2011	12/5/2016	10,774	10,451				0	323
492	HALLIBURTON CO 3 375%	406216BH3	X				11/5/2015	5/12/2016	50,500	49,960				0	540
493	HOME DEPOT INC	437076102	X				8/3/2011	4/13/2016	39,991	9,809				0	30,182
494	GS MORTGAGE SECURITI 1 9	36252AAA4	X				7/27/2016	9/12/2016	1,157	1,171				0	-14
495	HOME DEPOT INC	437076102	X				8/3/2011	6/2/2016	52,702	13,079				0	39,623
496	HOME DEPOT INC	437076102	X				8/3/2011	12/5/2016	12,971	3,270				0	9,701
497	HOME DEPOT INC 2 000%	437076BL5	X				2/3/2016	2/3/2016	49,902	49,822				0	80
498	HONEYWELL INTERNATIONA	438516106	X				2/18/2016	4/13/2016	22,884	21,379				0	1,505
499	HONEYWELL INTERNATIONA	438516106	X				2/18/2016	6/2/2016	22,822	21,379				0	1,443
500	HONEYWELL INTERNATIONA	438516106	X				2/18/2016	12/5/2016	11,297	10,633				0	664
501	HYUNDAI AUTO RECEIVA 1 5	44890QAD5	X				6/29/2016	11/15/2016	940	944				0	-4
502	HYUNDAI AUTO RECEIVA 1 5	44890QAD5	X				6/29/2016	12/15/2016	7,815	7,848				0	-33
503	INTEL CORP	458140100	X				9/27/2006	4/13/2016	22,435	14,434				0	8,001
504	INTEL CORP	458140100	X				9/27/2006	6/2/2016	25,259	16,496				0	8,763

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	37,875		Capital Gains/Losses	27,128,824	24,645,963	2,482,861
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
505	INTEL CORP	458140100	X				9/27/2006	12/5/2016	6,866	4,124				0	2,742
506	US TREASURY NOTE 1 625	912828XM7	X				9/15/2015	2/16/2016	10,187	10,048				0	139
507	US TREASURY NOTE 1 625	912828XM7	X				10/5/2015	2/16/2016	5,094	5,070				0	24
508	US TREASURY NOTE 1 625	912828XM7	X				1/15/2016	2/16/2016	30,561	30,292				0	269
509	US TREASURY NOTE 1 625	912828XM7	X				7/20/2015	2/16/2016	25,468	25,093				0	375
510	US TREASURY NOTE 1 625	912828XM7	X				4/13/2016	7/13/2016	61,556	61,205				0	351
511	US TREASURY NOTE 1 625	912828XM7	X				3/31/2016	7/19/2016	25,594	25,492				0	102
512	US TREASURY NOTE 1 625	912828XM7	X				4/13/2016	7/19/2016	40,950	40,803				0	147
513	US TREASURY NOTE 1 625	912828XM7	X				2/17/2016	7/19/2016	10,238	10,162				0	76
514	US TREASURY NOTE 1 625	912828XM7	X				2/17/2016	8/4/2016	5,138	5,081				0	57
515	US TREASURY NOTE 1 625	912828XM7	X				2/17/2016	10/3/2016	45,925	45,731				0	194
516	US TREASURY NOTE 1 625	912828XM7	X				3/23/2016	10/3/2016	76,541	75,835				0	706
517	US TREASURY NOTE 1 625	912828XM7	X				7/20/2015	10/3/2016	5,103	5,019				0	84
518	UNITED TECHNOLOGIES CO	913017109	X				7/27/2006	4/13/2016	20,822	12,487				0	8,335
519	UNITED TECHNOLOGIES CO	913017109	X				7/27/2006	6/2/2016	30,144	18,730				0	11,414
520	UNITED TECHNOLOGIES CO	913017109	X				7/27/2006	12/5/2016	10,743	6,243				0	4,500
521	UNITEDHEALTH GROUP INC	91324P102	X				12/9/2010	4/13/2016	38,464	11,034				0	27,430
522	UNITEDHEALTH GROUP INC	91324P102	X				12/9/2010	6/2/2016	54,368	14,712				0	39,656
523	UNITEDHEALTH GROUP INC	91324P102	X				12/9/2010	12/5/2016	15,740	3,678				0	12,062
524	VERIZON COMMUNICATIONS	92343V104	X				12/9/2010	4/13/2016	15,321	10,066				0	5,255
525	VERIZON COMMUNICATIONS	92343V104	X				12/9/2010	6/2/2016	20,220	13,422				0	6,798
526	VERIZON COMMUNICATIONS	92343V104	X				12/9/2010	12/5/2016	9,948	6,711				0	3,237
527	VERIZON COMMUNICATIO 5	92343VBR4	X				9/11/2013	8/24/2016	41,107	35,813				0	5,294
528	VERIZON COMMUNICATIO 3	92343VCR3	X				10/22/2014	4/1/2016	73,504	69,538				0	3,966
529	VOLKSWAGEN AUTO LEAS 0	92867VAB6	X				2/25/2015	1/20/2016	3,045	3,045				0	0
530	VOLKSWAGEN AUTO LEAS 0	92867VAB6	X				2/25/2015	2/20/2016	3,998	3,998				0	0
531	VOLKSWAGEN AUTO LEAS 0	92867VAB6	X				2/25/2015	3/20/2016	3,145	3,145				0	0
532	VOLKSWAGEN AUTO LEAS 0	92867VAB6	X				2/25/2015	4/20/2016	3,410	3,410				0	0
533	VOLKSWAGEN AUTO LEAS 0	92867VAB6	X				2/25/2015	5/20/2016	4,323	4,323				0	0
534	VOLKSWAGEN AUTO LEAS 0	92867VAB6	X				2/25/2015	6/20/2016	3,656	3,656				0	0
535	VOLKSWAGEN AUTO LEAS 0	92867VAB6	X				2/25/2015	7/20/2016	4,504	4,504				0	0
536	VOLKSWAGEN AUTO LEAS 0	92867VAB6	X				2/25/2015	8/20/2016	4,048	4,048				0	0
537	VOLKSWAGEN AUTO LEAS 0	92867VAB6	X				2/25/2015	9/20/2016	4,523	4,523				0	0
538	VOLKSWAGEN AUTO LEAS 0	92867VAB6	X				2/25/2015	10/20/2016	4,555	4,555				0	0
539	VOLKSWAGEN AUTO LEAS 0	92867VAB6	X				2/25/2015	11/20/2016	4,289	4,289				0	0
540	VOLKSWAGEN AUTO LEAS 0	92867VAB6	X				2/25/2015	12/20/2016	844	844				0	0
541	INTERNATIONAL BUSINESS M	459200101	X				3/19/2008	12/5/2016	15,981	11,705				0	4,276
542	JPMORGAN CHASE & CO	46625H100	X				11/9/2007	4/13/2016	24,559	17,180				0	7,379
543	JPMORGAN CHASE & CO	46625H100	X				11/9/2007	6/2/2016	32,702	21,475				0	11,227
544	JPMORGAN CHASE & CO	46625H100	X				11/9/2007	12/5/2016	16,588	8,590				0	7,998
545	INTERNATIONAL BUSINESS M	459200101	X				3/19/2008	4/13/2016	15,022	11,705				0	3,317
546	INTERNATIONAL BUSINESS M	459200101	X				3/19/2008	6/2/2016	30,615	23,410				0	7,205
547	JPMORGAN CHASE & CO 2 2	46625HKA7	X				1/15/2015	8/3/2016	30,515	30,000				0	515
548	JPMORGAN CHASE & CO 2 5	46625HQJ2	X				2/25/2016	5/31/2016	70,543	69,948				0	595
549	JPMORGAN CHASE & CO 3 2	46625HRS1	X				5/31/2016	11/10/2016	69,850	69,970				0	-120
550	VR JPMBB COMMERCIAL 3 7	46645JAD4	X				11/17/2015	4/29/2016	91,362	87,550				0	3,812
551	JOHNSON & JOHNSON	478160104	X				8/21/2007	4/13/2016	32,825	18,537				0	14,288
552	JOHNSON & JOHNSON	478160104	X				8/21/2007	6/2/2016	34,172	18,537				0	15,635
553	JOHNSON & JOHNSON	478160104	X				8/21/2007	12/5/2016	11,190	6,179				0	5,011
554	KINDER MORGAN INC/DE 3 0	49456BAE1	X				11/24/2014	11/4/2016	35,814	34,929				0	885
555	KOHL'S CORPORATION 4 25	500255AU8	X				7/14/2015	2/4/2016	86,026	89,978				0	-3,952
556	L-3 COMMUNICATIONS 5 20	502413AY3	X				5/15/2015	9/8/2016	5,485	5,482				0	3
557	L-3 COMMUNICATIONS 5 20	502413AY3	X				5/15/2015	9/8/2016	49,373	49,342				0	31
558	LEGG MASON INC 4 750%	524901AV7	X				3/17/2016	7/20/2016	32,377	29,986				0	2,391
559	LENNAR CORPORATION CLA	526057104	X				4/26/2010	4/13/2016	24,223	10,491				0	13,732
560	LENNAR CORPORATION CLA	526057104	X				4/26/2010	6/2/2016	27,447	12,589				0	14,858
561	LENNAR CORPORATION CLA	526057104	X				4/26/2010	12/5/2016	12,723	6,295				0	6,428
562	LINEAR TECHNOLOGY CORP	535678106	X				1/7/2016	4/13/2016	8,962	7,854				0	1,108
563	LINEAR TECHNOLOGY CORP	535678106	X				1/7/2016	6/2/2016	9,446	7,854				0	1,592
564	LINEAR TECHNOLOGY CORP	535678106	X				1/7/2016	12/5/2016	6,155	3,927				0	2,228
565	MANULIFE FINANCIAL 4 150	56501RAC0	X				3/1/2016	6/1/2016	57,956	54,866				0	3,090
566	MARKET VECTORS SEMICON	57060U233	X				1/6/2009	1/7/2016	335,736	164,843				0	170,893
567	LOCKHEED MARTIN CORP 2	539830BF5	X				11/16/2015	4/27/2016	117,723	114,587				0	3,136
568	MARKET VECTORS SEMICON	57060U233	X				1/6/2009	1/26/2016	133,574	66,883				0	66,691
569	MARKET VECTORS SEMICON	57060U233	X				1/7/2009	1/26/2016	198,497	97,311				0	101,186
570	MCDONALDS CORP	580135101	X				3/29/2007	4/13/2016	25,284	8,998				0	16,286
571	MCDONALDS CORP	580135101	X				3/29/2007	6/2/2016	24,201	8,998				0	15,203
572	MCDONALDS CORP	580135101	X				3/29/2007	12/5/2016	11,946	4,499				0	7,447
573	MCDONALD'S CORP 2 100	58013MEW0	X				12/2/2015	4/26/2016	76,427	74,963				0	1,464
574	MCKESSON CORP 3 796	581557BE4	X				10/23/2015	2/22/2016	30,759	30,974				0	-215
575	MERCK & CO INC NEW	58933Y105	X				11/12/2007	4/13/2016	16,612	16,907				0	-295
576	MERCK & CO INC NEW	58933Y105	X				11/12/2007	6/2/2016	22,668	22,543				0	125

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	37,875		Capital Gains/Losses	27,128,824	24,645,963	2,482,861
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
577	VOYA FINANCIAL INC 3 650	929089AB6	X				6/6/2016	6/6/2016	49,871	49,854				0	17
578	VOYA FINANCIAL INC 3 650	929089AB6	X				6/6/2016	6/6/2016	49,854	49,854				0	0
579	VOYA FINANCIAL INC 3 650	929089AB6	X				6/6/2016	6/6/2016	124,844	124,636				0	208
580	VOYA FINANCIAL INC 3 650	929089AB6	X				6/6/2016	6/6/2016	24,948	24,927				0	21
581	VOYA FINANCIAL INC 3 650	929089AB6	X				10/7/2016	12/9/2016	67,826	69,585				0	-1,759
582	WAL MART STORES INC	931142103	X				11/12/2007	4/13/2016	20,690	13,177				0	7,513
583	WAL MART STORES INC	931142103	X				11/12/2007	6/2/2016	21,118	13,177				0	7,941
584	WAL MART STORES INC	931142103	X				11/12/2007	12/5/2016	6,980	4,392				0	2,588
585	WALGREENS BOOTS ALLIAN	931427108	X				12/9/2010	4/13/2016	24,291	10,957				0	13,334
586	WALGREENS BOOTS ALLIAN	931427108	X				12/9/2010	6/2/2016	31,596	14,609				0	16,987
587	WALGREENS BOOTS ALLIAN	931427108	X				12/9/2010	12/5/2016	16,978	7,305				0	9,673
588	WALGREENS BOOTS ALLI 2 6	931427AN8	X				5/26/2016	5/26/2016	75,318	74,958				0	360
589	WORLD OMNI AUTO RECE 1	98160YAB1	X				3/22/2016	5/15/2016	1,190	1,187				0	3
590	WORLD OMNI AUTO RECE 1	98160YAB1	X				3/22/2016	6/15/2016	1,800	1,796				0	4
591	WORLD OMNI AUTO RECE 1	98160YAB1	X				3/22/2016	7/15/2016	1,798	1,794				0	4
592	WORLD OMNI AUTO RECE 1	98160YAB1	X				3/22/2016	8/15/2016	1,676	1,673				0	3
593	WORLD OMNI AUTO RECE 1	98160YAB1	X				3/22/2016	9/15/2016	1,841	1,837				0	4
594	WORLD OMNI AUTO RECE 1	98160YAB1	X				3/22/2016	10/15/2016	1,593	1,590				0	3
595	WORLD OMNI AUTO RECE 1	98160YAB1	X				3/22/2016	11/15/2016	1,386	1,383				0	3
596	WORLD OMNI AUTO RECE 1	98160YAB1	X				3/22/2016	12/15/2016	1,379	1,376				0	3
597	WORLD OMNI AUTOMOBIL 1	98161DAD2	X				6/20/2016	9/15/2016	2,886	2,888				0	-2
598	WORLD OMNI AUTOMOBIL 1	98161DAD2	X				6/20/2016	10/15/2016	8,314	8,320				0	-6
599	WORLD OMNI AUTOMOBIL 1	98161DAD2	X				6/20/2016	11/15/2016	8,056	8,062				0	-6
600	MONSANTO CO NEW	61166W101	X				8/3/2011	12/5/2016	10,422	7,165				0	3,257
601	MORGAN STANLEY	617446448	X				11/2/2009	12/5/2016	8,390	6,484				0	1,906
602	MORGAN STANLEY 3 750	61746BDJ2	X				2/20/2013	6/20/2016	36,868	34,962				0	1,906
603	MORGAN STANLEY 3 750	61746BDJ2	X				2/20/2013	6/20/2016	42,135	39,855				0	2,280
604	MORGAN STANLEY 3 875	61746BDQ6	X				6/20/2016	6/30/2016	75,002	73,627				0	1,375
605	MORGAN STANLEY CAPIT 5	61756UAE1	X				1/9/2014	1/14/2016	51	57				0	-6
606	MORGAN STANLEY CAPIT 5	61756UAE1	X				1/9/2014	2/12/2016	51	57				0	-6
607	MORGAN STANLEY CAPIT 5	61756UAE1	X				1/9/2014	3/14/2016	327	365				0	-38
608	MORGAN STANLEY CAPIT 5	61756UAE1	X				1/9/2014	4/14/2016	53	59				0	-6
609	MORGAN STANLEY CAPIT 5	61756UAE1	X				1/9/2014	5/13/2016	78	87				0	-9
610	MORGAN STANLEY CAPIT 5	61756UAE1	X				1/9/2014	6/14/2016	717	800				0	-83
611	MORGAN STANLEY CAPIT 5	61756UAE1	X				1/9/2014	7/14/2016	75	83				0	-8
612	MORGAN STANLEY CAPIT 5	61756UAE1	X				1/9/2014	8/12/2016	5,431	6,061				0	-630
613	MORGAN STANLEY CAPIT 5	61756UAE1	X				1/9/2014	9/14/2016	53	59				0	-6
614	MOODY'S CORPORATION 4	615369AC9	X				8/7/2013	2/23/2016	43,375	39,772				0	3,603
615	MORGAN STANLEY	617446448	X				11/2/2009	4/13/2016	15,354	19,451				0	-4,097
616	MORGAN STANLEY	617446448	X				11/2/2009	6/2/2016	19,095	22,693				0	-3,598
617	MORGAN STANLEY CAPIT 5	61756UAE1	X				1/9/2014	10/17/2016	59	66				0	-7
618	MORGAN STANLEY CAPIT 5	61756UAE1	X				1/9/2014	11/15/2016	54	61				0	-7
619	MORGAN STANLEY CAPIT 5	61756UAE1	X				1/9/2014	12/14/2016	1,002	1,118				0	-116
620	VR MORGAN STANLEY 6 460	61757LAE0	X				10/30/2015	1/13/2016	123	133				0	-10
621	VR MORGAN STANLEY 6 267	61757LAE0	X				10/30/2015	2/12/2016	124	133				0	-9
622	VR MORGAN STANLEY 11 94	61757LAE0	X				10/30/2015	3/11/2016	3,507	3,784				0	-277
623	VR MORGAN STANLEY 8 131	61757LAE0	X				10/30/2015	4/13/2016	1,643	1,773				0	-130
624	ROYAL CARRIBEAN CRUISE	V7780T103	X				8/17/2011	4/13/2016	32,747	10,167				0	22,580
625	ROYAL CARRIBEAN CRUISE	V7780T103	X				8/17/2011	6/2/2016	30,989	10,167				0	20,822
626	ROYAL CARRIBEAN CRUISE	V7780T103	X				8/17/2011	12/5/2016	16,178	5,083				0	11,095
627	VR MORGAN STANLEY 6 275	61757LAE0	X				10/30/2015	5/13/2016	141	152				0	-11
628	VR MORGAN STANLEY 6 476	61757LAE0	X				10/30/2015	6/13/2016	127	137				0	-10
629	VR MORGAN STANLEY 6 524	61757LAE0	X				10/30/2015	7/13/2016	395	426				0	-31
630	VR MORGAN STANLEY 6 47	61757LAE0	X				10/30/2015	8/12/2016	126	136				0	-10
631	VR MORGAN STANLEY 6 47	61757LAE0	X				10/30/2015	9/13/2016	127	137				0	-10
632	VR MORGAN STANLEY 6 275	61757LAE0	X				10/30/2015	10/14/2016	143	154				0	-11
633	VR MORGAN STANLEY 6 47	61757LAE0	X				10/30/2015	11/11/2016	128	138				0	-10
634	VR MORGAN STANLEY 6 275	61757LAE0	X				10/30/2015	12/13/2016	656	708				0	-52
635	MORGAN STANLEY BAML 3	61765TAF0	X				10/27/2015	4/29/2016	53,186	51,988				0	1,198
636	NEWELL RUBBERMAID IN 4 2	651229AW6	X				3/18/2016	6/8/2016	47,982	44,909				0	3,073
637	NISSAN AUTO LEASE TR 1 47	65478QAB4	X				5/17/2016	12/15/2016	1,416	1,416				0	0
638	NISSAN AUTO LEASE TR 0 73	65490BAB1	X				10/8/2014	1/15/2016	8,721	8,721				0	0
639	NISSAN AUTO LEASE TR 0 73	65490BAB1	X				10/8/2014	2/15/2016	9,140	9,140				0	0
640	NISSAN AUTO LEASE TR 0 73	65490BAB1	X				10/8/2014	3/15/2016	8,603	8,602				0	1
641	NISSAN AUTO LEASE TR 0 73	65490BAB1	X				10/8/2014	4/15/2016	11,232	11,231				0	1
642	NISSAN AUTO LEASE TR 0 73	65490BAB1	X				10/8/2014	5/15/2016	11,035	11,034				0	1
643	NISSAN AUTO LEASE TR 0 73	65490BAB1	X				10/8/2014	6/15/2016	11,154	11,153				0	1
644	NISSAN AUTO LEASE TR 0 73	65490BAB1	X				10/8/2014	7/15/2016	13,564	13,563				0	1
645	NISSAN AUTO LEASE TR 0 73	65490BAB1	X				10/8/2014	8/15/2016	10,361	10,360				0	1
646	NORDSTROM INC	655664100	X				11/11/2014	4/13/2016	10,285	14,336				0	-4,051
647	NORDSTROM INC	655664100	X				11/11/2014	6/2/2016	11,572	21,504				0	-9,932
648	NORDSTROM INC	655664100	X				11/11/2014	12/5/2016	5,707	7,168				0	-1,461

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	37,875		Capital Gains/Losses	27,128,824	24,645,963	2,482,861
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
649	OCCIDENTAL PETE CORP	674599105	X				1/17/2008	4/13/2016	14,424	13,242				0	1,182
650	OCCIDENTAL PETE CORP	674599105	X				5/13/2016	6/2/2016	22,481	22,816				0	-335
651	OCCIDENTAL PETE CORP	674599105	X				5/13/2016	12/5/2016	7,120	7,605				0	-485
652	OMNICOM GROUP INC 3 65	681919BA3	X				10/22/2014	10/31/2016	10,498	9,998				0	500
653	OMNICOM GROUP INC 3 65	681919BA3	X				10/22/2014	10/31/2016	26,245	24,921				0	1,324
654	ORACLE CORPORATION	68389X105	X				8/14/2006	4/13/2016	20,500	7,736				0	12,764
655	ORACLE CORPORATION	68389X105	X				8/14/2006	6/2/2016	19,085	7,736				0	11,349
656	ORACLE CORPORATION	68389X105	X				8/14/2006	12/5/2016	7,790	3,094				0	4,696
657	ORACLE CORP 2 500%	68389XBB0	X				4/28/2015	4/14/2016	86,675	84,701				0	1,974
658	PNC FINANCIAL SERVICES G	693475105	X				11/2/2009	4/13/2016	25,296	15,483				0	9,813
659	PNC FINANCIAL SERVICES G	693475105	X				11/2/2009	6/2/2016	35,847	20,645				0	15,202
660	PNC FINANCIAL SERVICES G	693475105	X				11/2/2009	12/5/2016	11,130	5,161				0	5,969
661	REPUBLIC OF PANAMA 8 87	698299AD6	X				6/23/2016	11/9/2016	21,750	21,750				0	0
662	REPUBLIC OF PANAMA 8 87	698299AD6	X				6/23/2016	11/9/2016	43,650	43,500				0	150
663	PARTNERRE FINANCE 8 87	70212FAA1	X				10/20/2016	11/1/2016	65,271	65,293				0	-22
664	PAYPAL HOLDINGS INC	70450Y103	X				4/20/2011	4/13/2016	11,532	5,777				0	5,755
665	PAYPAL HOLDINGS INC	70450Y103	X				4/20/2011	6/2/2016	11,538	5,777				0	5,761
666	PAYPAL HOLDINGS INC	70450Y103	X				4/20/2011	12/5/2016	7,790	3,852				0	3,938
667	PEPSICO INC	713448108	X				9/8/2016	12/5/2016	10,052	10,692				0	-640
668	PFIZER INC	717081103	X				3/29/2007	4/13/2016	19,312	15,258				0	4,054
669	PFIZER INC	717081103	X				3/29/2007	6/2/2016	24,402	17,801				0	6,601
670	PFIZER INC	717081103	X				3/29/2007	12/5/2016	9,470	7,565				0	1,905
671	PHILLIPS 66	718546104	X				8/3/2012	4/13/2016	25,954	11,859				0	14,095
672	PHILLIPS 66	718546104	X				8/3/2012	6/2/2016	24,269	11,859				0	12,410
673	PHILLIPS 66	718546104	X				8/3/2012	12/5/2016	8,559	3,953				0	4,606
674	US TREASURY NOTE 1 500	9128282A7	X				7/24/2016	10/18/2016	24,439	25,654				1,215	0
675	US TREASURY NOTE 1 500	9128282A7	X				8/29/2016	10/18/2016	19,552	19,940				388	0
676	US TREASURY NOTE 1 500	9128282A7	X				9/5/2016	10/24/2016	43,931	44,877				946	0
677	US TREASURY NOTE 1 500	9128282A7	X				9/24/2016	10/27/2016	4,846	5,029				183	0
678	US TREASURY NOTE 1 500	9128282A7	X				9/24/2016	10/27/2016	9,693	10,056				363	0
679	US TREASURY NOTE 1 500	9128282A7	X				9/5/2016	10/27/2016	19,385	19,945				560	0
680	US TREASURY NOTE 1 500	9128282A7	X				9/7/2016	10/31/2016	4,853	4,945				92	0
681	US TREASURY NOTE 1 500	9128282A7	X				10/1/2016	10/31/2016	4,853	5,011				157	-1
682	US TREASURY NOTE 1 500	9128282A7	X				10/31/2016	10/31/2016	14,559	14,562				2	-1
683	US TREASURY NOTE 1 500	9128282A7	X				8/7/2016	10/31/2016	24,262	25,500				1,238	0
684	US TREASURY NOTE 1 500	9128282A7	X				10/1/2016	10/31/2016	9,705	10,021				316	0
685	US TREASURY NOTE 1 500	9128282A7	X				9/5/2016	11/1/2016	9,711	9,973				262	0
686	US TREASURY NOTE 1 500	9128282A7	X				9/6/2016	11/1/2016	33,988	34,862				125	-749
687	US TREASURY NOTE 1 500	9128282A7	X				11/1/2016	11/1/2016	14,566	14,571				0	-5
688	US TREASURY NOTE 1 500	9128282A7	X				9/12/2016	11/10/2016	14,179	14,870				0	-691
689	US TREASURY NOTE 1 500	9128282A7	X				9/12/2016	11/10/2016	14,179	14,877				0	-698
690	US TREASURY NOTE 1 500	9128282A7	X				8/16/2016	11/10/2016	9,452	10,042				0	-590
691	US TREASURY NOTE 1 500	9128282A7	X				10/7/2016	11/10/2016	4,726	4,956				0	-230
692	US TREASURY NOTE 1 500	9128282A7	X				10/7/2016	11/10/2016	9,452	9,910				0	-458
693	US TREASURY NOTE 1 500	9128282A7	X				9/11/2016	11/16/2016	18,704	19,795				0	-1,091
694	US TREASURY NOTE 1 500	9128282A7	X				8/17/2016	11/16/2016	14,028	14,920				0	-892
695	US TREASURY NOTE 1 500	9128282A7	X				9/6/2016	11/16/2016	9,352	9,879				0	-527
696	US TREASURY NOTE 1 500	9128282A7	X				9/6/2016	11/21/2016	9,256	9,879				0	-623
697	US TREASURY NOTE 1 500	9128282A7	X				9/21/2016	11/21/2016	13,884	14,635				0	-751
698	US TREASURY NOTE 1 500	9128282A7	X				9/18/2016	11/21/2016	18,512	19,653				0	-1,141
699	US TREASURY NOTE 1 500	9128282A7	X				9/15/2016	11/21/2016	4,628	4,851				0	-223
700	US TREASURY NOTE 1 500	9128282A7	X				9/17/2016	11/21/2016	4,628	4,818				0	-190
701	US TREASURY NOTE 1 500	9128282A7	X				10/11/2016	11/21/2016	4,628	4,883				0	-255
702	US TREASURY NOTE 1 500	9128282A7	X				10/11/2016	11/21/2016	9,256	9,768				0	-512
703	US TREASURY NOTE 1 500	9128282A7	X				11/10/2016	11/21/2016	13,884	14,180				0	-296
704	US TREASURY NOTE 1 500	9128282A7	X				9/14/2016	11/21/2016	9,256	9,713				0	-457
705	US TREASURY NOTE 1 000	912828J68	X				3/27/2015	10/13/2016	10,026	10,012				0	14
706	US TREASURY NOTE 1 000	912828J68	X				5/6/2015	10/13/2016	75,193	75,044				0	149
707	US TREASURY NOTE 1 375	912828K58	X				4/29/2015	5/24/2016	376,509	374,019				0	2,490
708	US TREASURY NOTE 1 375	912828K58	X				4/30/2015	5/24/2016	120,483	119,321				0	1,162
709	US TREASURY NOTE 1 375	912828K58	X				5/4/2015	5/24/2016	60,241	59,672				0	569
710	US TREASURY NOTE 1 375	912828K58	X				4/29/2015	5/24/2016	40,161	39,895				0	266
711	US TREASURY NOTE 1 375	912828K58	X				5/7/2015	5/24/2016	30,121	29,748				0	373
712	US TREASURY NOTE 1 375	912828K58	X				6/30/2015	5/24/2016	185,744	183,042				0	2,702
713	US TREASURY NOTE 1 375	912828K58	X				3/10/2015	5/24/2016	30,121	30,376				0	-255
714	US TREASURY NOTE 1 375	912828K58	X				5/7/2015	5/24/2016	25,101	24,847				0	254
715	US TREASURY NOTE 1 375	912828K58	X				3/10/2015	5/24/2016	5,020	5,063				0	-43
716	PLAINS ALL AMER PIPE 4 650	72650RBJ0	X				3/31/2016	11/1/2016	73,737	65,017				0	8,720
717	T ROWE PRICE GROUP INC	74144T108	X				10/2/2007	4/13/2016	15,129	11,828				0	3,301
718	T ROWE PRICE GROUP INC	74144T108	X				10/2/2007	6/2/2016	15,243	11,828				0	3,415
719	T ROWE PRICE GROUP INC	74144T108	X				10/2/2007	12/5/2016	7,547	5,914				0	1,633
720	PROCTER & GAMBLE CO	742718109	X				11/12/2007	4/13/2016	11,964	10,353				0	1,611

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	37,875		Capital Gains/Losses	27,128,824	24,645,963	2,482,861
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
721	PROCTER & GAMBLE CO	742718109	X				8/21/2007	4/13/2016	12,820	9,934				0	2,886
722	PROCTER & GAMBLE CO	742718109	X				8/21/2007	6/2/2016	24,426	19,353				0	5,073
723	PROCTER & GAMBLE CO	742718109	X				8/23/2016	12/5/2016	8,280	8,738				0	-458
724	QUALCOMM INC	747525103	X				4/20/2011	4/13/2016	15,649	16,508				0	-859
725	QUALCOMM INC	747525103	X				4/20/2011	6/2/2016	21,805	22,010				0	-205
726	QUALCOMM INC	747525103	X				4/20/2011	12/5/2016	13,263	11,005				0	2,258
727	QUEST DIAGNOSTICS IN 3 45	74834LAZ3	X				5/23/2016	5/23/2016	54,903	54,848				0	55
728	REPUBLIC SERVICES IN 2 90	760759AR1	X				6/20/2016	6/20/2016	49,987	49,892				0	95
729	ROPER TECHNOLOGIES 3 8	776743AD8	X				12/8/2016	12/8/2016	45,133	44,993				0	140
730	S&P GLOBAL INC 5 900%	78409VAA2	X				1/21/2015	10/20/2016	42,116	43,726				0	-1,610
731	SG COMMERCIAL MORTGA 3	78419CAD6	X				7/1/2016	8/24/2016	114,907	113,299				0	1,608
732	SPDR SERIES TRUST	78464A888	X				4/24/2009	1/25/2016	317,469	147,634				0	169,835
733	SPDR SERIES TRUST	78464A888	X				4/24/2009	2/2/2016	164,503	76,047				0	88,456
734	SCHLUMBERGER LTD	806857108	X				5/27/2008	4/13/2016	6,159	8,092				0	-1,933
735	SCHLUMBERGER LTD	806857108	X				11/9/2007	4/13/2016	9,238	11,535				0	-2,297
736	SCHLUMBERGER LTD	806857108	X				11/9/2007	6/2/2016	15,024	19,225				0	-4,201
737	SCHLUMBERGER LTD	806857108	X				11/9/2007	12/5/2016	8,455	9,613				0	-1,158
738	SHERWIN WILLIAMS CO	824348106	X				1/25/2016	4/13/2016	29,737	24,449				0	5,288
739	SHERWIN WILLIAMS CO	824348106	X				1/25/2016	6/2/2016	29,016	24,449				0	4,567
740	SHERWIN WILLIAMS CO	824348106	X				1/25/2016	12/5/2016	26,566	24,449				0	2,117
741	SIMON PROPERTY GROUP 3	828807CW5	X				1/8/2016	3/31/2016	51,942	49,700				0	2,242
742	SOUTHERN CO 3 250%	842587CV7	X				5/19/2016	5/19/2016	99,545	99,638				0	-93
743	SOUTHERN CO 3 250%	842587CV7	X				5/19/2016	5/19/2016	74,812	74,728				0	84
744	SUMITOMO MITSUI FINL 2 44	86562MAH3	X				10/11/2016	10/11/2016	45,013	45,000				0	13
745	TEVA PHARMACEUTICALS 2	88167AAC5	X				7/18/2016	7/18/2016	60,110	59,901				0	209
746	TYSON FOODS INC 6 600%	902494AN3	X				5/6/2013	4/1/2016	35,000	40,267				0	-5,267
747	TYSON FOODS INC 6 600%	902494AN3	X				5/6/2013	4/1/2016	15,000	17,234				0	-2,234
748	US BANCORP	902973304	X				1/7/2014	4/13/2016	40,951	41,006				0	-55
749	US BANCORP	902973304	X				1/7/2014	6/2/2016	51,402	49,207				0	2,195
750	US BANCORP	902973304	X				1/7/2014	12/5/2016	20,098	16,402				0	3,696
751	UNDER ARMOUR INC 3 250	904311AA5	X				6/8/2016	6/9/2016	24,945	24,894				0	51
752	UNDER ARMOUR INC 3 250	904311AA5	X				6/8/2016	10/25/2016	49,970	49,788				0	182
753	UNION BK CA NA 5 950%	90520GAA4	X				2/5/2015	5/11/2016	90,000	95,288				0	-5,288
754	UNION PACIFIC CORP	907818108	X				5/15/2009	4/13/2016	24,507	7,132				0	17,375
755	UNION PACIFIC CORP	907818108	X				5/15/2009	6/2/2016	33,567	9,509				0	24,058
756	UNION PACIFIC CORP	907818108	X				5/15/2009	12/5/2016	20,570	4,754				0	15,816
757	UNITED AIR 2016-1 AA 3 100%	90931LAA6	X				6/6/2016	6/7/2016	50,000	50,000				0	0
758	UNITED AIR 2014-2 A 3 750%	90932QAA4	X				7/28/2014	1/12/2016	60,450	60,000				0	450
759	UNITED CONTINENTAL HOLD	910047109	X				3/23/2012	4/13/2016	21,918	8,202				0	13,716
760	UNITED CONTINENTAL HOLD	910047109	X				3/23/2012	6/2/2016	22,674	10,252				0	12,422
761	UNITED CONTINENTAL HOLD	910047109	X				3/23/2012	12/5/2016	13,624	4,101				0	9,523
762	US TREASURY NOTE 1 500	9128282A7	X				8/24/2016	9/12/2016	24,617	24,887				270	0
763	US TREASURY NOTE 1 500	9128282A7	X				8/24/2016	9/12/2016	29,541	29,855				314	0
764	US TREASURY NOTE 1 500	9128282A7	X				8/5/2016	10/3/2016	24,712	25,148				437	1
765	US TREASURY NOTE 1 500	9128282A7	X				9/11/2016	10/3/2016	19,770	20,094				324	0
766	US TREASURY NOTE 1 500	9128282A7	X				8/2/2016	10/12/2016	24,356	25,292				936	0
767	US TREASURY NOTE 1 500	9128282A7	X				9/11/2016	10/12/2016	9,743	10,047				304	0
768	US TREASURY NOTE 1 500	9128282A7	X				9/11/2016	10/12/2016	19,485	20,099				614	0
769	US TREASURY NOTE 1 500	9128282A7	X				8/24/2016	10/12/2016	126,654	129,370				2,717	1
770	US TREASURY NOTE 1 500	9128282A7	X				8/24/2016	10/18/2016	24,439	24,879				439	-1

Part I, Line 16b (990-PF) - Accounting Fees

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
		2,461	0	0	2,461
1	TAX PREP FEES	2,461			2,461

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

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		71,724	13,724	0	0
1	Foreign Tax Withheld	13,724	13,724		
2	Estimated Excise Payments	58,000			

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

	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		743	743	0	0
1	INVESTMENT EXPENSE	743	743		

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

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			50,656,035	49,336,321	74,014,274
1				0	
2	US BANCORP DEL NEW		0	596,408	1,242,178
3	WALGREENS BOOTS ALLIANCE INC		0	267,346	605,803
4	ACCENTURE PLC		0	242,067	668,344
5	CHEVRON CORP		0	354,425	473,978
6	MERCK & CO INC NEW		0	344,808	432,753
7	ALLERGAN PLC		0	515,376	751,626
8	PAYPAL HOLDINGS INC		0	120,728	247,437
9	BERSHIRE HATHAWAY INC		0	385,570	736,507
10	ALPHABET INC/CA		0	605,697	1,314,409
11	CONOCOPHILLIPS		0	295,887	275,519
12	BIOGEN IDEC INC		0	407,187	397,012
13	FORTIVE CORP		0	61,234	149,252
14	UNITED CONTINENTAL HOLDINGS, INC.		0	147,140	768,082
15	GENERAL MOTORS CO		0	460,251	485,913
16	CITIGROUP INC		0	479,556	822,689
17	AT & T INC		0	326,818	515,081
18	DUKE ENERGY HOLDING CORP COM		0	328,630	386,315
19	PHILLIPS 66		0	244,745	582,403
20	FACEBOOK INC		0	145,268	172,575
21	MONDELEZ INTERNATIONAL INC		0	277,968	560,863
22	ZOETIS INC		0	360,774	696,158
23	ISHARES MSCI EAFE		0	2,071,030	2,066,734
24	ISHARES TR RUSSELL MIDCAP INDEX FD		0	1,047,161	3,332,162
25	FNMA POOL 464382 4.450% 1/01/20		0	74,244	77,117
26	WELLS FARGO ADV EMG MK E-INS 4146		0	1,816,210	1,584,165
27	WELLS FARGO ADVANTAGE DISC INS 312		0	2,066,502	2,936,477
28	WF ADV INTRINSIC S/C VAL-I 3143		0	3,000,000	3,953,132
29	AMERICAN EUROPACIFIC GRTH CL F2 61		0	2,200,000	2,206,618
30	CITIBANK CREDIT CARD 2 150% 7/15/21		0	91,069	90,706
31	DISCOVER CARD EXECUT 2.120% 12/15/2		0	96,083	95,637
32	COMM MORTGAGE TRUST 2.965% 8/10/47		0	108,938	107,334
33	WORLD OMNI AUTOMOBIL 1 160% 9/15/17		0	25,017	25,003
34	COMM MORTGAGE TRUST 3 590% 11/10/4		0	51,496	51,689
35	FORD CREDIT AUTO OWN 1 560% 2/15/20		0	109,927	110,131
36	HYUNDAI AUTO RECEIVA 1 370% 7/15/20		0	39,739	39,960
37	CNH EQUIPMENT TRUST 1 300% 4/15/20		0	146,113	146,637
38	CABELA'S MASTER CRED 2 260% 3/15/23		0	76,318	75,104
39	CHASE ISSUANCE TRUST 1.590% 2/18/20		0	80,147	80,228
40	GM FINANCIAL AUTOMOB 1.530% 9/20/18		0	30,096	30,040
41	JOHN DEERE OWNER TRU 1 450% 7/15/2		0	30,013	30,044
42	TOYOTA AUTO RECEIVAB 1 270% 5/15/19		0	45,093	44,999
43	MERCEDES-BENZ AUTO 1 340% 12/16/19		0	119,836	119,962
44	CARMAX AUTO OWNER TR 1.630% 6/15/2		0	69,902	70,182
45	WORLD OMNI AUTO RECE 1.260% 7/15/19		0	12,311	12,330
46	FORD CREDIT AUTO LEA 1 040% 5/15/18		0	18,335	18,360

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

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			50,656,035	49,336,321	74,014,274
47	MERCEDES-BENZ AUTO 1 530% 7/16/18		0	29,934	30,023
48	CARMAX AUTO OWNER TR 1 830% 6/15/2		0	79,544	79,766
49	NISSAN AUTO LEASE TR 1 610% 4/15/21		0	84,984	85,221
50	ALLY AUTO RECEIVABLE 1.470% 4/15/20		0	49,994	50,024
51	BMW VEHICLE LEASE TR 1 510% 6/20/19		0	39,995	39,958
52	GM FINANCIAL AUTOMOB 2 220% 7/20/19		0	74,998	75,072
53	JOHN DEERE OWNER TRU 1 360% 4/15/2		0	45,151	44,882
54	ALLY AUTO RECEIVABLE 1 250% 10/15/18		0	33,553	33,611
55	GM FINANCIAL AUTOMOB 1 490% 10/22/1		0	33,514	33,508
56	NISSAN AUTO LEASE TR 1 470% 8/15/18		0	68,578	68,581
57	HONDA AUTO RECEIVABL 1 130% 9/17/18		0	54,998	55,010
58	CNH EQUIPMENT TRUST 1.310% 10/15/19		0	40,000	40,003
59	CHASE ISSUANCE TRUST 1 370% 6/15/21		0	75,044	74,277
60	HARLEY-DAVIDSON MOTO 1 520% 6/17/1		0	49,999	49,994
61	FHLMC MULTIFAMILY ST 1 418% 5/25/21		0	49,370	48,661
62	WORLD OMNI AUTOMOBIL 1.200% 2/15/1		0	89,998	89,856
63	GS MORTGAGE SECURITI 1 935% 11/10/4		0	100,388	98,572
64	CHASE ISSUANCE TRUST 1 270% 7/15/21		0	84,977	83,866
65	FHLMC MULTIFAMILY ST 5 105% 5/25/19		0	76,508	74,565
66	WORLD OMNI AUTO RECE 1 440% 1/15/2		0	74,993	74,833
67	MERCEDES-BENZ AUTO 1 240% 3/15/19		0	54,998	54,986
68	NISSAN AUTO LEASE TR 1.260% 12/17/18		0	39,996	39,968
69	GM FINANCIAL AUTOMOB 1 350% 2/20/19		0	59,999	59,952
70	HYUNDAI AUTO RECEIVA 1 120% 10/15/19		0	79,998	79,910
71	TOYOTA AUTO RECEIVAB 1 060% 5/15/19		0	99,992	99,808
72	BMW VEHICLE LEASE TR 1 250% 1/22/19		0	64,995	65,015
73	MERCEDES-BENZ AUTO 1.470% 8/15/19		0	25,000	24,932
74	FED HOME LN MTG CORP 3 882% 11/25/1		0	93,305	91,547
75	VR FED NATL MTG AS 4.33419% 11/25/42		0	65,107	67,915
76	CITIBANK CREDIT CARD 5.650% 9/20/19		0	139,613	134,034
77	MORGAN STANLEY CAPIT 5.809% 12/12/4		0	48,044	43,683
78	VR FED NATL MTG AS 4 52141% 1/25/43		0	46,563	49,961
79	VR MORGAN STANLEY 6.28005% 1/11/43		0	73,240	70,324
80	VR FED NATL MTG AS 3 89218% 6/25/35		0	35,001	37,963
81	HYUNDAI AUTO RECEIVA 1.550% 3/15/19		0	56,479	56,318
82	DEUTSCHE BANK AG LON 1.400% 2/13/17		0	19,833	19,994
83	AXIS SPECIALTY FINAN 2 650% 4/01/19		0	30,083	30,207
84	INTERPUBLIC GROUP CO 4 200% 4/15/24		0	69,868	71,925
85	NATL CITY CORP 6.875% 5/15/19		0	91,870	88,055
86	GRUPO TELEVISA SA 6 625% 3/18/25		0	90,111	85,426
87	GOLDMAN SACHS GROUP 3 850% 7/08/24		0	69,908	71,455
88	AMERICAN TOWER CORP 3 450% 9/15/21		0	34,796	35,453
89	BUCKEYE PARTNERS LP 4 350% 10/15/24		0	34,939	35,719
90	BROWN & BROWN INC 4 200% 9/15/24		0	29,906	30,221
91	SPIRIT AEROSYSTEMS 5 250% 3/15/22		0	62,540	61,641
92	AMERICAN EXPRESS CRE 1.550% 9/22/17		0	164,779	165,183

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

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			50,656,035	49,336,321	74,014,274
93	PERRIGO CO PLC 2 300% 11/08/18		0	35,161	34,953
94	MORGAN STANLEY 3 700% 10/23/24		0	63,072	60,715
95	KLA-TENCOR CORP 4 125% 11/01/21		0	64,989	67,783
96	CONOCOPHILLIPS COMPA 2 875% 11/15/2		0	46,299	45,343
97	MORGAN STANLEY 2.650% 1/27/20		0	74,934	75,353
98	SYNCHRONY FINANCIAL 2.700% 2/03/20		0	64,864	64,808
99	RAYMOND JAMES FINANC 8 600% 8/15/19		0	65,454	68,834
100	MANUFACTURERS & TRAD 2 100% 2/06/2		0	74,957	74,790
101	TD AMERITRADE HOLDIN 2 950% 4/01/22		0	74,824	75,934
102	RENAISSANCERE FINANC 3.700% 4/01/25		0	69,860	67,330
103	AT&T INC 2 450% 6/30/20		0	74,962	74,477
104	SHELL INTERNATIONAL 2.125% 5/11/20		0	74,841	74,911
105	GATX CORP 2 600% 3/30/20		0	48,790	49,384
106	US TREASURY NOTE 1.625% 7/31/20		0	783,895	784,482
107	DELTA AIRLINES 2015B 4.250% 7/30/23		0	74,796	76,105
108	GOLDMAN SACHS GROUP 2 750% 9/15/2		0	49,898	50,216
109	US TREASURY NOTE 1 750% 9/30/22		0	1,017,850	995,776
110	FORD MOTOR CREDIT CO 2.551% 10/05/1		0	80,000	80,450
111	INVESCO FINANCE PLC 3 750% 1/15/26		0	54,858	55,736
112	ALLIED WORLD ASSURAN 4.350% 10/29/2		0	49,044	49,868
113	US TREASURY NOTE 1.875% 10/31/22		0	159,958	157,875
114	FORD MOTOR CREDIT CO 3.200% 1/15/21		0	64,953	65,095
115	SHELL INTERNATIONAL 2.250% 11/10/20		0	54,698	54,924
116	DOMINION GAS HLDGS 2.800% 11/15/20		0	54,815	55,500
117	HEALTH CARE REIT INC 6.125% 4/15/20		0	70,636	77,702
118	AMERICAN AIRLINES IN 3 575% 1/15/28		0	64,841	64,841
119	ANHEUSER-BUSCH INBEV 3 650% 2/01/26		0	74,997	71,063
120	AT&T INC 4.125% 2/17/26		0	74,302	70,880
121	EXPRESS SCRIPTS HOLD 4 500% 2/25/26		0	26,849	25,737
122	MITSUBISHI UFJ FIN 2.950% 3/01/21		0	76,513	75,501
123	GENERAL MOTORS FINL 5 250% 3/01/26		0	70,803	68,282
124	US TREASURY NOTE 1.000% 3/15/19		0	205,056	203,911
125	TEXTRON INC 4.000% 3/15/26		0	49,621	50,060
126	PERRIGO FINANCE UNLI 4.375% 3/15/26		0	36,869	35,036
127	FIFTH THIRD BANK 2 300% 3/15/19		0	44,990	45,304
128	ANADARKO PETROLEUM 5 550% 3/15/26		0	51,522	50,367
129	LEGG MASON INC 4 750% 3/15/26		0	34,984	36,227
130	FED NATL MTG ASSN 2.125% 4/24/26		0	109,067	104,026
131	BP CAPITAL MARKETS 3 119% 5/04/26		0	20,000	19,533
132	BROOKFIELD FINANCE 4 250% 6/02/26		0	34,663	34,668
133	REINSURANCE GRP OF 3 950% 9/15/26		0	54,998	54,413
134	AETNA INC 2.800% 6/15/23		0	69,898	68,951
135	UNITED AIR 2016-1 AA 3 100% 7/07/28		0	100,000	96,500
136	DUKE ENERGY FLORIDA 1 196% 3/01/20		0	89,999	89,288
137	US TREASURY NOTE 1 250% 6/30/23		0	105,357	99,742
138	EXPRESS SCRIPTS HOLD 3 400% 3/01/27		0	65,456	65,584

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

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			50,656,035	49,336,321	74,014,274
139	GENERAL MOTORS FINL 3 200% 7/06/21		0	24,954	24,792
140	ORACLE CORP 2 650% 7/15/26		0	39,613	37,968
141	INTL BK RECON & DEVE 0 875% 8/15/19		0	104,978	102,974
142	COMCAST CORP 2.350% 1/15/27		0	29,964	27,655
143	BANK OF MONTREAL 1 500% 7/18/19		0	84,918	83,886
144	CITIGROUP INC 4.125% 7/25/28		0	24,923	24,696
145	OM ASSET MANAGEMENT 4.800% 7/27/2		0	29,946	28,424
146	US TREASURY NOTE 1.375% 7/31/23		0	990,035	941,410
147	MICROSOFT CORP 2 400% 8/08/26		0	79,816	75,576
148	JPMORGAN CHASE & CO 2 295% 8/15/21		0	75,221	73,610
149	HUNTINGTON BANCSHARE 2.300% 1/14/2		0	29,955	29,097
150	GILEAD SCIENCES INC 2.950% 3/01/27		0	80,304	76,565
151	AID-UKRAINE 1 471% 9/29/21		0	75,000	73,218
152	US TREASURY NOTE 1.125% 9/30/21		0	1,025,426	998,330
153	SUMITOMO MITSUI FINL 2 442% 10/19/21		0	70,000	68,864
154	BANK OF AMERICA CORP 3.248% 10/21/27		0	80,000	76,376
155	US TREASURY NOTE 1.625% 10/31/23		0	34,912	33,672
156	BUCKEYE PARTNERS LP 3 950% 12/01/26		0	34,875	34,062
157	EQT MIDSTREAM PARTNE 4 125% 12/01/2		0	64,474	63,359
158	US TREASURY NOTE 1 750% 11/15/26		0	14,526	14,432
159	JPMORGAN CHASE & CO 3.625% 12/01/27		0	49,914	48,510
160	BANK OF AMERICA CORP 4 183% 11/25/27		0	80,000	80,051
161	BP CAPITAL MARKETS 3 216% 11/28/23		0	30,000	30,300
162	ARCH CAPITAL FINANCE 4 011% 12/15/26		0	60,000	60,863
163	ROPER TECHNOLOGIES 3.800% 12/15/26		0	69,989	70,540
164	PLATINUM UNDERWR 7 500% 6/01/17		0	83,625	76,711
165	SAIC INC 4.450% 12/01/20		0	63,112	61,806
166	VERISK ANALYTICS INC 4 875% 1/15/19		0	70,457	68,142
167	D R HORTON INC 4.375% 9/15/22		0	79,681	76,312
168	BROOKFIELD A M 5 800% 4/25/17		0	52,715	50,635
169	RFCSP STRIP PRINCIPAL 7/15/20		0	124,032	121,761
170	AUTODESK INC 3 600% 12/15/22		0	59,920	60,130
171	ARROW ELECTRONICS IN 4 500% 3/01/23		0	62,663	61,141
172	KINDER MORGAN ENER 3.500% 9/01/23		0	44,878	44,384
173	US TREASURY NOTE 0.875% 5/31/18		0	176,492	179,930
174	BEAR STEARNS CO INC 7 250% 2/01/18		0	100,020	100,533
175	CC HOLDINGS GS V LLC 3 849% 4/15/23		0	32,602	35,568
176	GOLDMAN SACHS GROUP 6 150% 4/01/18		0	72,956	68,375
177	SOVEREIGN BANCORP 8 750% 5/30/18		0	106,303	102,248
178	VERIZON COMMUNICATIO 5 150% 9/15/23		0	34,887	38,701
179	ENERGY TRANSFER PART 4.150% 10/01/2		0	77,335	77,666
180	ROYAL BANK OF CANADA 2 000% 10/01/1		0	105,697	105,713
181	AMERICAN INTL GROUP 4.125% 2/15/24		0	64,431	67,484
182	US TREASURY NOTE 1 250% 10/31/18		0	93,156	95,152
183	MAXIM INTEGRATED PRO 2.500% 11/15/1		0	59,735	60,539
184	THOMSON REUTERS CORP 4 300% 11/23/		0	34,783	36,616

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

	Asset Description	Basis of Valuation	Book Value Beg. of Year	Book Value End of Year	FMV End of Year
			50,656,035	49,336,321	74,014,274
185	THOMSON REUTERS CORP 1 300% 2/23/1		0	74,723	75,003
186	MORGAN STANLEY 5 000% 11/24/25		0	79,902	80,122
187	RABOBANK NEDERLAND 4 625% 12/01/23		0	44,634	47,344
188	REGENCY ENERGY PARTN 4 500% 11/01/		0	20,200	20,295
189	ROYAL CARRIBEAN CRUISE		0	225,805	728,843
190	ADOBE SYS INC		0	164,225	647,453
191	ALLSTATE CORP COM		0	325,577	467,327
192	AMAZON COM INC		0	96,042	1,270,280
193	APPLE COMPUTER INC COM		0	461,804	1,253,752
194	BB&T CORP COM		0	470,659	719,030
195	BOEING COMPANY		0	225,825	575,860
196	BRISTOL MYERS SQUIBB CO		0	269,527	627,704
197	CATERPILLAR INC		0	395,298	587,137
198	CELGENE CORP COM		0	180,422	185,200
199	CERNER CORP COM		0	282,595	490,137
200	CISCO SYSTEMS INC		0	297,453	457,380
201	DANAHER CORP		0	200,388	441,119
202	WALT DISNEY CO		0	173,731	630,427
203	DU PONT E I DE NEMOURS & CO		0	381,501	606,137
204	GENERAL ELECTRIC CO		0	28,676	789,937
205	GILEAD SCIENCES INC		0	445,182	586,701
206	HALLIBURTON CO		0	361,359	471,827
207	HOME DEPOT INC		0	238,684	978,784
208	INTEL CORP		0	281,312	557,796
209	INTERNATIONAL BUSINESS MACHS CORI		0	340,766	502,120
210	JOHNSON & JOHNSON		0	362,180	686,882
211	LENNAR CORPORATION CLASS A COMM(		0	227,553	551,264
212	LINEAR TECHNOLOGY CORP		0	184,575	293,045
213	MCDONALDS CORP		0	203,936	551,757
214	MICROSOFT CORP		0	628,392	1,255,539
215	MOHAWK INDS INC COM		0	163,275	199,680
216	MORGAN STANLEY		0	335,378	603,710
217	NORDSTROM INC		0	394,965	264,094
218	OCCIDENTAL PETE CORP		0	438,218	472,682
219	ORACLE CORPORATION		0	163,107	405,340
220	PNC FINANCIAL SERVICES GROUP		0	362,999	858,486
221	PEPSICO INC		0	427,668	418,520
222	PFIZER INC		0	307,352	458,000
223	PROCTER & GAMBLE CO		0	406,126	541,980
224	QUALCOMM INC		0	378,798	496,498
225	SCHLUMBERGER LTD		0	421,052	401,281
226	SHERWIN WILLIAMS CO		0	438,302	483,732
227	UNION PACIFIC CORP		0	181,526	791,700
228	UNITED TECHNOLOGIES CORP		0	302,130	545,579
229	WAL MART STORES INC		0	292,034	465,800
230	COCA COLA CO		0	279,374	410,620

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

	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			50,656,035	49,336,321	74,014,274
231	BANK AMER CORP		0	236,730	895,028
232	GOLDMAN SACHS GROUP INC		0	283,606	561,510
233	COSTCO WHOLESALE CORP		0	320,222	627,471
234	EXXON MOBIL CORPORATION		0	405,343	626,134
235	HONEYWELL INTERNATIONAL INC		0	499,750	544,495
236	FEDEX CORPORATION		0	243,644	563,255
237	UNITEDHEALTH GROUP INC		0	269,260	1,171,653
238	VERIZON COMMUNICATIONS		0	271,752	432,325
239	MONSANTO CO NEW		0	266,169	390,855
240	JPMORGAN CHASE & CO		0	317,590	892,756
241	T ROWE PRICE GROUP INC		0	253,663	326,327

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

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

1	Mutual Fund Timing Difference	1	18,725
2	Purchase of Accrued Interest c/o from PY	2	6,424
3	Total	3	25,149

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

1	Mutual Fund Timing Difference	1	20,181
2	Cost Basis Adjustment	2	6,303
3	Total	3	26,484

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

	Amount
Long Term CG Distributions	37,875
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						27,090,949	0	24,898	24,670 861	2,444,986	0	0	0	2,444,986
1	US TREASURY NOTE 1 750	912828P46		2/18/2016	3/2/2016	4,897		52	4,948	1	0	0	0	1
2	US TREASURY NOTE 1 750	912828P46		2/29/2016	3/2/2016	161,597		1,466	163,324	-261	0	0	-0	-261
3	US TREASURY NOTE 1 750	912828P46		2/17/2016	3/2/2016	14,691		127	14 817	1	0	0	0	1
4	US TREASURY NOTE 1 625	912828P46		3/4/2016	3/4/2016	43,910		0	43,966	-56	0	0	0	-56
5	US TREASURY NOTE 1 625	912828P46		2/12/2016	3/8/2016	4,898		0	4,966	-68	0	0	0	-68
6	US TREASURY NOTE 1 625	912828P46		2/6/2016	3/8/2016	14,693		0	14,876	-183	0	0	0	-183
7	US TREASURY NOTE 1 625	912828P46		2/7/2016	3/8/2016	4,898		0	4,968	-70	0	0	0	-70
8	US TREASURY NOTE 1 625	912828P46		3/14/2016	3/17/2016	34,107		0	34,420	-313	0	0	0	-313
9	ANHEUSER-BUSCH INBEV 3	03524BAE6		7/13/2016	7/28/2016	86,926		0	87,210	-284	0	0	0	-284
10	APPLE INC	037833100		10/8/2012	4/13/2016	55,767		0	45 675	10,092	0	0	0	10,092
11	APPLE INC	037833100		10/8/2012	6/2/2016	48,563		0	45,675	2,888	0	0	0	2,888
12	APPLE INC	037833100		10/8/2012	12/5/2016	21,811		0	18,270	3,541	0	0	0	3,541
13	APPLE INC 2 250% 2/2	037833BS8		2/16/2016	2/17/2016	50,088		0	49,964	124	0	0	0	124
14	APPLE INC 2 250% 2/2	037833BS8		2/16/2016	2/25/2016	81,007		0	79 943	1,064	0	0	0	1,064
15	ASSOC BANC-CORP 5 125	045488AC7		3/21/2011	2/28/2016	85,000		0	84,600	400	0	0	0	400
16	B B & T CORP COM	054937107		4/10/2007	4/13/2016	20,262		0	24 446	-4,184	0	0	0	-4,184
17	B B & T CORP COM	054937107		4/10/2007	6/2/2016	29,272		0	32,594	-3,322	0	0	0	-3,322
18	US TREASURY NOTE 1 625	912828P46		2/18/2016	3/17/2016	14,617		196	14,813	0	0	0	0	0
19	B B & T CORP COM	054937107		4/10/2007	12/5/2016	9,083		0	8,149	934	0	0	0	934
20	BP CAPITAL MARKETS 3 216	05565QDG0		11/21/2016	11/22/2016	15,030		0	15 000	30	0	0	0	30
21	BOEING CO	097023105		1/28/2008	12/5/2016	152		0	77	75	0	0	0	75
22	BOSTON SCIENTIFIC CO 3 37	101137AQ0		5/7/2015	3/31/2016	20,410		0	19,873	537	0	0	0	537
23	BRISTOL MYERS SQUIBB CO	110122108		4/11/2007	4/13/2016	33,200		0	13 852	19 348	0	0	0	19,348
24	BRISTOL MYERS SQUIBB CO	110122108		4/11/2007	6/2/2016	36,206		0	13,852	22 354	0	0	0	22,354
25	BRISTOL MYERS SQUIBB CO	110122108		4/11/2007	12/5/2016	11,089		0	5,541	5,548	0	0	0	5,548
26	CF INDUSTRIES INC 6 875%	12527GAA1		12/2/2015	10/20/2016	69,225		0	71,324	-2 099	0	0	0	-2,099
27	CFCRE COMMERCIAL MOR 3	12531WBB7		1/22/2016	8/24/2016	44,619		0	41,199	3,420	0	0	0	3,420
28	COMM MORTGAGE TRUST 3	12592KBC7		9/9/2014	8/24/2016	88,381		0	82 397	5,984	0	0	0	5,984
29	COMM MORTGAGE TRUST 3	12592MBK5		9/18/2014	6/1/2016	49,043		0	46,348	2,695	0	0	0	2 695
30	CNH EQUIPMENT TRUST 1 3	12592WAC2		11/18/2015	12/15/2016	7,481		0	7,443	38	0	0	0	38
31	CNH EQUIPMENT TRUST 1 3	12592WAC2		3/16/2016	12/15/2016	5,819		0	5,803	16	0	0	0	16
32	CVS HEALTH CORP 2 875	126650CU2		5/16/2016	5/17/2016	44,640		0	44 613	27	0	0	0	27
33	US TREASURY NOTE 1 625	912828P46		3/8/2016	3/17/2016	9,745		37	9,819	-37	0	0	0	-37
34	US TREASURY NOTE 1 625	912828P46		3/18/2016	3/18/2016	39,084		0	39,369	-285	0	0	0	-285
35	US TREASURY NOTE 1 625	912828P46		3/31/2016	3/31/2016	49,227		109	49,336	0	0	0	0	0
36	US TREASURY NOTE 1 625	912828P46		3/19/2016	3/31/2016	4,923		0	4,921	2	0	0	0	2
37	US TREASURY NOTE 1 625	912828P46		3/8/2016	4/22/2016	24,445		102	24,547	0	0	0	0	0
38	US TREASURY NOTE 1 625	912828P46		2/26/2016	4/22/2016	9,778		2	9,780	0	0	0	0	0
39	US TREASURY NOTE 1 625	912828P46		3/2/2016	4/22/2016	4,889		17	4,906	0	0	0	0	0
40	US TREASURY NOTE 1 625	912828P46		3/19/2016	4/22/2016	24,445		160	24,605	0	0	0	0	0
41	CVS HEALTH CORP 2 875	126650CU2		5/16/2016	5/16/2016	461,991		0	460,996	995	0	0	0	995
42	US TREASURY NOTE 1 625	912828P46		3/18/2016	4/22/2016	14,667		360	15,027	0	0	0	0	0
43	US TREASURY NOTE 1 625	912828P46		4/28/2016	4/28/2016	19,649		0	19,628	21	0	0	0	21
44	US TREASURY NOTE 1 625	912828P46		3/9/2016	5/16/2016	4,938		0	4,922	16	0	0	0	16
45	US TREASURY NOTE 1 625	912828P46		3/15/2016	5/16/2016	24,689		0	24 627	62	0	0	0	62
46	US TREASURY NOTE 1 625	912828P46		3/25/2016	5/16/2016	14,814		0	15,075	-261	0	0	0	-261
47	US TREASURY NOTE 1 625	912828P46		3/26/2016	5/16/2016	24,689		0	24,686	3	0	0	0	3
48	US TREASURY NOTE 1 625	912828P46		4/13/2016	5/16/2016	4,938		0	4,997	-59	0	0	0	-59
49	US TREASURY NOTE 1 625	912828P46		5/3/2016	5/16/2016	29,627		0	29,541	86	0	0	0	86
50	US TREASURY NOTE 1 625	912828P46		4/6/2016	4/22/2016	4,889		92	4,981	0	0	0	0	0
51	US TREASURY NOTE 1 375	912828K58		3/27/2015	5/24/2016	5 020		0	5,017	3	0	0	0	3
52	US TREASURY NOTE 1 375	912828K58		3/27/2015	5/24/2016	5,020		0	5,017	3	0	0	0	3
53	US TREASURY NOTE 1 375	912828K58		4/12/2015	5/24/2016	10,040		0	10,013	27	0	0	0	27
54	US TREASURY NOTE 1 375	912828K58		4/14/2015	5/24/2016	5,020		0	4,938	82	0	0	0	82
55	US TREASURY NOTE 1 375	912828K58		5/4/2015	5/24/2016	5,020		0	4,954	66	0	0	0	66
56	US TREASURY NOTE 2 000	912828K74		8/7/2015	1/22/2016	9,952		0	9,958	-6	0	0	0	-6
57	US TREASURY NOTE 2 000	912828K74		8/28/2015	1/22/2016	4,976		0	4,987	-11	0	0	0	-11
58	US TREASURY NOTE 2 000	912828K74		9/29/2015	1/22/2016	19,903		0	19,842	61	0	0	0	61
59	US TREASURY NOTE 2 000	912828K74		9/29/2015	3/4/2016	10,095		0	9 921	174	0	0	0	174
60	US TREASURY NOTE 2 000	912828K74		7/25/2016	10/24/2016	25,571		0	25,955	-384	0	0	0	-384
61	US TREASURY NOTE 1 875	912828M49		10/30/2015	1/13/2016	135,406		0	134,889	517	0	0	0	517
62	US TREASURY NOTE 1 875	912828M49		1/14/2016	1/22/2016	5,025		0	5,007	18	0	0	0	18
63	US TREASURY NOTE 1 875	912828M49		1/29/2016	3/21/2016	60 759		0	60,877	-118	0	0	0	-118
64	US TREASURY NOTE 1 875	912828M49		1/29/2016	4/22/2016	35,558		0	35,511	47	0	0	0	47
65	US TREASURY NOTE 1 875	912828M49		1/29/2016	7/1/2016	145,753		0	142,045	3,708	0	0	0	3,708
66	US TREASURY NOTE 1 875	912828M49		1/14/2016	7/1/2016	5,205		0	5 007	198	0	0	0	198
67	US TREASURY NOTE 2 250	912828M56		11/16/2015	1/5/2016	10,005		0	10,004	1	0	0	0	1
68	US TREASURY NOTE 2 250	912828M56		11/16/2015	1/5/2016	20,012		0	20 007	5	0	0	0	5
69	US TREASURY NOTE 2 250	912828M56		11/16/2015	1/5/2016	10,006		0	9,994	12	0	0	0	12

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

	Amount
Long Term CG Distributions	37,875
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						27,090,949	0	24,898	24 670,861	2,444,986	0	0	0	2,444,986
70	US TREASURY NOTE 2 250	912828M56		11/16/2015	1/7/2016	80,531		0	79,950	581	0	0	0	581
71	US TREASURY NOTE 2 250	912828M56		1/8/2016	1/8/2016	50,564		0	50,438	126	0	0	0	126
72	US TREASURY NOTE 2 250	912828M56		1/12/2016	1/12/2016	60,766		29	60 795	0	0	0	0	0
73	US TREASURY NOTE 2 250	912828M56		2/4/2016	2/4/2016	46,582		0	46,568	14	0	0	0	14
74	US TREASURY NOTE 2 250	912828M56		11/16/2015	2/17/2016	10,432		0	9,994	438	0	0	0	438
75	US TREASURY NOTE 2 250	912828M56		1/8/2016	2/17/2016	15,648		0	15,138	510	0	0	0	510
76	US TREASURY NOTE 2 250	912828M56		1/13/2016	2/17/2016	15,648		0	15,192	456	0	0	0	456
77	US TREASURY NOTE 2 250	912828M56		1/13/2016	2/17/2016	46,944		0	45,598	1,346	0	0	0	1,346
78	US TREASURY NOTE 2 250	912828M56		2/4/2016	2/17/2016	31,296		0	31,045	251	0	0	0	251
79	US TREASURY NOTE 2 750	912828MA5		11/30/2009	3/22/2016	20,296		0	20,081	215	0	0	0	215
80	US TREASURY NOTE 2 750	912828MA5		12/2/2009	3/22/2016	5,074		0	4,998	76	0	0	0	76
81	US TREASURY NOTE 2 750	912828MA5		12/2/2009	3/31/2016	60,867		0	59,972	895	0	0	0	895
82	US TREASURY NOTE 2 750	912828MA5		3/17/2010	3/31/2016	81,156		0	78,700	2,456	0	0	0	2,456
83	US TREASURY NOTE 2 750	912828MA5		3/17/2010	4/29/2016	70,919		0	68,863	2,056	0	0	0	2,056
84	US TREASURY NOTE 1 750	912828P46		2/17/2016	2/22/2016	29,611		14	29,625	0	0	0	0	0
85	ADOBE SYS INC	00724F101		1/15/2013	1/7/2016	250,281		0	107,212	143,069	0	0	0	143,069
86	ADOBE SYS INC	00724F101		1/15/2013	4/13/2016	28,147		0	11,487	16,660	0	0	0	16,660
87	ADOBE SYS INC	00724F101		1/15/2013	6/2/2016	29,794		0	11,487	18,307	0	0	0	18,307
88	ADOBE SYS INC	00724F101		1/15/2013	12/5/2016	10,200		0	3,829	6,371	0	0	0	6,371
89	ADVANSIX INC	00773T101		2/18/2016	12/5/2016	3,760		0	2 716	1,044	0	0	0	1,044
90	AETNA INC 2 800% 6/1	00817YAV0		6/2/2016	6/2/2016	30,075		0	29,956	119	0	0	0	119
91	AIR LEASE CORP 3 750%	00912XAQ7		1/7/2015	9/12/2016	62,400		0	59,573	2,827	0	0	0	2,827
92	ALLIED WORLD ASSURAN 7 5	01959EAA6		11/13/2014	8/1/2016	50,000		0	55,054	-5,054	0	0	0	-5,054
93	ANADARKO PETROLEUM CO	032511107		1/14/2009	5/13/2016	63,199		0	49,841	13,358	0	0	0	13,358
94	ANADARKO PETROLEUM 4	032511BM8		3/14/2016	3/14/2016	130,573		0	129,966	607	0	0	0	607
95	ANHEUSER-BUSCH INBEV 3	035242AL0		1/13/2016	1/14/2016	49 829		0	49 810	19	0	0	0	19
96	ANHEUSER-BUSCH INBEV 3	035242AL0		1/13/2016	7/13/2016	84,998		0	79 697	5,301	0	0	0	5,301
97	US TREASURY NOTE 1 750	912828P46		2/9/2016	3/1/2016	19 624		323	19 947	0	0	0	0	0
98	US TREASURY NOTE 1 750	912828P46		2/17/2016	3/1/2016	9,812		66	9,878	0	0	0	0	0
99	US TREASURY NOTE 1 750	912828P46		2/3/2016	3/1/2016	14,718		221	14,939	0	0	0	0	0
100	US TREASURY NOTE 1 750	912828P46		2/4/2016	3/1/2016	4,906		83	4,989	0	0	0	0	0
101	US TREASURY NOTE 1 750	912828P46		2/23/2016	3/2/2016	24,484		246	24,730	0	0	0	0	0
102	AMAZON COM INC COM	023135106		7/13/2007	6/2/2016	72,065		0	7,440	64,625	0	0	0	64,625
103	AMAZON COM INC 3 800%	023135AN6		12/2/2014	10/31/2016	71,229		0	64,765	6,464	0	0	0	6,464
104	AMERICAN AIRLINES IN 3 57	02376UAA3		1/12/2016	7/15/2016	159		0	159	0	0	0	0	0
105	AMERICAN TOWER CORP 3	03027XAB6		1/3/2013	10/6/2016	46,593		0	44 633	1,960	0	0	0	1,960
106	ANADARKO PETROLEUM CO	032511107		1/16/2008	4/13/2016	10,046		0	11 703	-1,657	0	0	0	-1,657
107	ANADARKO PETROLEUM CO	032511107		1/16/2008	5/13/2016	143,655		0	172,915	-29,260	0	0	0	-29,260
108	ANADARKO PETROLEUM CO	032511107		10/10/2008	5/13/2016	82,644		0	45,849	36,795	0	0	0	36,795
109	BANK OF AMERICA CORP	060505104		3/26/2013	4/13/2016	21,864		0	19,851	2,013	0	0	0	2 013
110	BANK OF AMERICA CORP	060505104		3/26/2013	6/2/2016	17,711		0	14,876	2,835	0	0	0	2,835
111	BANK OF AMERICA CORP	060505104		8/24/2011	6/2/2016	8,878		0	4,081	4,797	0	0	0	4,797
112	BANK OF AMERICA CORP	060505104		8/23/2016	12/5/2016	13,053		0	9,219	3,834	0	0	0	3,834
113	BANK OF AMERICA CORP 2 2	06051GFN4		4/16/2015	9/7/2016	40,420		0	39,916	504	0	0	0	504
114	BERKSHIRE HATHAWAY INC	084670702		8/3/2012	4/13/2016	28 648		0	17,064	11,584	0	0	0	11,584
115	BERKSHIRE HATHAWAY INC	084670702		8/3/2012	6/2/2016	28,254		0	17,064	11,190	0	0	0	11,190
116	BERKSHIRE HATHAWAY INC	084670702		8/3/2012	12/5/2016	15,992		0	8,532	7,460	0	0	0	7,460
117	BIOGEN INC	09062X103		5/20/2014	6/2/2016	28,914		0	29,085	-171	0	0	0	-171
118	BIOGEN INC 4 050% 9/	09062XAF0		9/10/2015	4/28/2016	37,485		0	34,917	2,568	0	0	0	2,568
119	BOEING CO	097023105		4/11/2007	4/13/2016	26,085		0	18 091	7,994	0	0	0	7,994
120	BOEING CO	097023105		4/11/2007	6/2/2016	25,299		0	18,091	7,208	0	0	0	7,208
121	BOEING CO	097023105		4/11/2007	12/5/2016	15,054		0	8,955	6,099	0	0	0	6,099
122	US TREASURY NOTE 1 750	912828P46		2/17/2016	2/24/2016	44,852		0	44,438	414	0	0	0	414
123	AT & T INC	00206R102		7/19/2006	4/13/2016	19,135		0	13,754	5,381	0	0	0	5,381
124	AT & T INC	00206R102		7/19/2006	6/2/2016	23,246		0	16,505	6,741	0	0	0	6,741
125	AT & T INC	00206R102		7/19/2006	12/5/2016	7,730		0	5,502	2,228	0	0	0	2,228
126	ABBEY NATL TREASURY 3 0	002799AL8		8/20/2013	3/10/2016	51,063		0	49,890	1,173	0	0	0	1,173
127	ABBVIE INC 2 300% 5/1	00287YAU3		5/9/2016	8/24/2016	55,876		0	54,904	972	0	0	0	972
128	ACE INA HOLDINGS 3 150%	00440EAS6		3/9/2015	1/8/2016	74,814		0	74,987	-173	0	0	0	-173
129	ACTAVIS FUNDING SCS 3 80	00507UAS0		10/7/2015	3/16/2016	41 428		0	39 023	2,405	0	0	0	2,405
130	ACTAVIS FUNDING SCS 3 80	00507UAS0		10/7/2015	7/18/2016	36,961		0	34,145	2,816	0	0	0	2,816
131	ALLSTATE CORP	020002101		4/13/2007	4/13/2016	20,133		0	18 468	1,665	0	0	0	1,665
132	ALLSTATE CORP	020002101		4/13/2007	6/2/2016	20,191		0	18 468	1,723	0	0	0	1,723
133	ALLSTATE CORP	020002101		4/13/2007	12/5/2016	7,025		0	6,156	869	0	0	0	869
134	ALLY AUTO RECEIVABLE 1 2	02007XAB2		3/16/2016	9/15/2016	2,635		0	2,631	4	0	0	0	4
135	ALLY AUTO RECEIVABLE 1 2	02007XAB2		3/16/2016	10/15/2016	4,868		0	4,861	7	0	0	0	7
136	ALLY AUTO RECEIVABLE 1 2	02007XAB2		3/16/2016	11/15/2016	4,491		0	4,485	6	0	0	0	6
137	ALLY AUTO RECEIVABLE 1 2	02007XAB2		3/16/2016	12/15/2016	4,406		0	4,400	6	0	0	0	6
138	ALPHABET INC CL C	02079K107		5/20/2014	4/13/2016	75,015		0	53 316	21 699	0	0	0	21,699

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

	Amount
Long Term CG Distributions	37,875
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						27,090,949	0	24,898	24,670,861	2,444,986	0	0	0	2,444,986
139	ALPHABET INC CL C	02079K107		5/20/2014	6/2/2016	72,668		0	53,316	19,352	0	0	0	19,352
140	AMAZON COM INC COM	023135106		7/13/2007	4/13/2016	61,265		0	7,440	53 825	0	0	0	53,825
141	US TREASURY NOTE 1 125	912828P87		2/22/2016	7/25/2016	10 004		0	9,947	57	0	0	0	57
142	CVS HEALTH CORP 2 875	126650CU2		5/16/2016	6/29/2016	76,822		0	74,354	2,468	0	0	0	2,468
143	CALIFORNIA RESOURCES C	13057Q107		1/17/2008	4/8/2016	0		0	0	0	0	0	0	0
144	CALIFORNIA RES CORP	13057Q206		1/17/2008	6/10/2016	10		0	8	2	0	0	0	2
145	CALIFORNIA RES CORP	13057Q206		1/17/2008	8/23/2016	300		0	301	-1	0	0	0	-1
146	CALIFORNIA RES CORP	13057Q206		10/10/2008	8/23/2016	109		0	70	39	0	0	0	39
147	CALIFORNIA RES CORP	13057Q206		1/14/2009	8/23/2016	33		0	26	7	0	0	0	7
148	CATERPILLAR INC	149123101		8/3/2012	4/13/2016	23,428		0	25,567	-2,139	0	0	0	-2,139
149	CATERPILLAR INC	149123101		8/3/2012	6/2/2016	21,970		0	25,567	-3,597	0	0	0	-3,597
150	CATERPILLAR INC	149123101		8/3/2012	12/5/2016	9,444		0	8,522	922	0	0	0	922
151	CELGENE CORP COM	151020104		1/7/2016	6/2/2016	10,699		0	11 276	-577	0	0	0	-577
152	CELGENE CORP COM	151020104		1/7/2016	12/5/2016	11,635		0	11,276	359	0	0	0	359
153	CENTERPOINT ENERGY 6 5	15189TAQ0		11/3/2015	12/21/2016	64,124		0	66,311	-2,187	0	0	0	-2,187
154	CERNER CORP COM	156782104		3/25/2011	4/13/2016	22,061		0	10,925	11,136	0	0	0	11,136
155	CERNER CORP COM	156782104		3/25/2011	6/2/2016	27,586		0	13,656	13,930	0	0	0	13,930
156	CERNER CORP COM	156782104		3/25/2011	12/5/2016	9,669		0	5,462	4,207	0	0	0	4,207
157	US TREASURY NOTE 1 625	912828P46		4/29/2016	5/16/2016	4,938		0	4,916	22	0	0	0	22
158	US TREASURY NOTE 1 625	912828P46		4/28/2016	5/24/2016	9,772		0	9,814	-42	0	0	0	-42
159	US TREASURY NOTE 1 625	912828P46		4/29/2016	5/24/2016	24,431		0	24,525	-94	0	0	0	-94
160	US TREASURY NOTE 1 625	912828P46		4/29/2016	5/24/2016	14,658		0	14,748	-90	0	0	0	-90
161	US TREASURY NOTE 1 625	912828P46		3/4/2016	5/24/2016	9,772		0	9,812	-40	0	0	0	-40
162	US TREASURY NOTE 1 125	912828P87		3/31/2016	4/19/2016	74,634		114	74,748	0	0	0	0	0
163	US TREASURY NOTE 1 125	912828P87		3/26/2016	5/9/2016	54,884		0	54,820	64	0	0	0	64
164	US TREASURY NOTE 1 125	912828P87		3/26/2016	5/26/2016	19,777		157	19,934	0	0	0	0	0
165	US TREASURY NOTE 1 125	912828P87		3/31/2016	5/26/2016	9,889		78	9,966	1	0	0	0	1
166	US TREASURY NOTE 1 125	912828P87		3/31/2016	6/2/2016	44,555		294	44,849	0	0	0	0	0
167	US TREASURY NOTE 1 125	912828P87		2/26/2016	6/2/2016	19,802		136	19,938	0	0	0	0	0
168	US TREASURY NOTE 1 125	912828P87		3/31/2016	6/29/2016	25,149		0	24,916	233	0	0	0	233
169	US TREASURY NOTE 1 125	912828P87		3/2/2016	6/2/2016	9,901		67	9,968	0	0	0	0	0
170	US TREASURY NOTE 1 125	912828P87		3/31/2016	6/2/2016	113,863		750	114,614	-1	0	0	0	-1
171	US TREASURY NOTE 1 125	912828P87		4/14/2016	6/29/2016	10,060		0	9,952	108	0	0	0	108
172	US TREASURY NOTE 1 125	912828P87		2/17/2016	6/29/2016	5,030		0	4,974	56	0	0	0	56
173	US TREASURY NOTE 1 125	912828P87		2/17/2016	7/25/2016	15,006		0	14,921	85	0	0	0	85
174	CHEVRON CORP	166764100		11/9/2007	4/13/2016	9,765		0	8,856	909	0	0	0	909
175	CHEVRON CORP	166764100		11/9/2007	6/2/2016	10,006		0	8,856	1,150	0	0	0	1,150
176	CHEVRON CORP	166764100		8/23/2016	12/5/2016	11,356		0	10,210	1,146	0	0	0	1,146
177	CISCO SYSTEMS INC	17275R102		9/26/2006	4/13/2016	16,798		0	13 928	2,870	0	0	0	2,870
178	CISCO SYSTEMS INC	17275R102		9/26/2006	6/2/2016	23,143		0	18 571	4,572	0	0	0	4,572
179	CISCO SYSTEMS INC	17275R102		9/26/2006	12/5/2016	5,900		0	4,643	1,257	0	0	0	1,257
180	CINTAS CORP	172908105		12/9/2010	2/18/2016	557,915		0	189,784	368,131	0	0	0	368,131
181	CITIGROUP INC	172967424		1/7/2014	4/13/2016	26,194		0	32,424	-6 230	0	0	0	-6,230
182	CITIGROUP INC	172967424		1/7/2014	6/2/2016	32,713		0	37,828	-5,115	0	0	0	-5,115
183	CITIGROUP INC	172967424		1/7/2014	12/5/2016	17,142		0	16,212	930	0	0	0	930
184	CITIGROUP COMMERCIAL 3	17322YAD2		10/10/2014	7/27/2016	81 835		0	77,247	4,588	0	0	0	4,588
185	CITIGROUP COMMERCIAL 3	17323CAE7		1/28/2015	6/7/2016	72 488		0	72 097	391	0	0	0	391
186	COCA COLA CO	191216100		11/12/2007	6/2/2016	17 822		0	12,097	5,725	0	0	0	5,725
187	COCA COLA CO	191216100		8/23/2016	12/5/2016	8 100		0	8,771	-671	0	0	0	-671
188	REPUBLIC OF COLOMBI 11 7	195325AU9		5/26/2016	11/14/2016	44 450		0	45,622	-1,172	0	0	0	-1,172
189	CONOCOPHILLIPS	20825C104		11/9/2007	4/13/2016	8,769		0	12,878	-4,109	0	0	0	-4,109
190	CONOCOPHILLIPS	20825C104		11/9/2007	6/2/2016	13 306		0	19,318	-6,012	0	0	0	-6,012
191	CONOCOPHILLIPS	20825C104		11/9/2007	12/5/2016	4,905		0	6,439	-1,534	0	0	0	-1,534
192	CONTINENTAL RESOURCE 5	212015AH4		5/12/2014	1/15/2016	41 125		0	74 725	-33,600	0	0	0	-33,600
193	COCA COLA CO	191216100		11/12/2007	4/13/2016	18 396		0	12,097	6,299	0	0	0	6,299
194	CORP ANDINA DE FOMEN 3 7	219868BP0		7/7/2010	1/15/2016	75,000		0	74,547	453	0	0	0	453
195	COSTCO WHOLESALE CORP	22160K105		8/3/2011	4/13/2016	15,120		0	7,569	7,551	0	0	0	7,551
196	COSTCO WHOLESALE CORP	22160K105		8/3/2011	6/2/2016	29,901		0	15,137	14,764	0	0	0	14,764
197	US TREASURY NOTE 1 125	912828P87		3/22/2016	7/25/2016	45,018		0	44,752	266	0	0	0	266
198	US TREASURY NOTE 1 125	912828P87		3/22/2016	7/25/2016	25,010		0	24 862	148	0	0	0	148
199	US TREASURY NOTE 1 125	912828P87		8/4/2016	8/4/2016	30,192		0	30,180	12	0	0	0	12
200	US TREASURY NOTE 1 125	912828P87		3/22/2016	8/4/2016	35,224		0	34 807	417	0	0	0	417
201	US TREASURY NOTE 1 125	912828P87		3/2/2016	8/9/2016	390,626		0	385,902	4,724	0	0	0	4,724
202	US TREASURY NOTE 1 125	912828P87		4/27/2016	8/9/2016	80,128		0	79,125	1,003	0	0	0	1,003
203	US TREASURY NOTE 1 125	912828P87		5/24/2016	8/9/2016	560,899		0	553,262	7,637	0	0	0	7,637
204	US TREASURY NOTE 1 125	912828P87		5/31/2016	8/9/2016	70,112		0	69,232	880	0	0	0	880
205	US TREASURY NOTE 1 125	912828P87		6/2/2016	8/9/2016	45,072		0	44,554	518	0	0	0	518
206	US TREASURY NOTE 1 125	912828P87		6/2/2016	8/9/2016	45,072		0	44,552	520	0	0	0	520
207	US TREASURY NOTE 1 125	912828P87		3/22/2016	8/9/2016	55,088		0	54,697	391	0	0	0	391

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

	Amount
Long Term CG Distributions	37,875
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						27,090,949	0	24,898	24,670,861	2,444,986	0	0	0	2,444,986
208	US TREASURY NOTE 1 000	912828P95		4/26/2016	6/15/2016	55,327		0	54,972	355	0	0	0	355
209	US TREASURY NOTE 2 250	912828QY9		2/1/2012	1/12/2016	20,586		0	21,405	-819	0	0	0	-819
210	US TREASURY NOTE 2 250	912828QY9		2/1/2012	1/20/2016	25,810		0	26 756	-946	0	0	0	-946
211	US TREASURY NOTE 2 250	912828QY9		8/18/2011	1/20/2016	20,648		0	21,130	-482	0	0	0	-482
212	US TREASURY NOTE 2 250	912828QY9		8/18/2011	2/4/2016	36,254		0	36,977	-723	0	0	0	-723
213	US TREASURY NOTE 2 250	912828QY9		8/18/2011	5/26/2016	97,731		0	100,366	-2,635	0	0	0	-2,635
214	US TREASURY NOTE 2 250	912828QY9		8/18/2011	7/12/2016	56,723		0	58,107	-1,384	0	0	0	-1,384
215	US TREASURY NOTE 2 250	912828QY9		8/18/2011	7/27/2016	46,373		0	47 542	-1,169	0	0	0	-1,169
216	US TREASURY NOTE 2 250	912828QY9		8/31/2011	7/27/2016	103,051		0	104,934	-1,883	0	0	0	-1,883
217	US TREASURY NOTE 2 250	912828QY9		8/31/2011	8/4/2016	123,731		0	125,921	-2,190	0	0	0	-2,190
218	US TREASURY NOTE 1 750	912828R36		5/17/2016	5/19/2016	44 105		388	44,494	-1	0	0	0	-1
219	US TREASURY NOTE 1 750	912828R36		5/19/2016	5/19/2016	73,509		0	73,477	32	0	0	0	32
220	US TREASURY NOTE 1 750	912828R36		5/19/2016	5/19/2016	49,006		0	48,922	84	0	0	0	84
221	US TREASURY NOTE 1 750	912828R36		5/17/2016	5/23/2016	44,146		272	44,418	0	0	0	0	0
222	US TREASURY NOTE 1 750	912828R36		5/23/2016	5/23/2016	4,905		0	4,903	2	0	0	0	2
223	US TREASURY NOTE 1 750	912828R36		5/17/2016	5/25/2016	34,210		324	34,534	0	0	0	0	0
224	US TREASURY NOTE 1 750	912828R36		5/31/2016	5/31/2016	63,741		609	64,350	0	0	0	0	0
225	US TREASURY NOTE 1 750	912828R36		5/16/2016	6/1/2016	34,281		288	34,569	0	0	0	0	0
226	US TREASURY NOTE 1 750	912828R36		5/9/2016	6/1/2016	9,795		49	9,843	1	0	0	0	1
227	US TREASURY NOTE 1 750	912828R36		5/31/2016	6/1/2016	4,897		9	4,906	0	0	0	0	0
228	US TREASURY NOTE 1 625	912828R36		5/25/2016	6/6/2016	4,947		0	4,931	16	0	0	0	16
229	US TREASURY NOTE 1 625	912828R36		5/15/2016	6/6/2016	34,627		0	34,479	148	0	0	0	148
230	US TREASURY NOTE 1 625	912828R36		6/6/2016	6/6/2016	49,467		33	49 500	0	0	0	0	0
231	US TREASURY NOTE 1 625	912828R36		6/6/2016	6/6/2016	44,520		30	44,550	0	0	0	0	0
232	COSTCO WHOLESALE CORP	22160K105		9/8/2016	12/5/2016	15,137		0	15,439	-302	0	0	0	-302
233	DANAHER CORP	235851102		8/3/2011	4/13/2016	18,756		0	9,272	9,484	0	0	0	9,484
234	DANAHER CORP	235851102		8/3/2011	6/2/2016	29,520		0	13 909	15 611	0	0	0	15,611
235	DANAHER CORP	235851102		8/3/2011	12/5/2016	7,709		0	3,536	4,173	0	0	0	4 173
236	DEERE & CO	244199105		8/13/2013	4/13/2016	15,518		0	16,854	-1,336	0	0	0	-1,336
237	DEERE & CO	244199105		8/13/2013	6/2/2016	16,622		0	16,854	-232	0	0	0	-232
238	DEERE & CO	244199105		8/17/2011	8/23/2016	351,024		0	300,816	50,208	0	0	0	50,208
239	DEERE & CO	244199105		8/13/2013	8/23/2016	32,119		0	30,842	1,277	0	0	0	1,277
240	DELPHI CORP 5 000% 2	247126AH8		9/19/2014	9/30/2016	69,982		0	70,119	-137	0	0	0	-137
241	DELTA AIRLINES 2015B 4 250	24737AAA5		8/10/2015	1/30/2016	2 516		0	2,516	0	0	0	0	0
242	DELTA AIRLINES 2015B 4 250	24737AAA5		8/10/2015	7/30/2016	2,688		0	2,688	0	0	0	0	0
243	DEVON ENERGY CORPORA	25179MAV5		12/10/2015	5/3/2016	36,495		0	34,984	1,511	0	0	0	1,511
244	WALT DISNEY CO	254687106		9/27/2006	4/13/2016	29 773		0	9,262	20 511	0	0	0	20,511
245	WALT DISNEY CO	254687106		9/27/2006	6/2/2016	29,517		0	9,262	20,255	0	0	0	20,255
246	WALT DISNEY CO	254687106		9/27/2006	12/5/2016	10,013		0	3,087	6,926	0	0	0	6,926
247	DU PONT E I DE NEMOURS &	263534109		4/10/2007	4/13/2016	19,502		0	14,028	5,474	0	0	0	5,474
248	DU PONT E I DE NEMOURS &	263534109		4/10/2007	6/2/2016	26,802		0	18,703	8,099	0	0	0	8,099
249	DU PONT E I DE NEMOURS &	263534109		4/10/2007	12/5/2016	14,586		0	9,352	5,234	0	0	0	5,234
250	DUKE ENERGY HOLDING CO	26441C204		8/22/2013	4/13/2016	15,879		0	13,206	2,673	0	0	0	2,673
251	DUKE ENERGY HOLDING CO	26441C204		8/22/2013	6/2/2016	15,692		0	13 206	2,486	0	0	0	2,486
252	DUKE ENERGY HOLDING CO	26441C204		8/22/2013	12/5/2016	7,352		0	6,603	749	0	0	0	749
253	EBAY INC	278642103		4/20/2011	4/13/2016	7,580		0	3,736	3,844	0	0	0	3 844
254	EBAY INC	278642103		4/20/2011	5/13/2016	160 307		0	84,295	76,012	0	0	0	76,012
255	ECOPETROL SA 5 875%	279158AC3		6/8/2016	10/17/2016	32 250		0	30,484	1,766	0	0	0	1,766
256	ENSCO PLC 5 200% 3/	29358QAE9		3/25/2015	1/21/2016	9,225		0	15,074	-5,849	0	0	0	-5,849
257	ENSCO PLC 5 200% 3/	29358QAE9		3/25/2015	4/15/2016	30,938		0	45,222	-14,284	0	0	0	-14,284
258	ENTERPRISE PRODUCTS 5	29379VAF0		12/19/2014	8/25/2016	49,781		0	49 884	-103	0	0	0	-103
259	US TREASURY NOTE 1 625	912828R36		5/25/2016	6/6/2016	24,743		22	24 766	-1	0	0	0	-1
260	US TREASURY NOTE 1 625	912828R36		5/25/2016	6/6/2016	34,640		0	34,655	-15	0	0	0	-15
261	US TREASURY NOTE 1 625	912828R36		6/6/2016	6/6/2016	39,589		0	39 667	-78	0	0	0	-78
262	US TREASURY NOTE 1 625	912828R36		6/6/2016	6/6/2016	24,743		0	24,883	-140	0	0	0	-140
263	US TREASURY NOTE 1 625	912828R36		6/6/2016	6/6/2016	44,538		26	44,564	0	0	0	0	0
264	US TREASURY NOTE 1 625	912828R36		6/6/2016	6/6/2016	49,486		0	49 648	-162	0	0	0	-162
265	US TREASURY NOTE 1 625	912828R36		5/17/2016	6/8/2016	9,929		0	9,808	121	0	0	0	121
266	US TREASURY NOTE 1 625	912828R36		5/31/2016	6/8/2016	4,965		0	4,904	61	0	0	0	61
267	US TREASURY NOTE 1 625	912828R36		6/1/2016	6/8/2016	49 646		0	49 008	638	0	0	0	638
268	US TREASURY NOTE 1 625	912828R36		5/8/2016	6/8/2016	4,965		0	4,909	56	0	0	0	56
269	US TREASURY NOTE 1 625	912828R36		5/23/2016	6/15/2016	20,078		0	19,578	500	0	0	0	500
270	US TREASURY NOTE 1 625	912828R36		5/30/2016	6/15/2016	5 020		0	4,893	127	0	0	0	127
271	US TREASURY NOTE 1 625	912828R36		5/30/2016	6/15/2016	5 020		0	4,887	133	0	0	0	133
272	US TREASURY NOTE 1 625	912828R36		6/20/2016	6/20/2016	44 796		7	44,803	0	0	0	0	0
273	US TREASURY NOTE 1 625	912828R36		6/11/2016	6/23/2016	24 779		32	24 812	-1	0	0	0	-1
274	US TREASURY NOTE 1 625	912828R36		6/23/2016	6/23/2016	24,779		26	24,806	-1	0	0	0	-1
275	US TREASURY NOTE 1 625	912828R36		6/29/2016	7/12/2016	5,049		24	5,073	0	0	0	0	0
276	US TREASURY NOTE 1 625	912828R36		6/29/2016	7/12/2016	25 246		118	25,364	0	0	0	0	0

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

	Amount
Long Term CG Distributions	37,875
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						27,090,949	0	24,898	24,670,861	2,444,986	0	0	0	2,444,986
277	US TREASURY NOTE 1 625	912828R36		6/29/2016	7/18/2016	25,100		263	25,362	1	0	0	0	1
278	US TREASURY NOTE 1 625	912828R36		6/29/2016	8/2/2016	20,134		155	20,290	-1	0	0	0	-1
279	US TREASURY NOTE 1 625	912828R36		7/8/2016	8/2/2016	5,034		0	5,088	-54	0	0	0	-54
280	US TREASURY NOTE 1 625	912828R36		6/29/2016	8/2/2016	10,067		71	10,138	0	0	0	0	0
281	FHLMC MULTIFAMILY ST 1 41	3137BPWF2		6/17/2016	8/25/2016	99		0	99	0	0	0	0	0
282	FHLMC MULTIFAMILY ST 1 41	3137BPWF2		6/17/2016	9/25/2016	100		0	100	0	0	0	0	0
283	US TREASURY NOTE 1 625	912828R36		6/6/2016	6/6/2016	24,733		3	24,750	-14	0	0	0	-14
284	US TREASURY NOTE 1 625	912828R36		5/8/2016	6/6/2016	4,947		0	4,909	38	0	0	0	38
285	EXPRESS SCRIPTS HOLD 4 5	30219GAM0		2/22/2016	8/1/2016	38,819		0	34,813	4,006	0	0	0	4,006
286	EXXON MOBIL CORPORATIO	30231G102		3/31/2005	4/13/2016	25,301		0	17,986	7,315	0	0	0	7,315
287	EXXON MOBIL CORPORATIO	30231G102		3/31/2005	6/2/2016	26,426		0	17,986	8,440	0	0	0	8,440
288	EXXON MOBIL CORPORATIO	30231G102		3/31/2005	12/5/2016	8,750		0	5,995	2,755	0	0	0	2,755
289	FACEBOOK INC	30303M102		1/26/2016	12/5/2016	11,739		0	9,684	2,055	0	0	0	2,055
290	FED HOME LN BK 0 875%	3130A8BD4		5/26/2016	7/6/2016	105 439		0	104,747	692	0	0	0	692
291	FED NATL MTG ASSN 1 000	3135G0J53		2/19/2016	3/17/2016	139,668		0	139,670	-2	0	0	0	-2
292	FHLMC MULTIFAMILY ST 1 41	3137BPWF2		6/17/2016	7/25/2016	109		0	109	0	0	0	0	0
293	US TREASURY NOTE 1 625	912828R36		7/1/2016	9/20/2016	14,908		0	15,190	-282	0	0	0	-282
294	US TREASURY NOTE 1 625	912828R36		7/1/2016	9/20/2016	4,969		0	5,063	-94	0	0	0	-94
295	US TREASURY NOTE 1 625	912828R36		6/29/2016	9/20/2016	9 939		0	10 138	-199	0	0	0	-199
296	US TREASURY NOTE 1 625	912828R36		6/23/2016	9/20/2016	19,877		0	20 296	-419	0	0	0	-419
297	US TREASURY NOTE 1 625	912828R36		6/23/2016	9/20/2016	9,939		0	10,141	-202	0	0	0	-202
298	US TREASURY NOTE 1 625	912828R36		7/2/2016	9/20/2016	19,877		0	20,185	-308	0	0	0	-308
299	US TREASURY NOTE 1 625	912828R36		5/30/2016	10/12/2016	14,790		0	14 660	130	0	0	0	130
300	US TREASURY NOTE 1 625	912828R36		6/23/2016	10/12/2016	19,720		0	19,845	-125	0	0	0	-125
301	US TREASURY NOTE 1 625	912828R36		6/23/2016	10/12/2016	24,649		0	24,806	-157	0	0	0	-157
302	US TREASURY NOTE 1 625	912828R36		7/14/2016	10/12/2016	44,369		0	45,366	-997	0	0	0	-997
303	US TREASURY NOTE 1 625	912828R36		7/2/2016	10/12/2016	4,930		0	5,046	-116	0	0	0	-116
304	FHLMC MULTIFAMILY ST 1 41	3137BPWF2		6/17/2016	10/25/2016	110		0	110	0	0	0	0	0
305	FHLMC MULTIFAMILY ST 1 41	3137BPWF2		6/17/2016	11/25/2016	100		0	100	0	0	0	0	0
306	FHLMC MULTIFAMILY ST 1 41	3137BPWF2		6/17/2016	12/25/2016	111		0	111	0	0	0	0	0
307	FNMA POOL #464382 4 598	31381L2P1		5/7/2010	2/25/2016	100		0	103	-3	0	0	0	-3
308	FNMA POOL #464382 4 301	31381L2P1		5/7/2010	3/25/2016	125		0	129	-4	0	0	0	-4
309	FNMA POOL #464382 4 598	31381L2P1		5/7/2010	4/25/2016	102		0	104	-2	0	0	0	-2
310	FNMA POOL #464382 4 450	31381L2P1		5/7/2010	5/25/2016	114		0	117	-3	0	0	0	-3
311	FNMA POOL #464382 4 598	31381L2P1		5/7/2010	6/25/2016	103		0	106	-3	0	0	0	-3
312	FNMA POOL #464382 4 450	31381L2P1		5/7/2010	7/25/2016	115		0	118	-3	0	0	0	-3
313	FNMA POOL #464382 4 598	31381L2P1		5/7/2010	8/25/2016	104		0	107	-3	0	0	0	-3
314	FNMA POOL #464382 4 598	31381L2P1		5/7/2010	9/25/2016	104		0	107	-3	0	0	0	-3
315	FNMA POOL #464382 4 450	31381L2P1		5/7/2010	10/25/2016	117		0	120	-3	0	0	0	-3
316	FNMA POOL #464382 4 598	31381L2P1		5/7/2010	11/25/2016	106		0	108	-2	0	0	0	-2
317	FNMA POOL #464382 4 450	31381L2P1		5/7/2010	12/25/2016	118		0	121	-3	0	0	0	-3
318	VR FED NATL MTG AS 3 227	31393CX81		11/17/2005	1/25/2016	1,201		0	1,219	-18	0	0	0	-18
319	VR FED NATL MTG AS 3 305	31393CX81		11/17/2005	2/25/2016	546		0	554	-8	0	0	0	-8
320	VR FED NATL MTG AS 3 3110	31393CX81		11/17/2005	3/25/2016	380		0	386	-6	0	0	0	-6
321	VR FED NATL MTG AS 3 3139	31393CX81		11/17/2005	4/25/2016	359		0	364	-5	0	0	0	-5
322	VR FED NATL MTG AS 3.3545	31393CX81		11/17/2005	5/25/2016	998		0	1,012	-14	0	0	0	-14
323	VR FED NATL MTG AS 3 365	31393CX81		11/17/2005	6/25/2016	373		0	378	-5	0	0	0	-5
324	VR FED NATL MTG AS 3 3687	31393CX81		11/17/2005	7/25/2016	956		0	970	-14	0	0	0	-14
325	VR FED NATL MTG AS 3 4428	31393CX81		11/17/2005	8/25/2016	219		0	222	-3	0	0	0	-3
326	VR FED NATL MTG AS 3 4480	31393CX81		11/17/2005	9/25/2016	1 337		0	1,356	-19	0	0	0	-19
327	US TREASURY NOTE 1 125	912828S76		7/26/2016	10/31/2016	39 662		0	39,984	-322	0	0	0	-322
328	US TREASURY NOTE 1 125	912828S76		7/25/2016	10/31/2016	29 747		0	30,071	-324	0	0	0	-324
329	US TREASURY NOTE 1 125	912828S76		9/12/2016	10/31/2016	29 747		0	29,873	-126	0	0	0	-126
330	US TREASURY NOTE 1 125	912828S76		7/30/2016	10/31/2016	34 705		0	34 941	-236	0	0	0	-236
331	US TREASURY NOTE 1 125	912828S76		10/14/2016	10/31/2016	659 389		0	659,805	-416	0	0	0	-416
332	US TREASURY NOTE 1 250	912828S92		8/9/2016	9/15/2016	78,731		494	79,225	0	0	0	0	0
333	US TREASURY NOTE 1 375	912828SH4		2/29/2012	1/6/2016	55,052		0	54,895	157	0	0	0	157
334	US TREASURY NOTE 1 375	912828SH4		5/30/2014	1/6/2016	35,033		0	34,852	181	0	0	0	181
335	US TREASURY NOTE 1 375	912828SH4		5/30/2014	2/19/2016	136,730		0	134,431	2,299	0	0	0	2,299
336	US TREASURY NOTE 1 375	912828SH4		3/30/2012	3/8/2016	95 965		0	94,058	1,907	0	0	0	1,907
337	US TREASURY NOTE 1 375	912828SH4		1/31/2014	3/8/2016	207 082		0	203,351	3,731	0	0	0	3,731
338	US TREASURY NOTE 1 375	912828SH4		2/6/2014	3/8/2016	328,301		0	322,145	6,156	0	0	0	6,156
339	US TREASURY NOTE 1 375	912828SH4		5/30/2014	3/8/2016	55,559		0	54,768	791	0	0	0	791
340	US TREASURY NOTE 0 625	912828SY7		6/10/2015	3/16/2016	64,843		0	64,871	-28	0	0	0	-28
341	US TREASURY NOTE 0 625	912828SY7		6/10/2015	3/16/2016	29,926		0	29,940	-14	0	0	0	-14
342	US TREASURY NOTE 0 625	912828SY7		6/10/2015	3/16/2016	44,889		0	44,910	-21	0	0	0	-21
343	US TREASURY NOTE 0 625	912828SY7		6/10/2015	3/17/2016	114,834		0	114,771	63	0	0	0	63
344	US TREASURY NOTE 0 625	912828SY7		6/10/2015	3/24/2016	24,964		0	24,950	14	0	0	0	14
345	US TREASURY NOTE 0 625	912828SY7		6/10/2015	5/31/2016	69,921		0	69,861	60	0	0	0	60

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

	Amount
Long Term CG Distributions	37,875
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						27,090,949	0	24,898	24,670,861	2,444,986	0	0	0	2,444,986
346	US TREASURY NOTE 0 625	912828SY7		6/10/2015	6/2/2016	69,918		0	69,861	57	0	0		57
347	US TREASURY NOTE 0 625	912828SY7		6/10/2015	6/7/2016	54,987		0	54 890	97	0	0	0	97
348	US TREASURY NOTE 0 625	912828SY7		6/10/2015	6/10/2016	99 984		0	99,801	183	0	0	0	183
349	US TREASURY NOTE 0 625	912828SY7		6/10/2015	6/20/2016	20,005		0	19,960	45	0	0	0	45
350	US TREASURY NOTE 0 625	912828SY7		6/10/2015	7/22/2016	150,047		0	149,701	346	0	0	0	346
351	VR FED NATL MTG AS 3 8120	31393E6M6		12/7/2007	11/25/2016	218		0	220	-2	0	0	0	-2
352	VR FED NATL MTG AS 3 8147	31393E6M6		12/7/2007	12/25/2016	448		0	452	-4	0	0	0	-4
353	VR FED NATL MTG AS 2 3439	31394VQB9		5/5/2008	1/25/2016	770		0	759	11	0	0	0	11
354	VR FED NATL MTG AS 2 448	31394VQB9		5/5/2008	2/25/2016	234		0	230	4	0	0	0	4
355	VR FED NATL MTG AS 2 4484	31394VQB9		5/5/2008	3/25/2016	234		0	231	3	0	0	0	3
356	VR FED NATL MTG AS 2 4488	31394VQB9		5/5/2008	4/25/2016	660		0	650	10	0	0	0	10
357	US TREASURY NOTE 0 625	912828SY7		6/10/2015	4/6/2016	49,984		0	49,900	84	0	0	0	84
358	VR FED NATL MTG AS 3 5076	31393CX81		11/17/2005	10/25/2016	723		0	734	-11	0	0	0	-11
359	VR FED NATL MTG AS 3 5573	31393CX81		11/17/2005	11/25/2016	1,356		0	1,376	-20	0	0	0	-20
360	VR FED NATL MTG AS 3 5640	31393CX81		11/17/2005	12/25/2016	647		0	656	-9	0	0	0	-9
361	VR FED NATL MTG AS 3 6534	31393E6M6		12/7/2007	1/25/2016	568		0	574	-6	0	0	0	-6
362	VR FED NATL MTG AS 3 6964	31393E6M6		12/7/2007	2/25/2016	359		0	363	-4	0	0	0	-4
363	VR FED NATL MTG AS 3 698	31393E6M6		12/7/2007	3/25/2016	231		0	233	-2	0	0	0	-2
364	VR FED NATL MTG AS 3 698	31393E6M6		12/7/2007	5/25/2016	918		0	926	-8	0	0	0	-8
365	VR FED NATL MTG AS 3 7224	31393E6M6		12/7/2007	6/25/2016	231		0	233	-2	0	0	0	-2
366	VR FED NATL MTG AS 3 7248	31393E6M6		12/7/2007	7/25/2016	471		0	475	-4	0	0	0	-4
367	VR FED NATL MTG AS 3 7631	31393E6M6		12/7/2007	8/25/2016	1,296		0	1,308	-12	0	0	0	-12
368	VR FED NATL MTG AS 3 7398	31393E6M6		12/7/2007	9/25/2016	1,027		0	1,036	-9	0	0	0	-9
369	VR FED NATL MTG AS 3 7608	31393E6M6		12/7/2007	10/25/2016	222		0	224	-2	0	0	0	-2
370	US TREASURY NOTE 1 625	912828R36		7/14/2016	10/12/2016	24,649		0	25,226	-577	0	0	0	-577
371	US TREASURY NOTE 1 625	912828R36		7/5/2016	10/12/2016	9,860		0	10,080	-220	0	0	0	-220
372	US TREASURY NOTE 1 625	912828R36		7/27/2016	10/12/2016	29,579		0	30,211	-632	0	0	0	-632
373	US TREASURY NOTE 1 625	912828R69		6/1/2016	6/23/2016	45,341		0	44,930	411	0	0	0	411
374	US TREASURY NOTE 1 625	912828R69		6/7/2016	6/23/2016	85,644		0	85,704	-60	0	0	0	-60
375	US TREASURY NOTE 1 375	912828S35		7/29/2016	11/21/2016	42,989		720	45,149	-1,440	0	0	0	-1,440
376	US TREASURY NOTE 1 125	912828S76		8/9/2016	9/7/2016	39,988		9	39 997	0	0	0	0	0
377	US TREASURY NOTE 1 125	912828S76		8/9/2016	9/22/2016	74,804		190	74,994	0	0	0	0	0
378	US TREASURY NOTE 1 125	912828S76		8/9/2016	10/31/2016	233,017		0	234,982	-1,965	0	0	0	-1,965
379	US TREASURY NOTE 1 125	912828S76		7/11/2016	10/31/2016	9,916		0	10 019	-103	0	0	0	-103
380	VR FED NATL MTG AS 2 4488	31394VQB9		5/5/2008	5/25/2016	264		0	260	4	0	0	0	4
381	VR FED NATL MTG AS 2 4955	31394VQB9		5/5/2008	6/25/2016	758		0	746	12	0	0	0	12
382	VR FED NATL MTG AS 2 5012	31394VQB9		5/5/2008	7/25/2016	530		0	522	8	0	0	0	8
383	VR FED NATL MTG AS 2 5922	31394VQB9		5/5/2008	8/25/2016	252		0	248	4	0	0	0	4
384	VR FED NATL MTG AS 2 5927	31394VQB9		5/5/2008	9/25/2016	499		0	492	7	0	0	0	7
385	VR FED NATL MTG AS 2 5911	31394VQB9		5/5/2008	10/25/2016	495		0	488	7	0	0	0	7
386	VR FED NATL MTG AS 2 6511	31394VQB9		5/5/2008	11/25/2016	1,021		0	1,006	15	0	0	0	15
387	VR FED NATL MTG AS 2 6538	31394VQB9		5/5/2008	12/25/2016	217		0	214	3	0	0	0	3
388	FEDEX CORPORATION	31428X106		8/17/2011	4/13/2016	16,673		0	8,054	8,619	0	0	0	8,619
389	FEDEX CORPORATION	31428X106		8/17/2011	6/2/2016	32,947		0	16,109	16,838	0	0	0	16,838
390	FEDEX CORPORATION	31428X106		8/17/2011	12/5/2016	19,449		0	8,054	11,395	0	0	0	11,395
391	FIDELITY NATIONAL IN 4 500	31620MAQ9		10/13/2015	4/13/2016	37,406		0	35,056	2,350	0	0	0	2 350
392	FIDELITY NATIONAL IN 4 500	31620MAQ9		10/13/2015	4/13/2016	37,406		0	34 936	2,470	0	0	0	2,470
393	FORD CREDIT AUTO LEA 0 5	34530LAB7		7/22/2014	1/15/2016	9,855		0	9,854	1	0	0	0	1
394	FORD CREDIT AUTO LEA 0 5	34530LAB7		7/22/2014	2/15/2016	10,837		0	10,836	1	0	0	0	1
395	FORD CREDIT AUTO LEA 0 5	34530LAB7		7/22/2014	3/15/2016	7,139		0	7,139	0	0	0	0	0
396	FORD CREDIT AUTO LEA 1 0	34530XAB1		3/24/2016	6/15/2016	1,696		0	1,694	2	0	0	0	2
397	FORD CREDIT AUTO LEA 1 0	34530XAB1		3/24/2016	7/15/2016	2 295		0	2,291	4	0	0	0	4
398	FORD CREDIT AUTO LEA 1 0	34530XAB1		3/24/2016	8/15/2016	2,291		0	2,287	4	0	0	0	4
399	FORD CREDIT AUTO LEA 1 0	34530XAB1		3/24/2016	9/15/2016	2,492		0	2,488	4	0	0	0	4
400	FORD CREDIT AUTO LEA 1 0	34530XAB1		3/24/2016	10/15/2016	2,587		0	2,583	4	0	0	0	4
401	FORD CREDIT AUTO LEA 1 0	34530XAB1		3/24/2016	11/15/2016	2,581		0	2,577	4	0	0	0	4
402	FORD CREDIT AUTO LEA 1 0	34530XAB1		3/24/2016	12/15/2016	2,698		0	2,694	4	0	0	0	4
403	FORTIVE CORP	34959J108		8/3/2011	7/21/2016	25		0	11	14	0	0	0	14
404	FORTIVE CORP	34959J108		8/3/2011	12/5/2016	5,383		0	2,200	3 183	0	0	0	3,183
405	FREEPORT-MCMORAN INC	35671D857		3/21/2012	1/11/2016	28,376		0	255,991	-227,615	0	0	0	-227,615
406	FREEPORT-MCMORAN INC	35671D857		8/3/2012	1/11/2016	13,758		0	103,922	-90,164	0	0	0	-90,164
407	FREEPORT-MCMORAN INC	35671D857		8/13/2013	1/11/2016	9,719		0	68,819	-59,100	0	0	0	-59,100
408	GATX CORP 2 500% 3	361448AR4		10/29/2015	3/22/2016	54,513		0	54 693	-180	0	0	0	-180
409	US TREASURY NOTE 0 625	912828SY7		6/10/2015	10/13/2016	110,039		0	109,781	258	0	0	0	258
410	US TREASURY NOTE 1 125	912828T34		10/12/2016	10/14/2016	660,147		0	659,077	1,070	0	0	0	1,070
411	US TREASURY NOTE 1 625	912828T91		11/1/2016	12/8/2016	33,775		0	34,912	-1,137	0	0	0	-1,137
412	US TREASURY NOTE 1 750	912828U24		11/16/2016	11/21/2016	43 664		450	44,114	0	0	0	0	0
413	US TREASURY NOTE 1 750	912828U24		11/21/2016	11/21/2016	29,109		0	29,102	7	0	0	0	7
414	US TREASURY NOTE 2 000	912828U24		11/16/2016	11/29/2016	43,743		120	44,104	-241	0	0	0	-241

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

	Amount
Long Term CG Distributions	37,875
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						27,090,949	0	24,898	24,670,861	2,444 986	0	0	0	2,444,986
415	US TREASURY NOTE 2 000	912828U24		11/21/2016	11/29/2016	14,581		0	14,551	30	0	0	0	30
416	US TREASURY NOTE 2 000	912828U24		11/21/2016	12/8/2016	4,816		34	4,850	0	0	0	0	0
417	US TREASURY NOTE 2 000	912828U24		11/25/2016	12/8/2016	14,449		163	14 612	0	0	0	0	0
418	US TREASURY NOTE 2 000	912828U24		12/8/2016	12/8/2016	43,346		128	43,474	0	0	0	0	0
419	US TREASURY NOTE 1 000	912828VE7		6/13/2013	2/9/2016	10 054		0	9 942	112	0	0	0	112
420	US TREASURY NOTE 1 000	912828VE7		5/31/2013	2/9/2016	15,081		0	14,923	158	0	0	0	158
421	US TREASURY NOTE 1 625	912828T91		11/1/2016	12/8/2016	67,550		2,341	69,891	0	0	0	0	0
422	WORLD OMNI AUTOMOBIL 1	98161DAD2		10/14/2016	11/15/2016	2,685		0	2,686	-1	0	0	0	-1
423	WORLD OMNI AUTOMOBIL 1	98161DAD2		6/20/2016	12/15/2016	6,991		0	6,996	-5	0	0	0	-5
424	WORLD OMNI AUTOMOBIL 1	98161DAD2		10/14/2016	12/15/2016	2,330		0	2,331	-1	0	0	0	-1
425	XYLEM INC 3 250% 11/	98419MAJ9		10/3/2016	10/3/2016	45,362		0	44,907	455	0	0	0	455
426	ZOETIS INC	98978V103		7/3/2013	4/13/2016	28,280		0	17,637	10,643	0	0	0	10,643
427	ZOETIS INC	98978V103		7/3/2013	6/2/2016	33,602		0	20,576	13,026	0	0	0	13,026
428	ZOETIS INC	98978V103		7/3/2013	12/5/2016	14,910		0	8,818	6,092	0	0	0	6,092
429	ALLERGAN PLC	G0177J108		10/2/2013	4/13/2016	44,013		0	28 800	15,213	0	0	0	15,213
430	ALLERGAN PLC	G0177J108		10/2/2013	6/2/2016	48,951		0	28 800	20,151	0	0	0	20,151
431	ALLERGAN PLC	G0177J108		10/2/2013	12/5/2016	19,108		0	14 400	4,708	0	0	0	4,708
432	ACCENTURE PLC	G1151C101		3/23/2010	4/13/2016	22,736		0	8,485	14,251	0	0	0	14,251
433	ACCENTURE PLC	G1151C101		3/23/2010	6/2/2016	35,548		0	12,727	22,821	0	0	0	22,821
434	ACCENTURE PLC	G1151C101		3/23/2010	12/5/2016	11,766		0	4,242	7,524	0	0	0	7,524
435	MERCK & CO INC NEW	58933Y105		11/12/2007	12/5/2016	6,017		0	5,636	381	0	0	0	381
436	METLIFE INC 3 600% 11	59156RBQ0		11/9/2015	10/7/2016	84,830		0	79,994	4,836	0	0	0	4,836
437	MICROSOFT CORP	594918104		1/26/2016	4/13/2016	38,475		0	36 508	1,967	0	0	0	1,967
438	MICROSOFT CORP	594918104		1/26/2016	6/2/2016	52,216		0	52,154	62	0	0	0	62
439	MICROSOFT CORP	594918104		1/26/2016	12/5/2016	18,036		0	15,646	2,390	0	0	0	2,390
440	MICROSOFT CORP 2 400	594918BR4		8/1/2016	8/1/2016	50,052		0	49,907	145	0	0	0	145
441	MIZUHO FINANCIAL GRO 2 2	60687YAE9		9/7/2016	10/11/2016	69,474		0	70,000	-526	0	0	0	-526
442	MONDELEZ INTERNATIONAL	609207105		3/26/2013	4/13/2016	21,313		0	14,980	6,333	0	0	0	6,333
443	MONDELEZ INTERNATIONAL	609207105		3/26/2013	6/2/2016	26,846		0	17,976	8,870	0	0	0	8,870
444	MONDELEZ INTERNATIONAL	609207105		3/26/2013	12/5/2016	12,279		0	8,880	3,399	0	0	0	3,399
445	MONSANTO CO NEW	61166W101		8/3/2011	4/13/2016	8,828		0	7,165	1,663	0	0	0	1,663
446	MONSANTO CO NEW	61166W101		8/3/2011	6/2/2016	22,092		0	14 329	7,763	0	0	0	7,763
447	US TREASURY NOTE 1 000	912828VE7		8/12/2013	2/18/2016	45,236		0	44,344	892	0	0	0	892
448	US TREASURY NOTE 1 000	912828VE7		8/12/2014	2/18/2016	30,157		0	29,663	494	0	0	0	494
449	US TREASURY NOTE 1 000	912828VE7		6/28/2013	2/18/2016	5,026		0	4,903	123	0	0	0	123
450	US TREASURY NOTE 1 250	912828WD8		2/20/2015	7/28/2016	10,111		0	9,989	122	0	0	0	122
451	US TREASURY NOTE 1 250	912828WD8		10/31/2013	7/28/2016	101,109		0	99,614	1,495	0	0	0	1,495
452	US TREASURY NOTE 1 250	912828WD8		10/31/2013	8/22/2016	5,050		0	4,981	69	0	0	0	69
453	US TREASURY NOTE 1 250	912828WD8		10/31/2013	8/22/2016	35,350		0	34,864	486	0	0	0	486
454	US TREASURY NOTE 1 250	912828WD8		1/24/2014	8/22/2016	45,450		0	44,494	956	0	0	0	956
455	US TREASURY NOTE 1 250	912828WD8		1/24/2014	10/4/2016	10,079		0	9,888	191	0	0	0	191
456	US TREASURY NOTE 1 250	912828WD8		12/31/2013	10/4/2016	45,355		0	44,127	1,228	0	0	0	1,228
457	US TREASURY NOTE 1 250	912828WD8		12/31/2013	10/18/2016	10 076		0	9,806	270	0	0	0	270
458	US TREASURY NOTE 2 125	912828XB1		8/10/2015	3/4/2016	56,139		0	54,536	1,603	0	0	0	1,603
459	US TREASURY NOTE 2 125	912828XB1		2/18/2015	3/4/2016	5,104		0	4,976	128	0	0	0	128
460	US TREASURY NOTE 2 125	912828XB1		6/1/2015	3/4/2016	5,104		0	4,953	151	0	0	0	151
461	US TREASURY NOTE 2 125	912828XB1		6/1/2015	3/8/2016	5 118		0	4,953	165	0	0	0	165
462	US TREASURY NOTE 2 125	912828XB1		7/27/2015	3/8/2016	20,473		0	19,805	668	0	0	0	668
463	US TREASURY NOTE 2 125	912828XB1		6/8/2015	3/21/2016	5,096		0	4,889	207	0	0	0	207
464	US TREASURY NOTE 2 125	912828XB1		8/10/2015	3/21/2016	25 479		0	24,753	726	0	0	0	726
465	US TREASURY NOTE 1 500	912828XE5		3/8/2016	6/17/2016	40,777		0	40,345	432	0	0	0	432
466	US TREASURY NOTE 1 500	912828XE5		3/8/2016	8/9/2016	453,370		0	448,842	4,528	0	0	0	4,528
467	US TREASURY NOTE 1 000	912828VE7		8/12/2014	2/9/2016	15,081		0	14,831	250	0	0	0	250
468	GS MORTGAGE SECURITI 1 9	36252AAA4		7/27/2016	10/13/2016	1,277		0	1,293	-16	0	0	0	-16
469	US TREASURY NOTE 1 625	912828XM7		8/31/2015	2/16/2016	76,403		0	75,305	1,098	0	0	0	1,098
470	GS MORTGAGE SECURITI 1 9	36252AAA4		7/27/2016	11/11/2016	1,166		0	1,181	-15	0	0	0	-15
471	GS MORTGAGE SECURITI 1 9	36252AAA4		7/27/2016	12/12/2016	1,445		0	1,463	-18	0	0	0	-18
472	GENERAL ELECTRIC CO	369604103		8/1/1979	4/13/2016	34,051		0	1,262	32,789	0	0	0	32,789
473	GENERAL ELECTRIC CO	369604103		8/1/1979	6/2/2016	35,939		0	1,377	34,562	0	0	0	34,562
474	GENERAL ELECTRIC CO	369604103		8/1/1979	12/5/2016	12 424		0	459	11 965	0	0	0	11,965
475	GENERAL MOTORS CO	37045V100		11/18/2010	4/13/2016	18,379		0	19,800	-1,421	0	0	0	-1,421
476	GENERAL MOTORS CO	37045V100		11/18/2010	6/2/2016	21,119		0	23,100	-1,981	0	0	0	-1,981
477	GENERAL MOTORS CO	37045V100		11/18/2010	12/5/2016	10,488		0	9,900	588	0	0	0	588
478	GILEAD SCIENCES INC	375558103		7/30/2014	4/13/2016	38,820		0	37,611	1,209	0	0	0	1,209
479	GILEAD SCIENCES INC	375558103		7/30/2014	6/2/2016	34,434		0	37,611	-3,177	0	0	0	-3,177
480	GILEAD SCIENCES INC	375558103		7/30/2014	12/5/2016	14,445		0	18,806	-4,361	0	0	0	-4,361
481	GILEAD SCIENCES INC 2 550	375558BB8		9/9/2015	3/23/2016	81 850		0	79,856	1,994	0	0	0	1,994
482	GILEAD SCIENCES INC 2 500	375558BL6		9/15/2016	9/20/2016	60,184		0	59,788	396	0	0	0	396
483	GOLDMAN SACHS GROUP IN	38141G104		8/1/2006	4/13/2016	15,841		0	15 001	840	0	0	0	840

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

	Amount
Long Term CG Distributions	37,875
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						27,090,949	0	24 898	24,670 861	2,444,986	0	0	0	2,444,986
484	GOLDMAN SACHS GROUP IN	38141G104		8/1/2006	6/2/2016	15 908		0	15,001	907	0	0	0	907
485	GOLDMAN SACHS GROUP IN	38141G104		8/1/2006	12/5/2016	22,781		0	15 001	7,780	0	0	0	7,780
486	GM FINANCIAL AUTOMOB 1 2	36251LAB9		5/10/2016	12/20/2016	1,483		0	1,483	0	0	0	0	0
487	HSBC HOLDINGS PLC 4 250	404280AU3		8/10/2015	1/13/2016	65,074		0	64,467	607	0	0	0	607
488	VR HSBC HOLDINGS PLC 6 8	404280BC2		5/24/2016	5/24/2016	65,650		0	65 000	650	0	0	0	650
489	HALLIBURTON CO	406216101		8/3/2011	4/13/2016	15,201		0	20 902	-5,701	0	0	0	-5,701
490	HALLIBURTON CO	406216101		8/3/2011	6/2/2016	16,764		0	20,902	-4,138	0	0	0	-4,138
491	HALLIBURTON CO	406216101		8/3/2011	12/5/2016	10,774		0	10,451	323	0	0	0	323
492	HALLIBURTON CO 3 375%	406216BH3		11/5/2015	5/12/2016	50,500		0	49,960	540	0	0	0	540
493	HOME DEPOT INC	437076102		8/3/2011	4/13/2016	39,991		0	9,809	30 182	0	0	0	30,182
494	GS MORTGAGE SECURITI 1 9	36252AAA4		7/27/2016	9/12/2016	1,157		0	1,171	-14	0	0	0	-14
495	HOME DEPOT INC	437076102		8/3/2011	6/2/2016	52,702		0	13,079	39,623	0	0	0	39,623
496	HOME DEPOT INC	437076102		8/3/2011	12/5/2016	12,971		0	3,270	9,701	0	0	0	9,701
497	HOME DEPOT INC 2 000%	437076BL5		2/3/2016	2/3/2016	49,902		0	49,822	80	0	0	0	80
498	HONEYWELL INTERNATIONA	438516106		2/18/2016	4/13/2016	22,884		0	21,379	1,505	0	0	0	1,505
499	HONEYWELL INTERNATIONA	438516106		2/18/2016	6/2/2016	22,822		0	21,379	1,443	0	0	0	1,443
500	HONEYWELL INTERNATIONA	438516106		2/18/2016	12/5/2016	11,297		0	10,633	664	0	0	0	664
501	HYUNDAI AUTO RECEIVA 1 5	44890QAD5		6/29/2016	11/15/2016	940		0	944	-4	0	0	0	-4
502	HYUNDAI AUTO RECEIVA 1 5	44890QAD5		6/29/2016	12/15/2016	7,815		0	7,848	-33	0	0	0	-33
503	INTEL CORP	458140100		9/27/2006	4/13/2016	22 435		0	14 434	8,001	0	0	0	8,001
504	INTEL CORP	458140100		9/27/2006	6/2/2016	25,259		0	16,496	8,763	0	0	0	8,763
505	INTEL CORP	458140100		9/27/2006	12/5/2016	6,866		0	4,124	2,742	0	0	0	2,742
506	US TREASURY NOTE 1 625	912828XM7		9/15/2015	2/16/2016	10,187		0	10 048	139	0	0	0	139
507	US TREASURY NOTE 1 625	912828XM7		10/5/2015	2/16/2016	5,094		0	5,070	24	0	0	0	24
508	US TREASURY NOTE 1 625	912828XM7		1/15/2016	2/16/2016	30,561		0	30,292	269	0	0	0	269
509	US TREASURY NOTE 1 625	912828XM7		7/20/2015	2/16/2016	25,468		0	25,093	375	0	0	0	375
510	US TREASURY NOTE 1 625	912828XM7		4/13/2016	7/13/2016	61,556		0	61,205	351	0	0	0	351
511	US TREASURY NOTE 1 625	912828XM7		3/31/2016	7/19/2016	25 594		0	25 492	102	0	0	0	102
512	US TREASURY NOTE 1 625	912828XM7		4/13/2016	7/19/2016	40,950		0	40,803	147	0	0	0	147
513	US TREASURY NOTE 1 625	912828XM7		2/17/2016	7/19/2016	10,238		0	10,162	76	0	0	0	76
514	US TREASURY NOTE 1 625	912828XM7		2/17/2016	8/4/2016	5,138		0	5,081	57	0	0	0	57
515	US TREASURY NOTE 1 625	912828XM7		2/17/2016	10/3/2016	45,925		0	45,731	194	0	0	0	194
516	US TREASURY NOTE 1 625	912828XM7		3/23/2016	10/3/2016	76,541		0	75,835	706	0	0	0	706
517	US TREASURY NOTE 1 625	912828XM7		7/20/2015	10/3/2016	5,103		0	5,019	84	0	0	0	84
518	UNITED TECHNOLOGIES CO	913017109		7/27/2006	4/13/2016	20,822		0	12,487	8,335	0	0	0	8,335
519	UNITED TECHNOLOGIES CO	913017109		7/27/2006	6/2/2016	30,144		0	18,730	11,414	0	0	0	11,414
520	UNITED TECHNOLOGIES CO	913017109		7/27/2006	12/5/2016	10,743		0	6,243	4,500	0	0	0	4,500
521	UNITEDHEALTH GROUP INC	91324P102		12/9/2010	4/13/2016	38,464		0	11,034	27,430	0	0	0	27,430
522	UNITEDHEALTH GROUP INC	91324P102		12/9/2010	6/2/2016	54,368		0	14,712	39,656	0	0	0	39,656
523	UNITEDHEALTH GROUP INC	91324P102		12/9/2010	12/5/2016	15,740		0	3,678	12,062	0	0	0	12,062
524	VERIZON COMMUNICATIONS	92343V104		12/9/2010	4/13/2016	15,321		0	10,066	5,255	0	0	0	5,255
525	VERIZON COMMUNICATIONS	92343V104		12/9/2010	6/2/2016	20,220		0	13,422	6,798	0	0	0	6,798
526	VERIZON COMMUNICATIONS	92343V104		12/9/2010	12/5/2016	9,948		0	6,711	3,237	0	0	0	3,237
527	VERIZON COMMUNICATIO 5	92343VBR4		9/11/2013	8/24/2016	41,107		0	35,813	5,294	0	0	0	5,294
528	VERIZON COMMUNICATIO 3	92343VCR3		10/22/2014	4/1/2016	73,504		0	69,538	3,966	0	0	0	3,966
529	VOLKSWAGEN AUTO LEAS 0	92867VAB6		2/25/2015	1/20/2016	3,045		0	3,045	0	0	0	0	0
530	VOLKSWAGEN AUTO LEAS 0	92867VAB6		2/25/2015	2/20/2016	3,998		0	3,998	0	0	0	0	0
531	VOLKSWAGEN AUTO LEAS 0	92867VAB6		2/25/2015	3/20/2016	3,145		0	3,145	0	0	0	0	0
532	VOLKSWAGEN AUTO LEAS 0	92867VAB6		2/25/2015	4/20/2016	3,410		0	3,410	0	0	0	0	0
533	VOLKSWAGEN AUTO LEAS 0	92867VAB6		2/25/2015	5/20/2016	4,323		0	4,323	0	0	0	0	0
534	VOLKSWAGEN AUTO LEAS 0	92867VAB6		2/25/2015	6/20/2016	3,656		0	3,656	0	0	0	0	0
535	VOLKSWAGEN AUTO LEAS 0	92867VAB6		2/25/2015	7/20/2016	4,504		0	4,504	0	0	0	0	0
536	VOLKSWAGEN AUTO LEAS 0	92867VAB6		2/25/2015	8/20/2016	4,048		0	4,048	0	0	0	0	0
537	VOLKSWAGEN AUTO LEAS 0	92867VAB6		2/25/2015	9/20/2016	4,523		0	4,523	0	0	0	0	0
538	VOLKSWAGEN AUTO LEAS 0	92867VAB6		2/25/2015	10/20/2016	4,555		0	4,555	0	0	0	0	0
539	VOLKSWAGEN AUTO LEAS 0	92867VAB6		2/25/2015	11/20/2016	4,289		0	4,289	0	0	0	0	0
540	VOLKSWAGEN AUTO LEAS 0	92867VAB6		2/25/2015	12/20/2016	844		0	844	0	0	0	0	0
541	INTERNATIONAL BUSINESS M	459200101		3/19/2008	12/5/2016	15 981		0	11,705	4,276	0	0	0	4,276
542	JPMORGAN CHASE & CO	46625H100		11/9/2007	4/13/2016	24,559		0	17,180	7,379	0	0	0	7,379
543	JPMORGAN CHASE & CO	46625H100		11/9/2007	6/2/2016	32,702		0	21 475	11,227	0	0	0	11,227
544	JPMORGAN CHASE & CO	46625H100		11/9/2007	12/5/2016	16,588		0	8,590	7,998	0	0	0	7,998
545	INTERNATIONAL BUSINESS M	459200101		3/19/2008	4/13/2016	15,022		0	11 705	3,317	0	0	0	3,317
546	INTERNATIONAL BUSINESS M	459200101		3/19/2008	6/2/2016	30,615		0	23,410	7,205	0	0	0	7,205
547	JPMORGAN CHASE & CO 2 2	46625HKA7		1/15/2015	8/3/2016	30,515		0	30,000	515	0	0	0	515
548	JPMORGAN CHASE & CO 2 5	46625HQJ2		2/25/2016	5/31/2016	70,543		0	69,948	595	0	0	0	595
549	JPMORGAN CHASE & CO 3 2	46625HRS1		5/31/2016	11/10/2016	69,850		0	69 970	-120	0	0	0	-120
550	VR JPMBB COMMERCIAL 3 7	46645JAD4		11/17/2015	4/29/2016	91,362		0	87,550	3,812	0	0	0	3,812
551	JOHNSON & JOHNSON	478160104		8/21/2007	4/13/2016	32,825		0	18,537	14,288	0	0	0	14,288
552	JOHNSON & JOHNSON	478160104		8/21/2007	6/2/2016	34,172		0	18,537	15,635	0	0	0	15,635

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

	Amount
Long Term CG Distributions	37,875
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						27,090,949	0	24,898	24,670,861	2,444,986	0	0	0	2,444,986
553	JOHNSON & JOHNSON	478160104		8/21/2007	12/5/2016	11,190		0	6,179	5,011	0	0	0	5,011
554	KINDER MORGAN INC/DE 3 0	49456BAE1		11/24/2014	11/4/2016	35,814		0	34,929	885	0	0	0	885
555	KOHL'S CORPORATION 4 25	500255AU8		7/14/2015	2/4/2016	86,026		0	89,978	-3 952	0	0	0	-3,952
556	L-3 COMMUNICATIONS 5 20	502413AY3		5/15/2015	9/8/2016	5,485		0	5,482	3	0	0	0	3
557	L-3 COMMUNICATIONS 5 20	502413AY3		5/15/2015	9/8/2016	49,373		0	49,342	31	0	0	0	31
558	LEGG MASON INC 4 750%	524901AV7		3/17/2016	7/20/2016	32,377		0	29,986	2,391	0	0	0	2,391
559	LENNAR CORPORATION CLA	526057104		4/26/2010	4/13/2016	24,223		0	10,491	13,732	0	0	0	13,732
560	LENNAR CORPORATION CLA	526057104		4/26/2010	6/2/2016	27 447		0	12 589	14 858	0	0	0	14,858
561	LENNAR CORPORATION CLA	526057104		4/26/2010	12/5/2016	12,723		0	6,295	6,428	0	0	0	6,428
562	LINEAR TECHNOLOGY CORP	535678106		1/7/2016	4/13/2016	8,962		0	7,854	1,108	0	0	0	1,108
563	LINEAR TECHNOLOGY CORP	535678106		1/7/2016	6/2/2016	9 446		0	7,854	1,592	0	0	0	1,592
564	LINEAR TECHNOLOGY CORP	535678106		1/7/2016	12/5/2016	6,155		0	3,927	2,228	0	0	0	2,228
565	MANULIFE FINANCIAL 4 150	56501RAC0		3/1/2016	6/1/2016	57,956		0	54,866	3,090	0	0	0	3,090
566	MARKET VECTORS SEMICON	57060U233		1/6/2009	1/7/2016	335,736		0	164,843	170,893	0	0	0	170,893
567	LOCKHEED MARTIN CORP 2	539830BF5		11/16/2015	4/27/2016	117,723		0	114,587	3,136	0	0	0	3,136
568	MARKET VECTORS SEMICON	57060U233		1/6/2009	1/26/2016	133,574		0	66,883	66 691	0	0	0	66,691
569	MARKET VECTORS SEMICON	57060U233		1/7/2009	1/26/2016	198,497		0	97,311	101,186	0	0	0	101 186
570	MCDONALDS CORP	580135101		3/29/2007	4/13/2016	25,284		0	8,998	16 286	0	0	0	16,286
571	MCDONALDS CORP	580135101		3/29/2007	6/2/2016	24,201		0	8,998	15,203	0	0	0	15,203
572	MCDONALDS CORP	580135101		3/29/2007	12/5/2016	11,946		0	4,499	7 447	0	0	0	7,447
573	MCDONALD'S CORP 2 100	58013MEW0		12/2/2015	4/26/2016	76,427		0	74,963	1,464	0	0	0	1,464
574	MCKESSON CORP 3 796	581557BE4		10/23/2015	2/22/2016	30,759		0	30,974	-215	0	0	0	-215
575	MERCK & CO INC NEW	58933Y105		11/12/2007	4/13/2016	16,612		0	16 907	-295	0	0	0	-295
576	MERCK & CO INC NEW	58933Y105		11/12/2007	6/2/2016	22,668		0	22,543	125	0	0	0	125
577	VOYA FINANCIAL INC 3 650	929089AB6		6/6/2016	6/6/2016	49,871		0	49,854	17	0	0	0	17
578	VOYA FINANCIAL INC 3 650	929089AB6		6/6/2016	6/6/2016	49,854		0	49,854	0	0	0	0	0
579	VOYA FINANCIAL INC 3 650	929089AB6		6/6/2016	6/6/2016	124,844		0	124,636	208	0	0	0	208
580	VOYA FINANCIAL INC 3 650	929089AB6		6/6/2016	6/6/2016	24,948		0	24,927	21	0	0	0	21
581	VOYA FINANCIAL INC 3 650	929089AB6		10/7/2016	12/9/2016	67,826		0	69,585	-1,759	0	0	0	-1,759
582	WAL MART STORES INC	931142103		11/12/2007	4/13/2016	20,690		0	13,177	7,513	0	0	0	7,513
583	WAL MART STORES INC	931142103		11/12/2007	6/2/2016	21,118		0	13,177	7,941	0	0	0	7,941
584	WAL MART STORES INC	931142103		11/12/2007	12/5/2016	6,980		0	4,392	2,588	0	0	0	2,588
585	WALGREENS BOOTS ALLIAN	931427108		12/9/2010	4/13/2016	24,291		0	10,957	13,334	0	0	0	13,334
586	WALGREENS BOOTS ALLIAN	931427108		12/9/2010	6/2/2016	31,596		0	14,609	16,987	0	0	0	16,987
587	WALGREENS BOOTS ALLIAN	931427108		12/9/2010	12/5/2016	16,978		0	7,305	9,673	0	0	0	9,673
588	WALGREENS BOOTS ALLI 2 6	931427AN8		5/26/2016	5/26/2016	75,318		0	74,958	360	0	0	0	360
589	WORLD OMNI AUTO RECE 1	98160YAB1		3/22/2016	5/15/2016	1,190		0	1,187	3	0	0	0	3
590	WORLD OMNI AUTO RECE 1	98160YAB1		3/22/2016	6/15/2016	1,800		0	1,796	4	0	0	0	4
591	WORLD OMNI AUTO RECE 1	98160YAB1		3/22/2016	7/15/2016	1,798		0	1,794	4	0	0	0	4
592	WORLD OMNI AUTO RECE 1	98160YAB1		3/22/2016	8/15/2016	1,676		0	1,673	3	0	0	0	3
593	WORLD OMNI AUTO RECE 1	98160YAB1		3/22/2016	9/15/2016	1,841		0	1,837	4	0	0	0	4
594	WORLD OMNI AUTO RECE 1	98160YAB1		3/22/2016	10/15/2016	1,593		0	1,590	3	0	0	0	3
595	WORLD OMNI AUTO RECE 1	98160YAB1		3/22/2016	11/15/2016	1,386		0	1,383	3	0	0	0	3
596	WORLD OMNI AUTO RECE 1	98160YAB1		3/22/2016	12/15/2016	1,379		0	1,376	3	0	0	0	3
597	WORLD OMNI AUTOMOBIL 1	98161DAD2		6/20/2016	9/15/2016	2,886		0	2,888	-2	0	0	0	-2
598	WORLD OMNI AUTOMOBIL 1	98161DAD2		6/20/2016	10/15/2016	8,314		0	8,320	-6	0	0	0	-6
599	WORLD OMNI AUTOMOBIL 1	98161DAD2		6/20/2016	11/15/2016	8,056		0	8,062	-6	0	0	0	-6
600	MONSANTO CO NEW	61166W101		8/3/2011	12/5/2016	10,422		0	7,165	3,257	0	0	0	3,257
601	MORGAN STANLEY	617446448		11/2/2009	12/5/2016	8,390		0	6,484	1,906	0	0	0	1,906
602	MORGAN STANLEY 3 750	61746BDJ2		2/20/2013	6/20/2016	36,868		0	34,962	1,906	0	0	0	1,906
603	MORGAN STANLEY 3 750	61746BDJ2		2/20/2013	6/20/2016	42,135		0	39,855	2,280	0	0	0	2,280
604	MORGAN STANLEY 3 875	61746BDQ6		6/20/2016	6/30/2016	75,002		0	73,627	1,375	0	0	0	1,375
605	MORGAN STANLEY CAPIT 5 8	61756UAE1		1/9/2014	1/14/2016	51		0	57	-6	0	0	0	-6
606	MORGAN STANLEY CAPIT 5 8	61756UAE1		1/9/2014	2/12/2016	51		0	57	-6	0	0	0	-6
607	MORGAN STANLEY CAPIT 5 8	61756UAE1		1/9/2014	3/14/2016	327		0	365	-38	0	0	0	-38
608	MORGAN STANLEY CAPIT 5.8	61756UAE1		1/9/2014	4/14/2016	53		0	59	-6	0	0	0	-6
609	MORGAN STANLEY CAPIT 5 8	61756UAE1		1/9/2014	5/13/2016	78		0	87	-9	0	0	0	-9
610	MORGAN STANLEY CAPIT 5 8	61756UAE1		1/9/2014	6/14/2016	717		0	800	-83	0	0	0	-83
611	MORGAN STANLEY CAPIT 5 8	61756UAE1		1/9/2014	7/14/2016	75		0	83	-8	0	0	0	-8
612	MORGAN STANLEY CAPIT 5 8	61756UAE1		1/9/2014	8/12/2016	5,431		0	6,061	-630	0	0	0	-630
613	MORGAN STANLEY CAPIT 5 8	61756UAE1		1/9/2014	9/14/2016	53		0	59	-6	0	0	0	-6
614	MOODY'S CORPORATION 4	615369AC9		8/7/2013	2/23/2016	43,375		0	39 772	3,603	0	0	0	3,603
615	MORGAN STANLEY	617446448		11/2/2009	4/13/2016	15,354		0	19 451	-4,097	0	0	0	-4,097
616	MORGAN STANLEY	617446448		11/2/2009	6/2/2016	19,095		0	22,693	-3,598	0	0	0	-3,598
617	MORGAN STANLEY CAPIT 5 8	61756UAE1		1/9/2014	10/17/2016	59		0	66	-7	0	0	0	-7
618	MORGAN STANLEY CAPIT 5 8	61756UAE1		1/9/2014	11/15/2016	54		0	61	-7	0	0	0	-7
619	MORGAN STANLEY CAPIT 5 8	61756UAE1		1/9/2014	12/14/2016	1,002		0	1,118	-116	0	0	0	-116
620	VR MORGAN STANLEY 6 460	61757LAE0		10/30/2015	1/13/2016	123		0	133	-10	0	0	0	-10
621	VR MORGAN STANLEY 6 267	61757LAE0		10/30/2015	2/12/2016	124		0	133	-9	0	0	0	-9

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

	Amount
Long Term CG Distributions	37,875
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						27,090,949	0	24 898	24,670,861	2,444,986	0	0	0	2,444,986
622	VR MORGAN STANLEY 11 94	61757LAE0		10/30/2015	3/11/2016	3,507		0	3,784	-277	0	0	0	-277
623	VR MORGAN STANLEY 8 131	61757LAE0		10/30/2015	4/13/2016	1,643		0	1,773	-130	0	0	0	-130
624	ROYAL CARRIBEAN CRUISE	V7780T103		8/17/2011	4/13/2016	32,747		0	10 167	22,580	0	0	0	22,580
625	ROYAL CARRIBEAN CRUISE	V7780T103		8/17/2011	6/2/2016	30,989		0	10,167	20,822	0	0	0	20,822
626	ROYAL CARRIBEAN CRUISE	V7780T103		8/17/2011	12/5/2016	16,178		0	5,083	11,095	0	0	0	11,095
627	VR MORGAN STANLEY 6 275	61757LAE0		10/30/2015	5/13/2016	141		0	152	-11	0	0	0	-11
628	VR MORGAN STANLEY 6 476	61757LAE0		10/30/2015	6/13/2016	127		0	137	-10	0	0	0	-10
629	VR MORGAN STANLEY 6 524	61757LAE0		10/30/2015	7/13/2016	395		0	426	-31	0	0	0	-31
630	VR MORGAN STANLEY 6 47	61757LAE0		10/30/2015	8/12/2016	126		0	136	-10	0	0	0	-10
631	VR MORGAN STANLEY 6 47	61757LAE0		10/30/2015	9/13/2016	127		0	137	-10	0	0	0	-10
632	VR MORGAN STANLEY 6 275	61757LAE0		10/30/2015	10/14/2016	143		0	154	-11	0	0	0	-11
633	VR MORGAN STANLEY 6 47	61757LAE0		10/30/2015	11/11/2016	128		0	138	-10	0	0	0	-10
634	VR MORGAN STANLEY 6 275	61757LAE0		10/30/2015	12/13/2016	656		0	708	-52	0	0	0	-52
635	MORGAN STANLEY BAML 3	61765TAF0		10/27/2015	4/29/2016	53,186		0	51 988	1,198	0	0	0	1,198
636	NEWELL RUBBERMAID IN 4 2	651229AW6		3/18/2016	6/8/2016	47,982		0	44,909	3,073	0	0	0	3,073
637	NISSAN AUTO LEASE TR 1 47	65478QAB4		5/17/2016	12/15/2016	1,416		0	1,416	0	0	0	0	0
638	NISSAN AUTO LEASE TR 0 73	65490BAB1		10/8/2014	1/15/2016	8,721		0	8,721	0	0	0	0	0
639	NISSAN AUTO LEASE TR 0 73	65490BAB1		10/8/2014	2/15/2016	9,140		0	9,140	0	0	0	0	0
640	NISSAN AUTO LEASE TR 0 73	65490BAB1		10/8/2014	3/15/2016	8,603		0	8,602	1	0	0	0	1
641	NISSAN AUTO LEASE TR 0 73	65490BAB1		10/8/2014	4/15/2016	11,232		0	11 231	1	0	0	0	1
642	NISSAN AUTO LEASE TR 0 73	65490BAB1		10/8/2014	5/15/2016	11,035		0	11,034	1	0	0	0	1
643	NISSAN AUTO LEASE TR 0 73	65490BAB1		10/8/2014	6/15/2016	11,154		0	11,153	1	0	0	0	1
644	NISSAN AUTO LEASE TR 0 73	65490BAB1		10/8/2014	7/15/2016	13,564		0	13,563	1	0	0	0	1
645	NISSAN AUTO LEASE TR 0 73	65490BAB1		10/8/2014	8/15/2016	10,361		0	10,360	1	0	0	0	1
646	NORDSTROM INC	655664100		11/11/2014	4/13/2016	10,285		0	14,336	-4,051	0	0	0	-4,051
647	NORDSTROM INC	655664100		11/11/2014	6/2/2016	11,572		0	21,504	-9,932	0	0	0	-9,932
648	NORDSTROM INC	655664100		11/11/2014	12/5/2016	5 707		0	7,168	-1,461	0	0	0	-1,461
649	OCCIDENTAL PETE CORP	674599105		1/17/2008	4/13/2016	14,424		0	13 242	1,182	0	0	0	1 182
650	OCCIDENTAL PETE CORP	674599105		5/13/2016	6/2/2016	22,481		0	22,816	-335	0	0	0	-335
651	OCCIDENTAL PETE CORP	674599105		5/13/2016	12/5/2016	7 120		0	7,605	-485	0	0	0	-485
652	OMNICOM GROUP INC 3 65	681919BA3		10/22/2014	10/31/2016	10 498		0	9,998	500	0	0	0	500
653	OMNICOM GROUP INC 3 65	681919BA3		10/22/2014	10/31/2016	26 245		0	24,921	1,324	0	0	0	1,324
654	ORACLE CORPORATION	68389X105		8/14/2006	4/13/2016	20,500		0	7,736	12,764	0	0	0	12,764
655	ORACLE CORPORATION	68389X105		8/14/2006	6/2/2016	19 085		0	7,736	11 349	0	0	0	11,349
656	ORACLE CORPORATION	68389X105		8/14/2006	12/5/2016	7,790		0	3,094	4,696	0	0	0	4,696
657	ORACLE CORP 2 500%	68389XBB0		4/28/2015	4/14/2016	86,675		0	84,701	1,974	0	0	0	1,974
658	PNC FINANCIAL SERVICES G	693475105		11/2/2009	4/13/2016	25 296		0	15,483	9,813	0	0	0	9,813
659	PNC FINANCIAL SERVICES G	693475105		11/2/2009	6/2/2016	35 847		0	20,645	15,202	0	0	0	15,202
660	PNC FINANCIAL SERVICES G	693475105		11/2/2009	12/5/2016	11,130		0	5,161	5,969	0	0	0	5,969
661	REPUBLIC OF PANAMA 8 87	698299AD6		6/23/2016	11/9/2016	21,750		0	21,750	0	0	0	0	0
662	REPUBLIC OF PANAMA 8 87	698299AD6		6/23/2016	11/9/2016	43 650		0	43,500	150	0	0	0	150
663	PARTNERRE FINANCE 6 87	70212FAA1		10/20/2016	11/1/2016	65,271		0	65,293	-22	0	0	0	-22
664	PAYPAL HOLDINGS INC	70450Y103		4/20/2011	4/13/2016	11,532		0	5,777	5,755	0	0	0	5,755
665	PAYPAL HOLDINGS INC	70450Y103		4/20/2011	6/2/2016	11,538		0	5,777	5,761	0	0	0	5 761
666	PAYPAL HOLDINGS INC	70450Y103		4/20/2011	12/5/2016	7,790		0	3,852	3,938	0	0	0	3,938
667	PEPSICO INC	713448108		9/8/2016	12/5/2016	10,052		0	10,692	-640	0	0	0	-640
668	PFIZER INC	717081103		3/29/2007	4/13/2016	19,312		0	15,258	4,054	0	0	0	4,054
669	PFIZER INC	717081103		3/29/2007	6/2/2016	24,402		0	17,801	6,601	0	0	0	6,601
670	PFIZER INC	717081103		3/29/2007	12/5/2016	9,470		0	7,565	1,905	0	0	0	1,905
671	PHILLIPS 66	718546104		8/3/2012	4/13/2016	25,954		0	11,859	14,095	0	0	0	14,095
672	PHILLIPS 66	718546104		8/3/2012	6/2/2016	24,269		0	11,859	12,410	0	0	0	12,410
673	PHILLIPS 66	718546104		8/3/2012	12/5/2016	8,559		0	3,953	4 606	0	0	0	4,606
674	US TREASURY NOTE 1 500	9128282A7		7/24/2016	10/18/2016	24,439		1,215	25,654	0	0	0	0	0
675	US TREASURY NOTE 1 500	9128282A7		8/29/2016	10/18/2016	19,552		388	19,940	0	0	0	0	0
676	US TREASURY NOTE 1 500	9128282A7		9/5/2016	10/24/2016	43,931		946	44,877	0	0	0	0	0
677	US TREASURY NOTE 1 500	9128282A7		9/24/2016	10/27/2016	4,846		183	5,029	0	0	0	0	0
678	US TREASURY NOTE 1 500	9128282A7		9/24/2016	10/27/2016	9,693		363	10,056	0	0	0	0	0
679	US TREASURY NOTE 1 500	9128282A7		9/5/2016	10/27/2016	19,385		560	19,945	0	0	0	0	0
680	US TREASURY NOTE 1 500	9128282A7		9/7/2016	10/31/2016	4,853		92	4,945	0	0	0	0	0
681	US TREASURY NOTE 1 500	9128282A7		10/1/2016	10/31/2016	4 853		157	5,011	-1	0	0	0	-1
682	US TREASURY NOTE 1 500	9128282A7		10/31/2016	10/31/2016	14,559		2	14,562	-1	0	0	0	-1
683	US TREASURY NOTE 1 500	9128282A7		8/7/2016	10/31/2016	24,262		1,238	25,500	0	0	0	0	0
684	US TREASURY NOTE 1 500	9128282A7		10/1/2016	10/31/2016	9,705		316	10 021	0	0	0	0	0
685	US TREASURY NOTE 1 500	9128282A7		9/5/2016	11/1/2016	9,711		262	9,973	0	0	0	0	0
686	US TREASURY NOTE 1 500	9128282A7		9/6/2016	11/1/2016	33,988		125	34,862	-749	0	0	0	-749
687	US TREASURY NOTE 1 500	9128282A7		11/1/2016	11/1/2016	14 566		0	14 571	-5	0	0	0	-5
688	US TREASURY NOTE 1 500	9128282A7		9/12/2016	11/10/2016	14,179		0	14,870	-691	0	0	0	-691
689	US TREASURY NOTE 1 500	9128282A7		9/12/2016	11/10/2016	14,179		0	14 877	-698	0	0	0	-698
690	US TREASURY NOTE 1 500	9128282A7		8/16/2016	11/10/2016	9,452		0	10,042	-590	0	0	0	-590

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

	Amount
Long Term CG Distributions	37,875
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						27,090,949	0	24,898	24,670,861	2,444,986	0	0	0	2,444,986
691	US TREASURY NOTE 1 500	9128282A7		10/7/2016	11/10/2016	4,726		0	4,956	-230	0	0	0	-230
692	US TREASURY NOTE 1 500	9128282A7		10/7/2016	11/10/2016	9,452		0	9,910	-458	0	0	0	-458
693	US TREASURY NOTE 1 500	9128282A7		9/11/2016	11/16/2016	18,704		0	19,795	-1,091	0	0	0	-1,091
694	US TREASURY NOTE 1 500	9128282A7		8/17/2016	11/16/2016	14,028		0	14,920	-892	0	0	0	-892
695	US TREASURY NOTE 1 500	9128282A7		9/6/2016	11/16/2016	9,352		0	9 879	-527	0	0	0	-527
696	US TREASURY NOTE 1 500	9128282A7		9/6/2016	11/21/2016	9,256		0	9,879	-623	0	0	0	-623
697	US TREASURY NOTE 1 500	9128282A7		9/21/2016	11/21/2016	13,884		0	14,635	-751	0	0	0	-751
698	US TREASURY NOTE 1 500	9128282A7		9/18/2016	11/21/2016	18,512		0	19,653	-1,141	0	0	0	-1,141
699	US TREASURY NOTE 1 500	9128282A7		9/15/2016	11/21/2016	4,628		0	4,851	-223	0	0	0	-223
700	US TREASURY NOTE 1 500	9128282A7		9/17/2016	11/21/2016	4,628		0	4,818	-190	0	0	0	-190
701	US TREASURY NOTE 1 500	9128282A7		10/11/2016	11/21/2016	4,628		0	4,883	-255	0	0	0	-255
702	US TREASURY NOTE 1 500	9128282A7		10/11/2016	11/21/2016	9,256		0	9,768	-512	0	0	0	-512
703	US TREASURY NOTE 1 500	9128282A7		11/10/2016	11/21/2016	13,884		0	14 180	-296	0	0	0	-296
704	US TREASURY NOTE 1 500	9128282A7		9/14/2016	11/21/2016	9,256		0	9,713	-457	0	0	0	-457
705	US TREASURY NOTE 1 000	912828J68		3/27/2015	10/13/2016	10,026		0	10,012	14	0	0	0	14
706	US TREASURY NOTE 1 000	912828J68		5/6/2015	10/13/2016	75,193		0	75,044	149	0	0	0	149
707	US TREASURY NOTE 1 375	912828K58		4/29/2015	5/24/2016	376,509		0	374,019	2,490	0	0	0	2,490
708	US TREASURY NOTE 1 375	912828K58		4/30/2015	5/24/2016	120,483		0	119,321	1,162	0	0	0	1,162
709	US TREASURY NOTE 1 375	912828K58		5/4/2015	5/24/2016	60,241		0	59,672	569	0	0	0	569
710	US TREASURY NOTE 1 375	912828K58		4/29/2015	5/24/2016	40,161		0	39,895	266	0	0	0	266
711	US TREASURY NOTE 1 375	912828K58		5/7/2015	5/24/2016	30,121		0	29,748	373	0	0	0	373
712	US TREASURY NOTE 1 375	912828K58		6/30/2015	5/24/2016	185,744		0	183,042	2,702	0	0	0	2,702
713	US TREASURY NOTE 1 375	912828K58		3/10/2015	5/24/2016	30,121		0	30,376	-255	0	0	0	-255
714	US TREASURY NOTE 1 375	912828K58		5/7/2015	5/24/2016	25,101		0	24,847	254	0	0	0	254
715	US TREASURY NOTE 1 375	912828K58		3/10/2015	5/24/2016	5,020		0	5,063	-43	0	0	0	-43
716	PLAINS ALL AMER PIPE 4 650	72650RBJ0		3/31/2016	11/1/2016	73,737		0	65,017	8,720	0	0	0	8,720
717	T ROWE PRICE GROUP INC	74144T108		10/2/2007	4/13/2016	15,129		0	11,828	3,301	0	0	0	3,301
718	T ROWE PRICE GROUP INC	74144T108		10/2/2007	6/2/2016	15,243		0	11 828	3,415	0	0	0	3,415
719	T ROWE PRICE GROUP INC	74144T108		10/2/2007	12/5/2016	7,547		0	5,914	1,633	0	0	0	1,633
720	PROCTER & GAMBLE CO	742718109		11/12/2007	4/13/2016	11,964		0	10,353	1,611	0	0	0	1,611
721	PROCTER & GAMBLE CO	742718109		8/21/2007	4/13/2016	12,620		0	9,934	2,686	0	0	0	2,686
722	PROCTER & GAMBLE CO	742718109		8/21/2007	6/2/2016	24,426		0	19,353	5,073	0	0	0	5,073
723	PROCTER & GAMBLE CO	742718109		8/23/2016	12/5/2016	8,280		0	8,738	-458	0	0	0	-458
724	QUALCOMM INC	747525103		4/20/2011	4/13/2016	15,649		0	16,508	-859	0	0	0	-859
725	QUALCOMM INC	747525103		4/20/2011	6/2/2016	21,805		0	22,010	-205	0	0	0	-205
726	QUALCOMM INC	747525103		4/20/2011	12/5/2016	13,263		0	11,005	2,258	0	0	0	2,258
727	QUEST DIAGNOSTICS IN 3 45	74834LAZ3		5/23/2016	5/23/2016	54,903		0	54,848	55	0	0	0	55
728	REPUBLIC SERVICES IN 2 90	760759AR1		6/20/2016	6/20/2016	49,987		0	49,892	95	0	0	0	95
729	ROPER TECHNOLOGIES 3 8	776743AD8		12/8/2016	12/8/2016	45,133		0	44,993	140	0	0	0	140
730	S&P GLOBAL INC 5 900%	78409VAA2		1/21/2015	10/20/2016	42,116		0	43,726	-1,610	0	0	0	-1,610
731	SG COMMERCIAL MORTGA 3	78419CAD6		7/1/2016	8/24/2016	114,907		0	113,299	1,608	0	0	0	1,608
732	SPDR SERIES TRUST	78464A888		4/24/2009	1/25/2016	317,469		0	147,634	169,835	0	0	0	169,835
733	SPDR SERIES TRUST	78464A888		4/24/2009	2/2/2016	164 503		0	76,047	88,456	0	0	0	88,456
734	SCHLUMBERGER LTD	806857108		5/27/2008	4/13/2016	6,159		0	8,092	-1,933	0	0	0	-1,933
735	SCHLUMBERGER LTD	806857108		11/9/2007	4/13/2016	9,238		0	11,535	-2,297	0	0	0	-2,297
736	SCHLUMBERGER LTD	806857108		11/9/2007	6/2/2016	15,024		0	19,225	-4,201	0	0	0	-4,201
737	SCHLUMBERGER LTD	806857108		11/9/2007	12/5/2016	8 455		0	9,613	-1,158	0	0	0	-1,158
738	SHERWIN WILLIAMS CO	824348106		1/25/2016	4/13/2016	29,737		0	24 449	5,288	0	0	0	5,288
739	SHERWIN WILLIAMS CO	824348106		1/25/2016	6/2/2016	29 016		0	24 449	4,567	0	0	0	4,567
740	SHERWIN WILLIAMS CO	824348106		1/25/2016	12/5/2016	26 566		0	24,449	2 117	0	0	0	2,117
741	SIMON PROPERTY GROUP 3	828807CW5		1/8/2016	3/31/2016	51,942		0	49,700	2,242	0	0	0	2,242
742	SOUTHERN CO 3 250%	842587CV7		5/19/2016	5/19/2016	99,545		0	99,638	-93	0	0	0	-93
743	SOUTHERN CO 3 250%	842587CV7		5/19/2016	5/19/2016	74,812		0	74,728	84	0	0	0	84
744	SUMITOMO MITSUI FINL 2 44	86562MAH3		10/11/2016	10/11/2016	45,013		0	45 000	13	0	0	0	13
745	TEVA PHARMACEUTICALS 2	88167AAC5		7/18/2016	7/18/2016	60,110		0	59,901	209	0	0	0	209
746	TYSON FOODS INC 6 600%	902494AN3		5/6/2013	4/1/2016	35,000		0	40,267	-5,267	0	0	0	-5,267
747	TYSON FOODS INC 6 600%	902494AN3		5/6/2013	4/1/2016	15 000		0	17 234	-2,234	0	0	0	-2,234
748	US BANCORP	902973304		1/7/2014	4/13/2016	40,951		0	41,006	-55	0	0	0	-55
749	US BANCORP	902973304		1/7/2014	6/2/2016	51,402		0	49,207	2,195	0	0	0	2,195
750	US BANCORP	902973304		1/7/2014	12/5/2016	20,098		0	16 402	3,696	0	0	0	3,696
751	UNDER ARMOUR INC 3 250	904311AA5		6/8/2016	6/9/2016	24,945		0	24,894	51	0	0	0	51
752	UNDER ARMOUR INC 3 250	904311AA5		6/8/2016	10/25/2016	49,970		0	49 788	182	0	0	0	182
753	UNION BK CA NA 5 950%	90520QAA4		2/5/2015	5/11/2016	90,000		0	95 288	-5,288	0	0	0	-5,288
754	UNION PACIFIC CORP	907818108		5/15/2009	4/13/2016	24,507		0	7,132	17,375	0	0	0	17,375
755	UNION PACIFIC CORP	907818108		5/15/2009	6/2/2016	33,567		0	9,509	24,058	0	0	0	24,058
756	UNION PACIFIC CORP	907818108		5/15/2009	12/5/2016	20,570		0	4,754	15,816	0	0	0	15,816
757	UNITED AIR 2016-1 AA 3 100%	90931LAA6		6/6/2016	6/7/2016	50,000		0	50,000	0	0	0	0	0
758	UNITED AIR 2014-2 A 3 750%	90932QAA4		7/28/2014	1/12/2016	60,450		0	60,000	450	0	0	0	450
759	UNITED CONTINENTAL HOLD	910047109		3/23/2012	4/13/2016	21,918		0	8,202	13,716	0	0	0	13,716

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

	Amount
Long Term CG Distributions	37,875
Short Term CG Distributions	0

	Description of Property Sold	CUSIP #	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Depreciation Allowed	Adjustments	Cost or Other Basis Plus Expense of Sale	Gain or Loss	F M V as of 12/31/69	Adjusted Basis as of 12/31/69	Excess of FMV Over Adjusted Basis	Gains Minus Excess FMV Over Adj Basis or Losses
						27,090,949	0	24,898	24 670 861	2,444,986	0	0	0	2,444,986
760	UNITED CONTINENTAL HOLD	910047109		3/23/2012	6/2/2016	22,674		0	10,252	12,422	0	0	0	12,422
761	UNITED CONTINENTAL HOLD	910047109		3/23/2012	12/5/2016	13,624		0	4,101	9,523	0	0	0	9,523
762	US TREASURY NOTE 1 500	9128282A7		8/24/2016	9/12/2016	24,617		270	24,887	0	0	0	0	0
763	US TREASURY NOTE 1 500	9128282A7		8/24/2016	9/12/2016	29,541		314	29,855	0	0	0	0	0
764	US TREASURY NOTE 1 500	9128282A7		8/5/2016	10/3/2016	24,712		437	25,148	1	0	0	0	1
765	US TREASURY NOTE 1 500	9128282A7		9/11/2016	10/3/2016	19,770		324	20,094	0	0	0	0	0
766	US TREASURY NOTE 1 500	9128282A7		8/2/2016	10/12/2016	24,356		936	25,292	0	0	0	0	0
767	US TREASURY NOTE 1 500	9128282A7		9/11/2016	10/12/2016	9,743		304	10,047	0	0	0	0	0
768	US TREASURY NOTE 1 500	9128282A7		9/11/2016	10/12/2016	19,485		614	20,099	0	0	0	0	0
769	US TREASURY NOTE 1 500	9128282A7		8/24/2016	10/12/2016	126,654		2,717	129,370	1	0	0	0	1
770	US TREASURY NOTE 1 500	9128282A7		8/24/2016	10/18/2016	24,439		439	24,879	-1	0	0	0	-1

Part VIII, Line 1 (990-PF) - Compensation of Officers, Directors, Trustees and Foundation Managers

	Name	Check "X" if Business	Street	City	State	Zip Code	Foreign Country	Title	Avg Hrs Per Week	Compensation	Benefits	Expense Account
										233,252	0	0
1	Wells Fargo Bank N A Trust Tax D	X	100 N Main St MAC D4001-117	Winston Salem	NC	27101		TRUSTEE	SEE ATTAC	233,252		

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

		Date		Amount
1	Credit from prior year return		1	23,493
2	First quarter estimated tax payment	5/11/2016	2	1,500
3	Second quarter estimated tax payment	6/10/2016	3	15,500
4	Third quarter estimated tax payment	9/12/2016	4	40,000
5	Fourth quarter estimated tax payment	12/12/2016	5	1,000
6	Other payments		6	
7	Total		7	81,493