SCANNED OCT 27 2017

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: ENGLAND ELIZABETH R - U/W

A Employer identification number: 23-6606334

Number and street (or P O box number if mail is not delivered to street address): BNY Mellon, N.A. - P O Box 185

Room/suite:

B Telephone number (see instructions): (215) 553-3636

City or town, state or province, country, and ZIP or foreign postal code: Pittsburgh PA 15230-0185

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

C If exemption application is pending, check here ▶ ☐

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

D 1 Foreign organizations, check here ▶ ☐

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

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

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

I Fair market value of all assets at end of year (from Part II, col (c), line 16) ▶ $ 20,328,143

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	363,461	356,718		
	5a	Gross rents				
	b	Net rental income or (loss)				
	6a	Net gain or (loss) from sale of assets not on line 10	446,112			
	b	Gross sales price for all assets on line 6a 6,556,448				
	7	Capital gain net income (from Part IV, line 2)		446,112		
	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	809,573	802,830	0	
Operating and Administrative Expenses	13	Compensation of officers, directors, trustees, etc.	17,625	10,529		7,050
	14	Other employee salaries and wages				
	15	Pension plans, employee benefits				
	16a	Legal fees (attach schedule)				
	b	Accounting fees (attach schedule)				
	c	Other professional fees (attach schedule)				
	17	Interest				
	18	Taxes (attach schedule) (see instructions)	23,421	7,301		
	19	Depreciation (attach schedule) and depletion				
	20	Occupancy				
	21	Travel, conferences, and meetings				
	22	Printing and publications				
	23	Other expenses (attach schedule)	2,730	2,730		
	24	**Total operating and administrative expenses.** Add lines 13 through 23	43,776	20,560	0	7,050
	25	Contributions, gifts, grants paid	850,523			850,523
	26	**Total expenses and disbursements.** Add lines 24 and 25	894,299	20,560	0	857,573
	27	Subtract line 26 from line 12:				
	a	**Excess of revenue over expenses and disbursements**	-84,726			
	b	**Net investment income** (if negative, enter -0-)		782,270		
	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	338,060	387,373	387,373
	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)	16,184,274	16,030,671	19,940,770
	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)	16,522,334	16,418,044	20,328,143
Liabilities	17	Accounts payable and accrued expenses			
	18	Grants payable			
	19	Deferred revenue			
	20	Loans from officers, directors, trustees, and other disqualified persons			
	21	Mortgages and other notes payable (attach schedule)			
	22	Other liabilities (describe ▶)			
	23	**Total liabilities** (add lines 17 through 22)	0	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	16,522,334	16,418,044	
	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)	16,522,334	16,418,044	
	31	**Total liabilities and net assets/fund balances** (see instructions)	16,522,334	16,418,044	

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	16,522,334
2	Enter amount from Part I, line 27a	2	-84,726
3	Other increases not included in line 2 (itemize) ▶ See Attached Statement	3	1,742
4	Add lines 1, 2, and 3	4	16,439,350
5	Decreases not included in line 2 (itemize) ▶ See Attached Statement	5	21,306
6	Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 30	6	16,418,044

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	446,112
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	918,609	18,486,477	0.049691
2014	874,607	19,711,073	0 044371
2013	890,600	18,971,411	0 046944
2012	890,510	17,798,472	0.050033
2011	1,117,956	17,329,742	0 064511

2	**Total** of line 1, column (d)	2	0.255550
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 051110
4	Enter the net value of noncharitable-use assets for 2016 from Part X, line 5	4	19,268,116
5	Multiply line 4 by line 3	5	984,793
6	Enter 1% of net investment income (1% of Part I, line 27b)	6	7,823
7	Add lines 5 and 6	7	992,616
8	Enter qualifying distributions from Part XII, line 4	8	857,573

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	15,645
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	15,645
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	15,645
6	Credits/Payments:		
a	2016 estimated tax payments and 2015 overpayment credited to 2016 — 6a — 17,624		
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	17,624
8	Enter any **penalty** for underpayment of estimated tax. Check here ☒ if Form 2220 is attached	8	
9	**Tax due.** If the total of lines 5 and 8 is more than line 7, enter **amount owed** ▶	9	0
10	**Overpayment.** If line 7 is more than the total of lines 5 and 8, enter the **amount overpaid** ▶	10	1,979
11	Enter the amount of line 10 to be: **Credited to 2017 estimated tax** ▶ 1,979 **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 ▶ BNY MELLON, N A Telephone no. ▶ (215) 553-3636
Located at ▶ P O BOX 185, PITTSBURGH, PA ZIP+4 ▶ 15230-0185

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 3,529

			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** X (No)

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

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

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

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

b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? **6b** X (No)

If "Yes" to 6b, file Form 8870.

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

b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? **7b** 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
BNY Mellon, N A. P O Box 185 Pittsburgh, PA 15230-0185	TRUSTEE SEE ATTACHED	71,732	NONE	NONE
BNY Mellon, N.A P O Box 185 Pittsburgh, PA 15230-0185	FEE REIMBURSEMENT	-54,107	N/A	N/A

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 ▶ NONE

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 ▶		NONE

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 ▶	NONE

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	19,122,350
b	Average of monthly cash balances	1b	439,189
c	Fair market value of all other assets (see instructions)	1c	
d	**Total** (add lines 1a, b, and c)	1d	19,561,539
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	19,561,539
4	Cash deemed held for charitable activities Enter 1½ % of line 3 (for greater amount, see instructions)	4	293,423
5	**Net value of noncharitable-use assets.** Subtract line 4 from line 3. Enter here and on Part V, line 4	5	19,268,116
6	**Minimum investment return.** Enter 5% of line 5	6	963,406

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	963,406
2a	Tax on investment income for 2016 from Part VI, line 5	2a	15,645		
b	Income tax for 2016 (This does not include the tax from Part VI)	2b			
c	Add lines 2a and 2b			2c	15,645
3	Distributable amount before adjustments. Subtract line 2c from line 1			3	947,761
4	Recoveries of amounts treated as qualifying distributions			4	
5	Add lines 3 and 4			5	947,761
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	947,761

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	857,573
b	Program-related investments—total from Part IX-B	1b	NONE
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	857,573
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	
6	**Adjusted qualifying distributions.** Subtract line 5 from line 4	6	857,573

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					947,761
2	Undistributed income, if any, as of the end of 2016					
a	Enter amount for 2015 only				0	
b	Total for prior years: 20___, 20___, 20___					
3	Excess distributions carryover, if any, to 2016					
a	From 2011	265,475				
b	From 2012	8,659				
c	From 2013					
d	From 2014					
e	From 2015	9,337				
f	**Total** of lines 3a through e		283,471			
4	Qualifying distributions for 2016 from Part XII, line 4 ▶ $ 857,573					
a	Applied to 2015, but not more than line 2a					
b	Applied to undistributed income of prior years (Election required—see instructions)					
c	Treated as distributions out of corpus (Election required—see instructions)					
d	Applied to 2016 distributable amount					857,573
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).)*		90,188			90,188
6	**Enter the net total of each column as indicated below:**					
a	Corpus. Add lines 3f, 4c, and 4e Subtract line 5		193,283			
b	Prior years' undistributed income. Subtract line 4b from line 2b			0		
c	Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed					
d	Subtract line 6c from line 6b Taxable amount—see instructions					
e	Undistributed income for 2015. Subtract line 4a from line 2a Taxable amount—see instructions				0	
f	Undistributed income for 2016. Subtract lines 4d and 5 from line 1 This amount must be distributed in 2017					0
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required—see instructions)					
8	Excess distributions carryover from 2011 not applied on line 5 or line 7 (see instructions)		175,287			
9	**Excess distributions carryover to 2017.** Subtract lines 7 and 8 from line 6a		17,996			
10	Analysis of line 9					
a	Excess from 2012	8,659				
b	Excess from 2013					
c	Excess from 2014					
d	Excess from 2015	9,337				
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	Prior 3 years			
	(a) 2016	(b) 2015	(c) 2014	(d) 2013	(e) Total
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					0
b 85% of line 2a					0
c Qualifying distributions from Part XII, line 4 for each year listed					0
d Amounts included in line 2c not used directly for active conduct of exempt activities					0
e Qualifying distributions made directly for active conduct of exempt activities Subtract line 2d from line 2c					0
3 Complete 3a, b, or c for the alternative test relied upon.					
a "Assets" alternative test—enter					
(1) Value of all assets					0
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					0
b "Endowment" alternative test—enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed					0
c "Support" alternative test—enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					0
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					0
(3) Largest amount of support from an exempt organization					0
(4) Gross investment income					0

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

1 **Information Regarding Foundation Managers:**

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

NONE

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

NONE

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

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

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

NOT APPLICABLE

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

NOT APPLICABLE

c Any submission deadlines:

NOT APPLICABLE

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

NOT APPLICABLE

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**				850,523
b *Approved for future payment*				
NONE				
Total ▶ **3b**				NONE

Part XVI-A Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.	Unrelated business income (a) Business code	Unrelated business income (b) Amount	Excluded by section 512, 513, or 514 (c) Exclusion code	Excluded by section 512, 513, or 514 (d) Amount	(e) Related or exempt function income (See instructions)
1 Program service revenue					
a					
b					
c					
d					
e					
f					
g Fees and contracts from government agencies					
2 Membership dues and assessments					
3 Interest on savings and temporary cash investments					
4 Dividends and interest from securities			14	363,461	
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	446,112	
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		809,573	0

13 **Total.** Add line 12, columns (b), (d), and (e) 13 809,573

(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

Signature of officer or trustee: [signature] Date: 10/13/2017 Title: VICE PRESIDENT

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
Shawn P Hanlon	[signature]	10/13/2017		P00965923

Firm's name ▶ PRICEWATERHOUSECOOPERS LLP Firm's EIN ▶ 13-4008324

Firm's address ▶ 600 GRANT STREET, PITTSBURGH, PA 15219 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				
NEW YORK INSTITUTE OF TECHNOLOGY				
Street				
1855 BROADWAY				
City	**State**	**Zip Code**	**Foreign Country**	
NEW YORK	NY	10023		
Relationship	**Foundation Status**			
NONE	I			
Purpose of grant/contribution				**Amount**
SCHOLARSHIP				25,670

Name				
THE UNIVERSITY OF THE ARTS				
Street				
320 BROAD STREET				
City	**State**	**Zip Code**	**Foreign Country**	
PHILADELPHIA	PA	19102		
Relationship	**Foundation Status**			
NONE	I			
Purpose of grant/contribution				**Amount**
SCHOLARSHIP				44,167

Name				
KUTZTOWN UNIVERSITY				
Street				
PO BOX 730				
City	**State**	**Zip Code**	**Foreign Country**	
KUTZTOWN	PA	19530		
Relationship	**Foundation Status**			
NONE	I			
Purpose of grant/contribution				**Amount**
SCHOLARSHIP				10,215

Name				
VIRGINIA COMMONWEALTH UNIVERSITY				
Street				
907 FLOYD AVENUE				
City	**State**	**Zip Code**	**Foreign Country**	
RICHMOND	VA	23284		
Relationship	**Foundation Status**			
NONE	I			
Purpose of grant/contribution				**Amount**
SCHOLARSHIP				41,385

Name				
TEMPLE UNIVERSITY				
Street				
1801 N BROAD STREET				
City	**State**	**Zip Code**	**Foreign Country**	
PHILADELPHINA	PA	19122		
Relationship	**Foundation Status**			
NONE	I			
Purpose of grant/contribution				**Amount**
SCHOLARSHIP				23,812

Name				
COMMUNITY COLLEGE OF PHILADELPHIA				
Street				
1700 SPRING GARDEN ST				
City	**State**	**Zip Code**	**Foreign Country**	
PHILADELPHIA	PA	19130		
Relationship	**Foundation Status**			
NONE	I			
Purpose of grant/contribution				**Amount**
SCHOLARSHIP				3,240

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

Recipient(s) paid during the year

Name					
SCHOLARSHIP AMERICA, INC					
Street					
7900 INTERNATIONAL DRIVE SUITE 500					
City		**State**	**Zip Code**	**Foreign Country**	
MINNEAPOLIS		MN	55425		
Relationship	**Foundation Status**				
NONE	I				
Purpose of grant/contribution					**Amount**
SCHOLARSHIP					2,600
Name					
CATHEDRAL CHURCH OF THE SAVIOR					
Street					
23 S 38TH STREET					
City		**State**	**Zip Code**	**Foreign Country**	
PHILADELPHIA		PA	19104		
Relationship	**Foundation Status**				
NONE	I				
Purpose of grant/contribution					**Amount**
SCHOLARSHIP					350,717
Name					
COLLEGE SETTLEMENT					
Street					
1725 MARKET STREET					
City		**State**	**Zip Code**	**Foreign Country**	
PHILADELPHIA		PA	19103		
Relationship	**Foundation Status**				
NONE	I				
Purpose of grant/contribution					**Amount**
SCHOLARSHIP					348,717
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**

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	76,099		Capital Gains/Losses	6,556,448	6,110,336	446 112
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
1	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	1/25/2017	158	166				0	-8
2	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	2/25/2017	88	92				0	-4
3	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	2/25/2017	132	139				0	-7
4	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	3/25/2017	104	110				0	-6
5	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	3/25/2017	157	165				0	-8
6	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	4/25/2017	103	109				0	-6
7	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	4/25/2017	155	164				0	-9
8	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	5/25/2017	103	108				0	-5
9	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	5/25/2017	155	163				0	-8
10	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/6/2014	6/25/2017	73	77				0	-4
11	FNMA POOL # AL4191 3.5%	3138ELUR2	X				1/30/2014	6/25/2017	110	116				0	-6
12	FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	7/25/2016	531	578				0	-47
13	FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	7/25/2016	66	72				0	-6
14	FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	8/25/2016	414	451				0	-37
15	FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	8/25/2016	52	56				0	-4
16	FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	9/25/2016	657	716				0	-59
17	FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	9/25/2016	82	90				0	-8
18	FNMA AL6223 POOL 4.5%	3138EN4H9	X				2/24/2015	9/28/2016	27,073	26,855				0	218
19	FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	9/28/2016	2,559	2,539				0	20
20	FNMA AL6223 POOL 4.5%	3138EN4H9	X				5/15/2015	10/25/2016	751	818				0	-67
21	FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	7/25/2016	463	492				0	-29
22	FNMA POOL AL4166 5.5%	3138ELTY9	X				9/23/2013	7/25/2016	388	427				0	-39
23	FNMA POOL # AY5580 3.5%	3138YKFW8	X				9/22/2016	10/25/2016	71	76				0	-5
24	FNMA POOL # AY5580 3.5%	3138YKFW8	X				6/8/2016	11/25/2016	542	572				0	-30
25	FNMA POOL # AY5580 3.5%	3138YKFW8	X				9/22/2016	11/25/2016	68	72				0	-4
26	FNMA POOL # AY5580 3.5%	3138YKFW8	X				6/8/2016	12/25/2016	671	707				0	-36
27	FNMA POOL # AY5580 3.5%	3138YKFW8	X				9/22/2016	12/25/2016	84	89				0	-5
28	FNMA POOL # AY5580 3.5%	3138YKFW8	X				9/22/2016	1/11/2017	4,424	4,563				0	-139
29	FNMA POOL # AY5580 3.5%	3138YKFW8	X				6/8/2016	1/11/2017	34,952	35,714				0	-762
30	FNMA POOL # AY5580 3.5%	3138YKFW8	X				6/8/2016	1/25/2017	427	451				0	-24
31	FNMA AY8429 3.5% 8/(	3138YNLK1	X				12/8/2016	1/25/2017	379	391				0	-12
32	FNMA AY8429 3.5% 8/(	3138YNLK1	X				12/8/2016	2/25/2017	99	102				0	-3
33	FNMA AY8429 3.5% 8/(	3138YNLK1	X				12/8/2016	3/25/2017	43	44				0	-1
34	FNMA AY8429 3.5% 8/(	3138YNLK1	X				12/8/2016	4/25/2017	45	46				0	-1
35	FNMA AY8429 3.5% 8/(	3138YNLK1	X				12/8/2016	5/25/2017	124	128				0	-4
36	FNMA AY8429 3.5% 8/(	3138YNLK1	X				12/8/2016	6/25/2017	56	58				0	-2
37	FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	7/8/2016	1,820	1,773				0	47
38	FNMA POOL # 745418 5.5%	31403DDX4	X				4/1/2013	7/25/2016	36	40				0	-4
39	FNMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	7/25/2016	1,084	1,136				0	-52
40	FNMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	7/26/2016	54,413	54,215				0	198
41	FNMA POOL # BA0431 3.5% 2	3140E4PR2	X				4/20/2016	8/25/2016	1,644	1,722				0	-78
42	FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	8/25/2016	102	105				0	-3
43	FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	9/25/2016	174	179				0	-5
44	FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	10/25/2016	191	196				0	-5
45	FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	11/25/2016	268	276				0	-8
46	FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	12/25/2016	237	244				0	-7
47	FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	1/25/2017	214	220				0	-6
48	FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	2/25/2017	137	140				0	-3
49	FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	3/25/2017	105	108				0	-3
50	FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	4/19/2017	28,101	28,824				0	-723
51	FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	4/25/2017	153	158				0	-5
52	FNMA POOL # BC0885 3.0%	3140EU6X2	X				6/21/2016	5/25/2017	129	132				0	-3
53	FN BC0048 2.5% 11/0	3140EUBS7	X				11/19/2015	7/25/2016	971	984				0	-13
54	FN BC0048 2.5% 11/0	3140EUBS7	X				4/21/2016	7/25/2016	108	111				0	-3
55	FN BC0048 2.5% 11/0	3140EUBS7	X				11/19/2015	8/25/2016	636	645				0	-9
56	FN BC0048 2.5% 11/0	3140EUBS7	X				4/21/2016	8/25/2016	71	73				0	-2
57	FN BC0048 2.5% 11/0	3140EUBS7	X				4/21/2016	9/13/2016	4,630	4,619				0	11
58	FN MA2487 3.0% 12/0	31418BXR2	X				11/24/2015	10/25/2016	181	181				0	0
59	FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/4/2016	7/25/2016	330	346				0	-16
60	BLACKROCK INC 6.25%	09247XAC5	X				6/20/2014	10/5/2016	5,236	5,760				0	-524
61	BLACKROCK INC 6.25%	09247XAC5	X				9/12/2007	10/5/2016	5,236	4,960				0	276
62	BLACKROCK INC 6.25%	09247XAC5	X				9/12/2007	11/4/2016	10,440	9,920				0	520
63	BLACKROCK INC 6.25%	09247XAC5	X				9/12/2007	2/22/2017	10,277	9,920				0	357
64	BOSTON PROPERTIES LP 4	10112RAS3	X				5/13/2015	9/23/2016	5,433	5,417				0	16
65	BOSTON PROPERTIES LP 4	10112RAS3	X				8/30/2011	9/23/2016	10,866	9,839				0	1,027
66	CVS HEALTH CORPORATION	126650100	X				8/25/2015	8/11/2016	13,490	14,368				0	-878
67	CVS HEALTH CORPORATION	126650100	X				9/22/2015	8/11/2016	17,760	18,278				0	-518
68	CABOT OIL & GAS CORP CL	127097103	X				12/6/2016	3/6/2017	14,062	14,390				0	-328
69	CABOT OIL & GAS CORP CL	127097103	X				12/7/2016	3/6/2017	5,763	5,937				0	-174
70	CABOT OIL & GAS CORP CL	127097103	X				12/8/2016	3/6/2017	11,526	12,090				0	-564
71	CABOT OIL & GAS CORP CL	127097103	X				12/9/2016	3/6/2017	12,218	13,003				0	-785
72	FNMA POOL # MA2495 3.5%	31418BXZ4	X				2/19/2016	7/25/2016	55	58				0	-3

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	76,099		Capital Gains/Losses	6,556,448	6,110,336	446,112
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
73	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				4/26/2016	7/25/2016	55	58				0	-3
74	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/19/2016	8/23/2016	4,941	4,917				0	24
75	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				4/26/2016	8/23/2016	4,941	4,917				0	24
76	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/4/2016	8/23/2016	28,743	28,583				0	160
77	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/4/2016	8/25/2016	506	530				0	-24
78	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/19/2016	8/25/2016	84	88				0	-4
79	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				4/26/2016	8/25/2016	84	88				0	-4
80	FNMA POOL # MA2495 3 5% 1	31418BXZ4	X				2/4/2016	9/25/2016	855	896				0	-41
81	FNMA POOL MA2522 3 5%	31418BYU4	X				4/1/2016	7/25/2016	203	213				0	-10
82	FNMA POOL MA2522 3 5%	31418BYU4	X				4/1/2016	8/25/2016	215	226				0	-11
83	FNMA POOL MA2522 3 5%	31418BYU4	X				4/1/2016	9/25/2016	325	341				0	-16
84	FNMA POOL MA2522 3 5%	31418BYU4	X				4/1/2016	9/28/2016	14,309	14,222				0	87
85	FNMA POOL MA2522 3 5%	31418BYU4	X				4/1/2016	10/25/2016	290	305				0	-15
86	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	7/25/2016	144	150				0	-6
87	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	7/25/2016	288	301				0	-13
88	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	8/25/2016	170	177				0	-7
89	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	8/25/2016	339	354				0	-15
90	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	9/25/2016	237	248				0	-11
91	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	9/25/2016	475	496				0	-21
92	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	10/25/2016	247	258				0	-11
93	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	10/25/2016	495	517				0	-22
94	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	11/25/2016	510	531				0	-21
95	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	11/25/2016	1,020	1,065				0	-45
96	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	12/25/2016	279	290				0	-11
97	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	12/25/2016	557	582				0	-25
98	FNMA POOL MA2561 3 0%	31418BZ33	X				2/23/2016	1/4/2017	26,435	26,929				0	-494
99	CAPITAL ONE FINANCIAL CO	14040H105	X				1/22/2014	10/5/2016	2,211	2,181				0	30
100	CARDINAL HEALTH INC	14149Y108	X				6/4/2014	9/14/2016	30,889	29,072				0	1,817
101	CARDINAL HEALTH INC	14149Y108	X				6/5/2014	9/14/2016	15,821	14,949				0	872
102	CAPITAL ONE FINANCIAL CO	14040H105	X				1/21/2014	10/4/2016	5,840	5,817				0	23
103	CHEVRON CORPORATION	166764100	X				8/17/2011	7/27/2016	17,066	16,535				0	531
104	CITIGROUP INC 2 5% 9/	172967HC8	X				2/12/2014	10/31/2016	20,274	20,150				0	124
105	CITIGROUP INC 2 5% 9/	172967HC8	X				2/12/2014	11/1/2016	5,069	5,038				0	31
106	CITIGROUP INC 2 5% 7/	172967HU8	X				9/26/2014	11/1/2016	15,243	14,886				0	357
107	CITIZENS FINANCIAL GROUP	174610105	X				1/19/2016	1/24/2017	30,800	18,940				0	11,860
108	COGNIZANT TECHNOLOGY S	192446102	X				9/30/2016	11/28/2016	21,071	17,809				0	3,262
109	COMCAST CORP CL A	20030N101	X				7/19/2016	8/19/2016	15,298	15,437				0	-139
110	COMCAST CORP CL A	20030N101	X				4/16/2012	8/19/2016	1,330	594				0	736
111	COMCAST CORP CL A	20030N101	X				4/16/2012	9/2/2016	13,866	6,234				0	7,632
112	CAPITAL ONE FINANCIAL CO	14040H105	X				1/22/2014	10/4/2016	8,031	7,997				0	34
113	COMCAST CORP CL A	20030N101	X				4/16/2012	11/15/2016	16,075	7,124				0	8,951
114	COMCAST CORP 3 125% 7/15	20030NBD2	X				6/26/2012	5/17/2017	10,409	9,991				0	418
115	COMCAST CORP 3 125% 7/15	20030NBD2	X				2/7/2013	5/17/2017	5,204	5,046				0	158
116	CAPITAL ONE FINANCIAL CO	14040H105	X				4/15/2013	10/5/2016	61,174	44,649				0	16,525
117	COMCAST CORP 3 125% 7/15	20030NBD2	X				3/8/2013	5/17/2017	10,409	10,220				0	189
118	COMCAST CORP 3 125% 7/15	20030NBD2	X				2/6/2014	5/17/2017	5,204	4,908				0	296
119	CREDIT SUISSE GRP FUN 2 7	225433AD3	X				3/30/2016	11/7/2016	20,059	19,783				-31	245
120	DEVON ENERGY CORPORAT	25179M103	X				3/17/2016	9/27/2016	45,825	32,782				0	13,043
121	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	1/4/2017	12,770	12,984				0	-214
122	FNMA POOL MA2561 3 0%	31418BZ33	X				3/3/2016	1/25/2017	436	455				0	-19
123	FNMA POOL # MA2558 4 0%	31418BZY5	X				6/14/2016	8/25/2016	855	917				0	-62
124	FNMA POOL # MA2558 4 0%	31418BZY5	X				6/14/2016	8/31/2016	34,653	34,694				0	-41
125	FNMA POOL # MA2558 4 0%	31418BZY5	X				6/14/2016	9/25/2016	826	886				0	-60
126	FNMA POOL # MA2705 3 0%	31418CAF1	X				7/8/2016	8/25/2016	94	98				0	-4
127	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	11/15/2016	75	80				0	-5
128	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	12/15/2016	12	13				0	-1
129	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	1/15/2017	7	7				0	0
130	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	2/15/2017	11	12				0	-1
131	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	3/15/2017	59	63				0	-4
132	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	4/15/2017	3	4				0	-1
133	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	5/15/2017	5	6				0	-1
134	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	9/15/2016	8	8				0	0
135	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	10/15/2016	82	88				0	-6
136	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	6/15/2017	34	36				0	-2
137	FHLMC GOLD G08733 3 5%	3128MJY79	X				12/8/2016	1/15/2017	108	111				0	-3
138	FHLMC GOLD G08733 3 5%	3128MJY79	X				12/8/2016	2/15/2017	104	106				0	-2
139	FHLMC GOLD G08733 3 5%	3128MJY79	X				12/8/2016	3/15/2017	131	134				0	-3
140	FHLMC GOLD G08733 3 5%	3128MJY79	X				12/8/2016	4/15/2017	185	190				0	-5
141	FHLMC GOLD G08733 3 5%	3128MJY79	X				12/8/2016	5/15/2017	205	211				0	-6
142	FHLMC GOLD G08733 3 5%	3128MJY79	X				12/8/2016	5/22/2017	19,697	19,643				0	54
143	FHLMC GOLD G08733 3 5%	3128MJY79	X				12/8/2016	6/15/2017	9,876	9,821				0	55
144	FHLMC GOLD G08733 3 5%	3128MJY79	X				12/8/2016	6/15/2017	398	409				0	-11

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

	Amount
Long Term CG Distributions	76,099
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	6,556,448	6,110,336	446,112
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 GOLD POOL #G0871	3128MJYN4	X				9/28/2016	11/15/2016	99	105				0	-6
146	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	12/15/2016	156	165				0	-9
147	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	1/15/2017	168	178				0	-10
148	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	2/15/2017	112	118				0	-6
149	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	3/15/2017	85	90				0	-5
150	DOMINION RES INC VA NEW	25746U109	X				1/6/2016	8/23/2016	14,422	13,024				0	1,398
151	DYNEGY INC/NEW	26817R108	X				5/31/2016	12/7/2016	3,399	7,891				0	-4,492
152	FHLMC GOLD POOL C91738	3128P74X8	X				4/25/2016	9/15/2016	106	114				0	-8
153	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	10/15/2016	171	182				0	-11
154	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	10/15/2016	86	91				0	-5
155	FHLMC GOLD POOL C91738	3128P74X8	X				4/25/2016	10/15/2016	86	92				0	-6
156	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	11/15/2016	103	109				0	-6
157	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	11/15/2016	51	54				0	-3
158	FHLMC GOLD POOL C91738	3128P74X8	X				4/25/2016	11/15/2016	51	55				0	-4
159	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	12/15/2016	138	147				0	-9
160	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	12/15/2016	69	73				0	-4
161	FHLMC GOLD POOL C91738	3128P74X8	X				4/25/2016	12/15/2016	69	75				0	-6
162	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	1/15/2017	99	105				0	-6
163	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	1/15/2017	50	52				0	-2
164	FHLMC GOLD POOL C91738	3128P74X8	X				4/25/2016	1/15/2017	50	53				0	-3
165	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	2/15/2017	101	107				0	-6
166	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	2/15/2017	50	53				0	-3
167	FHLMC GOLD POOL C91738	3128P74X8	X				4/25/2016	2/15/2017	50	54				0	-4
168	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	3/8/2017	6,115	6,152				0	-37
169	FHLMC GOLD POOL C91738	3128P74X8	X				4/25/2016	3/8/2017	3,057	3,119				0	-62
170	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	3/8/2017	2,932	2,938				0	-6
171	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	3/15/2017	119	126				0	-7
172	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	7/15/2016	126	135				0	-9
173	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	8/15/2016	157	168				0	-11
174	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	9/15/2016	169	181				0	-12
175	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	10/15/2016	141	151				0	-10
176	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	11/15/2016	141	151				0	-10
177	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	12/15/2016	128	136				0	-8
178	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	1/15/2017	141	151				0	-10
179	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	2/15/2017	124	133				0	-9
180	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	3/8/2017	5,854	5,937				0	-83
181	FHLMC GOLD POOL C91339	3128P7PY3	X				2/4/2014	3/15/2017	72	77				0	-5
182	FHLMC GOLD POOL C91926	3128P8D73	X				3/8/2017	4/15/2017	74	79				0	-5
183	FHLMC GOLD POOL C91926	3128P8D73	X				3/8/2017	5/15/2017	74	78				0	-4
184	FHLMC GOLD POOL C91926	3128P8D73	X				3/8/2017	6/15/2017	55	58				0	-3
185	FHLMC GOLD POOL J15724	3128PVLD0	X				10/23/2013	7/15/2016	146	156				0	-10
186	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	9/15/2016	106	112				0	-6
187	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	2/15/2017	44	45				0	-1
188	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	3/15/2017	362	373				0	-11
189	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	4/15/2017	168	173				0	-5
190	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	5/15/2017	268	276				0	-8
191	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	6/15/2017	9,684	9,672				0	12
192	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	6/15/2017	532	549				0	-17
193	FNMA 2014-28 ND 3.0%	3136AJK47	X				4/11/2014	7/25/2016	445	454				0	-9
194	FNMA 2014-28 ND 3.0%	3136AJK47	X				4/11/2014	8/25/2016	346	352				0	-6
195	FNMA 2014-28 ND 3.0%	3136AJK47	X				4/11/2014	9/25/2016	432	440				0	-8
196	FNMA 2014-28 ND 3.0%	3136AJK47	X				4/11/2014	10/25/2016	499	509				0	-10
197	FNMA 2014-28 ND 3.0%	3136AJK47	X				4/11/2014	11/25/2016	331	337				0	-6
198	FNMA 2014-28 ND 3.0%	3136AJK47	X				4/11/2014	12/25/2016	317	323				0	-6
199	FNMA 2014-28 ND 3.0%	3136AJK47	X				4/11/2014	1/12/2017	20,704	20,612				0	92
200	FNMA 2014-28 ND 3.0%	3136AJK47	X				4/11/2014	1/25/2017	238	243				0	-5
201	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	7/8/2016	24,111	22,883				0	1,228
202	FNMA POOL # AH4794 5% 2/1	3138A6KG4	X				3/4/2011	7/25/2016	879	924				0	-45
203	FNMA POOL # AJ1758 3.5%	3138AS5U2	X				9/14/2011	7/25/2016	172	181				0	-9
204	FNMA POOL # AJ1758 3.5%	3138AS5U2	X				9/14/2011	8/25/2016	141	148				0	-7
205	FNMA POOL # AJ1758 3.5%	3138AS5U2	X				9/14/2011	9/25/2016	186	195				0	-9
206	FNMA POOL # AJ1758 3.5%	3138AS5U2	X				9/14/2011	10/25/2016	119	125				0	-6
207	FNMA POOL # AJ1758 3.5%	3138AS5U2	X				9/14/2011	11/25/2016	103	109				0	-6
208	FNMA POOL # AJ1758 3.5%	3138AS5U2	X				9/14/2011	12/25/2016	106	112				0	-6
209	FNMA POOL # AJ1758 3.5%	3138AS5U2	X				9/14/2011	1/25/2017	222	233				0	-11
210	FNMA POOL # AJ1758 3.5%	3138AS5U2	X				9/14/2011	2/14/2017	6,912	6,953				0	-41
211	FNMA POOL # AJ1758 3.5%	3138AS5U2	X				9/14/2011	2/25/2017	95	100				0	-5
212	FNMA AL4082 3.5% 10/	3138ELRC9	X				6/8/2016	7/25/2016	259	274				0	-15
213	FNMA AL4082 3.5% 10/	3138ELRC9	X				6/8/2016	8/25/2016	210	222				0	-12
214	FNMA AL4082 3.5% 10/	3138ELRC9	X				6/8/2016	9/25/2016	302	320				0	-18
215	FNMA AL4082 3.5% 10/	3138ELRC9	X				6/8/2016	10/25/2016	207	220				0	-13
216	FNMA AL4082 3.5% 10/	3138ELRC9	X				6/8/2016	11/25/2016	210	222				0	-12

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

	Amount
Long Term CG Distributions	76,099
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	6,556,448	6,110,336	446,112
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	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	12/25/2016	228	242				0	-14
218	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	1/25/2017	221	234				0	-13
219	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	2/14/2017	8,786	8,946				0	-160
220	FNMA AL4082 3 5% 10/	3138ELRC9	X				6/8/2016	2/25/2017	192	204				0	-12
221	FNMA POOL AL4166 5 5%	3138ELTY9	X				9/23/2013	7/8/2016	20,407	19,840				0	567
222	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	5/5/2017	4,705	4,910				0	-205
223	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	5/25/2017	154	161				0	-7
224	FNMA POOL # MA2670 3 0%	31418B6G6	X				1/12/2017	5/25/2017	26	26				0	0
225	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	6/25/2017	137	143				0	-6
226	FNMA POOL # MA2670 3 0%	31418B6G6	X				1/12/2017	6/25/2017	27	28				0	-1
227	FNMA MA1860 4 5% 4/	31418BB62	X				4/1/2014	7/25/2016	274	293				0	-19
228	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	7/25/2016	550	560				0	-10
229	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	8/25/2016	17	18				0	-1
230	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	9/25/2016	822	836				0	-14
231	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	10/25/2016	421	429				0	-8
232	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	11/25/2016	456	464				0	-8
233	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	12/25/2016	494	503				0	-9
234	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	1/25/2017	13	13				0	0
235	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	2/25/2017	13	13				0	0
236	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	3/25/2017	507	516				0	-9
237	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	4/25/2017	12	12				0	0
238	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	5/25/2017	12	12				0	0
239	FNMA MA1897 3 5% 5/	31418BDB9	X				5/23/2014	6/25/2017	12	12				0	0
240	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	7/25/2016	153	164				0	-11
241	FNMA POOL MA2484 4 0%	31418BXN1	X				5/23/2016	7/25/2016	38	41				0	-3
242	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	8/25/2016	317	338				0	-21
243	FNMA POOL MA2484 4 0%	31418BXN1	X				5/23/2016	8/25/2016	79	85				0	-6
244	FNMA POOL MA2484 4 0%	31418BXN1	X				5/23/2016	9/13/2016	4,978	4,961				0	17
245	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	9/13/2016	4,732	4,714				0	18
246	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	9/25/2016	575	615				0	-40
247	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	10/25/2016	310	332				0	-22
248	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	11/25/2016	274	293				0	-19
249	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	12/25/2016	345	369				0	-24
250	FNMA POOL MA2484 4 0%	31418BXN1	X				3/3/2016	1/11/2017	13,343	13,517				0	-174
251	FNMA POOL MA2484 4 0%	31418BXN1	X				12/2/2016	1/11/2017	8,257	8,264				0	-7
252	FNMA POOL MA2484 4 0%	31418BXN1	X				12/2/2016	1/25/2017	605	639				0	-34
253	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	7/25/2016	324	325				0	-1
254	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	8/25/2016	98	98				0	0
255	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	9/25/2016	167	167				0	0
256	FN MA2487 3 0% 12/0	31418BXR2	X				11/24/2015	9/28/2016	9,417	9,068				0	349
257	FNMA POOL #MA2907 4 0%	31418CGR9	X				1/11/2017	6/25/2017	174	184				0	-10
258	FNMA POOL #MA2907 4 0%	31418CGR9	X				2/2/2017	6/25/2017	232	244				0	-12
259	FNMA POOL #MA2907 4 0%	31418CGR9	X				1/11/2017	6/26/2017	15,366	15,388				0	-22
260	FNMA POOL #MA2907 4 0%	31418CGR9	X				2/2/2017	6/26/2017	0	0				0	0
261	FNMA MA2930 4 0% 3/	31418CHG2	X				4/4/2017	5/5/2017	5,205	5,201				0	4
262	FNMA MA2930 4 0% 3/	31418CHG2	X				4/4/2017	5/25/2017	191	201				0	-10
263	FNMA MA2930 4 0% 3/	31418CHG2	X				4/4/2017	5/25/2017	55	57				0	-2
264	FNMA MA2930 4 0% 3/	31418CHG2	X				4/4/2017	6/25/2017	178	188				0	-10
265	FNMA MA2930 4 0% 3/	31418CHG2	X				4/4/2017	6/25/2017	59	63				0	-4
266	FNMA POOL # MA2931 3 0%	31418CHH0	X				2/23/2017	4/25/2017	309	318				0	-9
267	FNMA POOL # MA2931 3 0%	31418CHH0	X				2/23/2017	5/25/2017	283	291				0	-8
268	FNMA POOL # MA2931 3 0%	31418CHH0	X				2/23/2017	6/25/2017	294	302				0	-8
269	FORD MOTOR CREDIT CO 3	345397WD1	X				6/7/2012	10/28/2016	10,097	10,000				0	97
270	FORD MOTOR CREDIT CO 3	345397WD1	X				6/7/2012	10/31/2016	10,097	10,000				0	97
271	FORD MOTOR CREDIT CO 3	345397XA6	X				10/31/2016	4/4/2017	5,015	5,098				0	-83
272	GNMA II POOL # MA1599 3 0%	36179NX45	X				6/24/2014	7/20/2016	364	368				0	-4
273	GNMA II POOL # MA1599 3 0%	36179NX45	X				6/24/2014	8/20/2016	463	468				0	-5
274	GNMA II POOL # MA1599 3 0%	36179NX45	X				6/24/2014	8/25/2016	24,002	23,115				0	887
275	GNMA II POOL # MA1599 3 0%	36179NX45	X				6/24/2014	9/20/2016	380	384				0	-4
276	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	7/20/2016	249	263				0	-14
277	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	8/20/2016	303	321				0	-18
278	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	9/20/2016	394	417				0	-23
279	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	10/4/2016	24,911	24,831				0	80
280	GNMA POOL II MA3597 3 5%	36179R7J2	X				9/22/2016	10/4/2016	4,982	5,004				0	-22
281	GNMA POOL II MA3597 3 5%	36179R7J2	X				4/19/2016	10/20/2016	406	430				0	-24
282	GNMA POOL II MA3597 3 5%	36179R7J2	X				9/22/2016	10/20/2016	81	87				0	-6
283	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	7/20/2016	515	553				0	-38
284	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	7/20/2016	193	207				0	-14
285	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	7/26/2016	15,687	15,772				0	-85
286	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	7/26/2016	40,787	40,990				0	-203
287	GNMA POOL # MA3598 4 0%	36179R7K9	X				4/15/2016	8/20/2016	979	1,051				0	-72
288	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	7/20/2016	218	224				0	-6

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

	Amount
Long Term CG Distributions	76,099
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	6,556,448	6,110,336	446,112
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	GNMA II POOL # MA2753 3 0	36179RBW8	X				1/13/2016	7/20/2016	73	75				0	-2
290	GNMA II POOL # MA2753 3 0	36179RBW8	X				5/11/2015	8/20/2016	282	289				0	-7
291	GNMA II POOL # MA2753 3 0	36179RBW8	X				1/13/2016	8/20/2016	94	96				0	-2
292	BNY MELLON L/C MKT OPP-N	05569M418	X				12/22/2014	9/29/2016	60,110	69,373				0	-9,263
293	BNY MELLON L/C MKT OPP-N	05569M418	X				12/21/2015	9/29/2016	39,890	37,585				0	2,305
294	BNY MELLON L/C MKT OPP-N	05569M418	X				12/21/2015	3/28/2017	36,554	34,703				0	1,851
295	BNY MELLON L/C MKT OPP-N	05569M418	X				12/20/2016	3/28/2017	43,243	41,090				0	2,153
296	BNY MELLON L/C MKT OPP-N	05569M418	X				9/8/2011	3/28/2017	20,203	18,225				0	1,978
297	BANK OF AMERICA CORP	060505104	X				2/25/2015	12/12/2016	29,532	21,451				0	8,081
298	BIOGEN INC	09062X103	X				2/4/2014	12/19/2016	39,356	42,447				0	-3,091
299	DYNEGY INC/NEW	26817R108	X				6/1/2016	12/7/2016	2,671	6,479				0	-3,808
300	DYNEGY INC/NEW	26817R108	X				7/27/2016	12/7/2016	81	161				0	-80
301	DYNEGY INC/NEW	26817R108	X				3/18/2016	12/8/2016	1,961	3,289				0	-1,328
302	DYNEGY INC/NEW	26817R108	X				3/17/2016	12/8/2016	163	272				0	-109
303	DYNEGY INC/NEW	26817R108	X				7/27/2016	12/8/2016	8,112	16,301				0	-8,189
304	DYNEGY INC/NEW	26817R108	X				3/18/2016	12/8/2016	2,490	4,249				0	-1,759
305	DYNEGY INC/NEW	26817R108	X				3/17/2016	12/9/2016	12,405	19,725				0	-7,320
306	EASTMAN CHEMICAL CO 3 6	277432AN0	X				5/30/2012	11/14/2016	10,468	9,979				0	489
307	EASTMAN CHEMICAL CO 3 6	277432AN0	X				5/29/2012	11/14/2016	3,140	2,993				0	147
308	FACEBOOK INC-A	30303M102	X				5/4/2015	9/30/2016	8,835	5,444				0	3,391
309	FACEBOOK INC-A	30303M102	X				5/4/2015	11/14/2016	12,523	8,521				0	4,002
310	FACEBOOK INC-A	30303M102	X				12/16/2014	11/14/2016	3,131	2,035				0	1,096
311	FACEBOOK INC-A	30303M102	X				12/16/2014	11/16/2016	11,709	7,539				0	4,170
312	FACEBOOK INC-A	30303M102	X				12/16/2014	1/3/2017	9,904	6,408				0	3,496
313	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	7/15/2016	52	54				0	-2
314	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	8/15/2016	53	54				0	-1
315	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	9/15/2016	627	641				0	-14
316	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	10/15/2016	37	37				0	0
317	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	11/15/2016	37	38				0	-1
318	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	12/15/2016	37	38				0	-1
319	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	1/4/2017	4,525	4,562				0	-37
320	FHLMC GOLD T49004 3 0%	31287CAD4	X				11/5/2013	1/15/2017	37	38				0	-1
321	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	7/15/2016	70	73				0	-3
322	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	8/15/2016	70	73				0	-3
323	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	9/15/2016	71	74				0	-3
324	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	10/15/2016	71	74				0	-3
325	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	11/15/2016	70	73				0	-3
326	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	12/15/2016	70	74				0	-4
327	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	1/15/2017	73	76				0	-3
328	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	2/15/2017	71	74				0	-3
329	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	3/15/2017	73	76				0	-3
330	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	4/15/2017	72	76				0	-4
331	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	5/15/2017	72	75				0	-3
332	FHLMC GOLD POOL T49005 3	31287CAE2	X				2/19/2014	6/15/2017	73	76				0	-3
333	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	7/15/2016	6	6				0	0
334	FHLMC GOLD G05938 5 0%	3128M74X1	X				7/19/2010	8/15/2016	37	39				0	-2
335	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	10/15/2016	157	168				0	-11
336	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	11/15/2016	356	381				0	-25
337	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	12/15/2016	649	694				0	-45
338	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	1/15/2017	438	468				0	-30
339	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	2/14/2017	6,941	7,035				0	-94
340	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	2/15/2017	238	254				0	-16
341	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	3/15/2017	151	162				0	-11
342	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	4/15/2017	178	190				0	-12
343	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	5/15/2017	63	67				0	-4
344	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	6/15/2017	67	72				0	-5
345	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	7/15/2016	376	399				0	-23
346	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	8/15/2016	209	222				0	-13
347	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	9/15/2016	211	224				0	-13
348	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	10/15/2016	417	443				0	-26
349	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	11/15/2016	140	148				0	-8
350	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	12/15/2016	354	376				0	-22
351	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	1/15/2017	184	195				0	-11
352	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	2/15/2017	404	430				0	-26
353	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	3/15/2017	292	311				0	-19
354	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	4/15/2017	254	270				0	-16
355	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	5/15/2017	194	206				0	-12
356	FHLMC GOLD A92821 5 0%	312941D20	X				7/22/2010	6/15/2017	240	255				0	-15
357	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	7/15/2016	785	800				0	-15
358	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	7/15/2016	92	100				0	-8
359	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	8/15/2016	757	771				0	-14
360	FHLMC GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	8/15/2016	287	306				0	-19

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

	Amount
Long Term CG Distributions	76,099
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	6,556,448	6,110,336	446 112
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 GOLD POOL J15724 4	3128PVLD0	X				10/23/2013	9/15/2016	299	319				0	-20
362	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	8/15/2016	89	96				0	-7
363	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	9/15/2016	918	935				0	-17
364	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	9/15/2016	108	117				0	-9
365	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	10/15/2016	745	759				0	-14
366	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	10/15/2016	88	95				0	-7
367	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	11/15/2016	967	985				0	-18
368	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	11/15/2016	114	123				0	-9
369	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	12/15/2016	817	833				0	-16
370	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	7/25/2016	133	139				0	-6
371	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	7/25/2016	199	210				0	-11
372	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	8/25/2016	115	121				0	-6
373	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	8/25/2016	172	182				0	-10
374	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	9/25/2016	116	122				0	-6
375	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	9/25/2016	174	183				0	-9
376	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	10/25/2016	85	89				0	-4
377	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	10/25/2016	127	134				0	-7
378	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	11/25/2016	160	168				0	-8
379	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	11/25/2016	240	253				0	-13
380	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	12/25/2016	91	96				0	-5
381	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/30/2014	12/25/2016	137	144				0	-7
382	FNMA POOL # AL4191 3 5%	3138ELUR2	X				1/6/2014	1/25/2017	105	110				0	-5
383	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	5/19/2017	14,254	14,648				0	-394
384	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	6/15/2017	120	127				0	-7
385	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	7/15/2016	108	115				0	-7
386	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	7/15/2016	54	57				0	-3
387	FHLMC GOLD POOL C91738	3128P74X8	X				4/25/2016	7/15/2016	54	58				0	-4
388	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	8/15/2016	76	81				0	-5
389	FHLMC GOLD POOL C91738	3128P74X8	X				3/26/2014	8/15/2016	38	40				0	-2
390	FHLMC GOLD POOL C91738	3128P74X8	X				4/25/2016	8/15/2016	38	41				0	-3
391	FHLMC GOLD POOL C91738	3128P74X8	X				2/4/2014	9/15/2016	212	225				0	-13
392	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	12/15/2016	96	104				0	-8
393	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	1/15/2017	649	661				0	-12
394	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	1/15/2017	76	82				0	-6
395	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	2/15/2017	625	636				0	-11
396	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	2/15/2017	73	79				0	-6
397	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	3/15/2017	337	343				0	-6
398	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	3/15/2017	40	43				0	-3
399	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	4/15/2017	689	702				0	-13
400	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	4/15/2017	81	87				0	-6
401	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	5/15/2017	556	566				0	-10
402	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	5/15/2017	65	71				0	-6
403	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	6/15/2017	797	812				0	-15
404	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	6/15/2017	94	101				0	-7
405	FHLMC GOLD A95828 4 5%	312944PM7	X				1/30/2014	6/16/2017	4,424	4,396				0	28
406	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	6/16/2017	15,482	14,520				0	962
407	FHLMC GOLD A95828 4 5%	312944PM7	X				12/17/2010	6/22/2017	22,083	20,744				0	1,339
408	FHLMC GOLD Q25830 4 0%	3132M6EB2	X				4/11/2014	7/8/2016	8,189	7,945				0	244
409	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	3/25/2017	39	40				0	-1
410	FNMA POOL # AL6895 3 5%	3138EPUV4	X				2/10/2017	3/25/2017	8	8				0	0
411	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	8/25/2016	163	168				0	-5
412	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	9/25/2016	248	256				0	-8
413	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	10/25/2016	363	375				0	-12
414	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	11/25/2016	277	287				0	-10
415	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	12/25/2016	288	298				0	-10
416	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	1/25/2017	91	94				0	-3
417	FNMA POOL # AL6895 3 5%	3138EPUV4	X				6/8/2015	2/25/2017	196	202				0	-6
418	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	12/15/2016	829	876				0	-47
419	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	11/15/2016	112	119				0	-7
420	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	12/15/2016	146	154				0	-8
421	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	1/15/2017	150	159				0	-9
422	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	2/15/2017	84	90				0	-6
423	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	3/15/2017	137	145				0	-8
424	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	7/25/2016	153	164				0	-11
425	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	8/25/2016	128	137				0	-9
426	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	9/25/2016	168	180				0	-12
427	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	10/25/2016	154	165				0	-11
428	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	11/25/2016	124	133				0	-9
429	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	12/25/2016	118	126				0	-8
430	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	1/25/2017	120	129				0	-9
431	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	2/14/2017	5,766	5,872				0	-106
432	FNMA POOL # AL6150 4 0%	3138ENZQ5	X				12/16/2014	2/25/2017	102	110				0	-8

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	76,099		Capital Gains/Losses	6,556,448	6,110,336	446,112
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
433	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	7/25/2016	339	351				0	-12
434	FHLMC GOLD Q25830 4.0%	3132M6EB2	X				4/11/2014	7/15/2016	183	192				0	-9
435	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	10/15/2016	199	210				0	-11
436	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				9/22/2016	10/15/2016	25	26				0	-1
437	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	11/15/2016	416	439				0	-23
438	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				9/22/2016	11/15/2016	52	55				0	-3
439	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				9/22/2016	12/8/2016	4,988	5,150				0	-162
440	FHLMC GOLD POOL Q4120 3	3132WEKW1	X				8/23/2016	12/8/2016	39,051	40,171				0	-1,120
441	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	4/15/2017	124	132				0	-8
442	FHLMC GOLD POOL #G0871	3128MJYN4	X				9/28/2016	5/15/2017	107	114				0	-7
443	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	3/29/2017	19,453	20,170				0	-717
444	FHLMC GOLD POOL Q4259 3	3132WF3E7	X				9/29/2016	4/15/2017	139	147				0	-8
445	FHLMC GOLD Q43259 3.5%	3132WGTR8	X				12/8/2016	1/15/2017	58	60				0	-2
446	FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	7/28/2016	13,205	13,004				0	201
447	FNMA POOL # AL5630 4.0%	3138ENHG7	X				9/3/2014	8/25/2016	259	275				0	-16
448	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	4/25/2017	219	227				0	-8
449	FNMA POOL # AL6895 3.5%	3138EPUV4	X				2/10/2017	4/25/2017	44	45				0	-1
450	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	5/5/2017	4,208	4,227				0	-19
451	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	5/25/2017	349	360				0	-11
452	FNMA POOL # AL6895 3.5%	3138EPUV4	X				2/10/2017	5/25/2017	70	72				0	-2
453	FNMA POOL # AL6895 3.5%	3138EPUV4	X				6/8/2015	6/25/2017	136	140				0	-4
454	FNMA POOL # AL6895 3.5%	3138EPUV4	X				2/10/2017	6/25/2017	34	35				0	-1
455	FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	7/6/2016	18,881	18,394				0	487
456	FNMA POOL #AL6970 3.5%	3138EPW83	X				7/1/2015	7/25/2016	158	164				0	-6
457	FNMA POOL # AL7654 3.0%	3138EQQG0	X				4/21/2016	7/25/2016	383	396				0	-13
458	FNMA POOL # AL7654 3.0%	3138EQQG0	X				4/21/2016	8/25/2016	378	391				0	-13
459	FNMA POOL # AL7654 3.0%	3138EQQG0	X				4/21/2016	8/31/2016	28,383	28,028				0	355
460	FNMA POOL # AL7654 3.0%	3138EQQG0	X				4/21/2016	9/25/2016	469	486				0	-17
461	FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				4/7/2017	5/25/2017	78	80				0	-2
462	FN BC0048 2.5% 11/0	3140EUBS7	X				11/19/2015	9/13/2016	40,915	40,191				0	724
463	FN BC0048 2.5% 11/0	3140EUBS7	X				11/19/2015	9/25/2016	735	745				0	-10
464	FNMA BC1168 4.0% 6/	3140EVJN8	X				8/31/2016	10/25/2016	634	682				0	-48
465	FNMA BC1168 4.0% 6/	3140EVJN8	X				8/31/2016	11/25/2016	392	422				0	-30
466	FNMA BC1168 4.0% 6/	3140EVJN8	X				8/31/2016	12/9/2016	33,997	34,788				0	-791
467	FNMA BC1168 4.0% 6/	3140EVJN8	X				8/31/2016	12/25/2016	678	729				0	-51
468	FNMA POOL # BC2681 3.0%	3140EW6T7	X				3/3/2016	7/25/2016	57	59				0	-2
469	FNMA BC9007 4.0% 11/	3140F5AH6	X				12/9/2016	4/25/2017	323	341				0	-18
470	FNMA POOL # BD1480 3.5%	3140F8UE5	X				9/28/2016	11/25/2016	35	37				0	-2
471	FNMA POOL # BD1480 3.5%	3140F8UE5	X				9/28/2016	12/25/2016	35	37				0	-2
472	FNMA POOL # BD1480 3.5%	3140F8UE5	X				9/28/2016	1/25/2017	37	39				0	-2
473	FNMA POOL # BD1480 3.5%	3140F8UE5	X				9/28/2016	2/25/2017	35	37				0	-2
474	FNMA POOL # BD1480 3.5%	3140F8UE5	X				9/28/2016	3/25/2017	35	37				0	-2
475	FNMA POOL # BD1480 3.5%	3140F8UE5	X				9/28/2016	4/25/2017	38	40				0	-2
476	FNMA POOL # BD1480 3.5%	3140F8UE5	X				9/28/2016	5/25/2017	38	40				0	-2
477	FNMA POOL # BD1480 3.5%	3140F8UE5	X				9/28/2016	6/25/2017	35	37				0	-2
478	F N M A POOL # BE2362 3.5%	3140FMTU0	X				3/29/2017	5/25/2017	73	74				0	-1
479	F N M A POOL # BE2362 3.5%	3140FMTU0	X				3/29/2017	6/25/2017	109	112				0	-3
480	FNMA POOL # 962003 5.5%	31414CGL6	X				2/25/2008	7/8/2016	4,497	3,999				0	498
481	FNMA POOL # 962003 5.5%	31414CGL6	X				2/25/2008	7/25/2016	158	157				0	1
482	FNMA MA2609 3.5% 5/	31418B3T1	X				7/26/2016	9/25/2016	547	576				0	-29
483	FNMA MA2609 3.5% 5/	31418B3T1	X				7/26/2016	10/25/2016	784	826				0	-42
484	FNMA MA2609 3.5% 5/	31418B3T1	X				7/26/2016	11/25/2016	1,050	1,106				0	-56
485	FNMA MA2609 3.5% 5/	31418B3T1	X				7/26/2016	12/8/2016	61,557	63,149				0	-1,592
486	FNMA MA2609 3.5% 5/	31418B3T1	X				7/26/2016	12/25/2016	1,572	1,656				0	-84
487	FNMA MA2653 4.0% 6/	31418B5P7	X				7/28/2016	9/25/2016	81	87				0	-6
488	FNMA MA2653 4.0% 6/	31418B5P7	X				7/28/2016	10/25/2016	53	57				0	-4
489	FNMA POOL # MA2705 3.0%	31418CAF1	X				7/8/2016	2/25/2017	157	163				0	-6
490	FNMA POOL # MA2705 3.0%	31418CAF1	X				1/30/2017	2/25/2017	26	26				0	0
491	FNMA POOL # MA2705 3.0%	31418CAF1	X				7/8/2016	3/25/2017	131	136				0	-5
492	FNMA POOL # MA2705 3.0%	31418CAF1	X				1/30/2017	3/25/2017	22	22				0	0
493	FNMA POOL # MA2705 3.0%	31418CAF1	X				7/8/2016	4/25/2017	158	165				0	-7
494	FNMA POOL # MA2705 3.0%	31418CAF1	X				1/30/2017	4/25/2017	26	26				0	0
495	FNMA POOL # MA2705 3.0%	31418CAF1	X				7/8/2016	5/5/2017	4,739	4,945				0	-206
496	FNMA POOL # MA2705 3.0%	31418CAF1	X				7/8/2016	5/25/2017	144	150				0	-6
497	FNMA POOL # MA2705 3.0%	31418CAF1	X				1/30/2017	5/25/2017	24	24				0	0
498	FNMA POOL # MA2705 3.0%	31418CAF1	X				7/8/2016	6/25/2017	148	155				0	-7
499	FNMA POOL # MA2705 3.0%	31418CAF1	X				1/30/2017	6/25/2017	30	29				0	1
500	FNMA POOL # MA2737 3.0%	31418CBF0	X				8/12/2016	10/25/2016	137	143				0	-6
501	FNMA POOL # MA2737 3.0%	31418CBF0	X				9/22/2016	10/25/2016	20	20				0	0
502	FNMA POOL # MA2737 3.0%	31418CBF0	X				8/12/2016	11/25/2016	147	153				0	-6
503	FNMA POOL # MA2737 3.0%	31418CBF0	X				9/22/2016	11/25/2016	21	22				0	-1
504	FNMA MA2653 4.0% 6/	31418B5P7	X				9/22/2016	10/25/2016	26	29				0	-3

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	76,099		Capital Gains/Losses	6,556,448	6,110,336	446,112
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 # MA2705 3.0%	31418CAF1	X				7/8/2016	10/25/2016	139	145				0	-6
506	FNMA POOL # MA2705 3.0%	31418CAF1	X				7/8/2016	11/25/2016	149	155				0	-6
507	FNMA POOL # MA2705 3.0%	31418CAF1	X				7/8/2016	12/25/2016	186	194				0	-8
508	FNMA POOL # MA2705 3.0%	31418CAF1	X				7/8/2016	1/25/2017	208	216				0	-8
509	FNMA POOL # BC2681 3.0%	3140EW6T7	X				3/3/2016	8/25/2016	497	508				0	-11
510	FNMA POOL # BC2681 3.0%	3140EW6T7	X				3/3/2016	9/25/2016	51	52				0	-1
511	FNMA BC9007 4.0% 11/	3140F5AH6	X				12/9/2016	1/25/2017	354	374				0	-20
512	FNMA POOL # BC2681 3.0%	3140EW6T7	X				3/3/2016	8/12/2016	30,029	29,534				0	495
513	FNMA BC9007 4.0% 11/	3140F5AH6	X				12/9/2016	2/25/2017	376	397				0	-21
514	FNMA BC9007 4.0% 11/	3140F5AH6	X				12/9/2016	3/25/2017	347	367				0	-20
515	FNMA BC9007 4.0% 11/	3140F5AH6	X				12/9/2016	4/4/2017	35,208	35,370				0	-162
516	FNMA POOL # MA2737 3.0%	31418CBF0	X				8/12/2016	12/25/2016	136	141				0	-5
517	FNMA POOL # MA2737 3.0%	31418CBF0	X				9/22/2016	12/25/2016	19	20				0	-1
518	FNMA POOL # MA2737 3.0%	31418CBF0	X				8/12/2016	1/25/2017	184	191				0	-7
519	FNMA POOL # MA2737 3.0%	31418CBF0	X				9/22/2016	1/25/2017	26	27				0	-1
520	FNMA POOL # MA2737 3.0%	31418CBF0	X				8/12/2016	2/25/2017	152	158				0	-6
521	FNMA POOL # MA2737 3.0%	31418CBF0	X				9/22/2016	2/25/2017	22	23				0	-1
522	FNMA POOL # MA2737 3.0%	31418CBF0	X				8/12/2016	3/25/2017	158	164				0	-6
523	FNMA POOL # MA2737 3.0%	31418CBF0	X				9/22/2016	3/25/2017	23	24				0	-1
524	FNMA POOL # MA2737 3.0%	31418CBF0	X				8/12/2016	4/25/2017	166	172				0	-6
525	FNMA POOL # MA2737 3.0%	31418CBF0	X				9/22/2016	4/25/2017	24	25				0	-1
526	FNMA POOL # MA2737 3.0%	31418CBF0	X				9/22/2016	5/5/2017	4,794	5,009				0	-215
527	FNMA POOL # MA2737 3.0%	31418CBF0	X				8/12/2016	5/25/2017	204	212				0	-8
528	FNMA POOL # MA2737 3.0%	31418CBF0	X				9/22/2016	5/25/2017	0	0				0	0
529	FNMA POOL # MA2737 3.0%	31418CBF0	X				8/12/2016	6/25/2017	222	231				0	-9
530	FNMA POOL # MA2737 3.0%	31418CBF0	X				9/22/2016	6/25/2017	7	7				0	0
531	FNMA POOL # MA2705 3.0%	31418CAF1	X				7/8/2016	9/25/2016	147	153				0	-6
532	FNMA POOL # AL9867 3% 2/1	3138ER6D7	X				4/7/2017	6/25/2017	95	98				0	-3
533	FNMA AL9121 4.0% 7/	3138ERD31	X				11/1/2016	12/25/2016	224	238				0	-14
534	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/12/2017	3/25/2017	70	78				0	-8
535	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/28/2016	4/25/2017	111	123				0	-12
536	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/12/2017	4/25/2017	111	123				0	-12
537	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/28/2016	5/5/2017	3,758	3,776				0	-18
538	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/28/2016	5/25/2017	0	0				0	0
539	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/12/2017	5/25/2017	10	11				0	-1
540	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/28/2016	6/25/2017	0	0				0	0
541	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/12/2017	6/25/2017	101	112				0	-11
542	FNMA POOL # AY5580 3.5%	3138YKFW8	X				6/8/2016	7/25/2016	292	308				0	-16
543	FNMA POOL # AY5580 3.5%	3138YKFW8	X				6/8/2016	8/25/2016	312	329				0	-17
544	FNMA POOL # AY5580 3.5%	3138YKFW8	X				6/8/2016	9/25/2016	426	450				0	-24
545	FNMA POOL # AY5580 3.5%	3138YKFW8	X				6/8/2016	10/25/2016	571	602				0	-31
546	FNMA MA2653 4.0% 6/	31418B5P7	X				7/28/2016	11/25/2016	154	165				0	-11
547	FNMA MA2653 4.0% 6/	31418B5P7	X				9/22/2016	11/25/2016	77	83				0	-6
548	FNMA MA2653 4.0% 6/	31418B5P7	X				7/28/2016	12/25/2016	81	87				0	-6
549	FNMA MA2653 4.0% 6/	31418B5P7	X				9/22/2016	12/25/2016	40	44				0	-4
550	FNMA MA2653 4.0% 6/	31418B5P7	X				7/28/2016	1/25/2017	135	145				0	-10
551	FNMA MA2653 4.0% 6/	31418B5P7	X				9/22/2016	1/25/2017	68	73				0	-5
552	FNMA MA2653 4.0% 6/	31418B5P7	X				9/22/2016	2/2/2017	4,935	5,083				0	-148
553	FNMA MA2653 4.0% 6/	31418B5P7	X				7/28/2016	2/2/2017	9,714	9,942				0	-228
554	FNMA MA2653 4.0% 6/	31418B5P7	X				7/28/2016	2/25/2017	148	159				0	-11
555	FNMA AL9121 4.0% 7/	3138ERD31	X				11/1/2016	2/25/2017	241	256				0	-15
556	FNMA AS7601 4.0% 7/	3138WHNT5	X				8/10/2016	10/25/2016	268	288				0	-20
557	FNMA AS7601 4.0% 7/	3138WHNT5	X				9/22/2016	10/25/2016	33	36				0	-3
558	FNMA AS7601 4.0% 7/	3138WHNT5	X				8/10/2016	11/25/2016	573	617				0	-44
559	FNMA AS7601 4.0% 7/	3138WHNT5	X				9/22/2016	11/25/2016	72	77				0	-5
560	FNMA AS7601 4.0% 7/	3138WHNT5	X				9/22/2016	12/9/2016	5,070	5,210				0	-140
561	FNMA AS7601 4.0% 7/	3138WHNT5	X				8/10/2016	12/9/2016	39,655	40,589				0	-934
562	FNMA AS7601 4.0% 7/	3138WHNT5	X				8/10/2016	12/25/2016	857	922				0	-65
563	FNMA AL9121 4.0% 7/	3138ERD31	X				11/1/2016	1/25/2017	241	256				0	-15
564	FNMA AL9121 4.0% 7/	3138ERD31	X				11/1/2016	2/14/2017	9,217	9,322				0	-105
565	FNMA POOL AS7844 3.0%	3138WHWE8	X				4/19/2017	6/25/2017	75	75				0	0
566	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/28/2016	7/25/2016	58	64				0	-6
567	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/28/2016	8/25/2016	5	5				0	0
568	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/28/2016	9/25/2016	6	7				0	-1
569	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/28/2016	10/25/2016	5	6				0	-1
570	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/28/2016	11/25/2016	5	5				0	0
571	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/28/2016	12/25/2016	5	6				0	-1
572	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/28/2016	1/25/2017	5	6				0	-1
573	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/28/2016	2/25/2017	5	6				0	-1
574	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/12/2017	2/25/2017	5	6				0	-1
575	FNMA POOL # AU6278 5.0%	3138X56Q5	X				1/28/2016	3/25/2017	70	78				0	-8
576	FNMA POOL #MA2752 3.0%	31418CBW3	X				9/22/2016	12/25/2016	24	25				0	-1

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

	Amount
Long Term CG Distributions	76,099
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	6,556,448	6,110,336	446,112
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 #MA2752 3 0	31418CBW3	X				8/31/2016	1/25/2017	314	330				0	-16
578	FNMA POOL #MA2752 3 0	31418CBW3	X				9/22/2016	1/25/2017	52	55				0	-3
579	FNMA POOL #MA2752 3 0	31418CBW3	X				11/21/2016	1/25/2017	52	54				0	-2
580	FNMA POOL #MA2752 3 0	31418CBW3	X				8/31/2016	2/23/2017	29,415	30,100				0	-685
581	FNMA POOL #MA2752 3 0	31418CBW3	X				9/22/2016	2/23/2017	4,902	5,040				0	-138
582	FNMA POOL #MA2752 3 0	31418CBW3	X				11/21/2016	2/23/2017	4,676	4,703				0	-27
583	FNMA POOL #MA2752 3 0	31418CBW3	X				8/31/2016	2/25/2017	428	450				0	-22
584	FNMA POOL #MA2752 3 0	31418CBW3	X				9/22/2016	2/25/2017	71	75				0	-4
585	FNMA POOL #MA2752 3 0	31418CBW3	X				11/21/2016	2/25/2017	71	74				0	-3
586	FNMA POOL #MA2752 3 0	31418CBW3	X				11/21/2016	3/25/2017	221	228				0	-7
587	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	10/25/2016	287	297				0	-10
588	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	11/25/2016	299	309				0	-10
589	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	11/25/2016	33	34				0	-1
590	FNMA MA2775 2 5% 10	31418CCM4	X				10/18/2016	11/25/2016	33	34				0	-1
591	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	12/25/2016	306	316				0	-10
592	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	12/25/2016	34	35				0	-1
593	FNMA MA2775 2 5% 10	31418CCM4	X				10/18/2016	12/25/2016	34	35				0	-1
594	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	1/25/2017	347	359				0	-12
595	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	1/25/2017	39	40				0	-1
596	FNMA MA2775 2 5% 10	31418CCM4	X				10/18/2016	1/25/2017	39	40				0	-1
597	FNMA MA2775 2 5% 10	31418CCM4	X				12/8/2016	1/25/2017	39	39				0	0
598	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	2/25/2017	289	298				0	-9
599	GNMA 2 POOL MA4195 3 0	36179SUU9	X				3/2/2017	5/20/2017	175	176				0	-1
600	GNMA 2 POOL MA4195 3 0	36179SUU9	X				3/2/2017	6/20/2017	218	219				0	-1
601	GNMA MA4262 3 5% 2	36179SWX1	X				2/16/2017	3/20/2017	52	54				0	-2
602	GNMA MA4262 3 5% 2	36179SWX1	X				2/16/2017	4/20/2017	73	76				0	-3
603	GNMA MA4262 3 5% 2	36179SWX1	X				2/16/2017	5/20/2017	84	87				0	-3
604	GNMA MA4262 3 5% 2	36179SWX1	X				2/16/2017	6/20/2017	148	154				0	-6
605	G N M A POOL # MA4322 4 0	36179SYT8	X				3/17/2017	4/20/2017	38	40				0	-2
606	G N M A POOL # MA4322 4 0	36179SYT8	X				3/17/2017	4/20/2017	38	40				0	-2
607	G N M A POOL # MA4322 4 0	36179SYT8	X				3/17/2017	4/20/2017	38	40				0	-2
608	G N M A POOL # MA4322 4 0	36179SYT8	X				3/17/2017	5/20/2017	52	55				0	-3
609	G N M A POOL # MA4322 4 0	36179SYT8	X				3/17/2017	5/20/2017	52	55				0	-3
610	G N M A POOL # MA4322 4 0	36179SYT8	X				3/17/2017	5/20/2017	52	55				0	-3
611	G N M A POOL # MA4322 4 0	36179SYT8	X				3/17/2017	6/20/2017	87	92				0	-5
612	G N M A POOL # MA4322 4 0	36179SYT8	X				3/17/2017	6/20/2017	87	92				0	-5
613	G N M A POOL # MA4322 4 0	36179SYT8	X				3/17/2017	6/20/2017	87	92				0	-5
614	G N M A POOL # MA4322 4 0	36179SYT8	X				3/17/2017	6/29/2017	20,904	20,904				0	0
615	G N M A POOL # MA4322 4 0	36179SYT8	X				3/17/2017	6/29/2017	20,904	20,912				0	-8
616	G N M A POOL # MA4322 4 0	36179SYT8	X				3/17/2017	6/29/2017	20,904	20,912				0	-8
617	G N M A II POOL #MA432 4 5	36179SYU5	X				3/28/2017	5/20/2017	58	62				0	-4
618	G N M A II POOL #MA432 4 5	36179SYU5	X				3/28/2017	6/20/2017	126	134				0	-8
619	GENERAL ELECTRIC CO	369604103	X				1/22/2016	6/16/2017	57,509	56,026				0	1,483
620	HALLIBURTON CO	406216101	X				12/31/2014	1/6/2017	6,792	4,716				0	2,076
621	HALLIBURTON CO	406216101	X				1/31/2007	1/6/2017	9,622	5,023				0	4,599
622	HARTFORD FINL SVCS GRO	416515104	X				10/20/2014	7/20/2016	13,968	11,673				0	2,295
623	INTEL CORP	458140100	X				10/7/2016	11/11/2016	13,778	15,247				0	-1,469
624	INTEL CORP	458140100	X				10/7/2016	11/16/2016	1,736	1,906				0	-170
625	INTEL CORP	458140100	X				6/23/2016	11/16/2016	15,279	14,512				0	767
626	INTEL CORP	458140100	X				6/23/2016	1/25/2017	18,855	16,491				0	2,364
627	INTEL CORP	458140100	X				6/23/2016	2/10/2017	16,196	15,172				0	1,024
628	INTEL CORP	458140100	X				6/23/2016	3/13/2017	24,535	23,088				0	1,447
629	INTEL CORP	458140100	X				6/30/2016	3/13/2017	6,309	5,840				0	469
630	INTERCONTINENTAL EXCHA	45866F104	X				1/17/2013	7/20/2016	28,129	14,023				0	14,106
631	AT&T INC	00206R102	X				6/8/2016	6/8/2017	31,194	32,285				0	-1,091
632	AT&T INC	00206R102	X				6/8/2016	6/8/2017	2,320	2,391				0	-71
633	ABBVIE INC 1 8% 5/14	00287YAN9	X				5/5/2015	10/27/2016	20,062	19,980				0	82
634	ADOBE SYSTEMS INC	00724F101	X				3/30/2016	7/12/2016	975	939				0	36
635	ADOBE SYSTEMS INC	00724F101	X				3/31/2016	7/12/2016	7,800	7,502				0	298
636	ADOBE SYSTEMS INC	00724F101	X				3/31/2016	9/30/2016	3,241	2 813				0	428
637	ADOBE SYSTEMS INC	00724F101	X				8/4/2015	9/30/2016	5,618	4,266				0	1,352
638	ADVANSIX INC	00773T101	X				1/14/2004	10/6/2016	461	158				0	303
639	ADVANSIX INC	00773T101	X				1/14/2004	11/3/2016	3	1				0	2
640	AETNA INC	00817Y108	X				1/13/2016	11/4/2016	46,034	45,628				0	406
641	AGILENT TECHNOLOGIES IN	00846U101	X				12/9/2015	10/6/2016	8,491	7,428				0	1,063
642	AGILENT TECHNOLOGIES IN	00846U101	X				12/9/2015	10/18/2016	14,538	13,206				0	1,332
643	ALPHABET INC/CA-CL A	02079K305	X				9/23/2016	12/2/2016	12,964	13,855				0	-891
644	ALPHABET INC/CA-CL A	02079K305	X				8/2/2016	12/2/2016	4,576	4,782				0	-206
645	ALPHABET INC/CA-CL A	02079K305	X				8/2/2016	12/7/2016	11,655	11,955				0	-300
646	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	2/25/2017	32	33				0	-1
647	FNMA MA2775 2 5% 10	31418CCM4	X				10/18/2016	2/25/2017	32	33				0	-1
648	FNMA MA2775 2 5% 10	31418CCM4	X				12/8/2016	2/25/2017	32	32				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	76,099		Capital Gains/Losses	6,556,448	6,110,336	446 112
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
649	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	3/25/2017	350	361				0	-11
650	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	3/25/2017	39	40				0	-1
651	FNMA MA2775 2 5% 10	31418CCM4	X				10/18/2016	3/25/2017	39	40				0	-1
652	FNMA MA2775 2 5% 10	31418CCM4	X				12/8/2016	3/25/2017	39	39				0	0
653	FNMA POOL #MA2752 3 0%	31418CBW3	X				8/31/2016	10/25/2016	172	181				0	-9
654	GNMA II MA4129 4 5% 12	36179SSS7	X				12/7/2016	3/20/2017	128	137				0	-9
655	GNMA II MA4129 4 5% 12	36179SSS7	X				12/7/2016	3/28/2017	10,179	10,247				0	-68
656	GNMA II MA4129 4 5% 12	36179SSS7	X				12/7/2016	4/20/2017	223	240				0	-17
657	GNMA 2 POOL MA4195 3 0%	36179SUU9	X				3/2/2017	4/20/2017	137	137				0	0
658	BNY MELLON INCOME STOC	05569M301	X				8/12/2011	9/29/2016	3,413	2,410				0	1,003
659	BNY MELLON INCOME STOC	05569M301	X				12/2/2016	3/28/2017	17,647	16,575				0	1,072
660	BNY MELLON INCOME STOC	05569M301	X				8/12/2011	3/28/2017	182,353	119,854				0	62,499
661	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	4/25/2017	430	445				0	-15
662	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	4/25/2017	48	50				0	-2
663	FNMA MA2775 2 5% 10	31418CCM4	X				10/18/2016	4/25/2017	48	50				0	-2
664	FNMA MA2775 2 5% 10	31418CCM4	X				12/8/2016	4/25/2017	48	48				0	0
665	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	5/25/2017	336	348				0	-12
666	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	5/25/2017	37	39				0	-2
667	FNMA MA2775 2 5% 10	31418CCM4	X				10/18/2016	5/25/2017	37	39				0	-2
668	FNMA MA2775 2 5% 10	31418CCM4	X				12/8/2016	5/25/2017	37	38				0	-1
669	FNMA MA2775 2 5% 10	31418CCM4	X				9/13/2016	6/25/2017	465	481				0	-16
670	FNMA MA2775 2 5% 10	31418CCM4	X				10/11/2016	6/25/2017	52	54				0	-2
671	FNMA MA2775 2 5% 10	31418CCM4	X				10/18/2016	6/25/2017	52	54				0	-2
672	FNMA MA2775 2 5% 10	31418CCM4	X				12/8/2016	6/25/2017	52	52				0	0
673	FNMA POOL # MA2864 3 5%	31418CFE9	X				1/11/2017	2/25/2017	127	131				0	-4
674	FNMA POOL # MA2864 3 5%	31418CFE9	X				1/11/2017	3/25/2017	117	120				0	-3
675	FNMA POOL # MA2864 3 5%	31418CFE9	X				1/11/2017	4/25/2017	145	149				0	-4
676	FNMA POOL # MA2864 3 5%	31418CFE9	X				1/11/2017	5/25/2017	138	142				0	-4
677	FNMA POOL # MA2864 3 5%	31418CFE9	X				3/27/2017	5/25/2017	20	20				0	0
678	ALPHABET INC/CA-CL A	02079K305	X				7/17/2015	12/7/2016	3,108	2,785				0	323
679	ALPHABET INC/CA-CL A	02079K305	X				7/17/2015	1/3/2017	8,895	7,658				0	1,237
680	AMERICAN TOWER CORP	03027X100	X				6/18/2015	3/6/2017	9,164	7,682				0	1,482
681	AMERICAN TOWER CORP	03027X100	X				6/24/2015	3/6/2017	4,009	3,338				0	671
682	AMERICAN TOWER CORP	03027X100	X				6/25/2015	3/6/2017	2,978	2,474				0	504
683	AMERICAN TOWER CORP	03027X100	X				6/25/2015	6/21/2017	5,091	3,711				0	1,380
684	AMERICAN TOWER CORP	03027X100	X				7/6/2015	6/21/2017	11,747	8,547				0	3,200
685	AMGEN INC	031162100	X				10/12/2015	7/8/2016	12,266	11,840				0	426
686	AMGEN INC	031162100	X				9/16/2013	7/8/2016	1,593	1,168				0	425
687	AMGEN INC	031162100	X				9/16/2013	10/19/2016	31,329	22,666				0	8,663
688	AMGEN INC 5 65% 6/1	031162BH2	X				2/24/2012	2/8/2017	5,684	5,599				0	85
689	AMGEN INC 5 65% 6/1	031162BH2	X				3/6/2012	2/8/2017	11,367	11,196				0	171
690	APPLE INC	037833100	X				7/28/2008	9/8/2016	14,475	3,127				0	11,348
691	APPLE INC	037833100	X				7/28/2008	11/14/2016	16,251	3,515				0	12,736
692	APPLE INC	037833100	X				3/13/2017	6/8/2017	13,494	12,107				0	1,387
693	APPLE INC	037833100	X				3/13/2017	6/16/2017	6,279	6,123				0	156
694	APPLE INC	037833100	X				3/13/2017	6/21/2017	6,711	6,401				0	310
695	BNY MELLON INCOME STOC	05569M301	X				6/22/2012	9/29/2016	196,587	153,283				0	43,304
696	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	8/25/2016	126	131				0	-5
697	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	9/25/2016	160	167				0	-7
698	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	10/25/2016	159	166				0	-7
699	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	11/25/2016	170	177				0	-7
700	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	12/25/2016	243	253				0	-10
701	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	1/25/2017	187	195				0	-8
702	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	2/25/2017	132	137				0	-5
703	FNMA POOL # MA2670 3 0%	31418B6G6	X				1/12/2017	2/25/2017	22	22				0	0
704	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	3/25/2017	141	147				0	-6
705	FNMA POOL # MA2670 3 0%	31418B6G6	X				1/12/2017	3/25/2017	24	24				0	0
706	FNMA POOL # MA2670 3 0%	31418B6G6	X				7/8/2016	4/25/2017	158	164				0	-6
707	FNMA POOL # MA2670 3 0%	31418B6G6	X				1/12/2017	4/25/2017	26	26				0	0
708	FNMA POOL #MA2752 3 0%	31418CBW3	X				9/22/2016	10/25/2016	29	30				0	-1
709	FNMA POOL #MA2752 3 0%	31418CBW3	X				8/31/2016	11/25/2016	144	151				0	-7
710	FNMA POOL #MA2752 3 0%	31418CBW3	X				9/22/2016	11/25/2016	24	25				0	-1
711	FNMA POOL #MA2752 3 0%	31418CBW3	X				8/31/2016	12/25/2016	144	151				0	-7
712	FNMA POOL # MA2864 3 5%	31418CFE9	X				1/11/2017	6/25/2017	188	193				0	-5
713	FNMA POOL # MA2864 3 5%	31418CFE9	X				3/27/2017	6/25/2017	27	27				0	0
714	FNMA POOL MA2879 4 0%	31418CFV1	X				12/9/2016	1/25/2017	100	105				0	-5
715	FNMA POOL MA2879 4 0%	31418CFV1	X				12/9/2016	2/25/2017	126	133				0	-7
716	FNMA POOL MA2879 4 0%	31418CFV1	X				12/9/2016	3/25/2017	153	162				0	-9
717	FNMA POOL MA2879 4 0%	31418CFV1	X				12/9/2016	4/25/2017	265	280				0	-15
718	FNMA POOL MA2879 4 0%	31418CFV1	X				12/9/2016	5/10/2017	20,073	20,199				0	-126
719	FNMA POOL MA2879 4 0%	31418CFV1	X				12/9/2016	5/18/2017	15,145	15,149				0	-4
720	FNMA POOL MA2879 4 0%	31418CFV1	X				12/9/2016	5/25/2017	332	351				0	-19

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	76,099		Capital Gains/Losses	6,556,448	6,110,336	446,112
Short Term CG Distributions	0		Other sales	0	0	0

	Description	CUSIP #	Check "X" to include in Part IV	Purchaser	Check "X" if Purchaser is a Business	Acquisition Method	Date Acquired	Date Sold	Gross Sales Price	Cost or Other Basis	Valuation Method	Expense of Sale and Cost of Improvements	Depreciation	Adjustments	Net Gain or Loss
721	FNMA POOL MA2879 4 0%	31418CFV1	X				12/9/2016	6/25/2017	553	584				0	-31
722	FNMA POOL #MA2907 4 0%	31418CGR9	X				1/11/2017	2/25/2017	47	49				0	-2
723	FNMA POOL #MA2907 4 0%	31418CGR9	X				1/11/2017	3/25/2017	65	69				0	-4
724	FNMA POOL #MA2907 4 0%	31418CGR9	X				2/2/2017	3/25/2017	65	68				0	-3
725	FNMA POOL #MA2907 4 0%	31418CGR9	X				1/11/2017	4/25/2017	105	111				0	-6
726	FNMA POOL #MA2907 4 0%	31418CGR9	X				2/2/2017	4/25/2017	105	110				0	-5
727	FNMA POOL #MA2907 4 0%	31418CGR9	X				1/11/2017	5/5/2017	5,175	5,191				0	-16
728	FNMA POOL #MA2907 4 0%	31418CGR9	X				1/11/2017	5/25/2017	141	149				0	-8
729	FNMA POOL #MA2907 4 0%	31418CGR9	X				2/2/2017	5/25/2017	141	149				0	-8
730	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	8/25/2016	4,426	4,333				0	93
731	GNMA II POOL # MA2753 3 0%	36179RBW8	X				5/11/2015	9/20/2016	366	375				0	-9
732	GNMA II POOL # MA2753 3 0%	36179RBW8	X				1/13/2016	9/20/2016	122	125				0	-3
733	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	7/20/2016	1,035	1,122				0	-87
734	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	8/20/2016	846	917				0	-71
735	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	9/20/2016	808	875				0	-67
736	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	10/20/2016	752	815				0	-63
737	QUALCOMM INC	747525103	X				10/27/2016	3/17/2017	13,901	16,862				0	-2,961
738	QUALCOMM INC	747525103	X				10/14/2016	3/17/2017	10,426	11,809				0	-1,383
739	QUALCOMM INC	747525103	X				10/14/2016	4/20/2017	1,049	1,312				0	-263
740	QUALCOMM INC	747525103	X				9/2/2016	4/20/2017	17,828	21,549				0	-3,721
741	QUALCOMM INC	747525103	X				9/2/2016	5/11/2017	16,365	19,014				0	-2,649
742	QUALCOMM INC	747525103	X				9/2/2016	5/30/2017	14,339	15,845				0	-1,506
743	QUALCOMM INC	747525103	X				9/8/2016	5/30/2017	13,192	14,437				0	-1,245
744	ROYAL BK CANADA 1 25%	78010UD20	X				6/10/2014	2/22/2017	5,003	4,998				0	5
745	ROYAL BK CANADA 1 25%	78010UD20	X				6/10/2014	4/3/2017	15,002	14,994				0	8
746	ROYAL BK CANADA 1 25%	78010UD20	X				6/10/2014	6/16/2017	5,000	4,998				0	2
747	SALESFORCE COM INC	79466L302	X				3/30/2016	7/12/2016	4,930	4,446				0	484
748	SALESFORCE COM INC	79466L302	X				3/31/2016	7/12/2016	3,287	2,954				0	333
749	SALESFORCE COM INC	79466L302	X				8/19/2016	10/13/2016	14,851	16,248				0	-1,397
750	SALESFORCE COM INC	79466L302	X				3/31/2016	10/13/2016	1,414	1,477				0	-63
751	SALESFORCE COM INC	79466L302	X				3/31/2016	10/14/2016	2,160	2,215				0	-55
752	SALESFORCE COM INC	79466L302	X				8/17/2011	10/14/2016	11,520	5,248				0	6,272
753	SALESFORCE COM INC	79466L302	X				8/17/2011	10/18/2016	17,449	7,871				0	9,578
754	SCHLUMBERGER LTD	806857108	X				5/26/2015	8/23/2016	3,272	3,647				0	-375
755	SCHLUMBERGER LTD	806857108	X				7/22/2015	8/23/2016	10,633	10,992				0	-359
756	SCHLUMBERGER LTD	806857108	X				1/18/2017	5/19/2017	11,543	13,958				0	-2,415
757	SCHLUMBERGER LTD	806857108	X				1/6/2017	5/19/2017	4,329	5,198				0	-869
758	SCHLUMBERGER LTD	806857108	X				7/22/2015	6/21/2017	5,233	6,764				0	-1,531
759	SCHLUMBERGER LTD	806857108	X				1/6/2017	6/21/2017	8,504	11,262				0	-2,758
760	SCHLUMBERGER LTD	806857108	X				3/9/2012	6/21/2017	2,616	3,064				0	-448
761	SIMON PROPERTY GROUP 5	828807CD7	X				1/19/2010	8/2/2016	11,303	9,962				0	1,341
762	SIMON PROPERTY GROUP 5	828807CD7	X				1/19/2010	8/11/2016	22,604	19,924				0	2,680
763	TAIWAN SEMICONDUCTOR M	874039100	X				6/30/2016	9/23/2016	14,194	12,341				0	1,853
764	TAIWAN SEMICONDUCTOR M	874039100	X				11/16/2016	6/8/2017	9,923	8,058				0	1,865
765	TAIWAN SEMICONDUCTOR M	874039100	X				11/16/2016	6/16/2017	6,430	5,372				0	1,058
766	TELEFONICA EMISIONES 5 1	87938WAM5	X				3/20/2012	3/2/2017	10,731	9,856				0	875
767	TELEFONICA EMISIONES 5 1	87938WAM5	X				1/25/2012	3/7/2017	21,451	19,613				0	1,838
768	TIME WARNER INC	887317303	X				8/14/2014	3/16/2017	42,323	32,584				0	9,739
769	TIME WARNER INC	887317303	X				8/13/2014	3/16/2017	4,921	3,708				0	1,213
770	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	11/20/2016	385	418				0	-33
771	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	12/7/2016	12,740	12,838				0	-98
772	GNMA MA3247 5 0% 11	36179RTC3	X				6/7/2016	12/20/2016	464	502				0	-38
773	GNMA MA3665 4 5% 5/	36179SCA3	X				5/17/2016	7/20/2016	416	449				0	-33
774	GNMA MA3665 4 5% 5/	36179SCA3	X				5/17/2016	7/20/2016	416	449				0	-33
775	GNMA MA3665 4 5% 5/	36179SCA3	X				5/17/2016	7/20/2016	1,666	1,794				0	-128
776	GNMA MA3665 4 5% 5/	36179SCA3	X				5/17/2016	7/20/2016	833	897				0	-64
777	GNMA MA3665 4 5% 5/	36179SCA3	X				5/17/2016	8/10/2016	4,907	4,922				0	-15
778	GNMA MA3665 4 5% 5/	36179SCA3	X				5/17/2016	8/10/2016	4,907	4,922				0	-15
779	GNMA MA3665 4 5% 5/	36179SCA3	X				5/17/2016	8/10/2016	9,814	9,846				0	-32
780	GNMA MA3665 4 5% 5/	36179SCA3	X				5/17/2016	8/10/2016	17,312	17,364				0	-52
781	GNMA MA3665 4 5% 5/	36179SCA3	X				5/17/2016	8/20/2016	2,156	2,322				0	-166
782	GNMA II POOL MA3737 4 0%	36179SEJ2	X				7/26/2016	9/20/2016	759	814				0	-55
783	GNMA II POOL MA3737 4 0%	36179SEJ2	X				7/26/2016	10/6/2016	50,952	50,952				0	0
784	GNMA II POOL MA3737 4 0%	36179SEJ2	X				9/22/2016	10/6/2016	5,095	5,128				0	-33
785	GNMA II POOL MA3737 4 0%	36179SEJ2	X				7/26/2016	10/20/2016	1,048	1,123				0	-75
786	GNMA II POOL MA3737 4 0%	36179SEJ2	X				9/22/2016	10/20/2016	105	113				0	-8
787	GNMA II MA3873 3 0% 8/	36179SJS7	X				8/25/2016	10/20/2016	80	84				0	-4
788	GNMA II MA3873 3 0% 8/	36179SJS7	X				8/25/2016	10/20/2016	80	84				0	-4
789	GNMA II MA3873 3 0% 8/	36179SJS7	X				9/22/2016	10/20/2016	20	21				0	-1
790	GNMA II MA3873 3 0% 8/	36179SJS7	X				8/25/2016	11/20/2016	123	128				0	-5
791	GNMA II MA3873 3 0% 8/	36179SJS7	X				8/25/2016	11/20/2016	123	128				0	-5
792	GNMA II MA3873 3 0% 8/	36179SJS7	X				9/22/2016	11/20/2016	31	32				0	-1

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	76,099		Capital Gains/Losses	6,556,448	6,110,336	446,112
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	GNMA II MA3873 3 0% 8/	36179SJS7	X				8/25/2016	12/20/2016	210	220				0	-10
794	GNMA II MA3873 3 0% 8/	36179SJS7	X				8/25/2016	12/20/2016	210	220				0	-10
795	GNMA II MA3873 3 0% 8/	36179SJS7	X				9/22/2016	12/20/2016	53	55				0	-2
796	GNMA II MA3873 3 0% 8/	36179SJS7	X				8/25/2016	1/20/2017	159	167				0	-8
797	GNMA II POOL # MA2753 3 0°	36179RBW8	X				5/11/2015	8/25/2016	13,278	13,018				0	260
798	JOHNSON & JOHNSON	478160104	X				7/9/2015	1/31/2017	44,245	38,814				0	5,431
799	JOHNSON & JOHNSON	478160104	X				8/24/2015	1/31/2017	20,317	16,605				0	3,712
800	LAM RESEARCH CORP 3 4	512807AQ1	X				5/23/2016	10/13/2016	10,100	9,970				0	130
801	LAM RESEARCH CORP 3 4	512807AQ1	X				8/30/2016	10/13/2016	10,100	10,297				0	-197
802	PANERA BREAD CO CL A	69840W108	X				4/20/2016	4/6/2017	16,223	11,330				0	4,893
803	PANERA BREAD CO CL A	69840W108	X				4/20/2016	5/25/2017	5,957	4,140				0	1,817
804	PANERA BREAD CO CL A	69840W108	X				4/19/2016	5/25/2017	27,276	18,858				0	8,418
805	PANERA BREAD CO CL A	69840W108	X				4/19/2016	6/5/2017	1,884	1,301				0	583
806	PANERA BREAD CO CL A	69840W108	X				5/9/2016	6/5/2017	17,899	12,342				0	5,557
807	PEPSICO INC	713448108	X				6/1/2012	1/6/2017	21,972	14,185				0	7,787
808	PEPSICO INC	713448108	X				6/4/2013	1/6/2017	2,093	1,631				0	462
809	PEPSICO INC	713448108	X				11/10/2003	1/6/2017	6,278	2,849				0	3,429
810	PETROBRAS INFL FIN 6 125	71645WAL5	X				12/18/2014	10/6/2016	5,000	5,038				0	-38
811	PFIZER INC	717081103	X				1/8/2015	9/14/2016	16,954	16,256				0	698
812	PFIZER INC	717081103	X				6/26/2015	9/14/2016	2,713	2,738				0	-25
813	PFIZER INC	717081103	X				10/22/2013	9/14/2016	8,138	7,374				0	764
814	PFIZER INC	717081103	X				10/22/2013	10/6/2016	5,032	4,609				0	423
815	PFIZER INC	717081103	X				7/7/2009	10/6/2016	3,690	1,611				0	2,079
816	PFIZER INC	717081103	X				7/7/2009	5/24/2017	5,703	2,606				0	3,097
817	PFIZER INC	717081103	X				7/7/2009	5/24/2017	43,961	20,090				0	23,871
818	PHILIP MORRIS INTERNAT	718172109	X				4/30/2015	10/3/2016	21,407	18,314				0	3,093
819	PHILIP MORRIS INTERNAT	718172109	X				9/29/2015	10/3/2016	13,622	11,003				0	2,619
820	PIONEER NATURAL RESOUR	723787107	X				2/17/2015	8/25/2016	14,420	12,579				0	1,841
821	PIONEER NATURAL RESOUR	723787107	X				11/3/2016	3/6/2017	15,104	13,426				0	1,678
822	PIONEER NATURAL RESOUR	723787107	X				2/17/2015	3/6/2017	581	472				0	109
823	PRES & FELLOWS OF HAR 3	740816AM5	X				10/6/2016	3/7/2017	9,032	9,983				0	-951
824	PROCTER & GAMBLE CO	742718109	X				1/13/2015	5/12/2017	5,167	5,466				0	-299
825	PROCTER & GAMBLE CO	742718109	X				1/26/2016	5/12/2017	15,501	14,237				0	1,264
826	PROCTER & GAMBLE CO	742718109	X				1/6/2016	5/12/2017	11,195	10,143				0	1,052
827	LILLY ELI & CO	532457108	X				1/20/2016	6/7/2017	16,656	17,171				0	-515
828	MARATHON PETROLEUM CO	56585A102	X				11/12/2015	1/30/2017	37,237	42,137				0	-4,900
829	MARATHON PETROLEUM CO	56585A102	X				11/12/2015	2/1/2017	475	547				0	-72
830	MARATHON PETROLEUM CO	56585A102	X				2/11/2016	2/1/2017	18,035	11,459				0	6,576
831	JOHNSON & JOHNSON	478160104	X				8/3/2015	10/6/2016	711	598				0	113
832	JOHNSON & JOHNSON	478160104	X				7/9/2015	10/6/2016	10,431	8,713				0	1,718
833	MARATHON PETROLEUM CO	56585A102	X				5/3/2016	2/1/2017	16,611	13,313				0	3,298
834	MICROSOFT CORPORATION	594918104	X				9/22/2015	9/2/2016	17,259	13,084				0	4,175
835	MICROSOFT CORPORATION	594918104	X				9/22/2015	10/13/2016	10,833	8,287				0	2,546
836	MICRON TECHNOLOGY INC	595112103	X				1/3/2017	6/13/2017	5,925	4,255				0	1,670
837	NYSE EURONEXT 2 0%	629491AB7	X				10/1/2012	3/30/2017	20,058	19,934				0	124
838	NYSE EURONEXT 2 0%	629491AB7	X				10/1/2012	3/30/2017	5,014	5,007				0	7
839	ASG GLOBAL ALTERNATIVES	63872T885	X				8/5/2011	11/4/2016	543,909	600,000				0	-56,091
840	ASG GLOBAL ALTERNATIVES	63872T885	X				4/9/2013	11/4/2016	11,391	12,958				0	-1,567
841	ASG GLOBAL ALTERNATIVES	63872T885	X				12/27/2013	11/4/2016	33,128	39,340				0	-6,212
842	ASG GLOBAL ALTERNATIVES	63872T885	X				4/8/2014	11/4/2016	19,104	21,631				0	-2,527
843	ASG GLOBAL ALTERNATIVES	63872T885	X				12/29/2014	11/4/2016	12,843	15,144				0	-2,301
844	ASG GLOBAL ALTERNATIVES	63872T885	X				4/8/2015	11/4/2016	19,926	24,285				0	-4,359
845	NETFLIX COM INC	64110L106	X				1/7/2016	7/19/2016	11,444	15,892				0	-4,448
846	NETFLIX COM INC	64110L106	X				1/13/2016	7/19/2016	9,223	11,685				0	-2,462
847	NETFLIX COM INC	64110L106	X				1/21/2016	7/19/2016	5,466	6,810				0	-1,344
848	NVIDIA CORP	67066G104	X				11/11/2016	6/13/2017	10,764	6,254				0	4,510
849	NVIDIA CORP	67066G104	X				11/11/2016	6/16/2017	6,851	3,909				0	2,942
850	ORACLE CORP 2 25% 1	68389XAX3	X				4/29/2016	2/28/2017	20,294	20,633				0	-339
851	PALO ALTO NETWORKS INC	697435105	X				10/27/2015	7/21/2016	4,308	5,391				0	-1,083
852	PALO ALTO NETWORKS INC	697435105	X				3/31/2015	7/21/2016	11,783	13,684				0	-1,901
853	PALO ALTO NETWORKS INC	697435105	X				3/31/2015	8/2/2016	13,554	15,744				0	-2,190
854	PALO ALTO NETWORKS INC	697435105	X				3/25/2015	8/2/2016	3,167	3,472				0	-305
855	PALO ALTO NETWORKS INC	697435105	X				3/25/2015	3/1/2017	23,604	28,190				0	-4,586
856	PALO ALTO NETWORKS INC	697435105	X				5/6/2016	3/1/2017	10,697	12,321				0	-1,624
857	GNMA II MA3873 3 0% 8/	36179SJS7	X				9/22/2016	3/20/2017	25	26				0	-1
858	GNMA II MA3873 3 0% 8/	36179SJS7	X				1/19/2017	3/20/2017	25	25				0	0
859	GNMA POOL II MA3874 3 5%	36179SJT5	X				10/3/2016	11/20/2016	239	255				0	-16
860	GNMA POOL II MA3874 3 5%	36179SJT5	X				10/3/2016	12/20/2016	337	358				0	-21
861	GNMA POOL II MA3874 3 5%	36179SJT5	X				10/3/2016	1/20/2017	286	304				0	-18
862	GNMA POOL II MA3874 3 5%	36179SJT5	X				10/3/2016	2/16/2017	24,666	25,294				0	-628
863	GNMA POOL II MA3874 3 5%	36179SJT5	X				2/10/2017	2/16/2017	0	0				0	0
864	GNMA POOL II MA3874 3 5%	36179SJT5	X				10/3/2016	2/20/2017	177	188				0	-11

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	76,099		Capital Gains/Losses	6,556,448	6,110,336	446,112
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
865	GNMA POOL II MA3874 3 5%	36179SJT5	X				2/10/2017	2/23/2017	4,943	4,961				0	-18
866	GNMA POOL II MA3875 4 0%	36179SJU2	X				10/6/2016	11/20/2016	1,689	1,815				0	-126
867	GNMA POOL II MA3875 4 0%	36179SJU2	X				10/6/2016	11/22/2016	55,244	56,010				0	-766
868	GNMA II POOL #MA4070 4 0	36179SQX8	X				12/7/2016	1/20/2017	184	196				0	-12
869	GNMA II POOL #MA4070 4 0	36179SQX8	X				11/22/2016	1/20/2017	1,836	1,950				0	-114
870	GNMA II POOL #MA4070 4 0	36179SQX8	X				12/7/2016	2/20/2017	51	54				0	-3
871	GNMA II POOL #MA4070 4 0	36179SQX8	X				11/22/2016	2/20/2017	508	539				0	-31
872	GNMA II POOL #MA4070 4 0	36179SQX8	X				11/22/2016	3/17/2017	19,854	20,019				0	-165
873	GNMA II POOL #MA4070 4 0	36179SQX8	X				11/22/2016	3/17/2017	14,888	15,014				0	-126
874	GNMA II POOL #MA4070 4 0	36179SQX8	X				12/7/2016	3/17/2017	4,963	5,030				0	-67
875	GNMA II POOL #MA4070 4 0	36179SQX8	X				11/22/2016	3/17/2017	14,888	15,014				0	-126
876	GNMA II POOL #MA4070 4 0	36179SQX8	X				12/7/2016	3/20/2017	36	39				0	-3
877	GNMA II POOL #MA4070 4 0	36179SQX8	X				11/22/2016	3/20/2017	363	386				0	-23
878	GNMA II MA4129 4 5% 12	36179SSS7	X				12/7/2016	1/20/2017	78	84				0	-6
879	GNMA II MA4129 4 5% 12	36179SSS7	X				12/7/2016	2/20/2017	34	36				0	-2
880	GNMA II MA3873 3 0% 8	36179SJS7	X				8/25/2016	1/20/2017	159	167				0	-8
881	UBS COM MTG TR 2012-C1 3	90269GAC5	X				6/14/2016	3/10/2017	22	24				0	-2
882	UNITED MEXICAN STATE 5 6	91086QAU2	X				3/3/2006	9/9/2016	25,442	24,780				0	662
883	U S TREASURY BOND 3 0	912810RM2	X				9/9/2015	10/19/2016	11,002	9,920				0	1,082
884	U S TREASURY BOND 3 0	912810RM2	X				9/16/2015	10/19/2016	5,501	4,911				0	590
885	U S TREASURY BOND 3 0	912810RM2	X				7/10/2015	1/26/2017	14,691	14,435				0	256
886	U S TREASURY BOND 3 0	912810RM2	X				9/16/2015	1/26/2017	14,691	14,732				0	-41
887	UBS COM MTG TR 2012-C1 3	90269GAC5	X				6/14/2016	2/10/2017	22	24				0	-2
888	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	3/10/2017	11	12				0	-1
889	U S TREASURY BOND 2 875	912810RN0	X				11/6/2015	3/13/2017	14,012	14,364				0	-352
890	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				12/1/2014	8/15/2016	471	484				0	-13
891	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				11/1/2011	9/15/2016	4,900	4,949				0	-49
892	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				12/1/2014	9/15/2016	1,633	1,681				0	-48
893	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				11/1/2011	10/17/2016	2,754	2,781				0	-27
894	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				12/1/2014	10/17/2016	918	945				0	-27
895	WELLS FARGO & COMPANY	949746101	X				9/10/2015	7/20/2016	14,055	15,258				0	-1,203
896	WELLS FARGO & COMPANY	949746101	X				1/24/2017	5/22/2017	14,256	14,852				0	-596
897	WELLS FARGO & COMPANY	949746101	X				9/10/2015	5/22/2017	1,056	1,052				0	4
898	WELLS FARGO BANK NA 1 7	94988J5D5	X				5/25/2016	7/12/2016	20,244	19,991				0	253
899	WILLIAMS COS INC	969457100	X				9/27/2016	1/18/2017	43,942	47,590				0	-3,648
900	YUM CHINA HOLDINGS INC	98850P109	X				8/17/2011	12/6/2016	20,410	10,672				0	9,738
901	YUM CHINA HOLDINGS INC	98850P109	X				2/1/2013	12/6/2016	2,237	1,494				0	743
902	YUM CHINA HOLDINGS INC	98850P109	X				4/24/2014	12/6/2016	2,237	1,743				0	494
903	ACCENTURE PLC-CL A	G1151C101	X				11/7/2014	10/7/2016	12,895	9,263				0	3,632
904	ACCENTURE PLC-CL A	G1151C101	X				11/6/2014	10/7/2016	3,950	2,828				0	1,122
905	ACCENTURE PLC-CL A	G1151C101	X				3/17/2017	4/5/2017	9,593	10,123				0	-530
906	ACCENTURE PLC-CL A	G1151C101	X				3/17/2017	6/8/2017	9,824	9,748				0	76
907	ACCENTURE PLC-CL A	G1151C101	X				3/17/2017	6/21/2017	13,064	12,872				0	192
908	ACCENTURE PLC-CL A	G1151C101	X				3/17/2017	6/26/2017	12,509	12,747				0	-238
909	ACCENTURE PLC-CL A	G1151C101	X				11/28/2016	6/26/2017	14,104	13,926				0	178
910	ACCENTURE PLC-CL A	G1151C101	X				11/6/2014	6/29/2017	31,454	21,296				0	10,158
911	ACCENTURE PLC-CL A	G1151C101	X				11/28/2016	6/29/2017	5,898	5,813				0	85
912	NABORS INDUSTRIES LTD	G6359F103	X				10/28/2016	12/6/2016	4,789	3,385				0	1,404
913	NABORS INDUSTRIES LTD	G6359F103	X				8/23/2016	12/6/2016	9,408	5,646				0	3,762
914	NXP SEMICONDUCTORS N V	N6596X109	X				7/21/2016	9/2/2016	5,276	5,068				0	208
915	NXP SEMICONDUCTORS N V	N6596X109	X				7/21/2016	10/13/2016	13,203	10,980				0	2,223
916	NXP SEMICONDUCTORS N V	N6596X109	X				7/12/2016	10/13/2016	4,266	3,388				0	878
917	NXP SEMICONDUCTORS N V	N6596X109	X				7/12/2016	10/27/2016	16,800	13,553				0	3,247
918	NXP SEMICONDUCTORS N V	N6596X109	X				2/4/2016	10/27/2016	200	152				0	48
919	NXP SEMICONDUCTORS N V	N6596X109	X				2/4/2016	10/28/2016	28,901	22,052				0	6,849
920	NXP SEMICONDUCTORS N V	N6596X109	X				2/4/2016	11/2/2016	28,818	22,052				0	6,766
921	NXP SEMICONDUCTORS N V	N6596X109	X				2/4/2016	11/11/2016	12,499	9,732				0	2,767
922	NXP SEMICONDUCTORS N V	N6596X109	X				2/11/2016	11/11/2016	20,507	13,757				0	6,750
923	BROADCOM LTD	Y09827109	X				3/17/2016	9/2/2016	5,869	5,151				0	718
924	NABORS INDUSTRIES LTD	G6359F103	X				10/28/2016	11/30/2016	14,701	11,002				0	3,699
925	TIME WARNER INC	887317303	X				8/13/2014	3/17/2017	33,450	25,214				0	8,236
926	TIME WARNER INC	887317303	X				8/13/2014	6/29/2017	5,991	4,449				0	1,542
927	TIME WARNER INC	887317303	X				5/9/2016	6/29/2017	10,984	8,149				0	2,835
928	21ST CENTURY FOX AME 6 1	90131HBK0	X				2/7/2014	3/8/2017	5,819	5,674				0	145
929	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	7/12/2016	3	3				0	0
930	UBS COM MTG TR 2012-C1 3	90269GAC5	X				6/14/2016	7/12/2016	6	6				0	0
931	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	8/12/2016	11	11				0	0
932	UBS COM MTG TR 2012-C1 3	90269GAC5	X				6/14/2016	8/12/2016	21	23				0	-2
933	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	9/12/2016	11	12				0	-1
934	UBS COM MTG TR 2012-C1 3	90269GAC5	X				6/14/2016	9/12/2016	22	23				0	-1
935	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	10/13/2016	12	13				0	-1
936	UBS COM MTG TR 2012-C1 3	90269GAC5	X				6/14/2016	10/13/2016	24	26				0	-2

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

	Amount		Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Long Term CG Distributions	76,099		Capital Gains/Losses	6,556,448	6,110,336	446 112
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
937	GNMA II MA3873 3 0% 8/	36179SJS7	X				9/22/2016	1/20/2017	40	42				0	-2
938	GNMA II MA3873 3 0% 8/	36179SJS7	X				8/25/2016	2/20/2017	86	90				0	-4
939	GNMA II MA3873 3 0% 8/	36179SJS7	X				8/25/2016	2/20/2017	86	90				0	-4
940	GNMA II MA3873 3 0% 8/	36179SJS7	X				9/22/2016	2/20/2017	21	23				0	-2
941	GNMA II MA3873 3 0% 8/	36179SJS7	X				1/19/2017	2/20/2017	21	22				0	-1
942	GNMA II MA3873 3 0% 8/	36179SJS7	X				8/25/2016	3/2/2017	19,285	20,093				0	-808
943	GNMA II MA3873 3 0% 8/	36179SJS7	X				8/25/2016	3/2/2017	19,285	20,091				0	-806
944	GNMA II MA3873 3 0% 8/	36179SJS7	X				9/22/2016	3/2/2017	4,821	5,042				0	-221
945	GNMA II MA3873 3 0% 8/	36179SJS7	X				1/19/2017	3/2/2017	4,821	4,853				0	-32
946	GNMA II MA3873 3 0% 8/	36179SJS7	X				8/25/2016	3/20/2017	98	103				0	-5
947	GNMA II MA3873 3 0% 8/	36179SJS7	X				8/25/2016	3/20/2017	98	103				0	-5
948	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	11/13/2016	11	12				0	-1
949	UBS COM MTG TR 2012-C1 3	90269GAC5	X				6/14/2016	11/13/2016	22	23				0	-1
950	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	12/13/2016	12	13				0	-1
951	UBS COM MTG TR 2012-C1 3	90269GAC5	X				6/14/2016	12/13/2016	24	26				0	-2
952	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	1/13/2017	11	12				0	-1
953	UBS COM MTG TR 2012-C1 3	90269GAC5	X				6/14/2016	1/13/2017	22	24				0	-2
954	UBS COM MTG TR 2012-C1 3	90269GAC5	X				5/11/2016	2/10/2017	11	12				0	-1
955	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				12/1/2014	7/15/2016	2,043	2,102				0	-59
956	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				11/1/2011	8/15/2016	1,412	1,426				0	-14
957	VERIZON COMMUNICATION	92343VBP8	X				6/18/2015	10/6/2016	15,631	15,792				0	-161
958	VERIZON COMMUNICATION	92343VBT0	X				6/18/2015	3/17/2017	18,598	17,643				0	955
959	VERIZON COMMUNICATION	92343VBT0	X				9/9/2016	3/17/2017	6,199	6,708				0	-509
960	VERIZON COMMUNICATION	92343VBT0	X				10/6/2016	3/17/2017	12,398	13,515				0	-1,117
961	WFRBS 2011-C5 A2 2 684%	92936JAZ7	X				11/1/2011	7/15/2016	6,128	6,189				0	-61
962	BROADCOM LTD	Y09827109	X				3/17/2016	3/17/2017	16,410	11,210				0	5,200
963	BROADCOM LTD	Y09827109	X				12/2/2016	3/17/2017	23,507	17,393				0	6,114
964	BROADCOM LTD	Y09827109	X				2/3/2016	3/17/2017	5,544	3,309				0	2,235
965	BROADCOM LTD	Y09827109	X				2/3/2016	4/5/2017	9,464	5,692				0	3,772
966	U S TREASURY NOTE 2 625	912828PT1	X				7/21/2015	9/22/2016	10,249	10,427				0	-178
967	U S TREASURY NOTE 2 625	912828PT1	X				11/16/2015	10/11/2016	15,349	15,552				0	-203
968	U S TREASURY NOTE 2 625	912828PT1	X				11/16/2015	10/18/2016	5,119	5,184				0	-65
969	U S TREASURY NOTE 2 625	912828PT1	X				11/16/2015	11/14/2016	10,211	10,368				0	-157
970	U S TREASURY NOTE 2 625	912828PT1	X				11/16/2015	1/4/2017	5,088	5,184				0	-96
971	U S TREASURY NOTE 2 625	912828PT1	X				11/20/2015	1/4/2017	5,088	5,176				0	-88
972	U S TREASURY NOTE 2 625	912828PT1	X				2/24/2016	1/4/2017	10,176	10,354				0	-178
973	U S TREASURY NOTE 2 625	912828PT1	X				12/9/2016	1/4/2017	25,439	25,463				0	-24
974	U S TREASURY NOTE 2 625	912828PT1	X				12/9/2016	1/30/2017	5,086	5,092				0	-6
975	U S TREASURY NOTE 2 625	912828PT1	X				12/22/2016	2/8/2017	5,084	5,089				0	-5
976	UNITED STATES TREAS 0 62	912828R93	X				6/30/2016	7/8/2016	5,000	5,001				0	-1
977	U S TREASURY NOTE 0 625	912828TS9	X				1/14/2014	7/19/2016	9,998	9,823				-83	92
978	U S TREASURY NOTE 0 625	912828TS9	X				7/23/2014	7/19/2016	4,999	4,920				-41	38
979	U S TREASURY NOTE 0 625	912828TS9	X				1/15/2014	7/19/2016	4,999	4,909				-41	49
980	U S TREASURY NOTE 0 625	912828TS9	X				1/15/2014	8/1/2016	10,002	9,807				-95	100
981	U S TREASURY NOTE 0 625	912828TS9	X				1/15/2014	8/30/2016	4,997	4,904				-48	45
982	U S TREASURY NOTE 0 75	912828TW0	X				9/30/2014	8/30/2016	5,003	4,940				-25	38
983	U S TREASURY NOTE 0 75	912828TW0	X				9/30/2014	9/9/2016	5,001	4,940				-25	36
984	U S TREASURY NOTE 0 75	912828TW0	X				9/30/2014	9/22/2016	20,012	19,760				-99	153
985	UNITED STATES TREAS 2 0	912828U24	X				2/8/2017	2/14/2017	9,560	9,700				0	-140
986	US TREASURY N/B 1 25% 12/	912828U99	X				1/20/2017	4/7/2017	15,009	15,007				0	2
987	US TREASURY N/B 1 25% 12/	912828U99	X				1/20/2017	4/13/2017	10,010	10,004				0	6
988	US TREASURY N/B 1 25% 12/	912828U99	X				1/20/2017	4/18/2017	5,007	5,002				0	5
989	US TREASURY N/B 1 25% 12/	912828U99	X				1/20/2017	6/9/2017	14,989	15,006				0	-17
990	US TREASURY N/B 1% 5/31/1	912828VE7	X				6/14/2016	8/8/2016	10,046	10,053				0	-7
991	US TREASURY N/B 1% 5/31/1	912828VE7	X				6/14/2016	9/8/2016	5,021	5,026				0	-5
992	US TREASURY N/B 1% 5/31/1	912828VE7	X				6/14/2016	9/22/2016	5,018	5,026				0	-8
993	UNITED TECHNOLOGIES CO	913017109	X				8/17/2011	1/13/2017	71,594	47,220				0	24,374
994	UNIVERSAL HEALTH SERVIC	913903100	X				9/22/2015	6/16/2017	13,950	16,814				0	-2,864
995	UNIVERSAL HEALTH SERVIC	913903100	X				9/21/2015	6/19/2017	25,262	30,368				0	-5,106
996	UNIVERSAL HEALTH SERVIC	913903100	X				9/22/2015	6/19/2017	4,268	5,141				0	-873
997	VALERO ENERGY CORP NEV	91913Y100	X				5/3/2016	10/28/2016	12,899	12,827				0	72
998	VALERO ENERGY CORP NEV	91913Y100	X				2/11/2016	10/28/2016	1,759	1,641				0	118
999	VALERO ENERGY CORP NEV	91913Y100	X				2/11/2016	11/3/2016	5,757	5,470				0	287
1000	VALERO ENERGY CORP NEV	91913Y100	X				6/22/2016	11/3/2016	7,484	6,890				0	594
1001	VERIZON COMMUNICATIONS	92343V104	X				9/29/2015	9/2/2016	14,191	11,770				0	2,421
1002	VERIZON COMMUNICATIONS	92343V104	X				8/17/2011	5/4/2017	24,326	18,840				0	5,486
1003	VERIZON COMMUNICATIONS	92343V104	X				9/29/2015	5/4/2017	918	872				0	46
1004	VERIZON COMMUNICATION	92343VBP8	X				6/18/2015	9/9/2016	5,222	5,264				0	-42
1005	U S TREASURY BOND 2 875	912810RN0	X				11/6/2015	3/16/2017	4,738	4,788				0	-50
1006	U S TREASURY BOND 2 875	912810RN0	X				3/7/2017	3/16/2017	9,477	9,531				0	-54
1007	U S TREASURY BOND 2 875	912810RN0	X				3/8/2017	3/16/2017	4,738	4,721				0	17
1008	U S TREASURY BOND 2 5	912810RS9	X				7/25/2016	3/13/2017	12,921	15,716				0	-2,795

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

	Amount
Long Term CG Distributions	76,099
Short Term CG Distributions	0

Totals	Gross Sales	Cost or Other Basis, Expenses, Depreciation and Adjustments	Net Gain or Loss
Capital Gains/Losses	6,556,448	6,110,336	446,112
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
1009	U S TREASURY BOND 2 25	912810RT7	X				9/8/2016	3/13/2017	4,068	4,934				0	-866
1010	U S TREASURY BOND 2 25	912810RT7	X				9/9/2016	3/13/2017	4,068	4,843				0	-775
1011	UNITED STATES TREAS 1 37	9128282D1	X				10/13/2016	10/31/2016	19,698	19,788				0	-90
1012	U S TREASURY NOTE 2 125	912828F21	X				4/4/2017	5/4/2017	5,064	5,064				0	0
1013	U S TREASURY NOTE 2 125	912828F21	X				1/4/2017	5/4/2017	10,128	10,080				0	48
1014	UNITED STATES TREASU 0 8	912828M72	X				1/15/2016	9/22/2016	5,009	5,003				0	6
1015	UNITED STATES TREASU 0 8	912828M72	X				6/14/2016	9/22/2016	5,009	5,014				0	-5
1016	US TREAS INFL INDX 1 375%	912828MF4	X				6/23/2010	3/23/2017	23,643	22,866				0	777
1017	UNITED STATES TREAS 1 1	912828N63	X				4/12/2016	3/20/2017	4,986	5,037				0	-51
1018	UNITED STATES TREAS 1 1	912828N63	X				9/16/2016	3/21/2017	14,966	15,100				0	-134
1019	UNITED STATES TREAS 1 1	912828N63	X				9/16/2016	6/12/2017	4,985	5,033				0	-48
1020	UNITED STATES TREAS 1 1	912828N63	X				9/16/2016	6/27/2017	19,937	20,133				0	-196
1021	UNITED STATES TREAS 1 1	912828N63	X				9/22/2016	6/27/2017	4,984	5,029				0	-45
1022	UNITED STATES TREAS 1 1	912828N63	X				10/31/2016	6/27/2017	19,937	20,091				0	-154

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

		23,421	7,301	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	FOREIGN TAX WITHHELD	7,301	7,301		
2	ESTIMATED EXCISE PAYMENTS	16,120			

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

		2,730	2,730	0	0
	Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
1	INVESTMENT INTEREST EXPENSE	2,730	2,730		

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
			16,184,274	16,030,671	19,940,770
1				0	
2	MORGAN STANLEY 4.875% 11/01/22		0	35,832	38,001
3	NEW YORK N Y		0	23,172	22,048
4	NEW YORK N Y CITY MU 6 282% 6/15/42		0	38,498	39,297
5	OAKLAND CA UNIF SCH 9 5% 8/01/34		0	23,609	22,951
6	ONTARIO (PROVINCE OF) 4.0% 10/07/19		0	24,957	26,215
7	ORACLE CORP 2.5% 5/15/22		0	35,002	35,332
8	PEPSICO INC 4 5% 1/15/20		0	24,944	26,582
9	PETROLEOS MEXICANOS		0	31,762	30,906
10	PHILADELPHIA PA SCH 5 06% 9/01/42		0	15,000	15,432
11	PUBLIC SERVICE ENTERP 1.6% 11/15/19		0	9,988	9,890
12	SCRIPPS NETWORKS INTERACTIVE I		0	19,680	20,234
13	SOUTH CAROLINA ST PU 2 388% 12/01/23		0	15,000	14,158
14	SPECTRA ENERGY PARTNER 3 5% 3/15/2		0	14,878	14,847
15	TANGER PROPERTIES LP 3.125% 9/01/26		0	9,970	9,371
16	TELEFONICA EMISIONES 4 103% 3/08/27		0	29,969	30,994
17	TEVA PHARMACEUTICALS 3 15% 10/01/2		0	19,947	18,994
18	TIME WARNER INC 4 0% 1/15/22		0	26,160	26,357
19	TSS 4.8 04/01/26 CORP 4.8% 4/01/26		0	26,355	27,214
20	TOYOTA MOTOR CREDIT 1.55% 7/13/18		0	19,956	20,035
21	21ST CENTY FOX AMER 6.15% 3/01/37		0	14,089	18,740
22	UBS COM MTG TR 2012-C1 3 4% 5/10/45		0	15,807	15,325
23	UNITED STATES TREAS IN 1.0% 2/15/46		0	31,376	30,929
24	UNITED STATES TREAS BD 3.0% 2/15/47		0	34,338	36,105
25	U S TREASURY NOTE 2 125% 9/30/21		0	40,366	40,545
26	U S TREASURY INFLATIO 0 125% 4/15/20		0	20,703	20,914
27	UNITED STATES TREAS 1 125% 1/15/19		0	110,117	109,605
28	U S TREASURY NOTE		0	49,284	48,984
29	US TREAS-CPI		0	50,614	50,030
30	US TREAS-CPI		0	38,118	37,752
31	UNITED STATES TREAS 2 0% 11/15/26		0	4,850	4,875
32	U S TREASURY INFLATI 0.375% 1/15/27		0	15,021	14,911
33	UNITED STATES TREAS 1 375% 2/15/20		0	39,814	39,874
34	ALLERGAN PLC		0	54,451	77,546
35	ACCENTURE PLC IRELAND SHS CL A		0	27,109	37,599
36	EATON CORP PLC		0	55,397	94,953
37	INGERSOLL-RAND PLC		0	45,971	124,290
38	INVESCO LTD		0	58,188	103,107
39	NABORS INDUSTRIES LTD COM		0	81,667	58,445
40	BROADCOM LTD		0	32,529	141,694
41	AT&T INC		0	47,854	53,577
42	ABBOTT LABORATORIES		0	78,545	96,248
43	UNITED STATES TREAS 1 125% 2/28/19		0	4,982	4,981
44	US TREASURY INFLATIO 0 375% 7/15/25		0	40,965	40,931
45	UNITED STATES TREAS 1 5% 4/15/20		0	29,995	29,979
46	UNITED STATES TREA 1 875% 4/30/22		0	14,994	14,997

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
			16,184,274	16,030,671	19,940,770
47	UNIV OF CALIFORNIA 4.131% 5/15/45		0	20,082	20,661
48	VERIZON COMMUNICATIONS 5 5% 3/16/4		0	34,926	38,261
49	WELLS FARGO & COMPANY 2 6% 7/22/2(		0	20,673	20,282
50	WELLS FARGO & COMPANY 4.9% 11/17/4		0	19,862	21,808
51	ADOBE SYS INC COM		0	50,704	134,792
52	ADVANTAGE DYN TOTAL RET -Y		0	571,184	661,150
53	AGILENT TECHNOLOGIES INC		0	68,973	84,220
54	ALEXION PHARMACEUTICALS INC		0	56,934	52,075
55	ALIGN TECHNOLOGY INC		0	45,093	45,486
56	ALLY FINANCIAL INC		0	87,988	87,153
57	SCHLUMBERGER LIMITED COM		0	40,918	38,451
58	SCHWAB CHARLES CORP NEW		0	82,584	110,837
59	SPLUNK INC		0	79,743	73,388
60	STARBUCKS CORP COM		0	52,676	48,397
61	DREYFUS SELECT MGER S/C VL-Y		0	842,676	1,101,405
62	SYNCHRONY FINANCIAL		0	79,119	84,987
63	T -MOBILE US INC		0	66,374	61,226
64	TAIWAN SEMICONDUCTOR ADR		0	56,138	74,465
65	TARGA RESOURCES INVESTMENTS		0	48,308	37,064
66	TESARO INC		0	25,723	22,378
67	TESORO PETROLEUM CORPORATION CC		0	72,076	82,368
68	3M CO		0	51,739	75,573
69	TIME WARNER INC.		0	30,080	41,168
70	TWENTY FIRST CENTURY FOX INC		0	80,773	74,251
71	UNITED HEALTH GROUP INC		0	108,116	142,032
72	VALERO ENERGY CORP NEW		0	23,309	64,087
73	VISA INC		0	91,244	109,723
74	VIRTUS EMERGING MKTS OPPOR-I		0	369,888	432,872
75	VOYA FINANCIAL INC		0	72,387	77,469
76	WELLS FARGO & CO NEW		0	31,798	67,600
77	YUM BRANDS INC		0	51,278	84,086
78	ZIMMER HLDGS INC		0	54,816	57,395
79	A.B B. FIN USA INC 2 875% 5/08/22		0	24,360	25,568
80	AT&T INC		0	32,770	31,876
81	ABBVIE INC 2.9% 11/06/22		0	20,288	20,188
82	ADOBE SYSTEMS INC 3 25% 2/01/25		0	19,807	20,442
83	AERCAP IRELAND CAPITAL LTD / A		0	15,874	15,915
84	ALEXANDRIA REAL ESTATE 4 3% 1/15/26		0	16,172	15,710
85	AMAZON.COM INC		0	24,612	25,200
86	AMGEN INC 5 65% 6/15/42		0	16,718	17,945
87	ANHEUSER-BUSH INBEV FI 4 9% 2/01/46		0	19,953	22,573
88	APACHE CORP 3 25% 4/15/22		0	14,758	15,219
89	APPLE INC 4 375% 5/13/45		0	19,815	21,623
90	ARROW ELECTRONICS INC 3 5% 4/01/22		0	24,841	25,540
91	BP CAP MKTS P L C 4 75% 3/10/19		0	22,213	20,979
92	BANK OF AMERICA CORP 2 6% 1/15/19		0	30,084	30,283

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

			16,184,274	16,030,671	19,940,770
	Asset Description	Basis of Valuation	Book Value Beg of Year	Book Value End of Year	FMV End of Year
93	BANK OF AMERICA CORP 3.95% 4/21/25		0	29,812	30,397
94	BARCLAYS PLC		0	10,145	10,519
95	BIOGEN INC 2 9% 9/15/20		0	19,958	20,401
96	BOSTON PROPERTIES LP		0	9,839	10,545
97	BURLINGTN NORTH SANTA 3 45% 9/15/21		0	26,011	26,062
98	CVS HEALTH CORP		0	19,689	22,214
99	CALIFORNIA ST EARTHQ 2 805% 7/01/19		0	19,999	20,110
100	CELGENE CORP 2 875% 8/15/20		0	19,980	20,452
101	CHICAGO ILL 6 034% 1/01/42		0	30,000	26,653
102	CITIGROUP INC 4.45% 9/29/27		0	42,194	41,601
103	CITIZENS BANK NA/PROVIDENCE RI		0	15,020	15,008
104	COMCAST CORP 2.75% 3/01/23		0	30,414	30,293
105	CONSUMERS ENERGY CO 3.25% 8/15/46		0	9,922	9,167
106	RABOBANK NEDERLAND		0	32,772	32,244
107	CREDIT SUISSE GRP FU 3 125% 12/10/20		0	20,205	20,376
108	CUBESMART LP 4 8% 7/15/22		0	16,602	16,079
109	DEUTSCHE BK AG LONDON		0	15,324	15,099
110	EASTMAN CHEMICAL CO 3 6% 8/15/22		0	11,918	12,450
111	EBAY INC 2 6% 7/15/22		0	23,766	24,780
112	ENTERPRISE PRODUCTS 2.55% 10/15/19		0	15,146	15,129
113	ESSEX PORTFOLIO LP 3 375% 1/15/23		0	15,096	15,145
114	EXELON CORP 3 4% 4/15/26		0	15,015	14,949
115	EXXON MOBIL CORP		0	15,000	15,033
116	FHLMC GOLD G05938 5.0% 1/01/36		0	1,038	1,069
117	FHLMC GOLD POOL J15724 4.0% 6/01/26		0	6,544	6,447
118	FHLMC GOLD POOL C91926 4 0% 3/01/37		0	20,889	20,958
119	FHLMC GOLD POOL T49005 3 5% 12/01/28		0	10,193	9,986
120	FHLMC GOLD A92821 5.0% 7/01/40		0	11,997	12,386
121	FHLMC GOLD Q43259 3 5% 9/01/46		0	19,344	19,285
122	FHLMC G60921 4 5% 2/01/47		0	26,524	26,239
123	FNMA POOL AL4191 3.5% 1/01/28		0	12,152	12,020
124	FNMA POOL # AL6895 3.5% 5/1/45		0	20,957	20,927
125	FNMA AL9867 3 0% 2/01/32		0	14,934	14,883
126	FNMA POOL AS7844 3 0% 9/01/46		0	33,990	33,780
127	F N M A AS8949 3.5% 3/01/47		0	25,487	25,313
128	FNMA POOL # AS9451 3.5% 4/1/47		0	20,399	20,304
129	FNMA POOL AU6278 5 0% 11/01/43		0	3,662	3,639
130	FNMA AY8429 3 5% 8/01/45		0	23,111	23,102
131	F N M A POOL # BE2362 3 5% 3/01/47		0	15,123	15,176
132	F N M A BE6729 4 5% 2/01/47		0	21,436	21,345
133	FNMA BE9598 4.0% 5/01/47		0	20,731	20,730
134	FNMA POOL # BD1480 3 5% 9/01/46		0	26,181	25,361
135	FNMA MA1897 3.5% 5/01/44		0	6,730	6,726
136	FNMA POOL # MA2670 3.0% 7/01/46		0	29,111	28,101
137	FNMA POOL # MA2705 3.0% 7/01/46		0	34,014	33,007
138	FNMA POOL # MA2737 3 0% 9/01/46		0	39,522	38,139

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
			16,184,274	16,030,671	19,940,770
139	FNMA MA2775 2 5% 9/01/31		0	57,636	56,184
140	FNMA POOL # MA2864 3 5% 1/01/47		0	40,233	40,159
141	FNMA POOL #MA2907 4 0% 1/01/47		0	20,418	20,414
142	FNMA MA2930 4.0% 3/01/47		0	41,353	41,312
143	FNMA POOL # MA2931 3.0% 3/01/32		0	34,816	34,796
144	F N M A POOL #MA3026 3 5% 6/01/47		0	25,713	25,615
145	FN POOL # MA3027 4.0% 6/01/47		0	26,333	26,195
146	F N M A POOL #MA3038 4.5% 6/01/47		0	26,873	26,696
147	FNMA MA3078 3 0% 7/01/37		0	15,387	15,236
148	FIDELITY NATL INFORM 3 875% 6/05/24		0	31,293	31,423
149	FLORIDA ST HURRICANE 2.995% 7/01/20		0	40,000	40,884
150	FORD MOTOR CREDIT CO 3 219% 1/09/22		0	15,282	15,133
151	GNMA 2 POOL MA4195 3 0% 1/20/47		0	44,471	44,755
152	GNMA MA4262 3.5% 2/20/47		0	25,602	25,552
153	G N M A II POOL #MA432 4 5% 3/20/47		0	15,801	15,724
154	GNMA MA4511 4.0% 6/20/47		0	47,584	47,507
155	GENERAL ELEC CAP CORP		0	27,168	27,647
156	GOLDMAN SACHS GROUP		0	30,454	38,941
157	HSBC FINANCE CORP		0	37,986	39,444
158	INTEL CORP 2 7% 12/15/22		0	19,704	20,256
159	INTEL CORP		0	25,203	29,047
160	INTERCONTINENTALEXCHA 2.75% 12/01/2		0	25,404	25,495
161	JPMORGAN CHASE & CO 3 375% 5/01/23		0	24,530	25,369
162	KIMCO REALTY CORP 3.4% 11/01/22		0	21,163	20,388
163	KROGER CO/THE 2 6% 2/01/21		0	10,000	10,000
164	MASSACHUSETTS ST 4 91% 5/01/29		0	17,124	17,437
165	MET LIFE GLOB FNDG 7.717% 2/15/19		0	25,482	27,307
166	MICROSOFT CORP 3 75% 2/12/45		0	24,798	24,847
167	ALPHABET INC/CA		0	133,030	215,686
168	AMAZON COM INC		0	45,945	203,280
169	AMERICAN TOWER CORP-CL A		0	34,727	48,958
170	APPLE COMPUTER INC COM		0	20,098	97,790
171	BNY MELLON INCOME STK FD CL M		0	237,735	362,880
172	BNY MELLON LARGE CAP MARKET OPP F		0	273,591	316,588
173	BNY MELLON MID CAP STK FD CL M		0	1,556,395	2,064,292
174	BNY MELLON S/T US GVT SECS FD CL M		0	333,114	318,108
175	BNY MELLON EMERGING MKTS FD CL M		0	216,064	380,827
176	BANK AMER CORP		0	89,232	131,247
177	BIOMARIN PHARMACEUTICAL INC		0	35,676	32,241
178	BRISTOL MYERS SQUIBB CO COM		0	42,532	46,805
179	CSX CORP COM		0	72,327	102,027
180	CELANESE CORP DEL		0	40,657	87,345
181	CELGENE CORP		0	49,656	59,091
182	CHEVRONTEXACO CORP		0	50,195	56,756
183	CITIZENS FINANCIAL GROUP INC		0	41,592	68,862
184	COMCAST CORP NEW CL A		0	104,437	137,388

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
			16,184,274	16,030,671	19,940,770
185	CONSTELLATION BRANDS INC		0	64,830	95,121
186	COSTCO WHSL CORP NEW		0	59,108	77,886
187	DEERE & COMPANY		0	58,227	56,233
188	DISNEY (WALT) COMPANY HOLDING CO.		0	39,447	72,038
189	DOMINION RES INC VA NEW		0	49,335	55,174
190	DOW CHEMICAL COMPANY COMMON		0	56,834	73,161
191	DREYFUS YIELD ENH STRA T-Y		0	475,000	491,765
192	DREYFUS DIVERSIFIED INTL-Y		0	2,426,303	2,833,012
193	DREYFUS GLOBAL REAL ES SEC-Y		0	347,659	406,237
194	DREYFUS INTL SMALL CAP-Y		0	200,000	232,587
195	ELECTRONIC ARTS		0	91,837	119,464
196	EMPIRE STATE REALTY TRUST -A		0	30,413	31,155
197	EQUINIX INC		0	36,619	36,049
198	EXELON CORP		0	55,368	62,401
199	EXXON MOBIL CORP		0	23,497	52,313
200	FACEBOOK INC		0	48,771	159,737
201	HALLIBURTON COMPANY COM		0	41,685	53,259
202	HARTFORD FINL SVCS GROUP INC COM		0	75,913	100,934
203	HILL ROM HLDGS		0	33,361	34,232
204	HOME DEPOT INC USD 0 05		0	22,816	103,085
205	HONEYWELL INTL INC		0	30,177	111,164
206	ILLINOIS TOOL WORKS INC COM		0	75,616	124,628
207	INCYTE GENOMICS INC		0	36,707	47,972
208	INTERCONTINENTALEXCHANGE GRO		0	40,365	101,517
209	KIMCO RLTY CORP		0	18,711	18,534
210	ELI LILLY & CO COM		0	52,258	53,495
211	MERCK & CO INC		0	73,941	84,599
212	MICROSOFT CORP COM		0	23,551	37,222
213	MICRON TECHNOLOGY		0	97,132	155,571
214	MONDELEZ INTERNATIONAL INC		0	78,042	80,333
215	MONSTER BEVERAGE CORP		0	34,367	74,520
216	ASG MANAGED FUTURES STRAT-Y		0	609,048	593,305
217	NIKE INC CL B		0	69,139	77,526
218	NUCOR CORP		0	42,263	56,134
219	NVIDIA CORP		0	68,144	146,439
220	PANERA BREAD CO		0	12,973	19,193
221	PEPSICO INC		0	33,236	80,843
222	PHILIP MORRIS INTERNATIONAL		0	52,739	101,712
223	PIONEER NAT RES CO		0	31,787	34,788
224	PROCTER & GAMBLE CO COM		0	37,350	60,134
225	SALESFORCE COM INC		0	21,122	55,770

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

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

1	GAIN ON PY SALES SETTLED IN CY	1	1,262
2	COST BASIS ADJUSTMENT	2	480
3	Total	3	1,742

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

1	COST BASIS ADJUSTMENT	1	3,309
2	GAIN ON CY SALES NOT SETTLED AT YEAR END	2	14,619
3	RETURN OF CAPITAL - MONDELEZ INTERNATIONAL, INC	3	502
4	RETURN OF CAPITAL - NVIDIA CORP	4	95
5	RETURN OF CAPITAL - EATON CORP PLC	5	2,781
6	Total	6	21,306

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
1	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	1/25/2017	158		0	166	-8	0	0	0	-8
2	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	2/25/2017	88		0	92	-4	0	0	0	-4
3	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	2/25/2017	132		0	139	-7	0	0	0	-7
4	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	3/25/2017	104		0	110	-6	0	0	0	-6
5	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	3/25/2017	157		0	165	-8	0	0	0	-8
6	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	4/25/2017	103		0	109	-6	0	0	0	-6
7	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	4/25/2017	155		0	164	-9	0	0	0	-9
8	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	5/25/2017	103		0	108	-5	0	0	0	-5
9	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	5/25/2017	155		0	163	-8	0	0	0	-8
10	FNMA POOL # AL4191 3 5%	3138ELUR2		1/6/2014	6/25/2017	73		0	77	-4	0	0	0	-4
11	FNMA POOL # AL4191 3 5%	3138ELUR2		1/30/2014	6/25/2017	110		0	116	-6	0	0	0	-6
12	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	7/25/2016	531		0	578	-47	0	0	0	-47
13	FNMA AL6223 POOL 4 5%	3138EN4H9		5/15/2015	7/25/2016	66		0	72	-6	0	0	0	-6
14	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	8/25/2016	414		0	451	-37	0	0	0	-37
15	FNMA AL6223 POOL 4 5%	3138EN4H9		5/15/2015	8/25/2016	52		0	56	-4	0	0	0	-4
16	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	9/25/2016	657		0	716	-59	0	0	0	-59
17	FNMA AL6223 POOL 4 5%	3138EN4H9		5/15/2015	9/25/2016	82		0	90	-8	0	0	0	-8
18	FNMA AL6223 POOL 4 5%	3138EN4H9		2/24/2015	9/28/2016	27,073		0	26,855	218	0	0	0	218
19	FNMA AL6223 POOL 4 5%	3138EN4H9		5/15/2015	9/28/2016	2,559		0	2,539	20	0	0	0	20
20	FNMA AL6223 POOL 4 5%	3138EN4H9		5/15/2015	10/25/2016	751		0	818	-67	0	0	0	-67
21	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	7/25/2016	463		0	492	-29	0	0	0	-29
22	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	7/25/2016	388		0	427	-39	0	0	0	-39
23	FNMA POOL # AY5580 3 5%	3138YKFW8		9/22/2016	10/25/2016	71		0	76	-5	0	0	0	-5
24	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	11/25/2016	542		0	572	-30	0	0	0	-30
25	FNMA POOL # AY5580 3 5%	3138YKFW8		9/22/2016	11/25/2016	68		0	72	-4	0	0	0	-4
26	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	12/25/2016	671		0	707	-36	0	0	0	-36
27	FNMA POOL # AY5580 3 5%	3138YKFW8		9/22/2016	12/25/2016	84		0	89	-5	0	0	0	-5
28	FNMA POOL # AY5580 3 5%	3138YKFW8		9/22/2016	1/11/2017	4,424		0	4,563	-139	0	0	0	-139
29	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	1/11/2017	34,952		0	35,714	-762	0	0	0	-762
30	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	1/25/2017	427		0	451	-24	0	0	0	-24
31	FNMA AY8429 3 5% 8/(	3138YNLK1		12/8/2016	1/25/2017	379		0	391	-12	0	0	0	-12
32	FNMA AY8429 3 5% 8/(	3138YNLK1		12/8/2016	2/25/2017	99		0	102	-3	0	0	0	-3
33	FNMA AY8429 3 5% 8/(	3138YNLK1		12/8/2016	3/25/2017	43		0	44	-1	0	0	0	-1
34	FNMA AY8429 3 5% 8/(	3138YNLK1		12/8/2016	4/25/2017	45		0	46	-1	0	0	0	-1
35	FNMA AY8429 3 5% 8/(	3138YNLK1		12/8/2016	5/25/2017	124		0	128	-4	0	0	0	-4
36	FNMA AY8429 3 5% 8/(	3138YNLK1		12/8/2016	6/25/2017	56		0	58	-2	0	0	0	-2
37	FNMA POOL # 745418 5 5%	31403DDX4		4/1/2013	7/8/2016	1,820		0	1,773	47	0	0	0	47
38	FNMA POOL # 745418 5 5%	31403DDX4		4/1/2013	7/25/2016	36		0	40	-4	0	0	0	-4
39	FNMA POOL # BA0431 3 5% 2	3140E4PR2		4/20/2016	7/25/2016	1,084		0	1,136	-52	0	0	0	-52
40	FNMA POOL # BA0431 3 5% 2	3140E4PR2		4/20/2016	7/26/2016	54,413		0	54,215	198	0	0	0	198
41	FNMA POOL # BA0431 3 5% 2	3140E4PR2		4/20/2016	8/25/2016	1,644		0	1,722	-78	0	0	0	-78
42	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	8/25/2016	102		0	105	-3	0	0	0	-3
43	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	9/25/2016	174		0	179	-5	0	0	0	-5
44	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	10/25/2016	191		0	196	-5	0	0	0	-5
45	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	11/25/2016	268		0	276	-8	0	0	0	-8
46	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	12/25/2016	237		0	244	-7	0	0	0	-7
47	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	1/25/2017	214		0	220	-6	0	0	0	-6
48	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	2/25/2017	137		0	140	-3	0	0	0	-3
49	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	3/25/2017	105		0	108	-3	0	0	0	-3
50	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	4/19/2017	28,101		0	28,824	-723	0	0	0	-723
51	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	4/25/2017	153		0	158	-5	0	0	0	-5
52	FNMA POOL # BC0885 3 0%	3140EU6X2		6/21/2016	5/25/2017	129		0	132	-3	0	0	0	-3
53	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	7/25/2016	971		0	984	-13	0	0	0	-13
54	FN BC0048 2 5% 11/0	3140EUBS7		4/21/2016	7/25/2016	108		0	111	-3	0	0	0	-3
55	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	8/25/2016	636		0	645	-9	0	0	0	-9
56	FN BC0048 2 5% 11/0	3140EUBS7		4/21/2016	8/25/2016	71		0	73	-2	0	0	0	-2
57	FN BC0048 2 5% 11/0	3140EUBS7		4/21/2016	9/13/2016	4,630		0	4,619	11	0	0	0	11
58	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	10/25/2016	181		0	181	0	0	0	0	0
59	FNMA POOL # MA2495 3 5% 1	31418BXZ4		2/4/2016	7/25/2016	330		0	346	-16	0	0	0	-16
60	BLACKROCK INC 6 25%	09247XAC5		6/20/2014	10/5/2016	5,236		0	5,760	-524	0	0	0	-524
61	BLACKROCK INC 6 25%	09247XAC5		9/12/2007	10/5/2016	5,236		0	4,960	276	0	0	0	276
62	BLACKROCK INC 6 25%	09247XAC5		9/12/2007	11/4/2016	10,440		0	9,920	520	0	0	0	520
63	BLACKROCK INC 6 25%	09247XAC5		9/12/2007	2/22/2017	10,277		0	9,920	357	0	0	0	357
64	BOSTON PROPERTIES LP 4 1	10112RAS3		5/13/2015	9/23/2016	5,433		0	5,417	16	0	0	0	16
65	BOSTON PROPERTIES LP 4 1	10112RAS3		8/30/2011	9/23/2016	10,866		0	9,839	1,027	0	0	0	1,027
66	CVS HEALTH CORPORATION	126650100		8/25/2015	8/11/2016	13,490		0	14,368	-878	0	0	0	-878
67	CVS HEALTH CORPORATION	126650100		9/22/2015	8/11/2016	17,760		0	18,278	-518	0	0	0	-518
68	CABOT OIL & GAS CORP CL /	127097103		12/6/2016	3/6/2017	14,062		0	14,390	-328	0	0	0	-328
69	CABOT OIL & GAS CORP CL /	127097103		12/7/2016	3/6/2017	5,763		0	5,937	-174	0	0	0	-174

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
70	CABOT OIL & GAS CORP CL	127097103		12/8/2016	3/6/2017	11,526		0	12,090	-564	0	0	0	-564
71	CABOT OIL & GAS CORP CL	127097103		12/9/2016	3/6/2017	12,218		0	13,003	-785	0	0	0	-785
72	FNMA POOL # MA2495 3 5%	31418BXZ4		2/19/2016	7/25/2016	55		0	58	-3	0	0	0	-3
73	FNMA POOL # MA2495 3 5%	31418BXZ4		4/26/2016	7/25/2016	55		0	58	-3	0	0	0	-3
74	FNMA POOL # MA2495 3 5%	31418BXZ4		2/19/2016	8/23/2016	4,941		0	4,917	24	0	0	0	24
75	FNMA POOL # MA2495 3 5%	31418BXZ4		4/26/2016	8/23/2016	4,941		0	4,917	24	0	0	0	24
76	FNMA POOL # MA2495 3 5%	31418BXZ4		2/4/2016	8/23/2016	28,743		0	28,583	160	0	0	0	160
77	FNMA POOL # MA2495 3 5%	31418BXZ4		2/4/2016	8/25/2016	506		0	530	-24	0	0	0	-24
78	FNMA POOL # MA2495 3 5%	31418BXZ4		2/19/2016	8/25/2016	84		0	88	-4	0	0	0	-4
79	FNMA POOL # MA2495 3 5%	31418BXZ4		4/26/2016	8/25/2016	84		0	88	-4	0	0	0	-4
80	FNMA POOL # MA2495 3 5%	31418BXZ4		2/4/2016	9/25/2016	855		0	896	-41	0	0	0	-41
81	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	7/25/2016	203		0	213	-10	0	0	0	-10
82	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	8/25/2016	215		0	226	-11	0	0	0	-11
83	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	9/25/2016	325		0	341	-16	0	0	0	-16
84	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	9/28/2016	14,309		0	14,222	87	0	0	0	87
85	FNMA POOL MA2522 3 5%	31418BYU4		4/1/2016	10/25/2016	290		0	305	-15	0	0	0	-15
86	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	7/25/2016	144		0	150	-6	0	0	0	-6
87	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	7/25/2016	288		0	301	-13	0	0	0	-13
88	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	8/25/2016	170		0	177	-7	0	0	0	-7
89	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	8/25/2016	339		0	354	-15	0	0	0	-15
90	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	9/25/2016	237		0	248	-11	0	0	0	-11
91	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	9/25/2016	475		0	496	-21	0	0	0	-21
92	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	10/25/2016	247		0	258	-11	0	0	0	-11
93	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	10/25/2016	495		0	517	-22	0	0	0	-22
94	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	11/25/2016	510		0	531	-21	0	0	0	-21
95	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	11/25/2016	1,020		0	1,065	-45	0	0	0	-45
96	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	12/25/2016	279		0	290	-11	0	0	0	-11
97	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	12/25/2016	557		0	582	-25	0	0	0	-25
98	FNMA POOL MA2561 3 0%	31418BZ33		2/23/2016	1/4/2017	26,435		0	26,929	-494	0	0	0	-494
99	CAPITAL ONE FINANCIAL CO	14040H105		1/22/2014	10/5/2016	2,211		0	2,181	30	0	0	0	30
100	CARDINAL HEALTH INC	14149Y108		6/4/2014	9/14/2016	30,889		0	29,072	1,817	0	0	0	1,817
101	CARDINAL HEALTH INC	14149Y108		6/5/2014	9/14/2016	15,821		0	14,949	872	0	0	0	872
102	CAPITAL ONE FINANCIAL CO	14040H105		1/21/2014	10/4/2016	5,840		0	5,817	23	0	0	0	23
103	CHEVRON CORPORATION	166764100		8/17/2011	7/27/2016	17,066		0	16,535	531	0	0	0	531
104	CITIGROUP INC 2 5% 9	172967HC8		2/12/2014	10/31/2016	20,274		0	20,150	124	0	0	0	124
105	CITIGROUP INC 2 5% 9	172967HC8		2/12/2014	11/1/2016	5,069		0	5,038	31	0	0	0	31
106	CITIGROUP INC 2 5% 7	172967HU8		9/26/2014	11/1/2016	15,243		0	14,886	357	0	0	0	357
107	CITIZENS FINANCIAL GROUP	174610105		1/19/2016	1/24/2017	30,800		0	18,940	11,860	0	0	0	11,860
108	COGNIZANT TECHNOLOGY S	192446102		9/30/2016	11/28/2016	21,071		0	17,809	3,262	0	0	0	3,262
109	COMCAST CORP CL A	20030N101		7/19/2016	8/19/2016	15,298		0	15,437	-139	0	0	0	-139
110	COMCAST CORP CL A	20030N101		4/16/2012	8/19/2016	1,330		0	594	736	0	0	0	736
111	COMCAST CORP CL A	20030N101		4/16/2012	9/2/2016	13,866		0	6,234	7,632	0	0	0	7,632
112	CAPITAL ONE FINANCIAL CO	14040H105		1/22/2014	10/4/2016	8,031		0	7,997	34	0	0	0	34
113	COMCAST CORP CL A	20030N101		4/16/2012	11/15/2016	16,075		0	7,124	8,951	0	0	0	8,951
114	COMCAST CORP 3 125% 7/15	20030NBD2		6/26/2012	5/17/2017	10 409		0	9,991	418	0	0	0	418
115	COMCAST CORP 3 125% 7/15	20030NBD2		2/7/2013	5/17/2017	5,204		0	5,046	158	0	0	0	158
116	CAPITAL ONE FINANCIAL CO	14040H105		4/15/2013	10/5/2016	61,174		0	44,649	16,525	0	0	0	16,525
117	COMCAST CORP 3 125% 7/15	20030NBD2		3/8/2013	5/17/2017	10,409		0	10,220	189	0	0	0	189
118	COMCAST CORP 3 125% 7/15	20030NBD2		2/6/2014	5/17/2017	5,204		0	4,908	296	0	0	0	296
119	CREDIT SUISSE GRP FUN 2 7	225433AD3		3/30/2016	11/7/2016	20,059		-31	19,783	245	0	0	0	245
120	DEVON ENERGY CORPORAT	25179M103		3/17/2016	9/27/2016	45,825		0	32,782	13,043	0	0	0	13,043
121	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	1/4/2017	12,770		0	12,984	-214	0	0	0	-214
122	FNMA POOL MA2561 3 0%	31418BZ33		3/3/2016	1/25/2017	436		0	455	-19	0	0	0	-19
123	FNMA POOL # MA2558 4 0%	31418BZY5		6/14/2016	8/25/2016	855		0	917	-62	0	0	0	-62
124	FNMA POOL # MA2558 4 0%	31418BZY5		6/14/2016	8/31/2016	34,653		0	34,694	-41	0	0	0	-41
125	FNMA POOL # MA2558 4 0%	31418BZY5		6/14/2016	9/25/2016	826		0	886	-60	0	0	0	-60
126	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	8/25/2016	94		0	98	-4	0	0	0	-4
127	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	11/15/2016	75		0	80	-5	0	0	0	-5
128	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	12/15/2016	12		0	13	-1	0	0	0	-1
129	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	1/15/2017	7		0	7	0	0	0	0	0
130	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	2/15/2017	11		0	12	-1	0	0	0	-1
131	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	3/15/2017	59		0	63	-4	0	0	0	-4
132	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	4/15/2017	3		0	4	-1	0	0	0	-1
133	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	5/15/2017	5		0	6	-1	0	0	0	-1
134	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	9/15/2016	8		0	8	0	0	0	0	0
135	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	10/15/2016	82		0	88	-6	0	0	0	-6
136	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	6/15/2017	34		0	36	-2	0	0	0	-2
137	FHLMC GOLD G08733 3 5%	3128MJY79		12/8/2016	1/15/2017	108		0	111	-3	0	0	0	-3
138	FHLMC GOLD G08733 3 5%	3128MJY79		12/8/2016	2/15/2017	104		0	106	-2	0	0	0	-2

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
139	FHLMC GOLD G08733 3 5%	3128MJY79		12/8/2016	3/15/2017	131		0	134	-3	0	0	0	-3
140	FHLMC GOLD G08733 3 5%	3128MJY79		12/8/2016	4/15/2017	185		0	190	-5	0	0	0	-5
141	FHLMC GOLD G08733 3 5%	3128MJY79		12/8/2016	5/15/2017	205		0	211	-6	0	0	0	-6
142	FHLMC GOLD G08733 3 5%	3128MJY79		12/8/2016	5/22/2017	19,697		0	19,643	54	0	0	0	54
143	FHLMC GOLD G08733 3 5%	3128MJY79		12/8/2016	6/15/2017	9,876		0	9,821	55	0	0	0	55
144	FHLMC GOLD G08733 3 5%	3128MJY79		12/8/2016	6/15/2017	398		0	409	-11	0	0	0	-11
145	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	11/15/2016	99		0	105	-6	0	0	0	-6
146	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	12/15/2016	156		0	165	-9	0	0	0	-9
147	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	1/15/2017	168		0	178	-10	0	0	0	-10
148	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	2/15/2017	112		0	118	-6	0	0	0	-6
149	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	3/15/2017	85		0	90	-5	0	0	0	-5
150	DOMINION RES INC VA NEW	25746U109		1/6/2016	8/23/2016	14,422		0	13,024	1,398	0	0	0	1,398
151	DYNEGY INC/NEW	26817R108		5/31/2016	12/7/2016	3,399		0	7,891	-4,492	0	0	0	-4,492
152	FHLMC GOLD POOL C91738	3128P74X8		4/25/2016	9/15/2016	106		0	114	-8	0	0	0	-8
153	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	10/15/2016	171		0	182	-11	0	0	0	-11
154	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	10/15/2016	86		0	91	-5	0	0	0	-5
155	FHLMC GOLD POOL C91738	3128P74X8		4/25/2016	10/15/2016	86		0	92	-6	0	0	0	-6
156	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	11/15/2016	103		0	109	-6	0	0	0	-6
157	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	11/15/2016	51		0	54	-3	0	0	0	-3
158	FHLMC GOLD POOL C91738	3128P74X8		4/25/2016	11/15/2016	51		0	55	-4	0	0	0	-4
159	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	12/15/2016	138		0	147	-9	0	0	0	-9
160	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	12/15/2016	69		0	73	-4	0	0	0	-4
161	FHLMC GOLD POOL C91738	3128P74X8		4/25/2016	12/15/2016	69		0	75	-6	0	0	0	-6
162	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	1/15/2017	99		0	105	-6	0	0	0	-6
163	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	1/15/2017	50		0	52	-2	0	0	0	-2
164	FHLMC GOLD POOL C91738	3128P74X8		4/25/2016	1/15/2017	50		0	53	-3	0	0	0	-3
165	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	2/15/2017	101		0	107	-6	0	0	0	-6
166	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	2/15/2017	50		0	53	-3	0	0	0	-3
167	FHLMC GOLD POOL C91738	3128P74X8		4/25/2016	2/15/2017	50		0	54	-4	0	0	0	-4
168	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	3/8/2017	6,115		0	6,152	-37	0	0	0	-37
169	FHLMC GOLD POOL C91738	3128P74X8		4/25/2016	3/8/2017	3,057		0	3,119	-62	0	0	0	-62
170	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	3/8/2017	2,932		0	2,938	-6	0	0	0	-6
171	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	3/15/2017	119		0	126	-7	0	0	0	-7
172	FHLMC GOLD POOL C91339	3128P7PY3		2/4/2014	7/15/2016	126		0	135	-9	0	0	0	-9
173	FHLMC GOLD POOL C91339	3128P7PY3		2/4/2014	8/15/2016	157		0	168	-11	0	0	0	-11
174	FHLMC GOLD POOL C91339	3128P7PY3		2/4/2014	9/15/2016	169		0	181	-12	0	0	0	-12
175	FHLMC GOLD POOL C91339	3128P7PY3		2/4/2014	10/15/2016	141		0	151	-10	0	0	0	-10
176	FHLMC GOLD POOL C91339	3128P7PY3		2/4/2014	11/15/2016	141		0	151	-10	0	0	0	-10
177	FHLMC GOLD POOL C91339	3128P7PY3		2/4/2014	12/15/2016	128		0	136	-8	0	0	0	-8
178	FHLMC GOLD POOL C91339	3128P7PY3		2/4/2014	1/15/2017	141		0	151	-10	0	0	0	-10
179	FHLMC GOLD POOL C91339	3128P7PY3		2/4/2014	2/15/2017	124		0	133	-9	0	0	0	-9
180	FHLMC GOLD POOL C91339	3128P7PY3		2/4/2014	3/8/2017	5,854		0	5,937	-83	0	0	0	-83
181	FHLMC GOLD POOL C91339	3128P7PY3		2/4/2014	3/15/2017	72		0	77	-5	0	0	0	-5
182	FHLMC GOLD POOL C91926	3128P8D73		3/8/2017	4/15/2017	74		0	79	-5	0	0	0	-5
183	FHLMC GOLD POOL C91926	3128P8D73		3/8/2017	5/15/2017	74		0	78	-4	0	0	0	-4
184	FHLMC GOLD POOL C91926	3128P8D73		3/8/2017	6/15/2017	55		0	58	-3	0	0	0	-3
185	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	7/15/2016	146		0	156	-10	0	0	0	-10
186	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	9/15/2016	106		0	112	-6	0	0	0	-6
187	FHLMC GOLD Q43259 3 5%	3132WGTR8		12/8/2016	2/15/2017	44		0	45	-1	0	0	0	-1
188	FHLMC GOLD Q43259 3 5%	3132WGTR8		12/8/2016	3/15/2017	362		0	373	-11	0	0	0	-11
189	FHLMC GOLD Q43259 3 5%	3132WGTR8		12/8/2016	4/15/2017	168		0	173	-5	0	0	0	-5
190	FHLMC GOLD Q43259 3 5%	3132WGTR8		12/8/2016	5/15/2017	268		0	276	-8	0	0	0	-8
191	FHLMC GOLD Q43259 3 5%	3132WGTR8		12/8/2016	6/15/2017	9,684		0	9,672	12	0	0	0	12
192	FHLMC GOLD Q43259 3 5%	3132WGTR8		12/8/2016	6/15/2017	532		0	549	-17	0	0	0	-17
193	FNMA 2014-28 ND 3 0%	3136AJK47		4/11/2014	7/25/2016	445		0	454	-9	0	0	0	-9
194	FNMA 2014-28 ND 3 0%	3136AJK47		4/11/2014	8/25/2016	346		0	352	-6	0	0	0	-6
195	FNMA 2014-28 ND 3 0%	3136AJK47		4/11/2014	9/25/2016	432		0	440	-8	0	0	0	-8
196	FNMA 2014-28 ND 3 0%	3136AJK47		4/11/2014	10/25/2016	499		0	509	-10	0	0	0	-10
197	FNMA 2014-28 ND 3 0%	3136AJK47		4/11/2014	11/25/2016	331		0	337	-6	0	0	0	-6
198	FNMA 2014-28 ND 3 0%	3136AJK47		4/11/2014	12/25/2016	317		0	323	-6	0	0	0	-6
199	FNMA 2014-28 ND 3 0%	3136AJK47		4/11/2014	1/12/2017	20,704		0	20,612	92	0	0	0	92
200	FNMA 2014-28 ND 3 0%	3136AJK47		4/11/2014	1/25/2017	238		0	243	-5	0	0	0	-5
201	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	7/8/2016	24,111		0	22,883	1,228	0	0	0	1,228
202	FNMA POOL # AH4794 5% 2/1	3138A6KG4		3/4/2011	7/25/2016	879		0	924	-45	0	0	0	-45
203	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	7/25/2016	172		0	181	-9	0	0	0	-9
204	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	8/25/2016	141		0	148	-7	0	0	0	-7
205	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	9/25/2016	186		0	195	-9	0	0	0	-9
206	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	10/25/2016	119		0	125	-6	0	0	0	-6
207	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	11/25/2016	103		0	109	-6	0	0	0	-6

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
208	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	12/25/2016	106		0	112	-6	0	0	0	-6
209	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	1/25/2017	222		0	233	-11	0	0	0	-11
210	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	2/14/2017	6,912		0	6,953	-41	0	0	0	-41
211	FNMA POOL # AJ1758 3 5%	3138AS5U2		9/14/2011	2/25/2017	95		0	100	-5	0	0	0	-5
212	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	7/25/2016	259		0	274	-15	0	0	0	-15
213	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	8/25/2016	210		0	222	-12	0	0	0	-12
214	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	9/25/2016	302		0	320	-18	0	0	0	-18
215	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	10/25/2016	207		0	220	-13	0	0	0	-13
216	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	11/25/2016	210		0	222	-12	0	0	0	-12
217	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	12/25/2016	228		0	242	-14	0	0	0	-14
218	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	1/25/2017	221		0	234	-13	0	0	0	-13
219	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	2/14/2017	8,786		0	8,946	-160	0	0	0	-160
220	FNMA AL4082 3 5% 10/	3138ELRC9		6/8/2016	2/25/2017	192		0	204	-12	0	0	0	-12
221	FNMA POOL AL4166 5 5%	3138ELTY9		9/23/2013	7/8/2016	20,407		0	19,840	567	0	0	0	567
222	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	5/5/2017	4,705		0	4,910	-205	0	0	0	-205
223	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	5/25/2017	154		0	161	-7	0	0	0	-7
224	FNMA POOL # MA2670 3 0%	31418B6G6		1/12/2017	5/25/2017	26		0	26	0	0	0	0	0
225	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	6/25/2017	137		0	143	-6	0	0	0	-6
226	FNMA POOL # MA2670 3 0%	31418B6G6		1/12/2017	6/25/2017	27		0	28	-1	0	0	0	-1
227	FNMA MA1860 4 5% 4/	31418BB62		4/1/2014	7/25/2016	274		0	293	-19	0	0	0	-19
228	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	7/25/2016	550		0	560	-10	0	0	0	-10
229	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	8/25/2016	17		0	18	-1	0	0	0	-1
230	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	9/25/2016	822		0	836	-14	0	0	0	-14
231	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	10/25/2016	421		0	429	-8	0	0	0	-8
232	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	11/25/2016	456		0	464	-8	0	0	0	-8
233	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	12/25/2016	494		0	503	-9	0	0	0	-9
234	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	1/25/2017	13		0	13	0	0	0	0	0
235	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	2/25/2017	13		0	13	0	0	0	0	0
236	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	3/25/2017	507		0	516	-9	0	0	0	-9
237	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	4/25/2017	12		0	12	0	0	0	0	0
238	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	5/25/2017	12		0	12	0	0	0	0	0
239	FNMA MA1897 3 5% 5/	31418BDB9		5/23/2014	6/25/2017	12		0	12	0	0	0	0	0
240	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	7/25/2016	153		0	164	-11	0	0	0	-11
241	FNMA POOL MA2484 4 0%	31418BXN1		5/23/2016	7/25/2016	38		0	41	-3	0	0	0	-3
242	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	8/25/2016	317		0	338	-21	0	0	0	-21
243	FNMA POOL MA2484 4 0%	31418BXN1		5/23/2016	8/25/2016	79		0	85	-6	0	0	0	-6
244	FNMA POOL MA2484 4 0%	31418BXN1		5/23/2016	9/13/2016	4,978		0	4,961	17	0	0	0	17
245	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	9/13/2016	4,732		0	4,714	18	0	0	0	18
246	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	9/25/2016	575		0	615	-40	0	0	0	-40
247	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	10/25/2016	310		0	332	-22	0	0	0	-22
248	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	11/25/2016	274		0	293	-19	0	0	0	-19
249	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	12/25/2016	345		0	369	-24	0	0	0	-24
250	FNMA POOL MA2484 4 0%	31418BXN1		3/3/2016	1/11/2017	13,343		0	13,517	-174	0	0	0	-174
251	FNMA POOL MA2484 4 0%	31418BXN1		12/2/2016	1/11/2017	8,257		0	8,264	-7	0	0	0	-7
252	FNMA POOL MA2484 4 0%	31418BXN1		12/2/2016	1/25/2017	605		0	639	-34	0	0	0	-34
253	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	7/25/2016	324		0	325	-1	0	0	0	-1
254	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	8/25/2016	98		0	98	0	0	0	0	0
255	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	9/25/2016	167		0	167	0	0	0	0	0
256	FN MA2487 3 0% 12/0	31418BXR2		11/24/2015	9/28/2016	9,417		0	9,068	349	0	0	0	349
257	FNMA POOL #MA2907 4 0%	31418CGR9		1/11/2017	6/25/2017	174		0	184	-10	0	0	0	-10
258	FNMA POOL #MA2907 4 0%	31418CGR9		2/2/2017	6/25/2017	232		0	244	-12	0	0	0	-12
259	FNMA POOL #MA2907 4 0%	31418CGR9		1/11/2017	6/26/2017	15,366		0	15,388	-22	0	0	0	-22
260	FNMA POOL #MA2907 4 0%	31418CGR9		2/2/2017	6/26/2017	0		0	0	0	0	0	0	0
261	FNMA MA2930 4 0% 3/	31418CHG2		4/4/2017	5/5/2017	5,205		0	5,201	4	0	0	0	4
262	FNMA MA2930 4 0% 3/	31418CHG2		4/4/2017	5/25/2017	191		0	201	-10	0	0	0	-10
263	FNMA MA2930 4 0% 3/	31418CHG2		4/4/2017	5/25/2017	55		0	57	-2	0	0	0	-2
264	FNMA MA2930 4 0% 3/	31418CHG2		4/4/2017	6/25/2017	178		0	188	-10	0	0	0	-10
265	FNMA MA2930 4 0% 3/	31418CHG2		4/4/2017	6/25/2017	59		0	63	-4	0	0	0	-4
266	FNMA POOL # MA2931 3 0%	31418CHH0		2/23/2017	4/25/2017	309		0	318	-9	0	0	0	-9
267	FNMA POOL # MA2931 3 0%	31418CHH0		2/23/2017	5/25/2017	283		0	291	-8	0	0	0	-8
268	FNMA POOL # MA2931 3 0%	31418CHH0		2/23/2017	6/25/2017	294		0	302	-8	0	0	0	-8
269	FORD MOTOR CREDIT CO 3	345397WD1		6/7/2012	10/28/2016	10,097		0	10,000	97	0	0	0	97
270	FORD MOTOR CREDIT CO 3	345397WD1		6/7/2012	10/31/2016	10,097		0	10,000	97	0	0	0	97
271	FORD MOTOR CREDIT CO 3	345397XA6		10/31/2016	4/4/2017	5,015		0	5,098	-83	0	0	0	-83
272	GNMA II POOL # MA1599 3 0	36179NX45		6/24/2014	7/20/2016	364		0	368	-4	0	0	0	-4
273	GNMA II POOL # MA1599 3 0	36179NX45		6/24/2014	8/20/2016	463		0	468	-5	0	0	0	-5
274	GNMA II POOL # MA1599 3 0	36179NX45		6/24/2014	8/25/2016	24,002		0	23,115	887	0	0	0	887
275	GNMA II POOL # MA1599 3 0	36179NX45		6/24/2014	9/20/2016	380		0	384	-4	0	0	0	-4
276	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	7/20/2016	249		0	263	-14	0	0	0	-14

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
277	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	8/20/2016	303		0	321	-18	0	0	0	-18
278	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	9/20/2016	394		0	417	-23	0	0	0	-23
279	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	10/4/2016	24,911		0	24,831	80	0	0	0	80
280	GNMA POOL II MA3597 3 5%	36179R7J2		9/22/2016	10/4/2016	4,982		0	5,004	-22	0	0	0	-22
281	GNMA POOL II MA3597 3 5%	36179R7J2		4/19/2016	10/20/2016	406		0	430	-24	0	0	0	-24
282	GNMA POOL II MA3597 3 5%	36179R7J2		9/22/2016	10/20/2016	81		0	87	-6	0	0	0	-6
283	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	7/20/2016	515		0	553	-38	0	0	0	-38
284	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	7/20/2016	193		0	207	-14	0	0	0	-14
285	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	7/26/2016	15,687		0	15,772	-85	0	0	0	-85
286	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	7/26/2016	40,787		0	40,990	-203	0	0	0	-203
287	GNMA POOL # MA3598 4 0%	36179R7K9		4/15/2016	8/20/2016	979		0	1,051	-72	0	0	0	-72
288	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	7/20/2016	218		0	224	-6	0	0	0	-6
289	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	7/20/2016	73		0	75	-2	0	0	0	-2
290	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	8/20/2016	282		0	289	-7	0	0	0	-7
291	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	8/20/2016	94		0	96	-2	0	0	0	-2
292	BNY MELLON L/C MKT OPP-N	05569M418		12/22/2014	9/29/2016	60,110		0	69,373	-9,263	0	0	0	-9,263
293	BNY MELLON L/C MKT OPP-N	05569M418		12/21/2015	9/29/2016	39,890		0	37,585	2,305	0	0	0	2,305
294	BNY MELLON L/C MKT OPP-N	05569M418		12/21/2015	3/28/2017	36,554		0	34,703	1,851	0	0	0	1,851
295	BNY MELLON L/C MKT OPP-N	05569M418		12/20/2016	3/28/2017	43,243		0	41,090	2,153	0	0	0	2,153
296	BNY MELLON L/C MKT OPP-N	05569M418		9/8/2011	3/28/2017	20,203		0	18,225	1,978	0	0	0	1,978
297	BANK OF AMERICA CORP	060505104		2/25/2015	12/12/2016	29,532		0	21,451	8,081	0	0	0	8,081
298	BIOGEN INC	09062X103		2/4/2014	12/19/2016	39 356		0	42,447	-3,091	0	0	0	-3,091
299	DYNEGY INC/NEW	26817R108		6/1/2016	12/7/2016	2,671		0	6,479	-3,808	0	0	0	-3,808
300	DYNEGY INC/NEW	26817R108		7/27/2016	12/7/2016	81		0	161	-80	0	0	0	-80
301	DYNEGY INC/NEW	26817R108		3/18/2016	12/8/2016	1,961		0	3,289	-1,328	0	0	0	-1,328
302	DYNEGY INC/NEW	26817R108		3/17/2016	12/8/2016	163		0	272	-109	0	0	0	-109
303	DYNEGY INC/NEW	26817R108		7/27/2016	12/8/2016	8,112		0	16,301	-8,189	0	0	0	-8,189
304	DYNEGY INC/NEW	26817R108		3/18/2016	12/8/2016	2,490		0	4 249	-1,759	0	0	0	-1,759
305	DYNEGY INC/NEW	26817R108		3/17/2016	12/9/2016	12 405		0	19,725	-7,320	0	0	0	-7,320
306	EASTMAN CHEMICAL CO 3 6%	277432AN0		5/30/2012	11/14/2016	10,468		0	9,979	489	0	0	0	489
307	EASTMAN CHEMICAL CO 3 6%	277432AN0		5/29/2012	11/14/2016	3,140		0	2,993	147	0	0	0	147
308	FACEBOOK INC-A	30303M102		5/4/2015	9/30/2016	8,835		0	5,444	3,391	0	0	0	3,391
309	FACEBOOK INC-A	30303M102		5/4/2015	11/14/2016	12,523		0	8,521	4,002	0	0	0	4,002
310	FACEBOOK INC-A	30303M102		12/16/2014	11/14/2016	3,131		0	2,035	1,096	0	0	0	1,096
311	FACEBOOK INC-A	30303M102		12/16/2014	11/16/2016	11,709		0	7,539	4,170	0	0	0	4,170
312	FACEBOOK INC-A	30303M102		12/16/2014	1/3/2017	9,904		0	6,408	3,496	0	0	0	3,496
313	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	7/15/2016	52		0	54	-2	0	0	0	-2
314	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	8/15/2016	53		0	54	-1	0	0	0	-1
315	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	9/15/2016	627		0	641	-14	0	0	0	-14
316	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	10/15/2016	37		0	37	0	0	0	0	0
317	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	11/15/2016	37		0	38	-1	0	0	0	-1
318	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	12/15/2016	37		0	38	-1	0	0	0	-1
319	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	1/4/2017	4,525		0	4,562	-37	0	0	0	-37
320	FHLMC GOLD T49004 3 0%	31287CAD4		11/5/2013	1/15/2017	37		0	38	-1	0	0	0	-1
321	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	7/15/2016	70		0	73	-3	0	0	0	-3
322	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	8/15/2016	70		0	73	-3	0	0	0	-3
323	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	9/15/2016	71		0	74	-3	0	0	0	-3
324	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	10/15/2016	71		0	74	-3	0	0	0	-3
325	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	11/15/2016	70		0	73	-3	0	0	0	-3
326	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	12/15/2016	70		0	74	-4	0	0	0	-4
327	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	1/15/2017	73		0	76	-3	0	0	0	-3
328	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	2/15/2017	71		0	74	-3	0	0	0	-3
329	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	3/15/2017	73		0	76	-3	0	0	0	-3
330	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	4/15/2017	72		0	76	-4	0	0	0	-4
331	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	5/15/2017	72		0	75	-3	0	0	0	-3
332	FHLMC GOLD POOL T49005 3	31287CAE2		2/19/2014	6/15/2017	73		0	76	-3	0	0	0	-3
333	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	7/15/2016	6		0	6	0	0	0	0	0
334	FHLMC GOLD G05938 5 0%	3128M74X1		7/19/2010	8/15/2016	37		0	39	-2	0	0	0	-2
335	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	10/15/2016	157		0	168	-11	0	0	0	-11
336	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	11/15/2016	356		0	381	-25	0	0	0	-25
337	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	12/15/2016	649		0	694	-45	0	0	0	-45
338	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	1/15/2017	438		0	468	-30	0	0	0	-30
339	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	2/14/2017	6,941		0	7,035	-94	0	0	0	-94
340	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	2/15/2017	238		0	254	-16	0	0	0	-16
341	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	3/15/2017	151		0	162	-11	0	0	0	-11
342	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	4/15/2017	178		0	190	-12	0	0	0	-12
343	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	5/15/2017	63		0	67	-4	0	0	0	-4
344	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	6/15/2017	67		0	72	-5	0	0	0	-5
345	FHLMC GOLD A92821 5 0%	312941D20		7/22/2010	7/15/2016	376		0	399	-23	0	0	0	-23

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
346	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	8/15/2016	209		0	222	-13	0	0	0	-13
347	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	9/15/2016	211		0	224	-13	0	0	0	-13
348	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	10/15/2016	417		0	443	-26	0	0	0	-26
349	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	11/15/2016	140		0	148	-8	0	0	0	-8
350	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	12/15/2016	354		0	376	-22	0	0	0	-22
351	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	1/15/2017	184		0	195	-11	0	0	0	-11
352	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	2/15/2017	404		0	430	-26	0	0	0	-26
353	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	3/15/2017	292		0	311	-19	0	0	0	-19
354	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	4/15/2017	254		0	270	-16	0	0	0	-16
355	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	5/15/2017	194		0	206	-12	0	0	0	-12
356	FHLMC GOLD A92821 5.0%	312941D20		7/22/2010	6/15/2017	240		0	255	-15	0	0	0	-15
357	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	7/15/2016	785		0	800	-15	0	0	0	-15
358	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	7/15/2016	92		0	100	-8	0	0	0	-8
359	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	8/15/2016	757		0	771	-14	0	0	0	-14
360	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	8/15/2016	287		0	306	-19	0	0	0	-19
361	FHLMC GOLD POOL J15724 4	3128PVLD0		10/23/2013	9/15/2016	299		0	319	-20	0	0	0	-20
362	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	8/15/2016	89		0	96	-7	0	0	0	-7
363	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	9/15/2016	918		0	935	-17	0	0	0	-17
364	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	9/15/2016	108		0	117	-9	0	0	0	-9
365	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	10/15/2016	745		0	759	-14	0	0	0	-14
366	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	10/15/2016	88		0	95	-7	0	0	0	-7
367	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	11/15/2016	967		0	985	-18	0	0	0	-18
368	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	11/15/2016	114		0	123	-9	0	0	0	-9
369	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	12/15/2016	817		0	833	-16	0	0	0	-16
370	FNMA POOL # AL4191 3.5%	3138ELUR2		1/6/2014	7/25/2016	133		0	139	-6	0	0	0	-6
371	FNMA POOL # AL4191 3.5%	3138ELUR2		1/30/2014	7/25/2016	199		0	210	-11	0	0	0	-11
372	FNMA POOL # AL4191 3.5%	3138ELUR2		1/6/2014	8/25/2016	115		0	121	-6	0	0	0	-6
373	FNMA POOL # AL4191 3.5%	3138ELUR2		1/30/2014	8/25/2016	172		0	182	-10	0	0	0	-10
374	FNMA POOL # AL4191 3.5%	3138ELUR2		1/6/2014	9/25/2016	116		0	122	-6	0	0	0	-6
375	FNMA POOL # AL4191 3.5%	3138ELUR2		1/30/2014	9/25/2016	174		0	183	-9	0	0	0	-9
376	FNMA POOL # AL4191 3.5%	3138ELUR2		1/6/2014	10/25/2016	85		0	89	-4	0	0	0	-4
377	FNMA POOL # AL4191 3.5%	3138ELUR2		1/30/2014	10/25/2016	127		0	134	-7	0	0	0	-7
378	FNMA POOL # AL4191 3.5%	3138ELUR2		1/6/2014	11/25/2016	160		0	168	-8	0	0	0	-8
379	FNMA POOL # AL4191 3.5%	3138ELUR2		1/30/2014	11/25/2016	240		0	253	-13	0	0	0	-13
380	FNMA POOL # AL4191 3.5%	3138ELUR2		1/6/2014	12/25/2016	91		0	96	-5	0	0	0	-5
381	FNMA POOL # AL4191 3.5%	3138ELUR2		1/30/2014	12/25/2016	137		0	144	-7	0	0	0	-7
382	FNMA POOL # AL4191 3.5%	3138ELUR2		1/6/2014	1/25/2017	105		0	110	-5	0	0	0	-5
383	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	5/19/2017	14,254		0	14,648	-394	0	0	0	-394
384	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	6/15/2017	120		0	127	-7	0	0	0	-7
385	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	7/15/2016	108		0	115	-7	0	0	0	-7
386	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	7/15/2016	54		0	57	-3	0	0	0	-3
387	FHLMC GOLD POOL C91738	3128P74X8		4/25/2016	7/15/2016	54		0	58	-4	0	0	0	-4
388	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	8/15/2016	76		0	81	-5	0	0	0	-5
389	FHLMC GOLD POOL C91738	3128P74X8		3/26/2014	8/15/2016	38		0	40	-2	0	0	0	-2
390	FHLMC GOLD POOL C91738	3128P74X8		4/25/2016	8/15/2016	38		0	41	-3	0	0	0	-3
391	FHLMC GOLD POOL C91738	3128P74X8		2/4/2014	9/15/2016	212		0	225	-13	0	0	0	-13
392	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	12/15/2016	96		0	104	-8	0	0	0	-8
393	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	1/15/2017	649		0	661	-12	0	0	0	-12
394	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	1/15/2017	76		0	82	-6	0	0	0	-6
395	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	2/15/2017	625		0	636	-11	0	0	0	-11
396	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	2/15/2017	73		0	79	-6	0	0	0	-6
397	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	3/15/2017	337		0	343	-6	0	0	0	-6
398	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	3/15/2017	40		0	43	-3	0	0	0	-3
399	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	4/15/2017	689		0	702	-13	0	0	0	-13
400	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	4/15/2017	81		0	87	-6	0	0	0	-6
401	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	5/15/2017	556		0	566	-10	0	0	0	-10
402	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	5/15/2017	65		0	71	-6	0	0	0	-6
403	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	6/15/2017	797		0	812	-15	0	0	0	-15
404	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	6/15/2017	94		0	101	-7	0	0	0	-7
405	FHLMC GOLD A95828 4.5%	312944PM7		1/30/2014	6/16/2017	4,424		0	4,396	28	0	0	0	28
406	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	6/16/2017	15,482		0	14,520	962	0	0	0	962
407	FHLMC GOLD A95828 4.5%	312944PM7		12/17/2010	6/22/2017	22,083		0	20,744	1,339	0	0	0	1,339
408	FHLMC GOLD Q25830 4.0%	3132M6EB2		4/11/2014	7/8/2016	8,189		0	7,945	244	0	0	0	244
409	FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	3/25/2017	39		0	40	-1	0	0	0	-1
410	FNMA POOL # AL6895 3.5%	3138EPUV4		2/10/2017	3/25/2017	8		0	8	0	0	0	0	0
411	FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	8/25/2016	163		0	168	-5	0	0	0	-5
412	FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	9/25/2016	248		0	256	-8	0	0	0	-8
413	FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	10/25/2016	363		0	375	-12	0	0	0	-12
414	FNMA POOL # AL6895 3.5%	3138EPUV4		6/8/2015	11/25/2016	277		0	287	-10	0	0	0	-10

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
415	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	12/25/2016	288		0	298	-10	0	0	0	-10
416	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	1/25/2017	91		0	94	-3	0	0	0	-3
417	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	2/25/2017	196		0	202	-6	0	0	0	-6
418	FHLMC GOLD POOL Q4120 3	3132WEKW1		8/23/2016	12/15/2016	829		0	876	-47	0	0	0	-47
419	FHLMC GOLD POOL Q4259 3	3132WF3E7		9/29/2016	11/15/2016	112		0	119	-7	0	0	0	-7
420	FHLMC GOLD POOL Q4259 3	3132WF3E7		9/29/2016	12/15/2016	146		0	154	-8	0	0	0	-8
421	FHLMC GOLD POOL Q4259 3	3132WF3E7		9/29/2016	1/15/2017	150		0	159	-9	0	0	0	-9
422	FHLMC GOLD POOL Q4259 3	3132WF3E7		9/29/2016	2/15/2017	84		0	90	-6	0	0	0	-6
423	FHLMC GOLD POOL Q4259 3	3132WF3E7		9/29/2016	3/15/2017	137		0	145	-8	0	0	0	-8
424	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	7/25/2016	153		0	164	-11	0	0	0	-11
425	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	8/25/2016	128		0	137	-9	0	0	0	-9
426	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	9/25/2016	168		0	180	-12	0	0	0	-12
427	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	10/25/2016	154		0	165	-11	0	0	0	-11
428	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	11/25/2016	124		0	133	-9	0	0	0	-9
429	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	12/25/2016	118		0	126	-8	0	0	0	-8
430	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	1/25/2017	120		0	129	-9	0	0	0	-9
431	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	2/14/2017	5,766		0	5,872	-106	0	0	0	-106
432	FNMA POOL # AL6150 4 0%	3138ENZQ5		12/16/2014	2/25/2017	102		0	110	-8	0	0	0	-8
433	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	7/25/2016	339		0	351	-12	0	0	0	-12
434	FHLMC GOLD Q25830 4 0%	3132M6EB2		4/11/2014	7/15/2016	183		0	192	-9	0	0	0	-9
435	FHLMC GOLD POOL Q4120 3	3132WEKW1		8/23/2016	10/15/2016	199		0	210	-11	0	0	0	-11
436	FHLMC GOLD POOL Q4120 3	3132WEKW1		9/22/2016	10/15/2016	25		0	26	-1	0	0	0	-1
437	FHLMC GOLD POOL Q4120 3	3132WEKW1		8/23/2016	11/15/2016	416		0	439	-23	0	0	0	-23
438	FHLMC GOLD POOL Q4120 3	3132WEKW1		9/22/2016	11/15/2016	52		0	55	-3	0	0	0	-3
439	FHLMC GOLD POOL Q4120 3	3132WEKW1		9/22/2016	12/8/2016	4,988		0	5,150	-162	0	0	0	-162
440	FHLMC GOLD POOL Q4120 3	3132WEKW1		8/23/2016	12/8/2016	39,051		0	40,171	-1,120	0	0	0	-1,120
441	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	4/15/2017	124		0	132	-8	0	0	0	-8
442	FHLMC GOLD POOL #G0871	3128MJYN4		9/28/2016	5/15/2017	107		0	114	-7	0	0	0	-7
443	FHLMC GOLD POOL Q4259 3	3132WF3E7		9/29/2016	3/29/2017	19,453		0	20,170	-717	0	0	0	-717
444	FHLMC GOLD POOL Q4259 3	3132WF3E7		9/29/2016	4/15/2017	139		0	147	-8	0	0	0	-8
445	FHLMC GOLD Q43259 3 5%	3132WGTR8		12/8/2016	1/15/2017	58		0	60	-2	0	0	0	-2
446	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	7/28/2016	13,205		0	13,004	201	0	0	0	201
447	FNMA POOL # AL5630 4 0%	3138ENHG7		9/3/2014	8/25/2016	259		0	275	-16	0	0	0	-16
448	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	4/25/2017	219		0	227	-8	0	0	0	-8
449	FNMA POOL # AL6895 3 5%	3138EPUV4		2/10/2017	4/25/2017	44		0	45	-1	0	0	0	-1
450	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	5/5/2017	4,208		0	4,227	-19	0	0	0	-19
451	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	5/25/2017	349		0	360	-11	0	0	0	-11
452	FNMA POOL # AL6895 3 5%	3138EPUV4		2/10/2017	5/25/2017	70		0	72	-2	0	0	0	-2
453	FNMA POOL # AL6895 3 5%	3138EPUV4		6/8/2015	6/25/2017	136		0	140	-4	0	0	0	-4
454	FNMA POOL # AL6895 3 5%	3138EPUV4		2/10/2017	6/25/2017	34		0	35	-1	0	0	0	-1
455	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	7/6/2016	18,881		0	18,394	487	0	0	0	487
456	FNMA POOL #AL6970 3 5%	3138EPW83		7/1/2015	7/25/2016	158		0	164	-6	0	0	0	-6
457	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	7/25/2016	383		0	396	-13	0	0	0	-13
458	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	8/25/2016	378		0	391	-13	0	0	0	-13
459	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	8/31/2016	28,383		0	28,028	355	0	0	0	355
460	FNMA POOL # AL7654 3 0%	3138EQQG0		4/21/2016	9/25/2016	469		0	486	-17	0	0	0	-17
461	FNMA POOL # AL9867 3% 2/1	3138ER6D7		4/7/2017	5/25/2017	78		0	80	-2	0	0	0	-2
462	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	9/13/2016	40,915		0	40,191	724	0	0	0	724
463	FN BC0048 2 5% 11/0	3140EUBS7		11/19/2015	9/25/2016	735		0	745	-10	0	0	0	-10
464	FNMA BC1168 4 0% 6/	3140EVJN8		8/31/2016	10/25/2016	634		0	682	-48	0	0	0	-48
465	FNMA BC1168 4 0% 6/	3140EVJN8		8/31/2016	11/25/2016	392		0	422	-30	0	0	0	-30
466	FNMA BC1168 4 0% 6/	3140EVJN8		8/31/2016	12/9/2016	33,997		0	34,788	-791	0	0	0	-791
467	FNMA BC1168 4 0% 6/	3140EVJN8		8/31/2016	12/25/2016	678		0	729	-51	0	0	0	-51
468	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	7/25/2016	57		0	59	-2	0	0	0	-2
469	FNMA BC9007 4 0% 11/	3140F5AH6		12/9/2016	4/25/2017	323		0	341	-18	0	0	0	-18
470	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	11/25/2016	35		0	37	-2	0	0	0	-2
471	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	12/25/2016	35		0	37	-2	0	0	0	-2
472	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	1/25/2017	37		0	39	-2	0	0	0	-2
473	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	2/25/2017	35		0	37	-2	0	0	0	-2
474	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	3/25/2017	35		0	37	-2	0	0	0	-2
475	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	4/25/2017	38		0	40	-2	0	0	0	-2
476	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	5/25/2017	38		0	40	-2	0	0	0	-2
477	FNMA POOL # BD1480 3 5%	3140F8UE5		9/28/2016	6/25/2017	35		0	37	-2	0	0	0	-2
478	F N M A POOL # BE2362 3 5%	3140FMTU0		3/29/2017	5/25/2017	73		0	74	-1	0	0	0	-1
479	F N M A POOL # BE2362 3 5%	3140FMTU0		3/29/2017	6/25/2017	109		0	112	-3	0	0	0	-3
480	FNMA POOL # 962003 5 5%	31414CGL6		2/25/2008	7/8/2016	4,497		0	3,999	498	0	0	0	498
481	FNMA POOL # 962003 5 5%	31414CGL6		2/25/2008	7/25/2016	158		0	157	1	0	0	0	1
482	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	9/25/2016	547		0	576	-29	0	0	0	-29
483	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	10/25/2016	784		0	826	-42	0	0	0	-42

10/13/2017 10:53:45 AM - XXXXXXXJ007 - 2165 - MBP - ENGLAND ELIZABETH R - U-W

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
484	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	11/25/2016	1,050		0	1,106	-56	0	0	0	-56
485	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	12/8/2016	61,557		0	63,149	-1,592	0	0	0	-1,592
486	FNMA MA2609 3 5% 5/	31418B3T1		7/26/2016	12/25/2016	1,572		0	1,656	-84	0	0	0	-84
487	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	9/25/2016	81		0	87	-6	0	0	0	-6
488	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	10/25/2016	53		0	57	-4	0	0	0	-4
489	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	2/25/2017	157		0	163	-6	0	0	0	-6
490	FNMA POOL # MA2705 3 0%	31418CAF1		1/30/2017	2/25/2017	26		0	26	0	0	0	0	0
491	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	3/25/2017	131		0	136	-5	0	0	0	-5
492	FNMA POOL # MA2705 3 0%	31418CAF1		1/30/2017	3/25/2017	22		0	22	0	0	0	0	0
493	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	4/25/2017	158		0	165	-7	0	0	0	-7
494	FNMA POOL # MA2705 3 0%	31418CAF1		1/30/2017	4/25/2017	26		0	26	0	0	0	0	0
495	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	5/5/2017	4,739		0	4,945	-206	0	0	0	-206
496	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	5/25/2017	144		0	150	-6	0	0	0	-6
497	FNMA POOL # MA2705 3 0%	31418CAF1		1/30/2017	5/25/2017	24		0	24	0	0	0	0	0
498	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	6/25/2017	148		0	155	-7	0	0	0	-7
499	FNMA POOL # MA2705 3 0%	31418CAF1		1/30/2017	6/25/2017	30		0	29	1	0	0	0	1
500	FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	10/25/2016	137		0	143	-6	0	0	0	-6
501	FNMA POOL # MA2737 3 0%	31418CBF0		9/22/2016	10/25/2016	20		0	20	0	0	0	0	0
502	FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	11/25/2016	147		0	153	-6	0	0	0	-6
503	FNMA POOL # MA2737 3 0%	31418CBF0		9/22/2016	11/25/2016	21		0	22	-1	0	0	0	-1
504	FNMA MA2653 4 0% 6/	31418B5P7		9/22/2016	10/25/2016	26		0	29	-3	0	0	0	-3
505	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	10/25/2016	139		0	145	-6	0	0	0	-6
506	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	11/25/2016	149		0	155	-6	0	0	0	-6
507	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	12/25/2016	186		0	194	-8	0	0	0	-8
508	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	1/25/2017	208		0	216	-8	0	0	0	-8
509	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	8/25/2016	497		0	508	-11	0	0	0	-11
510	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	9/25/2016	51		0	52	-1	0	0	0	-1
511	FNMA BC9007 4 0% 11/	3140F5AH6		12/9/2016	1/25/2017	354		0	374	-20	0	0	0	-20
512	FNMA POOL # BC2681 3 0%	3140EW6T7		3/3/2016	8/12/2016	30,029		0	29,534	495	0	0	0	495
513	FNMA BC9007 4 0% 11/	3140F5AH6		12/9/2016	2/25/2017	376		0	397	-21	0	0	0	-21
514	FNMA BC9007 4 0% 11/	3140F5AH6		12/9/2016	3/25/2017	347		0	367	-20	0	0	0	-20
515	FNMA BC9007 4 0% 11/	3140F5AH6		12/9/2016	4/4/2017	35,208		0	35,370	-162	0	0	0	-162
516	FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	12/25/2016	136		0	141	-5	0	0	0	-5
517	FNMA POOL # MA2737 3 0%	31418CBF0		9/22/2016	12/25/2016	19		0	20	-1	0	0	0	-1
518	FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	1/25/2017	184		0	191	-7	0	0	0	-7
519	FNMA POOL # MA2737 3 0%	31418CBF0		9/22/2016	1/25/2017	26		0	27	-1	0	0	0	-1
520	FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	2/25/2017	152		0	158	-6	0	0	0	-6
521	FNMA POOL # MA2737 3 0%	31418CBF0		9/22/2016	2/25/2017	22		0	23	-1	0	0	0	-1
522	FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	3/25/2017	158		0	164	-6	0	0	0	-6
523	FNMA POOL # MA2737 3 0%	31418CBF0		9/22/2016	3/25/2017	23		0	24	-1	0	0	0	-1
524	FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	4/25/2017	166		0	172	-6	0	0	0	-6
525	FNMA POOL # MA2737 3 0%	31418CBF0		9/22/2016	4/25/2017	24		0	25	-1	0	0	0	-1
526	FNMA POOL # MA2737 3 0%	31418CBF0		9/22/2016	5/5/2017	4,794		0	5,009	-215	0	0	0	-215
527	FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	5/25/2017	204		0	212	-8	0	0	0	-8
528	FNMA POOL # MA2737 3 0%	31418CBF0		9/22/2016	5/25/2017	0		0	0	0	0	0	0	0
529	FNMA POOL # MA2737 3 0%	31418CBF0		8/12/2016	6/25/2017	222		0	231	-9	0	0	0	-9
530	FNMA POOL # MA2737 3 0%	31418CBF0		9/22/2016	6/25/2017	7		0	7	0	0	0	0	0
531	FNMA POOL # MA2705 3 0%	31418CAF1		7/8/2016	9/25/2016	147		0	153	-6	0	0	0	-6
532	FNMA POOL # AL9867 3% 2/1	3138ER6D7		4/7/2017	6/25/2017	95		0	98	-3	0	0	0	-3
533	FNMA AL9121 4 0% 7/(	3138ERD31		11/1/2016	12/25/2016	224		0	238	-14	0	0	0	-14
534	FNMA POOL # AU6278 5 0%	3138X56Q5		1/12/2017	3/25/2017	70		0	78	-8	0	0	0	-8
535	FNMA POOL # AU6278 5 0%	3138X56Q5		1/28/2016	4/25/2017	111		0	123	-12	0	0	0	-12
536	FNMA POOL # AU6278 5 0%	3138X56Q5		1/12/2017	4/25/2017	111		0	123	-12	0	0	0	-12
537	FNMA POOL # AU6278 5 0%	3138X56Q5		1/28/2016	5/5/2017	3,758		0	3,776	-18	0	0	0	-18
538	FNMA POOL # AU6278 5 0%	3138X56Q5		1/28/2016	5/25/2017	0		0	0	0	0	0	0	0
539	FNMA POOL # AU6278 5 0%	3138X56Q5		1/12/2017	5/25/2017	10		0	11	-1	0	0	0	-1
540	FNMA POOL # AU6278 5 0%	3138X56Q5		1/28/2016	6/25/2017	0		0	0	0	0	0	0	0
541	FNMA POOL # AU6278 5 0%	3138X56Q5		1/12/2017	6/25/2017	101		0	112	-11	0	0	0	-11
542	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	7/25/2016	292		0	308	-16	0	0	0	-16
543	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	8/25/2016	312		0	329	-17	0	0	0	-17
544	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	9/25/2016	426		0	450	-24	0	0	0	-24
545	FNMA POOL # AY5580 3 5%	3138YKFW8		6/8/2016	10/25/2016	571		0	602	-31	0	0	0	-31
546	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	11/25/2016	154		0	165	-11	0	0	0	-11
547	FNMA MA2653 4 0% 6/	31418B5P7		9/22/2016	11/25/2016	77		0	83	-6	0	0	0	-6
548	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	12/25/2016	81		0	87	-6	0	0	0	-6
549	FNMA MA2653 4 0% 6/	31418B5P7		9/22/2016	12/25/2016	40		0	44	-4	0	0	0	-4
550	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	1/25/2017	135		0	145	-10	0	0	0	-10
551	FNMA MA2653 4 0% 6/	31418B5P7		9/22/2016	1/25/2017	68		0	73	-5	0	0	0	-5
552	FNMA MA2653 4 0% 6/	31418B5P7		9/22/2016	2/2/2017	4,935		0	5,083	-148	0	0	0	-148

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
553	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	2/2/2017	9,714		0	9,942	-228	0	0	0	-228
554	FNMA MA2653 4 0% 6/	31418B5P7		7/28/2016	2/25/2017	148		0	159	-11	0	0	0	-11
555	FNMA AL9121 4 0% 7/(	3138ERD31		11/1/2016	2/25/2017	241		0	256	-15	0	0	0	-15
556	FNMA AS7601 4 0% 7/(	3138WHNT5		8/10/2016	10/25/2016	268		0	288	-20	0	0	0	-20
557	FNMA AS7601 4 0% 7/(	3138WHNT5		9/22/2016	10/25/2016	33		0	36	-3	0	0	0	-3
558	FNMA AS7601 4 0% 7/(	3138WHNT5		8/10/2016	11/25/2016	573		0	617	-44	0	0	0	-44
559	FNMA AS7601 4 0% 7/(	3138WHNT5		9/22/2016	11/25/2016	72		0	77	-5	0	0	0	-5
560	FNMA AS7601 4 0% 7/(	3138WHNT5		9/22/2016	12/9/2016	5,070		0	5,210	-140	0	0	0	-140
561	FNMA AS7601 4 0% 7/(	3138WHNT5		8/10/2016	12/9/2016	39,655		0	40,589	-934	0	0	0	-934
562	FNMA AS7601 4 0% 7/(	3138WHNT5		8/10/2016	12/25/2016	857		0	922	-65	0	0	0	-65
563	FNMA AL9121 4 0% 7/(	3138ERD31		11/1/2016	1/25/2017	241		0	256	-15	0	0	0	-15
564	FNMA AL9121 4 0% 7/(	3138ERD31		11/1/2016	2/14/2017	9,217		0	9,322	-105	0	0	0	-105
565	FNMA POOL AS7844 3 0%	3138WHWE8		4/19/2017	6/25/2017	75		0	75	0	0	0	0	0
566	FNMA POOL # AU6278 5 0%	3138X56Q5		1/28/2016	7/25/2016	58		0	64	-6	0	0	0	-6
567	FNMA POOL # AU6278 5 0%	3138X56Q5		1/28/2016	8/25/2016	5		0	5	0	0	0	0	0
568	FNMA POOL # AU6278 5 0%	3138X56Q5		1/28/2016	9/25/2016	6		0	7	-1	0	0	0	-1
569	FNMA POOL # AU6278 5 0%	3138X56Q5		1/28/2016	10/25/2016	5		0	6	-1	0	0	0	-1
570	FNMA POOL # AU6278 5 0%	3138X56Q5		1/28/2016	11/25/2016	5		0	5	0	0	0	0	0
571	FNMA POOL # AU6278 5 0%	3138X56Q5		1/28/2016	12/25/2016	5		0	6	-1	0	0	0	-1
572	FNMA POOL # AU6278 5 0%	3138X56Q5		1/28/2016	1/25/2017	5		0	6	-1	0	0	0	-1
573	FNMA POOL # AU6278 5 0%	3138X56Q5		1/28/2016	2/25/2017	5		0	6	-1	0	0	0	-1
574	FNMA POOL # AU6278 5 0%	3138X56Q5		1/12/2017	2/25/2017	5		0	6	-1	0	0	0	-1
575	FNMA POOL # AU6278 5 0%	3138X56Q5		1/28/2016	3/25/2017	70		0	78	-8	0	0	0	-8
576	FNMA POOL #MA2752 3 0%	31418CBW3		9/22/2016	12/25/2016	24		0	25	-1	0	0	0	-1
577	FNMA POOL #MA2752 3 0%	31418CBW3		8/31/2016	1/25/2017	314		0	330	-16	0	0	0	-16
578	FNMA POOL #MA2752 3 0%	31418CBW3		9/22/2016	1/25/2017	52		0	55	-3	0	0	0	-3
579	FNMA POOL #MA2752 3 0%	31418CBW3		11/21/2016	1/25/2017	52		0	54	-2	0	0	0	-2
580	FNMA POOL #MA2752 3 0%	31418CBW3		8/31/2016	2/23/2017	29,415		0	30,100	-685	0	0	0	-685
581	FNMA POOL #MA2752 3 0%	31418CBW3		9/22/2016	2/23/2017	4,902		0	5,040	-138	0	0	0	-138
582	FNMA POOL #MA2752 3 0%	31418CBW3		11/21/2016	2/23/2017	4,676		0	4,703	-27	0	0	0	-27
583	FNMA POOL #MA2752 3 0%	31418CBW3		8/31/2016	2/25/2017	428		0	450	-22	0	0	0	-22
584	FNMA POOL #MA2752 3 0%	31418CBW3		9/22/2016	2/25/2017	71		0	75	-4	0	0	0	-4
585	FNMA POOL #MA2752 3 0%	31418CBW3		11/21/2016	2/25/2017	71		0	74	-3	0	0	0	-3
586	FNMA POOL #MA2752 3 0%	31418CBW3		11/21/2016	3/25/2017	221		0	228	-7	0	0	0	-7
587	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	10/25/2016	287		0	297	-10	0	0	0	-10
588	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	11/25/2016	299		0	309	-10	0	0	0	-10
589	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	11/25/2016	33		0	34	-1	0	0	0	-1
590	FNMA MA2775 2 5% 10	31418CCM4		10/18/2016	11/25/2016	33		0	34	-1	0	0	0	-1
591	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	12/25/2016	306		0	316	-10	0	0	0	-10
592	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	12/25/2016	34		0	35	-1	0	0	0	-1
593	FNMA MA2775 2 5% 10	31418CCM4		10/18/2016	12/25/2016	34		0	35	-1	0	0	0	-1
594	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	1/25/2017	347		0	359	-12	0	0	0	-12
595	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	1/25/2017	39		0	40	-1	0	0	0	-1
596	FNMA MA2775 2 5% 10	31418CCM4		10/18/2016	1/25/2017	39		0	40	-1	0	0	0	-1
597	FNMA MA2775 2 5% 10	31418CCM4		12/8/2016	1/25/2017	39		0	39	0	0	0	0	0
598	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	2/25/2017	289		0	298	-9	0	0	0	-9
599	GNMA 2 POOL MA4195 3 0	36179SUU9		3/2/2017	5/20/2017	175		0	176	-1	0	0	0	-1
600	GNMA 2 POOL MA4195 3 0	36179SUU9		3/2/2017	6/20/2017	218		0	219	-1	0	0	0	-1
601	GNMA MA4262 3 5% 2/	36179SWX1		2/16/2017	3/20/2017	52		0	54	-2	0	0	0	-2
602	GNMA MA4262 3 5% 2/	36179SWX1		2/16/2017	4/20/2017	73		0	76	-3	0	0	0	-3
603	GNMA MA4262 3 5% 2/	36179SWX1		2/16/2017	5/20/2017	84		0	87	-3	0	0	0	-3
604	GNMA MA4262 3 5% 2/	36179SWX1		2/16/2017	6/20/2017	148		0	154	-6	0	0	0	-6
605	G N M A POOL # MA4322 4 0	36179SYT8		3/17/2017	4/20/2017	38		0	40	-2	0	0	0	-2
606	G N M A POOL # MA4322 4 0	36179SYT8		3/17/2017	4/20/2017	38		0	40	-2	0	0	0	-2
607	G N M A POOL # MA4322 4 0	36179SYT8		3/17/2017	4/20/2017	38		0	40	-2	0	0	0	-2
608	G N M A POOL # MA4322 4 0	36179SYT8		3/17/2017	5/20/2017	52		0	55	-3	0	0	0	-3
609	G N M A POOL # MA4322 4 0	36179SYT8		3/17/2017	5/20/2017	52		0	55	-3	0	0	0	-3
610	G N M A POOL # MA4322 4 0	36179SYT8		3/17/2017	5/20/2017	52		0	55	-3	0	0	0	-3
611	G N M A POOL # MA4322 4 0	36179SYT8		3/17/2017	6/20/2017	87		0	92	-5	0	0	0	-5
612	G N M A POOL # MA4322 4 0	36179SYT8		3/17/2017	6/20/2017	87		0	92	-5	0	0	0	-5
613	G N M A POOL # MA4322 4 0	36179SYT8		3/17/2017	6/20/2017	87		0	92	-5	0	0	0	-5
614	G N M A POOL # MA4322 4 0	36179SYT8		3/17/2017	6/29/2017	20,904		0	20,904	0	0	0	0	0
615	G N M A POOL # MA4322 4 0	36179SYT8		3/17/2017	6/29/2017	20,904		0	20,912	-8	0	0	0	-8
616	G N M A POOL # MA4322 4 0	36179SYT8		3/17/2017	6/29/2017	20,904		0	20,912	-8	0	0	0	-8
617	G N M A II POOL #MA432 4 5%	36179SYU5		3/28/2017	5/20/2017	58		0	62	-4	0	0	0	-4
618	G N M A II POOL #MA432 4 5%	36179SYU5		3/28/2017	6/20/2017	126		0	134	-8	0	0	0	-8
619	GENERAL ELECTRIC CO	369604103		1/22/2016	6/16/2017	57,509		0	56,026	1,483	0	0	0	1,483
620	HALLIBURTON CO	406216101		12/31/2014	1/6/2017	6,792		0	4,716	2,076	0	0	0	2,076
621	HALLIBURTON CO	406216101		1/31/2007	1/6/2017	9,622		0	5,023	4,599	0	0	0	4,599

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
622	HARTFORD FINL SVCS GROU	416515104		10/20/2014	7/20/2016	13,968		0	11,673	2,295	0	0	0	2,295
623	INTEL CORP	458140100		10/7/2016	11/11/2016	13,778		0	15,247	-1,469	0	0	0	-1,469
624	INTEL CORP	458140100		10/7/2016	11/16/2016	1,736		0	1,906	-170	0	0	0	-170
625	INTEL CORP	458140100		6/23/2016	11/16/2016	15,279		0	14,512	767	0	0	0	767
626	INTEL CORP	458140100		6/23/2016	1/25/2017	18,855		0	16,491	2,364	0	0	0	2,364
627	INTEL CORP	458140100		6/23/2016	2/10/2017	16,196		0	15,172	1,024	0	0	0	1,024
628	INTEL CORP	458140100		6/23/2016	3/13/2017	24,535		0	23,088	1,447	0	0	0	1,447
629	INTEL CORP	458140100		6/30/2016	3/13/2017	6,309		0	5,840	469	0	0	0	469
630	INTERCONTINENTAL EXCHA	45866F104		1/17/2013	7/20/2016	28,129		0	14,023	14,106	0	0	0	14,106
631	AT&T INC	00206R102		6/8/2016	6/8/2017	31,194		0	32,285	-1,091	0	0	0	-1,091
632	AT&T INC	00206R102		6/8/2016	6/8/2017	2,320		0	2,391	-71	0	0	0	-71
633	ABBVIE INC 1 8% 5/14	00287YAN9		5/5/2015	10/27/2016	20,062		0	19,980	82	0	0	0	82
634	ADOBE SYSTEMS INC	00724F101		3/30/2016	7/12/2016	975		0	939	36	0	0	0	36
635	ADOBE SYSTEMS INC	00724F101		3/31/2016	7/12/2016	7,800		0	7,502	298	0	0	0	298
636	ADOBE SYSTEMS INC	00724F101		3/31/2016	9/30/2016	3,241		0	2,813	428	0	0	0	428
637	ADOBE SYSTEMS INC	00724F101		8/4/2015	9/30/2016	5,618		0	4,266	1,352	0	0	0	1,352
638	ADVANSIX INC	00773T101		1/14/2004	10/6/2016	461		0	158	303	0	0	0	303
639	ADVANSIX INC	00773T101		1/14/2004	11/3/2016	3		0	1	2	0	0	0	2
640	AETNA INC	00817Y108		1/13/2016	11/4/2016	46,034		0	45,628	406	0	0	0	406
641	AGILENT TECHNOLOGIES IN	00846U101		12/9/2015	10/6/2016	8,491		0	7,428	1,063	0	0	0	1,063
642	AGILENT TECHNOLOGIES IN	00846U101		12/9/2015	10/18/2016	14,538		0	13,206	1,332	0	0	0	1,332
643	ALPHABET INC/CA-CL A	02079K305		9/23/2016	12/2/2016	12,964		0	13,855	-891	0	0	0	-891
644	ALPHABET INC/CA-CL A	02079K305		8/2/2016	12/2/2016	4,576		0	4,782	-206	0	0	0	-206
645	ALPHABET INC/CA-CL A	02079K305		8/2/2016	12/7/2016	11,655		0	11,955	-300	0	0	0	-300
646	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	2/25/2017	32		0	33	-1	0	0	0	-1
647	FNMA MA2775 2 5% 10	31418CCM4		10/18/2016	2/25/2017	32		0	33	-1	0	0	0	-1
648	FNMA MA2775 2 5% 10	31418CCM4		12/8/2016	2/25/2017	32		0	32	0	0	0	0	0
649	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	3/25/2017	350		0	361	-11	0	0	0	-11
650	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	3/25/2017	39		0	40	-1	0	0	0	-1
651	FNMA MA2775 2 5% 10	31418CCM4		10/18/2016	3/25/2017	39		0	40	-1	0	0	0	-1
652	FNMA MA2775 2 5% 10	31418CCM4		12/8/2016	3/25/2017	39		0	39	0	0	0	0	0
653	FNMA POOL #MA2752 3 0%	31418CBW3		8/31/2016	10/25/2016	172		0	181	-9	0	0	0	-9
654	GNMA II MA4129 4 5% 12	36179SSS7		12/7/2016	3/20/2017	128		0	137	-9	0	0	0	-9
655	GNMA II MA4129 4 5% 12	36179SSS7		12/7/2016	3/28/2017	10,179		0	10,247	-68	0	0	0	-68
656	GNMA II MA4129 4 5% 12	36179SSS7		12/7/2016	4/20/2017	223		0	240	-17	0	0	0	-17
657	GNMA 2 POOL MA4195 3 0%	36179SUU9		3/2/2017	4/20/2017	137		0	137	0	0	0	0	0
658	BNY MELLON INCOME STOC	05569M301		8/12/2011	9/29/2016	3,413		0	2,410	1,003	0	0	0	1,003
659	BNY MELLON INCOME STOC	05569M301		12/2/2016	3/28/2017	17,647		0	16,575	1,072	0	0	0	1,072
660	BNY MELLON INCOME STOC	05569M301		8/12/2011	3/28/2017	182,353		0	119,854	62,499	0	0	0	62,499
661	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	4/25/2017	430		0	445	-15	0	0	0	-15
662	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	4/25/2017	48		0	50	-2	0	0	0	-2
663	FNMA MA2775 2 5% 10	31418CCM4		10/18/2016	4/25/2017	48		0	50	-2	0	0	0	-2
664	FNMA MA2775 2 5% 10	31418CCM4		12/8/2016	4/25/2017	48		0	48	0	0	0	0	0
665	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	5/25/2017	336		0	348	-12	0	0	0	-12
666	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	5/25/2017	37		0	39	-2	0	0	0	-2
667	FNMA MA2775 2 5% 10	31418CCM4		10/18/2016	5/25/2017	37		0	39	-2	0	0	0	-2
668	FNMA MA2775 2 5% 10	31418CCM4		12/8/2016	5/25/2017	37		0	38	-1	0	0	0	-1
669	FNMA MA2775 2 5% 10	31418CCM4		9/13/2016	6/25/2017	465		0	481	-16	0	0	0	-16
670	FNMA MA2775 2 5% 10	31418CCM4		10/11/2016	6/25/2017	52		0	54	-2	0	0	0	-2
671	FNMA MA2775 2 5% 10	31418CCM4		10/18/2016	6/25/2017	52		0	54	-2	0	0	0	-2
672	FNMA MA2775 2 5% 10	31418CCM4		12/8/2016	6/25/2017	52		0	52	0	0	0	0	0
673	FNMA POOL # MA2864 3 5%	31418CFE9		1/11/2017	2/25/2017	127		0	131	-4	0	0	0	-4
674	FNMA POOL # MA2864 3 5%	31418CFE9		1/11/2017	3/25/2017	117		0	120	-3	0	0	0	-3
675	FNMA POOL # MA2864 3 5%	31418CFE9		1/11/2017	4/25/2017	145		0	149	-4	0	0	0	-4
676	FNMA POOL # MA2864 3 5%	31418CFE9		1/11/2017	5/25/2017	138		0	142	-4	0	0	0	-4
677	FNMA POOL # MA2864 3 5%	31418CFE9		3/27/2017	5/25/2017	20		0	20	0	0	0	0	0
678	ALPHABET INC/CA-CL A	02079K305		7/17/2015	12/7/2016	3,108		0	2,785	323	0	0	0	323
679	ALPHABET INC/CA-CL A	02079K305		7/17/2015	1/3/2017	8,895		0	7,658	1,237	0	0	0	1,237
680	AMERICAN TOWER CORP	03027X100		6/18/2015	3/6/2017	9,164		0	7,682	1,482	0	0	0	1,482
681	AMERICAN TOWER CORP	03027X100		6/24/2015	3/6/2017	4,009		0	3,338	671	0	0	0	671
682	AMERICAN TOWER CORP	03027X100		6/25/2015	3/6/2017	2,978		0	2,474	504	0	0	0	504
683	AMERICAN TOWER CORP	03027X100		6/25/2015	6/21/2017	5,091		0	3,711	1,380	0	0	0	1,380
684	AMERICAN TOWER CORP	03027X100		7/6/2015	6/21/2017	11,747		0	8,547	3,200	0	0	0	3,200
685	AMGEN INC	031162100		10/12/2015	7/8/2016	12,266		0	11,840	426	0	0	0	426
686	AMGEN INC	031162100		9/16/2013	7/8/2016	1,593		0	1,168	425	0	0	0	425
687	AMGEN INC	031162100		9/16/2013	10/19/2016	31,329		0	22,666	8,663	0	0	0	8,663
688	AMGEN INC 5 65% 6/1	031162BH2		2/24/2012	2/8/2017	5,684		0	5,599	85	0	0	0	85
689	AMGEN INC 5 65% 6/1	031162BH2		3/6/2012	2/8/2017	11,367		0	11,196	171	0	0	0	171
690	APPLE INC	037833100		7/28/2008	9/8/2016	14,475		0	3,127	11,348	0	0	0	11,348

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
691	APPLE INC	037833100		7/28/2008	11/14/2016	16,251		0	3,515	12,736	0	0	0	12,736
692	APPLE INC	037833100		3/13/2017	6/8/2017	13,494		0	12,107	1,387	0	0	0	1,387
693	APPLE INC	037833100		3/13/2017	6/16/2017	6,279		0	6,123	156	0	0	0	156
694	APPLE INC	037833100		3/13/2017	6/21/2017	6,711		0	6,401	310	0	0	0	310
695	BNY MELLON INCOME STOC	05569M301		6/22/2012	9/29/2016	196,587		0	153,283	43,304	0	0	0	43,304
696	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	8/25/2016	126		0	131	-5	0	0	0	-5
697	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	9/25/2016	160		0	167	-7	0	0	0	-7
698	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	10/25/2016	159		0	166	-7	0	0	0	-7
699	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	11/25/2016	170		0	177	-7	0	0	0	-7
700	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	12/25/2016	243		0	253	-10	0	0	0	-10
701	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	1/25/2017	187		0	195	-8	0	0	0	-8
702	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	2/25/2017	132		0	137	-5	0	0	0	-5
703	FNMA POOL # MA2670 3 0%	31418B6G6		1/12/2017	2/25/2017	22		0	22	0	0	0	0	0
704	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	3/25/2017	141		0	147	-6	0	0	0	-6
705	FNMA POOL # MA2670 3 0%	31418B6G6		1/12/2017	3/25/2017	24		0	24	0	0	0	0	0
706	FNMA POOL # MA2670 3 0%	31418B6G6		7/8/2016	4/25/2017	158		0	164	-6	0	0	0	-6
707	FNMA POOL # MA2670 3 0%	31418B6G6		1/12/2017	4/25/2017	26		0	26	0	0	0	0	0
708	FNMA POOL #MA2752 3 0%	31418CBW3		9/22/2016	10/25/2016	29		0	30	-1	0	0	0	-1
709	FNMA POOL #MA2752 3 0%	31418CBW3		8/31/2016	11/25/2016	144		0	151	-7	0	0	0	-7
710	FNMA POOL #MA2752 3 0%	31418CBW3		9/22/2016	11/25/2016	24		0	25	-1	0	0	0	-1
711	FNMA POOL #MA2752 3 0%	31418CBW3		8/31/2016	12/25/2016	144		0	151	-7	0	0	0	-7
712	FNMA POOL # MA2864 3 5%	31418CFE9		1/11/2017	6/25/2017	188		0	193	-5	0	0	0	-5
713	FNMA POOL # MA2864 3 5%	31418CFE9		3/27/2017	6/25/2017	27		0	27	0	0	0	0	0
714	FNMA POOL MA2879 4 0%	31418CFV1		12/9/2016	1/25/2017	100		0	105	-5	0	0	0	-5
715	FNMA POOL MA2879 4 0%	31418CFV1		12/9/2016	2/25/2017	126		0	133	-7	0	0	0	-7
716	FNMA POOL MA2879 4 0%	31418CFV1		12/9/2016	3/25/2017	153		0	162	-9	0	0	0	-9
717	FNMA POOL MA2879 4 0%	31418CFV1		12/9/2016	4/25/2017	265		0	280	-15	0	0	0	-15
718	FNMA POOL MA2879 4 0%	31418CFV1		12/9/2016	5/10/2017	20,073		0	20,199	-126	0	0	0	-126
719	FNMA POOL MA2879 4 0%	31418CFV1		12/9/2016	5/18/2017	15,145		0	15,149	-4	0	0	0	-4
720	FNMA POOL MA2879 4 0%	31418CFV1		12/9/2016	5/25/2017	332		0	351	-19	0	0	0	-19
721	FNMA POOL MA2879 4 0%	31418CFV1		12/9/2016	6/25/2017	553		0	584	-31	0	0	0	-31
722	FNMA POOL #MA2907 4 0%	31418CGR9		1/11/2017	2/25/2017	47		0	49	-2	0	0	0	-2
723	FNMA POOL #MA2907 4 0%	31418CGR9		1/11/2017	3/25/2017	65		0	69	-4	0	0	0	-4
724	FNMA POOL #MA2907 4 0%	31418CGR9		2/2/2017	3/25/2017	65		0	68	-3	0	0	0	-3
725	FNMA POOL #MA2907 4 0%	31418CGR9		1/11/2017	4/25/2017	105		0	111	-6	0	0	0	-6
726	FNMA POOL #MA2907 4 0%	31418CGR9		2/2/2017	4/25/2017	105		0	110	-5	0	0	0	-5
727	FNMA POOL #MA2907 4 0%	31418CGR9		1/11/2017	5/5/2017	5,175		0	5,191	-16	0	0	0	-16
728	FNMA POOL #MA2907 4 0%	31418CGR9		1/11/2017	5/25/2017	141		0	149	-8	0	0	0	-8
729	FNMA POOL #MA2907 4 0%	31418CGR9		2/2/2017	5/25/2017	141		0	149	-8	0	0	0	-8
730	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	8/25/2016	4,426		0	4,333	93	0	0	0	93
731	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	9/20/2016	366		0	375	-9	0	0	0	-9
732	GNMA II POOL # MA2753 3 0%	36179RBW8		1/13/2016	9/20/2016	122		0	125	-3	0	0	0	-3
733	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	7/20/2016	1,035		0	1,122	-87	0	0	0	-87
734	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	8/20/2016	846		0	917	-71	0	0	0	-71
735	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	9/20/2016	808		0	875	-67	0	0	0	-67
736	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	10/20/2016	752		0	815	-63	0	0	0	-63
737	QUALCOMM INC	747525103		10/27/2016	3/17/2017	13,901		0	16,862	-2,961	0	0	0	-2,961
738	QUALCOMM INC	747525103		10/14/2016	3/17/2017	10,426		0	11,809	-1,383	0	0	0	-1,383
739	QUALCOMM INC	747525103		10/14/2016	4/20/2017	1,049		0	1,312	-263	0	0	0	-263
740	QUALCOMM INC	747525103		9/2/2016	4/20/2017	17,828		0	21,549	-3,721	0	0	0	-3,721
741	QUALCOMM INC	747525103		9/2/2016	5/11/2017	16,365		0	19,014	-2,649	0	0	0	-2,649
742	QUALCOMM INC	747525103		9/2/2016	5/30/2017	14,339		0	15,845	-1,506	0	0	0	-1 506
743	QUALCOMM INC	747525103		9/8/2016	5/30/2017	13,192		0	14,437	-1,245	0	0	0	-1,245
744	ROYAL BK CANADA 1 25%	78010UD20		6/10/2014	2/22/2017	5,003		0	4,998	5	0	0	0	5
745	ROYAL BK CANADA 1 25%	78010UD20		6/10/2014	4/3/2017	15,002		0	14,994	8	0	0	0	8
746	ROYAL BK CANADA 1 25%	78010UD20		6/10/2014	6/16/2017	5,000		0	4,998	2	0	0	0	2
747	SALESFORCE COM INC	79466L302		3/30/2016	7/12/2016	4,930		0	4,446	484	0	0	0	484
748	SALESFORCE COM INC	79466L302		3/31/2016	7/12/2016	3,287		0	2,954	333	0	0	0	333
749	SALESFORCE COM INC	79466L302		8/19/2016	10/13/2016	14,851		0	16,248	-1,397	0	0	0	-1,397
750	SALESFORCE COM INC	79466L302		3/31/2016	10/13/2016	1,414		0	1,477	-63	0	0	0	-63
751	SALESFORCE COM INC	79466L302		3/31/2016	10/14/2016	2,160		0	2,215	-55	0	0	0	-55
752	SALESFORCE COM INC	79466L302		8/17/2011	10/14/2016	11,520		0	5,248	6,272	0	0	0	6,272
753	SALESFORCE COM INC	79466L302		8/17/2011	10/18/2016	17,449		0	7,871	9,578	0	0	0	9,578
754	SCHLUMBERGER LTD	806857108		5/26/2015	8/23/2016	3,272		0	3,647	-375	0	0	0	-375
755	SCHLUMBERGER LTD	806857108		7/22/2015	8/23/2016	10,633		0	10,992	-359	0	0	0	-359
756	SCHLUMBERGER LTD	806857108		1/18/2017	5/19/2017	11,543		0	13,958	-2,415	0	0	0	-2,415
757	SCHLUMBERGER LTD	806857108		1/6/2017	5/19/2017	4,329		0	5,198	-869	0	0	0	-869
758	SCHLUMBERGER LTD	806857108		7/22/2015	6/21/2017	5,233		0	6,764	-1,531	0	0	0	-1,531
759	SCHLUMBERGER LTD	806857108		1/6/2017	6/21/2017	8,504		0	11,262	-2,758	0	0	0	-2,758

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
760	SCHLUMBERGER LTD	806857108		3/9/2012	6/21/2017	2,616		0	3,064	-448	0	0	0	-448
761	SIMON PROPERTY GROUP 5	828807CD7		1/19/2010	8/2/2016	11,303		0	9,962	1,341	0	0	0	1,341
762	SIMON PROPERTY GROUP 5	828807CD7		1/19/2010	8/11/2016	22,604		0	19,924	2,680	0	0	0	2,680
763	TAIWAN SEMICONDUCTOR M	874039100		6/30/2016	9/23/2016	14,194		0	12,341	1,853	0	0	0	1,853
764	TAIWAN SEMICONDUCTOR M	874039100		11/16/2016	6/8/2017	9,923		0	8,058	1,865	0	0	0	1,865
765	TAIWAN SEMICONDUCTOR M	874039100		11/16/2016	6/16/2017	6,430		0	5,372	1,058	0	0	0	1,058
766	TELEFONICA EMISIONES 5 1	87938WAM5		3/20/2012	3/2/2017	10,731		0	9,856	875	0	0	0	875
767	TELEFONICA EMISIONES 5 1	87938WAM5		1/25/2012	3/7/2017	21,451		0	19,613	1,838	0	0	0	1,838
768	TIME WARNER INC	887317303		8/14/2014	3/16/2017	42,323		0	32,584	9,739	0	0	0	9,739
769	TIME WARNER INC	887317303		8/13/2014	3/16/2017	4,921		0	3,708	1,213	0	0	0	1,213
770	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	11/20/2016	385		0	418	-33	0	0	0	-33
771	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	12/7/2016	12,740		0	12,838	-98	0	0	0	-98
772	GNMA MA3247 5 0% 11	36179RTC3		6/7/2016	12/20/2016	464		0	502	-38	0	0	0	-38
773	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	7/20/2016	416		0	449	-33	0	0	0	-33
774	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	7/20/2016	416		0	449	-33	0	0	0	-33
775	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	7/20/2016	1,666		0	1,794	-128	0	0	0	-128
776	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	7/20/2016	833		0	897	-64	0	0	0	-64
777	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/10/2016	4,907		0	4,922	-15	0	0	0	-15
778	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/10/2016	4,907		0	4,922	-15	0	0	0	-15
779	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/10/2016	9,814		0	9,846	-32	0	0	0	-32
780	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/10/2016	17,312		0	17,364	-52	0	0	0	-52
781	GNMA MA3665 4 5% 5/	36179SCA3		5/17/2016	8/20/2016	2,156		0	2,322	-166	0	0	0	-166
782	GNMA II POOL MA3737 4 0%	36179SEJ2		7/26/2016	9/20/2016	759		0	814	-55	0	0	0	-55
783	GNMA II POOL MA3737 4 0%	36179SEJ2		7/26/2016	10/6/2016	50 952		0	50,952	0	0	0	0	0
784	GNMA II POOL MA3737 4 0%	36179SEJ2		9/22/2016	10/6/2016	5,095		0	5,128	-33	0	0	0	-33
785	GNMA II POOL MA3737 4 0%	36179SEJ2		7/26/2016	10/20/2016	1,048		0	1,123	-75	0	0	0	-75
786	GNMA II POOL MA3737 4 0%	36179SEJ2		9/22/2016	10/20/2016	105		0	113	-8	0	0	0	-8
787	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	10/20/2016	80		0	84	-4	0	0	0	-4
788	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	10/20/2016	80		0	84	-4	0	0	0	-4
789	GNMA II MA3873 3 0% 8/	36179SJS7		9/22/2016	10/20/2016	20		0	21	-1	0	0	0	-1
790	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	11/20/2016	123		0	128	-5	0	0	0	-5
791	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	11/20/2016	123		0	128	-5	0	0	0	-5
792	GNMA II MA3873 3 0% 8/	36179SJS7		9/22/2016	11/20/2016	31		0	32	-1	0	0	0	-1
793	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	12/20/2016	210		0	220	-10	0	0	0	-10
794	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	12/20/2016	210		0	220	-10	0	0	0	-10
795	GNMA II MA3873 3 0% 8/	36179SJS7		9/22/2016	12/20/2016	53		0	55	-2	0	0	0	-2
796	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	1/20/2017	159		0	167	-8	0	0	0	-8
797	GNMA II POOL # MA2753 3 0%	36179RBW8		5/11/2015	8/25/2016	13,278		0	13,018	260	0	0	0	260
798	JOHNSON & JOHNSON	478160104		7/9/2015	1/31/2017	44,245		0	38,814	5,431	0	0	0	5,431
799	JOHNSON & JOHNSON	478160104		8/24/2015	1/31/2017	20 317		0	16,605	3,712	0	0	0	3,712
800	LAM RESEARCH CORP 3 4	512807AQ1		5/23/2016	10/13/2016	10,100		0	9,970	130	0	0	0	130
801	LAM RESEARCH CORP 3 4	512807AQ1		8/30/2016	10/13/2016	10,100		0	10,297	-197	0	0	0	-197
802	PANERA BREAD CO CL A	69840W108		4/20/2016	4/6/2017	16,223		0	11,330	4,893	0	0	0	4,893
803	PANERA BREAD CO CL A	69840W108		4/20/2016	5/25/2017	5,957		0	4,140	1 817	0	0	0	1,817
804	PANERA BREAD CO CL A	69840W108		4/19/2016	5/25/2017	27,276		0	18,858	8,418	0	0	0	8,418
805	PANERA BREAD CO CL A	69840W108		4/19/2016	6/5/2017	1,884		0	1,301	583	0	0	0	583
806	PANERA BREAD CO CL A	69840W108		5/9/2016	6/5/2017	17,899		0	12,342	5,557	0	0	0	5,557
807	PEPSICO INC	713448108		6/1/2012	1/6/2017	21,972		0	14,185	7,787	0	0	0	7,787
808	PEPSICO INC	713448108		6/4/2013	1/6/2017	2,093		0	1,631	462	0	0	0	462
809	PEPSICO INC	713448108		11/10/2003	1/6/2017	6,278		0	2,849	3,429	0	0	0	3,429
810	PETROBRAS INFL FIN 6 125	71645WAL5		12/18/2014	10/6/2016	5,000		0	5,038	-38	0	0	0	-38
811	PFIZER INC	717081103		1/8/2015	9/14/2016	16,954		0	16,256	698	0	0	0	698
812	PFIZER INC	717081103		6/26/2015	9/14/2016	2,713		0	2,738	-25	0	0	0	-25
813	PFIZER INC	717081103		10/22/2013	9/14/2016	8,138		0	7,374	764	0	0	0	764
814	PFIZER INC	717081103		10/22/2013	10/6/2016	5,032		0	4,609	423	0	0	0	423
815	PFIZER INC	717081103		7/7/2009	10/6/2016	3,690		0	1,611	2,079	0	0	0	2,079
816	PFIZER INC	717081103		7/7/2009	5/24/2017	5,703		0	2,606	3,097	0	0	0	3,097
817	PFIZER INC	717081103		7/7/2009	5/24/2017	43,961		0	20,090	23,871	0	0	0	23,871
818	PHILIP MORRIS INTERNAT	718172109		4/30/2015	10/3/2016	21,407		0	18,314	3,093	0	0	0	3,093
819	PHILIP MORRIS INTERNAT	718172109		9/29/2015	10/3/2016	13,622		0	11,003	2,619	0	0	0	2,619
820	PIONEER NATURAL RESOUR	723787107		2/17/2015	8/25/2016	14,420		0	12,579	1,841	0	0	0	1,841
821	PIONEER NATURAL RESOUR	723787107		11/3/2016	3/6/2017	15,104		0	13,426	1,678	0	0	0	1,678
822	PIONEER NATURAL RESOUR	723787107		2/17/2015	3/6/2017	581		0	472	109	0	0	0	109
823	PRES & FELLOWS OF HAR 3	740816AM5		10/6/2016	3/7/2017	9,032		0	9,983	-951	0	0	0	-951
824	PROCTER & GAMBLE CO	742718109		1/13/2015	5/12/2017	5,167		0	5,466	-299	0	0	0	-299
825	PROCTER & GAMBLE CO	742718109		1/26/2016	5/12/2017	15,501		0	14,237	1,264	0	0	0	1,264
826	PROCTER & GAMBLE CO	742718109		1/6/2016	5/12/2017	11,195		0	10,143	1,052	0	0	0	1 052
827	LILLY ELI & CO	532457108		1/20/2016	6/7/2017	16,656		0	17,171	-515	0	0	0	-515
828	MARATHON PETROLEUM CO	56585A102		11/12/2015	1/30/2017	37,237		0	42,137	-4,900	0	0	0	-4,900

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370 013
829	MARATHON PETROLEUM CO	56585A102		11/12/2015	2/1/2017	475		0	547	-72	0	0	0	-72
830	MARATHON PETROLEUM CO	56585A102		2/11/2016	2/1/2017	18,035		0	11,459	6,576	0	0	0	6,576
831	JOHNSON & JOHNSON	478160104		8/3/2015	10/6/2016	711		0	598	113	0	0	0	113
832	JOHNSON & JOHNSON	478160104		7/9/2015	10/6/2016	10 431		0	8,713	1,718	0	0	0	1,718
833	MARATHON PETROLEUM CO	56585A102		5/3/2016	2/1/2017	16,611		0	13,313	3,298	0	0	0	3 298
834	MICROSOFT CORPORATION	594918104		9/22/2015	9/2/2016	17,259		0	13,084	4,175	0	0	0	4,175
835	MICROSOFT CORPORATION	594918104		9/22/2015	10/13/2016	10,833		0	8,287	2,546	0	0	0	2,546
836	MICRON TECHNOLOGY INC	595112103		1/3/2017	6/13/2017	5,925		0	4,255	1,670	0	0	0	1,670
837	NYSE EURONEXT 2 0%	629491AB7		10/1/2012	3/30/2017	20,058		0	19,934	124	0	0	0	124
838	NYSE EURONEXT 2 0%	629491AB7		10/1/2012	3/30/2017	5,014		0	5,007	7	0	0	0	7
839	ASG GLOBAL ALTERNATIVES	63872T885		8/5/2011	11/4/2016	543,909		0	600,000	-56,091	0	0	0	-56,091
840	ASG GLOBAL ALTERNATIVES	63872T885		4/9/2013	11/4/2016	11,391		0	12,958	-1,567	0	0	0	-1,567
841	ASG GLOBAL ALTERNATIVES	63872T885		12/27/2013	11/4/2016	33,128		0	39,340	-6,212	0	0	0	-6,212
842	ASG GLOBAL ALTERNATIVES	63872T885		4/8/2014	11/4/2016	19,104		0	21,631	-2,527	0	0	0	-2,527
843	ASG GLOBAL ALTERNATIVES	63872T885		12/29/2014	11/4/2016	12,843		0	15,144	-2,301	0	0	0	-2,301
844	ASG GLOBAL ALTERNATIVES	63872T885		4/8/2015	11/4/2016	19,926		0	24,285	-4,359	0	0	0	-4,359
845	NETFLIX COM INC	64110L106		1/7/2016	7/19/2016	11,444		0	15 892	-4,448	0	0	0	-4,448
846	NETFLIX COM INC	64110L106		1/13/2016	7/19/2016	9,223		0	11,685	-2,462	0	0	0	-2 462
847	NETFLIX COM INC	64110L106		1/21/2016	7/19/2016	5,466		0	6,810	-1,344	0	0	0	-1,344
848	NVIDIA CORP	67066G104		11/11/2016	6/13/2017	10,764		0	6,254	4,510	0	0	0	4,510
849	NVIDIA CORP	67066G104		11/11/2016	6/16/2017	6,851		0	3,909	2,942	0	0	0	2,942
850	ORACLE CORP 2 25% 1	68389XAX3		4/29/2016	2/28/2017	20,294		0	20,633	-339	0	0	0	-339
851	PALO ALTO NETWORKS INC	697435105		10/27/2015	7/21/2016	4,308		0	5,391	-1,083	0	0	0	-1,083
852	PALO ALTO NETWORKS INC	697435105		3/31/2015	7/21/2016	11,783		0	13,684	-1,901	0	0	0	-1,901
853	PALO ALTO NETWORKS INC	697435105		3/31/2015	8/2/2016	13,554		0	15,744	-2,190	0	0	0	-2,190
854	PALO ALTO NETWORKS INC	697435105		3/25/2015	8/2/2016	3,167		0	3,472	-305	0	0	0	-305
855	PALO ALTO NETWORKS INC	697435105		3/25/2015	3/1/2017	23,604		0	28,190	-4,586	0	0	0	-4,586
856	PALO ALTO NETWORKS INC	697435105		5/6/2016	3/1/2017	10,697		0	12,321	-1,624	0	0	0	-1,624
857	GNMA II MA3873 3 0% 8/	36179SJS7		9/22/2016	3/20/2017	25		0	26	-1	0	0	0	-1
858	GNMA II MA3873 3 0% 8/	36179SJS7		1/19/2017	3/20/2017	25		0	25	0	0	0	0	0
859	GNMA POOL II MA3874 3 5%	36179SJT5		10/3/2016	11/20/2016	239		0	255	-16	0	0	0	-16
860	GNMA POOL II MA3874 3 5%	36179SJT5		10/3/2016	12/20/2016	337		0	358	-21	0	0	0	-21
861	GNMA POOL II MA3874 3 5%	36179SJT5		10/3/2016	1/20/2017	286		0	304	-18	0	0	0	-18
862	GNMA POOL II MA3874 3 5%	36179SJT5		10/3/2016	2/16/2017	24,666		0	25,294	-628	0	0	0	-628
863	GNMA POOL II MA3874 3 5%	36179SJT5		2/10/2017	2/16/2017	0		0	0	0	0	0	0	0
864	GNMA POOL II MA3874 3 5%	36179SJT5		10/3/2016	2/20/2017	177		0	188	-11	0	0	0	-11
865	GNMA POOL II MA3874 3 5%	36179SJT5		2/10/2017	2/23/2017	4,943		0	4,961	-18	0	0	0	-18
866	GNMA POOL II MA3875 4 0%	36179SJU2		10/6/2016	11/20/2016	1,689		0	1,815	-126	0	0	0	-126
867	GNMA POOL II MA3875 4 0%	36179SJU2		10/6/2016	11/22/2016	55,244		0	56,010	-766	0	0	0	-766
868	GNMA II POOL #MA4070 4 0	36179SQX8		12/7/2016	1/20/2017	184		0	196	-12	0	0	0	-12
869	GNMA II POOL #MA4070 4 0	36179SQX8		11/22/2016	1/20/2017	1,836		0	1,950	-114	0	0	0	-114
870	GNMA II POOL #MA4070 4 0	36179SQX8		12/7/2016	2/20/2017	51		0	54	-3	0	0	0	-3
871	GNMA II POOL #MA4070 4 0	36179SQX8		11/22/2016	2/20/2017	508		0	539	-31	0	0	0	-31
872	GNMA II POOL #MA4070 4 0	36179SQX8		11/22/2016	3/17/2017	19,854		0	20,019	-165	0	0	0	-165
873	GNMA II POOL #MA4070 4 0	36179SQX8		11/22/2016	3/17/2017	14,888		0	15 014	-126	0	0	0	-126
874	GNMA II POOL #MA4070 4 0	36179SQX8		12/7/2016	3/17/2017	4,963		0	5,030	-67	0	0	0	-67
875	GNMA II POOL #MA4070 4 0	36179SQX8		11/22/2016	3/17/2017	14,888		0	15,014	-126	0	0	0	-126
876	GNMA II POOL #MA4070 4 0	36179SQX8		12/7/2016	3/20/2017	36		0	39	-3	0	0	0	-3
877	GNMA II POOL #MA4070 4 0	36179SQX8		11/22/2016	3/20/2017	363		0	386	-23	0	0	0	-23
878	GNMA II MA4129 4 5% 12	36179SSS7		12/7/2016	1/20/2017	78		0	84	-6	0	0	0	-6
879	GNMA II MA4129 4 5% 12	36179SSS7		12/7/2016	2/20/2017	34		0	36	-2	0	0	0	-2
880	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	1/20/2017	159		0	167	-8	0	0	0	-8
881	UBS COM MTG TR 2012-C1 3	90269GAC5		6/14/2016	3/10/2017	22		0	24	-2	0	0	0	-2
882	UNITED MEXICAN STATE 5 6	91086QAU2		3/3/2006	9/9/2016	25,442		0	24,780	662	0	0	0	662
883	U S TREASURY BOND 3 0	912810RM2		9/9/2015	10/19/2016	11,002		0	9,920	1,082	0	0	0	1,082
884	U S TREASURY BOND 3 0	912810RM2		9/16/2015	10/19/2016	5,501		0	4,911	590	0	0	0	590
885	U S TREASURY BOND 3 0	912810RM2		7/10/2015	1/26/2017	14,691		0	14,435	256	0	0	0	256
886	U S TREASURY BOND 3 0	912810RM2		9/16/2015	1/26/2017	14,691		0	14 732	-41	0	0	0	-41
887	UBS COM MTG TR 2012-C1 3	90269GAC5		6/14/2016	2/10/2017	22		0	24	-2	0	0	0	-2
888	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	3/10/2017	11		0	12	-1	0	0	0	-1
889	U S TREASURY BOND 2 87	912810RN0		11/6/2015	3/13/2017	14,012		0	14,364	-352	0	0	0	-352
890	WFRBS 2011-C5 A2 2 684%	92936JAZ7		12/1/2014	8/15/2016	471		0	484	-13	0	0	0	-13
891	WFRBS 2011-C5 A2 2 684%	92936JAZ7		11/1/2011	9/15/2016	4,900		0	4,949	-49	0	0	0	-49
892	WFRBS 2011-C5 A2 2 684%	92936JAZ7		12/1/2014	9/15/2016	1,633		0	1,681	-48	0	0	0	-48
893	WFRBS 2011-C5 A2 2 684%	92936JAZ7		11/1/2011	10/17/2016	2,754		0	2,781	-27	0	0	0	-27
894	WFRBS 2011-C5 A2 2 684%	92936JAZ7		12/1/2014	10/17/2016	918		0	945	-27	0	0	0	-27
895	WELLS FARGO & COMPANY	949746101		9/10/2015	7/20/2016	14,055		0	15,258	-1,203	0	0	0	-1,203
896	WELLS FARGO & COMPANY	949746101		1/24/2017	5/22/2017	14,256		0	14,852	-596	0	0	0	-596
897	WELLS FARGO & COMPANY	949746101		9/10/2015	5/22/2017	1,056		0	1,052	4	0	0	0	4

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
898	WELLS FARGO BANK NA 1 7	94988J5D5		5/25/2016	7/12/2016	20,244		0	19,991	253	0	0	0	253
899	WILLIAMS COS INC	969457100		9/27/2016	1/18/2017	43,942		0	47,590	-3,648	0	0	0	-3,648
900	YUM CHINA HOLDINGS INC	98850P109		8/17/2011	12/6/2016	20,410		0	10,672	9,738	0	0	0	9,738
901	YUM CHINA HOLDINGS INC	98850P109		2/1/2013	12/6/2016	2,237		0	1,494	743	0	0	0	743
902	YUM CHINA HOLDINGS INC	98850P109		4/24/2014	12/6/2016	2,237		0	1,743	494	0	0	0	494
903	ACCENTURE PLC-CL A	G1151C101		11/7/2014	10/7/2016	12,895		0	9,263	3,632	0	0	0	3,632
904	ACCENTURE PLC-CL A	G1151C101		11/6/2014	10/7/2016	3,950		0	2,828	1,122	0	0	0	1,122
905	ACCENTURE PLC-CL A	G1151C101		3/17/2017	4/5/2017	9,593		0	10,123	-530	0	0	0	-530
906	ACCENTURE PLC-CL A	G1151C101		3/17/2017	6/8/2017	9,824		0	9,748	76	0	0	0	76
907	ACCENTURE PLC-CL A	G1151C101		3/17/2017	6/21/2017	13,064		0	12,872	192	0	0	0	192
908	ACCENTURE PLC-CL A	G1151C101		3/17/2017	6/26/2017	12,509		0	12,747	-238	0	0	0	-238
909	ACCENTURE PLC-CL A	G1151C101		11/28/2016	6/26/2017	14,104		0	13,926	178	0	0	0	178
910	ACCENTURE PLC-CL A	G1151C101		11/6/2014	6/29/2017	31,454		0	21,296	10,158	0	0	0	10,158
911	ACCENTURE PLC-CL A	G1151C101		11/28/2016	6/29/2017	5,898		0	5,813	85	0	0	0	85
912	NABORS INDUSTRIES LTD	G6359F103		10/28/2016	12/6/2016	4,789		0	3,385	1,404	0	0	0	1,404
913	NABORS INDUSTRIES LTD	G6359F103		8/23/2016	12/6/2016	9,408		0	5,646	3,762	0	0	0	3,762
914	NXP SEMICONDUCTORS N V	N6596X109		7/21/2016	9/2/2016	5,276		0	5,068	208	0	0	0	208
915	NXP SEMICONDUCTORS N V	N6596X109		7/21/2016	10/13/2016	13,203		0	10,980	2,223	0	0	0	2,223
916	NXP SEMICONDUCTORS N V	N6596X109		7/12/2016	10/13/2016	4,266		0	3,388	878	0	0	0	878
917	NXP SEMICONDUCTORS N V	N6596X109		7/12/2016	10/27/2016	16,800		0	13,553	3,247	0	0	0	3,247
918	NXP SEMICONDUCTORS N V	N6596X109		2/4/2016	10/27/2016	200		0	152	48	0	0	0	48
919	NXP SEMICONDUCTORS N V	N6596X109		2/4/2016	10/28/2016	28,901		0	22,052	6,849	0	0	0	6,849
920	NXP SEMICONDUCTORS N V	N6596X109		2/4/2016	11/2/2016	28,818		0	22,052	6,766	0	0	0	6,766
921	NXP SEMICONDUCTORS N V	N6596X109		2/4/2016	11/11/2016	12,499		0	9,732	2,767	0	0	0	2,767
922	NXP SEMICONDUCTORS N V	N6596X109		2/11/2016	11/11/2016	20,507		0	13,757	6,750	0	0	0	6,750
923	BROADCOM LTD	Y09827109		3/17/2016	9/2/2016	5,869		0	5,151	718	0	0	0	718
924	NABORS INDUSTRIES LTD	G6359F103		10/28/2016	11/30/2016	14,701		0	11 002	3,699	0	0	0	3 699
925	TIME WARNER INC	887317303		8/13/2014	3/17/2017	33,450		0	25,214	8,236	0	0	0	8,236
926	TIME WARNER INC	887317303		8/13/2014	6/29/2017	5,991		0	4,449	1,542	0	0	0	1,542
927	TIME WARNER INC	887317303		5/9/2016	6/29/2017	10,984		0	8,149	2,835	0	0	0	2,835
928	21ST CENTURY FOX AME 6 1	90131HBK0		2/7/2014	3/8/2017	5,819		0	5,674	145	0	0	0	145
929	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	7/12/2016	3		0	3	0	0	0	0	0
930	UBS COM MTG TR 2012-C1 3	90269GAC5		6/14/2016	7/12/2016	6		0	6	0	0	0	0	0
931	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	8/12/2016	11		0	11	0	0	0	0	0
932	UBS COM MTG TR 2012-C1 3	90269GAC5		6/14/2016	8/12/2016	21		0	23	-2	0	0	0	-2
933	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	9/12/2016	11		0	12	-1	0	0	0	-1
934	UBS COM MTG TR 2012-C1 3	90269GAC5		6/14/2016	9/12/2016	22		0	23	-1	0	0	0	-1
935	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	10/13/2016	12		0	13	-1	0	0	0	-1
936	UBS COM MTG TR 2012-C1 3	90269GAC5		6/14/2016	10/13/2016	24		0	26	-2	0	0	0	-2
937	GNMA II MA3873 3 0% 8/	36179SJS7		9/22/2016	1/20/2017	40		0	42	-2	0	0	0	-2
938	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	2/20/2017	86		0	90	-4	0	0	0	-4
939	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	2/20/2017	86		0	90	-4	0	0	0	-4
940	GNMA II MA3873 3 0% 8/	36179SJS7		9/22/2016	2/20/2017	21		0	23	-2	0	0	0	-2
941	GNMA II MA3873 3 0% 8/	36179SJS7		1/19/2017	2/20/2017	21		0	22	-1	0	0	0	-1
942	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	3/2/2017	19 285		0	20,093	-808	0	0	0	-808
943	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	3/2/2017	19,285		0	20,091	-806	0	0	0	-806
944	GNMA II MA3873 3 0% 8/	36179SJS7		9/22/2016	3/2/2017	4,821		0	5,042	-221	0	0	0	-221
945	GNMA II MA3873 3 0% 8/	36179SJS7		1/19/2017	3/2/2017	4,821		0	4,853	-32	0	0	0	-32
946	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	3/20/2017	98		0	103	-5	0	0	0	-5
947	GNMA II MA3873 3 0% 8/	36179SJS7		8/25/2016	3/20/2017	98		0	103	-5	0	0	0	-5
948	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	11/13/2016	11		0	12	-1	0	0	0	-1
949	UBS COM MTG TR 2012-C1 3	90269GAC5		6/14/2016	11/13/2016	22		0	23	-1	0	0	0	-1
950	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	12/13/2016	12		0	13	-1	0	0	0	-1
951	UBS COM MTG TR 2012-C1 3	90269GAC5		6/14/2016	12/13/2016	24		0	26	-2	0	0	0	-2
952	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	1/13/2017	11		0	12	-1	0	0	0	-1
953	UBS COM MTG TR 2012-C1 3	90269GAC5		6/14/2016	1/13/2017	22		0	24	-2	0	0	0	-2
954	UBS COM MTG TR 2012-C1 3	90269GAC5		5/11/2016	2/10/2017	11		0	12	-1	0	0	0	-1
955	WFRBS 2011-C5 A2 2 684%	92936JAZ7		12/1/2014	7/15/2016	2,043		0	2,102	-59	0	0	0	-59
956	WFRBS 2011-C5 A2 2 684%	92936JAZ7		11/1/2011	8/15/2016	1,412		0	1,426	-14	0	0	0	-14
957	VERIZON COMMUNICATION 3	92343VBP8		6/18/2015	10/6/2016	15,631		0	15,792	-161	0	0	0	-161
958	VERIZON COMMUNICATION 6	92343VBT0		6/18/2015	3/17/2017	18,598		0	17,643	955	0	0	0	955
959	VERIZON COMMUNICATION 6	92343VBT0		9/9/2016	3/17/2017	6,199		0	6,708	-509	0	0	0	-509
960	VERIZON COMMUNICATION 6	92343VBT0		10/6/2016	3/17/2017	12,398		0	13,515	-1,117	0	0	0	-1,117
961	WFRBS 2011-C5 A2 2 684%	92936JAZ7		11/1/2011	7/15/2016	6,128		0	6,189	-61	0	0	0	-61
962	BROADCOM LTD	Y09827109		3/17/2016	3/17/2017	16,410		0	11,210	5,200	0	0	0	5,200
963	BROADCOM LTD	Y09827109		12/2/2016	3/17/2017	23,507		0	17,393	6,114	0	0	0	6,114
964	BROADCOM LTD	Y09827109		2/3/2016	3/17/2017	5,544		0	3,309	2,235	0	0	0	2,235
965	BROADCOM LTD	Y09827109		2/3/2016	4/5/2017	9,464		0	5,692	3,772	0	0	0	3,772
966	U S TREASURY NOTE 2 625	912828PT1		7/21/2015	9/22/2016	10,249		0	10,427	-178	0	0	0	-178

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

	Amount
Long Term CG Distributions	76,099
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
						6,480,349	0	-488	6,109,848	370,013	0	0	0	370,013
967	U S TREASURY NOTE 2 625	912828PT1		11/16/2015	10/11/2016	15,349		0	15,552	-203	0	0	0	-203
968	U S TREASURY NOTE 2 625	912828PT1		11/16/2015	10/18/2016	5,119		0	5,184	-65	0	0	0	-65
969	U S TREASURY NOTE 2 625	912828PT1		11/16/2015	11/14/2016	10,211		0	10,368	-157	0	0	0	-157
970	U S TREASURY NOTE 2 625	912828PT1		11/16/2015	1/4/2017	5,088		0	5,184	-96	0	0	0	-96
971	U S TREASURY NOTE 2 625	912828PT1		11/20/2015	1/4/2017	5,088		0	5,176	-88	0	0	0	-88
972	U S TREASURY NOTE 2 625	912828PT1		2/24/2016	1/4/2017	10,176		0	10,354	-178	0	0	0	-178
973	U S TREASURY NOTE 2 625	912828PT1		12/9/2016	1/4/2017	25,439		0	25,463	-24	0	0	0	-24
974	U S TREASURY NOTE 2 625	912828PT1		12/9/2016	1/30/2017	5,086		0	5,092	-6	0	0	0	-6
975	U S TREASURY NOTE 2 625	912828PT1		12/22/2016	2/8/2017	5,084		0	5,089	-5	0	0	0	-5
976	UNITED STATES TREAS 0 62	912828R93		6/30/2016	7/8/2016	5,000		0	5,001	-1	0	0	0	-1
977	U S TREASURY NOTE 0 625%	912828TS9		1/14/2014	7/19/2016	9,998		-83	9,823	92	0	0	0	92
978	U S TREASURY NOTE 0 625%	912828TS9		7/23/2014	7/19/2016	4,999		-41	4,920	38	0	0	0	38
979	U S TREASURY NOTE 0 625%	912828TS9		1/15/2014	7/19/2016	4,999		-41	4,909	49	0	0	0	49
980	U S TREASURY NOTE 0 625%	912828TS9		1/15/2014	8/1/2016	10,002		-95	9,807	100	0	0	0	100
981	U S TREASURY NOTE 0 625%	912828TS9		1/15/2014	8/30/2016	4,997		-48	4,904	45	0	0	0	45
982	U S TREASURY NOTE 0 75%	912828TW0		9/30/2014	8/30/2016	5,003		-25	4,940	38	0	0	0	38
983	U S TREASURY NOTE 0 75%	912828TW0		9/30/2014	9/9/2016	5,001		-25	4,940	36	0	0	0	36
984	U S TREASURY NOTE 0 75%	912828TW0		9/30/2014	9/22/2016	20,012		-99	19,760	153	0	0	0	153
985	UNITED STATES TREAS 2 0	912828U24		2/8/2017	2/14/2017	9,560		0	9,700	-140	0	0	0	-140
986	US TREASURY N/B 1 25% 12/	912828U99		1/20/2017	4/7/2017	15,009		0	15,007	2	0	0	0	2
987	US TREASURY N/B 1 25% 12/	912828U99		1/20/2017	4/13/2017	10,010		0	10,004	6	0	0	0	6
988	US TREASURY N/B 1 25% 12/	912828U99		1/20/2017	4/18/2017	5,007		0	5,002	5	0	0	0	5
989	US TREASURY N/B 1 25% 12/	912828U99		1/20/2017	6/9/2017	14,989		0	15,006	-17	0	0	0	-17
990	US TREASURY N/B 1% 5/31/1	912828VE7		6/14/2016	8/8/2016	10,046		0	10,053	-7	0	0	0	-7
991	US TREASURY N/B 1% 5/31/1	912828VE7		6/14/2016	9/8/2016	5,021		0	5,026	-5	0	0	0	-5
992	US TREASURY N/B 1% 5/31/1	912828VE7		6/14/2016	9/22/2016	5,018		0	5,026	-8	0	0	0	-8
993	UNITED TECHNOLOGIES CO	913017109		8/17/2011	1/13/2017	71,594		0	47,220	24,374	0	0	0	24,374
994	UNIVERSAL HEALTH SERVIC	913903100		9/22/2015	6/16/2017	13,950		0	16,814	-2,864	0	0	0	-2,864
995	UNIVERSAL HEALTH SERVIC	913903100		9/21/2015	6/19/2017	25,262		0	30,368	-5,106	0	0	0	-5,106
996	UNIVERSAL HEALTH SERVIC	913903100		9/22/2015	6/19/2017	4,268		0	5,141	-873	0	0	0	-873
997	VALERO ENERGY CORP NEV	91913Y100		5/3/2016	10/28/2016	12,899		0	12,827	72	0	0	0	72
998	VALERO ENERGY CORP NEV	91913Y100		2/11/2016	10/28/2016	1,759		0	1,641	118	0	0	0	118
999	VALERO ENERGY CORP NEV	91913Y100		2/11/2016	11/3/2016	5,757		0	5,470	287	0	0	0	287
1000	VALERO ENERGY CORP NEV	91913Y100		6/22/2016	11/3/2016	7,484		0	6,890	594	0	0	0	594
1001	VERIZON COMMUNICATIONS	92343V104		9/29/2015	9/2/2016	14,191		0	11,770	2,421	0	0	0	2,421
1002	VERIZON COMMUNICATIONS	92343V104		8/17/2011	5/4/2017	24,326		0	18,840	5,486	0	0	0	5,486
1003	VERIZON COMMUNICATIONS	92343V104		9/29/2015	5/4/2017	918		0	872	46	0	0	0	46
1004	VERIZON COMMUNICATION	92343VBP8		6/18/2015	9/9/2016	5,222		0	5,264	-42	0	0	0	-42
1005	U S TREASURY BOND 2 875	912810RN0		11/6/2015	3/16/2017	4,738		0	4,788	-50	0	0	0	-50
1006	U S TREASURY BOND 2 875	912810RN0		3/7/2017	3/16/2017	9,477		0	9,531	-54	0	0	0	-54
1007	U S TREASURY BOND 2 875	912810RN0		3/8/2017	3/16/2017	4,738		0	4,721	17	0	0	0	17
1008	U S TREASURY BOND 2 5%	912810RS9		7/25/2016	3/13/2017	12,921		0	15,716	-2,795	0	0	0	-2,795
1009	U S TREASURY BOND 2 25	912810RT7		9/8/2016	3/13/2017	4,068		0	4,934	-866	0	0	0	-866
1010	U S TREASURY BOND 2 25	912810RT7		9/9/2016	3/13/2017	4,068		0	4,843	-775	0	0	0	-775
1011	UNITED STATES TREAS 1 37	9128282D1		10/13/2016	10/31/2016	19,698		0	19,788	-90	0	0	0	-90
1012	U S TREASURY NOTE 2 125	912828F21		4/4/2017	5/4/2017	5,064		0	5,064	0	0	0	0	0
1013	U S TREASURY NOTE 2 125	912828F21		1/4/2017	5/4/2017	10,128		0	10 080	48	0	0	0	48
1014	UNITED STATES TREASU 0 8	912828M72		1/15/2016	9/22/2016	5,009		0	5,003	6	0	0	0	6
1015	UNITED STATES TREASU 0 8	912828M72		6/14/2016	9/22/2016	5,009		0	5,014	-5	0	0	0	-5
1016	US TREAS INFL INDX 1 375%	912828MF4		6/23/2010	3/23/2017	23,643		0	22,866	777	0	0	0	777
1017	UNITED STATES TREAS 1 1	912828N63		4/12/2016	3/20/2017	4,986		0	5,037	-51	0	0	0	-51
1018	UNITED STATES TREAS 1 1	912828N63		9/16/2016	3/21/2017	14,966		0	15,100	-134	0	0	0	-134
1019	UNITED STATES TREAS 1 1	912828N63		9/16/2016	6/12/2017	4,985		0	5,033	-48	0	0	0	-48
1020	UNITED STATES TREAS 1 1	912828N63		9/16/2016	6/27/2017	19,937		0	20,133	-196	0	0	0	-196
1021	UNITED STATES TREAS 1 1	912828N63		9/22/2016	6/27/2017	4,984		0	5,029	-45	0	0	0	-45
1022	UNITED STATES TREAS 1 1	912828N63		10/31/2016	6/27/2017	19,937		0	20,091	-154	0	0	0	-154

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
										17,625	0	0
1	BNY Mellon, N A	X	P O Box 185	Pittsburgh	PA	15230-0185		TRUSTEE	SEE ATTAC	71,732	NONE	NONE
2	BNY Mellon, N.A	X	P O Box 185	Pittsburgh	PA	15230-0185		FEE	REIMBURS	-54,107	N/A	N/A

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

		Date		Amount
1	Credit from prior year return		1	1,504
2	First quarter estimated tax payment	11/9/2016	2	1,620
3	Second quarter estimated tax payment	12/8/2016	3	5,170
4	Third quarter estimated tax payment	3/8/2017	4	4,840
5	Fourth quarter estimated tax payment	6/8/2017	5	4,490
6	Other payments		6	
7	Total		7	17,624