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 7/1/2016 **, and ending** 6/30/2017

Name of foundation: EDWARD M ULMER DECD TW	**A Employer identification number**: 23-6516167
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:	**B** Telephone number (see instructions): (888) 730-4933
City or town, state or province, country, and ZIP or foreign postal code: Winston Salem NC 27101	**C** If exemption application is pending, check here ▶☐
Foreign country name — Foreign province/state/county — Foreign postal code	**D** 1. Foreign organizations, check here ▶☐ 2. Foreign organizations meeting the 85% test, check here and attach computation ▶☐
G Check all that apply: ☐ Initial return ☐ Initial return of a former public charity ☐ Final return ☐ Amended return ☒ Address change ☐ Name change	**E** If private foundation status was terminated under section 507(b)(1)(A), check here ▶☐
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)* ▶ $ 15,405,792 — **J** Accounting method ☒ Cash ☐ Accrual ☐ Other (specify) *(Part I, column (d) must be on cash basis)*	**F** If the foundation is in a 60-month termination under section 507(b)(1)(B), check here ▶☐

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

	Line	Description	(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	432,236	432,236		
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	945,565			
	b	Gross sales price for all assets on line 6a 4,919,994				
	7	Capital gain net income (from Part IV, line 2)		945,565		
	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	1,377,801	1,377,801	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc.	136,863	102,647		34,216
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule)				
	b	Accounting fees (attach schedule)	3,575			3,575
	c	Other professional fees (attach schedule)	17,121	17,121		
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	6,825	6,825		
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)	2,682	2,682		
	24	**Total operating and administrative expenses.** Add lines 13 through 23	167,066	129,275	0	37,791
	25	Contributions, gifts, grants paid	680,000			680,000
	26	**Total expenses and disbursements.** Add lines 24 and 25	847,066	129,275	0	717,791
	27	Subtract line 26 from line 12				
	a	**Excess of revenue over expenses and disbursements**	530,735			
	b	**Net investment income** (if negative, enter -0-)		1,248,526		
	c	**Adjusted net income** (if negative, enter -0-)			0	

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Part II **Balance Sheets** Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)

			Beginning of year	End of year	
			(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1	Cash—non-interest-bearing			
	2	Savings and temporary cash investments	668,371	708,766	708,766
	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)	11,530,577	12,037,533	14,697,026
	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)	12,198,948	12,746,299	15,405,792
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	12,198,948	12,746,299	
	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)	12,198,948	12,746,299	
	31	**Total liabilities and net assets/fund balances** (see instructions)	12,198,948	12,746,299	

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

1	Total net assets or fund balances at beginning of year—Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	12,198,948
2	Enter amount from Part I, line 27a	2	530,735
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	17,469
4	Add lines 1, 2, and 3	4	12,747,152
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	853
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	12,746,299

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	945,565
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	769,708	14,401,088	0 053448
2014	683,082	15,177,511	0 045006
2013	553,102	14,020,261	0 039450
2012	593,560	12,536,786	0 047345
2011	567,934	11,648,604	0 048756

2	**Total** of line 1, column (d)	2	0 234005
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 046801
4	Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	14,756,839
5	Multiply line 4 by line 3	5	690,635
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	12,485
7	Add lines 5 and 6	7	703,120
8	Enter qualifying distributions from Part XII, line 4	8	717,791

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	12,485
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	12,485
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	12,485
6	Credits/Payments		
a	2016 estimated tax payments and 2015 overpayment credited to 2016 — 6a: 5,828		
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	5,828
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	6,657
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	0
11	Enter the amount of line 10 to be **Credited to 2017 estimated tax** ▶ | **Refunded** ▶	11	0

Part VII-A Statements Regarding Activities

			Yes	No
1a	During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	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) ▶ PA			
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?	16		X
	See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country ▶			

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

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

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

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

5a	During the year did the foundation pay or incur any amount to			
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	☐ Yes ☒ No		
	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	☐ Yes ☒ No		
	(3) Provide a grant to an individual for travel, study, or other similar purposes?	☐ Yes ☒ No		
	(4) Provide a grant to an organization other than a charitable, etc , organization described in section 4945(d)(4)(A)? (see instructions)	☐ Yes ☒ No		
	(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	☐ Yes ☒ No		
b	If any answer is "Yes" to 5a(1)–(5), did **any** of the transactions fail to qualify under the exceptions described in Regulations section 53 4945 or in a current notice regarding disaster assistance (see instructions)?		5b	N/A
	Organizations relying on a current notice regarding disaster assistance check here ▶ ☐			
c	If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? N/A	☐ Yes ☐ No		
	If "Yes," attach the statement required by Regulations section 53.4945–5(d).			
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	☐ Yes ☒ No		
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? *If "Yes" to 6b, file Form 8870.*		6b	X
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	136,863		

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	14,019,949
b	Average of monthly cash balances	1b	961,613
c	Fair market value of all other assets (see instructions)	1c	
d	**Total** (add lines 1a, b, and c)	1d	14,981,562
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	14,981,562
4	Cash deemed held for charitable activities Enter 1½ % of line 3 (for greater amount, see instructions)	4	224,723
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	14,756,839
6	**Minimum investment return.** Enter 5% of line 5	6	737,842

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	737,842
2a	Tax on investment income for 2016 from Part VI, line 5	2a	12,485		
b	Income tax for 2016 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	12,485
3	Distributable amount before adjustments Subtract line 2c from line 1			3	725,357
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	725,357
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	725,357

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	717,791
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	717,791
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	12,485
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	705,306

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				725,357
2	Undistributed income, if any, as of the end of 2016:				
a	Enter amount for 2015 only			628,706	
b	Total for prior years 20____, 20____, 20____				
3	Excess distributions carryover, if any, to 2016				
a	From 2011				
b	From 2012				
c	From 2013				
d	From 2014				
e	From 2015				
f	**Total** of lines 3a through e	0			
4	Qualifying distributions for 2016 from Part XII, line 4: ▶ $ 717,791				
a	Applied to 2015, but not more than line 2a			628,706	
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				89,085
e	Remaining amount distributed out of corpus				
5	Excess distributions carryover applied to 2016 *(If an amount appears in column (d), the same amount must be shown in column (a))*				
6	**Enter the net total of each column as indicated below:**				
a	Corpus Add lines 3f, 4c, and 4e Subtract line 5	0			
b	Prior years' undistributed income Subtract line 4b from line 2b		0		
c	Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed				
d	Subtract line 6c from line 6b Taxable amount—see instructions				
e	Undistributed income for 2015 Subtract line 4a from line 2a Taxable amount—see instructions			0	
f	Undistributed income for 2016 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2017				636,272
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)				
8	Excess distributions carryover from 2011 not applied on line 5 or line 7 (see instructions)				
9	**Excess distributions carryover to 2017.** Subtract lines 7 and 8 from line 6a				
10	Analysis of line 9				
a	Excess from 2012				
b	Excess from 2013				
c	Excess from 2014				
d	Excess from 2015				
e	Excess from 2016				

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

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

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

	Tax year (a) 2016	Prior 3 years (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**	680,000
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) Related or exempt function income (See instructions)
	(a) Business code	(b) Amount	(c) Exclusion code	(d) Amount	
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	432,236	
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	945,565	
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		1,377,801	0

13 **Total.** Add line 12, columns (b), (d), and (e) **13** 1,377,801

(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 | 10/2/2017 | 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		10/2/2017		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				
GRAND LODGE OF MASONS OF PA ATTN MARGARET CHAPMAN				
Street ONE MASONIC DRIVE				
City ELIZABETHTOWN	**State** PA	**Zip Code** 17022-2199	**Foreign Country**	
Relationship NONE	**Foundation Status** PC			
Purpose of grant/contribution GENERAL SUPPORT GRANT				**Amount** 340,000

Name				
SHRINERS HOSPITAL FOR CHILDREN				
Street POST OFFICE BOX 31356				
City TAMPA	**State** FL	**Zip Code** 33631-3356	**Foreign Country**	
Relationship NONE	**Foundation Status** PC			
Purpose of grant/contribution GENERAL SUPPORT GRANT				**Amount** 340,000

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**

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
Long Term CG Distributions	3,625
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	4,919,994	3,974,429	945,565
Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	4/15/2017	1	2				0	-1
2	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	4/15/2017	1	1				0	0
3	FHLMC POOL #A10322 5 000	31296JLB0	X				3/23/2004	4/15/2017	2	2				0	0
4	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	5/15/2017	1	1				0	0
5	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	5/15/2017	1	1				0	0
6	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	5/15/2017	1	1				0	0
7	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	5/15/2017	1	1				0	0
8	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	5/15/2017	1	1				0	0
9	FHLMC POOL #A10322 5 000	31296JLB0	X				3/23/2004	5/15/2017	2	2				0	0
10	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	4/15/2017	1	2				0	-1
11	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	6/15/2017	2	2				0	0
12	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	6/15/2017	2	2				0	0
13	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	6/15/2017	2	2				0	0
14	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	6/15/2017	2	2				0	0
15	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	6/15/2017	1	1				0	0
16	FHLMC POOL #A14186 5 500	31296NUK1	X				3/23/2004	8/15/2016	2	2				0	0
17	FHLMC POOL #A14186 5 500	31296NUK1	X				3/10/2004	8/15/2016	7	7				0	0
18	FHLMC POOL #A14186 5 500	31296NUK1	X				3/23/2004	9/15/2016	2	2				0	0
19	FHLMC POOL #A10322 5 000	31296JLB0	X				3/23/2004	6/15/2017	2	2				0	0
20	FHLMC POOL #A14186 5 500	31296NUK1	X				3/10/2004	9/15/2016	7	8				0	-1
21	FHLMC POOL #A14186 5 500	31296NUK1	X				3/23/2004	10/15/2016	19	19				0	0
22	ANALOG DEVICES INC	032654105	X				3/14/2017	3/31/2017	32	32				0	0
23	APPLE INC	037833100	X				5/31/2005	7/12/2016	5,561	329				0	5,232
24	APPLE INC	037833100	X				5/31/2005	3/16/2017	47,455	1,949				0	45,506
25	AVERY DENNISON CORP	053611109	X				6/11/2015	7/12/2016	5,241	4,491				0	750
26	FHLMC POOL #A14186 5 500	31296NUK1	X				3/23/2004	7/15/2016	17	18				0	-1
27	BCE INC	05534B760	X				7/13/2016	7/21/2016	12,256	12,272				0	-16
28	BP PLC - ADR	055622104	X				1/14/2013	7/21/2016	5,819	7,197				0	-1,378
29	BANK OF AMERICA CORP	060505104	X				1/11/2017	3/16/2017	1,514	1,370				0	144
30	BANK OF AMERICA NA 5 650	06051GDX4	X				7/20/2009	3/3/2017	20,852	19,813				0	1,039
31	CDW CORP/DE	12514G108	X				10/1/2015	7/12/2016	5,189	5,137				0	52
32	CDW CORP/DE	12514G108	X				10/1/2015	3/16/2017	35,677	24,055				0	11,622
33	FHLMC POOL #A14186 5 500	31296NUK1	X				3/10/2004	7/15/2016	58	59				0	-1
34	CVS HEALTH CORPORATION	126650100	X				4/18/2008	7/12/2016	4,839	2,033				0	2,806
35	CENTENE CORP DEL	15135B101	X				11/11/2014	7/12/2016	6,273	4,119				0	2,154
36	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	12/15/2016	2	2				0	0
37	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	12/15/2016	2	2				0	0
38	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	12/15/2016	1	1				0	0
39	FHLMC POOL #A10322 5 000	31296JLB0	X				3/23/2004	12/15/2016	2	2				0	0
40	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	1/15/2017	29	30				0	-1
41	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	1/15/2017	29	30				0	-1
42	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	1/15/2017	29	30				0	-1
43	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	1/15/2017	29	30				0	-1
44	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	1/15/2017	23	24				0	-1
45	FHLMC POOL #A10322 5 000	31296JLB0	X				3/23/2004	1/15/2017	39	39				0	0
46	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	2/15/2017	2	2				0	0
47	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	2/15/2017	2	2				0	0
48	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	2/15/2017	2	2				0	0
49	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	2/15/2017	2	2				0	0
50	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	2/15/2017	1	1				0	0
51	FHLMC POOL #A10322 5 000	31296JLB0	X				3/23/2004	2/15/2017	2	2				0	0
52	CHEVRON CORP	166764100	X				4/29/2014	7/21/2016	5,049	6,076				0	-1,027
53	COCA COLA CO	191216100	X				8/18/2014	7/21/2016	4,625	4,224				0	401
54	COMCAST CORP CLASS A	20030N101	X				2/9/2009	7/12/2016	5,689	1,190				0	4,499
55	COMCAST CORP CLASS A	20030N101	X				2/9/2009	3/16/2017	6,137	1,154				0	4,983
56	CONSOLIDATED EDISON INC	209115104	X				1/7/2016	7/21/2016	3,090	2,558				0	532
57	DST SYS INC COM	233326107	X				2/26/2013	7/12/2016	5,349	2,966				0	2,383
58	DST SYS INC COM	233326107	X				2/26/2013	10/31/2016	99,886	70,435				0	29,451
59	DELTA AIR LINES INC	247361702	X				7/8/2013	7/12/2016	4,511	2,155				0	2,356
60	DISCOVERY COMMUNICAT 5	25470DAC3	X				11/10/2010	3/13/2017	27,071	27,631				0	-560
61	DOMINION RES INC VA	25746U109	X				2/20/2013	7/21/2016	5,783	4,197				0	1,586
62	DOW CHEMICAL CO	260543103	X				10/7/2013	7/12/2016	5,207	4,092				0	1,115
63	CHEVRON CORP	166764100	X				6/14/2016	7/12/2016	5,126	4,869				0	257
64	DOW CHEMICAL CO	260543103	X				10/7/2013	3/16/2017	12,680	7,906				0	4,774
65	DUKE ENERGY HOLDING CO	26441C204	X				11/6/2012	7/21/2016	9,416	7,118				0	2,298
66	ELECTRONIC ARTS INC	285512109	X				3/18/2015	7/12/2016	5,488	3,824				0	1,664
67	ELECTRONIC ARTS INC	285512109	X				3/18/2015	3/16/2017	4,868	2,993				0	1,875
68	ENVISION HEALTHCARE COR	29414D100	X				10/1/2015	3/2/2017	103,105	121,954				0	-18,849
69	EXXON MOBIL CORPORATIO	30231G102	X				10/30/1997	7/12/2016	3,689	1,052				0	2,637
70	EXXON MOBIL CORPORATIO	30231G102	X				8/26/2015	7/21/2016	10,116	7,785				0	2,331
71	FHLMC POOL #G01699 6 000	31283H3G8	X				8/9/2004	7/15/2016	24	25				0	-1
72	FHLMC POOL #G01699 6 000	31283H3G8	X				8/9/2004	8/15/2016	20	20				0	0

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

	Amount
Long Term CG Distributions	3,625
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	4,919,994	3,974,429	945,565
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	FHLMC POOL #G01699 6 00	31283H3G8	X				8/9/2004	9/15/2016	175	181				0	-6
74	FHLMC POOL #G01699 6 00	31283H3G8	X				8/9/2004	10/15/2016	24	25				0	-1
75	FHLMC POOL #G01699 6 00	31283H3G8	X				8/9/2004	11/15/2016	22	23				0	-1
76	FHLMC POOL #G01699 6 00	31283H3G8	X				8/9/2004	12/15/2016	85	87				0	-2
77	FHLMC POOL #G11981 5 00	3128M1CS6	X				5/19/2006	3/15/2017	70	70				0	0
78	FHLMC POOL #G11981 5 00	3128M1CS6	X				5/19/2006	4/15/2017	96	96				0	0
79	FHLMC POOL #G11981 5 00	3128M1CS6	X				5/19/2006	5/15/2017	82	81				0	1
80	FHLMC POOL #G11981 5 00	3128M1CS6	X				5/19/2006	6/15/2017	68	68				0	0
81	FHLMC POOL #G02640 5 50	3128M4HR7	X				3/21/2007	7/15/2016	22	22				0	0
82	FHLMC POOL #G02640 5 50	3128M4HR7	X				3/21/2007	8/15/2016	60	59				0	1
83	FHLMC POOL #G02640 5 50	3128M4HR7	X				3/21/2007	9/15/2016	8	8				0	0
84	FHLMC POOL #G02640 5 50	3128M4HR7	X				3/21/2007	10/15/2016	11	11				0	0
85	FHLMC POOL #G02640 5 50	3128M4HR7	X				3/21/2007	11/15/2016	109	108				0	1
86	FHLMC POOL #G02640 5 50	3128M4HR7	X				3/21/2007	12/15/2016	9	8				0	1
87	FHLMC POOL #G02640 5 50	3128M4HR7	X				3/21/2007	1/15/2017	11	11				0	0
88	FHLMC POOL #G02640 5 50	3128M4HR7	X				3/21/2007	2/15/2017	13	13				0	0
89	FHLMC POOL #G02640 5 50	3128M4HR7	X				3/21/2007	3/15/2017	11	11				0	0
90	FHLMC POOL #G02640 5 50	3128M4HR7	X				3/21/2007	4/15/2017	17	17				0	0
91	FHLMC POOL #G02640 5 50	3128M4HR7	X				3/21/2007	5/15/2017	7	7				0	0
92	FHLMC POOL #G02640 5 50	3128M4HR7	X				3/21/2007	6/15/2017	11	11				0	0
93	FHLMC POOL #G12818 6 00	3128MBK71	X				5/7/2008	7/15/2016	20	20				0	0
94	FHLMC POOL #G12818 6 00	3128MBK71	X				5/7/2008	8/15/2016	34	35				0	-1
95	FHLMC POOL #G12818 6 00	3128MBK71	X				5/7/2008	9/15/2016	16	17				0	-1
96	FHLMC POOL #G12818 6 00	3128MBK71	X				5/7/2008	10/15/2016	16	16				0	0
97	FHLMC POOL #G12818 6 00	3128MBK71	X				5/7/2008	11/15/2016	22	22				0	0
98	FHLMC POOL #G12818 6 00	3128MBK71	X				5/7/2008	12/15/2016	15	16				0	-1
99	FHLMC POOL #G12818 6 00	3128MBK71	X				5/7/2008	1/15/2017	16	17				0	-1
100	FHLMC POOL #G12818 6 00	3128MBK71	X				5/7/2008	2/15/2017	15	16				0	-1
101	FHLMC POOL #G12818 6 00	3128MBK71	X				5/7/2008	3/15/2017	15	16				0	-1
102	FHLMC POOL #G12818 6 00	3128MBK71	X				5/7/2008	4/15/2017	14	15				0	-1
103	FHLMC POOL #G12818 6 00	3128MBK71	X				5/7/2008	5/15/2017	20	21				0	-1
104	FHLMC POOL #G12818 6 00	3128MBK71	X				5/7/2008	6/15/2017	14	15				0	-1
105	FHLMC POOL #G14953 3 50	3128MDWN9	X				2/20/2014	7/15/2016	409	429				0	-20
106	FHLMC POOL #G14953 3 50	3128MDWN9	X				2/20/2014	8/15/2016	313	328				0	-15
107	FHLMC POOL #G14953 3 50	3128MDWN9	X				2/20/2014	9/15/2016	385	404				0	-19
108	FHLMC POOL #G14953 3 50	3128MDWN9	X				2/20/2014	10/15/2016	344	361				0	-17
109	FHLMC POOL #G14953 3 50	3128MDWN9	X				2/20/2014	11/15/2016	352	370				0	-18
110	FHLMC POOL #G14953 3 50	3128MDWN9	X				2/20/2014	12/15/2016	295	310				0	-15
111	FHLMC POOL #G14953 3 50	3128MDWN9	X				2/20/2014	1/15/2017	214	225				0	-11
112	AFLAC INC	001055102	X				5/13/2016	7/12/2016	5,357	5,040				0	317
113	AFLAC INC	001055102	X				5/13/2016	1/11/2017	122,492	121,718				0	774
114	AT & T INC	00206R102	X				12/21/2015	7/12/2016	5,224	4,168				0	1,056
115	AT & T INC	00206R102	X				2/3/2016	7/21/2016	13,719	11,792				0	1,927
116	AT & T INC	00206R102	X				12/21/2015	10/31/2016	108,243	100,075				0	8,168
117	ABBVIE INC	00287Y109	X				7/13/2016	7/21/2016	11,314	11,456				0	-142
118	AETNA INC-NEW	00817Y108	X				6/9/2014	7/12/2016	5,581	3,796				0	1,785
119	AETNA INC-NEW	00817Y108	X				6/9/2014	3/16/2017	8,886	5,298				0	3,588
120	AIR PRODS & CHEMS INC CO	009158106	X				10/1/2015	7/12/2016	5,406	4,736				0	670
121	AIR PRODS & CHEMS INC CO	009158106	X				10/1/2015	3/2/2017	123,845	102,742				0	21,103
122	ALPHABET INC CL C	02079K107	X				1/22/2016	7/12/2016	5,043	5,076				0	-33
123	ALTRIA GROUP INC	02209S103	X				11/6/2012	7/21/2016	40,678	19,058				0	21,620
124	ALTRIA GROUP INC	02209S103	X				10/25/2016	3/22/2017	13,605	11,713				0	1,892
125	AMERICAN ELECTRIC POWE	025537101	X				11/6/2012	7/21/2016	3,514	2,212				0	1,302
126	AMGEN INC	031162100	X				1/21/2015	7/12/2016	5,328	5,190				0	138
127	AMSURG CORP	03232P405	X				10/1/2015	7/12/2016	5,299	5,065				0	234
128	FHLMC POOL #G01699 6 00	31283H3G8	X				8/9/2004	1/15/2017	74	76				0	-2
129	FHLMC POOL #G01699 6 00	31283H3G8	X				8/9/2004	2/15/2017	17	18				0	-1
130	FHLMC POOL #G01699 6 00	31283H3G8	X				8/9/2004	3/15/2017	122	126				0	-4
131	FHLMC POOL #A47828 3 50	3128K8VV5	X				2/20/2015	10/15/2016	153	160				0	-7
132	FHLMC POOL #A47828 3 50	3128K8VV5	X				2/20/2015	11/15/2016	144	151				0	-7
133	FHLMC POOL #A47828 3 50	3128K8VV5	X				2/20/2015	12/15/2016	145	153				0	-8
134	FHLMC POOL #A47828 3 50	3128K8VV5	X				2/20/2015	1/15/2017	146	154				0	-8
135	FHLMC POOL #A47828 3 50	3128K8VV5	X				2/20/2015	2/15/2017	666	700				0	-34
136	FHLMC POOL #A47828 3 50	3128K8VV5	X				2/20/2015	3/15/2017	144	151				0	-7
137	FHLMC POOL #A47828 3 50	3128K8VV5	X				2/20/2015	4/15/2017	1,214	1,275				0	-61
138	FHLMC POOL #A47828 3 50	3128K8VV5	X				2/20/2015	5/15/2017	143	150				0	-7
139	FHLMC POOL #A47828 3 50	3128K8VV5	X				2/20/2015	6/15/2017	136	143				0	-7
140	FHLMC POOL #A50327 6 00	3128KCLG0	X				7/20/2006	7/15/2016	10	10				0	0
141	FHLMC POOL #A50327 6 00	3128KCLG0	X				7/20/2006	8/15/2016	10	10				0	0
142	FHLMC POOL #A50327 6 00	3128KCLG0	X				7/20/2006	9/15/2016	10	10				0	0
143	FHLMC POOL #A50327 6 00	3128KCLG0	X				7/20/2006	10/15/2016	10	10				0	0
144	FHLMC POOL #A50327 6 00	3128KCLG0	X				7/20/2006	11/15/2016	10	10				0	0

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

	Amount
Long Term CG Distributions	3,625
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	4,919,994	3,974,429	945,565
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	FHLMC POOL #G14953 3.500	3128MDWN9	X				2/20/2014	2/15/2017	206	216				0	-10
146	FHLMC POOL #G14953 3.500	3128MDWN9	X				2/20/2014	3/15/2017	303	319				0	-16
147	FHLMC POOL #G14953 3.500	3128MDWN9	X				2/20/2014	4/15/2017	301	317				0	-16
148	FHLMC POOL #G01699 6.000	31283H3G8	X				8/9/2004	4/15/2017	24	24				0	0
149	FHLMC POOL #G01699 6.000	31283H3G8	X				8/9/2004	5/15/2017	15	16				0	-1
150	FHLMC POOL #G01699 6.000	31283H3G8	X				8/9/2004	6/15/2017	19	19				0	0
151	FHLMC POOL #A40746 5.500	3128K0ZK2	X				12/12/2005	7/15/2016	14	14				0	0
152	FHLMC POOL #A40746 5.500	3128K0ZK2	X				12/12/2005	8/15/2016	15	15				0	0
153	FHLMC POOL #A40746 5.500	3128K0ZK2	X				12/12/2005	9/15/2016	13	13				0	0
154	FHLMC POOL #A40746 5.500	3128K0ZK2	X				12/12/2005	10/15/2016	13	13				0	0
155	FHLMC POOL #A40746 5.500	3128K0ZK2	X				12/12/2005	11/15/2016	14	13				0	1
156	FHLMC POOL #A40746 5.500	3128K0ZK2	X				12/12/2005	12/15/2016	13	13				0	0
157	FHLMC POOL #A40746 5.500	3128K0ZK2	X				12/12/2005	1/15/2017	13	13				0	0
158	FHLMC POOL #A40746 5.500	3128K0ZK2	X				12/12/2005	2/15/2017	13	13				0	0
159	FHLMC POOL #A40746 5.500	3128K0ZK2	X				12/12/2005	3/15/2017	13	13				0	0
160	FHLMC POOL #A40746 5.500	3128K0ZK2	X				12/12/2005	4/15/2017	13	13				0	0
161	FHLMC POOL #A40746 5.500	3128K0ZK2	X				12/12/2005	5/15/2017	14	13				0	1
162	FHLMC POOL #A40746 5.500	3128K0ZK2	X				12/12/2005	6/15/2017	13	13				0	0
163	FHLMC POOL #A47828 3.500	3128K8VV5	X				2/20/2015	7/15/2016	155	163				0	-8
164	FHLMC POOL #A47828 3.500	3128K8VV5	X				2/20/2015	8/15/2016	2,619	2,751				0	-132
165	FHLMC POOL #A47828 3.500	3128K8VV5	X				2/20/2015	9/15/2016	1,108	1,164				0	-56
166	FHLMC POOL #G14953 3.500	3128MDWN9	X				2/20/2014	5/15/2017	253	266				0	-13
167	FHLMC POOL #G14953 3.500	3128MDWN9	X				2/20/2014	6/15/2017	332	349				0	-17
168	FHLMC POOL #G08006 6.000	3128MJAG5	X				11/15/2004	7/15/2016	110	114				0	-4
169	FHLMC POOL #G08006 6.000	3128MJAG5	X				11/15/2004	8/15/2016	140	144				0	-4
170	FHLMC POOL #G08006 6.000	3128MJAG5	X				11/15/2004	9/15/2016	138	142				0	-4
171	FHLMC POOL #G08006 6.000	3128MJAG5	X				11/15/2004	10/15/2016	110	114				0	-4
172	FHLMC POOL #G08006 6.000	3128MJAG5	X				11/15/2004	11/15/2016	90	93				0	-3
173	FHLMC POOL #G08006 6.000	3128MJAG5	X				11/15/2004	12/15/2016	154	159				0	-5
174	FHLMC POOL #G08006 6.000	3128MJAG5	X				11/15/2004	1/15/2017	106	110				0	-4
175	FHLMC POOL #G08006 6.000	3128MJAG5	X				11/15/2004	2/15/2017	91	94				0	-3
176	FHLMC POOL #G08006 6.000	3128MJAG5	X				11/15/2004	3/15/2017	104	108				0	-4
177	FHLMC POOL #G08006 6.000	3128MJAG5	X				11/15/2004	4/15/2017	109	113				0	-4
178	FHLMC POOL #G08006 6.000	3128MJAG5	X				11/15/2004	5/15/2017	67	69				0	-2
179	FHLMC POOL #G08006 6.000	3128MJAG5	X				11/15/2004	6/15/2017	36	38				0	-2
180	FHLMC POOL #G08015 5.500	3128MJAR1	X				10/22/2004	7/15/2016	36	36				0	0
181	FHLMC POOL #G08015 5.500	3128MJAR1	X				10/22/2004	8/15/2016	48	49				0	-1
182	FHLMC POOL #G08015 5.500	3128MJAR1	X				10/22/2004	9/15/2016	48	49				0	-1
183	FHLMC POOL #G08015 5.500	3128MJAR1	X				10/22/2004	10/15/2016	44	45				0	-1
184	FHLMC POOL #G08015 5.500	3128MJAR1	X				10/22/2004	11/15/2016	34	35				0	-1
185	FHLMC POOL #G08015 5.500	3128MJAR1	X				10/22/2004	12/15/2016	39	40				0	-1
186	FHLMC POOL #G08015 5.500	3128MJAR1	X				10/22/2004	1/15/2017	50	51				0	-1
187	FHLMC POOL #G08015 5.500	3128MJAR1	X				10/22/2004	2/15/2017	41	42				0	-1
188	FHLMC POOL #G08015 5.500	3128MJAR1	X				10/22/2004	3/15/2017	39	40				0	-1
189	FHLMC POOL #G08088 6.500	3128MJC24	X				11/14/2005	10/15/2016	44	45				0	-1
190	FHLMC POOL #G08015 5.500	3128MJAR1	X				10/22/2004	4/15/2017	47	48				0	-1
191	FHLMC POOL #G08088 6.500	3128MJC24	X				11/14/2005	11/15/2016	30	31				0	-1
192	FHLMC POOL #G08088 6.500	3128MJC24	X				11/14/2005	12/15/2016	70	71				0	-1
193	FHLMC POOL #G08015 5.500	3128MJAR1	X				10/22/2004	5/15/2017	43	44				0	-1
194	FHLMC POOL #A50327 6.000	3128KCLG0	X				7/20/2006	12/15/2016	10	10				0	0
195	FHLMC POOL #G08015 5.500	3128MJAR1	X				10/22/2004	6/15/2017	43	44				0	-1
196	FHLMC POOL #G08088 6.500	3128MJC24	X				11/14/2005	7/15/2016	163	167				0	-4
197	FHLMC POOL #A50327 6.000	3128KCLG0	X				7/20/2006	1/15/2017	10	10				0	0
198	FHLMC POOL #A50327 6.000	3128KCLG0	X				7/20/2006	2/15/2017	10	10				0	0
199	FHLMC POOL #G08088 6.500	3128MJC24	X				11/14/2005	8/15/2016	30	30				0	0
200	FHLMC POOL #A50327 6.000	3128KCLG0	X				7/20/2006	3/15/2017	526	520				0	6
201	FHLMC POOL #G08088 6.500	3128MJC24	X				11/14/2005	9/15/2016	153	157				0	-4
202	FHLMC POOL #A50327 6.000	3128KCLG0	X				7/20/2006	4/15/2017	9	9				0	0
203	FHLMC POOL #A50327 6.000	3128KCLG0	X				7/20/2006	5/15/2017	9	9				0	0
204	FHLMC POOL #A50327 6.000	3128KCLG0	X				7/20/2006	6/15/2017	532	526				0	6
205	FHLMC POOL #G11981 5.000	3128M1CS6	X				5/19/2006	7/15/2016	83	82				0	1
206	FHLMC POOL #G11981 5.000	3128M1CS6	X				5/19/2006	8/15/2016	76	76				0	0
207	FHLMC POOL #G11981 5.000	3128M1CS6	X				5/19/2006	9/15/2016	88	87				0	1
208	FHLMC POOL #G08088 6.500	3128MJC24	X				11/14/2005	6/15/2017	29	29				0	0
209	FHLMC POOL #G08420 4.500	3128MJPE4	X				1/3/2011	7/15/2016	539	552				0	-13
210	FHLMC POOL #G08420 4.500	3128MJPE4	X				1/3/2011	8/15/2016	150	154				0	-4
211	FHLMC POOL #G08420 4.500	3128MJPE4	X				1/3/2011	9/15/2016	341	350				0	-9
212	FHLMC POOL #G08420 4.500	3128MJPE4	X				1/3/2011	10/15/2016	371	380				0	-9
213	FHLMC POOL #G08420 4.500	3128MJPE4	X				1/3/2011	11/15/2016	563	577				0	-14
214	FHLMC POOL #G08420 4.500	3128MJPE4	X				1/3/2011	12/15/2016	171	175				0	-4
215	FHLMC POOL #G08420 4.500	3128MJPE4	X				1/3/2011	1/15/2017	626	641				0	-15
216	FHLMC POOL #G08420 4.500	3128MJPE4	X				1/3/2011	2/15/2017	495	507				0	-12

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

	Amount
Long Term CG Distributions	3,625
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	4,919,994	3,974,429	945,565
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	FHLMC POOL #G08420 4 500	3128MJPE4	X				1/3/2011	3/15/2017	40	41				0	-1
218	FHLMC POOL #G08420 4 500	3128MJPE4	X				1/3/2011	4/15/2017	248	254				0	-6
219	FHLMC POOL #G08420 4 500	3128MJPE4	X				1/3/2011	5/15/2017	168	172				0	-4
220	FHLMC POOL #G08420 4 500	3128MJPE4	X				1/3/2011	6/15/2017	226	232				0	-6
221	FHLMC POOL #G08619 3 000	3128MJVM9	X				12/15/2016	2/15/2017	712	696				0	16
222	FHLMC POOL #G08619 3 000	3128MJVM9	X				12/15/2016	3/15/2017	399	390				0	9
223	FHLMC POOL #G08619 3 000	3128MJVM9	X				12/15/2016	4/15/2017	634	620				0	14
224	FHLMC POOL #G08619 3 000	3128MJVM9	X				12/15/2016	5/15/2017	668	653				0	15
225	FHLMC POOL #G11981 5 000	3128M1CS6	X				5/19/2006	10/15/2016	71	71				0	0
226	FHLMC POOL #G11981 5 000	3128M1CS6	X				5/19/2006	11/15/2016	77	77				0	0
227	FHLMC POOL #G11981 5 000	3128M1CS6	X				5/19/2006	12/15/2016	69	69				0	0
228	FHLMC POOL #G11981 5 000	3128M1CS6	X				5/19/2006	1/15/2017	65	65				0	0
229	FHLMC POOL #G11981 5 000	3128M1CS6	X				5/19/2006	2/15/2017	68	68				0	0
230	FHLMC POOL #G08088 6 500	3128MJC24	X				11/14/2005	1/15/2017	144	147				0	-3
231	FHLMC POOL #G08088 6 500	3128MJC24	X				11/14/2005	2/15/2017	33	34				0	-1
232	FHLMC POOL #G08088 6 500	3128MJC24	X				11/14/2005	3/15/2017	32	33				0	-1
233	FHLMC POOL #G08088 6 500	3128MJC24	X				11/14/2005	4/15/2017	29	30				0	-1
234	FHLMC POOL #G08088 6 500	3128MJC24	X				11/14/2005	5/15/2017	32	33				0	-1
235	FHLMC POOL #A94672 4 500	312943FM0	X				3/18/2015	6/15/2017	51	56				0	-5
236	FHLMC POOL #A95709 4 000	312944KW0	X				3/2/2011	7/15/2016	313	310				0	3
237	FHLMC POOL #A95709 4 000	312944KW0	X				3/2/2011	8/15/2016	2,043	2,026				0	17
238	FHLMC POOL #A95709 4 000	312944KW0	X				3/2/2011	9/15/2016	91	90				0	1
239	FHLMC POOL #A95709 4 000	312944KW0	X				3/2/2011	10/15/2016	267	265				0	2
240	FHLMC POOL #A95709 4 000	312944KW0	X				3/2/2011	11/15/2016	1,977	1,961				0	16
241	FHLMC POOL #A95709 4 000	312944KW0	X				3/2/2011	12/15/2016	449	445				0	4
242	FHLMC POOL #A95709 4 000	312944KW0	X				3/2/2011	1/15/2017	442	439				0	3
243	FHLMC POOL #A95709 4 000	312944KW0	X				3/2/2011	2/15/2017	97	97				0	0
244	FHLMC POOL #A95709 4 000	312944KW0	X				3/2/2011	3/15/2017	285	282				0	3
245	FHLMC POOL #G08659 3 500	3128MJWV8	X				4/15/2016	6/15/2017	882	924				0	-42
246	FHLMC POOL #A94672 4 500	312943FM0	X				3/18/2015	8/15/2016	930	1,013				0	-83
247	FHLMC POOL #A94672 4 500	312943FM0	X				3/18/2015	9/15/2016	55	60				0	-5
248	FHLMC POOL #G08659 3 500	3128MJWV8	X				4/15/2016	1/15/2017	1,413	1,481				0	-68
249	FHLMC POOL #A94672 4 500	312943FM0	X				3/18/2015	10/15/2016	557	607				0	-50
250	FHLMC POOL #A94672 4 500	312943FM0	X				3/18/2015	11/15/2016	1,272	1,386				0	-114
251	FHLMC POOL #A94672 4 500	312943FM0	X				3/18/2015	12/15/2016	53	57				0	-4
252	FHLMC POOL #G08659 3 500	3128MJWV8	X				4/15/2016	2/15/2017	826	865				0	-39
253	FHLMC POOL #A94672 4 500	312943FM0	X				3/18/2015	1/15/2017	1,008	1,099				0	-91
254	FHLMC POOL #A94672 4 500	312943FM0	X				3/18/2015	2/15/2017	52	56				0	-4
255	FHLMC POOL #G08659 3 500	3128MJWV8	X				4/15/2016	3/15/2017	684	717				0	-33
256	FHLMC POOL #G08659 3 500	3128MJWV8	X				4/15/2016	4/15/2017	739	775				0	-36
257	FHLMC POOL #G08659 3 500	3128MJWV8	X				4/15/2016	5/15/2017	714	748				0	-34
258	FHLMC POOL #A94672 4 500	312943FM0	X				3/18/2015	3/15/2017	52	57				0	-5
259	FHLMC POOL #A94672 4 500	312943FM0	X				3/18/2015	4/15/2017	255	278				0	-23
260	FHLMC POOL #A94672 4 500	312943FM0	X				3/18/2015	5/15/2017	52	57				0	-5
261	FHLMC POOL #G08619 3 000	3128MJVM9	X				12/15/2016	6/15/2017	687	672				0	15
262	FHLMC POOL #G08659 3 500	3128MJWV8	X				4/15/2016	7/15/2016	1,483	1,554				0	-71
263	FHLMC POOL #G08659 3 500	3128MJWV8	X				4/15/2016	8/15/2016	1,335	1,399				0	-64
264	FHLMC POOL #G08659 3 500	3128MJWV8	X				4/15/2016	9/15/2016	2,883	3,022				0	-139
265	FHLMC POOL #G08659 3 500	3128MJWV8	X				4/15/2016	10/15/2016	2,326	2,437				0	-111
266	FHLMC POOL #G08659 3 500	3128MJWV8	X				4/15/2016	11/15/2016	2,038	2,136				0	-98
267	FHLMC POOL #G08659 3 500	3128MJWV8	X				4/15/2016	12/15/2016	1,946	2,039				0	-93
268	FHLMC POOL #B12205 5 500	312964NW5	X				5/12/2004	2/15/2017	73	74				0	-1
269	FHLMC POOL #B12205 5 500	312964NW5	X				5/12/2004	3/15/2017	72	74				0	-2
270	FHLMC POOL #B12205 5 500	312964NW5	X				5/12/2004	4/15/2017	73	74				0	-1
271	FHLMC POOL #B12205 5 500	312964NW5	X				5/12/2004	5/15/2017	73	74				0	-1
272	FHLMC POOL #B12205 5 500	312964NW5	X				5/12/2004	6/15/2017	74	75				0	-1
273	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	7/15/2016	2	2				0	0
274	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	7/15/2016	2	2				0	0
275	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	7/15/2016	2	2				0	0
276	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	7/15/2016	2	2				0	0
277	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	7/15/2016	1	1				0	0
278	FHLMC POOL #A10322 5 000	31296JLB0	X				3/23/2004	7/15/2016	2	2				0	0
279	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	8/15/2016	1	1				0	0
280	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	8/15/2016	1	1				0	0
281	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	8/15/2016	1	1				0	0
282	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	8/15/2016	1	1				0	0
283	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	8/15/2016	1	1				0	0
284	FHLMC POOL #A10322 5 000	31296JLB0	X				3/23/2004	8/15/2016	2	2				0	0
285	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	9/15/2016	1	1				0	0
286	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	9/15/2016	1	1				0	0
287	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	9/15/2016	1	1				0	0
288	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	9/15/2016	1	1				0	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	3,625		Capital Gains/Losses	4,919,994	3,974,429	945,565
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	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	9/15/2016	1	1				0	0
290	FHLMC POOL #A10322 5.000	31296JLB0	X				3/23/2004	9/15/2016	2	2				0	0
291	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	10/15/2016	2	2				0	0
292	FHLMC POOL #B12205 5.500	312964NW5	X				5/12/2004	1/15/2017	72	73				0	-1
293	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	10/15/2016	2	2				0	0
294	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	10/15/2016	2	2				0	0
295	FHLMC POOL #A97259 4.000	312946B47	X				4/6/2011	3/15/2017	103	102				0	1
296	FHLMC POOL #A97259 4.000	312946B47	X				4/6/2011	4/15/2017	167	166				0	1
297	FHLMC POOL #A97259 4.000	312946B47	X				4/6/2011	5/15/2017	217	215				0	2
298	FHLMC POOL #A97259 4.000	312946B47	X				4/6/2011	6/15/2017	294	292				0	2
299	FHLMC POOL #B12205 5.500	312964NW5	X				5/12/2004	7/15/2016	70	71				0	-1
300	FHLMC POOL #B12205 5.500	312964NW5	X				5/12/2004	8/15/2016	70	71				0	-1
301	FHLMC POOL #B12205 5.500	312964NW5	X				5/12/2004	9/15/2016	70	71				0	-1
302	FHLMC POOL #B12205 5.500	312964NW5	X				5/12/2004	10/15/2016	71	72				0	-1
303	FHLMC POOL #B12205 5.500	312964NW5	X				5/12/2004	11/15/2016	71	72				0	-1
304	FHLMC POOL #B12205 5.500	312964NW5	X				5/12/2004	12/15/2016	71	73				0	-2
305	FHLMC POOL #G08711 3.500	3128MJYH7	X				1/30/2017	3/15/2017	269	274				0	-5
306	FHLMC POOL #G08711 3.500	3128MJYH7	X				1/30/2017	4/15/2017	378	386				0	-8
307	FHLMC POOL #G08711 3.500	3128MJYH7	X				1/30/2017	5/15/2017	409	417				0	-8
308	FHLMC POOL #G08711 3.500	3128MJYH7	X				1/30/2017	6/15/2017	527	538				0	-11
309	FHLMC POOL #C91385 4.000	3128P7RE5	X				8/21/2014	7/15/2016	779	832				0	-53
310	FHLMC POOL #C91385 4.000	3128P7RE5	X				8/21/2014	8/15/2016	684	731				0	-47
311	FHLMC POOL #C91385 4.000	3128P7RE5	X				8/21/2014	9/15/2016	912	974				0	-62
312	FHLMC POOL #C91385 4.000	3128P7RE5	X				8/21/2014	10/15/2016	968	1,034				0	-66
313	FHLMC POOL #C91385 4.000	3128P7RE5	X				8/21/2014	11/15/2016	842	899				0	-57
314	FHLMC POOL #C91385 4.000	3128P7RE5	X				8/21/2014	12/15/2016	644	688				0	-44
315	FHLMC POOL #C91385 4.000	3128P7RE5	X				8/21/2014	1/15/2017	672	718				0	-46
316	FHLMC POOL #C91385 4.000	3128P7RE5	X				8/21/2014	2/15/2017	491	524				0	-33
317	FHLMC POOL #C91385 4.000	3128P7RE5	X				8/21/2014	3/15/2017	385	411				0	-26
318	FHLMC POOL #C91385 4.000	3128P7RE5	X				8/21/2014	4/15/2017	559	597				0	-38
319	FHLMC POOL #C91385 4.000	3128P7RE5	X				8/21/2014	5/15/2017	527	563				0	-36
320	FHLMC POOL #C91385 4.000	3128P7RE5	X				8/21/2014	6/15/2017	478	511				0	-33
321	FHLMC POOL #A95709 4.000	312944KW0	X				3/2/2011	4/15/2017	213	211				0	2
322	FHLMC POOL #A95709 4.000	312944KW0	X				3/2/2011	5/15/2017	1,910	1,894				0	16
323	FHLMC POOL #A95709 4.000	312944KW0	X				3/2/2011	6/15/2017	1,807	1,792				0	15
324	FHLMC POOL #A97259 4.000	312946B47	X				4/6/2011	7/15/2016	480	473				0	7
325	FHLMC POOL #A97259 4.000	312946B47	X				4/6/2011	8/15/2016	492	484				0	8
326	FHLMC POOL #A97259 4.000	312946B47	X				4/6/2011	9/15/2016	733	724				0	9
327	FHLMC POOL #A97259 4.000	312946B47	X				4/6/2011	10/15/2016	633	625				0	8
328	FHLMC POOL #A97259 4.000	312946B47	X				4/6/2011	11/15/2016	1,083	1,075				0	8
329	FHLMC POOL #A97259 4.000	312946B47	X				4/6/2011	12/15/2016	660	655				0	5
330	FHLMC POOL #A97259 4.000	312946B47	X				4/6/2011	1/15/2017	527	523				0	4
331	FHLMC POOL #A97259 4.000	312946B47	X				4/6/2011	2/15/2017	522	518				0	4
332	FHLMC POOL #J04827 5.500	3128PGLG6	X				6/20/2007	7/15/2016	38	37				0	1
333	FHLMC POOL #J04827 5.500	3128PGLG6	X				6/20/2007	8/15/2016	42	42				0	0
334	FHLMC POOL #J04827 5.500	3128PGLG6	X				6/20/2007	9/15/2016	35	35				0	0
335	FHLMC POOL #J04827 5.500	3128PGLG6	X				6/20/2007	10/15/2016	32	32				0	0
336	FHLMC POOL #J04827 5.500	3128PGLG6	X				6/20/2007	11/15/2016	34	34				0	0
337	FHLMC POOL #J04827 5.500	3128PGLG6	X				6/20/2007	12/15/2016	34	34				0	0
338	FHLMC POOL #J04827 5.500	3128PGLG6	X				6/20/2007	1/15/2017	144	142				0	2
339	FHLMC POOL #J04827 5.500	3128PGLG6	X				6/20/2007	2/15/2017	78	77				0	1
340	FHLMC POOL #J04827 5.500	3128PGLG6	X				6/20/2007	3/15/2017	41	40				0	1
341	FHLMC POOL #J04827 5.500	3128PGLG6	X				6/20/2007	4/15/2017	45	44				0	1
342	FHLMC POOL #J04827 5.500	3128PGLG6	X				6/20/2007	5/15/2017	32	32				0	0
343	FHLMC POOL #J04827 5.500	3128PGLG6	X				6/20/2007	6/15/2017	32	32				0	0
344	FHLMC POOL #A94672 4.500	312943FM0	X				3/18/2015	7/15/2016	67	73				0	-6
345	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	10/15/2016	2	2				0	0
346	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	10/15/2016	1	2				0	-1
347	FHLMC POOL #A10322 5.000	31296JLB0	X				3/23/2004	10/15/2016	2	2				0	0
348	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	11/15/2016	1	1				0	0
349	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	11/15/2016	1	1				0	0
350	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	11/15/2016	1	1				0	0
351	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	11/15/2016	1	1				0	0
352	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	11/15/2016	1	1				0	0
353	FHLMC POOL #A10322 5.000	31296JLB0	X				3/23/2004	11/15/2016	2	2				0	0
354	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	12/15/2016	2	2				0	0
355	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	12/15/2016	2	2				0	0
356	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	3/15/2017	21	22				0	-1
357	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	3/15/2017	21	22				0	-1
358	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	3/15/2017	21	22				0	-1
359	FHLMC POOL #A10322 5.000	31296JLB0	X				5/28/2003	3/15/2017	17	18				0	-1
360	FHLMC POOL #A10322 5.000	31296JLB0	X				3/23/2004	3/15/2017	29	29				0	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	3,625		Capital Gains/Losses	4,919,994	3,974,429	945,565
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	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	4/15/2017	1	2				0	-1
362	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	4/15/2017	1	2				0	-1
363	FHLMC POOL #A24208 5 000	31297BU91	X				10/12/2004	9/15/2016	9	9				0	0
364	FHLMC POOL #A24208 5 000	31297BU91	X				10/12/2004	10/15/2016	9	9				0	0
365	FHLMC POOL #A24208 5 000	31297BU91	X				10/12/2004	11/15/2016	453	450				0	3
366	FHLMC POOL #A24208 5 000	31297BU91	X				10/12/2004	12/15/2016	8	8				0	0
367	FHLMC POOL #A24208 5 000	31297BU91	X				10/12/2004	1/15/2017	8	8				0	0
368	FHLMC POOL #A24208 5 000	31297BU91	X				10/12/2004	2/15/2017	8	8				0	0
369	FHLMC POOL #A24208 5 000	31297BU91	X				10/12/2004	3/15/2017	8	8				0	0
370	FHLMC POOL #A10322 5 000	31296JLB0	X				5/28/2003	3/15/2017	21	22				0	-1
371	FHLMC POOL #A24208 5 000	31297BU91	X				10/12/2004	4/15/2017	8	8				0	0
372	FHLMC POOL #A24208 5 000	31297BU91	X				10/12/2004	5/15/2017	7	7				0	0
373	FHLMC POOL #A24208 5 000	31297BU91	X				10/12/2004	6/15/2017	9	9				0	0
374	FHLMC POOL #Q07479 3 500	3132GSUC1	X				5/10/2012	7/15/2016	375	391				0	-16
375	FHLMC POOL #Q07479 3 500	3132GSUC1	X				5/10/2012	8/15/2016	230	240				0	-10
376	FHLMC POOL #Q07479 3 500	3132GSUC1	X				5/10/2012	9/15/2016	225	235				0	-10
377	FHLMC POOL #Q07479 3 500	3132GSUC1	X				5/10/2012	10/15/2016	78	81				0	-3
378	FHLMC POOL #Q07479 3 500	3132GSUC1	X				5/10/2012	11/15/2016	219	229				0	-10
379	FHLMC POOL #Q07479 3 500	3132GSUC1	X				5/10/2012	12/15/2016	520	542				0	-22
380	FHLMC POOL #Q07479 3 500	3132GSUC1	X				5/10/2012	1/15/2017	544	567				0	-23
381	FHLMC POOL #Q07479 3 500	3132GSUC1	X				5/10/2012	2/15/2017	390	407				0	-17
382	FHLMC POOL #Q07479 3 500	3132GSUC1	X				5/10/2012	3/15/2017	514	536				0	-22
383	FHLMC POOL #Q07479 3 500	3132GSUC1	X				5/10/2012	4/15/2017	364	380				0	-16
384	FHLMC POOL #Q07479 3 500	3132GSUC1	X				5/10/2012	5/15/2017	570	595				0	-25
385	FHLMC POOL #A14186 5 500	31296NUK1	X				3/23/2004	11/15/2016	17	18				0	-1
386	FHLMC POOL #A14186 5 500	31296NUK1	X				3/10/2004	11/15/2016	58	60				0	-2
387	FHLMC POOL #A14186 5 500	31296NUK1	X				3/23/2004	12/15/2016	7	7				0	0
388	FHLMC POOL #A14186 5 500	31296NUK1	X				3/10/2004	12/15/2016	24	24				0	0
389	FHLMC POOL #A14186 5 500	31296NUK1	X				3/23/2004	1/15/2017	2	2				0	0
390	FHLMC POOL #A14186 5 500	31296NUK1	X				3/10/2004	1/15/2017	6	6				0	0
391	FHLMC POOL #A14186 5 500	31296NUK1	X				3/23/2004	2/15/2017	21	22				0	-1
392	FHLMC POOL #A14186 5 500	31296NUK1	X				3/10/2004	3/15/2017	7	7				0	0
393	FHLMC POOL #A14186 5 500	31296NUK1	X				3/10/2004	2/15/2017	71	73				0	-2
394	FHLMC POOL #A14186 5 500	31296NUK1	X				3/23/2004	3/15/2017	2	2				0	0
395	FHLMC POOL #A14186 5 500	31296NUK1	X				3/23/2004	4/15/2017	2	2				0	0
396	FHLMC POOL #A14186 5 500	31296NUK1	X				3/10/2004	4/15/2017	7	7				0	0
397	FHLMC POOL #A14186 5 500	31296NUK1	X				3/23/2004	5/15/2017	2	2				0	0
398	FHLMC POOL #A14186 5 500	31296NUK1	X				3/10/2004	5/15/2017	7	7				0	0
399	FHLMC POOL #A14186 5 500	31296NUK1	X				3/23/2004	6/15/2017	2	2				0	0
400	FHLMC POOL #A14186 5 500	31296NUK1	X				3/10/2004	6/15/2017	8	8				0	0
401	FHLMC POOL #A24208 5 000	31297BU91	X				10/12/2004	7/15/2016	9	9				0	0
402	FHLMC POOL #A24208 5 000	31297BU91	X				10/12/2004	8/15/2016	9	9				0	0
403	NOVARTIS AG - ADR	66987V109	X				2/22/2017	5/16/2017	15,415	14,615				0	800
404	NVIDIA CORP	67066G104	X				4/13/2016	1/11/2017	46,805	16,238				0	30,567
405	NOVARTIS AG - ADR	66987V109	X				10/12/2016	5/16/2017	30,506	28,551				0	1,955
406	NOVARTIS AG - ADR	66987V109	X				10/12/2016	5/19/2017	16,731	15,794				0	937
407	NOVARTIS AG - ADR	66987V109	X				10/25/2016	5/19/2017	19,788	17,910				0	1,878
408	NVIDIA CORP	67066G104	X				4/13/2016	3/16/2017	8,077	2,846				0	5,231
409	NOVARTIS AG - ADR	66987V109	X				11/16/2016	5/19/2017	26,143	23,488				0	2,655
410	NVIDIA CORP	67066G104	X				4/13/2016	7/12/2016	6,732	4,634				0	2,098
411	NVIDIA CORP	67066G104	X				4/13/2016	9/13/2016	24,917	15,216				0	9,701
412	NVIDIA CORP	67066G104	X				4/13/2016	11/17/2016	42,698	17,077				0	25,621
413	NVIDIA CORP	67066G104	X				4/12/2016	3/16/2017	21,642	7,491				0	14,151
414	NVIDIA CORP	67066G104	X				4/12/2016	6/26/2017	7,285	1,720				0	5,565
415	OMEGA HEALTHCARE INVS I	681936100	X				6/10/2015	7/13/2016	50,195	53,640				0	-3,445
416	FNMA POOL #722126 5 000	31401YHB4	X				6/16/2003	2/25/2017	9	9				0	0
417	FNMA POOL #722126 5 000	31401YHB4	X				3/23/2004	3/25/2017	75	76				0	-1
418	FNMA POOL #722126 5 000	31401YHB4	X				6/16/2003	3/25/2017	226	231				0	-5
419	FNMA POOL #722126 5 000	31401YHB4	X				3/23/2004	4/25/2017	3	3				0	0
420	FNMA POOL #722126 5 000	31401YHB4	X				6/16/2003	4/25/2017	8	8				0	0
421	FNMA POOL #722126 5 000	31401YHB4	X				3/23/2004	5/25/2017	3	3				0	0
422	FNMA POOL #722126 5 000	31401YHB4	X				6/16/2003	5/25/2017	8	8				0	0
423	FNMA POOL #720307 4 500	31401WGQ6	X				6/9/2003	9/25/2016	65	67				0	-2
424	FNMA POOL #720307 4 500	31401WGQ6	X				6/9/2003	10/25/2016	80	82				0	-2
425	FNMA POOL #720307 4 500	31401WGQ6	X				6/9/2003	11/25/2016	77	79				0	-2
426	FNMA POOL #722126 5 000	31401YHB4	X				3/23/2004	6/25/2017	3	3				0	0
427	FNMA POOL #722126 5 000	31401YHB4	X				6/16/2003	6/25/2017	8	8				0	0
428	FNMA POOL #727496 4 500	31402FGD1	X				6/20/2003	7/25/2016	119	122				0	-3
429	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	1/25/2017	0	0				0	0
430	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	1/25/2017	43	45				0	-2
431	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	2/25/2017	0	0				0	0
432	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	2/25/2017	44	45				0	-1

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

	Amount
Long Term CG Distributions	3,625
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	4,919,994	3,974,429	945,565
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	JOHNSON & JOHNSON	478160104	X				4/14/2000	7/21/2016	5,246	1,569				0	3,677
434	JOHNSON & JOHNSON	478160104	X				4/14/2000	10/12/2016	21,396	6,764				0	14,632
435	JOHNSON & JOHNSON	478160104	X				4/14/2000	3/22/2017	64,958	19,207				0	45,751
436	KIMBERLY CLARK CORP CO	494368103	X				8/21/2012	7/21/2016	6,801	4,125				0	2,676
437	KIMBERLY CLARK CORP CO	494368103	X				8/21/2012	3/22/2017	3,316	2,022				0	1,294
438	KIMBERLY CLARK CORP CO	494368103	X				8/20/2012	3/22/2017	19,631	11,922				0	7,709
439	KRAFT HEINZ CO/THE	500754106	X				11/6/2012	7/13/2016	30,502	15,532				0	14,970
440	KRAFT HEINZ CO/THE	500754106	X				11/6/2012	7/21/2016	4,210	2,161				0	2,049
441	KRAFT HEINZ CO/THE	500754106	X				11/6/2012	10/12/2016	22,034	11,345				0	10,689
442	KRAFT HEINZ CO/THE	500754106	X				11/6/2012	2/17/2017	52,790	25,346				0	27,444
443	KROGER CO	501044101	X				2/26/2016	7/12/2016	4,637	4,953				0	-316
444	KROGER CO	501044101	X				2/26/2016	1/11/2017	98,753	118,560				0	-19,807
445	LEAR CORP	521865204	X				9/20/2013	7/12/2016	4,916	3,206				0	1,710
446	LEAR CORP	521865204	X				9/20/2013	3/16/2017	15,692	7,622				0	8,070
447	JOHNSON & JOHNSON	478160104	X				4/14/2000	7/13/2016	24,871	7,548				0	17,323
448	LINCOLN NATL CORP IND	534187109	X				4/22/2013	7/12/2016	3,860	2,954				0	906
449	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	3/25/2017	44	45				0	-1
450	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	4/25/2017	0	0				0	0
451	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	4/25/2017	38	39				0	-1
452	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	5/25/2017	0	0				0	0
453	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	5/25/2017	39	40				0	-1
454	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	6/25/2017	0	0				0	0
455	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	6/25/2017	38	40				0	-2
456	FNMA POOL #757866 5 500	31403T6B5	X				12/5/2003	7/25/2016	264	267				0	-3
457	FNMA POOL #757866 5 500	31403T6B5	X				12/5/2003	8/25/2016	18	18				0	0
458	FNMA POOL #757866 5 500	31403T6B5	X				12/5/2003	9/25/2016	19	19				0	0
459	FNMA POOL #757866 5 500	31403T6B5	X				12/5/2003	10/25/2016	19	19				0	0
460	FNMA POOL #757866 5 500	31403T6B5	X				12/5/2003	11/25/2016	19	19				0	0
461	FNMA POOL #757866 5 500	31403T6B5	X				12/5/2003	12/25/2016	97	99				0	-2
462	FNMA POOL #757866 5 500	31403T6B5	X				12/5/2003	1/25/2017	21	21				0	0
463	JPMORGAN CHASE & CO	46625H100	X				5/18/2015	3/16/2017	40,794	29,510				0	11,284
464	JABIL CIRCUIT INC COM	466313103	X				12/21/2015	7/12/2016	4,312	5,320				0	-1,008
465	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	3/25/2017	0	0				0	0
466	LINCOLN NATL CORP IND	534187109	X				4/22/2013	3/2/2017	13,791	6,097				0	7,694
467	LINEAR TECHNOLOGY CORP	535678106	X				5/13/2016	7/12/2016	5,480	5,023				0	457
468	LINEAR TECHNOLOGY CORP	535678106	X				5/13/2016	9/13/2016	14,946	11,367				0	3,579
469	LINEAR TECHNOLOGY CORP	535678106	X				5/13/2016	3/10/2017	162,610	109,795				0	52,815
470	LOWES COS INC	548661107	X				11/4/2013	7/12/2016	5,748	3,428				0	2,320
471	MCDONALDS CORP	580135101	X				7/16/2014	5/1/2017	18,090	12,817				0	5,273
472	MCDONALDS CORP	580135101	X				7/16/2014	5/2/2017	22,280	15,699				0	6,581
473	MCDONALDS CORP	580135101	X				4/29/2014	7/21/2016	9,119	7,325				0	1,794
474	MCDONALDS CORP	580135101	X				10/12/2016	3/22/2017	14,705	13,057				0	1,648
475	MCDONALDS CORP	580135101	X				10/12/2016	4/27/2017	7,912	6,414				0	1,498
476	MCDONALDS CORP	580135101	X				10/25/2016	4/27/2017	14,693	11,776				0	2,917
477	MCDONALDS CORP	580135101	X				4/29/2014	5/1/2017	421	305				0	116
478	MCDONALDS CORP	580135101	X				10/25/2016	5/1/2017	4,067	3,284				0	783
479	MCDONALDS CORP	580135101	X				7/16/2014	6/7/2017	1,512	994				0	518
480	MCDONALDS CORP	580135101	X				12/6/2012	6/7/2017	17,085	9,959				0	7,126
481	MCDONALDS CORP	580135101	X				12/6/2012	6/12/2017	15,908	9,430				0	6,478
482	INTEL CORP	458140100	X				1/21/2015	7/12/2016	5,037	5,289				0	-252
483	JPMORGAN CHASE & CO	46625H100	X				5/18/2015	7/12/2016	5,374	5,649				0	-275
484	MCKESSON CORP	58155Q103	X				11/5/2012	7/12/2016	5,831	2,794				0	3,037
485	MCKESSON CORP	58155Q103	X				11/20/2008	1/11/2017	5,817	1,264				0	4,553
486	FHLMC POOL #Q30470 4 00	3132QLQY2	X				4/13/2016	4/15/2017	468	501				0	-33
487	FHLMC POOL #Q30470 4 00	3132QLQY2	X				4/13/2016	10/15/2016	505	540				0	-35
488	FHLMC POOL #Q30470 4 00	3132QLQY2	X				4/13/2016	5/3/2017	24,407	24,773				0	-366
489	FHLMC POOL #Q30470 4 00	3132QLQY2	X				4/13/2016	5/15/2017	38	41				0	-3
490	FHLMC POOL #Q30470 4 00	3132QLQY2	X				4/13/2016	11/15/2016	860	919				0	-59
491	FHLMC POOL #Q46549 4 00	3132WLH33	X				3/7/2017	4/15/2017	46	48				0	-2
492	FHLMC POOL #Q30470 4 00	3132QLQY2	X				4/13/2016	12/15/2016	1,065	1,139				0	-74
493	FHLMC POOL #Q46549 4 00	3132WLH33	X				3/7/2017	5/15/2017	46	48				0	-2
494	FHLMC POOL #Q30470 4 00	3132QLQY2	X				4/13/2016	9/15/2016	724	774				0	-50
495	FHLMC POOL #Q30470 4 00	3132QLQY2	X				4/13/2016	1/15/2017	230	246				0	-16
496	FHLMC POOL #Q30470 4 00	3132QLQY2	X				4/13/2016	2/15/2017	38	41				0	-3
497	FHLMC POOL #Q30470 4 00	3132QLQY2	X				4/13/2016	3/15/2017	39	42				0	-3
498	FNMA POOL #848355 5 000	31408DQG2	X				12/21/2005	6/25/2017	126	125				0	1
499	FNMA POOL #881437 6 000	31409XHN2	X				4/17/2008	7/25/2016	1	1				0	0
500	FNMA POOL #881437 6 000	31409XHN2	X				4/17/2008	8/25/2016	4	4				0	0
501	FNMA POOL #881437 6 000	31409XHN2	X				4/17/2008	9/25/2016	1	1				0	0
502	FNMA POOL #881437 6 000	31409XHN2	X				4/17/2008	10/25/2016	1	1				0	0
503	FNMA POOL #881437 6 000	31409XHN2	X				4/17/2008	11/25/2016	1	1				0	0
504	FNMA POOL #881437 6 000	31409XHN2	X				4/17/2008	12/25/2016	1	1				0	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	3,625		Capital Gains/Losses	4,919,994	3,974,429	945,565
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	FNMA POOL #881437 6 000%	31409XHN2	X				4/17/2008	1/25/2017	1	1				0	0
506	FNMA POOL #881437 6 000%	31409XHN2	X				4/17/2008	2/25/2017	1	1				0	0
507	FNMA POOL #881437 6 000%	31409XHN2	X				4/17/2008	3/25/2017	1	1				0	0
508	FNMA POOL #881437 6 000%	31409XHN2	X				4/17/2008	4/25/2017	1	1				0	0
509	FNMA POOL #881437 6 000%	31409XHN2	X				4/17/2008	5/25/2017	1	1				0	0
510	ORBITAL ATK INC	68557N103	X				12/21/2015	7/12/2016	5,046	5,273				0	-227
511	ORBITAL ATK INC	68557N103	X				12/21/2015	9/13/2016	107,246	127,703				0	-20,457
512	PPL CORPORATION	69351T106	X				2/20/2013	7/21/2016	6,428	4,946				0	1,482
513	PEPSICO INC	713448108	X				11/6/2012	7/21/2016	2,929	1,869				0	1,060
514	PHILIP MORRIS INTERNATIO	718172109	X				1/8/2014	7/21/2016	10,834	9,342				0	1,492
515	PHILIP MORRIS INTERNATIO	718172109	X				6/24/2015	7/21/2016	689	570				0	119
516	MCKESSON CORP	58155Q103	X				2/28/2005	1/11/2017	38,451	10,116				0	28,335
517	MCKESSON CORP	58155Q103	X				4/1/2011	1/11/2017	14,898	8,338				0	6,560
518	PHILIP MORRIS INTERNATIO	718172109	X				11/16/2016	4/6/2017	23,639	18,414				0	5,225
519	PHILIP MORRIS INTERNATIO	718172109	X				11/16/2016	6/12/2017	2,499	1,841				0	658
520	FNMA POOL #844809 5 000%	31407YR68	X				6/22/2006	1/25/2017	100	99				0	1
521	FNMA POOL #844809 5 000%	31407YR68	X				6/22/2006	2/25/2017	91	91				0	0
522	FNMA POOL #844809 5 000%	31407YR68	X				6/22/2006	3/25/2017	87	86				0	1
523	FNMA POOL #844809 5 000%	31407YR68	X				6/22/2006	4/25/2017	75	74				0	1
524	FNMA POOL #844809 5 000%	31407YR68	X				6/22/2006	5/25/2017	83	82				0	1
525	FNMA POOL #844809 5 000%	31407YR68	X				6/22/2006	6/25/2017	68	68				0	0
526	FNMA POOL #848355 5 000%	31408DQG2	X				12/21/2005	7/25/2016	149	147				0	2
527	FNMA POOL #722126 5 000%	31401YHB4	X				3/23/2004	8/25/2016	3	3				0	0
528	FHLMC POOL #A14186 5 500	31296NUK1	X				3/10/2004	10/15/2016	63	65				0	-2
529	FNMA POOL #720307 4 500%	31401WGQ6	X				6/9/2003	12/25/2016	81	83				0	-2
530	FNMA POOL #720307 4 500%	31401WGQ6	X				6/9/2003	1/25/2017	61	62				0	-1
531	FNMA POOL #720307 4 500%	31401WGQ6	X				6/9/2003	2/25/2017	77	79				0	-2
532	FNMA POOL #720307 4 500%	31401WGQ6	X				6/9/2003	3/25/2017	55	56				0	-1
533	FNMA POOL #720307 4 500%	31401WGQ6	X				6/9/2003	4/25/2017	65	66				0	-1
534	FNMA POOL #722126 5 000%	31401YHB4	X				6/16/2003	8/25/2016	10	10				0	0
535	FNMA POOL #720307 4 500%	31401WGQ6	X				6/9/2003	5/25/2017	52	53				0	-1
536	FNMA POOL #720307 4 500%	31401WGQ6	X				6/9/2003	6/25/2017	69	71				0	-2
537	FNMA POOL #722126 5 000%	31401YHB4	X				3/23/2004	7/25/2016	102	103				0	-1
538	FNMA POOL #722126 5 000%	31401YHB4	X				6/16/2003	7/25/2016	307	314				0	-7
539	FNMA POOL #722126 5 000%	31401YHB4	X				3/23/2004	9/25/2016	67	68				0	-1
540	FNMA POOL #722126 5 000%	31401YHB4	X				6/16/2003	9/25/2016	201	206				0	-5
541	FED HOME LN BK 4 750%	3133XHZK1	X				5/7/2010	12/16/2016	15,000	16,180				0	-1,180
542	FED HOME LN BK 4 750%	3133XHZK1	X				6/18/2007	12/16/2016	35,000	34,377				0	623
543	FED HOME LN BK 4 750%	3133XHZK1	X				12/29/2010	12/16/2016	35,000	38,155				0	-3,155
544	FED NATL MTG ASSN 2 625	3135G0ZR7	X				11/28/2014	3/7/2017	15,090	15,167				0	-77
545	FNMA POOL #545064 6 500%	31385HQR6	X				1/13/2004	7/25/2016	36	38				0	-2
546	FNMA POOL #545064 6 500%	31385HQR6	X				1/13/2004	8/25/2016	22	23				0	-1
547	FNMA POOL #545064 6 500%	31385HQR6	X				1/13/2004	9/25/2016	21	22				0	-1
548	MCKESSON CORP	58155Q103	X				2/6/2012	1/11/2017	31,215	17,994				0	13,221
549	MCKESSON CORP	58155Q103	X				11/5/2012	1/11/2017	12,202	8,009				0	4,193
550	MERCK & CO INC NEW	58933Y105	X				10/8/2014	7/12/2016	5,093	5,067				0	26
551	MERCK & CO INC NEW	58933Y105	X				4/14/2016	7/21/2016	10,924	10,428				0	496
552	MERCK & CO INC NEW	58933Y105	X				4/14/2016	10/12/2016	16,828	15,250				0	1,578
553	FHLMC POOL #Q46549 4 000	3132WLH33	X				3/7/2017	6/15/2017	8,586	8,991				0	-405
554	MERCK & CO INC NEW	58933Y105	X				2/20/2013	10/12/2016	3,960	2,727				0	1,233
555	MERCK & CO INC NEW	58933Y105	X				3/14/2011	11/16/2016	11,159	5,770				0	5,389
556	MERCK & CO INC NEW	58933Y105	X				2/20/2013	11/16/2016	22,318	15,172				0	7,146
557	MERCK & CO INC NEW	58933Y105	X				5/31/2005	11/16/2016	7,899	4,083				0	3,816
558	MICROSOFT CORP	594918104	X				8/26/1997	7/12/2016	5,390	1,724				0	3,666
559	MICROSOFT CORP	594918104	X				8/26/1997	3/16/2017	11,909	3,126				0	8,783
560	NATIONAL GRID PLC ADR	636274300	X				6/24/2015	7/21/2016	11,808	10,891				0	917
561	NATIONAL GRID PLC-SP ADR	636274409	X				6/24/2015	6/2/2017	39	43				0	-4
562	NETAPP INC	64110D104	X				1/11/2017	3/16/2017	14,872	12,531				0	2,341
563	NORTHROP GRUMMAN CORP	666807102	X				1/22/2014	7/12/2016	5,319	2,888				0	2,431
564	FNMA POOL #722126 5 000%	31401YHB4	X				3/23/2004	10/25/2016	3	3				0	0
565	FNMA POOL #722126 5 000%	31401YHB4	X				6/16/2003	10/25/2016	9	9				0	0
566	FNMA POOL #722126 5 000%	31401YHB4	X				3/23/2004	11/25/2016	3	3				0	0
567	FNMA POOL #722126 5 000%	31401YHB4	X				6/16/2003	11/25/2016	9	9				0	0
568	FNMA POOL #722126 5 000%	31401YHB4	X				3/23/2004	12/25/2016	39	40				0	-1
569	FNMA POOL #722126 5 000%	31401YHB4	X				6/16/2003	12/25/2016	118	121				0	-3
570	FNMA POOL #722126 5 000%	31401YHB4	X				3/23/2004	1/25/2017	3	3				0	0
571	FNMA POOL #722126 5 000%	31401YHB4	X				6/16/2003	1/25/2017	9	9				0	0
572	FNMA POOL #722126 5 000%	31401YHB4	X				3/23/2004	2/25/2017	3	3				0	0
573	FNMA POOL #848355 5 000%	31408DQG2	X				12/21/2005	8/25/2016	211	209				0	2
574	FNMA POOL #848355 5 000%	31408DQG2	X				12/21/2005	9/25/2016	119	117				0	2
575	FNMA POOL #848355 5 000%	31408DQG2	X				12/21/2005	10/25/2016	18	18				0	0
576	FNMA POOL #848355 5 000%	31408DQG2	X				12/21/2005	11/25/2016	17	16				0	1

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

	Amount
Long Term CG Distributions	3,625
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	4,919,994	3,974,429	945,565
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	FNMA POOL #848355 5 000	31408DQG2	X				12/21/2005	12/25/2016	18	18				0	0
578	FNMA POOL #848355 5 000	31408DQG2	X				12/21/2005	1/25/2017	219	218				0	1
579	FNMA POOL #848355 5 000	31408DQG2	X				12/21/2005	2/25/2017	18	18				0	0
580	FNMA POOL #848355 5 000	31408DQG2	X				12/21/2005	3/25/2017	317	315				0	2
581	FNMA POOL #848355 5 000	31408DQG2	X				12/21/2005	4/25/2017	30	29				0	1
582	FNMA POOL #848355 5 000	31408DQG2	X				12/21/2005	5/25/2017	16	16				0	0
583	FHLMC POOL #Q09258 3 00	3132GUTP9	X				1/4/2013	11/15/2016	1,646	1,711				0	-65
584	FHLMC POOL #Q07479 3 50	3132GSUC1	X				5/10/2012	6/15/2017	214	223				0	-9
585	FHLMC POOL #Q09258 3 00	3132GUTP9	X				1/4/2013	12/15/2016	170	176				0	-6
586	FHLMC POOL #Q09258 3 00	3132GUTP9	X				1/4/2013	1/15/2017	394	409				0	-15
587	FHLMC POOL #Q09258 3 00	3132GUTP9	X				1/4/2013	2/15/2017	772	803				0	-31
588	FHLMC POOL #Q09258 3 00	3132GUTP9	X				1/4/2013	3/15/2017	407	423				0	-16
589	FHLMC POOL #Q09258 3 00	3132GUTP9	X				1/4/2013	7/15/2016	1,810	1,882				0	-72
590	FHLMC POOL #Q09258 3 00	3132GUTP9	X				1/4/2013	4/15/2017	423	440				0	-17
591	FHLMC POOL #Q09258 3 00	3132GUTP9	X				1/4/2013	8/15/2016	967	1,005				0	-38
592	FHLMC POOL #Q09258 3 00	3132GUTP9	X				1/4/2013	5/15/2017	165	171				0	-6
593	FHLMC POOL #Q09258 3 00	3132GUTP9	X				1/4/2013	6/15/2017	536	557				0	-21
594	FHLMC POOL #Q09258 3 00	3132GUTP9	X				1/4/2013	9/15/2016	1,279	1,330				0	-51
595	FHLMC POOL #Q09258 3 00	3132GUTP9	X				1/4/2013	10/15/2016	1,487	1,545				0	-58
596	FHLMC POOL #Q30470 4 00	3132QLQY2	X				4/13/2016	7/15/2016	908	970				0	-62
597	FHLMC POOL #Q30470 4 00	3132QLQY2	X				4/13/2016	8/15/2016	332	355				0	-23
598	FNMA POOL #881437 6 000	31409XHN2	X				4/17/2008	6/25/2017	1	1				0	0
599	FNMA POOL #BC0912 3 000	3140EVAN7	X				2/28/2017	4/25/2017	317	327				0	-10
600	FNMA POOL #BC0912 3 000	3140EVAN7	X				2/28/2017	5/25/2017	772	795				0	-23
601	FNMA POOL #BC0912 3 000	3140EVAN7	X				2/28/2017	6/25/2017	303	312				0	-9
602	FNMA POOL #BC9251 3 000	3140F5H55	X				6/28/2016	8/25/2016	100	103				0	-3
603	FNMA POOL #BC9251 3 000	3140F5H55	X				6/28/2016	9/25/2016	101	105				0	-4
604	FNMA POOL #962062 5 000	31414CJF6	X				6/13/2011	8/25/2016	58	62				0	-4
605	FNMA POOL #962062 5 000	31414CJF6	X				6/13/2011	9/25/2016	62	67				0	-5
606	FNMA POOL #962062 5 000	31414CJF6	X				6/13/2011	10/25/2016	418	448				0	-30
607	FNMA POOL #962062 5 000	31414CJF6	X				6/13/2011	11/25/2016	406	436				0	-30
608	FNMA POOL #962062 5 000	31414CJF6	X				6/13/2011	12/25/2016	53	57				0	-4
609	FNMA POOL #962062 5 000	31414CJF6	X				6/13/2011	1/25/2017	59	63				0	-4
610	FNMA POOL #962062 5 000	31414CJF6	X				6/13/2011	2/25/2017	439	471				0	-32
611	FNMA POOL #962062 5 000	31414CJF6	X				6/13/2011	3/25/2017	69	74				0	-5
612	FNMA POOL #962062 5 000	31414CJF6	X				6/13/2011	4/25/2017	43	46				0	-3
613	FNMA POOL #962062 5 000	31414CJF6	X				6/13/2011	5/25/2017	67	72				0	-5
614	FNMA POOL #962062 5 000	31414CJF6	X				6/13/2011	6/25/2017	380	408				0	-28
615	FNMA POOL #AB1501 4 000	31416WU34	X				9/20/2010	7/25/2016	231	236				0	-5
616	FNMA POOL #AB1501 4 000	31416WU34	X				9/20/2010	11/25/2016	235	241				0	-6
617	FNMA POOL #AB1501 4 000	31416WU34	X				9/20/2010	12/25/2016	202	207				0	-5
618	FNMA POOL #AB1501 4 000	31416WU34	X				9/20/2010	8/25/2016	202	207				0	-5
619	FNMA POOL #AB1501 4 000	31416WU34	X				9/20/2010	9/25/2016	427	438				0	-11
620	FNMA POOL #AB1501 4 000	31416WU34	X				9/20/2010	10/25/2016	248	254				0	-6
621	FNMA POOL #AB1501 4 000	31416WU34	X				9/20/2010	1/25/2017	240	246				0	-6
622	FNMA POOL #AB1501 4 000	31416WU34	X				9/20/2010	2/25/2017	126	129				0	-3
623	FNMA POOL #AB1501 4 000	31416WU34	X				9/20/2010	3/25/2017	81	83				0	-2
624	FNMA POOL #AB1501 4 000	31416WU34	X				9/20/2010	4/25/2017	129	132				0	-3
625	FNMA POOL #AB1501 4 000	31416WU34	X				9/20/2010	5/25/2017	73	74				0	-1
626	FNMA POOL #AB1501 4 000	31416WU34	X				9/20/2010	6/25/2017	139	143				0	-4
627	FNMA POOL #AB6632 3 500	31417DLN1	X				12/24/2012	7/25/2016	496	528				0	-32
628	FNMA POOL #AB6632 3 500	31417DLN1	X				12/24/2012	8/25/2016	451	480				0	-29
629	FNMA POOL #AB6632 3 500	31417DLN1	X				12/24/2012	9/25/2016	879	936				0	-57
630	FNMA POOL #AB6632 3 500	31417DLN1	X				12/24/2012	10/25/2016	479	510				0	-31
631	FNMA POOL #AB6632 3 500	31417DLN1	X				12/24/2012	11/25/2016	452	481				0	-29
632	FNMA POOL #AB6632 3 500	31417DLN1	X				12/24/2012	1/25/2017	489	520				0	-31
633	FNMA POOL #AB6632 3 500	31417DLN1	X				12/24/2012	2/25/2017	309	329				0	-20
634	FNMA POOL #AB6632 3 500	31417DLN1	X				12/24/2012	3/25/2017	59	62				0	-3
635	FNMA POOL #AB6632 3 500	31417DLN1	X				12/24/2012	4/25/2017	198	211				0	-13
636	FNMA POOL #AB6632 3 500	31417DLN1	X				12/24/2012	5/25/2017	99	105				0	-6
637	FNMA POOL #AB6632 3 500	31417DLN1	X				12/24/2012	6/25/2017	500	532				0	-32
638	PHILIP MORRIS INTERNATIO	718172109	X				6/24/2015	6/12/2017	15,353	10,511				0	4,842
639	PINNACLE FOODS INC	72348P104	X				12/12/2014	7/12/2016	5,743	4,204				0	1,539
640	PINNACLE FOODS INC	72348P104	X				12/12/2014	9/13/2016	20,042	13,896				0	6,146
641	PINNACLE FOODS INC	72348P104	X				12/12/2014	3/16/2017	528	313				0	215
642	PROCTER & GAMBLE CO	742718109	X				7/4/2014	7/21/2016	1,530	1,484				0	46
643	PROCTER & GAMBLE CO	742718109	X				7/9/2014	7/21/2016	42,594	40,963				0	1,631
644	PROCTER & GAMBLE CO	742718109	X				7/9/2014	2/10/2017	14,857	13,736				0	1,121
645	PROCTER & GAMBLE CO	742718109	X				7/16/2014	2/10/2017	27,945	25,641				0	2,304
646	PROCTER & GAMBLE CO	742718109	X				6/24/2015	2/10/2017	1,326	1,197				0	129
647	PROCTER & GAMBLE CO	742718109	X				6/24/2015	4/6/2017	22,539	20,102				0	2,437
648	PROCTER & GAMBLE CO 5 5	742718DF3	X				12/6/2007	10/28/2016	25,142	17,770				0	7,372

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

	Amount
Long Term CG Distributions	3,625
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	4,919,994	3,974,429	945,565
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	PRUDENTIAL FINL INC	744320102	X				8/13/2015	7/12/2016	4,627	5,628				0	-1,001
650	PRUDENTIAL FINL INC	744320102	X				8/13/2015	3/16/2017	22,214	17,777				0	4,437
651	REALTY INCOME CORP COM	756109104	X				7/5/2013	7/21/2016	4,589	2,681				0	1,908
652	REALTY INCOME CORP COM	756109104	X				7/5/2013	8/2/2016	23,948	13,814				0	10,134
653	REYNOLDS AMERICAN INC	761713106	X				11/6/2012	7/13/2016	47,866	19,112				0	28,754
654	REYNOLDS AMERICAN INC	761713106	X				11/6/2012	7/21/2016	7,905	3,196				0	4,709
655	REYNOLDS AMERICAN INC	761713106	X				11/6/2012	10/21/2016	140,240	53,972				0	86,268
656	FNMA POOL #AB6632 3 500	31417DLN1	X				12/24/2012	12/25/2016	636	677				0	-41
657	SPIRIT AEROSYTSEMS HOLD	848574109	X				10/8/2014	3/16/2017	8,507	5,364				0	3,143
658	SPIRIT AEROSYTSEMS HOLD	848574109	X				10/8/2014	6/5/2017	140,617	91,599				0	49,018
659	SUNTRUST BANKS INC	867914103	X				11/3/2015	7/12/2016	5,485	5,420				0	65
660	SUNTRUST BANKS INC	867914103	X				11/3/2015	3/2/2017	37,787	26,551				0	11,236
661	SYSCO CORP	871829107	X				6/14/2016	7/12/2016	5,248	4,947				0	301
662	TARGET CORP	87612E106	X				7/9/2015	7/12/2016	4,827	5,493				0	-666
663	TARGET CORP	87612E106	X				7/9/2015	9/13/2016	109,255	131,834				0	-22,579
664	UNILEVER PLC - ADR	904767704	X				4/29/2014	7/21/2016	6,852	6,577				0	275
665	UNILEVER PLC - ADR	904767704	X				4/29/2014	10/12/2016	33,716	33,196				0	520
666	REYNOLDS AMERICAN INC	761713106	X				10/12/2016	10/21/2016	47,977	41,321				0	6,656
667	SANOFI-ADR	80105N105	X				1/7/2015	6/7/2017	18,018	16,298				0	1,720
668	SANOFI-ADR	80105N105	X				1/7/2015	6/12/2017	18,070	16,828				0	1,242
669	SOUTHERN CO	842587107	X				11/6/2012	7/21/2016	9,154	7,547				0	1,607
670	SOUTHERN CO	842587107	X				11/6/2012	4/6/2017	23,316	20,522				0	2,794
671	SOUTHERN CO	842587107	X				11/6/2012	4/11/2017	44,415	39,632				0	4,783
672	SOUTHWEST AIRLINES CO	844741108	X				2/5/2014	7/12/2016	5,162	2,510				0	2,652
673	SOUTHWEST AIRLINES CO	844741108	X				2/5/2014	12/13/2016	146,315	60,249				0	86,066
674	SPIRIT AEROSYTSEMS HOLD	848574109	X				10/8/2014	7/12/2016	4,686	4,032				0	654
675	FNMA POOL #630420 6 000	31389NK95	X				11/21/2003	1/25/2017	12	12				0	0
676	FNMA POOL #630420 6 000	31389NK95	X				11/21/2003	2/25/2017	12	13				0	-1
677	FNMA POOL #630420 6 000	31389NK95	X				11/21/2003	3/25/2017	12	13				0	-1
678	FNMA POOL #630420 6 000	31389NK95	X				11/21/2003	4/25/2017	12	13				0	-1
679	FNMA POOL #630420 6 000	31389NK95	X				11/21/2003	5/25/2017	13	13				0	0
680	FNMA POOL #630420 6 000	31389NK95	X				11/21/2003	6/25/2017	13	13				0	0
681	FNMA POOL #AU4159 2 500	3138X3TR3	X				2/25/2014	7/25/2016	1,060	1,063				0	-3
682	FNMA POOL #AU4159 2 500	3138X3TR3	X				2/25/2014	8/25/2016	445	446				0	-1
683	FNMA POOL #AU4159 2 500	3138X3TR3	X				2/25/2014	9/25/2016	2,116	2,121				0	-5
684	FNMA POOL #630420 6 000	31389NK95	X				11/21/2003	12/25/2016	12	12				0	0
685	FNMA POOL #AU4159 2 500	3138X3TR3	X				2/25/2014	11/25/2016	213	213				0	0
686	FNMA POOL #AU4159 2 500	3138X3TR3	X				2/25/2014	12/25/2016	214	215				0	-1
687	FNMA POOL #AU4159 2 500	3138X3TR3	X				2/25/2014	1/25/2017	215	216				0	-1
688	FNMA POOL #AU4159 2 500	3138X3TR3	X				2/25/2014	2/25/2017	214	214				0	0
689	FNMA POOL #AU4159 2 500	3138X3TR3	X				2/25/2014	3/25/2017	216	216				0	0
690	FNMA POOL #AU4159 2 500	3138X3TR3	X				2/25/2014	4/25/2017	236	236				0	0
691	FNMA POOL #AU4159 2 500	3138X3TR3	X				2/25/2014	5/25/2017	208	209				0	-1
692	FNMA POOL #AU4159 2 500	3138X3TR3	X				2/25/2014	6/25/2017	1,436	1,439				0	-3
693	FNMA POOL #720307 4 500	31401WGQ6	X				6/9/2003	7/25/2016	64	66				0	-2
694	FNMA POOL #720307 4 500	31401WGQ6	X				6/9/2003	8/25/2016	79	81				0	-2
695	FNMA POOL #AU4159 2 500	3138X3TR3	X				2/25/2014	10/25/2016	1,812	1,817				0	-5
696	FNMA POOL #545064 6 500	31385HQR6	X				1/13/2004	10/25/2016	62	65				0	-3
697	FNMA POOL #545064 6 500	31385HQR6	X				1/13/2004	11/25/2016	44	46				0	-2
698	FNMA POOL #545064 6 500	31385HQR6	X				1/13/2004	12/25/2016	61	64				0	-3
699	FNMA POOL #545064 6 500	31385HQR6	X				1/13/2004	1/25/2017	36	38				0	-2
700	FNMA POOL #545064 6 500	31385HQR6	X				1/13/2004	2/25/2017	18	19				0	-1
701	UNILEVER PLC - ADR	904767704	X				11/3/2014	10/12/2016	7,043	6,157				0	886
702	UNILEVER PLC - ADR	904767704	X				11/7/2012	2/17/2017	44,792	35,704				0	9,088
703	FNMA POOL #545064 6 500	31385HQR6	X				1/13/2004	3/25/2017	108	114				0	-6
704	FNMA POOL #545064 6 500	31385HQR6	X				1/13/2004	6/25/2017	50	52				0	-2
705	FNMA POOL #545064 6 500	31385HQR6	X				1/13/2004	4/25/2017	16	17				0	-1
706	FNMA POOL #545064 6 500	31385HQR6	X				1/13/2004	5/25/2017	55	57				0	-2
707	FNMA POOL #630420 6 000	31389NK95	X				11/21/2003	7/25/2016	12	12				0	0
708	FNMA POOL #630420 6 000	31389NK95	X				11/21/2003	8/25/2016	12	12				0	0
709	FNMA POOL #630420 6 000	31389NK95	X				11/21/2003	9/25/2016	12	12				0	0
710	FNMA POOL #630420 6 000	31389NK95	X				11/21/2003	10/25/2016	12	12				0	0
711	FNMA POOL #630420 6 000	31389NK95	X				11/21/2003	11/25/2016	12	12				0	0
712	FNMA POOL #727496 4 500	31402FGD1	X				6/20/2003	9/25/2016	120	123				0	-3
713	FNMA POOL #727496 4 500	31402FGD1	X				6/20/2003	10/25/2016	364	371				0	-7
714	FNMA POOL #727496 4 500	31402FGD1	X				6/20/2003	11/25/2016	260	265				0	-5
715	FNMA POOL #727496 4 500	31402FGD1	X				6/20/2003	12/25/2016	93	95				0	-2
716	FNMA POOL #727496 4 500	31402FGD1	X				6/20/2003	1/25/2017	94	96				0	-2
717	FNMA POOL #727496 4 500	31402FGD1	X				6/20/2003	2/25/2017	94	96				0	-2
718	FNMA POOL #727496 4 500	31402FGD1	X				6/20/2003	3/25/2017	95	97				0	-2
719	FNMA POOL #727496 4 500	31402FGD1	X				6/20/2003	4/25/2017	95	97				0	-2
720	FNMA POOL #727496 4 500	31402FGD1	X				6/20/2003	5/25/2017	95	97				0	-2

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

	Amount
Long Term CG Distributions	3,625
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	4,919,994	3,974,429	945,565
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	FNMA POOL #727496 4 500	31402FGD1	X				6/20/2003	6/25/2017	96	98				0	-2
722	FNMA POOL #731742 5 000	31402K5B6	X				8/11/2003	7/25/2016	14	14				0	0
723	FNMA POOL #731742 5 000	31402K5B6	X				8/11/2003	8/25/2016	14	14				0	0
724	FNMA POOL #731742 5 000	31402K5B6	X				8/11/2003	9/25/2016	14	14				0	0
725	FNMA POOL #731742 5 000	31402K5B6	X				8/11/2003	10/25/2016	247	244				0	3
726	FNMA POOL #731742 5 000	31402K5B6	X				8/11/2003	11/25/2016	14	14				0	0
727	FNMA POOL #731742 5 000	31402K5B6	X				8/11/2003	12/25/2016	14	14				0	0
728	FNMA POOL #731742 5 000	31402K5B6	X				8/11/2003	1/25/2017	237	234				0	3
729	FNMA POOL #731742 5 000	31402K5B6	X				8/11/2003	2/25/2017	13	13				0	0
730	FNMA POOL #731742 5 000	31402K5B6	X				8/11/2003	3/25/2017	198	196				0	2
731	FNMA POOL #731742 5 000	31402K5B6	X				8/11/2003	4/25/2017	12	12				0	0
732	FNMA POOL #731742 5 000	31402K5B6	X				8/11/2003	5/25/2017	12	12				0	0
733	FNMA POOL #731742 5 000	31402K5B6	X				8/11/2003	6/25/2017	13	12				0	1
734	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	7/25/2016	0	0				0	0
735	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	7/25/2016	43	44				0	-1
736	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	8/25/2016	0	0				0	0
737	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	8/25/2016	42	44				0	-2
738	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	9/25/2016	0	0				0	0
739	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	9/25/2016	42	44				0	-2
740	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	10/25/2016	0	0				0	0
741	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	10/25/2016	43	44				0	-1
742	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	11/25/2016	0	0				0	0
743	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	11/25/2016	43	44				0	-1
744	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	12/25/2016	0	0				0	0
745	FNMA POOL #755647 5 500	31403RP85	X				12/8/2003	12/25/2016	43	45				0	-2
746	FNMA POOL #825743 4 500	31407BLY3	X				11/10/2010	3/25/2017	34	36				0	-2
747	FNMA POOL #825743 4 500	31407BLY3	X				11/10/2010	4/25/2017	35	36				0	-1
748	FNMA POOL #825743 4 500	31407BLY3	X				11/10/2010	5/25/2017	35	37				0	-2
749	FNMA POOL #825743 4 500	31407BLY3	X				11/10/2010	6/25/2017	35	37				0	-2
750	FNMA POOL #842121 6 000	31407VSJ5	X				11/14/2005	7/25/2016	21	21				0	0
751	FNMA POOL #842121 6 000	31407VSJ5	X				11/14/2005	8/25/2016	18	18				0	0
752	FNMA POOL #842121 6 000	31407VSJ5	X				11/14/2005	9/25/2016	295	296				0	-1
753	FNMA POOL #842121 6 000	31407VSJ5	X				11/14/2005	10/25/2016	14	14				0	0
754	FNMA POOL #842121 6 000	31407VSJ5	X				11/14/2005	11/25/2016	14	14				0	0
755	FNMA POOL #842121 6 000	31407VSJ5	X				11/14/2005	12/25/2016	15	15				0	0
756	FNMA POOL #842121 6 000	31407VSJ5	X				11/14/2005	1/25/2017	16	16				0	0
757	FNMA POOL #842121 6 000	31407VSJ5	X				11/14/2005	2/25/2017	14	14				0	0
758	FNMA POOL #842121 6 000	31407VSJ5	X				11/14/2005	3/25/2017	14	14				0	0
759	FNMA POOL #842121 6 000	31407VSJ5	X				11/14/2005	4/25/2017	14	14				0	0
760	FNMA POOL #842121 6 000	31407VSJ5	X				11/14/2005	5/25/2017	14	14				0	0
761	FNMA POOL #842121 6 000	31407VSJ5	X				11/14/2005	6/25/2017	2,340	2,350				0	-10
762	FNMA POOL #844809 5 000	31407YR68	X				6/22/2006	7/25/2016	92	91				0	1
763	FNMA POOL #727496 4 500	31402FGD1	X				6/20/2003	8/25/2016	120	122				0	-2
764	FNMA POOL #757866 5 500	31403T6B5	X				12/5/2003	2/25/2017	19	19				0	0
765	FNMA POOL #757866 5 500	31403T6B5	X				12/5/2003	3/25/2017	242	245				0	-3
766	FNMA POOL #757866 5 500	31403T6B5	X				12/5/2003	4/25/2017	290	294				0	-4
767	FNMA POOL #757866 5 500	31403T6B5	X				12/5/2003	5/25/2017	18	18				0	0
768	FNMA POOL #757866 5 500	31403T6B5	X				12/5/2003	6/25/2017	18	18				0	0
769	FNMA POOL #825743 4 500	31407BLY3	X				11/10/2010	7/25/2016	33	35				0	-2
770	FNMA POOL #825743 4 500	31407BLY3	X				11/10/2010	8/25/2016	33	35				0	-2
771	FNMA POOL #825743 4 500	31407BLY3	X				11/10/2010	9/25/2016	34	35				0	-1
772	FNMA POOL #825743 4 500	31407BLY3	X				11/10/2010	10/25/2016	34	35				0	-1
773	FNMA POOL #825743 4 500	31407BLY3	X				11/10/2010	11/25/2016	34	36				0	-2
774	FNMA POOL #825743 4 500	31407BLY3	X				11/10/2010	12/25/2016	34	36				0	-2
775	FNMA POOL #825743 4 500	31407BLY3	X				11/10/2010	1/25/2017	34	36				0	-2
776	FNMA POOL #825743 4 500	31407BLY3	X				11/10/2010	2/25/2017	34	36				0	-2
777	FNMA POOL #947408 6 000	31413KAH4	X				5/7/2008	9/25/2016	35	36				0	-1
778	FNMA POOL #947408 6 000	31413KAH4	X				5/7/2008	10/25/2016	38	39				0	-1
779	FNMA POOL #947408 6 000	31413KAH4	X				5/7/2008	11/25/2016	38	39				0	-1
780	FNMA POOL #947408 6 000	31413KAH4	X				5/7/2008	12/25/2016	35	36				0	-1
781	FNMA POOL #947408 6 000	31413KAH4	X				5/7/2008	1/25/2017	35	36				0	-1
782	FNMA POOL #947408 6 000	31413KAH4	X				5/7/2008	2/25/2017	36	37				0	-1
783	FNMA POOL #947408 6 000	31413KAH4	X				5/7/2008	3/25/2017	37	38				0	-1
784	FNMA POOL #947408 6 000	31413KAH4	X				5/7/2008	4/25/2017	37	38				0	-1
785	FNMA POOL #947408 6 000	31413KAH4	X				5/7/2008	5/25/2017	37	38				0	-1
786	FNMA POOL #947408 6 000	31413KAH4	X				5/7/2008	6/25/2017	130	134				0	-4
787	FNMA POOL #962062 5 000	31414CJF6	X				6/13/2011	7/25/2016	521	560				0	-39
788	UNILEVER PLC - ADR	904767704	X				11/3/2014	2/17/2017	27,489	23,475				0	4,014
789	US BANCORP 2 200% 4	91159HHH6	X				5/14/2014	7/19/2016	30,688	30,319				0	369
790	US TREASURY BOND 4 375	912810QH4	X				12/29/2010	9/20/2016	13,839	9,770				0	4,069
791	US TREASURY BOND 4 375	912810QH4	X				1/31/2011	9/20/2016	13,839	9,712				0	4,127
792	US TREASURY BOND 3 000	912810RM2	X				3/1/2016	12/7/2016	14,888	15,929				0	-1,041

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	3,625		Capital Gains/Losses	4,919,994	3,974,429	945,565
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
793	US TREASURY BOND 3 000	912810RM2	X				12/7/2015	12/7/2016	4,963	5,034				0	-71
794	US TREASURY NOTE 4 000	912828JH4	X				10/30/2008	5/30/2017	36,172	35,256				0	916
795	US TREASURY NOTE 3 750	912828JR2	X				3/30/2010	5/30/2017	15,545	15,052				0	493
796	US TREASURY NOTE 3 750	912828JR2	X				12/30/2008	5/30/2017	36,271	40,026				0	-3,755
797	US TREASURY NOTE 3 750	912828JR2	X				9/20/2016	5/30/2017	51,816	53,123				0	-1,307
798	US TREASURY NOTE 2 625	912828NT3	X				7/9/2015	1/6/2017	61,978	62,977				0	-999
799	US TREASURY NOTE 2 625	912828NT3	X				11/10/2010	1/6/2017	20,659	19,950				0	709
800	US TREASURY NOTE 1 875	912828NW6	X				9/18/2012	5/30/2017	5,011	5,287				0	-276
801	US TREASURY NOTE 4 000	912828JH4	X				2/20/2015	5/30/2017	36,172	38,384				0	-2,212
802	FNMA POOL #BC9251 3 000	3140F5H55	X				6/28/2016	6/25/2017	103	107				0	-4
803	FNMA POOL #BE6783 4 000	3140FSRD7	X				5/3/2017	6/25/2017	46	49				0	-3
804	FNMA POOL #898329 5 500	31410VA67	X				2/13/2007	7/25/2016	1	1				0	0
805	FNMA POOL #898329 5 500	31410VA67	X				2/13/2007	8/25/2016	1	1				0	0
806	FNMA POOL #898329 5 500	31410VA67	X				2/13/2007	9/25/2016	1	1				0	0
807	FNMA POOL #898329 5 500	31410VA67	X				2/13/2007	10/25/2016	1	1				0	0
808	FNMA POOL #898329 5 500	31410VA67	X				2/13/2007	11/25/2016	1	1				0	0
809	FNMA POOL #898329 5 500	31410VA67	X				2/13/2007	12/25/2016	1	1				0	0
810	FNMA POOL #898329 5 500	31410VA67	X				2/13/2007	1/25/2017	1	1				0	0
811	FNMA POOL #898329 5 500	31410VA67	X				2/13/2007	2/25/2017	1	1				0	0
812	FNMA POOL #898329 5 500	31410VA67	X				2/13/2007	3/25/2017	1	1				0	0
813	FNMA POOL #898329 5 500	31410VA67	X				2/13/2007	4/25/2017	1	1				0	0
814	FNMA POOL #898329 5 500	31410VA67	X				2/13/2007	5/25/2017	1	1				0	0
815	FNMA POOL #898329 5 500	31410VA67	X				2/13/2007	6/25/2017	1	1				0	0
816	FNMA POOL #947408 6 000	31413KAH4	X				5/7/2008	7/25/2016	349	360				0	-11
817	FNMA POOL #947408 6 000	31413KAH4	X				5/7/2008	8/25/2016	34	36				0	-2
818	VODAFONE GROUP PLC-SP	92857W308	X				11/7/2012	7/21/2016	12,038	19,807				7,769	0
819	WELLTOWER INC	95040Q104	X				2/20/2013	7/21/2016	5,594	4,501				0	1,093
820	ACCENTURE PLC	G1151C101	X				10/31/2016	5/4/2017	126,831	122,215				0	4,616
821	FNMA POOL #AC8868 4 500	31417V2A0	X				10/25/2010	7/25/2016	125	133				0	-8
822	FNMA POOL #AC8868 4 500	31417V2A0	X				10/25/2010	8/25/2016	111	118				0	-7
823	FNMA POOL #AC8868 4 500	31417V2A0	X				10/25/2010	9/25/2016	198	210				0	-12
824	FNMA POOL #AC8868 4 500	31417V2A0	X				10/25/2010	10/25/2016	133	141				0	-8
825	FNMA POOL #AC8868 4 500	31417V2A0	X				10/25/2010	6/25/2017	92	97				0	-5
826	FNMA POOL #AD9601 4 500	31418XU30	X				8/18/2010	7/25/2016	691	723				0	-32
827	FNMA POOL #AD9601 4 500	31418XU30	X				8/18/2010	8/25/2016	384	402				0	-18
828	FNMA POOL #AD9601 4 500	31418XU30	X				8/18/2010	9/25/2016	216	226				0	-10
829	FNMA POOL #AD9601 4 500	31418XU30	X				8/18/2010	10/25/2016	221	232				0	-11
830	FNMA POOL #AD9601 4 500	31418XU30	X				8/18/2010	11/25/2016	49	52				0	-3
831	FNMA POOL #AD9601 4 500	31418XU30	X				8/18/2010	12/25/2016	897	939				0	-42
832	FNMA POOL #AD9601 4 500	31418XU30	X				8/18/2010	4/25/2017	217	228				0	-11
833	FNMA POOL #AD9601 4 500	31418XU30	X				8/18/2010	5/25/2017	715	749				0	-34
834	FNMA POOL #AD9601 4 500	31418XU30	X				8/18/2010	6/25/2017	49	51				0	-2
835	FOOT LOCKER INC	344849104	X				11/11/2014	7/12/2016	4,834	4,551				0	283
836	FOOT LOCKER INC	344849104	X				11/11/2014	3/16/2017	5,074	3,674				0	1,400
837	FORD MOTOR COMPANY	345370860	X				8/7/2013	7/12/2016	3,422	4,284				0	-862
838	FORD MOTOR COMPANY	345370860	X				8/7/2013	9/13/2016	75,390	102,798				0	-27,408
839	GNMA POOL #AA5114 3 500	36178CVF7	X				2/20/2014	7/15/2016	68	69				0	-1
840	GNMA POOL #AA5114 3 500	36178CVF7	X				2/20/2014	8/15/2016	3,136	3,197				0	-61
841	GNMA POOL #AA5114 3 500	36178CVF7	X				2/20/2014	9/15/2016	61	62				0	-1
842	GNMA POOL #AA5114 3 500	36178CVF7	X				2/20/2014	10/15/2016	61	62				0	-1
843	GNMA POOL #AA5114 3 500	36178CVF7	X				2/20/2014	11/15/2016	88	89				0	-1
844	GNMA POOL #AA5114 3 500	36178CVF7	X				2/20/2014	12/15/2016	61	62				0	-1
845	GNMA POOL #AA5114 3 500	36178CVF7	X				2/20/2014	1/15/2017	3,594	3,663				0	-69
846	FNMA POOL #AD9601 4 500	31418XU30	X				8/18/2010	1/25/2017	898	940				0	-42
847	FNMA POOL #AD9601 4 500	31418XU30	X				8/18/2010	2/25/2017	447	468				0	-21
848	FNMA POOL #AD9601 4 500	31418XU30	X				8/18/2010	3/25/2017	243	255				0	-12
849	GNMA POOL #AA5114 3 500	36178CVF7	X				2/20/2014	2/15/2017	55	56				0	-1
850	GNMA POOL #AA5114 3 500	36178CVF7	X				2/20/2014	3/15/2017	55	56				0	-1
851	GNMA POOL #AA5114 3 500	36178CVF7	X				2/20/2014	4/15/2017	2,796	2,850				0	-54
852	GNMA POOL #AA5114 3 500	36178CVF7	X				2/20/2014	5/15/2017	67	68				0	-1
853	GNMA POOL #AA5114 3 500	36178CVF7	X				2/20/2014	6/15/2017	50	51				0	-1
854	GNMA POOL #AD9015 3 000	36180NAQ8	X				2/20/2014	7/15/2016	942	924				0	18
855	GNMA POOL #AD9015 3 000	36180NAQ8	X				2/20/2014	8/15/2016	1,118	1,097				0	21
856	GNMA POOL #AD9015 3 000	36180NAQ8	X				2/20/2014	9/15/2016	819	804				0	15
857	GNMA POOL #AD9015 3 000	36180NAQ8	X				2/20/2014	10/15/2016	1,180	1,158				0	22
858	GNMA POOL #AD9015 3 000	36180NAQ8	X				2/20/2014	11/15/2016	1,098	1,078				0	20
859	GNMA POOL #AD9015 3 000	36180NAQ8	X				2/20/2014	12/15/2016	974	956				0	18
860	GNMA POOL #AD9015 3 000	36180NAQ8	X				2/20/2014	1/15/2017	1,297	1,273				0	24
861	GNMA POOL #AD9015 3 000	36180NAQ8	X				2/20/2014	2/15/2017	569	558				0	11
862	GNMA POOL #AD9015 3 000	36180NAQ8	X				2/20/2014	3/15/2017	482	473				0	9
863	GNMA POOL #AD9015 3 000	36180NAQ8	X				2/20/2014	4/15/2017	1,044	1,025				0	19
864	GNMA POOL #AD9015 3 000	36180NAQ8	X				2/20/2014	5/15/2017	190	187				0	3

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

	Amount
Long Term CG Distributions	3,625
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	4,919,994	3,974,429	945,565
Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
865	GNMA POOL #AD9015 3 000	36180NAQ8	X				2/20/2014	6/15/2017	631	619				0	12
866	GENERAL MILLS INC	370334104	X				12/12/2014	7/21/2016	25,632	18,862				0	6,770
867	GENERAL MILLS INC	370334104	X				12/12/2014	8/2/2016	8,021	5,920				0	2,101
868	GENERAL MILLS INC	370334104	X				11/3/2014	8/2/2016	14,764	10,852				0	3,912
869	GENERAL MOTORS CO	37045V100	X				1/22/2016	7/12/2016	4,970	4,784				0	186
870	US TREASURY NOTE 1 875	912828NW6	X				11/25/2013	5/30/2017	50,109	51,801				0	-1,692
871	UNITEDHEALTH GROUP INC	91324P102	X				2/25/2015	7/12/2016	5,055	4,129				0	926
872	UNITEDHEALTH GROUP INC	91324P102	X				2/25/2015	3/16/2017	3,247	2,179				0	1,068
873	VALERO ENERGY CORP	91913Y100	X				4/30/2014	7/12/2016	4,157	4,868				0	-711
874	VENTAS INC COM	92276F100	X				4/29/2014	7/21/2016	2,841	2,239				0	602
875	VENTAS INC COM	92276F100	X				4/29/2014	10/12/2016	17,145	14,812				0	2,333
876	VENTAS INC COM	92276F100	X				9/16/2013	10/12/2016	3,921	3,277				0	644
877	VERIZON COMMUNICATIONS	92343V104	X				7/16/2014	7/21/2016	12,656	11,633				0	1,023
878	VERSUM MATERIALS INC	92532W103	X				10/1/2015	10/6/2016	10,444	9,643				0	801
879	FNMA POOL #844809 5 000	31407YR68	X				6/22/2006	8/25/2016	53	52				0	1
880	FNMA POOL #844809 5 000	31407YR68	X				6/22/2006	9/25/2016	123	121				0	2
881	FNMA POOL #844809 5 000	31407YR68	X				6/22/2006	10/25/2016	72	71				0	1
882	FNMA POOL #844809 5 000	31407YR68	X				6/22/2006	11/25/2016	56	55				0	1
883	FNMA POOL #844809 5 000	31407YR68	X				6/22/2006	12/25/2016	71	70				0	1
884	FNMA POOL #BC9251 3 000	3140F5H55	X				6/28/2016	10/25/2016	101	104				0	-3
885	FNMA POOL #BC9251 3 000	3140F5H55	X				6/28/2016	11/25/2016	670	695				0	-25
886	FNMA POOL #BC9251 3 000	3140F5H55	X				6/28/2016	12/25/2016	104	107				0	-3
887	FNMA POOL #BC9251 3 000	3140F5H55	X				6/28/2016	1/25/2017	110	114				0	-4
888	FNMA POOL #BC9251 3 000	3140F5H55	X				6/28/2016	2/25/2017	106	110				0	-4
889	FNMA POOL #BC9251 3 000	3140F5H55	X				6/28/2016	3/25/2017	108	112				0	-4
890	FNMA POOL #BC9251 3 000	3140F5H55	X				6/28/2016	4/25/2017	106	110				0	-4
891	FNMA POOL #BC9251 3 000	3140F5H55	X				6/28/2016	5/25/2017	99	103				0	-4
892	FNMA POOL #AC8868 4 500	31417V2A0	X				10/25/2010	11/25/2016	307	325				0	-18
893	FNMA POOL #AC8868 4 500	31417V2A0	X				10/25/2010	12/25/2016	145	153				0	-8
894	FNMA POOL #AC8868 4 500	31417V2A0	X				10/25/2010	1/25/2017	100	106				0	-6
895	FNMA POOL #AC8868 4 500	31417V2A0	X				10/25/2010	2/25/2017	129	137				0	-8
896	FNMA POOL #AC8868 4 500	31417V2A0	X				10/25/2010	3/25/2017	64	68				0	-4
897	FNMA POOL #AC8868 4 500	31417V2A0	X				10/25/2010	4/25/2017	119	126				0	-7
898	FNMA POOL #AC8868 4 500	31417V2A0	X				10/25/2010	5/25/2017	176	186				0	-10
899	HCA HOLDINGS INC	40412C101	X				5/13/2016	7/12/2016	5,099	5,063				0	36
900	HOME DEPOT INC	437076102	X				9/21/2011	7/12/2016	5,279	1,355				0	3,924
901	HUNTINGTON BANCSHARES	446150104	X				8/13/2015	7/12/2016	4,366	5,630				0	-1,264
902	HUNTINGTON BANCSHARES	446150104	X				8/13/2015	3/16/2017	15,599	13,114				0	2,485
903	GLAXOSMITHKLINE PLC - AD	37733W105	X				4/29/2014	7/13/2016	19,548	25,116				0	-5,568
904	GLAXOSMITHKLINE PLC - AD	37733W105	X				4/24/2014	7/13/2016	1,845	2,410				0	-565
905	GLAXOSMITHKLINE PLC - AD	37733W105	X				7/16/2014	7/13/2016	3,470	4,227				0	-757
906	GLAXOSMITHKLINE PLC - AD	37733W105	X				7/16/2014	7/21/2016	9,957	12,200				0	-2,243
907	GLAXOSMITHKLINE PLC - AD	37733W105	X				7/16/2014	11/16/2016	4,513	6,314				0	-1,801
908	GLAXOSMITHKLINE PLC - AD	37733W105	X				10/2/2014	11/16/2016	21,267	25,296				0	-4,029
909	GLAXOSMITHKLINE PLC - AD	37733W105	X				11/6/2012	11/16/2016	15,070	17,614				0	-2,544
910	GOLDMAN SACHS GROUP IN	38141G104	X				8/28/2014	7/12/2016	4,663	5,325				0	-662
911	GOLDMAN SACHS GROUP IN	38141G104	X				8/28/2014	3/16/2017	29,101	20,769				0	8,332
912	GOLDMAN SACHS GROUP IN	38141G104	X				8/28/2014	6/5/2017	127,275	105,086				0	22,189
913	GILEAD SCIENCES INC	375558103	X				3/12/2014	7/12/2016	5,225	4,752				0	473
914	Ordinary Income from Accrued		X							1,535					-1,535

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

		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
		3,575	0	0	3,575
	Description				
1	TAX PREP FEES	3,575			3,575

Part I, Line 16c (990-PF) - Other Professional Fees

		17,121	17,121	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes (Cash Basis Only)
1	THIRD PARTY SUB-ADVISER FEE	17,121	17,121		

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

		Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
		6,825	6,825	0	0
	Description				
1	Foreign Tax Withheld	6,825	6,825		

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

		2,682	2,682	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	ADR Fees	801	801		
2	INVESTMENT EXPENSES - INTEREST	1,881	1,881		

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
			11,530,577	12,037,533	14,697,026
1				0	
2	FNMA POOL #BC9251 3 000% 5/01/46		0	60,247	58,059
3	FNMA POOL 722126 5 000% 7/01/33		0	3,065	3,295
4	FNMA POOL 727496 4 500% 5/01/18		0	732	734
5	FNMA POOL 731742 5 000% 9/01/33		0	3,024	3,359
6	FNMA POOL 630420 6 000% 3/01/32		0	2,238	2,441
7	FHLMC POOL A10322 5 000% 6/01/33		0	1,260	1,346
8	FHLMC POOL A14186 5 500% 10/01/33		0	2,378	2,580
9	FNMA POOL 755647 5 500% 12/01/18		0	547	536
10	FNMA POOL 825743 4 500% 7/01/35		0	13,118	13,395
11	FHLMC POOL B12205 5.500% 2/01/19		0	1,194	1,189
12	FHLMC POOL G08006 6 000% 8/01/34		0	4,919	5,398
13	FHLMC POOL G08015 5 500% 10/01/34		0	1,947	2,119
14	FHLMC POOL A95709 4 000% 12/01/40		0	32,809	35,222
15	FHLMC POOL A97259 4 000% 2/01/41		0	21,969	23,368
16	FNMA POOL 962062 5 000% 3/01/38		0	14,231	14,628
17	FHLMC POOL #Q46549 4 000% 2/01/47		0	23,375	23,494
18	FNMA POOL #BE6783 4 000% 2/01/47		0	36,698	36,602
19	FHLMC POOL G08088 6 500% 10/01/35		0	9,631	11,097
20	FNMA POOL 844809 5 000% 11/01/35		0	2,259	2,492
21	FNMA POOL 842121 6 000% 8/01/35		0	3,205	3,588
22	FHLMC POOL A40746 5 500% 12/01/35		0	4,776	5,408
23	FHLMC POOL G11981 5 000% 4/01/21		0	2,110	2,214
24	FHLMC POOL A47828 3 500% 8/01/35		0	36,199	35,723
25	FHLMC POOL A50327 6 000% 7/01/36		0	3,364	3,826
26	FNMA POOL 881437 6 000% 7/01/36		0	352	395
27	FHLMC POOL Q07479 3 500% 4/01/42		0	31,545	31,208
28	FHLMC POOL #Q09258 3 000% 7/01/42		0	49,095	47,164
29	FNMA POOL 898329 5 500% 12/01/36		0	603	674
30	FNMA POOL AB6632 3 500% 10/01/42		0	26,696	25,856
31	FHLMC POOL G12818 6 000% 10/01/22		0	882	922
32	FHLMC POOL #C91385 4 000% 8/01/31		0	29,167	29,017
33	CHASE ISSUANCE TRUST 2 770% 3/15/23		0	86,969	87,314
34	FED HOME LN MTG CORP 3 000% 7/15/29		0	29,518	30,077
35	AMGEN INC		0	125,347	137,267
36	ANALOG DEVICES INC		0	141,972	132,493
37	APPLE COMPUTER INC COM		0	5,990	149,637
38	AVERY DENNISON CORP		0	107,283	151,996
39	CVS/CAREMARK CORPORATION		0	38,450	96,713
40	DOW CHEMICAL CO		0	89,986	142,854
41	ELECTRONIC ARTS INC		0	88,846	169,469
42	EMCOR GROUP INC COM		0	134,471	121,149
43	GILEAD SCIENCES INC		0	125,978	113,743
44	HOME DEPOT INC		0	32,530	143,582
45	HUNTINGTON BANCSHARES INC		0	122,156	141,676
46	INTEL CORP		0	126,752	117,246

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
			11,530,577	12,037,533	14,697,026
47	JABIL CIRCUIT INC COM		0	127,951	157,947
48	LINCOLN NATL CORP IND		0	65,211	140,228
49	LOWES COS INC		0	82,515	128,777
50	MICROSOFT CORP		0	38,089	155,368
51	NORTHROP GRUMMAN CORP		0	70,026	149,405
52	NUCOR CORP		0	140,029	128,471
53	SUNTRUST BANKS INC		0	103,535	138,680
54	SYSCO CORP		0	118,251	122,705
55	TJX COS INC NEW		0	121,614	117,854
56	TORO CO		0	138,455	138,095
57	VALERO ENERGY CORP		0	117,067	137,888
58	WAL MART STORES INC		0	121,773	131,456
59	NVIDIA CORP		0	49,281	198,770
60	BANK AMER CORP		0	132,987	141,339
61	EXXON MOBIL CORPORATION		0	25,492	76,290
62	UNITEDHEALTH GROUP INC		0	97,940	158,349
63	AETNA INC-NEW		0	86,041	165,191
64	JPMORGAN CHASE & CO		0	105,743	145,417
65	CITIZENS FINANCIAL GROUP INC		0	133,924	132,123
66	CHEVRON CORP		0	117,962	121,336
67	FOOT LOCKER INC		0	126,579	116,252
68	MERCK & CO INC NEW		0	121,381	132,025
69	CENTENE CORP DEL		0	98,382	165,991
70	PRUDENTIAL FINL INC		0	117,111	141,772
71	LEAR CORP		0	70,168	139,949
72	ALPHABET INC/CA		0	118,187	148,123
73	"STANLEY BLACK & DECKER,INC "		0	122,544	143,404
74	GENERAL MOTORS CO		0	114,902	135,913
75	HCA HOLDINGS INC		0	121,755	136,294
76	DELTA AIR LINES INC		0	51,907	146,280
77	VMWARE INC		0	142,075	137,615
78	PINNACLE FOODS INC		0	86,642	148,144
79	CDW CORP/DE		0	99,114	152,010
80	NETAPP INC		0	122,754	138,493
81	PROLOGIS INC		0	120,734	137,863
82	AMERICAN TOWER REIT		0	136,959	137,613
83	AMERICAN ELECTRIC POWER CO INC		0	35,181	56,340
84	CONSOLIDATED EDISON INC		0	44,214	54,473
85	GENERAL MILLS INC		0	65,579	66,535
86	GLAXOSMITHKLINE PLC - ADR		0	144,837	141,132
87	KIMBERLY CLARK CORP COM		0	55,626	89,861
88	MCDONALDS CORP		0	64,789	112,726
89	VODAFONE GROUP PLC-SP ADR		0	286,872	215,216
90	OCCIDENTAL PETE CORP		0	117,707	103,036
91	PEPSICO INC		0	32,815	54,742
92	PROCTER & GAMBLE CO		0	64,588	102,576

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
			11,530,577	12,037,533	14,697,026
93	PUBLIC SVC ENTERPRISE GROUP INC		0	45,041	43,139
94	SOUTHERN CO		0	64,302	69,761
95	TOTAL FINA ELF S A ADR		0	112,181	108,553
96	COCA COLA CO		0	176,857	191,644
97	BP P L C SPONS ADR		0	114,131	95,080
98	ASTRAZENECA PLC SPONS ADR		0	115,735	126,644
99	EXXON MOBIL CORPORATION		0	143,931	159,926
100	DOMINION RES INC VA		0	137,274	167,973
101	PPL CORPORATION		0	87,677	122,320
102	VERIZON COMMUNICATIONS		0	180,314	207,669
103	CHEVRON CORP		0	104,391	124,153
104	MERCK & CO INC NEW		0	67,397	137,794
105	SANOFI-AVENTIS - ADR		0	161,880	183,399
106	ALTRIA GROUP INC		0	93,989	207,473
107	NATIONAL GRID PLC-SP ADR		0	154,256	153,658
108	AT & T INC		0	161,884	214,646
109	BCE INC		0	197,186	195,429
110	DUKE ENERGY HOLDING CORP COM		0	118,705	154,725
111	ABBVIE INC		0	190,762	234,715
112	PHILIP MORRIS INTERNATIONAL IN		0	107,168	217,048
113	PUBLIC STORAGE INC COM		0	54,678	54,843
114	REALTY INCOME CORP COM		0	30,796	41,826
115	VENTAS INC COM		0	71,737	88,934
116	CROWN CASTLE INTL CORP		0	145,173	158,885
117	WELLTOWER INC		0	66,764	87,724
118	HP INC		0	136,090	126,415
119	COMCAST CORP CLASS A		0	27,281	150,504
120	US TREASURY BOND 6 125% 8/15/29		0	11,033	13,932
121	WAL-MART STORES 7 550% 2/15/30		0	25,126	29,222
122	GENERAL MILLS INC 5 650% 2/15/19		0	58,627	52,956
123	CITIGROUP INC 2 500% 7/29/19		0	30,082	30,269
124	FED HOME LN MTG CORP 3 750% 3/27/19		0	9,858	10,403
125	FED NATL MTG ASSN 2 625% 9/06/24		0	45,500	46,169
126	FORD MOTOR CREDIT CO 2 597% 11/04/1		0	35,000	35,233
127	US TREASURY NOTE 2 250% 11/15/24		0	50,553	50,276
128	CATERPILLAR INC 7 300% 5/01/31		0	37,634	46,053
129	AMERICAN HONDA FINAN 2 150% 3/13/20		0	44,752	45,196
130	US TREASURY NOTE 2 125% 5/15/25		0	89,795	89,434
131	US TREASURY BOND 3 000% 5/15/45		0	29,821	30,913
132	TD AMERITRADE HOLDIN 5 600% 12/01/19		0	24,966	27,022
133	UNITED TECHNOLOGIES 4 500% 4/15/20		0	26,168	26,732
134	TARGET CORP 6 350% 11/01/32		0	20,161	23,101
135	US TREASURY NOTE 1 625% 11/30/20		0	65,040	64,967
136	US TREASURY BOND 4 375% 5/15/40		0	14,572	19,144
137	JOHNSON & JOHNSON 3 550% 3/01/36		0	14,921	15,462
138	BANK OF AMERICA CORP 3 500% 4/19/26		0	29,625	30,102

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

		Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
			11,530,577	12,037,533	14,697,026
139	BB&T CORPORATION 2.050% 5/10/21		0	49,413	49,610
140	MAGELLAN MIDSTREAM 4 250% 2/01/21		0	32,763	31,598
141	US TREASURY NOTE 2 625% 8/15/20		0	61,283	61,882
142	US BANCORP 2 375% 7/22/26		0	29,780	28,273
143	UNITEDHEALTH GROUP 3 875% 10/15/20		0	24,658	26,319
144	MICROSOFT CORP 3.700% 8/08/46		0	23,308	24,738
145	NORTHROP GRUMMAN COR 3 500% 3/15/		0	29,320	31,299
146	DOW CHEMICAL CO/THE 4 250% 11/15/20		0	19,880	20,173
147	KELLOGG CO 4 000% 12/15/20		0	12,729	13,732
148	PROGRESS ENERGY INC 4 400% 1/15/21		0	38,127	37,180
149	US TREASURY BOND 2 500% 11/15/46		0	9,673	10,055
150	MASTERCARD INC 3 800% 11/21/46		0	24,451	25,394
151	DR PEPPER SNAPPLE GR 4 420% 12/15/4		0	35,413	36,432
152	US TREASURY NOTE 2 250% 2/15/27		0	29,777	29,860
153	US TREASURY BOND 3 750% 8/15/41		0	31,646	35,125
154	FED HOME LN MTG CORP 2 375% 1/13/22		0	77,940	76,574
155	HCP INC 3 750% 2/01/19		0	31,349	30,630
156	US TREASURY NOTE 2 000% 2/15/22		0	100,474	100,750
157	US TREASURY BOND 3 125% 2/15/42		0	56,230	58,242
158	US TREASURY BOND 3 000% 5/15/42		0	31,845	31,068
159	US TREASURY NOTE 1 125% 5/31/19		0	99,684	99,535
160	GENERAL ELEC CAP COR 3 150% 9/07/22		0	47,520	46,682
161	PROCTOR & GAMBLE CO 5 550% 3/05/37		0	1,974	2,680
162	VODAFONE GROUP PLC 1 250% 9/26/17		0	40,152	39,960
163	GENERAL DYNAMICS COR 1 000% 11/15/1		0	40,040	39,956
164	NETAPP INC 2 000% 12/15/17		0	39,678	40,052
165	CONAGRA FOODS INC 3 200% 1/25/23		0	23,570	23,183
166	GOLDMAN SACHS GROUP 3 625% 1/22/23		0	49,462	51,606
167	BERKSHIRE HATHAWAY 4 500% 2/11/43		0	29,323	32,966
168	US TREASURY NOTE 2 000% 2/15/23		0	87,354	90,042
169	MORGAN STANLEY 3 750% 2/25/23		0	35,001	36,393
170	APPLE INC 2 400% 5/03/23		0	35,496	34,725
171	BB&T CORPORATION 2 050% 6/19/18		0	34,843	35,137
172	US TREASURY BOND 3 625% 8/15/43		0	24,755	28,760
173	JPMORGAN CHASE & CO 5 625% 8/16/43		0	32,469	36,042
174	HOME DEPOT INC 3 750% 2/15/24		0	44,011	42,518
175	VERIZON COMMUNICATIO 5 150% 9/15/23		0	32,210	33,324
176	BANK OF NEW YORK MEL 3 950% 11/18/2		0	44,893	47,911
177	GNMA POOL #AA5114 3 500% 8/15/42		0	26,218	26,675
178	FHLMC POOL #G14953 3 500% 1/01/29		0	16,089	15,984
179	FNMA POOL #AU4159 2 500% 9/01/28		0	30,911	31,188
180	GNMA POOL #AD9015 3 000% 4/15/43		0	44,811	46,315
181	FHLMC POOL #G08619 3 000% 12/01/44		0	65,750	67,104
182	FHLMC POOL G02640 5 500% 2/01/37		0	1,680	1,887
183	FHLMC POOL G01699 6 000% 2/01/34		0	2,799	3,077
184	FHLMC POOL A24208 5 000% 5/01/34		0	2,615	2,867

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
			11,530,577	12,037,533	14,697,026
185	FNMA POOL 947408 6.000% 10/01/22		0	2,451	2,517
186	FNMA POOL 720307 4 500% 6/01/18		0	486	484
187	FHLMC POOL #A94672 4 500% 10/01/40		0	27,806	27,439
188	FHLMC POOL J04827 5 500% 5/01/22		0	1,631	1,745
189	FHLMC POOL #G08659 3 500% 8/01/45		0	74,795	73,379
190	FNMA POOL 848355 5 000% 8/01/35		0	5,113	5,642
191	FNMA POOL 545064 6 500% 6/01/31		0	2,007	2,154
192	FNMA POOL AC8868 4 500% 12/01/24		0	4,953	4,927
193	FNMA POOL #BC0912 3 000% 5/01/31		0	58,599	58,441
194	FNMA POOL 757866 5 500% 11/01/33		0	4,847	5,352
195	FNMA POOL AD9601 4 500% 8/01/40		0	17,459	18,060
196	FHLMC POOL #G08711 3 500% 6/01/46		0	44,315	44,634
197	FHLMC POOL G08420 4 500% 9/01/40		0	13,954	14,650
198	FNMA POOL AB1501 4 000% 9/01/40		0	7,765	8,001

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

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

1	Federal Excise Tax Refund	1	11,392
2	Cost Basis Adjustment	2	6,077
3	Total	3	17,469

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

1	Mutual Fund Timing Difference	1	244
2	PY Return of Capital Adjustment	2	609
3	Total	3	853

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

	Amount
Long Term CG Distributions	3,625
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
						4,916,369	0	7,769	3,982,198	941,940	0	0	0	941,940
1	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	4/15/2017	1		0	2	-1	0	0	0	-1
2	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	4/15/2017	1		0	1	0	0	0	0	0
3	FHLMC POOL #A10322 5 000	31296JLB0		3/23/2004	4/15/2017	2		0	2	0	0	0	0	0
4	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	5/15/2017	1		0	1	0	0	0	0	0
5	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	5/15/2017	1		0	1	0	0	0	0	0
6	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	5/15/2017	1		0	1	0	0	0	0	0
7	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	5/15/2017	1		0	1	0	0	0	0	0
8	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	5/15/2017	1		0	1	0	0	0	0	0
9	FHLMC POOL #A10322 5 000	31296JLB0		3/23/2004	5/15/2017	2		0	2	0	0	0	0	0
10	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	4/15/2017	1		0	2	-1	0	0	0	-1
11	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	6/15/2017	2		0	2	0	0	0	0	0
12	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	6/15/2017	2		0	2	0	0	0	0	0
13	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	6/15/2017	2		0	2	0	0	0	0	0
14	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	6/15/2017	2		0	2	0	0	0	0	0
15	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	6/15/2017	1		0	1	0	0	0	0	0
16	FHLMC POOL #A14186 5 500	31296NUK1		3/23/2004	8/15/2016	2		0	2	0	0	0	0	0
17	FHLMC POOL #A14186 5 500	31296NUK1		3/10/2004	8/15/2016	7		0	7	0	0	0	0	0
18	FHLMC POOL #A14186 5 500	31296NUK1		3/23/2004	9/15/2016	2		0	2	0	0	0	0	0
19	FHLMC POOL #A10322 5 000	31296JLB0		3/23/2004	6/15/2017	2		0	2	0	0	0	0	0
20	FHLMC POOL #A14186 5 500	31296NUK1		3/10/2004	9/15/2016	7		0	8	-1	0	0	0	-1
21	FHLMC POOL #A14186 5 500	31296NUK1		3/23/2004	10/15/2016	19		0	19	0	0	0	0	0
22	ANALOG DEVICES INC	032654105		3/14/2017	3/31/2017	32		0	32	0	0	0	0	0
23	APPLE INC	037833100		5/31/2005	7/12/2016	5,561		0	329	5,232	0	0	0	5,232
24	APPLE INC	037833100		5/31/2005	3/16/2017	47,455		0	1,949	45,506	0	0	0	45,506
25	AVERY DENNISON CORP	053611109		6/11/2015	7/12/2016	5,241		0	4,491	750	0	0	0	750
26	FHLMC POOL #A14186 5 500	31296NUK1		3/23/2004	7/15/2016	17		0	18	-1	0	0	0	-1
27	BCE INC	05534B760		7/13/2016	7/21/2016	12,256		0	12,272	-16	0	0	0	-16
28	BP PLC - ADR	055622104		1/14/2013	7/21/2016	5,819		0	7,197	-1,378	0	0	0	-1,378
29	BANK OF AMERICA CORP	060505104		1/11/2017	3/16/2017	1,514		0	1,370	144	0	0	0	144
30	BANK OF AMERICA NA 5 650	06051GDX4		7/20/2009	3/3/2017	20,852		0	19,813	1,039	0	0	0	1,039
31	CDW CORP/DE	12514G108		10/1/2015	7/12/2016	5,189		0	5,137	52	0	0	0	52
32	CDW CORP/DE	12514G108		10/1/2015	3/16/2017	35,677		0	24,055	11,622	0	0	0	11,622
33	FHLMC POOL #A14186 5 500	31296NUK1		3/10/2004	7/15/2016	58		0	59	-1	0	0	0	-1
34	CVS HEALTH CORPORATION	126650100		4/18/2008	7/12/2016	4,839		0	2,033	2,806	0	0	0	2,806
35	CENTENE CORP DEL	15135B101		11/11/2014	7/12/2016	6,273		0	4,119	2,154	0	0	0	2,154
36	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	12/15/2016	2		0	2	0	0	0	0	0
37	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	12/15/2016	2		0	2	0	0	0	0	0
38	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	12/15/2016	1		0	1	0	0	0	0	0
39	FHLMC POOL #A10322 5 000	31296JLB0		3/23/2004	12/15/2016	2		0	2	0	0	0	0	0
40	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	1/15/2017	29		0	30	-1	0	0	0	-1
41	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	1/15/2017	29		0	30	-1	0	0	0	-1
42	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	1/15/2017	29		0	30	-1	0	0	0	-1
43	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	1/15/2017	29		0	30	-1	0	0	0	-1
44	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	1/15/2017	23		0	24	-1	0	0	0	-1
45	FHLMC POOL #A10322 5 000	31296JLB0		3/23/2004	1/15/2017	39		0	39	0	0	0	0	0
46	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	2/15/2017	2		0	2	0	0	0	0	0
47	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	2/15/2017	2		0	2	0	0	0	0	0
48	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	2/15/2017	2		0	2	0	0	0	0	0
49	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	2/15/2017	2		0	2	0	0	0	0	0
50	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	2/15/2017	1		0	1	0	0	0	0	0
51	FHLMC POOL #A10322 5 000	31296JLB0		3/23/2004	2/15/2017	2		0	2	0	0	0	0	0
52	CHEVRON CORP	166764100		4/29/2014	7/21/2016	5,049		0	6,076	-1,027	0	0	0	-1,027
53	COCA COLA CO	191216100		8/18/2014	7/21/2016	4,625		0	4,224	401	0	0	0	401
54	COMCAST CORP CLASS A	20030N101		2/9/2009	7/12/2016	5,689		0	1,190	4,499	0	0	0	4,499
55	COMCAST CORP CLASS A	20030N101		2/9/2009	3/16/2017	6,137		0	1,154	4,983	0	0	0	4,983
56	CONSOLIDATED EDISON INC	209115104		1/7/2016	7/21/2016	3,090		0	2,558	532	0	0	0	532
57	DST SYS INC COM	233326107		2/26/2013	7/12/2016	5,349		0	2,966	2,383	0	0	0	2,383
58	DST SYS INC COM	233326107		2/26/2013	10/31/2016	99,886		0	70,435	29,451	0	0	0	29,451
59	DELTA AIR LINES INC	247361702		7/8/2013	7/12/2016	4 511		0	2,155	2,356	0	0	0	2,356
60	DISCOVERY COMMUNICAT 5	25470DAC3		11/10/2010	3/13/2017	27,071		0	27,631	-560	0	0	0	-560
61	DOMINION RES INC VA	25746U109		2/20/2013	7/21/2016	5,783		0	4,197	1,586	0	0	0	1,586
62	DOW CHEMICAL CO	260543103		10/7/2013	7/12/2016	5,207		0	4,092	1,115	0	0	0	1,115
63	CHEVRON CORP	166764100		6/14/2016	7/12/2016	5 126		0	4,869	257	0	0	0	257
64	DOW CHEMICAL CO	260543103		10/7/2013	3/16/2017	12,680		0	7,906	4,774	0	0	0	4,774
65	DUKE ENERGY HOLDING CO	26441C204		11/6/2012	7/21/2016	9,416		0	7,118	2,298	0	0	0	2,298
66	ELECTRONIC ARTS INC	285512109		3/18/2015	7/12/2016	5,488		0	3,824	1,664	0	0	0	1,664
67	ELECTRONIC ARTS INC	285512109		3/18/2015	3/16/2017	4,868		0	2,993	1,875	0	0	0	1,875
68	ENVISION HEALTHCARE COR	29414D100		10/1/2015	3/2/2017	103,105		0	121,954	-18,849	0	0	0	-18,849
69	EXXON MOBIL CORPORATIO	30231G102		10/30/1997	7/12/2016	3,689		0	1,052	2,637	0	0	0	2,637

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

	Amount
Long Term CG Distributions	3,625
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
						4,916,369	0	7,769	3,982,198	941,940	0	0	0	941,940
70	EXXON MOBIL CORPORATIO	30231G102		8/26/2015	7/21/2016	10,116		0	7,785	2,331	0	0	0	2,331
71	FHLMC POOL #G01699 6 00	31283H3G8		8/9/2004	7/15/2016	24		0	25	-1	0	0	0	-1
72	FHLMC POOL #G01699 6 00	31283H3G8		8/9/2004	8/15/2016	20		0	20	0	0	0	0	0
73	FHLMC POOL #G01699 6 00	31283H3G8		8/9/2004	9/15/2016	175		0	181	-6	0	0	0	-6
74	FHLMC POOL #G01699 6 00	31283H3G8		8/9/2004	10/15/2016	24		0	25	-1	0	0	0	-1
75	FHLMC POOL #G01699 6 00	31283H3G8		8/9/2004	11/15/2016	22		0	23	-1	0	0	0	-1
76	FHLMC POOL #G01699 6 00	31283H3G8		8/9/2004	12/15/2016	85		0	87	-2	0	0	0	-2
77	FHLMC POOL #G11981 5 00	3128M1CS6		5/19/2006	3/15/2017	70		0	70	0	0	0	0	0
78	FHLMC POOL #G11981 5 00	3128M1CS6		5/19/2006	4/15/2017	96		0	96	0	0	0	0	0
79	FHLMC POOL #G11981 5 00	3128M1CS6		5/19/2006	5/15/2017	82		0	81	1	0	0	0	1
80	FHLMC POOL #G11981 5 00	3128M1CS6		5/19/2006	6/15/2017	68		0	68	0	0	0	0	0
81	FHLMC POOL #G02640 5 50	3128M4HR7		3/21/2007	7/15/2016	22		0	22	0	0	0	0	0
82	FHLMC POOL #G02640 5 50	3128M4HR7		3/21/2007	8/15/2016	60		0	59	1	0	0	0	1
83	FHLMC POOL #G02640 5 50	3128M4HR7		3/21/2007	9/15/2016	8		0	8	0	0	0	0	0
84	FHLMC POOL #G02640 5 50	3128M4HR7		3/21/2007	10/15/2016	11		0	11	0	0	0	0	0
85	FHLMC POOL #G02640 5 50	3128M4HR7		3/21/2007	11/15/2016	109		0	108	1	0	0	0	1
86	FHLMC POOL #G02640 5 50	3128M4HR7		3/21/2007	12/15/2016	9		0	8	1	0	0	0	1
87	FHLMC POOL #G02640 5 50	3128M4HR7		3/21/2007	1/15/2017	11		0	11	0	0	0	0	0
88	FHLMC POOL #G02640 5 50	3128M4HR7		3/21/2007	2/15/2017	13		0	13	0	0	0	0	0
89	FHLMC POOL #G02640 5 50	3128M4HR7		3/21/2007	3/15/2017	11		0	11	0	0	0	0	0
90	FHLMC POOL #G02640 5 50	3128M4HR7		3/21/2007	4/15/2017	17		0	17	0	0	0	0	0
91	FHLMC POOL #G02640 5 50	3128M4HR7		3/21/2007	5/15/2017	7		0	7	0	0	0	0	0
92	FHLMC POOL #G02640 5 50	3128M4HR7		3/21/2007	6/15/2017	11		0	11	0	0	0	0	0
93	FHLMC POOL #G12818 6 00	3128MBK71		5/7/2008	7/15/2016	20		0	20	0	0	0	0	0
94	FHLMC POOL #G12818 6 00	3128MBK71		5/7/2008	8/15/2016	34		0	35	-1	0	0	0	-1
95	FHLMC POOL #G12818 6 00	3128MBK71		5/7/2008	9/15/2016	16		0	17	-1	0	0	0	-1
96	FHLMC POOL #G12818 6 00	3128MBK71		5/7/2008	10/15/2016	16		0	16	0	0	0	0	0
97	FHLMC POOL #G12818 6 00	3128MBK71		5/7/2008	11/15/2016	22		0	22	0	0	0	0	0
98	FHLMC POOL #G12818 6 00	3128MBK71		5/7/2008	12/15/2016	15		0	16	-1	0	0	0	-1
99	FHLMC POOL #G12818 6 00	3128MBK71		5/7/2008	1/15/2017	16		0	17	-1	0	0	0	-1
100	FHLMC POOL #G12818 6 00	3128MBK71		5/7/2008	2/15/2017	15		0	16	-1	0	0	0	-1
101	FHLMC POOL #G12818 6 00	3128MBK71		5/7/2008	3/15/2017	15		0	16	-1	0	0	0	-1
102	FHLMC POOL #G12818 6 00	3128MBK71		5/7/2008	4/15/2017	14		0	15	-1	0	0	0	-1
103	FHLMC POOL #G12818 6 00	3128MBK71		5/7/2008	5/15/2017	20		0	21	-1	0	0	0	-1
104	FHLMC POOL #G12818 6 00	3128MBK71		5/7/2008	6/15/2017	14		0	15	-1	0	0	0	-1
105	FHLMC POOL #G14953 3 50	3128MDWN9		2/20/2014	7/15/2016	409		0	429	-20	0	0	0	-20
106	FHLMC POOL #G14953 3 50	3128MDWN9		2/20/2014	8/15/2016	313		0	328	-15	0	0	0	-15
107	FHLMC POOL #G14953 3 50	3128MDWN9		2/20/2014	9/15/2016	385		0	404	-19	0	0	0	-19
108	FHLMC POOL #G14953 3 50	3128MDWN9		2/20/2014	10/15/2016	344		0	361	-17	0	0	0	-17
109	FHLMC POOL #G14953 3 50	3128MDWN9		2/20/2014	11/15/2016	352		0	370	-18	0	0	0	-18
110	FHLMC POOL #G14953 3 50	3128MDWN9		2/20/2014	12/15/2016	295		0	310	-15	0	0	0	-15
111	FHLMC POOL #G14953 3 50	3128MDWN9		2/20/2014	1/15/2017	214		0	225	-11	0	0	0	-11
112	AFLAC INC	001055102		5/13/2016	7/12/2016	5,357		0	5,040	317	0	0	0	317
113	AFLAC INC	001055102		5/13/2016	1/11/2017	122,492		0	121,718	774	0	0	0	774
114	AT & T INC	00206R102		12/21/2015	7/12/2016	5,224		0	4,168	1,056	0	0	0	1,056
115	AT & T INC	00206R102		2/3/2016	7/21/2016	13,719		0	11,792	1,927	0	0	0	1,927
116	AT & T INC	00206R102		12/21/2015	10/31/2016	108,243		0	100,075	8,168	0	0	0	8,168
117	ABBVIE INC	00287Y109		7/13/2016	7/21/2016	11,314		0	11,456	-142	0	0	0	-142
118	AETNA INC-NEW	00817Y108		6/9/2014	7/12/2016	5,581		0	3,796	1,785	0	0	0	1,785
119	AETNA INC-NEW	00817Y108		6/9/2014	3/16/2017	8,886		0	5,298	3,588	0	0	0	3,588
120	AIR PRODS & CHEMS INC CO	009158106		10/1/2015	7/12/2016	5,406		0	4,736	670	0	0	0	670
121	AIR PRODS & CHEMS INC CO	009158106		10/1/2015	3/2/2017	123,845		0	102,742	21,103	0	0	0	21,103
122	ALPHABET INC CL C	02079K107		1/22/2016	7/12/2016	5,043		0	5,076	-33	0	0	0	-33
123	ALTRIA GROUP INC	02209S103		11/6/2012	7/21/2016	40,678		0	19,058	21,620	0	0	0	21,620
124	ALTRIA GROUP INC	02209S103		10/25/2016	3/22/2017	13,605		0	11,713	1,892	0	0	0	1,892
125	AMERICAN ELECTRIC POWE	025537101		11/6/2012	7/21/2016	3,514		0	2,212	1,302	0	0	0	1,302
126	AMGEN INC	031162100		1/21/2015	7/12/2016	5,328		0	5,190	138	0	0	0	138
127	AMSURG CORP	03232P405		10/1/2015	7/12/2016	5,299		0	5,065	234	0	0	0	234
128	FHLMC POOL #G01699 6 00	31283H3G8		8/9/2004	1/15/2017	74		0	76	-2	0	0	0	-2
129	FHLMC POOL #G01699 6 00	31283H3G8		8/9/2004	2/15/2017	17		0	18	-1	0	0	0	-1
130	FHLMC POOL #G01699 6 00	31283H3G8		8/9/2004	3/15/2017	122		0	126	-4	0	0	0	-4
131	FHLMC POOL #A47828 3 50	3128K8VV5		2/20/2015	10/15/2016	153		0	160	-7	0	0	0	-7
132	FHLMC POOL #A47828 3 50	3128K8VV5		2/20/2015	11/15/2016	144		0	151	-7	0	0	0	-7
133	FHLMC POOL #A47828 3 50	3128K8VV5		2/20/2015	12/15/2016	145		0	153	-8	0	0	0	-8
134	FHLMC POOL #A47828 3 50	3128K8VV5		2/20/2015	1/15/2017	146		0	154	-8	0	0	0	-8
135	FHLMC POOL #A47828 3 50	3128K8VV5		2/20/2015	2/15/2017	666		0	700	-34	0	0	0	-34
136	FHLMC POOL #A47828 3 50	3128K8VV5		2/20/2015	3/15/2017	144		0	151	-7	0	0	0	-7
137	FHLMC POOL #A47828 3 50	3128K8VV5		2/20/2015	4/15/2017	1,214		0	1,275	-61	0	0	0	-61
138	FHLMC POOL #A47828 3 50	3128K8VV5		2/20/2015	5/15/2017	143		0	150	-7	0	0	0	-7

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

	Amount
Long Term CG Distributions	3,625
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
						4,916,369	0	7,769	3,982,198	941,940	0	0	0	941,940
139	FHLMC POOL #A47828 3 500	3128K8VV5		2/20/2015	6/15/2017	136		0	143	-7	0	0	0	-7
140	FHLMC POOL #A50327 6 000	3128KCLG0		7/20/2006	7/15/2016	10		0	10	0	0	0	0	0
141	FHLMC POOL #A50327 6 000	3128KCLG0		7/20/2006	8/15/2016	10		0	10	0	0	0	0	0
142	FHLMC POOL #A50327 6 000	3128KCLG0		7/20/2006	9/15/2016	10		0	10	0	0	0	0	0
143	FHLMC POOL #A50327 6 000	3128KCLG0		7/20/2006	10/15/2016	10		0	10	0	0	0	0	0
144	FHLMC POOL #A50327 6 000	3128KCLG0		7/20/2006	11/15/2016	10		0	10	0	0	0	0	0
145	FHLMC POOL #G14953 3 500	3128MDWN9		2/20/2014	2/15/2017	206		0	216	-10	0	0	0	-10
146	FHLMC POOL #G14953 3 500	3128MDWN9		2/20/2014	3/15/2017	303		0	319	-16	0	0	0	-16
147	FHLMC POOL #G14953 3 500	3128MDWN9		2/20/2014	4/15/2017	301		0	317	-16	0	0	0	-16
148	FHLMC POOL #G01699 6 000	31283H3G8		8/9/2004	4/15/2017	24		0	24	0	0	0	0	0
149	FHLMC POOL #G01699 6 000	31283H3G8		8/9/2004	5/15/2017	15		0	16	-1	0	0	0	-1
150	FHLMC POOL #G01699 6 000	31283H3G8		8/9/2004	6/15/2017	19		0	19	0	0	0	0	0
151	FHLMC POOL #A40746 5 500	3128K0ZK2		12/12/2005	7/15/2016	14		0	14	0	0	0	0	0
152	FHLMC POOL #A40746 5 500	3128K0ZK2		12/12/2005	8/15/2016	15		0	15	0	0	0	0	0
153	FHLMC POOL #A40746 5 500	3128K0ZK2		12/12/2005	9/15/2016	13		0	13	0	0	0	0	0
154	FHLMC POOL #A40746 5 500	3128K0ZK2		12/12/2005	10/15/2016	13		0	13	0	0	0	0	0
155	FHLMC POOL #A40746 5 500	3128K0ZK2		12/12/2005	11/15/2016	14		0	13	1	0	0	0	1
156	FHLMC POOL #A40746 5 500	3128K0ZK2		12/12/2005	12/15/2016	13		0	13	0	0	0	0	0
157	FHLMC POOL #A40746 5 500	3128K0ZK2		12/12/2005	1/15/2017	13		0	13	0	0	0	0	0
158	FHLMC POOL #A40746 5 500	3128K0ZK2		12/12/2005	2/15/2017	13		0	13	0	0	0	0	0
159	FHLMC POOL #A40746 5 500	3128K0ZK2		12/12/2005	3/15/2017	13		0	13	0	0	0	0	0
160	FHLMC POOL #A40746 5 500	3128K0ZK2		12/12/2005	4/15/2017	13		0	13	0	0	0	0	0
161	FHLMC POOL #A40746 5 500	3128K0ZK2		12/12/2005	5/15/2017	14		0	13	1	0	0	0	1
162	FHLMC POOL #A40746 5 500	3128K0ZK2		12/12/2005	6/15/2017	13		0	13	0	0	0	0	0
163	FHLMC POOL #A47828 3 500	3128K8VV5		2/20/2015	7/15/2016	155		0	163	-8	0	0	0	-8
164	FHLMC POOL #A47828 3 500	3128K8VV5		2/20/2015	8/15/2016	2,619		0	2,751	-132	0	0	0	-132
165	FHLMC POOL #A47828 3 500	3128K8VV5		2/20/2015	9/15/2016	1,108		0	1,164	-56	0	0	0	-56
166	FHLMC POOL #G14953 3 500	3128MDWN9		2/20/2014	5/15/2017	253		0	266	-13	0	0	0	-13
167	FHLMC POOL #G14953 3 500	3128MDWN9		2/20/2014	6/15/2017	332		0	349	-17	0	0	0	-17
168	FHLMC POOL #G08006 6 000	3128MJAG5		11/15/2004	7/15/2016	110		0	114	-4	0	0	0	-4
169	FHLMC POOL #G08006 6 000	3128MJAG5		11/15/2004	8/15/2016	140		0	144	-4	0	0	0	-4
170	FHLMC POOL #G08006 6 000	3128MJAG5		11/15/2004	9/15/2016	138		0	142	-4	0	0	0	-4
171	FHLMC POOL #G08006 6 000	3128MJAG5		11/15/2004	10/15/2016	110		0	114	-4	0	0	0	-4
172	FHLMC POOL #G08006 6 000	3128MJAG5		11/15/2004	11/15/2016	90		0	93	-3	0	0	0	-3
173	FHLMC POOL #G08006 6 000	3128MJAG5		11/15/2004	12/15/2016	154		0	159	-5	0	0	0	-5
174	FHLMC POOL #G08006 6 000	3128MJAG5		11/15/2004	1/15/2017	106		0	110	-4	0	0	0	-4
175	FHLMC POOL #G08006 6 000	3128MJAG5		11/15/2004	2/15/2017	91		0	94	-3	0	0	0	-3
176	FHLMC POOL #G08006 6 000	3128MJAG5		11/15/2004	3/15/2017	104		0	108	-4	0	0	0	-4
177	FHLMC POOL #G08006 6 000	3128MJAG5		11/15/2004	4/15/2017	109		0	113	-4	0	0	0	-4
178	FHLMC POOL #G08006 6 000	3128MJAG5		11/15/2004	5/15/2017	67		0	69	-2	0	0	0	-2
179	FHLMC POOL #G08006 6 000	3128MJAG5		11/15/2004	6/15/2017	36		0	38	-2	0	0	0	-2
180	FHLMC POOL #G08015 5 500	3128MJAR1		10/22/2004	7/15/2016	36		0	36	0	0	0	0	0
181	FHLMC POOL #G08015 5 500	3128MJAR1		10/22/2004	8/15/2016	48		0	49	-1	0	0	0	-1
182	FHLMC POOL #G08015 5 500	3128MJAR1		10/22/2004	9/15/2016	48		0	49	-1	0	0	0	-1
183	FHLMC POOL #G08015 5 500	3128MJAR1		10/22/2004	10/15/2016	44		0	45	-1	0	0	0	-1
184	FHLMC POOL #G08015 5 500	3128MJAR1		10/22/2004	11/15/2016	34		0	35	-1	0	0	0	-1
185	FHLMC POOL #G08015 5 500	3128MJAR1		10/22/2004	12/15/2016	39		0	40	-1	0	0	0	-1
186	FHLMC POOL #G08015 5 500	3128MJAR1		10/22/2004	1/15/2017	50		0	51	-1	0	0	0	-1
187	FHLMC POOL #G08015 5 500	3128MJAR1		10/22/2004	2/15/2017	41		0	42	-1	0	0	0	-1
188	FHLMC POOL #G08015 5 500	3128MJAR1		10/22/2004	3/15/2017	39		0	40	-1	0	0	0	-1
189	FHLMC POOL #G08088 6 500	3128MJC24		11/14/2005	10/15/2016	44		0	45	-1	0	0	0	-1
190	FHLMC POOL #G08015 5 500	3128MJAR1		10/22/2004	4/15/2017	47		0	48	-1	0	0	0	-1
191	FHLMC POOL #G08088 6 500	3128MJC24		11/14/2005	11/15/2016	30		0	31	-1	0	0	0	-1
192	FHLMC POOL #G08088 6 500	3128MJC24		11/14/2005	12/15/2016	70		0	71	-1	0	0	0	-1
193	FHLMC POOL #G08015 5 500	3128MJAR1		10/22/2004	5/15/2017	43		0	44	-1	0	0	0	-1
194	FHLMC POOL #A50327 6 000	3128KCLG0		7/20/2006	12/15/2016	10		0	10	0	0	0	0	0
195	FHLMC POOL #G08015 5 500	3128MJAR1		10/22/2004	6/15/2017	43		0	44	-1	0	0	0	-1
196	FHLMC POOL #G08088 6 500	3128MJC24		11/14/2005	7/15/2016	163		0	167	-4	0	0	0	-4
197	FHLMC POOL #A50327 6 000	3128KCLG0		7/20/2006	1/15/2017	10		0	10	0	0	0	0	0
198	FHLMC POOL #A50327 6 000	3128KCLG0		7/20/2006	2/15/2017	10		0	10	0	0	0	0	0
199	FHLMC POOL #G08088 6 500	3128MJC24		11/14/2005	8/15/2016	30		0	30	0	0	0	0	0
200	FHLMC POOL #A50327 6 000	3128KCLG0		7/20/2006	3/15/2017	526		0	520	6	0	0	0	6
201	FHLMC POOL #G08088 6 500	3128MJC24		11/14/2005	9/15/2016	153		0	157	-4	0	0	0	-4
202	FHLMC POOL #A50327 6 000	3128KCLG0		7/20/2006	4/15/2017	9		0	9	0	0	0	0	0
203	FHLMC POOL #A50327 6 000	3128KCLG0		7/20/2006	5/15/2017	9		0	9	0	0	0	0	0
204	FHLMC POOL #A50327 6 000	3128KCLG0		7/20/2006	6/15/2017	532		0	526	6	0	0	0	6
205	FHLMC POOL #G11981 5 000	3128M1CS6		5/19/2006	7/15/2016	83		0	82	1	0	0	0	1
206	FHLMC POOL #G11981 5 000	3128M1CS6		5/19/2006	8/15/2016	76		0	76	0	0	0	0	0
207	FHLMC POOL #G11981 5 000	3128M1CS6		5/19/2006	9/15/2016	88		0	87	1	0	0	0	1

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

	Amount
Long Term CG Distributions	3,625
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
						4,916,369	0	7,769	3,982,198	941,940	0	0	0	941,940
208	FHLMC POOL #G08088 6 500	3128MJC24		11/14/2005	6/15/2017	29		0	29	0	0	0	0	0
209	FHLMC POOL #G08420 4 500	3128MJPE4		1/3/2011	7/15/2016	539		0	552	-13	0	0	0	-13
210	FHLMC POOL #G08420 4 500	3128MJPE4		1/3/2011	8/15/2016	150		0	154	-4	0	0	0	-4
211	FHLMC POOL #G08420 4 500	3128MJPE4		1/3/2011	9/15/2016	341		0	350	-9	0	0	0	-9
212	FHLMC POOL #G08420 4 500	3128MJPE4		1/3/2011	10/15/2016	371		0	380	-9	0	0	0	-9
213	FHLMC POOL #G08420 4 500	3128MJPE4		1/3/2011	11/15/2016	563		0	577	-14	0	0	0	-14
214	FHLMC POOL #G08420 4 500	3128MJPE4		1/3/2011	12/15/2016	171		0	175	-4	0	0	0	-4
215	FHLMC POOL #G08420 4 500	3128MJPE4		1/3/2011	1/15/2017	626		0	641	-15	0	0	0	-15
216	FHLMC POOL #G08420 4 500	3128MJPE4		1/3/2011	2/15/2017	495		0	507	-12	0	0	0	-12
217	FHLMC POOL #G08420 4 500	3128MJPE4		1/3/2011	3/15/2017	40		0	41	-1	0	0	0	-1
218	FHLMC POOL #G08420 4 500	3128MJPE4		1/3/2011	4/15/2017	248		0	254	-6	0	0	0	-6
219	FHLMC POOL #G08420 4 500	3128MJPE4		1/3/2011	5/15/2017	168		0	172	-4	0	0	0	-4
220	FHLMC POOL #G08420 4 500	3128MJPE4		1/3/2011	6/15/2017	226		0	232	-6	0	0	0	-6
221	FHLMC POOL #G08619 3 000	3128MJVM9		12/15/2016	2/15/2017	712		0	696	16	0	0	0	16
222	FHLMC POOL #G08619 3 000	3128MJVM9		12/15/2016	3/15/2017	399		0	390	9	0	0	0	9
223	FHLMC POOL #G08619 3 000	3128MJVM9		12/15/2016	4/15/2017	634		0	620	14	0	0	0	14
224	FHLMC POOL #G08619 3 000	3128MJVM9		12/15/2016	5/15/2017	668		0	653	15	0	0	0	15
225	FHLMC POOL #G11981 5 000	3128M1CS6		5/19/2006	10/15/2016	71		0	71	0	0	0	0	0
226	FHLMC POOL #G11981 5 000	3128M1CS6		5/19/2006	11/15/2016	77		0	77	0	0	0	0	0
227	FHLMC POOL #G11981 5 000	3128M1CS6		5/19/2006	12/15/2016	69		0	69	0	0	0	0	0
228	FHLMC POOL #G11981 5 000	3128M1CS6		5/19/2006	1/15/2017	65		0	65	0	0	0	0	0
229	FHLMC POOL #G11981 5 000	3128M1CS6		5/19/2006	2/15/2017	68		0	68	0	0	0	0	0
230	FHLMC POOL #G08088 6 500	3128MJC24		11/14/2005	1/15/2017	144		0	147	-3	0	0	0	-3
231	FHLMC POOL #G08088 6 500	3128MJC24		11/14/2005	2/15/2017	33		0	34	-1	0	0	0	-1
232	FHLMC POOL #G08088 6 500	3128MJC24		11/14/2005	3/15/2017	32		0	33	-1	0	0	0	-1
233	FHLMC POOL #G08088 6 500	3128MJC24		11/14/2005	4/15/2017	29		0	30	-1	0	0	0	-1
234	FHLMC POOL #G08088 6 500	3128MJC24		11/14/2005	5/15/2017	32		0	33	-1	0	0	0	-1
235	FHLMC POOL #A94672 4 500	312943FM0		3/18/2015	6/15/2017	51		0	56	-5	0	0	0	-5
236	FHLMC POOL #A95709 4 000	312944KW0		3/2/2011	7/15/2016	313		0	310	3	0	0	0	3
237	FHLMC POOL #A95709 4 000	312944KW0		3/2/2011	8/15/2016	2,043		0	2,026	17	0	0	0	17
238	FHLMC POOL #A95709 4 000	312944KW0		3/2/2011	9/15/2016	91		0	90	1	0	0	0	1
239	FHLMC POOL #A95709 4 000	312944KW0		3/2/2011	10/15/2016	267		0	265	2	0	0	0	2
240	FHLMC POOL #A95709 4 000	312944KW0		3/2/2011	11/15/2016	1,977		0	1,961	16	0	0	0	16
241	FHLMC POOL #A95709 4 000	312944KW0		3/2/2011	12/15/2016	449		0	445	4	0	0	0	4
242	FHLMC POOL #A95709 4 000	312944KW0		3/2/2011	1/15/2017	442		0	439	3	0	0	0	3
243	FHLMC POOL #A95709 4 000	312944KW0		3/2/2011	2/15/2017	97		0	97	0	0	0	0	0
244	FHLMC POOL #A95709 4 000	312944KW0		3/2/2011	3/15/2017	285		0	282	3	0	0	0	3
245	FHLMC POOL #G08659 3 500	3128MJWV8		4/15/2016	6/15/2017	882		0	924	-42	0	0	0	-42
246	FHLMC POOL #A94672 4 500	312943FM0		3/18/2015	8/15/2016	930		0	1,013	-83	0	0	0	-83
247	FHLMC POOL #A94672 4 500	312943FM0		3/18/2015	9/15/2016	55		0	60	-5	0	0	0	-5
248	FHLMC POOL #G08659 3 500	3128MJWV8		4/15/2016	1/15/2017	1,413		0	1,481	-68	0	0	0	-68
249	FHLMC POOL #A94672 4 500	312943FM0		3/18/2015	10/15/2016	557		0	607	-50	0	0	0	-50
250	FHLMC POOL #A94672 4 500	312943FM0		3/18/2015	11/15/2016	1,272		0	1,386	-114	0	0	0	-114
251	FHLMC POOL #A94672 4 500	312943FM0		3/18/2015	12/15/2016	53		0	57	-4	0	0	0	-4
252	FHLMC POOL #G08659 3 500	3128MJWV8		4/15/2016	2/15/2017	826		0	865	-39	0	0	0	-39
253	FHLMC POOL #A94672 4 500	312943FM0		3/18/2015	1/15/2017	1,008		0	1,099	-91	0	0	0	-91
254	FHLMC POOL #A94672 4 500	312943FM0		3/18/2015	2/15/2017	52		0	56	-4	0	0	0	-4
255	FHLMC POOL #G08659 3 500	3128MJWV8		4/15/2016	3/15/2017	684		0	717	-33	0	0	0	-33
256	FHLMC POOL #G08659 3 500	3128MJWV8		4/15/2016	4/15/2017	739		0	775	-36	0	0	0	-36
257	FHLMC POOL #G08659 3 500	3128MJWV8		4/15/2016	5/15/2017	714		0	748	-34	0	0	0	-34
258	FHLMC POOL #A94672 4 500	312943FM0		3/18/2015	3/15/2017	52		0	57	-5	0	0	0	-5
259	FHLMC POOL #A94672 4 500	312943FM0		3/18/2015	4/15/2017	255		0	278	-23	0	0	0	-23
260	FHLMC POOL #A94672 4 500	312943FM0		3/18/2015	5/15/2017	52		0	57	-5	0	0	0	-5
261	FHLMC POOL #G08619 3 000	3128MJVM9		12/15/2016	6/15/2017	687		0	672	15	0	0	0	15
262	FHLMC POOL #G08659 3 500	3128MJWV8		4/15/2016	7/15/2016	1,483		0	1,554	-71	0	0	0	-71
263	FHLMC POOL #G08659 3 500	3128MJWV8		4/15/2016	8/15/2016	1,335		0	1,399	-64	0	0	0	-64
264	FHLMC POOL #G08659 3 500	3128MJWV8		4/15/2016	9/15/2016	2,883		0	3,022	-139	0	0	0	-139
265	FHLMC POOL #G08659 3 500	3128MJWV8		4/15/2016	10/15/2016	2,326		0	2,437	-111	0	0	0	-111
266	FHLMC POOL #G08659 3 500	3128MJWV8		4/15/2016	11/15/2016	2,038		0	2,136	-98	0	0	0	-98
267	FHLMC POOL #G08659 3 500	3128MJWV8		4/15/2016	12/15/2016	1,946		0	2,039	-93	0	0	0	-93
268	FHLMC POOL #B12205 5 500	312964NW5		5/12/2004	2/15/2017	73		0	74	-1	0	0	0	-1
269	FHLMC POOL #B12205 5 500	312964NW5		5/12/2004	3/15/2017	72		0	74	-2	0	0	0	-2
270	FHLMC POOL #B12205 5 500	312964NW5		5/12/2004	4/15/2017	73		0	74	-1	0	0	0	-1
271	FHLMC POOL #B12205 5 500	312964NW5		5/12/2004	5/15/2017	73		0	74	-1	0	0	0	-1
272	FHLMC POOL #B12205 5 500	312964NW5		5/12/2004	6/15/2017	74		0	75	-1	0	0	0	-1
273	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	7/15/2016	2		0	2	0	0	0	0	0
274	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	7/15/2016	2		0	2	0	0	0	0	0
275	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	7/15/2016	2		0	2	0	0	0	0	0
276	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	7/15/2016	2		0	2	0	0	0	0	0

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

	Amount
Long Term CG Distributions	3,625
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
						4,916 369	0	7,769	3,982,198	941,940	0	0	0	941,940
277	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	7/15/2016	1		0	1	0	0	0	0	0
278	FHLMC POOL #A10322 5 000	31296JLB0		3/23/2004	7/15/2016	2		0	2	0	0	0	0	0
279	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	8/15/2016	1		0	1	0	0	0	0	0
280	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	8/15/2016	1		0	1	0	0	0	0	0
281	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	8/15/2016	1		0	1	0	0	0	0	0
282	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	8/15/2016	1		0	1	0	0	0	0	0
283	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	8/15/2016	1		0	1	0	0	0	0	0
284	FHLMC POOL #A10322 5 000	31296JLB0		3/23/2004	8/15/2016	2		0	2	0	0	0	0	0
285	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	9/15/2016	1		0	1	0	0	0	0	0
286	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	9/15/2016	1		0	1	0	0	0	0	0
287	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	9/15/2016	1		0	1	0	0	0	0	0
288	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	9/15/2016	1		0	1	0	0	0	0	0
289	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	9/15/2016	1		0	1	0	0	0	0	0
290	FHLMC POOL #A10322 5 000	31296JLB0		3/23/2004	9/15/2016	2		0	2	0	0	0	0	0
291	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	10/15/2016	2		0	2	0	0	0	0	0
292	FHLMC POOL #B12205 5 500	312964NW5		5/12/2004	1/15/2017	72		0	73	-1	0	0	0	-1
293	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	10/15/2016	2		0	2	0	0	0	0	0
294	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	10/15/2016	2		0	2	0	0	0	0	0
295	FHLMC POOL #A97259 4 000	312946B47		4/6/2011	3/15/2017	103		0	102	1	0	0	0	1
296	FHLMC POOL #A97259 4 000	312946B47		4/6/2011	4/15/2017	167		0	166	1	0	0	0	1
297	FHLMC POOL #A97259 4 000	312946B47		4/6/2011	5/15/2017	217		0	215	2	0	0	0	2
298	FHLMC POOL #A97259 4 000	312946B47		4/6/2011	6/15/2017	294		0	292	2	0	0	0	2
299	FHLMC POOL #B12205 5 500	312964NW5		5/12/2004	7/15/2016	70		0	71	-1	0	0	0	-1
300	FHLMC POOL #B12205 5 500	312964NW5		5/12/2004	8/15/2016	70		0	71	-1	0	0	0	-1
301	FHLMC POOL #B12205 5 500	312964NW5		5/12/2004	9/15/2016	70		0	71	-1	0	0	0	-1
302	FHLMC POOL #B12205 5 500	312964NW5		5/12/2004	10/15/2016	71		0	72	-1	0	0	0	-1
303	FHLMC POOL #B12205 5 500	312964NW5		5/12/2004	11/15/2016	71		0	72	-1	0	0	0	-1
304	FHLMC POOL #B12205 5 500	312964NW5		5/12/2004	12/15/2016	71		0	73	-2	0	0	0	-2
305	FHLMC POOL #G08711 3 500	3128MJYH7		1/30/2017	3/15/2017	269		0	274	-5	0	0	0	-5
306	FHLMC POOL #G08711 3 500	3128MJYH7		1/30/2017	4/15/2017	378		0	386	-8	0	0	0	-8
307	FHLMC POOL #G08711 3 500	3128MJYH7		1/30/2017	5/15/2017	409		0	417	-8	0	0	0	-8
308	FHLMC POOL #G08711 3 500	3128MJYH7		1/30/2017	6/15/2017	527		0	538	-11	0	0	0	-11
309	FHLMC POOL #C91385 4 000	3128P7RE5		8/21/2014	7/15/2016	779		0	832	-53	0	0	0	-53
310	FHLMC POOL #C91385 4 000	3128P7RE5		8/21/2014	8/15/2016	684		0	731	-47	0	0	0	-47
311	FHLMC POOL #C91385 4 000	3128P7RE5		8/21/2014	9/15/2016	912		0	974	-62	0	0	0	-62
312	FHLMC POOL #C91385 4 000	3128P7RE5		8/21/2014	10/15/2016	968		0	1,034	-66	0	0	0	-66
313	FHLMC POOL #C91385 4 000	3128P7RE5		8/21/2014	11/15/2016	842		0	899	-57	0	0	0	-57
314	FHLMC POOL #C91385 4 000	3128P7RE5		8/21/2014	12/15/2016	644		0	688	-44	0	0	0	-44
315	FHLMC POOL #C91385 4 000	3128P7RE5		8/21/2014	1/15/2017	672		0	718	-46	0	0	0	-46
316	FHLMC POOL #C91385 4 000	3128P7RE5		8/21/2014	2/15/2017	491		0	524	-33	0	0	0	-33
317	FHLMC POOL #C91385 4 000	3128P7RE5		8/21/2014	3/15/2017	385		0	411	-26	0	0	0	-26
318	FHLMC POOL #C91385 4 000	3128P7RE5		8/21/2014	4/15/2017	559		0	597	-38	0	0	0	-38
319	FHLMC POOL #C91385 4 000	3128P7RE5		8/21/2014	5/15/2017	527		0	563	-36	0	0	0	-36
320	FHLMC POOL #C91385 4 000	3128P7RE5		8/21/2014	6/15/2017	478		0	511	-33	0	0	0	-33
321	FHLMC POOL #A95709 4 000	312944KW0		3/2/2011	4/15/2017	213		0	211	2	0	0	0	2
322	FHLMC POOL #A95709 4 000	312944KW0		3/2/2011	5/15/2017	1,910		0	1,894	16	0	0	0	16
323	FHLMC POOL #A95709 4 000	312944KW0		3/2/2011	6/15/2017	1,807		0	1,792	15	0	0	0	15
324	FHLMC POOL #A97259 4 000	312946B47		4/6/2011	7/15/2016	480		0	473	7	0	0	0	7
325	FHLMC POOL #A97259 4 000	312946B47		4/6/2011	8/15/2016	492		0	484	8	0	0	0	8
326	FHLMC POOL #A97259 4 000	312946B47		4/6/2011	9/15/2016	733		0	724	9	0	0	0	9
327	FHLMC POOL #A97259 4 000	312946B47		4/6/2011	10/15/2016	633		0	625	8	0	0	0	8
328	FHLMC POOL #A97259 4 000	312946B47		4/6/2011	11/15/2016	1,083		0	1,075	8	0	0	0	8
329	FHLMC POOL #A97259 4 000	312946B47		4/6/2011	12/15/2016	660		0	655	5	0	0	0	5
330	FHLMC POOL #A97259 4 000	312946B47		4/6/2011	1/15/2017	527		0	523	4	0	0	0	4
331	FHLMC POOL #A97259 4 000	312946B47		4/6/2011	2/15/2017	522		0	518	4	0	0	0	4
332	FHLMC POOL #J04827 5 500	3128PGLG6		6/20/2007	7/15/2016	38		0	37	1	0	0	0	1
333	FHLMC POOL #J04827 5 500	3128PGLG6		6/20/2007	8/15/2016	42		0	42	0	0	0	0	0
334	FHLMC POOL #J04827 5 500	3128PGLG6		6/20/2007	9/15/2016	35		0	35	0	0	0	0	0
335	FHLMC POOL #J04827 5 500	3128PGLG6		6/20/2007	10/15/2016	32		0	32	0	0	0	0	0
336	FHLMC POOL #J04827 5 500	3128PGLG6		6/20/2007	11/15/2016	34		0	34	0	0	0	0	0
337	FHLMC POOL #J04827 5 500	3128PGLG6		6/20/2007	12/15/2016	34		0	34	0	0	0	0	0
338	FHLMC POOL #J04827 5 500	3128PGLG6		6/20/2007	1/15/2017	144		0	142	2	0	0	0	2
339	FHLMC POOL #J04827 5 500	3128PGLG6		6/20/2007	2/15/2017	78		0	77	1	0	0	0	1
340	FHLMC POOL #J04827 5 500	3128PGLG6		6/20/2007	3/15/2017	41		0	40	1	0	0	0	1
341	FHLMC POOL #J04827 5 500	3128PGLG6		6/20/2007	4/15/2017	45		0	44	1	0	0	0	1
342	FHLMC POOL #J04827 5 500	3128PGLG6		6/20/2007	5/15/2017	32		0	32	0	0	0	0	0
343	FHLMC POOL #J04827 5 500	3128PGLG6		6/20/2007	6/15/2017	32		0	32	0	0	0	0	0
344	FHLMC POOL #A94672 4 500	312943FM0		3/18/2015	7/15/2016	67		0	73	-6	0	0	0	-6
345	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	10/15/2016	2		0	2	0	0	0	0	0

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

	Amount
Long Term CG Distributions	3,625
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
						4,916,369	0	7,769	3,982,198	941,940	0	0	0	941,940
346	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	10/15/2016	1		0	2	-1	0	0	0	-1
347	FHLMC POOL #A10322 5 000	31296JLB0		3/23/2004	10/15/2016	2		0	2	0	0	0	0	0
348	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	11/15/2016	1		0	1	0	0	0	0	0
349	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	11/15/2016	1		0	1	0	0	0	0	0
350	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	11/15/2016	1		0	1	0	0	0	0	0
351	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	11/15/2016	1		0	1	0	0	0	0	0
352	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	11/15/2016	1		0	1	0	0	0	0	0
353	FHLMC POOL #A10322 5 000	31296JLB0		3/23/2004	11/15/2016	2		0	2	0	0	0	0	0
354	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	12/15/2016	2		0	2	0	0	0	0	0
355	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	12/15/2016	2		0	2	0	0	0	0	0
356	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	3/15/2017	21		0	22	-1	0	0	0	-1
357	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	3/15/2017	21		0	22	-1	0	0	0	-1
358	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	3/15/2017	21		0	22	-1	0	0	0	-1
359	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	3/15/2017	17		0	18	-1	0	0	0	-1
360	FHLMC POOL #A10322 5 000	31296JLB0		3/23/2004	3/15/2017	29		0	29	0	0	0	0	0
361	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	4/15/2017	1		0	2	-1	0	0	0	-1
362	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	4/15/2017	1		0	2	-1	0	0	0	-1
363	FHLMC POOL #A24208 5 000	31297BU91		10/12/2004	9/15/2016	9		0	9	0	0	0	0	0
364	FHLMC POOL #A24208 5 000	31297BU91		10/12/2004	10/15/2016	9		0	9	0	0	0	0	0
365	FHLMC POOL #A24208 5 000	31297BU91		10/12/2004	11/15/2016	453		0	450	3	0	0	0	3
366	FHLMC POOL #A24208 5 000	31297BU91		10/12/2004	12/15/2016	8		0	8	0	0	0	0	0
367	FHLMC POOL #A24208 5 000	31297BU91		10/12/2004	1/15/2017	8		0	8	0	0	0	0	0
368	FHLMC POOL #A24208 5 000	31297BU91		10/12/2004	2/15/2017	8		0	8	0	0	0	0	0
369	FHLMC POOL #A24208 5 000	31297BU91		10/12/2004	3/15/2017	8		0	8	0	0	0	0	0
370	FHLMC POOL #A10322 5 000	31296JLB0		5/28/2003	3/15/2017	21		0	22	-1	0	0	0	-1
371	FHLMC POOL #A24208 5 000	31297BU91		10/12/2004	4/15/2017	8		0	8	0	0	0	0	0
372	FHLMC POOL #A24208 5 000	31297BU91		10/12/2004	5/15/2017	7		0	7	0	0	0	0	0
373	FHLMC POOL #A24208 5 000	31297BU91		10/12/2004	6/15/2017	9		0	9	0	0	0	0	0
374	FHLMC POOL #Q07479 3 500	3132GSUC1		5/10/2012	7/15/2016	375		0	391	-16	0	0	0	-16
375	FHLMC POOL #Q07479 3 500	3132GSUC1		5/10/2012	8/15/2016	230		0	240	-10	0	0	0	-10
376	FHLMC POOL #Q07479 3 500	3132GSUC1		5/10/2012	9/15/2016	225		0	235	-10	0	0	0	-10
377	FHLMC POOL #Q07479 3 500	3132GSUC1		5/10/2012	10/15/2016	78		0	81	-3	0	0	0	-3
378	FHLMC POOL #Q07479 3 500	3132GSUC1		5/10/2012	11/15/2016	219		0	229	-10	0	0	0	-10
379	FHLMC POOL #Q07479 3 500	3132GSUC1		5/10/2012	12/15/2016	520		0	542	-22	0	0	0	-22
380	FHLMC POOL #Q07479 3 500	3132GSUC1		5/10/2012	1/15/2017	544		0	567	-23	0	0	0	-23
381	FHLMC POOL #Q07479 3 500	3132GSUC1		5/10/2012	2/15/2017	390		0	407	-17	0	0	0	-17
382	FHLMC POOL #Q07479 3 500	3132GSUC1		5/10/2012	3/15/2017	514		0	536	-22	0	0	0	-22
383	FHLMC POOL #Q07479 3 500	3132GSUC1		5/10/2012	4/15/2017	364		0	380	-16	0	0	0	-16
384	FHLMC POOL #Q07479 3 500	3132GSUC1		5/10/2012	5/15/2017	570		0	595	-25	0	0	0	-25
385	FHLMC POOL #A14186 5 500	31296NUK1		3/23/2004	11/15/2016	17		0	18	-1	0	0	0	-1
386	FHLMC POOL #A14186 5 500	31296NUK1		3/10/2004	11/15/2016	58		0	60	-2	0	0	0	-2
387	FHLMC POOL #A14186 5 500	31296NUK1		3/23/2004	12/15/2016	7		0	7	0	0	0	0	0
388	FHLMC POOL #A14186 5 500	31296NUK1		3/10/2004	12/15/2016	24		0	24	0	0	0	0	0
389	FHLMC POOL #A14186 5 500	31296NUK1		3/23/2004	1/15/2017	2		0	2	0	0	0	0	0
390	FHLMC POOL #A14186 5 500	31296NUK1		3/10/2004	1/15/2017	6		0	6	0	0	0	0	0
391	FHLMC POOL #A14186 5 500	31296NUK1		3/23/2004	2/15/2017	21		0	22	-1	0	0	0	-1
392	FHLMC POOL #A14186 5 500	31296NUK1		3/10/2004	3/15/2017	7		0	7	0	0	0	0	0
393	FHLMC POOL #A14186 5 500	31296NUK1		3/10/2004	2/15/2017	71		0	73	-2	0	0	0	-2
394	FHLMC POOL #A14186 5 500	31296NUK1		3/23/2004	3/15/2017	2		0	2	0	0	0	0	0
395	FHLMC POOL #A14186 5 500	31296NUK1		3/23/2004	4/15/2017	2		0	2	0	0	0	0	0
396	FHLMC POOL #A14186 5 500	31296NUK1		3/10/2004	4/15/2017	7		0	7	0	0	0	0	0
397	FHLMC POOL #A14186 5 500	31296NUK1		3/23/2004	5/15/2017	2		0	2	0	0	0	0	0
398	FHLMC POOL #A14186 5 500	31296NUK1		3/10/2004	5/15/2017	7		0	7	0	0	0	0	0
399	FHLMC POOL #A14186 5 500	31296NUK1		3/23/2004	6/15/2017	2		0	2	0	0	0	0	0
400	FHLMC POOL #A14186 5 500	31296NUK1		3/10/2004	6/15/2017	8		0	8	0	0	0	0	0
401	FHLMC POOL #A24208 5 000	31297BU91		10/12/2004	7/15/2016	9		0	9	0	0	0	0	0
402	FHLMC POOL #A24208 5 000	31297BU91		10/12/2004	8/15/2016	9		0	9	0	0	0	0	0
403	NOVARTIS AG - ADR	66987V109		2/22/2017	5/16/2017	15,415		0	14,615	800	0	0	0	800
404	NVIDIA CORP	67066G104		4/13/2016	1/11/2017	46,805		0	16,238	30,567	0	0	0	30,567
405	NOVARTIS AG - ADR	66987V109		10/12/2016	5/16/2017	30,506		0	28,551	1,955	0	0	0	1,955
406	NOVARTIS AG - ADR	66987V109		10/12/2016	5/19/2017	16,731		0	15,794	937	0	0	0	937
407	NOVARTIS AG - ADR	66987V109		10/25/2016	5/19/2017	19,788		0	17,910	1,878	0	0	0	1,878
408	NVIDIA CORP	67066G104		4/13/2016	3/16/2017	8,077		0	2,846	5,231	0	0	0	5,231
409	NOVARTIS AG - ADR	66987V109		11/16/2016	5/19/2017	26,143		0	23,488	2,655	0	0	0	2,655
410	NVIDIA CORP	67066G104		4/13/2016	7/12/2016	6,732		0	4,634	2,098	0	0	0	2,098
411	NVIDIA CORP	67066G104		4/13/2016	9/13/2016	24,917		0	15,216	9,701	0	0	0	9,701
412	NVIDIA CORP	67066G104		4/13/2016	11/17/2016	42,698		0	17,077	25,621	0	0	0	25,621
413	NVIDIA CORP	67066G104		4/12/2016	3/16/2017	21,642		0	7,491	14 151	0	0	0	14,151
414	NVIDIA CORP	67066G104		4/12/2016	6/26/2017	7,285		0	1,720	5,565	0	0	0	5,565

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

	Amount
Long Term CG Distributions	3,625
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	FMV 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
						4 916 369	0	7,769	3,982,198	941,940	0	0	0	941,940
415	OMEGA HEALTHCARE INVS I	681936100		6/10/2015	7/13/2016	50,195		0	53,640	-3,445	0	0	0	-3,445
416	FNMA POOL #722126 5 000	31401YHB4		6/16/2003	2/25/2017	9		0	9	0	0	0	0	0
417	FNMA POOL #722126 5 000	31401YHB4		3/23/2004	3/25/2017	75		0	76	-1	0	0	0	-1
418	FNMA POOL #722126 5 000	31401YHB4		6/16/2003	3/25/2017	226		0	231	-5	0	0	0	-5
419	FNMA POOL #722126 5 000	31401YHB4		3/23/2004	4/25/2017	3		0	3	0	0	0	0	0
420	FNMA POOL #722126 5 000	31401YHB4		6/16/2003	4/25/2017	8		0	8	0	0	0	0	0
421	FNMA POOL #722126 5 000	31401YHB4		3/23/2004	5/25/2017	3		0	3	0	0	0	0	0
422	FNMA POOL #722126 5 000	31401YHB4		6/16/2003	5/25/2017	8		0	8	0	0	0	0	0
423	FNMA POOL #720307 4 500	31401WGQ6		6/9/2003	9/25/2016	65		0	67	-2	0	0	0	-2
424	FNMA POOL #720307 4 500	31401WGQ6		6/9/2003	10/25/2016	80		0	82	-2	0	0	0	-2
425	FNMA POOL #720307 4 500	31401WGQ6		6/9/2003	11/25/2016	77		0	79	-2	0	0	0	-2
426	FNMA POOL #722126 5 000	31401YHB4		3/23/2004	6/25/2017	3		0	3	0	0	0	0	0
427	FNMA POOL #722126 5 000	31401YHB4		6/16/2003	6/25/2017	8		0	8	0	0	0	0	0
428	FNMA POOL #727496 4 500	31402FGD1		6/20/2003	7/25/2016	119		0	122	-3	0	0	0	-3
429	FNMA POOL #755647 5 500	31403RP85		12/8/2003	1/25/2017	0		0	0	0	0	0	0	0
430	FNMA POOL #755647 5 500	31403RP85		12/8/2003	1/25/2017	43		0	45	-2	0	0	0	-2
431	FNMA POOL #755647 5 500	31403RP85		12/8/2003	2/25/2017	0		0	0	0	0	0	0	0
432	FNMA POOL #755647 5 500	31403RP85		12/8/2003	2/25/2017	44		0	45	-1	0	0	0	-1
433	JOHNSON & JOHNSON	478160104		4/14/2000	7/21/2016	5,246		0	1,569	3,677	0	0	0	3,677
434	JOHNSON & JOHNSON	478160104		4/14/2000	10/12/2016	21,396		0	6,764	14,632	0	0	0	14,632
435	JOHNSON & JOHNSON	478160104		4/14/2000	3/22/2017	64,958		0	19,207	45,751	0	0	0	45,751
436	KIMBERLY CLARK CORP CO	494368103		8/21/2012	7/21/2016	6,801		0	4,125	2,676	0	0	0	2,676
437	KIMBERLY CLARK CORP CO	494368103		8/21/2012	3/22/2017	3,316		0	2,022	1,294	0	0	0	1,294
438	KIMBERLY CLARK CORP CO	494368103		8/20/2012	3/22/2017	19,631		0	11,922	7,709	0	0	0	7,709
439	KRAFT HEINZ CO/THE	500754106		11/6/2012	7/13/2016	30,502		0	15,532	14 970	0	0	0	14,970
440	KRAFT HEINZ CO/THE	500754106		11/6/2012	7/21/2016	4,210		0	2,161	2,049	0	0	0	2,049
441	KRAFT HEINZ CO/THE	500754106		11/6/2012	10/12/2016	22,034		0	11,345	10,689	0	0	0	10,689
442	KRAFT HEINZ CO/THE	500754106		11/6/2012	2/17/2017	52,790		0	25,346	27,444	0	0	0	27,444
443	KROGER CO	501044101		2/26/2016	7/12/2016	4,637		0	4,953	-316	0	0	0	-316
444	KROGER CO	501044101		2/26/2016	1/11/2017	98,753		0	118,560	-19,807	0	0	0	-19,807
445	LEAR CORP	521865204		9/20/2013	7/12/2016	4,916		0	3,206	1,710	0	0	0	1,710
446	LEAR CORP	521865204		9/20/2013	3/16/2017	15,692		0	7,622	8,070	0	0	0	8,070
447	JOHNSON & JOHNSON	478160104		4/14/2000	7/13/2016	24,871		0	7,548	17,323	0	0	0	17,323
448	LINCOLN NATL CORP IND	534187109		4/22/2013	7/12/2016	3,860		0	2,954	906	0	0	0	906
449	FNMA POOL #755647 5 500	31403RP85		12/8/2003	3/25/2017	44		0	45	-1	0	0	0	-1
450	FNMA POOL #755647 5 500	31403RP85		12/8/2003	4/25/2017	0		0	0	0	0	0	0	0
451	FNMA POOL #755647 5 500	31403RP85		12/8/2003	4/25/2017	38		0	39	-1	0	0	0	-1
452	FNMA POOL #755647 5 500	31403RP85		12/8/2003	5/25/2017	0		0	0	0	0	0	0	0
453	FNMA POOL #755647 5 500	31403RP85		12/8/2003	5/25/2017	39		0	40	-1	0	0	0	-1
454	FNMA POOL #755647 5 500	31403RP85		12/8/2003	6/25/2017	0		0	0	0	0	0	0	0
455	FNMA POOL #755647 5 500	31403RP85		12/8/2003	6/25/2017	38		0	40	-2	0	0	0	-2
456	FNMA POOL #757866 5 500	31403T6B5		12/5/2003	7/25/2016	264		0	267	-3	0	0	0	-3
457	FNMA POOL #757866 5 500	31403T6B5		12/5/2003	8/25/2016	18		0	18	0	0	0	0	0
458	FNMA POOL #757866 5 500	31403T6B5		12/5/2003	9/25/2016	19		0	19	0	0	0	0	0
459	FNMA POOL #757866 5 500	31403T6B5		12/5/2003	10/25/2016	19		0	19	0	0	0	0	0
460	FNMA POOL #757866 5 500	31403T6B5		12/5/2003	11/25/2016	19		0	19	0	0	0	0	0
461	FNMA POOL #757866 5 500	31403T6B5		12/5/2003	12/25/2016	97		0	99	-2	0	0	0	-2
462	FNMA POOL #757866 5 500	31403T6B5		12/5/2003	1/25/2017	21		0	21	0	0	0	0	0
463	JPMORGAN CHASE & CO	46625H100		5/18/2015	3/16/2017	40,794		0	29,510	11,284	0	0	0	11,284
464	JABIL CIRCUIT INC COM	466313103		12/21/2015	7/12/2016	4,312		0	5,320	-1,008	0	0	0	-1,008
465	FNMA POOL #755647 5 500	31403RP85		12/8/2003	3/25/2017	0		0	0	0	0	0	0	0
466	LINCOLN NATL CORP IND	534187109		4/22/2013	3/2/2017	13,791		0	6,097	7,694	0	0	0	7,694
467	LINEAR TECHNOLOGY CORP	535678106		5/13/2016	7/12/2016	5,480		0	5,023	457	0	0	0	457
468	LINEAR TECHNOLOGY CORP	535678106		5/13/2016	9/13/2016	14,946		0	11,367	3,579	0	0	0	3,579
469	LINEAR TECHNOLOGY CORP	535678106		5/13/2016	3/10/2017	162,610		0	109,795	52,815	0	0	0	52,815
470	LOWES COS INC	548661107		11/4/2013	7/12/2016	5,748		0	3,428	2,320	0	0	0	2,320
471	MCDONALDS CORP	580135101		7/16/2014	5/1/2017	18,090		0	12,817	5,273	0	0	0	5,273
472	MCDONALDS CORP	580135101		7/16/2014	5/2/2017	22,280		0	15 699	6,581	0	0	0	6,581
473	MCDONALDS CORP	580135101		4/29/2014	7/21/2016	9,119		0	7,325	1,794	0	0	0	1,794
474	MCDONALDS CORP	580135101		10/12/2016	3/22/2017	14,705		0	13,057	1,648	0	0	0	1,648
475	MCDONALDS CORP	580135101		10/12/2016	4/27/2017	7,912		0	6,414	1,498	0	0	0	1,498
476	MCDONALDS CORP	580135101		10/25/2016	4/27/2017	14,693		0	11,776	2,917	0	0	0	2,917
477	MCDONALDS CORP	580135101		4/29/2014	5/1/2017	421		0	305	116	0	0	0	116
478	MCDONALDS CORP	580135101		10/25/2016	5/1/2017	4,067		0	3,284	783	0	0	0	783
479	MCDONALDS CORP	580135101		7/16/2014	6/7/2017	1,512		0	994	518	0	0	0	518
480	MCDONALDS CORP	580135101		12/6/2012	6/7/2017	17,085		0	9,959	7,126	0	0	0	7,126
481	MCDONALDS CORP	580135101		12/6/2012	6/12/2017	15,908		0	9,430	6,478	0	0	0	6,478
482	INTEL CORP	458140100		1/21/2015	7/12/2016	5,037		0	5,289	-252	0	0	0	-252
483	JPMORGAN CHASE & CO	46625H100		5/18/2015	7/12/2016	5,374		0	5,649	-275	0	0	0	-275

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

	Amount
Long Term CG Distributions	3,625
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
						4,916 369	0	7,769	3,982,198	941,940	0	0	0	941,940
484	MCKESSON CORP	58155Q103		11/5/2012	7/12/2016	5,831		0	2,794	3,037	0	0	0	3,037
485	MCKESSON CORP	58155Q103		11/20/2008	1/11/2017	5,817		0	1,264	4,553	0	0	0	4,553
486	FHLMC POOL #Q30470 4 000	3132QLQY2		4/13/2016	4/15/2017	468		0	501	-33	0	0	0	-33
487	FHLMC POOL #Q30470 4 000	3132QLQY2		4/13/2016	10/15/2016	505		0	540	-35	0	0	0	-35
488	FHLMC POOL #Q30470 4 000	3132QLQY2		4/13/2016	5/3/2017	24,407		0	24,773	-366	0	0	0	-366
489	FHLMC POOL #Q30470 4 000	3132QLQY2		4/13/2016	5/15/2017	38		0	41	-3	0	0	0	-3
490	FHLMC POOL #Q30470 4 000	3132QLQY2		4/13/2016	11/15/2016	860		0	919	-59	0	0	0	-59
491	FHLMC POOL #Q46549 4 000	3132WLH33		3/7/2017	4/15/2017	46		0	48	-2	0	0	0	-2
492	FHLMC POOL #Q30470 4 000	3132QLQY2		4/13/2016	12/15/2016	1,065		0	1,139	-74	0	0	0	-74
493	FHLMC POOL #Q46549 4 000	3132WLH33		3/7/2017	5/15/2017	46		0	48	-2	0	0	0	-2
494	FHLMC POOL #Q30470 4 000	3132QLQY2		4/13/2016	9/15/2016	724		0	774	-50	0	0	0	-50
495	FHLMC POOL #Q30470 4 000	3132QLQY2		4/13/2016	1/15/2017	230		0	246	-16	0	0	0	-16
496	FHLMC POOL #Q30470 4 000	3132QLQY2		4/13/2016	2/15/2017	38		0	41	-3	0	0	0	-3
497	FHLMC POOL #Q30470 4 000	3132QLQY2		4/13/2016	3/15/2017	39		0	42	-3	0	0	0	-3
498	FNMA POOL #848355 5 000	31408DQG2		12/21/2005	6/25/2017	126		0	125	1	0	0	0	1
499	FNMA POOL #881437 6 000	31409XHN2		4/17/2008	7/25/2016	1		0	1	0	0	0	0	0
500	FNMA POOL #881437 6 000	31409XHN2		4/17/2008	8/25/2016	4		0	4	0	0	0	0	0
501	FNMA POOL #881437 6 000	31409XHN2		4/17/2008	9/25/2016	1		0	1	0	0	0	0	0
502	FNMA POOL #881437 6 000	31409XHN2		4/17/2008	10/25/2016	1		0	1	0	0	0	0	0
503	FNMA POOL #881437 6 000	31409XHN2		4/17/2008	11/25/2016	1		0	1	0	0	0	0	0
504	FNMA POOL #881437 6 000	31409XHN2		4/17/2008	12/25/2016	1		0	1	0	0	0	0	0
505	FNMA POOL #881437 6 000	31409XHN2		4/17/2008	1/25/2017	1		0	1	0	0	0	0	0
506	FNMA POOL #881437 6 000	31409XHN2		4/17/2008	2/25/2017	1		0	1	0	0	0	0	0
507	FNMA POOL #881437 6 000	31409XHN2		4/17/2008	3/25/2017	1		0	1	0	0	0	0	0
508	FNMA POOL #881437 6 000	31409XHN2		4/17/2008	4/25/2017	1		0	1	0	0	0	0	0
509	FNMA POOL #881437 6 000	31409XHN2		4/17/2008	5/25/2017	1		0	1	0	0	0	0	0
510	ORBITAL ATK INC	68557N103		12/21/2015	7/12/2016	5,046		0	5,273	-227	0	0	0	-227
511	ORBITAL ATK INC	68557N103		12/21/2015	9/13/2016	107,246		0	127,703	-20,457	0	0	0	-20,457
512	PPL CORPORATION	69351T106		2/20/2013	7/21/2016	6,428		0	4,946	1,482	0	0	0	1,482
513	PEPSICO INC	713448108		11/6/2012	7/21/2016	2,929		0	1,869	1,060	0	0	0	1,060
514	PHILIP MORRIS INTERNATIO	718172109		1/6/2014	7/21/2016	10,834		0	9,342	1,492	0	0	0	1,492
515	PHILIP MORRIS INTERNATIO	718172109		6/24/2015	7/21/2016	689		0	570	119	0	0	0	119
516	MCKESSON CORP	58155Q103		2/28/2005	1/11/2017	38,451		0	10,116	28,335	0	0	0	28,335
517	MCKESSON CORP	58155Q103		4/1/2011	1/11/2017	14,898		0	8,338	6,560	0	0	0	6,560
518	PHILIP MORRIS INTERNATIO	718172109		11/16/2016	4/6/2017	23,639		0	18,414	5,225	0	0	0	5,225
519	PHILIP MORRIS INTERNATIO	718172109		11/16/2016	6/12/2017	2,499		0	1,841	658	0	0	0	658
520	FNMA POOL #844809 5 000	31407YR68		6/22/2006	1/25/2017	100		0	99	1	0	0	0	1
521	FNMA POOL #844809 5 000	31407YR68		6/22/2006	2/25/2017	91		0	91	0	0	0	0	0
522	FNMA POOL #844809 5 000	31407YR68		6/22/2006	3/25/2017	87		0	86	1	0	0	0	1
523	FNMA POOL #844809 5 000	31407YR68		6/22/2006	4/25/2017	75		0	74	1	0	0	0	1
524	FNMA POOL #844809 5 000	31407YR68		6/22/2006	5/25/2017	83		0	82	1	0	0	0	1
525	FNMA POOL #844809 5 000	31407YR68		6/22/2006	6/25/2017	68		0	68	0	0	0	0	0
526	FNMA POOL #848355 5 000	31408DQG2		12/21/2005	7/25/2016	149		0	147	2	0	0	0	2
527	FNMA POOL #722126 5 000	31401YHB4		3/23/2004	8/25/2016	3		0	3	0	0	0	0	0
528	FHLMC POOL #A14186 5 500	31296NUK1		3/10/2004	10/15/2016	63		0	65	-2	0	0	0	-2
529	FNMA POOL #720307 4 500	31401WGQ6		6/9/2003	12/25/2016	81		0	83	-2	0	0	0	-2
530	FNMA POOL #720307 4 500	31401WGQ6		6/9/2003	1/25/2017	61		0	62	-1	0	0	0	-1
531	FNMA POOL #720307 4 500	31401WGQ6		6/9/2003	2/25/2017	77		0	79	-2	0	0	0	-2
532	FNMA POOL #720307 4 500	31401WGQ6		6/9/2003	3/25/2017	55		0	56	-1	0	0	0	-1
533	FNMA POOL #720307 4 500	31401WGQ6		6/9/2003	4/25/2017	65		0	66	-1	0	0	0	-1
534	FNMA POOL #722126 5 000	31401YHB4		6/16/2003	8/25/2016	10		0	10	0	0	0	0	0
535	FNMA POOL #720307 4 500	31401WGQ6		6/9/2003	5/25/2017	52		0	53	-1	0	0	0	-1
536	FNMA POOL #720307 4 500	31401WGQ6		6/9/2003	6/25/2017	69		0	71	-2	0	0	0	-2
537	FNMA POOL #722126 5 000	31401YHB4		3/23/2004	7/25/2016	102		0	103	-1	0	0	0	-1
538	FNMA POOL #722126 5 000	31401YHB4		6/16/2003	7/25/2016	307		0	314	-7	0	0	0	-7
539	FNMA POOL #722126 5 000	31401YHB4		3/23/2004	9/25/2016	67		0	68	-1	0	0	0	-1
540	FNMA POOL #722126 5 000	31401YHB4		6/16/2003	9/25/2016	201		0	206	-5	0	0	0	-5
541	FED HOME LN BK 4 750%	3133XHZK1		5/7/2010	12/16/2016	15,000		0	16,180	-1,180	0	0	0	-1,180
542	FED HOME LN BK 4 750%	3133XHZK1		6/18/2007	12/16/2016	35,000		0	34 377	623	0	0	0	623
543	FED HOME LN BK 4 750%	3133XHZK1		12/29/2010	12/16/2016	35,000		0	38,155	-3,155	0	0	0	-3,155
544	FED NATL MTG ASSN 2 625	3135G0ZR7		11/28/2014	3/7/2017	15,090		0	15,167	-77	0	0	0	-77
545	FNMA POOL #545064 6 500	31385HQR6		1/13/2004	7/25/2016	36		0	38	-2	0	0	0	-2
546	FNMA POOL #545064 6 500	31385HQR6		1/13/2004	8/25/2016	22		0	23	-1	0	0	0	-1
547	FNMA POOL #545064 6 500	31385HQR6		1/13/2004	9/25/2016	21		0	22	-1	0	0	0	-1
548	MCKESSON CORP	58155Q103		2/6/2012	1/11/2017	31,215		0	17,994	13,221	0	0	0	13,221
549	MCKESSON CORP	58155Q103		11/5/2012	1/11/2017	12,202		0	8,009	4,193	0	0	0	4,193
550	MERCK & CO INC NEW	58933Y105		10/8/2014	7/12/2016	5,093		0	5,067	26	0	0	0	26
551	MERCK & CO INC NEW	58933Y105		4/14/2016	7/21/2016	10,924		0	10,428	496	0	0	0	496
552	MERCK & CO INC NEW	58933Y105		4/14/2016	10/12/2016	16,828		0	15,250	1,578	0	0	0	1,578

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

	Amount
Long Term CG Distributions	3,625
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
						4,916,369	0	7,769	3,982,198	941,940	0	0	0	941,940
553	FHLMC POOL #Q46549 4 00	3132WLH33		3/7/2017	6/15/2017	8,586		0	8,991	-405	0	0	0	-405
554	MERCK & CO INC NEW	58933Y105		2/20/2013	10/12/2016	3,960		0	2,727	1,233	0	0	0	1,233
555	MERCK & CO INC NEW	58933Y105		3/14/2011	11/16/2016	11,159		0	5,770	5,389	0	0	0	5,389
556	MERCK & CO INC NEW	58933Y105		2/20/2013	11/16/2016	22,318		0	15,172	7,146	0	0	0	7,146
557	MERCK & CO INC NEW	58933Y105		5/31/2005	11/16/2016	7,899		0	4,083	3,816	0	0	0	3,816
558	MICROSOFT CORP	594918104		8/26/1997	7/12/2016	5,390		0	1,724	3,666	0	0	0	3,666
559	MICROSOFT CORP	594918104		8/26/1997	3/16/2017	11,909		0	3,126	8,783	0	0	0	8,783
560	NATIONAL GRID PLC ADR	636274300		6/24/2015	7/21/2016	11,808		0	10,891	917	0	0	0	917
561	NATIONAL GRID PLC-SP ADR	636274409		6/24/2015	6/2/2017	39		0	43	-4	0	0	0	-4
562	NETAPP INC	64110D104		1/11/2017	3/16/2017	14,872		0	12,531	2,341	0	0	0	2,341
563	NORTHROP GRUMMAN COR	666807102		1/22/2014	7/12/2016	5,319		0	2,888	2,431	0	0	0	2,431
564	FNMA POOL #722126 5 000	31401YHB4		3/23/2004	10/25/2016	3		0	3	0	0	0	0	0
565	FNMA POOL #722126 5 000	31401YHB4		6/16/2003	10/25/2016	9		0	9	0	0	0	0	0
566	FNMA POOL #722126 5 000	31401YHB4		3/23/2004	11/25/2016	3		0	3	0	0	0	0	0
567	FNMA POOL #722126 5 000	31401YHB4		6/16/2003	11/25/2016	9		0	9	0	0	0	0	0
568	FNMA POOL #722126 5 000	31401YHB4		3/23/2004	12/25/2016	39		0	40	-1	0	0	0	-1
569	FNMA POOL #722126 5 000	31401YHB4		6/16/2003	12/25/2016	118		0	121	-3	0	0	0	-3
570	FNMA POOL #722126 5 000	31401YHB4		3/23/2004	1/25/2017	3		0	3	0	0	0	0	0
571	FNMA POOL #722126 5 000	31401YHB4		6/16/2003	1/25/2017	9		0	9	0	0	0	0	0
572	FNMA POOL #722126 5 000	31401YHB4		3/23/2004	2/25/2017	3		0	3	0	0	0	0	0
573	FNMA POOL #848355 5 000	31408DQG2		12/21/2005	8/25/2016	211		0	209	2	0	0	0	2
574	FNMA POOL #848355 5 000	31408DQG2		12/21/2005	9/25/2016	119		0	117	2	0	0	0	2
575	FNMA POOL #848355 5 000	31408DQG2		12/21/2005	10/25/2016	18		0	18	0	0	0	0	0
576	FNMA POOL #848355 5 000	31408DQG2		12/21/2005	11/25/2016	17		0	16	1	0	0	0	1
577	FNMA POOL #848355 5 000	31408DQG2		12/21/2005	12/25/2016	18		0	18	0	0	0	0	0
578	FNMA POOL #848355 5 000	31408DQG2		12/21/2005	1/25/2017	219		0	218	1	0	0	0	1
579	FNMA POOL #848355 5 000	31408DQG2		12/21/2005	2/25/2017	18		0	18	0	0	0	0	0
580	FNMA POOL #848355 5 000	31408DQG2		12/21/2005	3/25/2017	317		0	315	2	0	0	0	2
581	FNMA POOL #848355 5 000	31408DQG2		12/21/2005	4/25/2017	30		0	29	1	0	0	0	1
582	FNMA POOL #848355 5 000	31408DQG2		12/21/2005	5/25/2017	16		0	16	0	0	0	0	0
583	FHLMC POOL #Q09258 3 00	3132GUTP9		1/4/2013	11/15/2016	1,646		0	1,711	-65	0	0	0	-65
584	FHLMC POOL #Q07479 3 50	3132GSUC1		5/10/2012	6/15/2017	214		0	223	-9	0	0	0	-9
585	FHLMC POOL #Q09258 3 00	3132GUTP9		1/4/2013	12/15/2016	170		0	176	-6	0	0	0	-6
586	FHLMC POOL #Q09258 3 00	3132GUTP9		1/4/2013	1/15/2017	394		0	409	-15	0	0	0	-15
587	FHLMC POOL #Q09258 3 00	3132GUTP9		1/4/2013	2/15/2017	772		0	803	-31	0	0	0	-31
588	FHLMC POOL #Q09258 3 00	3132GUTP9		1/4/2013	3/15/2017	407		0	423	-16	0	0	0	-16
589	FHLMC POOL #Q09258 3 00	3132GUTP9		1/4/2013	7/15/2016	1,810		0	1,882	-72	0	0	0	-72
590	FHLMC POOL #Q09258 3 00	3132GUTP9		1/4/2013	4/15/2017	423		0	440	-17	0	0	0	-17
591	FHLMC POOL #Q09258 3 00	3132GUTP9		1/4/2013	8/15/2016	967		0	1,005	-38	0	0	0	-38
592	FHLMC POOL #Q09258 3 00	3132GUTP9		1/4/2013	5/15/2017	165		0	171	-6	0	0	0	-6
593	FHLMC POOL #Q09258 3 00	3132GUTP9		1/4/2013	6/15/2017	536		0	557	-21	0	0	0	-21
594	FHLMC POOL #Q09258 3 00	3132GUTP9		1/4/2013	9/15/2016	1,279		0	1,330	-51	0	0	0	-51
595	FHLMC POOL #Q09258 3 00	3132GUTP9		1/4/2013	10/15/2016	1,487		0	1,545	-58	0	0	0	-58
596	FHLMC POOL #Q30470 4 00	3132QLQY2		4/13/2016	7/15/2016	908		0	970	-62	0	0	0	-62
597	FHLMC POOL #Q30470 4 00	3132QLQY2		4/13/2016	8/15/2016	332		0	355	-23	0	0	0	-23
598	FNMA POOL #881437 6 000	31409XHN2		4/17/2008	6/25/2017	1		0	1	0	0	0	0	0
599	FNMA POOL #BC0912 3 000	3140EVAN7		2/28/2017	4/25/2017	317		0	327	-10	0	0	0	-10
600	FNMA POOL #BC0912 3 000	3140EVAN7		2/28/2017	5/25/2017	772		0	795	-23	0	0	0	-23
601	FNMA POOL #BC0912 3 000	3140EVAN7		2/28/2017	6/25/2017	303		0	312	-9	0	0	0	-9
602	FNMA POOL #BC9251 3 000	3140F5H55		6/28/2016	8/25/2016	100		0	103	-3	0	0	0	-3
603	FNMA POOL #BC9251 3 000	3140F5H55		6/28/2016	9/25/2016	101		0	105	-4	0	0	0	-4
604	FNMA POOL #962062 5 000	31414CJF6		6/13/2011	8/25/2016	58		0	62	-4	0	0	0	-4
605	FNMA POOL #962062 5 000	31414CJF6		6/13/2011	9/25/2016	62		0	67	-5	0	0	0	-5
606	FNMA POOL #962062 5 000	31414CJF6		6/13/2011	10/25/2016	418		0	448	-30	0	0	0	-30
607	FNMA POOL #962062 5 000	31414CJF6		6/13/2011	11/25/2016	406		0	436	-30	0	0	0	-30
608	FNMA POOL #962062 5 000	31414CJF6		6/13/2011	12/25/2016	53		0	57	-4	0	0	0	-4
609	FNMA POOL #962062 5 000	31414CJF6		6/13/2011	1/25/2017	59		0	63	-4	0	0	0	-4
610	FNMA POOL #962062 5 000	31414CJF6		6/13/2011	2/25/2017	439		0	471	-32	0	0	0	-32
611	FNMA POOL #962062 5 000	31414CJF6		6/13/2011	3/25/2017	69		0	74	-5	0	0	0	-5
612	FNMA POOL #962062 5 000	31414CJF6		6/13/2011	4/25/2017	43		0	46	-3	0	0	0	-3
613	FNMA POOL #962062 5 000	31414CJF6		6/13/2011	5/25/2017	67		0	72	-5	0	0	0	-5
614	FNMA POOL #962062 5 000	31414CJF6		6/13/2011	6/25/2017	380		0	408	-28	0	0	0	-28
615	FNMA POOL #AB1501 4 000	31416WU34		9/20/2010	7/25/2016	231		0	236	-5	0	0	0	-5
616	FNMA POOL #AB1501 4 000	31416WU34		9/20/2010	11/25/2016	235		0	241	-6	0	0	0	-6
617	FNMA POOL #AB1501 4 000	31416WU34		9/20/2010	12/25/2016	202		0	207	-5	0	0	0	-5
618	FNMA POOL #AB1501 4 000	31416WU34		9/20/2010	8/25/2016	202		0	207	-5	0	0	0	-5
619	FNMA POOL #AB1501 4 000	31416WU34		9/20/2010	9/25/2016	427		0	438	-11	0	0	0	-11
620	FNMA POOL #AB1501 4 000	31416WU34		9/20/2010	10/25/2016	248		0	254	-6	0	0	0	-6
621	FNMA POOL #AB1501 4 000	31416WU34		9/20/2010	1/25/2017	240		0	246	-6	0	0	0	-6

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

	Amount
Long Term CG Distributions	3,625
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
						4,916 369	0	7,769	3,982,198	941,940	0	0	0	941,940
622	FNMA POOL #AB1501 4 000	31416WU34		9/20/2010	2/25/2017	126		0	129	-3	0	0	0	-3
623	FNMA POOL #AB1501 4 000	31416WU34		9/20/2010	3/25/2017	81		0	83	-2	0	0	0	-2
624	FNMA POOL #AB1501 4 000	31416WU34		9/20/2010	4/25/2017	129		0	132	-3	0	0	0	-3
625	FNMA POOL #AB1501 4 000	31416WU34		9/20/2010	5/25/2017	73		0	74	-1	0	0	0	-1
626	FNMA POOL #AB1501 4 000	31416WU34		9/20/2010	6/25/2017	139		0	143	-4	0	0	0	-4
627	FNMA POOL #AB6632 3 500	31417DLN1		12/24/2012	7/25/2016	496		0	528	-32	0	0	0	-32
628	FNMA POOL #AB6632 3 500	31417DLN1		12/24/2012	8/25/2016	451		0	480	-29	0	0	0	-29
629	FNMA POOL #AB6632 3 500	31417DLN1		12/24/2012	9/25/2016	879		0	936	-57	0	0	0	-57
630	FNMA POOL #AB6632 3 500	31417DLN1		12/24/2012	10/25/2016	479		0	510	-31	0	0	0	-31
631	FNMA POOL #AB6632 3 500	31417DLN1		12/24/2012	11/25/2016	452		0	481	-29	0	0	0	-29
632	FNMA POOL #AB6632 3 500	31417DLN1		12/24/2012	1/25/2017	489		0	520	-31	0	0	0	-31
633	FNMA POOL #AB6632 3 500	31417DLN1		12/24/2012	2/25/2017	309		0	329	-20	0	0	0	-20
634	FNMA POOL #AB6632 3 500	31417DLN1		12/24/2012	3/25/2017	59		0	62	-3	0	0	0	-3
635	FNMA POOL #AB6632 3 500	31417DLN1		12/24/2012	4/25/2017	198		0	211	-13	0	0	0	-13
636	FNMA POOL #AB6632 3 500	31417DLN1		12/24/2012	5/25/2017	99		0	105	-6	0	0	0	-6
637	FNMA POOL #AB6632 3 500	31417DLN1		12/24/2012	6/25/2017	500		0	532	-32	0	0	0	-32
638	PHILIP MORRIS INTERNATIO	718172109		6/24/2015	6/12/2017	15,353		0	10,511	4,842	0	0	0	4,842
639	PINNACLE FOODS INC	72348P104		12/12/2014	7/12/2016	5,743		0	4,204	1,539	0	0	0	1,539
640	PINNACLE FOODS INC	72348P104		12/12/2014	9/13/2016	20,042		0	13,896	6,146	0	0	0	6,146
641	PINNACLE FOODS INC	72348P104		12/12/2014	3/16/2017	528		0	313	215	0	0	0	215
642	PROCTER & GAMBLE CO	742718109		7/4/2014	7/21/2016	1,530		0	1,484	46	0	0	0	46
643	PROCTER & GAMBLE CO	742718109		7/9/2014	7/21/2016	42,594		0	40,963	1,631	0	0	0	1,631
644	PROCTER & GAMBLE CO	742718109		7/9/2014	2/10/2017	14,857		0	13,736	1,121	0	0	0	1,121
645	PROCTER & GAMBLE CO	742718109		7/16/2014	2/10/2017	27,945		0	25 641	2,304	0	0	0	2,304
646	PROCTER & GAMBLE CO	742718109		6/24/2015	2/10/2017	1,326		0	1,197	129	0	0	0	129
647	PROCTER & GAMBLE CO	742718109		6/24/2015	4/6/2017	22,539		0	20,102	2,437	0	0	0	2,437
648	PROCTER & GAMBLE CO 5 5	742718DF3		12/6/2007	10/28/2016	25,142		0	17,770	7,372	0	0	0	7,372
649	PRUDENTIAL FINL INC	744320102		8/13/2015	7/12/2016	4,627		0	5,628	-1,001	0	0	0	-1,001
650	PRUDENTIAL FINL INC	744320102		8/13/2015	3/16/2017	22,214		0	17,777	4,437	0	0	0	4,437
651	REALTY INCOME CORP COM	756109104		7/5/2013	7/21/2016	4,589		0	2,681	1,908	0	0	0	1,908
652	REALTY INCOME CORP COM	756109104		7/5/2013	8/2/2016	23,948		0	13,814	10,134	0	0	0	10,134
653	REYNOLDS AMERICAN INC	761713106		11/6/2012	7/13/2016	47,866		0	19,112	28,754	0	0	0	28,754
654	REYNOLDS AMERICAN INC	761713106		11/6/2012	7/21/2016	7,905		0	3,196	4,709	0	0	0	4,709
655	REYNOLDS AMERICAN INC	761713106		11/6/2012	10/21/2016	140 240		0	53,972	86,268	0	0	0	86,268
656	FNMA POOL #AB6632 3 500	31417DLN1		12/24/2012	12/25/2016	636		0	677	-41	0	0	0	-41
657	SPIRIT AEROSYTSEMS HOLD	848574109		10/8/2014	3/16/2017	8,507		0	5,364	3,143	0	0	0	3,143
658	SPIRIT AEROSYTSEMS HOLD	848574109		10/8/2014	6/5/2017	140,617		0	91,599	49,018	0	0	0	49,018
659	SUNTRUST BANKS INC	867914103		11/3/2015	7/12/2016	5,485		0	5,420	65	0	0	0	65
660	SUNTRUST BANKS INC	867914103		11/3/2015	3/2/2017	37,787		0	26,551	11,236	0	0	0	11,236
661	SYSCO CORP	871829107		6/14/2016	7/12/2016	5,248		0	4,947	301	0	0	0	301
662	TARGET CORP	87612E106		7/9/2015	7/12/2016	4,827		0	5,493	-666	0	0	0	-666
663	TARGET CORP	87612E106		7/9/2015	9/13/2016	109,255		0	131,834	-22,579	0	0	0	-22,579
664	UNILEVER PLC - ADR	904767704		4/29/2014	7/21/2016	6,852		0	6,577	275	0	0	0	275
665	UNILEVER PLC - ADR	904767704		4/29/2014	10/12/2016	33,716		0	33,196	520	0	0	0	520
666	REYNOLDS AMERICAN INC	761713106		10/12/2016	10/21/2016	47,977		0	41,321	6,656	0	0	0	6,656
667	SANOFI-ADR	80105N105		1/7/2015	6/7/2017	18,018		0	16,298	1,720	0	0	0	1,720
668	SANOFI-ADR	80105N105		1/7/2015	6/12/2017	18,070		0	16,828	1,242	0	0	0	1,242
669	SOUTHERN CO	842587107		11/6/2012	7/21/2016	9,154		0	7,547	1,607	0	0	0	1,607
670	SOUTHERN CO	842587107		11/6/2012	4/6/2017	23,316		0	20,522	2,794	0	0	0	2,794
671	SOUTHERN CO	842587107		11/6/2012	4/11/2017	44,415		0	39,632	4,783	0	0	0	4,783
672	SOUTHWEST AIRLINES CO	844741108		2/5/2014	7/12/2016	5,162		0	2,510	2,652	0	0	0	2,652
673	SOUTHWEST AIRLINES CO	844741108		2/5/2014	12/13/2016	146,315		0	60,249	86,066	0	0	0	86,066
674	SPIRIT AEROSYTSEMS HOLD	848574109		10/8/2014	7/12/2016	4,686		0	4,032	654	0	0	0	654
675	FNMA POOL #630420 6 000	31389NK95		11/21/2003	1/25/2017	12		0	12	0	0	0	0	0
676	FNMA POOL #630420 6 000	31389NK95		11/21/2003	2/25/2017	12		0	13	-1	0	0	0	-1
677	FNMA POOL #630420 6 000	31389NK95		11/21/2003	3/25/2017	12		0	13	-1	0	0	0	-1
678	FNMA POOL #630420 6 000	31389NK95		11/21/2003	4/25/2017	12		0	13	-1	0	0	0	-1
679	FNMA POOL #630420 6 000	31389NK95		11/21/2003	5/25/2017	13		0	13	0	0	0	0	0
680	FNMA POOL #630420 6 000	31389NK95		11/21/2003	6/25/2017	13		0	13	0	0	0	0	0
681	FNMA POOL #AU4159 2 500	3138X3TR3		2/25/2014	7/25/2016	1,060		0	1,063	-3	0	0	0	-3
682	FNMA POOL #AU4159 2 500	3138X3TR3		2/25/2014	8/25/2016	445		0	446	-1	0	0	0	-1
683	FNMA POOL #AU4159 2 500	3138X3TR3		2/25/2014	9/25/2016	2,116		0	2,121	-5	0	0	0	-5
684	FNMA POOL #630420 6 000	31389NK95		11/21/2003	12/25/2016	12		0	12	0	0	0	0	0
685	FNMA POOL #AU4159 2 500	3138X3TR3		2/25/2014	11/25/2016	213		0	213	0	0	0	0	0
686	FNMA POOL #AU4159 2 500	3138X3TR3		2/25/2014	12/25/2016	214		0	215	-1	0	0	0	-1
687	FNMA POOL #AU4159 2 500	3138X3TR3		2/25/2014	1/25/2017	215		0	216	-1	0	0	0	-1
688	FNMA POOL #AU4159 2 500	3138X3TR3		2/25/2014	2/25/2017	214		0	214	0	0	0	0	0
689	FNMA POOL #AU4159 2 500	3138X3TR3		2/25/2014	3/25/2017	216		0	216	0	0	0	0	0
690	FNMA POOL #AU4159 2 500	3138X3TR3		2/25/2014	4/25/2017	236		0	236	0	0	0	0	0

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

	Amount
Long Term CG Distributions	3,625
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
						4,916,369	0	7,769	3,982,198	941,940	0	0	0	941,940
691	FNMA POOL #AU4159 2 500	3138X3TR3		2/25/2014	5/25/2017	208		0	209	-1	0	0	0	-1
692	FNMA POOL #AU4159 2 500	3138X3TR3		2/25/2014	6/25/2017	1,436		0	1,439	-3	0	0	0	-3
693	FNMA POOL #720307 4 500	31401WGQ6		6/9/2003	7/25/2016	64		0	66	-2	0	0	0	-2
694	FNMA POOL #720307 4 500	31401WGQ6		6/9/2003	8/25/2016	79		0	81	-2	0	0	0	-2
695	FNMA POOL #AU4159 2 500	3138X3TR3		2/25/2014	10/25/2016	1,812		0	1,817	-5	0	0	0	-5
696	FNMA POOL #545064 6 500	31385HQR6		1/13/2004	10/25/2016	62		0	65	-3	0	0	0	-3
697	FNMA POOL #545064 6 500	31385HQR6		1/13/2004	11/25/2016	44		0	46	-2	0	0	0	-2
698	FNMA POOL #545064 6 500	31385HQR6		1/13/2004	12/25/2016	61		0	64	-3	0	0	0	-3
699	FNMA POOL #545064 6 500	31385HQR6		1/13/2004	1/25/2017	36		0	38	-2	0	0	0	-2
700	FNMA POOL #545064 6 500	31385HQR6		1/13/2004	2/25/2017	18		0	19	-1	0	0	0	-1
701	UNILEVER PLC - ADR	904767704		11/3/2014	10/12/2016	7,043		0	6,157	886	0	0	0	886
702	UNILEVER PLC - ADR	904767704		11/7/2012	2/17/2017	44,792		0	35,704	9,088	0	0	0	9,088
703	FNMA POOL #545064 6 500	31385HQR6		1/13/2004	3/25/2017	108		0	114	-6	0	0	0	-6
704	FNMA POOL #545064 6 500	31385HQR6		1/13/2004	6/25/2017	50		0	52	-2	0	0	0	-2
705	FNMA POOL #545064 6 500	31385HQR6		1/13/2004	4/25/2017	16		0	17	-1	0	0	0	-1
706	FNMA POOL #545064 6 500	31385HQR6		1/13/2004	5/25/2017	55		0	57	-2	0	0	0	-2
707	FNMA POOL #630420 6 000	31389NK95		11/21/2003	7/25/2016	12		0	12	0	0	0	0	0
708	FNMA POOL #630420 6 000	31389NK95		11/21/2003	8/25/2016	12		0	12	0	0	0	0	0
709	FNMA POOL #630420 6 000	31389NK95		11/21/2003	9/25/2016	12		0	12	0	0	0	0	0
710	FNMA POOL #630420 6 000	31389NK95		11/21/2003	10/25/2016	12		0	12	0	0	0	0	0
711	FNMA POOL #630420 6 000	31389NK95		11/21/2003	11/25/2016	12		0	12	0	0	0	0	0
712	FNMA POOL #727496 4 500	31402FGD1		6/20/2003	9/25/2016	120		0	123	-3	0	0	0	-3
713	FNMA POOL #727496 4 500	31402FGD1		6/20/2003	10/25/2016	364		0	371	-7	0	0	0	-7
714	FNMA POOL #727496 4 500	31402FGD1		6/20/2003	11/25/2016	260		0	265	-5	0	0	0	-5
715	FNMA POOL #727496 4 500	31402FGD1		6/20/2003	12/25/2016	93		0	95	-2	0	0	0	-2
716	FNMA POOL #727496 4 500	31402FGD1		6/20/2003	1/25/2017	94		0	96	-2	0	0	0	-2
717	FNMA POOL #727496 4 500	31402FGD1		6/20/2003	2/25/2017	94		0	96	-2	0	0	0	-2
718	FNMA POOL #727496 4 500	31402FGD1		6/20/2003	3/25/2017	95		0	97	-2	0	0	0	-2
719	FNMA POOL #727496 4 500	31402FGD1		6/20/2003	4/25/2017	95		0	97	-2	0	0	0	-2
720	FNMA POOL #727496 4 500	31402FGD1		6/20/2003	5/25/2017	95		0	97	-2	0	0	0	-2
721	FNMA POOL #727496 4 500	31402FGD1		6/20/2003	6/25/2017	96		0	98	-2	0	0	0	-2
722	FNMA POOL #731742 5 000	31402K5B6		8/11/2003	7/25/2016	14		0	14	0	0	0	0	0
723	FNMA POOL #731742 5 000	31402K5B6		8/11/2003	8/25/2016	14		0	14	0	0	0	0	0
724	FNMA POOL #731742 5 000	31402K5B6		8/11/2003	9/25/2016	14		0	14	0	0	0	0	0
725	FNMA POOL #731742 5 000	31402K5B6		8/11/2003	10/25/2016	247		0	244	3	0	0	0	3
726	FNMA POOL #731742 5 000	31402K5B6		8/11/2003	11/25/2016	14		0	14	0	0	0	0	0
727	FNMA POOL #731742 5 000	31402K5B6		8/11/2003	12/25/2016	14		0	14	0	0	0	0	0
728	FNMA POOL #731742 5 000	31402K5B6		8/11/2003	1/25/2017	237		0	234	3	0	0	0	3
729	FNMA POOL #731742 5 000	31402K5B6		8/11/2003	2/25/2017	13		0	13	0	0	0	0	0
730	FNMA POOL #731742 5 000	31402K5B6		8/11/2003	3/25/2017	198		0	196	2	0	0	0	2
731	FNMA POOL #731742 5 000	31402K5B6		8/11/2003	4/25/2017	12		0	12	0	0	0	0	0
732	FNMA POOL #731742 5 000	31402K5B6		8/11/2003	5/25/2017	12		0	12	0	0	0	0	0
733	FNMA POOL #731742 5 000	31402K5B6		8/11/2003	6/25/2017	13		0	12	1	0	0	0	1
734	FNMA POOL #755647 5 500	31403RP85		12/8/2003	7/25/2016	0		0	0	0	0	0	0	0
735	FNMA POOL #755647 5 500	31403RP85		12/8/2003	7/25/2016	43		0	44	-1	0	0	0	-1
736	FNMA POOL #755647 5 500	31403RP85		12/8/2003	8/25/2016	0		0	0	0	0	0	0	0
737	FNMA POOL #755647 5 500	31403RP85		12/8/2003	8/25/2016	42		0	44	-2	0	0	0	-2
738	FNMA POOL #755647 5 500	31403RP85		12/8/2003	9/25/2016	0		0	0	0	0	0	0	0
739	FNMA POOL #755647 5 500	31403RP85		12/8/2003	9/25/2016	42		0	44	-2	0	0	0	-2
740	FNMA POOL #755647 5 500	31403RP85		12/8/2003	10/25/2016	0		0	0	0	0	0	0	0
741	FNMA POOL #755647 5 500	31403RP85		12/8/2003	10/25/2016	43		0	44	-1	0	0	0	-1
742	FNMA POOL #755647 5 500	31403RP85		12/8/2003	11/25/2016	0		0	0	0	0	0	0	0
743	FNMA POOL #755647 5 500	31403RP85		12/8/2003	11/25/2016	43		0	44	-1	0	0	0	-1
744	FNMA POOL #755647 5 500	31403RP85		12/8/2003	12/25/2016	0		0	0	0	0	0	0	0
745	FNMA POOL #755647 5 500	31403RP85		12/8/2003	12/25/2016	43		0	45	-2	0	0	0	-2
746	FNMA POOL #825743 4 500	31407BLY3		11/10/2010	3/25/2017	34		0	36	-2	0	0	0	-2
747	FNMA POOL #825743 4 500	31407BLY3		11/10/2010	4/25/2017	35		0	36	-1	0	0	0	-1
748	FNMA POOL #825743 4 500	31407BLY3		11/10/2010	5/25/2017	35		0	37	-2	0	0	0	-2
749	FNMA POOL #825743 4 500	31407BLY3		11/10/2010	6/25/2017	35		0	37	-2	0	0	0	-2
750	FNMA POOL #842121 6 000	31407VSJ5		11/14/2005	7/25/2016	21		0	21	0	0	0	0	0
751	FNMA POOL #842121 6 000	31407VSJ5		11/14/2005	8/25/2016	18		0	18	0	0	0	0	0
752	FNMA POOL #842121 6 000	31407VSJ5		11/14/2005	9/25/2016	295		0	296	-1	0	0	0	-1
753	FNMA POOL #842121 6 000	31407VSJ5		11/14/2005	10/25/2016	14		0	14	0	0	0	0	0
754	FNMA POOL #842121 6 000	31407VSJ5		11/14/2005	11/25/2016	14		0	14	0	0	0	0	0
755	FNMA POOL #842121 6 000	31407VSJ5		11/14/2005	12/25/2016	15		0	15	0	0	0	0	0
756	FNMA POOL #842121 6 000	31407VSJ5		11/14/2005	1/25/2017	16		0	16	0	0	0	0	0
757	FNMA POOL #842121 6 000	31407VSJ5		11/14/2005	2/25/2017	14		0	14	0	0	0	0	0
758	FNMA POOL #842121 6 000	31407VSJ5		11/14/2005	3/25/2017	14		0	14	0	0	0	0	0
759	FNMA POOL #842121 6 000	31407VSJ5		11/14/2005	4/25/2017	14		0	14	0	0	0	0	0

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

	Amount
Long Term CG Distributions	3,625
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
						4,916 369	0	7,769	3,982,198	941,940	0	0	0	941,940
760	FNMA POOL #842121 6 000	31407VSJ5		11/14/2005	5/25/2017	14		0	14	0	0	0	0	0
761	FNMA POOL #842121 6 000	31407VSJ5		11/14/2005	6/25/2017	2,340		0	2,350	-10	0	0	0	-10
762	FNMA POOL #844809 5 000	31407YR68		6/22/2006	7/25/2016	92		0	91	1	0	0	0	1
763	FNMA POOL #727496 4 500	31402FGD1		6/20/2003	8/25/2016	120		0	122	-2	0	0	0	-2
764	FNMA POOL #757866 5 500	31403T6B5		12/5/2003	2/25/2017	19		0	19	0	0	0	0	0
765	FNMA POOL #757866 5 500	31403T6B5		12/5/2003	3/25/2017	242		0	245	-3	0	0	0	-3
766	FNMA POOL #757866 5 500	31403T6B5		12/5/2003	4/25/2017	290		0	294	-4	0	0	0	-4
767	FNMA POOL #757866 5 500	31403T6B5		12/5/2003	5/25/2017	18		0	18	0	0	0	0	0
768	FNMA POOL #757866 5 500	31403T6B5		12/5/2003	6/25/2017	18		0	18	0	0	0	0	0
769	FNMA POOL #825743 4 500	31407BLY3		11/10/2010	7/25/2016	33		0	35	-2	0	0	0	-2
770	FNMA POOL #825743 4 500	31407BLY3		11/10/2010	8/25/2016	33		0	35	-2	0	0	0	-2
771	FNMA POOL #825743 4 500	31407BLY3		11/10/2010	9/25/2016	34		0	35	-1	0	0	0	-1
772	FNMA POOL #825743 4 500	31407BLY3		11/10/2010	10/25/2016	34		0	35	-1	0	0	0	-1
773	FNMA POOL #825743 4 500	31407BLY3		11/10/2010	11/25/2016	34		0	36	-2	0	0	0	-2
774	FNMA POOL #825743 4 500	31407BLY3		11/10/2010	12/25/2016	34		0	36	-2	0	0	0	-2
775	FNMA POOL #825743 4 500	31407BLY3		11/10/2010	1/25/2017	34		0	36	-2	0	0	0	-2
776	FNMA POOL #825743 4 500	31407BLY3		11/10/2010	2/25/2017	34		0	36	-2	0	0	0	-2
777	FNMA POOL #947408 6 000	31413KAH4		5/7/2008	9/25/2016	35		0	36	-1	0	0	0	-1
778	FNMA POOL #947408 6 000	31413KAH4		5/7/2008	10/25/2016	38		0	39	-1	0	0	0	-1
779	FNMA POOL #947408 6 000	31413KAH4		5/7/2008	11/25/2016	38		0	39	-1	0	0	0	-1
780	FNMA POOL #947408 6 000	31413KAH4		5/7/2008	12/25/2016	35		0	36	-1	0	0	0	-1
781	FNMA POOL #947408 6 000	31413KAH4		5/7/2008	1/25/2017	35		0	36	-1	0	0	0	-1
782	FNMA POOL #947408 6 000	31413KAH4		5/7/2008	2/25/2017	36		0	37	-1	0	0	0	-1
783	FNMA POOL #947408 6 000	31413KAH4		5/7/2008	3/25/2017	37		0	38	-1	0	0	0	-1
784	FNMA POOL #947408 6 000	31413KAH4		5/7/2008	4/25/2017	37		0	38	-1	0	0	0	-1
785	FNMA POOL #947408 6 000	31413KAH4		5/7/2008	5/25/2017	37		0	38	-1	0	0	0	-1
786	FNMA POOL #947408 6 000	31413KAH4		5/7/2008	6/25/2017	130		0	134	-4	0	0	0	-4
787	FNMA POOL #962062 5 000	31414CJF6		6/13/2011	7/25/2016	521		0	560	-39	0	0	0	-39
788	UNILEVER PLC - ADR	904767704		11/3/2014	2/17/2017	27,489		0	23,475	4,014	0	0	0	4,014
789	US BANCORP 2 200% 4	91159HHH6		5/14/2014	7/19/2016	30,688		0	30,319	369	0	0	0	369
790	US TREASURY BOND 4 375	912810QH4		12/29/2010	9/20/2016	13,839		0	9,770	4,069	0	0	0	4,069
791	US TREASURY BOND 4 375	912810QH4		1/31/2011	9/20/2016	13,839		0	9,712	4,127	0	0	0	4,127
792	US TREASURY BOND 3 000	912810RM2		3/1/2016	12/7/2016	14,888		0	15,929	-1,041	0	0	0	-1,041
793	US TREASURY BOND 3 000	912810RM2		12/7/2015	12/7/2016	4,963		0	5,034	-71	0	0	0	-71
794	US TREASURY NOTE 4 000	912828JH4		10/30/2008	5/30/2017	36,172		0	35,256	916	0	0	0	916
795	US TREASURY NOTE 3 750	912828JR2		3/30/2010	5/30/2017	15,545		0	15,052	493	0	0	0	493
796	US TREASURY NOTE 3 750	912828JR2		12/30/2008	5/30/2017	36,271		0	40 026	-3,755	0	0	0	-3,755
797	US TREASURY NOTE 3 750	912828JR2		9/20/2016	5/30/2017	51,816		0	53,123	-1,307	0	0	0	-1,307
798	US TREASURY NOTE 2 625	912828NT3		7/9/2015	1/6/2017	61,978		0	62,977	-999	0	0	0	-999
799	US TREASURY NOTE 2 625	912828NT3		11/10/2010	1/6/2017	20,659		0	19,950	709	0	0	0	709
800	US TREASURY NOTE 1 875	912828NW6		9/18/2012	5/30/2017	5,011		0	5,287	-276	0	0	0	-276
801	US TREASURY NOTE 4 000	912828JH4		2/20/2015	5/30/2017	36,172		0	38,384	-2,212	0	0	0	-2,212
802	FNMA POOL #BC9251 3 000	3140F5H55		6/28/2016	6/25/2017	103		0	107	-4	0	0	0	-4
803	FNMA POOL #BE6783 4 000	3140FSRD7		5/3/2017	6/25/2017	46		0	49	-3	0	0	0	-3
804	FNMA POOL #898329 5 500	31410VA67		2/13/2007	7/25/2016	1		0	1	0	0	0	0	0
805	FNMA POOL #898329 5 500	31410VA67		2/13/2007	8/25/2016	1		0	1	0	0	0	0	0
806	FNMA POOL #898329 5 500	31410VA67		2/13/2007	9/25/2016	1		0	1	0	0	0	0	0
807	FNMA POOL #898329 5 500	31410VA67		2/13/2007	10/25/2016	1		0	1	0	0	0	0	0
808	FNMA POOL #898329 5 500	31410VA67		2/13/2007	11/25/2016	1		0	1	0	0	0	0	0
809	FNMA POOL #898329 5 500	31410VA67		2/13/2007	12/25/2016	1		0	1	0	0	0	0	0
810	FNMA POOL #898329 5 500	31410VA67		2/13/2007	1/25/2017	1		0	1	0	0	0	0	0
811	FNMA POOL #898329 5 500	31410VA67		2/13/2007	2/25/2017	1		0	1	0	0	0	0	0
812	FNMA POOL #898329 5 500	31410VA67		2/13/2007	3/25/2017	1		0	1	0	0	0	0	0
813	FNMA POOL #898329 5 500	31410VA67		2/13/2007	4/25/2017	1		0	1	0	0	0	0	0
814	FNMA POOL #898329 5 500	31410VA67		2/13/2007	5/25/2017	1		0	1	0	0	0	0	0
815	FNMA POOL #898329 5 500	31410VA67		2/13/2007	6/25/2017	1		0	1	0	0	0	0	0
816	FNMA POOL #947408 6 000	31413KAH4		5/7/2008	7/25/2016	349		0	360	-11	0	0	0	-11
817	FNMA POOL #947408 6 000	31413KAH4		5/7/2008	8/25/2016	34		0	36	-2	0	0	0	-2
818	VODAFONE GROUP PLC-SP	92857W308		11/7/2012	7/21/2016	12,038		7,769	19,807	0	0	0	0	0
819	WELLTOWER INC	95040Q104		2/20/2013	7/21/2016	5,594		0	4,501	1,093	0	0	0	1,093
820	ACCENTURE PLC	G1151C101		10/31/2016	5/4/2017	126,831		0	122,215	4,616	0	0	0	4,616
821	FNMA POOL #AC8868 4 500	31417V2A0		10/25/2010	7/25/2016	125		0	133	-8	0	0	0	-8
822	FNMA POOL #AC8868 4 500	31417V2A0		10/25/2010	8/25/2016	111		0	118	-7	0	0	0	-7
823	FNMA POOL #AC8868 4 500	31417V2A0		10/25/2010	9/25/2016	198		0	210	-12	0	0	0	-12
824	FNMA POOL #AC8868 4 500	31417V2A0		10/25/2010	10/25/2016	133		0	141	-8	0	0	0	-8
825	FNMA POOL #AC8868 4 500	31417V2A0		10/25/2010	6/25/2017	92		0	97	-5	0	0	0	-5
826	FNMA POOL #AD9601 4 500	31418XU30		8/18/2010	7/25/2016	691		0	723	-32	0	0	0	-32
827	FNMA POOL #AD9601 4 500	31418XU30		8/18/2010	8/25/2016	384		0	402	-18	0	0	0	-18
828	FNMA POOL #AD9601 4 500	31418XU30		8/18/2010	9/25/2016	216		0	226	-10	0	0	0	-10

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

	Amount
Long Term CG Distributions	3,625
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
						4,916 369	0	7,769	3,982,198	941,940	0	0	0	941,940
829	FNMA POOL #AD9601 4 500	31418XU30		8/18/2010	10/25/2016	221		0	232	-11	0	0	0	-11
830	FNMA POOL #AD9601 4 500	31418XU30		8/18/2010	11/25/2016	49		0	52	-3	0	0	0	-3
831	FNMA POOL #AD9601 4 500	31418XU30		8/18/2010	12/25/2016	897		0	939	-42	0	0	0	-42
832	FNMA POOL #AD9601 4 500	31418XU30		8/18/2010	4/25/2017	217		0	228	-11	0	0	0	-11
833	FNMA POOL #AD9601 4 500	31418XU30		8/18/2010	5/25/2017	715		0	749	-34	0	0	0	-34
834	FNMA POOL #AD9601 4 500	31418XU30		8/18/2010	6/25/2017	49		0	51	-2	0	0	0	-2
835	FOOT LOCKER INC	344849104		11/11/2014	7/12/2016	4,834		0	4,551	283	0	0	0	283
836	FOOT LOCKER INC	344849104		11/11/2014	3/16/2017	5,074		0	3,674	1,400	0	0	0	1,400
837	FORD MOTOR COMPANY	345370860		8/7/2013	7/12/2016	3,422		0	4,284	-862	0	0	0	-862
838	FORD MOTOR COMPANY	345370860		8/7/2013	9/13/2016	75,390		0	102,798	-27,408	0	0	0	-27,408
839	GNMA POOL #AA5114 3 500	36178CVF7		2/20/2014	7/15/2016	68		0	69	-1	0	0	0	-1
840	GNMA POOL #AA5114 3 500	36178CVF7		2/20/2014	8/15/2016	3,136		0	3,197	-61	0	0	0	-61
841	GNMA POOL #AA5114 3 500	36178CVF7		2/20/2014	9/15/2016	61		0	62	-1	0	0	0	-1
842	GNMA POOL #AA5114 3 500	36178CVF7		2/20/2014	10/15/2016	61		0	62	-1	0	0	0	-1
843	GNMA POOL #AA5114 3 500	36178CVF7		2/20/2014	11/15/2016	88		0	89	-1	0	0	0	-1
844	GNMA POOL #AA5114 3 500	36178CVF7		2/20/2014	12/15/2016	61		0	62	-1	0	0	0	-1
845	GNMA POOL #AA5114 3 500	36178CVF7		2/20/2014	1/15/2017	3,594		0	3,663	-69	0	0	0	-69
846	FNMA POOL #AD9601 4 500	31418XU30		8/18/2010	1/25/2017	898		0	940	-42	0	0	0	-42
847	FNMA POOL #AD9601 4 500	31418XU30		8/18/2010	2/25/2017	447		0	468	-21	0	0	0	-21
848	FNMA POOL #AD9601 4 500	31418XU30		8/18/2010	3/25/2017	243		0	255	-12	0	0	0	-12
849	GNMA POOL #AA5114 3 500	36178CVF7		2/20/2014	2/15/2017	55		0	56	-1	0	0	0	-1
850	GNMA POOL #AA5114 3 500	36178CVF7		2/20/2014	3/15/2017	55		0	56	-1	0	0	0	-1
851	GNMA POOL #AA5114 3 500	36178CVF7		2/20/2014	4/15/2017	2,796		0	2,850	-54	0	0	0	-54
852	GNMA POOL #AA5114 3 500	36178CVF7		2/20/2014	5/15/2017	67		0	68	-1	0	0	0	-1
853	GNMA POOL #AA5114 3 500	36178CVF7		2/20/2014	6/15/2017	50		0	51	-1	0	0	0	-1
854	GNMA POOL #AD9015 3 000	36180NAQ8		2/20/2014	7/15/2016	942		0	924	18	0	0	0	18
855	GNMA POOL #AD9015 3 000	36180NAQ8		2/20/2014	8/15/2016	1,118		0	1,097	21	0	0	0	21
856	GNMA POOL #AD9015 3 000	36180NAQ8		2/20/2014	9/15/2016	819		0	804	15	0	0	0	15
857	GNMA POOL #AD9015 3 000	36180NAQ8		2/20/2014	10/15/2016	1,180		0	1,158	22	0	0	0	22
858	GNMA POOL #AD9015 3 000	36180NAQ8		2/20/2014	11/15/2016	1,098		0	1,078	20	0	0	0	20
859	GNMA POOL #AD9015 3 000	36180NAQ8		2/20/2014	12/15/2016	974		0	956	18	0	0	0	18
860	GNMA POOL #AD9015 3 000	36180NAQ8		2/20/2014	1/15/2017	1,297		0	1,273	24	0	0	0	24
861	GNMA POOL #AD9015 3 000	36180NAQ8		2/20/2014	2/15/2017	569		0	558	11	0	0	0	11
862	GNMA POOL #AD9015 3 000	36180NAQ8		2/20/2014	3/15/2017	482		0	473	9	0	0	0	9
863	GNMA POOL #AD9015 3 000	36180NAQ8		2/20/2014	4/15/2017	1,044		0	1,025	19	0	0	0	19
864	GNMA POOL #AD9015 3 000	36180NAQ8		2/20/2014	5/15/2017	190		0	187	3	0	0	0	3
865	GNMA POOL #AD9015 3 000	36180NAQ8		2/20/2014	6/15/2017	631		0	619	12	0	0	0	12
866	GENERAL MILLS INC	370334104		12/12/2014	7/21/2016	25,632		0	18,862	6,770	0	0	0	6,770
867	GENERAL MILLS INC	370334104		12/12/2014	8/2/2016	8,021		0	5,920	2,101	0	0	0	2,101
868	GENERAL MILLS INC	370334104		11/3/2014	8/2/2016	14,764		0	10,852	3,912	0	0	0	3,912
869	GENERAL MOTORS CO	37045V100		1/22/2016	7/12/2016	4,970		0	4,784	186	0	0	0	186
870	US TREASURY NOTE 1 875	912828NW6		11/25/2013	5/30/2017	50,109		0	51,801	-1,692	0	0	0	-1,692
871	UNITEDHEALTH GROUP INC	91324P102		2/25/2015	7/12/2016	5,055		0	4,129	926	0	0	0	926
872	UNITEDHEALTH GROUP INC	91324P102		2/25/2015	3/16/2017	3,247		0	2,179	1,068	0	0	0	1,068
873	VALERO ENERGY CORP	91913Y100		4/30/2014	7/12/2016	4,157		0	4,868	-711	0	0	0	-711
874	VENTAS INC COM	92276F100		4/29/2014	7/21/2016	2,841		0	2,239	602	0	0	0	602
875	VENTAS INC COM	92276F100		4/29/2014	10/12/2016	17,145		0	14,812	2,333	0	0	0	2,333
876	VENTAS INC COM	92276F100		9/16/2013	10/12/2016	3,921		0	3,277	644	0	0	0	644
877	VERIZON COMMUNICATIONS	92343V104		7/16/2014	7/21/2016	12,656		0	11,633	1,023	0	0	0	1,023
878	VERSUM MATERIALS INC	92532W103		10/1/2015	10/6/2016	10,444		0	9,643	801	0	0	0	801
879	FNMA POOL #844809 5 000	31407YR68		6/22/2006	8/25/2016	53		0	52	1	0	0	0	1
880	FNMA POOL #844809 5 000	31407YR68		6/22/2006	9/25/2016	123		0	121	2	0	0	0	2
881	FNMA POOL #844809 5 000	31407YR68		6/22/2006	10/25/2016	72		0	71	1	0	0	0	1
882	FNMA POOL #844809 5 000	31407YR68		6/22/2006	11/25/2016	56		0	55	1	0	0	0	1
883	FNMA POOL #844809 5 000	31407YR68		6/22/2006	12/25/2016	71		0	70	1	0	0	0	1
884	FNMA POOL #BC9251 3 000	3140F5H55		6/28/2016	10/25/2016	101		0	104	-3	0	0	0	-3
885	FNMA POOL #BC9251 3 000	3140F5H55		6/28/2016	11/25/2016	670		0	695	-25	0	0	0	-25
886	FNMA POOL #BC9251 3 000	3140F5H55		6/28/2016	12/25/2016	104		0	107	-3	0	0	0	-3
887	FNMA POOL #BC9251 3 000	3140F5H55		6/28/2016	1/25/2017	110		0	114	-4	0	0	0	-4
888	FNMA POOL #BC9251 3 000	3140F5H55		6/28/2016	2/25/2017	106		0	110	-4	0	0	0	-4
889	FNMA POOL #BC9251 3 000	3140F5H55		6/28/2016	3/25/2017	108		0	112	-4	0	0	0	-4
890	FNMA POOL #BC9251 3 000	3140F5H55		6/28/2016	4/25/2017	106		0	110	-4	0	0	0	-4
891	FNMA POOL #BC9251 3 000	3140F5H55		6/28/2016	5/25/2017	99		0	103	-4	0	0	0	-4
892	FNMA POOL #AC8868 4 500	31417V2A0		10/25/2010	11/25/2016	307		0	325	-18	0	0	0	-18
893	FNMA POOL #AC8868 4 500	31417V2A0		10/25/2010	12/25/2016	145		0	153	-8	0	0	0	-8
894	FNMA POOL #AC8868 4 500	31417V2A0		10/25/2010	1/25/2017	100		0	106	-6	0	0	0	-6
895	FNMA POOL #AC8868 4 500	31417V2A0		10/25/2010	2/25/2017	129		0	137	-8	0	0	0	-8
896	FNMA POOL #AC8868 4 500	31417V2A0		10/25/2010	3/25/2017	64		0	68	-4	0	0	0	-4
897	FNMA POOL #AC8868 4 500	31417V2A0		10/25/2010	4/25/2017	119		0	126	-7	0	0	0	-7

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

	Amount
Long Term CG Distributions	3,625
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	FMV 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
						4,916,369	0	7,769	3,982,198	941,940	0	0	0	941,940
898	FNMA POOL #AC8868 4 500	31417V2A0		10/25/2010	5/25/2017	176		0	186	-10	0	0	0	-10
899	HCA HOLDINGS INC	40412C101		5/13/2016	7/12/2016	5,099		0	5,063	36	0	0	0	36
900	HOME DEPOT INC	437076102		9/21/2011	7/12/2016	5,279		0	1,355	3,924	0	0	0	3,924
901	HUNTINGTON BANCSHARES	446150104		8/13/2015	7/12/2016	4,366		0	5,630	-1,264	0	0	0	-1,264
902	HUNTINGTON BANCSHARES	446150104		8/13/2015	3/16/2017	15,599		0	13,114	2,485	0	0	0	2,485
903	GLAXOSMITHKLINE PLC - AD	37733W105		4/29/2014	7/13/2016	19,548		0	25,116	-5,568	0	0	0	-5,568
904	GLAXOSMITHKLINE PLC - AD	37733W105		4/24/2014	7/13/2016	1,845		0	2,410	-565	0	0	0	-565
905	GLAXOSMITHKLINE PLC - AD	37733W105		7/16/2014	7/13/2016	3,470		0	4,227	-757	0	0	0	-757
906	GLAXOSMITHKLINE PLC - AD	37733W105		7/16/2014	7/21/2016	9,957		0	12,200	-2,243	0	0	0	-2,243
907	GLAXOSMITHKLINE PLC - AD	37733W105		7/16/2014	11/16/2016	4,513		0	6,314	-1,801	0	0	0	-1,801
908	GLAXOSMITHKLINE PLC - AD	37733W105		10/2/2014	11/16/2016	21,267		0	25,296	-4,029	0	0	0	-4,029
909	GLAXOSMITHKLINE PLC - AD	37733W105		11/6/2012	11/16/2016	15,070		0	17,614	-2,544	0	0	0	-2,544
910	GOLDMAN SACHS GROUP IN	38141G104		8/28/2014	7/12/2016	4,663		0	5,325	-662	0	0	0	-662
911	GOLDMAN SACHS GROUP IN	38141G104		8/28/2014	3/16/2017	29,101		0	20 769	8,332	0	0	0	8,332
912	GOLDMAN SACHS GROUP IN	38141G104		8/28/2014	6/5/2017	127,275		0	105,086	22,189	0	0	0	22,189
913	GILEAD SCIENCES INC	375558103		3/12/2014	7/12/2016	5,225		0	4,752	473	0	0	0	473
914	Ordinary Income from Accrued								1,535	-1,535	0	0	0	-1,535

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
										136,863	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	136,863		

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

		Date		Amount
1	Credit from prior year return		1	5,828
2	First quarter estimated tax payment		2	
3	Second quarter estimated tax payment		3	
4	Third quarter estimated tax payment		4	
5	Fourth quarter estimated tax payment		5	
6	Other payments		6	
7	Total		7	5,828

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

1	Distributable amounts for 2015 that remained undistributed at the beginning of the 2016 tax year	1	628,706
2		2	
3		3	
4		4	
5		5	
6		6	
7		7	
8		8	
9		9	
10	Total	10	628,706